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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

HOME AND FARM INSURANCE COMPANY

NAIC Group Code.....46, 46 (Current Period) (Prior Period) | NAIC Company Code..... 17639 | Employer's ID Number..... 35-1630739

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

Incorporated/Organized..... January 29, 1985 | Commenced Business..... March 5, 1985

Statutory Home Office	One Heritage Place….. Piqua ..... OH ..... US ..... 45356 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	One Heritage Place….. Piqua ..... OH ..... US..... 45356 *(Street and Number) (City or Town, State, Country and Zip Code)*	937-778-5000 *(Area Code) (Telephone Number)*
Mail Address	One Heritage Place….. Piqua ..... OH ..... US ..... 45356 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	One Heritage Place….. Piqua ..... OH ..... US ..... 45356 *(Street and Number) (City or Town, State, Country and Zip Code)*	937-778-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	N/A	
Statutory Statement Contact	Robert E. Bornhorst *(Name)*	937-778-5000 *(Area Code) (Telephone Number) (Extension)*
	rob.bornhorst@buckeye-ins.com *(E-Mail Address)*	937-778-5019 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. John M. Brooks #	President	2. Lisa Lyn Wesner	Secretary
3. Robert E. Bornhorst	Treasurer	4.	

OTHER

Robert E. Bornhorst | Vice President

DIRECTORS OR TRUSTEES

Donald E. Benschneider	Richard J. Seitz	J. MacAlpine Smith	William L. Sweet Jr.
Ralph F. Thiele			

State of........ Ohio
County of..... Miami

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

(Signature)	(Signature)	(Signature)
John M. Brooks	Lisa Lyn Wesner	Robert E. Bornhorst
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ______ day of ______ 2017

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	676,449	10.1	676,449		676,449	9.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	405,525	6.0	405,525		405,525	5.8
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	220,011	3.3	220,011		220,011	3.2
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	355,719	5.3	355,719		355,719	5.1
1.43 Revenue and assessment obligations	413,010	6.2	413,010		413,010	5.9
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	3,967	0.1	3,967		3,967	0.1
1.512 Issued or guaranteed by FNMA and FHLMC	520,399	7.8	520,399		520,399	7.5
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	589,104	8.8	589,104		589,104	8.4
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	82,415	1.2	82,415		82,415	1.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	3,106,036	46.3	3,106,036		3,106,036	44.5
2.2 Unaffiliated non-U.S. securities (including Canada)	214,167	3.2	214,167		214,167	3.1
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	93,590	1.4	93,590		93,590	1.3
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $.........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	27,163	0.4	296,554		296,554	4.3
11. Other invested assets		0.0	0		0	0.0
12. Total invested assets	6,707,555	100.0	6,976,946	0	6,976,946	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	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		
	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		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		23
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		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13		
5.2	Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		13
7.	Deduct amounts received on disposals, Part 3, Column 16		36
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
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)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,162,675
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,642,390
3.	Accrual of discount		5,043
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	8,872	
4.4	Part 4, Column 11	(288)	8,584
5.	Total gain (loss) on disposals, Part 4, Column 19		12,429
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,098,639
7.	Deduct amortization of premium		52,090
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		6,680,392
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		6,680,392

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	893,157	880,423	900,222	886,923
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	893,157	880,423	900,222	886,923
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	220,011	222,079	225,000	200,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	355,719	356,111	366,108	345,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	1,715,296	1,720,214	1,727,532	1,679,926
Industrial and Miscellaneous, SVO Identified	8. United States	3,188,451	3,174,267	3,206,959	3,133,361
Funds and Hybrid Securities (unaffiliated)	9. Canada	115,154	113,953	115,141	115,000
	10. Other Countries	99,012	93,672	98,985	100,000
	11. Totals	3,402,617	3,381,892	3,421,085	3,348,361
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	6,586,800	6,560,719	6,639,947	6,460,210
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	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	93,590	93,590	103,198	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	93,590	93,590	103,198	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	93,590	93,590	103,198	
	26. Total Stocks	93,590	93,590	103,198	
	27. Total Bonds and Stocks	6,680,390	6,654,309	6,743,145	

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 Column 7 as a % of Line 10.7	9 Total from Column 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	36,367	724,418	157,711	1,824		XXX	920,320	13.9	1,008,212	15.5	920,320	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	36,367	724,418	157,711	1,824	0	XXX	920,320	13.9	1,008,212	15.5	920,320	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		161,475	58,536			XXX	220,011	3.3	298,735	4.6	220,011	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	161,475	58,536	0	0	XXX	220,011	3.3	298,735	4.6	220,011	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	150,012	176,370	29,338			XXX	355,720	5.4	592,604	9.1	355,719	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	150,012	176,370	29,338	0	0	XXX	355,720	5.4	592,604	9.1	355,719	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	327,800	1,004,228	295,708	74,655	12,906	XXX	1,715,297	25.9	1,953,774	30.1	1,715,297	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	327,800	1,004,228	295,708	74,655	12,906	XXX	1,715,297	25.9	1,953,774	30.1	1,715,297	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 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	161,932	1,359,327	1,025,834	359		XXX	2,547,452	38.5	1,788,899	27.6	2,547,452	
6.2 NAIC 2	50,383	512,093	292,689			XXX	855,165	12.9	804,734	12.4	855,166	
6.3 NAIC 3						XXX	0	0.0	41,250	0.6		
6.4 NAIC 4						XXX	0	0.0		0.0		
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	212,315	1,871,420	1,318,523	359	0	XXX	3,402,617	51.4	2,634,883	40.6	3,402,618	0
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	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		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
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 Column 7 as a % of Line 10.7	9 Total from Column 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)676,111	3,425,818	1,567,127	76,838	12,906	0	5,758,800	87.1	XXX	XXX	5,758,799	0
10.2 NAIC 2	(d)50,383	512,093	292,689	0	0	0	855,165	12.9	XXX	XXX	855,166	0
10.3 NAIC 3	(d)0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
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	0	0	(c)0	0.0	XXX	XXX	0	0
10.7 Totals	726,494	3,937,911	1,859,816	76,838	12,906	0	(b)6,613,965	100.0	XXX	XXX	6,613,965	0
10.8 Line 10.7 as a % of Col. 7	11.0	59.5	28.1	1.2	0.2	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 NAIC 1	649,981	3,455,799	1,438,265	91,333	6,845	XXX	XXX	XXX	5,642,223	87.0	5,642,224	
11.2 NAIC 2	24,959	515,718	264,057			XXX	XXX	XXX	804,734	12.4	804,734	
11.3 NAIC 3		41,250				XXX	XXX	XXX	41,250	0.6	41,250	
11.4 NAIC 4						XXX	XXX	XXX	0	0.0		
11.5 NAIC 5						XXX	XXX	XXX	(c)0	0.0		
11.6 NAIC 6						XXX	XXX	XXX	(c)0	0.0		
11.7 Totals	674,940	4,012,767	1,702,322	91,333	6,845	XXX	XXX	XXX	(b)6,488,207	100.0	6,488,208	0
11.8 Line 11.7 as a % of Col. 9	10.4	61.8	26.2	1.4	0.1	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	676,111	3,425,817	1,567,127	76,838	12,906		5,758,799	87.1	5,642,224	87.0	5,758,799	XXX
12.2 NAIC 2	50,383	512,093	292,689				855,165	12.9	804,734	12.4	855,165	XXX
12.3 NAIC 3							0	0.0	41,250	0.6	0	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	0.0	0	XXX
12.7 Totals	726,494	3,937,910	1,859,816	76,838	12,906	0	6,613,964	100.0	6,488,208	100.0	6,613,964	XXX
12.8 Line 12.7 as a % of Col. 7	11.0	59.5	28.1	1.2	0.2	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	11.0	59.5	28.1	1.2	0.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1							0	0.0	0	0.0	XXX	0
13.2 NAIC 2							0	0.0	0	0.0	XXX	0
13.3 NAIC 3							0	0.0	0	0.0	XXX	0
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

(a) Includes $..........0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 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 $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 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 $.....27,163; NAIC 2 $..........0; NAIC 3 $..........0; NAIC 4 $..........0; NAIC 5 $..........0; NAIC 6 $..........0.

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 Column 7 as a % of Line 10.6	9 Total from Column 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	27,163	577,472	98,977			XXX	703,612	10.6	747,642	11.5	703,612	
1.2 Residential Mortgage-Backed Securities	9,204	19,115	7,574	1,824		XXX	37,717	0.6	80,095	1.2	37,716	
1.3 Commercial Mortgage-Backed Securities		127,831	51,160			XXX	178,991	2.7	180,476	2.8	178,992	
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	36,367	724,418	157,711	1,824	0	XXX	920,320	13.9	1,008,213	15.5	920,320	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		161,475	58,536			XXX	220,011	3.3	298,735	4.6	220,011	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	161,475	58,536	0	0	XXX	220,011	3.3	298,735	4.6	220,011	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	150,012	176,370	29,338			XXX	355,720	5.4	592,604	9.1	355,719	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	150,012	176,370	29,338	0	0	XXX	355,720	5.4	592,604	9.1	355,719	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	154,858	560,458	103,220			XXX	818,536	12.4	854,596	13.2	818,535	
5.2 Residential Mortgage-Backed Securities	146,695	411,697	192,488	74,655	12,906	XXX	838,441	12.7	968,677	14.9	838,441	
5.3 Commercial Mortgage-Backed Securities	26,247	32,074				XXX	58,321	0.9	130,501	2.0	58,321	
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	327,800	1,004,229	295,708	74,655	12,906	XXX	1,715,298	25.9	1,953,774	30.1	1,715,297	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations	101,896	1,639,613	1,242,333			XXX	2,983,842	45.1	2,076,454	32.0	2,983,842	
6.2 Residential Mortgage-Backed Securities	1,918	5,061	2,293	359		XXX	9,631	0.1	97,082	1.5	9,632	
6.3 Commercial Mortgage-Backed Securities	8,517		73,898			XXX	82,415	1.2	124,054	1.9	82,415	
6.4 Other Loan-Backed and Structured Securities	99,983	226,745				XXX	326,728	4.9	337,292	5.2	326,728	
6.5 Totals	212,314	1,871,419	1,318,524	359	0	XXX	3,402,616	51.4	2,634,882	40.6	3,402,617	0
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	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 Column 7 as a % of Line 10.6	9 Total from Column 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		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
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	433,929	3,115,388	1,532,404	0	0	XXX	5,081,721	76.8	XXX	XXX	5,081,719	0
10.2 Residential Mortgage-Backed Securities	157,817	435,873	202,355	76,838	12,906	XXX	885,789	13.4	XXX	XXX	885,789	0
10.3 Commercial Mortgage-Backed Securities	34,764	159,905	125,058	0	0	XXX	319,727	4.8	XXX	XXX	319,728	0
10.4 Other Loan-Backed and Structured Securities	99,983	226,745	0	0	0	XXX	326,728	4.9	XXX	XXX	326,728	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	726,493	3,937,911	1,859,817	76,838	12,906	0	6,613,965	100.0	XXX	XXX	6,613,964	0
10.7 Line 10.6 as a % of Col. 7	11.0	59.5	28.1	1.2	0.2	0.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	587,509	2,689,357	1,263,130	30,033		XXX	XXX	XXX	4,570,029	70.4	4,570,030	
11.2 Residential Mortgage-Backed Securities	87,430	728,395	261,883	61,300	6,845	XXX	XXX	XXX	1,145,853	17.7	1,145,854	
11.3 Commercial Mortgage-Backed Securities		257,722	177,309			XXX	XXX	XXX	435,031	6.7	435,031	
11.4 Other Loan-Backed and Structured Securities		337,292				XXX	XXX	XXX	337,292	5.2	337,292	
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	674,939	4,012,766	1,702,322	91,333	6,845	XXX	XXX	XXX	6,488,205	100.0	6,488,207	0
11.7 Line 11.6 as a % of Col. 9	10.4	61.8	26.2	1.4	0.1	XXX	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	433,929	3,115,387	1,532,402			XXX	5,081,718	76.8	4,570,030	70.4	5,081,718	XXX
12.2 Residential Mortgage-Backed Securities	157,818	435,873	202,355	76,838	12,906	XXX	885,790	13.4	1,145,854	17.7	885,790	XXX
12.3 Commercial Mortgage-Backed Securities	34,764	159,905	125,058			XXX	319,727	4.8	435,031	6.7	319,727	XXX
12.4 Other Loan-Backed and Structured Securities	99,983	226,745				XXX	326,728	4.9	337,292	5.2	326,728	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	726,494	3,937,910	1,859,815	76,838	12,906	0	6,613,963	100.0	6,488,207	100.0	6,613,963	XXX
12.7 Line 12.6 as a % of Col. 7	11.0	59.5	28.1	1.2	0.2	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	11.0	59.5	28.1	1.2	0.2	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations						XXX	0	0.0	0	0.0	XXX	0
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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	517,833	517,833			
2. Cost of short-term investments acquired	2,368,762	2,368,762			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	2,859,432	2,859,432			
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)	27,163	27,163	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	27,163	27,163	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Dispoal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Oil and Gas Production Payments - Unaffiliated																			
EKE55U 10 3	Kinder Morgan Management	Houston	TX	Sale	01/14/2009	05/20/2016	23					0			36		13	13	
0199999. Total - Oil and Gas Production Payments - Unaffiliated							23	0	0	0	0	0	0	0	36	0	13	13	0
4499999. Subtotal - Unaffiliated							23	0	0	0	0	0	0	0	36	0	13	13	0
4699999. Totals							23	0	0	0	0	0	0	0	36	0	13	13	0

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 2A 7	US TREASURY N/B				1	98,945	91.987	91,987	100,000	98,977		31			1.500	1.610	FA	567		09/02/2016	08/15/2026
912828 2B 5	US TREASURY N/B				1	99,840	98.464	98,464	100,000	99,860		20			0.750	0.800	FA	283		08/10/2016	08/15/2019
912828 2C 3	US TREASURY N/B				1	124,912	99.383	124,229	125,000	124,925		13			0.750	0.780	FA	319		09/20/2016	08/31/2018
912828 2G 4	US TREASURY N/B				1	99,543	98.696	98,696	100,000	99,571		28			0.875	1.030	MS	261		10/27/2016	09/15/2019
912828 KD 1	US TREASURY N/B	SD			1	105,129	103.118	103,118	100,000	102,374		(1,101)			2.750	1.600	FA	1,039	2,750	06/10/2014	02/15/2019
912828 SD 3	US TREASURY N/B				1	74,731	100.044	75,033	75,000	74,844		73			1.250	1.350	JJ	392	938	06/17/2015	01/31/2019
912828 VP 2	US TREASURY N/B				1	76,242	101.286	75,965	75,000	75,898		(247)			2.000	1.650	JJ	628	1,500	07/24/2015	07/31/2020
0199999. U.S. Government - Issuer Obligations						679,342	XXX	667,492	675,000	676,449	0	(1,183)	0	0	XXX	XXX	XXX	3,489	5,188	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36290S CK 5	GNMA #615774			4	1	3,875	102.477	4,074	3,975	3,967		(35)			4.000	4.240	MON	13	159	09/29/2003	09/15/2018
38378T AL 4	GNMA 2013-71 LA			4	1	33,833	100.028	32,957	32,948	33,749		(155)			3.000	2.280	MON	82	988	07/20/2015	10/20/2042
0299999. U.S. Government - Residential Mortgage-Backed Securities						37,708	XXX	37,031	36,923	37,716	0	(190)	0	0	XXX	XXX	XXX	95	1,147	XXX	XXX
U.S. Government - Commercial Mortgage-Backed Securities																					
38376G ZU 7	GNMA 2011-9 C			4	1	52,094	102.347	51,174	50,000	51,339		(676)			3.588	2.510	MON	150	1,797	06/23/2015	09/16/2041
38378B RW 1	GNMA 2012-44 AD			4	1	78,984	99.843	74,883	75,000	76,492		(208)			2.483	1.630	MON	155	1,862	10/16/2012	04/16/2041
38378B RX 9	GNMA 2012-44 B			4	1	52,094	99.688	49,844	50,000	51,160		(601)			2.954	2.390	MON	123	1,477	02/21/2013	08/16/2043
0399999. U.S. Government - Commercial Mortgage-Backed Securities						183,172	XXX	175,901	175,000	178,991	0	(1,485)	0	0	XXX	XXX	XXX	428	5,136	XXX	XXX
0599999. Total - U.S. Government						900,222	XXX	880,424	886,923	893,156	0	(2,858)	0	0	XXX	XXX	XXX	4,012	11,471	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
574192 5B 2	MARYLAND ST				1FE	55,395	108.543	54,272	50,000	54,159		(945)			4.200	2.100	MS	700	2,100	09/03/2015	03/01/2021
574193 MC 9	MARYLAND ST			2	1FE	60,212	118.118	59,059	50,000	58,536		(1,255)			5.000	2.200	FA	1,042	2,486	07/17/2015	08/01/2024
60412A DX 8	MINNESOTA ST				1FE	59,393	114.078	57,039	50,000	57,316		(1,524)			5.000	1.670	FA	1,042	2,375	08/05/2015	08/01/2021
917542 QW 5	UTAH ST				1FE	50,000	103.418	51,709	50,000	50,000					3.189	3.180	JJ	797	1,595	09/24/2010	07/01/2019
1199999. U.S. States, Territories & Possessions - Issuer Obligations						225,000	XXX	222,079	200,000	220,011	0	(3,724)	0	0	XXX	XXX	XXX	3,581	8,556	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						225,000	XXX	222,079	200,000	220,011	0	(3,724)	0	0	XXX	XXX	XXX	3,581	8,556	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
041826 E7 9	ARLINGTON TX INDPT SCH DIST				1FE	25,000	100.093	25,023	25,000	25,000					1.281	1.280	FA	121	320	05/23/2013	02/15/2018
164231 JP 8	CHEROKEE CNTY GA SCH SYS			2	1FE	75,315	101.610	76,208	75,000	75,021		(65)			3.800	3.750	FA	1,188	2,850	03/21/2007	08/01/2018
235218 J8 8	DALLAS TX				1FE	61,015	108.996	54,498	50,000	56,123		(1,459)			5.078	2.280	FA	959	2,539	11/19/2012	02/15/2022
312225 KZ 7	FAYETTE CNTY GA SCH DIST			2	1FE	74,549	100.486	75,365	75,000	74,991		165			4.000	4.070	MS	1,000	3,000	03/28/2007	03/01/2020
442331 SN 5	HOUSTON TX				1FE	58,319	106.637	53,319	50,000	53,701		(1,122)			4.361	1.930	MS	727	2,181	10/01/2012	03/01/2020
463813 VQ 5	IRVING TX INDPT SCH DIST				1FE	26,910	103.605	25,901	25,000	25,883		(272)			3.000	1.830	FA	283	750	01/24/2013	02/15/2020
76541V KG 1	RICHMOND VA				1FE	45,000	101.772	45,797	45,000	45,000					2.599	2.590	JJ	539	1,170	06/14/2012	07/15/2021
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						366,108	XXX	356,111	345,000	355,719	0	(2,753)	0	0	XXX	XXX	XXX	4,817	12,810	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						366,108	XXX	356,111	345,000	355,719	0	(2,753)	0	0	XXX	XXX	XXX	4,817	12,810	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
160429 TN 6	CHARLESTON SC WTRWKS & SWR			2	1FE	30,217	120.086	30,022	25,000	29,505		(528)			5.000	2.500	JJ	625	1,153	07/16/2015	01/01/2026
162393 EG 3	CHATTANOOGA TN ELEC				1FE	24,310	118.004	23,601	20,000	23,714		(437)			5.000	2.340	MS	333	1,036	07/23/2015	09/01/2024
3130A8 Y7 2	FHLB				1	99,801	98.571	98,571	100,000	99,827		26			0.875	0.940	FA	357		08/10/2016	08/05/2019
3135G0 H5 5	FNMA				1	152,079	100.179	150,269	150,000	151,699		(380)			1.875	1.580	JD	23	2,813	01/22/2016	12/28/2020
3136G0 FJ 5	FNMA	SD			1	154,000	100.702	155,082	154,000	154,000					2.000	2.000	AO	522	3,080	04/27/2012	10/30/2020

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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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47407R BM 1	JEFFERSON GA PUBLIC BLDG AUTH			2	1FE	74,245	100.544	75,408	75,000	74,984		366			4.375	4.500	MS	1,094	3,281	08/23/2007	03/01/2022
47407R CE 8	JEFFERSON GA PUBLIC BLDG AUTH			2	1FE	75,300	100.525	75,394	75,000	75,006		(127)			4.250	4.190	MS	1,063	3,188	09/10/2007	03/01/2021
647310 X9 7	NEW MEXICO SEVERANCE TAX				1FE	97,106	100.220	95,209	95,000	96,748		(358)			2.000	1.250	JJ	992		06/14/2016	07/01/2019
64990E J9 9	NEW YORK ST DORM AUTH				1FE	50,002	101.383	50,692	50,000	50,001		(1)			3.070	3.060	FA	580	1,535	06/12/2015	02/15/2023
68607V XS 9	OREGON ST DEPT ADMIN SVCS				1FE	56,099	108.959	54,480	50,000	53,052		(666)			4.345	2.810	AO	543	2,173	03/05/2012	04/01/2021
927781 PU 2	VIRGINIA CLG BLDG AUTH				1FE	10,000	102.541	10,254	10,000	10,000					5.453	5.450	FA	227	545	04/01/2009	02/01/2018
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						823,159	XXX	818,982	804,000	818,536	0	(2,105)	0	0	XXX	XXX	XXX	6,359	18,804	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128KT D8 0	FHLMC A62827			4	1	6,600	112.947	7,395	6,547	6,568		(30)			6.500	6.400	MON	35	426	07/09/2007	06/01/2037
3128M5 GU 8	FHLMC G03511			4	1	1,113	112.972	1,249	1,105	1,108		(5)			6.000	5.910	MON	6	66	07/28/2008	10/01/2037
3128MB XH 5	FHLMC G13180			4	1	4,960	107.986	5,394	4,995	4,985		(26)			5.500	5.590	MON	23	275	06/10/2008	06/01/2023
3128MC FJ 9	FHLMC G13569			4	1	10,055	106.407	10,401	9,774	9,865		50			4.500	4.130	MON	37	440	05/01/2009	04/01/2024
3128MC GH 2	FHLMC G13600			4	1	6,093	106.161	6,313	5,947	5,995		15			4.500	4.170	MON	22	268	07/07/2009	06/01/2024
3128MJ V2 3	FHLMC G08632			4	1	78,664	102.472	76,885	75,030	78,512		(919)			3.500	2.720	MON	219	2,188	02/18/2016	03/01/2045
3128MJ XK 1	FHLMC G08681			4	1	88,937	102.474	87,396	85,285	88,739		(725)			3.500	2.850	MON	249	2,239	03/23/2016	12/01/2045
3128MM KX 0	FHLMC G18309			4	1	4,694	105.726	4,887	4,622	4,665		25			4.500	4.130	MON	17	208	05/28/2009	05/01/2024
3128PQ NX 5	FHLMC J11306			4	1	12,864	105.310	13,225	12,558	12,667		20			4.000	3.680	MON	42	502	12/09/2009	12/01/2024
3128PR JW 0	FHLMC J12077			4	1	5,951	105.894	6,051	5,714	5,803		28			4.500	3.930	MON	21	257	05/05/2010	04/01/2025
3128PS L9 6	FHLMC J13052			4	1	22,595	104.979	23,082	21,987	22,238		63			3.500	3.120	MON	64	770	11/22/2010	09/01/2025
3132L6 AK 7	FHLMC V80910			4	1	70,284	105.411	69,637	66,062	70,044		(979)			4.000	2.930	MON	220	2,642	07/21/2015	12/01/2043
3136A1 X8 3	FNMA 2011-115 KE			4	1	15,003	101.096	14,974	14,812	14,887		43			2.500	2.290	MON	31	370	10/28/2011	10/25/2039
3136AB LF 8	FNMA 2012-148 KB			4	1	61,103	98.623	59,407	60,237	60,746		433			2.000	1.760	MON	100	1,205	03/26/2013	03/25/2042
3136AG DN 9	FNMA 2013-97 EK			4	1	40,959	103.679	41,179	39,718	40,421		(86)			3.000	2.380	MON	99	1,192	10/07/2013	11/25/2028
3136AH 6H 8	FNMA 2014-6 VA			4	1	34,929	100.376	34,799	34,669	34,851		165			2.500	2.340	MON	72	867	08/07/2014	07/25/2025
3136AP EE 8	FNMA 2015-47 GA			4	1	43,367	101.141	42,701	42,219	43,163		824			3.000	2.350	MON	106	1,267	07/24/2015	06/25/2044
31371L AB 5	FNMA #254802			4	1	1,344	102.774	1,353	1,317	1,319		(7)			4.500	4.290	MON	5	59	05/20/2003	07/01/2018
31371L AP 4	FNMA #254814			4	1	1,347	102.892	1,376	1,338	1,339		(2)			4.000	3.830	MON	4	54	07/18/2005	07/01/2018
31371L BH 1	FNMA #254840			4	1	2,421	102.896	2,453	2,384	2,387		(7)			4.000	3.850	MON	8	95	07/01/2003	08/01/2018
31371L DY 2	FNMA #254919			4	1	1,660	102.904	1,737	1,688	1,685		(32)			4.000	4.150	MON	6	68	08/01/2003	09/01/2018
3137A6 TB 8	FHLMC 3812 LV			4	1	37,170	101.166	35,021	34,617	35,175		(211)			4.000	1.430	MON	115	1,385	01/03/2014	04/15/2022
3137BC QV 3	FHLMC 4382 BC			4	1	52,430	103.234	51,617	50,000	51,654		(314)			3.000	2.090	MON	125	1,500	02/05/2015	07/15/2040
3137BD CQ 7	FHLMC 4377 LC			4	1	35,393	102.227	34,916	34,155	35,189		(310)			3.000	2.090	MON	85	1,025	07/27/2015	04/15/2039
3138EG HR 8	FNMA #AL0239			4	1	47,490	105.687	50,113	47,416	47,463		3			4.000	3.980	MON	158	1,897	06/30/2011	04/01/2041
3138YR 6Y 9	FNMA #AZ0886			4	1	63,417	102.707	62,821	61,164	63,074		(493)			3.000	2.240	MON	153	1,835	07/29/2015	07/01/2030
31398K A5 9	FHLMC 3589 PA			4	1	1,998	104.959	2,036	1,940	1,955		8			4.500	4.040	MON	7	87	02/23/2010	09/15/2039
31402F B5 3	FNMA #727360			4	1	1,629	101.884	1,634	1,604	1,606		(7)			5.500	5.330	MON	7	88	09/01/2003	08/01/2018
31402H RC 7	FNMA #729583			4	1	1,695	102.774	1,744	1,697	1,697		(38)			4.500	4.500	MON	6	76	07/22/2003	07/01/2018
31410G 5Q 2	FNMA #889255			4	1	3,152	106.694	3,336	3,127	3,134		(10)			5.000	4.900	MON	13	156	03/24/2008	03/01/2023
31414F GG 0	FNMA #964699			4	1	3,906	108.667	4,134	3,804	3,834		(42)			6.000	5.640	MON	19	228	09/01/2008	08/01/2023
31416W 6G 2	FNMA #AB1770			4	1	13,330	102.841	14,299	13,904	13,653		(47)			3.000	3.560	MON	35	417	02/08/2011	11/01/2025
31417S BP 4	FNMA #AC5445			4	1	15,732	110.341	16,054	14,550	15,235		223			5.000	3.940	MON	61	727	08/05/2011	11/01/2039
31417Y TC 1	FNMA #MA0546			4	1	17,666	104.329	17,799	17,061	17,414		128			3.500	2.820	MON	50	597	08/30/2010	10/01/2025

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418A AK 4	FNMA #MA0909			4	1	35,981	102.807	35,531	34,561	35,369		(292)			3.000	1.800	MON	86	1,037	08/04/2014.	11/01/2021.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						845,932	XXX	842,949	817,608	838,439	0	(2,554)	0	0	XXX	XXX	XXX	2,306	26,513	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3136AG QM 7	FNMA 2013-M13 A			4	1	32,010	99.867	32,049	32,092	32,074		(19)			1.600	1.670	MON	43	533	10/11/2013.	05/25/2018.
3136AK XS 7	FNMA 2014-M9 ASQ2			4	1	9,664	99.969	9,566	9,569	9,577		(40)			1.462	0.930	MON	12	153	08/13/2014.	04/25/2017.
3137B0 3W 2	FHLMC K502 A2			4	1	16,767	100.068	16,668	16,657	16,670		(34)			1.426	1.150	MON	20	258	03/27/2014.	08/25/2017.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						58,441	XXX	58,283	58,318	58,321	0	(93)	0	0	XXX	XXX	XXX	75	944	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,727,532	XXX	1,720,214	1,679,926	1,715,296	0	(4,752)	0	0	XXX	XXX	XXX	8,740	46,261	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824 BB 5	ABBOTT LABORATORIES			1,2	2FE	25,414	96.296	24,074	25,000	25,350		(39)			2.950	2.750	MS	217	738	04/22/2015.	03/15/2025.
00287Y AN 9	ABBVIE INC				2FE	24,917	100.050	25,013	25,000	24,959		30			1.800	1.920	MN	59	450	07/15/2015.	05/14/2018.
02665W AC 5	AMERICAN HONDA FIN				1FE	50,508	100.779	50,390	50,000	50,491		(17)			2.125	1.560	AO	239		12/06/2016.	10/10/2018.
035229 DB 6	ANHEUSER-BUSCH COS LLC				2FE	53,598	100.668	50,334	50,000	50,383		(2,291)			5.600	0.970	MS	933	2,800	07/31/2015.	03/01/2017.
037833 BU 3	APPLE INC			1,2	1FE	100,959	100.360	100,360	100,000	100,892		(67)			2.850	2.680	FA	1,013	1,425	06/22/2016.	02/23/2023.
05531F AU 7	BB&T CORP			2	1FE	77,206	100.720	75,540	75,000	76,906		(300)			2.625	1.850	JD	11	1,969	06/07/2016.	06/29/2020.
06053F AA 7	BANK OF AMERICA CORP				2FE	24,980	104.218	26,055	25,000	24,986		2			4.100	4.100	JJ	447	1,025	07/18/2013.	07/24/2023.
06406H CW 7	BANK OF NY MELLON			2	1FE	25,470	100.723	25,181	25,000	25,287		(97)			2.300	1.840	MS	176	575	03/31/2015.	09/11/2019.
12189T BA 1	BURLINGTON NORTH SANTA FE			1	1FE	25,524	105.004	26,251	25,000	25,080		(60)			5.750	5.470	MS	423	1,438	04/04/2008.	03/15/2018.
124857 AG 8	CBS CORP			1,2	2FE	51,971	101.690	50,845	50,000	51,797		(173)			3.375	2.590	MS	563	844	06/22/2016.	03/01/2022.
126650 CB 4	CVS HEALTH CORP			1,2	2FE	25,036	100.847	25,212	25,000	25,015		(8)			2.250	2.210	JD	41	563	03/25/2014.	12/05/2018.
126650 CK 4	CVS HEALTH CORP			1,2	2FE	52,383	102.630	51,315	50,000	52,190		(193)			3.500	2.610	JJ	783	1,138	06/22/2016.	07/20/2022.
14040H AY 1	CAPITAL ONE FINL				2FE	55,492	107.876	53,938	50,000	54,352		(644)			4.750	2.700	JJ	1,095	1,781	06/22/2016.	07/15/2021.
149123 BV 2	CATERPILLAR INC				1FE	109,971	105.329	105,329	100,000	108,975		(996)			3.900	1.770	MN	368	1,950	06/22/2016.	05/27/2021.
151020 AH 7	CELGENE CORP				2FE	78,728	100.993	75,745	75,000	78,531		(197)			3.250	2.350	FA	921		08/25/2016.	08/15/2022.
166764 AB 6	CHEVRON CORP			1,2	1FE	101,041	98.106	98,106	100,000	100,958		(83)			2.355	2.170	JD	170	1,178	06/16/2016.	12/05/2022.
17275R AR 3	CISCO SYS INC				1FE	50,407	100.871	50,436	50,000	50,252		(112)			2.125	1.880	MS	354	1,063	08/07/2015.	03/01/2019.
172967 GL 9	CITIGROUP INC				2FE	51,823	100.227	50,114	50,000	51,692		(131)			3.375	2.770	MS	563	844	06/16/2016.	03/01/2023.
26875P AM 3	EOG RESOURCES INC			1,2	2FE	35,000	97.680	34,188	35,000	35,000					3.150	3.150	AO	276	1,103	03/12/2015.	04/01/2025.
36962G 3H 5	GENERAL ELEC CAP CORP				1FE	54,476	103.043	51,522	50,000	51,513		(2,121)			5.625	1.300	MS	828	2,813	08/04/2015.	09/15/2017.
36962G 5J 9	GENERAL ELEC CAP CORP				1FE	50,074	109.559	54,780	50,000	50,040		(4)			4.650	4.630	AO	478	2,325	10/13/2011.	10/17/2021.
38141G RD 8	GOLDMAN SACHS GROUP INC				1FE	52,174	102.092	51,046	50,000	52,015		(159)			3.625	2.890	JJ	801	906	06/16/2016.	01/22/2023.
437076 BM 3	HOME DEPOT INC			1,2	1FE	99,472	99.640	99,640	100,000	99,516		44			3.000	3.060	AO	750	1,908	02/03/2016.	04/01/2026.
446150 AH 7	HUNTINGTON BANCSHARES			2	2FE	50,606	100.954	50,477	50,000	50,320		(209)			2.600	2.160	FA	538	1,300	08/10/2015.	08/02/2018.
458140 AR 1	INTEL CORP				1FE	99,956	102.693	102,693	100,000	99,964		7			3.100	3.100	JJ	1,309	3,100	07/22/2015.	07/29/2022.
459200 HA 2	IBM CORP				1FE	106,449	101.976	101,976	100,000	106,000		(449)			2.900	1.600	MN	483	1,450	08/10/2016.	11/01/2021.
46625H LW 8	JP MORGAN CHASE & CO			2	1FE	49,914	100.863	50,432	50,000	49,939		17			2.750	2.780	JD	31	1,375	06/18/2015.	06/23/2020.
49326E ED 1	KEYCORP				2FE	56,716	109.188	54,594	50,000	54,638		(730)			5.100	2.760	MS	687	1,913	06/22/2016.	03/24/2021.
501044 CW 9	KROGER CO			1,2	2FE	50,097	100.572	50,286	50,000	50,063		(32)			2.300	2.230	JJ	530	1,150	07/16/2015.	01/15/2019.
539830 BE 8	LOCKHEED MARTIN CORP			1,2	2FE	24,929	97.633	24,408	25,000	24,940		7			2.900	2.930	MS	242	725	02/12/2015.	03/01/2025.
571748 AW 2	MARSH & MCLENNAN COS INC			1,2	1FE	50,656	100.416	50,208	50,000	50,413		(154)			2.350	2.020	MS	362	1,175	08/17/2015.	09/10/2019.
58933Y AC 9	MERCK & CO INC				1FE	49,899	99.835	49,918	50,000	49,979		19			1.100	1.130	JJ	231	550	09/10/2012.	01/31/2018.
594918 BA 1	MICROSOFT CORP			1,2	1FE	24,957	99.617	24,904	25,000	24,968		6			2.375	2.400	FA	229	594	02/09/2015.	02/12/2022.

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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61746B DM 5	MORGAN STANLEY				1FE	25,026	100.826	25,207	25,000	25,012		(5)			2.500	2.470	JJ	273	625	04/24/2014.	01/24/2019.
63946B AH 3	NBCUNIVERSAL MEDIA LLC				1FE	104,040	99.717	99,717	100,000	103,912		(128)			2.875	2.180	JJ	1,326		10/11/2016.	01/15/2023.
68389X AG 0	ORACLE CORP				1FE	24,994	107.774	26,944	25,000	24,998		1			5.000	5.000	JJ	601	1,250	07/15/2009.	07/08/2019.
68389X AQ 8	ORACLE CORP				1FE	50,702	101.431	50,716	50,000	50,418		(199)			2.375	1.950	JJ	548	1,188	07/21/2015.	01/15/2019.
74456Q BG 0	PUBLIC SERVICE ELEC & GAS			1,2	1FE	49,636	99.586	49,793	50,000	49,764		95			1.800	2.000	JD	75	900	08/17/2015.	06/01/2019.
760759 AL 4	REPUBLIC SERVICES INC				2FE	53,100	102.693	51,347	50,000	51,277		(910)			3.800	1.900	MN	243	1,900	07/30/2015.	05/15/2018.
808513 AJ 4	CHARLES SCHWAB CORP			1,2	1FE	100,912	100.743	100,743	100,000	100,892		(20)			2.200	1.580	JJ	953		12/14/2016.	07/25/2018.
863667 AF 8	STRYKER CORP			1,2	1FE	79,787	100.593	75,445	75,000	79,590		(196)			3.375	2.430	MN	323	1,266	08/25/2016.	05/15/2024.
867914 BG 7	SUNTRUST BANKS INC			2	2FE	19,982	100.789	20,158	20,000	19,991		4			2.500	2.510	MN	83	500	04/24/2014.	05/01/2019.
887317 AF 2	TIME WARNER INC			1	2FE	54,770	106.950	53,475	50,000	53,293		(970)			4.875	2.710	MS	718	2,438	06/16/2015.	03/15/2020.
89233P 5F 9	TOYOTA MOTOR CREDIT CORP			1	1FE	108,335	103.883	103,883	100,000	107,529		(806)			3.400	1.720	MS	1,001	1,700	06/16/2016.	09/15/2021.
907818 EH 7	UNION PACIFIC CORP			1,2	1FE	49,529	97.451	48,726	50,000	49,563		34			2.750	2.850	MS	458	688	02/25/2016.	03/01/2026.
91159H HC 7	US BANCORP			2	1FE	24,983	101.809	25,452	25,000	24,990		2			3.000	3.000	MS	221	750	02/28/2012.	03/15/2022.
91159H HH 6	US BANCORP			2	1FE	50,572	100.810	50,405	50,000	50,359		(157)			2.200	1.870	AO	202	1,100	08/14/2015.	04/25/2019.
92343V BP 8	VERIZON COMMUNICATIONS				2FE	52,493	103.276	51,638	50,000	51,387		(793)			3.650	1.980	MS	542	1,825	08/04/2015.	09/14/2018.
949746 RW 3	WELLS FARGO & CO				1FE	74,252	95.370	71,528	75,000	74,295		44			3.000	3.110	AO	431	1,125	04/25/2016.	04/22/2026.
98978V AG 8	ZOETIS INC				2FE	24,997	99.952	24,988	25,000	24,999		1			1.875	1.870	FA	195	469	03/25/2015.	02/01/2018.
136375 BX 9	CANADIAN NATL RAILWAY			1,2	1FE	39,947	97.271	38,908	40,000	39,967		6			2.250	2.260	MN	115	900	11/08/2012.	11/15/2022.
89114Q B6 4	TORONTO-DOMINION BANK				1FE	75,194	100.059	75,044	75,000	75,187		(7)			1.750	1.580	JJ	576		12/06/2016.	07/23/2018.
822582 BX 9	SHELL INTERNATIONAL FIN		C		1FE	98,985	93.672	93,672	100,000	99,012		27			2.500	2.610	MS	757		09/07/2016.	09/12/2026.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						3,003,039	XXX	2,953,099	2,920,000	2,983,839	0	(13,111)	0	0	XXX	XXX	XXX	25,792	60,792	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
23242M AD 3	CWL 2006-S3 A4			4	1FM	9,591	99.218	17,914	18,055	9,632		90			6.403	33.900	MON	96	1,053	12/31/2015.	01/25/2029.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						9,591	XXX	17,914	18,055	9,632	0	90	0	0	XXX	XXX	XXX	96	1,053	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
61760V AM 5	MSC 2012-C4 A2			4	1FE	8,599	99.971	8,506	8,508	8,517		(168)			2.111	1.240	MON	15	182	08/17/2015.	03/15/2045.
90270R BE 3	UBSBB 2012-C4 A5			4	1FM	47,531	100.879	50,440	50,000	48,304		494			2.850	3.490	MON	119	1,425	11/19/2013.	12/10/2045.
92890N AU 3	WFRBS 2012-C10 A3			4	1FM	25,758	100.424	25,106	25,000	25,594		(129)			2.875	2.430	MON	60	719	03/25/2015.	12/15/2045.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						81,888	XXX	84,052	83,508	82,415	0	197	0	0	XXX	XXX	XXX	194	2,326	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
126802 DH 7	CABMT 2015-2 A1			4	1FE	29,981	99.828	29,943	30,000	29,996		2			2.250	2.250	MON	30	675	07/08/2015.	07/17/2023.
14041N EY 3	COMET 2015-A5 A5			4	1FE	74,996	100.080	75,061	75,000	74,998		1			1.600	1.600	MON	53	1,200	07/16/2015.	05/17/2021.
15200M AA 5	CNP 2008-A A1			4	1FE	33	100.234	35	35	35		21			4.192	5.290	FA	1	1	09/23/2008.	02/01/2020.
34530Q AD 2	FORDO 2015-A A3			4	1FE	21,761	100.039	21,771	21,763	21,762		(1)			1.280	1.280	MON	12	279	03/17/2015.	09/15/2019.
36159L CK 0	GEDFT 2014-1 A			4	1FE	49,820	100.010	50,005	50,000	49,949		87			1.119	1.300	MON	19	431	07/30/2015.	07/20/2019.
58772P AD 0	MBART 2015-1 A3			4	1FE	49,994	99.954	49,977	50,000	49,997		2			1.340	1.340	MON	28	670	07/15/2015.	12/16/2019.
65473D AD 4	NALT 2015-A A3			4	1FE	49,992	100.083	50,042	50,000	49,999		4			1.400	1.400	MON	31	700	06/17/2015.	06/15/2018.
98160V AD 3	WOLS 2015-A A3			4	1FE	49,990	99.983	49,992	50,000	49,996		3			1.540	1.540	MON	34	770	07/22/2015.	10/15/2018.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						326,567	XXX	326,826	326,798	326,732	0	119	0	0	XXX	XXX	XXX	208	4,726	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						3,421,085	XXX	3,381,891	3,348,361	3,402,618	0	(12,705)	0	0	XXX	XXX	XXX	26,290	68,897	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						5,096,648	XXX	5,017,763	4,944,000	5,054,554	0	(22,876)	0	0	XXX	XXX	XXX	44,038	106,150	XXX	XXX

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 Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7899999.	Total - Residential Mortgage-Backed Securities					893,231	XXX	897,894	872,586	885,787	0	(2,654)	0	0	XXX	XXX	XXX	2,497	28,713	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					323,501	XXX	318,236	316,826	319,727	0	(1,381)	0	0	XXX	XXX	XXX	697	8,406	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					326,567	XXX	326,826	326,798	326,732	0	119	0	0	XXX	XXX	XXX	208	4,726	XXX	XXX
8399999.	Grand Total - Bonds					6,639,947	XXX	6,560,719	6,460,210	6,586,800	0	(26,792)	0	0	XXX	XXX	XXX	47,440	147,995	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig-nation	Date Acquired

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 Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Mutual Funds																	
256210 10 5	DODGE & COX INCOME FUN			1,715.811	23,318	13.590	23,318	23,098		710		498		498		L	12/22/2016.
577125 10 7	MATTHEWS ASIA DIVIDEND		D	1,564.218	24,277	15.520	24,277	21,132		456		218		218		L	12/07/2016.
921908 20 8	VANGUARD PREC MTL & MIN			2,274.325	21,379	9.400	21,379	38,791		360		6,827		6,827		L	03/16/2016.
921935 10 2	VANGUARD WELLINGTON INV			606.235	23,680	39.060	23,680	19,240		629		1,329		1,329		L	12/23/2016.
9299999. Total - Common Stocks - Mutual Funds					92,654	XXX	92,654	102,261	0	2,155	0	8,872	0	8,872	0	XXX	XXX
Common Stocks - Money Market Mutual Funds																	
922906 30 0	VANGUARD FED MONEY MKT			937.370	937	1.000	937	937		1				0		L	12/30/2016.
9399999. Total - Common Stocks - Money Market Mutual Funds					937	XXX	937	937	0	1	0	0	0	0	0	XXX	XXX
9799999. Total - Common Stock					93,591	XXX	93,591	103,198	0	2,156	0	8,872	0	8,872	0	XXX	XXX
9899999. Total Common and Preferred Stock					93,591	XXX	93,591	103,198	0	2,156	0	8,872	0	8,872	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues..........0, the total $ value (included in Column 8) of all such issues $..........0.

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
Bonds - U.S. Government								
912828 2A 7	US TREASURY N/B		09/02/2016	BANK OF AMERICA		98,945	100,000	90
912828 2B 5	US TREASURY N/B		08/10/2016	CITIGROUP/ELECTRONIC		99,840	100,000	
912828 2C 3	US TREASURY N/B		09/20/2016	BANK OF AMERICA		124,912	125,000	60
912828 2G 4	US TREASURY N/B		10/27/2016	NOMURA SECURITIES COMPANY LTD		99,543	100,000	104
0599999. Total - Bonds - U.S. Government						423,240	425,000	254
Bonds - U.S. Special Revenue and Special Assessment								
3128MJ V2 3	FHLMC G08632		02/18/2016	APSEC-MTG		97,617	93,107	199
3128MJ XK 1	FHLMC G08681		03/23/2016	NOMURA-MTG		103,290	99,049	270
3130A8 Y7 2	FHLB		08/10/2016	WELLSCORP		99,801	100,000	17
3135G0 H5 5	FNMA		01/22/2016	TDEC		152,079	150,000	219
647310 X9 7	NEW MEXICO SEVERANCE TAX		06/14/2016	ISAAK		97,106	95,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						549,893	537,156	705
Bonds - Industrial and Miscellaneous								
02665W AC 5	AMERICAN HONDA FIN		12/06/2016	MORGAN STANLEY		50,508	50,000	174
037833 BU 3	APPLE INC		06/22/2016	GOLDMAN SACHS		100,959	100,000	245
05531F AU 7	BB&T CORP		06/07/2016	US BANK		77,206	75,000	880
124857 AG 8	CBS CORP		06/22/2016	MILLENNIUM		51,971	50,000	544
126650 CK 4	CVS HEALTH CORP		06/22/2016	HSBC		37,390	35,000	534
14040H AY 1	CAPITAL ONE FINANCIAL		06/22/2016	ROBERT W BAIRD		27,722	25,000	534
149123 BV 2	CATERPILLAR INC		06/22/2016	GOLDMAN SACHS		109,971	100,000	325
151020 AH 7	CELGENE CORP		08/25/2016	JP MORGAN		78,728	75,000	102
166764 AB 6	CHEVRON CORP		06/16/2016	SMRD		101,041	100,000	105
172967 GL 9	CITIGROUP INC		06/16/2016	WELLSCORP		51,823	50,000	516
23242M AD 3	CWL 2006-S3 A4		12/30/2016	VARIOUS		69	69	
38141G RD 8	GOLDMAN SACHS GROUP INC		06/16/2016	APSEC		52,174	50,000	750
437076 BM 3	HOME DEPOT INC		02/03/2016	VARIOUS		99,472	100,000	
459200 HA 2	IBM CORP		08/10/2016	JEFFERIES & COMPANY		106,449	100,000	838
49326E ED 1	KEYCORP		06/22/2016	BARCLAYS AMERICAN		28,000	25,000	329
63946B AH 3	NBCUNIVERSAL MEDIA LLC		10/11/2016	GOLDMAN SACHS		104,040	100,000	711
808513 AJ 4	CHARLES SCHWAB CORP		12/14/2016	BB&T		100,912	100,000	880
863667 AF 8	STRYKER CORP		08/25/2016	WELLSCORP		79,787	75,000	738
89233P 5F 9	TOYOTA MOTOR CREDIT CORP		06/16/2016	MILLENNIUM		108,335	100,000	907
907818 EH 7	UNION PACIFIC CORP		02/25/2016	CS		49,529	50,000	
949746 RW 3	WELLS FARGO & CO		04/25/2016	SIG		74,252	75,000	38
89114Q B6 4	TORONTO-DOMINION BANK		12/06/2016	WELLSCORP		75,194	75,000	496
822582 BX 9	SHELL INTERNATIONAL FIN	C	09/07/2016	JP MORGAN		98,985	100,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,664,517	1,610,069	9,646
8399997. Total - Bonds - Part 3						2,637,650	2,572,225	10,605
8399999. Total - Bonds						2,637,650	2,572,225	10,605
Common Stocks - Mutual Funds								
256210 10 5	DODGE & COX INCOME FUN		12/22/2016	DIVIDEND REINVESTMENT	54.545	742	XXX	
577125 10 7	MATTHEWS ASIA DIVIDEND	D	12/07/2016	DIVIDEND REINVESTMENT	46.414	745	XXX	
921908 20 8	VANGUARD PREC MTL & MIN		03/16/2016	DIVIDEND REINVESTMENT	42.950	360	XXX	
921935 10 2	VANGUARD WELLINGTON INV		12/23/2016	DIVIDEND REINVESTMENT	26.452	1,020	XXX	
9299999. Total - Common Stocks - Mutual Funds						2,867	XXX	0
Common Stocks - Money Market Mutual Funds								

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
922906 30 0	VANGUARD FED MONEY MKT		12/30/2016	VARIOUS	937.370	937	XXX	
9399999. Total - Common Stocks - Money Market Mutual Funds						937	XXX	0
9799997. Total - Common Stocks - Part 3						3,804	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						936	XXX	
9799999. Total - Common Stocks						4,740	XXX	0
9899999. Total - Preferred and Common Stocks						4,740	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						2,642,390	XXX	10,605

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36290S CK 5	GNMA #615774		12/01/2016.	MBS PMT		3,840	3,840	3,743	3,771		69		69		3,840			0	82	09/15/2018.
38376G ET 3	GNMA 2010-16 B		04/18/2016.	MBS PMT		30,948	30,948	32,844	32,450		(1,502)		(1,502)		30,948			0	179	01/16/2042.
38378T AL 4	GNMA 2013-71 LA		12/01/2016.	MBS PMT		5,954	5,954	6,114	5,967		(13)		(13)		5,954			0	98	10/20/2042.
912828 QY 9	US TREASURY N/B		09/02/2016.	CITIGROUP/ELECTRONIC		51,359	50,000	51,754	51,515		(402)		(402)		51,113		246	246	1,238	07/31/2018.
99B002 75 8	US SAVINGS		09/15/2016.	MATURITY		30,000	30,000	29,100	30,000				0		30,000			0	39,192	09/15/2016.
0599999.	Total - Bonds - U.S. Government					122,101	120,742	123,555	123,703	0	(1,848)	0	(1,848)	0	121,855	0	246	246	40,789	XXX
Bonds - U.S. States, Territories and Possessions																				
373383 3H 9	GEORGIA ST		10/01/2016.	PREREFUNDED		75,000	75,000	75,000	75,000				0		75,000			0	3,094	10/01/2023.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	3,094	XXX
Bonds - U.S. Political Subdivisions of States																				
404486 CP 5	HABERSHAM CNTY GA SCH DIST		06/20/2016.	RBCCM		156,765	155,000	171,734	158,864		(3,864)		(3,864)		155,000		1,765	1,765	4,512	04/01/2017.
610865 BB 2	MONROE GA		06/20/2016.	MORGAN STANLEY		75,775	75,000	76,424	75,268		(222)		(222)		75,046		729	729	2,183	10/01/2017.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					232,540	230,000	248,158	234,132	0	(4,086)	0	(4,086)	0	230,046	0	2,494	2,494	6,695	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128KT D8 0	FHLMC A62827		12/01/2016.	MBS PMT		1,086	1,086	1,094	1,090		(4)		(4)		1,086			0	65	06/01/2037.
3128M5 GU 8	FHLMC G03511		12/01/2016.	MBS PMT		967	967	974	971		(4)		(4)		967			0	41	10/01/2037.
3128MB XH 5	FHLMC G13180		12/01/2016.	MBS PMT		1,716	1,716	1,704	1,673		44		44		1,716			0	46	06/01/2023.
3128MC FJ 9	FHLMC G13569		12/01/2016.	MBS PMT		2,587	2,587	2,661	2,574		13		13		2,587			0	57	04/01/2024.
3128MC GH 2	FHLMC G13600		12/01/2016.	MBS PMT		1,959	1,959	2,007	1,952		7		7		1,959			0	43	06/01/2024.
3128MJ V2 3	FHLMC G08632		12/01/2016.	MBS PMT		18,078	18,078	18,953			(108)		(108)		18,078			0	317	03/01/2045.
3128MJ XK 1	FHLMC G08681		12/01/2016.	MBS PMT		13,764	13,764	14,353			(62)		(62)		13,764			0	229	12/01/2045.
3128MM KX 0	FHLMC G18309		12/01/2016.	MBS PMT		1,532	1,532	1,556	1,522		10		10		1,532			0	37	05/01/2024.
3128PQ NX 5	FHLMC J11306		12/01/2016.	MBS PMT		4,114	4,114	4,215	4,102		13		13		4,114			0	80	12/01/2024.
3128PR JW 0	FHLMC J12077		12/01/2016.	MBS PMT		2,139	2,139	2,228	2,125		14		14		2,139			0	50	04/01/2025.
3128PS L9 6	FHLMC J13052		12/01/2016.	MBS PMT		6,498	6,498	6,678	6,474		24		24		6,498			0	119	09/01/2025.
3132L6 AK 7	FHLMC V80910		12/01/2016.	MBS PMT		15,914	15,914	16,931	16,040		(125)		(125)		15,914			0	399	12/01/2043.
3136A1 X8 3	FNMA 2011-115 KE		12/01/2016.	MBS PMT		3,094	3,094	3,134	3,084		10		10		3,094			0	41	10/25/2039.
3136AB LF 8	FNMA 2012-148 KB		12/01/2016.	MBS PMT		10,385	10,385	10,534	10,308		77		77		10,385			0	111	03/25/2042.
3136AG DN 9	FNMA 2013-97 EK		12/01/2016.	MBS PMT		5,609	5,609	5,784	5,608				0		5,609			0	91	11/25/2028.
3136AG QM 7	FNMA 2013-M13 A		12/01/2016.	MBS PMT		7,860	7,860	7,840	7,832		28		28		7,860			0	96	05/25/2018.
3136AH 6H 8	FNMA 2014-6 VA		12/01/2016.	MBS PMT		3,627	3,627	3,654	3,610		18		18		3,627			0	49	07/25/2025.
3136AJ 6Z 4	FNMA 2014-M5 ASQ2		12/27/2016.	VARIOUS		75,544	75,000	76,137	75,848		(298)		(298)		75,549		(5)	(5)	1,630	03/25/2019.
3136AK XS 7	FNMA 2014-M9 ASQ2		12/01/2016.	MBS PMT		33,485	33,485	33,820	33,531		(46)		(46)		33,485			0	367	04/25/2017.
3136AP EE 8	FNMA 2015-47 GA		12/01/2016.	MBS PMT		5,770	5,770	5,926	5,649		121		121		5,770			0	99	06/25/2044.
31371L AB 5	FNMA #254802		12/01/2016.	MBS PMT		1,595	1,598	1,632	1,602		(6)		(6)		1,595			0	37	07/01/2018.
31371L AP 4	FNMA #254814		12/01/2016.	MBS PMT		1,658	1,658	1,670	1,658		(1)		(1)		1,658			0	35	07/01/2018.
31371L BH 1	FNMA #254840		12/01/2016.	MBS PMT		2,517	2,517	2,556	2,521		(4)		(4)		2,517			0	51	08/01/2018.
31371L DY 2	FNMA #254919		12/01/2016.	MBS PMT		1,993	1,993	1,960	1,950		43		43		1,993			0	41	09/01/2018.
3137A6 TB 8	FHLMC 3812 LV		12/01/2016.	MBS PMT		5,724	5,724	6,146	5,711		12		12		5,724			0	125	04/15/2022.
3137AQ T2 4	FHLMC K708 A2		12/05/2016.	VARIOUS		75,832	75,000	76,383	76,016		(357)		(357)		75,659		173	173	1,627	01/25/2019.
3137B0 3W 2	FHLMC K502 A2		12/01/2016.	MBS PMT		30,704	30,704	30,907	30,724		(19)		(19)		30,704			0	306	08/25/2017.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137BD CQ 7	FHLMC 4377 LC	..	12/01/2016.	MBS PMT		7,731	7,731	8,011	7,762		(32)		(32)		7,731			0	137	04/15/2039.
3138EG HR 8	FNMA #AL0239	..	12/01/2016.	MBS PMT		8,657	8,657	8,670	8,656				0		8,657			0	187	04/01/2041.
3138YR 6Y 9	FNMA #AZ0886	..	12/01/2016.	MBS PMT		10,991	10,991	11,396	11,037		(45)		(45)		10,991			0	190	07/01/2030.
31398K A5 9	FHLMC 3589 PA	..	12/01/2016.	MBS PMT		1,187	1,187	1,222	1,180		6		6		1,187			0	23	09/15/2039.
31402F B5 3	FNMA #727360	..	12/01/2016.	MBS PMT		2,312	2,312	2,348	2,317		(6)		(6)		2,312			0	60	08/01/2018.
31402H RC 7	FNMA #729583	..	12/01/2016.	MBS PMT		2,148	2,148	2,146	2,109		39		39		2,148			0	50	07/01/2018.
31410G 5Q 2	FNMA #889255	..	12/01/2016.	MBS PMT		1,225	1,225	1,234	1,228		(3)		(3)		1,225			0	33	03/01/2023.
31414F GG 0	FNMA #964699	..	12/01/2016.	MBS PMT		1,296	1,296	1,331	1,307		(11)		(11)		1,296			0	40	08/01/2023.
31416W 6G 2	FNMA #AB1770	..	12/01/2016.	MBS PMT		4,074	4,074	3,906	4,037		37		37		4,074			0	72	11/01/2025.
31417S BP 4	FNMA #AC5445	..	12/01/2016.	MBS PMT		4,518	4,518	4,885	4,445		73		73		4,518			0	125	11/01/2039.
31417Y TC 1	FNMA #MA0546	..	12/01/2016.	MBS PMT		5,384	5,384	5,574	5,330		54		54		5,384			0	100	10/01/2025.
31418A AK 4	FNMA #MA0909	..	12/01/2016.	MBS PMT		15,054	15,054	15,673	15,082		(27)		(27)		15,054			0	239	11/01/2021.
403760 FC 0	GWINNETT CNTY GA WTR & SWR AUTH	..	06/14/2016.	MESIROW		75,278	75,000	75,818	75,210		(198)		(198)		75,012		266	266	2,633	08/01/2018.
403760 FE 6	GWINNETT CNTY GA WTR & SWR AUTH	..	06/14/2016.	FIDELITY		251,093	250,000	273,395	262,731		(12,128)		(12,128)		250,604		489	489	9,326	08/01/2020.
454624 3J 4	INDIANA BD BK	..	02/01/2016.	MATURITY		40,000	40,000	40,000	40,000				0		40,000			0	265	02/01/2016.
927781 PU 2	VIRGINIA CLG BLDG AUTH	..	02/01/2016.	SINK		5,000	5,000	5,000	5,000				0		5,000			0	136	02/01/2018.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					771,699	768,955	802,046	751,606	0	(12,841)	0	(12,841)	0	770,776	0	923	923	19,805	XXX
Bonds - Industrial and Miscellaneous																				
00206R CL 4	AT&T INC	..	09/16/2016.	WELLSCORP		25,443	25,000	24,582	24,616		60		60		24,675		768	768	444	06/30/2020.
00206R CN 0	AT&T INC	..	09/16/2016.	MKTX		25,436	25,000	25,175	25,164		(11)		(11)		25,153		282	282	723	05/15/2025.
037833 BF 6	APPLE INC	..	02/16/2016.	GOLDMAN SACHS		20,208	20,000	19,963	19,966		1		1		19,967		242	242	144	05/13/2022.
060505 CL 6	BANK OF AMERICA CORP	..	08/15/2016.	MATURITY		25,000	25,000	24,543	24,959		41		41		25,000			0	1,438	08/15/2016.
12189T BC 7	BURLINGTON NORTH SANTA FE	..	12/19/2016.	MKTX		26,817	25,000	27,431	27,183		(547)		(547)		26,636		181	181	1,433	10/01/2019.
15200M AA 5	CNP 2008-A A1	..	08/01/2016.	MBS PMT		7,657	7,657	7,121	7,448		209		209		7,657			0	236	02/01/2020.
172967 HU 8	CITIGROUP INC	..	05/13/2016.	TENDER OFFER		15,300	15,000	14,991	14,993		1		1		14,994		306	306	296	07/29/2019.
200340 AP 2	COMERICA INC	..	08/09/2016.	ROBERT W BAIRD		25,243	25,000	25,000	25,000				0		25,000		243	243	382	05/23/2019.
23242M AD 3	CWL 2006-S3 A4	..	12/27/2016.	MBS PMT		182	200	130	179		3		3		182			0	10	01/25/2029.
263534 BQ 1	E.I. DU PONT DE NEMOURS	..	04/25/2016.	MILLENNIUM		25,652	25,000	29,359	25,875		(296)		(296)		25,578		73	73	485	12/15/2016.
268648 AP 7	EMC CORP	..	06/14/2016.	MILLENNIUM		97,501	100,000	100,155	100,141		(26)		(26)		100,115		(2,614)	(2,614)	1,021	06/01/2018.
316773 CT 5	FIFTH THIRD BANCORP	..	12/19/2016.	MILLENNIUM		25,189	25,000	24,968	24,970		6		6		24,976		212	212	1,004	07/27/2020.
34528Q CE 2	FORDF 2013-1 A2	..	01/15/2016.	MBS PMT		50,000	50,000	50,061	50,012		(12)		(12)		50,000			0	31	01/15/2018.
34530Q AD 2	FORDO 2015-A A3	..	12/15/2016.	MBS PMT		3,237	3,237	3,237	3,236		2		2		3,237			0	40	09/15/2019.
437076 AP 7	HOME DEPOT INC	..	02/03/2016.	MKTX		25,074	25,000	29,117	25,170		(105)		(105)		25,065		8	8	589	03/01/2016.
43812X AC 9	HAROT 2013-3 A3	..	08/16/2016.	MBS PMT		17,760	17,760	17,819	17,771		(11)		(11)		17,760			0	45	05/15/2017.
49446R AK 5	KIMCO REALTY CORP	..	08/09/2016.	WELLSCORP		20,463	20,000	19,853	19,887		9		9		19,896		567	567	436	06/01/2023.
61760V AM 5	MSC 2012-C4 A2	..	12/01/2016.	MBS PMT		41,492	41,492	41,936	41,836		(345)		(345)		41,492			0	642	03/15/2045.
654748 AC 6	NAROT 2013-A A3	..	02/16/2016.	MBS PMT		2,830	2,830	2,829	2,830				0		2,830			0	1	05/15/2017.
65475U AD 4	NAROT 2012-A A4	..	03/16/2016.	MBS PMT		16,779	16,779	16,964	16,817		(38)		(38)		16,779			0	31	07/16/2018.
744448 CD 1	PUBLIC SERVICE COLORADO	..	09/08/2016.	MILLENNIUM		21,231	20,000	20,833	20,758		(121)		(121)		20,636		595	595	523	11/15/2020.
842400 GB 3	SOUTHERN CALIFORNIA ED	..	09/07/2016.	MORGAN STANLEY		20,011	20,000	19,994	19,997		2		2		19,999		13	13	194	05/01/2017.
87612E AZ 9	TARGET CORP	..	12/19/2016.	MILLENNIUM		25,291	25,000	24,841	24,898		15		15		24,914		377	377	1,037	01/15/2022.
91324P CN 0	UNITEDHEALTH GROUP INC	..	12/13/2016.	US BANK		25,720	25,000	24,969	24,971		4		4		24,975		745	745	1,170	07/15/2022.

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
94106L AW 9	WASTE MANAGEMENT INC.	..	09/07/2016.	WELLSCORP.		22,277	20,000	21,989	21,834		(272)		(272)		21,563		715	715	665	06/30/2020.
94973V BE 6	ANTHEM INC.	..	08/09/2016.	MITSUBISHI.		20,295	20,000	19,916	19,955		10		10		19,966		329	329	495	07/15/2018.
949746 QU 8	WELLS FARGO & CO.	..	04/25/2016.	JP MORGAN.		25,096	25,000	25,365	25,034		(24)		(24)		25,010		86	86	569	06/15/2016.
94974B FQ 8	WELLS FARGO & CO.	..	04/25/2016.	GOLDMAN SACHS.		15,210	15,000	14,967	14,980		2		2		14,982		228	228	254	01/15/2019.
448055 AK 9	HUSKY ENERGY INC.	..	12/06/2016.	MILLENNIUM.		25,452	25,000	23,747	23,781		117		117		23,898		1,554	1,554	1,150	04/15/2024.
775109 AK 7	ROGERS COMMUNICATIONS.	..	02/25/2016.	MILLENNIUM.		27,849	25,000	28,455	27,976		(184)		(184)		27,792		57	57	926	08/15/2018.
775109 AY 7	ROGERS COMMUNICATIONS.	A	02/25/2016.	JP MORGAN.		26,782	25,000	25,695	25,656		(13)		(13)		25,643		1,139	1,139	427	10/01/2023.
878742 AX 3	TECK RESOURCES LTD.	A	02/01/2016.	BARCLAYS AMERICAN.		20,110	25,000	19,125	19,125				0		19,125		985	985	318	02/01/2018.
00507U AS 0	ACTAVIS FUNDING SCS.	C	09/16/2016.	MILLENNIUM.		26,221	25,000	24,911	24,916		7		7		24,923		1,298	1,298	966	03/15/2025.
76720A AE 6	RIO TINTO FIN USA PLC.	C	10/26/2016.	CALL at 100.602.		45,271	45,000	44,753	44,916		42		42		44,958		313	313	863	08/21/2017.
893830 AS 8	TRANSOCEAN INC.	C	02/01/2016.	MORGAN STANLEY.		19,765	25,000	22,125	22,125				0		22,125		(2,360)	(2,360)	579	03/15/2018.
92936M AF 4	WPP FIN 2010.	C	09/08/2016.	WELLSCORP.		26,597	25,000	25,106	25,101		(6)		(6)		25,095		1,502	1,502	911	09/19/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous.					890,441	884,955	892,025	884,076	0	(1,480)	0	(1,480)	0	882,596	0	7,844	7,844	20,478	XXX
8399997.	Total - Bonds - Part 4.					2,091,781	2,079,652	2,140,784	2,068,517	0	(20,255)	0	(20,255)	0	2,080,273	0	11,507	11,507	90,861	XXX
8399999.	Total - Bonds.					2,091,781	2,079,652	2,140,784	2,068,517	0	(20,255)	0	(20,255)	0	2,080,273	0	11,507	11,507	90,861	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
40403* 10 9	HOME & FARM INS. AG.	..	05/02/2016.	US BANK.	500.000	5,209	XXX	5,000	5,288	(288)			(288)		5,000		209	209		XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.					5,209	XXX	5,000	5,288	(288)	0	0	(288)	0	5,000	0	209	209	0	XXX
9799997.	Total - Common Stocks - Part 4.					5,209	XXX	5,000	5,288	(288)	0	0	(288)	0	5,000	0	209	209	0	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.					1,649	XXX	936					0		936		713	713	2	XXX
9799999.	Total - Common Stocks.					6,858	XXX	5,936	5,288	(288)	0	0	(288)	0	5,936	0	922	922	2	XXX
9899999.	Total - Preferred and Common Stocks.					6,858	XXX	5,936	5,288	(288)	0	0	(288)	0	5,936	0	922	922	2	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.					2,098,639	XXX	2,146,720	2,073,805	(288)	(20,255)	0	(20,543)	0	2,086,209	0	12,429	12,429	90,863	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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Common Stocks - Mutual Funds																				
256210 10 5	DODGE & COX INCOME FUN	..	03/24/2016	LT CAP GAIN	03/24/2016	LT CAP GAIN	100.000		32					0			32	32		
577125 10 7	MATTHEWS ASIA DIVIDEND	..	12/07/2016	LT CAP GAIN	12/07/2016	LT CAP GAIN	100.000		290					0			290	290		
921935 10 2	VANGUARD WELLINGTON INV	..	12/23/2016	LT CAP GAIN	12/23/2016	LT CAP GAIN	100.000		391					0			391	391		
922906 20 1	VANGUARD PRIME MMKT-IN	..	06/30/2016	VARIOUS	07/29/2016	EXCHANGE	935.830	936	936	936				0				0	2	
9299999.	Total - Common Stocks - Mutual Funds							936	1,649	936	0	0	0	0	0	0	713	713	2	0
9799998.	Total - Common Stocks							936	1,649	936	0	0	0	0	0	0	713	713	2	0
9899999.	Total - Preferred and Common Stocks							936	1,649	936	0	0	0	0	0	0	713	713	2	0
9999999.	Total - Bonds, Preferred and Common Stocks							936	1,649	936	0	0	0	0	0	0	713	713	2	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

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: $..........0.
2. Total amount of intangible assets nonadmitted $..........0.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds as Identified by the SVO																				
31846V 20 3	FIRST AMER GOVT OBLIG FUND			12/29/2016	US BANK	XXX	27,163						27,163			0.150		MON		
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							27,163	0	0	0	0	XXX	27,163	0	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments							27,163	0	0	0	0	XXX	27,163	0	0	XXX	XXX	XXX	0	0

Sch. DB - Pt. A - Sn. 1
NONE

Sch. DB - Pt. A - Sn. 2
NONE

Sch. DB - Pt. B - Sn. 1
NONE

Sch. DB - Pt. B - Sn. 2
NONE

Sch. DB - Pt. D - Sn. 1
NONE

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
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 *
Open Depositories							
Fifth Third Bank	Piqua, OH						XXX
MainSource Bank	Troy, OH					100,839	XXX
Unity National Bank	Piqua, OH						XXX
MainSource Bank	Troy, OH					15,000	XXX
Unity National Bank	Piqua, OH						XXX
Unity National Bank	Piqua, OH					138,874	XXX
Fifth Third Bank	Piqua, OH						XXX
MainSource Bank	Troy, OH					14,679	XXX
US Bank	Cincinnatti, OH						XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	269,391	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	269,391	XXX
0599999. Total Cash		XXX	XXX	0	0	269,391	XXX

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

1. January	195,854	4. April	468,783	7. July	576,048	10. October	339,184
2. February	218,702	5. May	499,618	8. August	285,205	11. November	350,274
3. March	496,816	6. June	556,116	9. September	319,255	12. December	269,391

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 & Accrued	8 Amount Received During Year

NONE

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/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B				102,374	103,118
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B				154,000	155,082
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	256,374	258,200

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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