



ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

Appalachian Insurance Company

NAIC Group Code.....0065, 0065 <small>(Current Period) (Prior Period)</small>	NAIC Company Code..... 10316	Employer's ID Number..... 05-0284861
Organized under the Laws of Rhode Island Incorporated/Organized..... April 14, 1941	State of Domicile or Port of Entry Rhode Island Commenced Business..... January 1, 1942	Country of Domicile US
Statutory Home Office	270 Central Avenue..... Johnston RI US 02919-4949 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	270 Central Avenue..... Johnston RI US..... 02919-4949 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	401-275-3000 <small>(Area Code) (Telephone Number)</small>
Mail Address	P.O. Box 7500..... Johnston RI US 02919-0750 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	270 Central Avenue..... Johnston RI US 02919-4949 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	401-275-3000 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black <small>(Name)</small> jeffrey.black@fmglobal.com <small>(E-Mail Address)</small>	401-415-1559 <small>(Area Code) (Telephone Number) (Extension)</small> 401-946-8306 <small>(Fax Number)</small>

OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	President & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Joy Kirsten Cave	Vice President & Treasurer		

OTHER

Bret Nils Ahnell	Executive Vice President	Jeffrey Alfred Burchill	Senior Vice President
Jonathan William Hall	Chief Operating Officer	Christopher Johnson	Executive Vice President
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President
Michael Robert Turner	Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts #	Thomas Alan Lawson
John Anderson Luke Jr	Jonathan Douglas Mariner	Gracia Catherine Martore	Christine Mary McCarthy
Stuart Blain Parker	David Pulman	Edward Joseph Rapp	Shivan Sivaswamy Subramaniam
James Conrad Thyen			

State of Rhode Island
County of Providence

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) Thomas Alan Lawson	_____ (Signature) Jonathan Irving Mishara	_____ (Signature) Theresa Ann Molloy
1. (Printed Name) President & Chief Executive Officer	2. (Printed Name) Senior Vice President & Secretary	3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me
This 23rd day of February 2016

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

John A. Soares III Notary Public
Expires July 5, 2017

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	104,828,358	35.5	104,828,358		104,828,358	35.5
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.....		0.0			0	0.0
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.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....		0.0			0	0.0
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.....	5,548,991	1.9	5,548,991		5,548,991	1.9
1.512 Issued or guaranteed by FNMA and FHLMC.....	1,679,341	0.6	1,679,341		1,679,341	0.6
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.....		0.0			0	0.0
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.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	67,848,396	22.9	67,848,396		67,848,396	22.9
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....	2,500,000	0.8	2,500,000		2,500,000	0.8
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).....	9,071,653	3.1	9,071,653	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	104,165,492	35.2	104,165,492	9,071,653	113,237,145	38.3
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	295,642,231	100.0	295,642,231	9,071,653	295,642,231	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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.....	NONE	
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

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.....	NONE	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.....		
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.....	NONE	
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.....		
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.....		183,491,399
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		5,902,266
3.	Accrual of discount.....		85,153
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.....		
4.4	Part 4, Column 11.....		0
5.	Total gain (loss) on disposals, Part 4, Column 19.....		314,913
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		6,758,749
7.	Deduct amortization of premium.....		629,896
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		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).....		182,405,086
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		182,405,086

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States.....	110,377,349	110,725,775	110,798,368	109,136,376
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	110,377,349	110,725,775	110,798,368	109,136,376
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
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.....	1,679,341	1,845,608	1,689,915	1,645,345
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	67,848,396	70,148,823	68,550,215	67,285,000
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	67,848,396	70,148,823	68,550,215	67,285,000
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	179,905,086	182,720,206	181,038,498	178,066,721
PREFERRED STOCKS					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals.....	2,500,000	2,500,000	2,500,000	
	19. Total Preferred Stocks.....	2,500,000	2,500,000	2,500,000	
COMMON STOCKS					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....				
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	0	0	0	
	26. Total Stocks.....	2,500,000	2,500,000	2,500,000	
	27. Total Bonds and Stocks...	182,405,086	185,220,206	183,538,498	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	500,000	19,644,651	84,683,707	35,446	5,513,545	110,377,349	42.5	106,513,909	43.3	110,377,349	
1.2 NAIC 2.....						.0	.00		.00		
1.3 NAIC 3.....						.0	.00		.00		
1.4 NAIC 4.....						.0	.00		.00		
1.5 NAIC 5.....						.0	.00		.00		
1.6 NAIC 6.....						.0	.00		.00		
1.7 Totals.....	500,000	19,644,651	84,683,707	35,446	5,513,545	110,377,349	42.5	106,513,909	43.3	110,377,349	0
2. All Other Governments											
2.1 NAIC 1.....						.0	.00		.00		
2.2 NAIC 2.....						.0	.00		.00		
2.3 NAIC 3.....						.0	.00		.00		
2.4 NAIC 4.....						.0	.00		.00		
2.5 NAIC 5.....						.0	.00		.00		
2.6 NAIC 6.....						.0	.00		.00		
2.7 Totals.....	.0	.0	.0	.0	.0	.0	.00	.0	.00	.0	.0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....						.0	.00		.00		
3.2 NAIC 2.....						.0	.00		.00		
3.3 NAIC 3.....						.0	.00		.00		
3.4 NAIC 4.....						.0	.00		.00		
3.5 NAIC 5.....						.0	.00		.00		
3.6 NAIC 6.....						.0	.00		.00		
3.7 Totals.....	.0	.0	.0	.0	.0	.0	.00	.0	.00	.0	.0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....						.0	.00		.00		
4.2 NAIC 2.....						.0	.00		.00		
4.3 NAIC 3.....						.0	.00		.00		
4.4 NAIC 4.....						.0	.00		.00		
4.5 NAIC 5.....						.0	.00		.00		
4.6 NAIC 6.....						.0	.00		.00		
4.7 Totals.....	.0	.0	.0	.0	.0	.0	.00	.0	.00	.0	.0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....		77,075		713,073	889,193	1,679,341	.6	2,299,406	.9	1,679,341	
5.2 NAIC 2.....						.0	.00		.00		
5.3 NAIC 3.....						.0	.00		.00		
5.4 NAIC 4.....						.0	.00		.00		
5.5 NAIC 5.....						.0	.00		.00		
5.6 NAIC 6.....						.0	.00		.00		
5.7 Totals.....	.0	77,075	.0	713,073	889,193	1,679,341	.6	2,299,406	.9	1,679,341	.0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	81,330,123	28,157,916	16,155,688			125,643,727	48.3	114,038,965	46.3	124,094,813	1,548,914
6.2 NAIC 2.....	1,181,278	7,139,876	13,963,690			22,284,844	8.6	23,190,589	9.4	22,024,857	259,987
6.3 NAIC 3.....						0	0.0		0.0		
6.4 NAIC 4.....						0	0.0		0.0		
6.5 NAIC 5.....						0	0.0		0.0		
6.6 NAIC 6.....						0	0.0		0.0		
6.7 Totals.....	82,511,401	35,297,792	30,119,378	0	0	147,928,571	56.9	137,229,554	55.8	146,119,670	1,808,901
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1.....	(d).....81,830,123	.....47,879,642	.....100,839,395	.....748,519	.....6,402,738	.....237,700,417	.....91.4	.....XXX	.....XXX	.....236,151,503	.....1,548,914
9.2 NAIC 2.....	(d).....1,181,278	.....7,139,876	.....13,963,690	.....0	.....0	.....22,284,844	.....8.6	.....XXX	.....XXX	.....22,024,857	.....259,987
9.3 NAIC 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
9.7 Totals.....	.....83,011,401	.....55,019,518	.....114,803,085	.....748,519	.....6,402,738	(b).....259,985,261	.....100.0	.....XXX	.....XXX	.....258,176,360	.....1,808,901
9.8 Line 9.7 as a % of Col. 6.....	.....31.9	.....21.2	.....44.2	.....0.3	.....2.5	.....100.0	.....XXX	.....XXX	.....XXX	.....99.3	.....0.7
10. Total Bonds Prior Year											
10.1 NAIC 1.....	.....67,552,997	.....26,871,316	.....118,841,019	.....563,632	.....9,023,314	.....XXX	.....XXX	.....222,852,278	.....90.6	.....221,043,771	.....1,808,508
10.2 NAIC 2.....		.....8,575,195	.....14,615,395			.....XXX	.....XXX	.....23,190,590	.....9.4	.....23,190,589	
10.3 NAIC 3.....						.....XXX	.....XXX	.....0	.....0.0		
10.4 NAIC 4.....						.....XXX	.....XXX	.....0	.....0.0		
10.5 NAIC 5.....						.....XXX	.....XXX	(c).....0	.....0.0		
10.6 NAIC 6.....						.....XXX	.....XXX	(c).....0	.....0.0		
10.7 Totals.....	.....67,552,997	.....35,446,511	.....133,456,414	.....563,632	.....9,023,314	.....XXX	.....XXX	(b).....246,042,868	.....100.0	.....244,234,360	.....1,808,508
10.8 Line 10.7 as a % of Col. 8.....	.....27.5	.....14.4	.....54.2	.....0.2	.....3.7	.....XXX	.....XXX	.....100.0	.....XXX	.....99.3	.....0.7
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	.....81,830,123	.....46,330,726	.....100,839,396	.....748,519	.....6,402,739	.....236,151,503	.....90.8	.....221,043,771	.....89.8	.....236,151,503	.....XXX
11.2 NAIC 2.....	.....921,291	.....7,139,876	.....13,963,690			.....22,024,857	.....8.5	.....23,190,589	.....9.4	.....22,024,857	.....XXX
11.3 NAIC 3.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.4 NAIC 4.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.5 NAIC 5.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.6 NAIC 6.....						.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
11.7 Totals.....	.....82,751,414	.....53,470,602	.....114,803,086	.....748,519	.....6,402,739	.....258,176,360	.....99.3	.....244,234,360	.....99.3	.....258,176,360	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....32.1	.....20.7	.....44.5	.....0.3	.....2.5	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....31.8	.....20.6	.....44.2	.....0.3	.....2.5	.....99.3	.....XXX	.....XXX	.....XXX	.....99.3	.....XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1.....		.....1,548,914				.....1,548,914	.....0.6	.....1,808,508	.....0.7	.....XXX	.....1,548,914
12.2 NAIC 2.....	.....259,987					.....259,987	.....0.1	.....0	.....0.0	.....XXX	.....259,987
12.3 NAIC 3.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.4 NAIC 4.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.5 NAIC 5.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.6 NAIC 6.....						.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....259,987	.....1,548,914	.....0	.....0	.....0	.....1,808,901	.....0.7	.....1,808,508	.....0.7	.....XXX	.....1,808,901
12.8 Line 12.7 as a % of Col. 6.....	.....14.4	.....85.6	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.1	.....0.6	.....0.0	.....0.0	.....0.0	.....0.7	.....XXX	.....XXX	.....XXX	.....XXX	.....0.7

S107

- (a) Includes \$.....1,808,901 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 non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....80,080,175; 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

	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.5	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations.....	500,000	19,644,651	84,683,707		5,513,545	110,341,903	42.4	99,063,799	40.3	110,341,903	
1.2 Residential Mortgage-Backed Securities.....				35,446		35,446	0.0	7,450,110	3.0	35,446	
1.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5 Totals.....	500,000	19,644,651	84,683,707	35,446	5,513,545	110,377,349	42.5	106,513,909	43.3	110,377,349	0
2. All Other Governments											
2.1 Issuer Obligations.....						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations.....						0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations.....						0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations.....						0	0.0		0.0		
5.2 Residential Mortgage-Backed Securities.....		77,075		713,073	889,193	1,679,341	0.6	2,299,405	0.9	1,679,341	
5.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5 Totals.....	0	77,075	0	713,073	889,193	1,679,341	0.6	2,299,405	0.9	1,679,341	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	82,511,401	27,438,194	30,119,378			140,068,973	53.9	129,293,791	52.5	138,260,072	1,808,901
6.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities.....		7,859,598				7,859,598	3.0	7,935,763	3.2	7,859,598	
6.5 Totals.....	82,511,401	35,297,792	30,119,378	0	0	147,928,571	56.9	137,229,554	55.8	146,119,670	1,808,901
7. Hybrid Securities											
7.1 Issuer Obligations.....						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations.....						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations.....	83,011,401	47,082,845	114,803,085	0	5,513,545	250,410,876	96.3	XXX	XXX	248,601,975	1,808,901
9.2 Residential Mortgage-Backed Securities.....	0	77,075	0	748,519	889,193	1,714,787	0.7	XXX	XXX	1,714,787	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities.....	0	7,859,598	0	0	0	7,859,598	3.0	XXX	XXX	7,859,598	0
9.5 Totals.....	83,011,401	55,019,518	114,803,085	748,519	6,402,738	259,985,261	100.0	XXX	XXX	258,176,360	1,808,901
9.6 Line 9.5 as a % of Col. 6.....	31.9	21.2	44.2	0.3	2.5	100.0	XXX	XXX	XXX	99.3	0.7
10. Total Bonds Prior Year											
10.1 Issuer Obligations.....	67,552,997	33,784,079	127,020,514			XXX	XXX	228,357,590	92.8	226,549,082	1,808,508
10.2 Residential Mortgage-Backed Securities.....		162,569		563,632	9,023,314	XXX	XXX	9,749,515	4.0	9,749,516	
10.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	0	0.0	0	
10.4 Other Loan-Backed and Structured Securities.....		1,499,863	6,435,900			XXX	XXX	7,935,763	3.2	7,935,763	
10.5 Totals.....	67,552,997	35,446,511	133,456,414	563,632	9,023,314	XXX	XXX	246,042,868	100.0	244,234,361	1,808,508
10.6 Line 10.5 as a % of Col. 8.....	27.5	14.4	54.2	0.2	3.7	XXX	XXX	100.0	XXX	99.3	0.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations.....	82,751,414	45,533,929	114,803,086		5,513,545	248,601,974	95.6	226,549,082	92.1	248,601,974	XXX
11.2 Residential Mortgage-Backed Securities.....		77,075		748,519	889,194	1,714,788	0.7	9,749,516	4.0	1,714,788	XXX
11.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities.....		7,859,598				7,859,598	3.0	7,935,763	3.2	7,859,598	XXX
11.5 Totals.....	82,751,414	53,470,602	114,803,086	748,519	6,402,739	258,176,360	99.3	244,234,361	99.3	258,176,360	XXX
11.6 Line 11.5 as a % of Col. 6.....	32.1	20.7	44.5	0.3	2.5	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	31.8	20.6	44.2	0.3	2.5	99.3	XXX	XXX	XXX	99.3	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations.....	259,987	1,548,914				1,808,901	0.7	1,808,508	0.7	XXX	1,808,901
12.2 Residential Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....						0	0.0	0	0.0	XXX	0
12.5 Totals.....	259,987	1,548,914	0	0	0	1,808,901	0.7	1,808,508	0.7	XXX	1,808,901
12.6 Line 12.5 as a % of Col. 6.....	14.4	85.6	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.1	0.6	0.0	0.0	0.0	0.7	XXX	XXX	XXX	XXX	0.7

6015

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	65,051,471	65,051,471			
2. Cost of short-term investments acquired.....	15,028,704	15,028,704			
3. Accrual of discount.....	.0				
4. Unrealized valuation increase (decrease).....	.0				
5. Total gain (loss) on disposals.....	.0				
6. Deduct consideration received on disposals.....	.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).....	80,080,175	80,080,175	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	80,080,175	80,080,175	.0	.0	.0

S110

(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**

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	6,549,041	6,549,041	
2. Cost of cash equivalents acquired.....	1,040,223,373	1,040,223,373	
3. Accrual of discount.....	0		
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	1,046,772,414	1,046,772,414	
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 investments, for example, joint ventures, transportation equipment:.

**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**

**Sch. BA - Pt. 3
NONE**

SCHEDULE D - PART 1

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

1	2					6	7		10		11		Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9	12	13	14	15	16	17	18	19	20	21	22				
CUSIP Identification	Description					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	
U.S. Government - Issuer Obligations																							
912828	D5	6	U S TREASURY			1	5,523,848	101.079	5,559,345	5,500,000	5,521,374		(2,175)		2.375	2.320	FA	49,339	130,625	10/31/2014	08/15/2024		
912828	EW	6	U S TREASURY			1	490,703	100.485	502,425	500,000	500,000				4.500	4.480	FA	8,499	22,500	08/31/2006	02/15/2016		
912828	F9	6	U S TREASURY	SD			5,740,557	100.313	5,727,872	5,710,000	5,736,084		(4,158)		2.000	1.910	AO	19,351	84,600	12/01/2014	10/31/2021		
912828	J4	3	U S TREASURY N/B			1	5,902,266	98.618	5,917,080	6,000,000	5,913,013		10,748		1.750	2.000	FA	35,951	52,500	03/09/2015	02/28/2022		
912828	KD	1	U S TREASURY	LS		1	1,806,250	104.243	2,084,860	2,000,000	1,929,342		20,866		2.750	3.960	FA	20,774	55,000	06/10/2009	02/15/2019		
912828	MP	2	U S TREASURY			1	2,943,161	107.914	3,237,420	3,000,000	2,973,728		5,775		3.625	3.850	FA	41,077	108,750	03/25/2010	02/15/2020		
912828	PC	8	U S TREASURY	LS		1	14,822,246	103.946	15,072,170	14,500,000	14,741,581		(46,813)		2.625	2.250	MN	49,147	380,625	11/27/2013	11/15/2020		
912828	QN	3	U S TREASURY			1	4,736,074	106.383	4,787,235	4,500,000	4,636,837		(23,496)		3.125	2.510	MN	18,158	140,625	08/04/2011	05/15/2021		
912828	RR	3	U S TREASURY	LS		1	17,531,914	100.329	17,055,930	17,000,000	17,359,313		(57,842)		2.000	1.620	MN	43,901	340,000	12/18/2012	11/15/2021		
912828	SF	8	U S TREASURY	LS		1	16,020,850	100.235	15,787,013	15,750,000	15,927,072		(27,305)		2.000	1.800	FA	118,981	315,000	08/13/2012	02/15/2022		
912828	SV	3	U S TREASURY	LS		1	11,703,047	98.391	11,314,965	11,500,000	11,633,732		(19,804)		1.750	1.550	MN	25,986	201,250	06/05/2012	05/15/2022		
912828	UN	8	U S TREASURY	LS		1	14,889,844	99.454	14,918,100	15,000,000	14,917,238				2.000	2.080	FA	113,315	300,000	05/28/2013	02/15/2023		
912828	WJ	5	U S TREASURY			1	3,044,531	102.211	3,066,330	3,000,000	3,039,044		(4,176)		2.500	2.320	MN	9,684	75,000	08/28/2014	05/15/2024		
0199999	U.S. Government - Issuer Obligations						105,155,291	XXX	105,030,745	103,960,000	104,828,358	0	(137,707)	0	XXX	XXX	XXX	554,163	2,206,475	XXX	XXX		
U.S. Government - Residential Mortgage-Backed Securities																							
36200Q	2T	0	GOVT NATL MTGE ASSN			1	35,667	121.525	42,426	34,911	35,446		(79)		7.000	6.450	MON	204	2,444	03/21/2002	02/15/2032		
36179M	2T	6	GNMA PASS-THRU M SINGLE F			1	5,607,410	109.941	5,652,604	5,141,465	5,513,545		(210,731)		5.000	2.870	MON	21,423	257,073	10/31/2013	02/20/2043		
0299999	U.S. Government - Residential Mortgage-Backed Securities						5,643,077	XXX	5,695,030	5,176,376	5,548,991	0	(210,810)	0	XXX	XXX	XXX	21,627	259,517	XXX	XXX		
0599999	Total - U.S. Government						110,798,368	XXX	110,725,775	109,136,376	110,377,349	0	(348,517)	0	XXX	XXX	XXX	575,790	2,465,992	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																							
31294K	M4	4	FHLMC PC			1	57,412	103.191	57,095	55,329	55,768		(548)		5.500	4.440	MON	254	3,043	01/22/2003	01/01/2018		
31296S	M5	2	FHLMC			1	417,465	114.243	460,383	402,983	414,721		(3,092)		6.000	4.950	MON	2,015	24,179	01/09/2004	01/01/2034		
31297T	WF	6	FHLMC			1	295,139	109.203	337,104	308,693	295,538		4,980		5.000	6.240	MON	1,286	15,435	11/09/2005	09/01/2035		
31298N	UG	8	FHLMC GOLD PC #			1	2,823	100.336	2,746	2,737	2,813		(18)		7.500	6.550	MON	17	205	08/21/2001	05/01/2031		
31389K	WT	4	FNMA PASS-THRU INT 15 Y			1	22,711	101.995	21,600	21,178	21,307		(366)		7.000	5.230	MON	114	1,482	09/03/2002	02/01/2017		
31411A	JG	1	FEDERAL NATL MG			1	443,055	113.246	498,513	440,201	442,994		(526)		6.000	5.660	MON	4,396	26,412	11/09/2006	11/01/2036		
31419A	DS	3	FNMA PASS-THRU LNG 30 Y			1	451,310	113.022	468,167	414,224	446,200		(6,833)		6.000	3.600	MON	4,090	24,853	11/30/2010	09/01/2039		
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities						1,689,915	XXX	1,845,608	1,645,345	1,679,341	0	(6,403)	0	XXX	XXX	XXX	12,172	95,609	XXX	XXX		
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						1,689,915	XXX	1,845,608	1,645,345	1,679,341	0	(6,403)	0	XXX	XXX	XXX	12,172	95,609	XXX	XXX		
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
00254E	BZ	4	AB SVENSK EXPORTKREDIT			1FE	997,140	104.626	1,046,260	1,000,000	999,587		335		5.125	5.160	MS	17,083	51,250	02/22/2007	03/01/2017		
025816	BD	0	AMERICAN EXPRESS			1FE	2,875,000	97.184	2,794,040	2,875,000	2,875,000				2.650	2.650	JD	44,019	76,188	12/03/2012	12/02/2022		
03040W	AK	1	AMERICAN WTR CAP CORP	LS		1FE	2,141,422	104.551	2,247,847	2,150,000	2,142,839		732		3.850	3.890	MS	27,592	82,775	11/08/2013	03/01/2024		
03523T	BB	3	ANHEUSER BUSCH INBEV WORL	LS		1FE	496,415	108.688	543,440	500,000	497,983		343		4.375	4.460	FA	8,264	21,875	01/24/2011	02/15/2021		
06051G	EX	3	BANK AMER CORP			2FE	999,830	100.189	1,001,890	1,000,000	999,886		36		2.600	2.600	JJ	11,989	26,000	10/17/2013	01/15/2019		
126408	GZ	0	CSX CORP	LS		2FE	999,240	102.496	1,024,960	1,000,000	999,390		66		3.700	3.700	MN	6,167	37,000	10/17/2013	11/01/2023		
172967	EM	9	CITIGROUP INC			2FE	715,926	107.666	645,996	600,000	645,609		(23,465)		6.125	2.000	MN	4,083	36,750	12/05/2012	11/21/2017		
172967	HD	6	CITIGROUP INC			2FE	1,496,550	103.547	1,553,205	1,500,000	1,497,194		302		3.875	3.900	AO	10,656	58,125	10/21/2013	10/25/2023		
19416Q	DH	0	COLGATE PALMOLIVE CO			1FE	999,920	103.622	1,036,220	1,000,000	999,991		10		5.200	5.200	MN	7,800	52,000	11/01/2006	11/07/2016		
202795	HS	2	COMMONWEALTH EDISON CO			1FE	498,590	107.591	537,955	500,000	499,697		164		6.150	6.180	MS	9,054	30,750	09/04/2007	09/15/2017		
25156P	AN	3	DEUTSCHE TELEKOM INTL FIN			2FE	993,710	112.323	1,123,230	1,000,000	997,373		651		6.000	6.080	JJ	28,833	60,000	06/15/2009	07/08/2019		
25245B	AB	3	DIAGEO INVESTMENT CORP			1FE	2,142,217	99.307	2,135,101	2,150,000	2,144,793		735		2.875	2.910	MN	8,585	61,813	05/08/2012	05/11/2022		

E10

SCHEDULE D - PART 1

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

1	2			Codes			6	7		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	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
26441C	AL	9	DUKE ENERGY CORP NEW	LS			2FE	997,950	1,026,590	1,000,000	998,342		178		3.950	3.970	AO	8,339	39,500	10/08/2013	10/15/2023	
26442C	AC	8	DUKE ENERGY CAROLINAS LLC				1FE	498,300	537,190	500,000	499,580		190		5.250	5.290	JJ	12,104	26,250	01/07/2008	01/15/2018	
29250R	AU	0	ENBRIDGE ENERGY PARTNERS				2FE	1,500,720	1,431,270	1,500,000	1,500,448		(68)		4.200	4.190	MS	18,550	63,000	09/13/2011	09/15/2021	
314275	AA	6	FEDERATED RETAIL HLDGS IN				2FE	1,014,507	936,477	900,000	921,291		(22,533)		5.900	3.250	JD	4,425	53,100	08/16/2011	12/01/2016	
31428X	AY	2	FEDEX CORP				2FE	998,280	1,040,820	1,000,000	998,562		149		4.000	4.020	JD	18,444	40,000	01/06/2014	01/15/2024	
38141G	FM	1	GOLDMAN SACHS GROUP INC				1FE	998,160	1,089,890	1,000,000	999,484		208		6.150	6.170	AO	15,375	61,500	03/25/2008	04/01/2018	
38145X	AA	1	GOLDMAN SACHS GROUP INC				1FE	252,703	251,770	250,000	251,890		(586)		2.625	2.360	JJ	2,753	6,563	08/05/2014	01/31/2019	
465685	AJ	4	ITC HLDGS CORP				2FE	498,330	494,790	500,000	498,558		143		3.650	3.690	JD	811	18,250	05/28/2014	06/15/2024	
46625H	HU	7	JPMORGAN CHASE & CO				1FE	238,053	265,968	250,000	243,399		1,197		4.250	4.870	AO	2,243	10,625	02/09/2011	10/15/2020	
46625H	JC	5	JPMORGAN CHASE & CO				1FE	2,006,320	2,145,700	2,000,000	2,004,060		(626)		4.350	4.300	FA	32,867	87,000	12/19/2011	08/15/2021	
49326E	EE	9	KEYCORP MEDIUM TERM NTS B				2FE	999,370	1,003,180	1,000,000	999,633		119		2.300	2.310	JD	1,150	23,000	11/05/2013	12/13/2018	
494368	BD	4	KIMBERLY CLARK CORP				1FE	2,363,060	2,324,940	2,000,000	2,126,937		(40,697)		7.500	5.060	MN	25,000	150,000	05/01/2009	11/01/2018	
501044	CX	7	KROGER CO				2FE	1,496,325	1,521,630	1,500,000	1,497,312		482		3.300	3.330	JJ	22,825	49,500	12/16/2013	01/15/2021	
58933Y	AA	3	MERCK & CO INC NEW	LS			1FE	498,490	536,345	500,000	499,185		144		3.875	3.910	JJ	8,934	19,375	12/07/2010	01/15/2021	
59156R	AU	2	METLIFE INC	LS			1FE	249,408	256,080	250,000	249,957		99		6.750	6.790	JD	1,406	16,875	05/27/2009	06/01/2016	
59562V	AY	3	BERKSHIRE HATHAWAY ENERGY				2FE	1,648,763	1,694,649	1,650,000	1,648,989		109		3.750	3.750	MN	7,906	61,875	11/05/2013	11/15/2023	
61166W	AM	3	MONSANTO CO NEW				1FE	998,610	992,360	1,000,000	999,190		272		1.850	1.870	MN	2,364	18,500	11/04/2013	11/15/2018	
64952W	BQ	5	NEW YORK LIFE GLOBAL FDG				1FE	1,548,218	1,552,930	1,550,000	1,548,914		347		2.100	2.120	JJ	16,185	32,550	12/05/2013	01/02/2019	
655844	BC	1	NORFOLK SOUTHERN CORP				2FE	498,750	557,125	500,000	499,492		129		5.900	5.930	JD	1,311	29,500	05/27/2009	06/15/2019	
693476	BB	8	PNC FUNDING CORP				1FE	1,955,640	2,082,880	2,000,000	1,993,613		5,553		5.625	5.930	FA	46,875	112,500	08/02/2007	02/01/2017	
693476	BF	9	PNC FUNDING CORP				1FE	1,995,820	2,298,020	2,000,000	1,998,244		440		6.700	6.720	JD	7,817	134,000	06/04/2009	06/10/2019	
806854	AH	8	SCHLUMBERGER INVT SA				1FE	1,010,510	1,020,420	1,000,000	1,008,877		(957)		3.650	3.520	JD	3,042	36,500	03/20/2014	12/01/2023	
828807	CF	2	SIMON PPTY GROUP LP	LS			1FE	2,988,150	3,253,800	3,000,000	2,993,548		1,089		4.375	4.420	MS	43,750	131,250	08/09/2010	03/01/2021	
857477	AM	5	STATE STR CORP				1FE	997,600	1,043,460	1,000,000	998,038		210		3.700	3.720	MN	4,214	37,000	11/14/2013	11/20/2023	
867914	BF	9	SUNTRUST BKS INC				2FE	499,575	501,925	500,000	499,753		83		2.350	2.360	MN	1,958	11,750	10/22/2013	11/01/2018	
871829	AQ	0	SYSCO CORPORATION				1FE	987,220	969,540	1,000,000	991,367		1,208		2.600	2.740	JD	1,372	26,000	06/06/2012	06/12/2022	
887317	AR	6	TIME WARNER INC				2FE	1,993,980	2,048,540	2,000,000	1,995,018		520		4.050	4.080	JD	3,600	81,000	12/11/2013	12/15/2023	
89236T	AY	1	TOYOTA MOTOR CRED	LS			1FE	1,799,568	1,819,980	1,800,000	1,799,752		85		2.000	2.000	AO	6,700	36,000	10/21/2013	10/24/2018	
89346D	AG	2	TRANSALTA CORP	LS			2FE	499,435	485,085	500,000	499,728		187		1.900	1.930	JD	739	9,500	05/29/2014	06/03/2017	
91159H	HE	3	U S BANCORP MTNS BK ENT				1FE	998,760	1,007,190	1,000,000	999,277		242		1.950	1.970	MN	2,492	19,500	11/04/2013	11/15/2018	
92343V	AX	2	VERIZON COMMUNICATIONS IN				2FE	991,450	1,075,420	1,000,000	995,026		817		4.600	4.700	AO	11,500	46,000	03/23/2011	04/01/2021	
92343V	BR	4	VERIZON COMMUNICATIONS IN				2FE	1,354,475	1,375,363	1,250,000	1,334,850		(9,188)		5.150	4.110	MS	18,955	64,375	10/17/2013	09/15/2023	
92857W	AS	9	VODAFONE GROUP PLC NEW				2FE	997,410	1,099,020	1,000,000	998,947		271		5.450	5.480	JD	3,179	54,500	06/03/2009	06/10/2019	
929903	DT	6	WACHOVIA CORP NEW				1FE	2,955,870	3,176,280	3,000,000	2,991,840		5,218		5.750	5.940	JD	7,667	172,500	08/02/2007	06/15/2017	
94974B	FQ	8	WELLS FARGO & CO NEW	LS			1FE	2,344,854	2,358,625	2,350,000	2,346,912		972		2.150	2.190	JJ	23,298	50,525	10/21/2013	01/15/2019	
980888	AE	1	WOOLWORTHS LTD				2FE	259,784	261,347	260,000	259,987		46		3.150	3.160	AO	1,797	8,190	04/06/2011	04/12/2016	
984121	CG	6	XEROX CORP	LS			2FE	999,150	982,310	1,000,000	999,455		161		2.750	2.760	MS	8,097	27,500	12/03/2013	03/15/2019	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							60,289,528	62,209,053	59,785,000	59,988,797	0	(73,878)	0	0	XXX	XXX	XXX	584,169	2,460,079	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
02582J	GJ	3	AMERICAN EXPRESS CREDIT ACCT				1FE	1,499,828	1,499,130	1,500,000	1,499,894		31		0.980	0.980	MON	653	14,700	11/05/2013	05/15/2019	
14041N	DX	6	CAPITAL ONE CC TR 2007-7A				1FE	5,674,609	5,366,850	5,000,000	5,320,078		(67,749)		5.750	2.920	MON	12,778	287,500	02/24/2011	07/15/2020	
17305E	EE	1	CITIBANK CREDIT CARD ISSUANCE TRUST				1FE	1,086,250	1,073,790	1,000,000	1,039,627		(8,447)		5.350	3.570	FA	21,400	53,500	03/25/2010	02/07/2020	
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities							8,260,687	7,939,770	7,500,000	7,859,599	0	(76,165)	0	0	XXX	XXX	XXX	34,831	355,700	XXX	XXX

E10.1

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	F o r e i g n	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
3899999	Total - Industrial & Miscellaneous (Unaffiliated)					68,550,215	XXX	70,148,823	67,285,000	67,848,396	0	(150,043)	0	0	XXX	XXX	XXX	619,000	2,815,779	XXX	XXX
Totals																					
7799999	Total - Issuer Obligations					165,444,819	XXX	167,239,798	163,745,000	164,817,155	0	(211,585)	0	0	XXX	XXX	XXX	1,138,332	4,666,554	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities					7,332,992	XXX	7,540,638	6,821,721	7,228,332	0	(217,213)	0	0	XXX	XXX	XXX	33,799	355,126	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities					8,260,687	XXX	7,939,770	7,500,000	7,859,599	0	(76,165)	0	0	XXX	XXX	XXX	34,831	355,700	XXX	XXX
8399999	Grand Total - Bonds					181,038,498	XXX	182,720,206	178,066,721	179,905,086	0	(504,963)	0	0	XXX	XXX	XXX	1,206,962	5,377,380	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 Designation	Date Acquired
Preferred Stocks - Parent, Subsidiaries and Affiliates																				
00822# 11 0	AFFILIATED FM INSURANCE COMPANY - 7%			25,000,000	100.00		2,500,000	100.000	2,500,000	2,500,000		175,000					0		P1A	07/26/1978
8999999	Total - Preferred Stocks - Parent, Subsidiaries and Affiliates						2,500,000	XXX	2,500,000	2,500,000	0	175,000	0	0	0	0	0	0	XXX	XXX
8999999	Total - Preferred Stocks						2,500,000	XXX	2,500,000	2,500,000	0	175,000	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
		3	4			7	8		10	11	12	13	14	15			16
CUSIP 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
989999	Total Common and Preferred Stock				2,500,000	XXX	2,500,000	2,500,000	0	175,000	0	0	0	0	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	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 J4 3	U S TREASURY N/B		03/09/2015	BANC OF AMERICA		5,902,266	6,000,000	2,853
0599999	Total - Bonds - U.S. Government					5,902,266	6,000,000	2,853
8399997	Total - Bonds - Part 3					5,902,266	6,000,000	2,853
8399999	Total - Bonds					5,902,266	6,000,000	2,853
9999999	Total - Bonds, Preferred and Common Stocks					5,902,266	XXX	2,853

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	F or ei g n	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																				
36179M 2T 6	GNMA PASS-THRU M SINGLE F.....	..	12/01/2015.	MORTGAGE PAYDOWN.....	.....	.....1,655,766	.....1,655,766	.....1,805,820	.....1,688,954	.....	.....(33,188)	.....	.....(33,188)	.....	.....1,655,766	.....	.....	.....0	.....41,808	02/20/2043.
36200Q 2T 0	GOVT NATL MTGE ASSN.....	..	12/01/2015.	MORTGAGE PAYDOWN.....	.....	.....1,353	.....1,353	.....1,382	.....1,354	.....	.....(2)	.....	.....(2)	.....	.....1,353	.....	.....	.....0	.....52	02/15/2032.
0599999	Total - Bonds - U.S. Government.....					.....1,657,119	.....1,657,119	.....1,807,202	.....1,690,308	.....0	.....(33,190)	.....0	.....(33,190)	.....0	.....1,657,119	.....0	.....0	.....0	.....41,860	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
31294K M4 4	FHLMC PC .....	..	12/01/2015.	MORTGAGE PAYDOWN.....	.....	.....46,738	.....46,738	.....48,498	.....46,939	.....	.....(202)	.....	.....(202)	.....	.....46,738	.....	.....	.....0	.....1,359	01/01/2018.
31296S M5 2	FHLMC .....	..	12/01/2015.	MORTGAGE PAYDOWN.....	.....	.....105,012	.....105,012	.....108,786	.....105,309	.....	.....(297)	.....	.....(297)	.....	.....105,012	.....	.....	.....0	.....3,401	01/01/2034.
31297T WF 6	FHLMC PC .....	..	12/01/2015.	MORTGAGE PAYDOWN.....	.....	.....167,038	.....167,038	.....159,704	.....165,847	.....	.....1,191	.....	.....1,191	.....	.....167,038	.....	.....	.....0	.....4,359	09/01/2035.
31298N UG 8	FHLMC GOLD PC # .....	..	12/01/2015.	MORTGAGE PAYDOWN.....	.....	.....796	.....796	.....821	.....799	.....	.....(2)	.....	.....(2)	.....	.....796	.....	.....	.....0	.....33	05/01/2031.
31389K WT 4	FNMA PASS-THRU INT 15 Y.....	..	11/01/2015.	MORTGAGE PAYDOWN.....	.....	.....37,363	.....37,363	.....40,068	.....37,641	.....	.....(278)	.....	.....(278)	.....	.....37,363	.....	.....	.....0	.....1,456	02/01/2017.
31411A JG 1	FEDERAL NATL MG .....	..	11/01/2015.	MORTGAGE PAYDOWN.....	.....	.....129,636	.....129,636	.....130,477	.....129,699	.....	.....(62)	.....	.....(62)	.....	.....129,636	.....	.....	.....0	.....4,206	11/01/2036.
31419A DS 3	FNMA PASS-THRU LNG 30 Y.....	..	11/01/2015.	MORTGAGE PAYDOWN.....	.....	.....126,502	.....126,502	.....137,828	.....127,428	.....	.....(926)	.....	.....(926)	.....	.....126,502	.....	.....	.....0	.....4,142	09/01/2039.
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					.....613,085	.....613,085	.....626,182	.....613,662	.....0	.....(576)	.....0	.....(576)	.....0	.....613,085	.....0	.....0	.....0	.....18,956	XXX
Bonds - Industrial and Miscellaneous																				
126650 BH 2	CVS CAREMARK .....	..	08/18/2015.	ROBERT BAIRD.....	.....	.....162,245	.....151,000	.....149,416	.....150,529	.....	.....118	.....	.....118	.....	.....150,648	.....	.....11,597	.....11,597	.....6,271	06/01/2017.
144141 CX 4	CAROLINA PWR & LT CO.....	..	12/15/2015.	MATURITY.....	.....	.....2,000,000	.....2,000,000	.....1,993,160	.....1,999,192	.....	.....808	.....	.....808	.....	.....2,000,000	.....	.....	.....0	.....105,000	12/15/2015.
172967 EV 9	CITIGROUP INC.....	..	11/02/2015.	TENDER EX.....	.....	.....1,826,300	.....1,500,000	.....1,551,105	.....1,527,591	.....	.....(4,607)	.....	.....(4,607)	.....	.....1,522,983	.....	.....303,316	.....303,316	.....121,833	05/22/2019.
264399 EM 4	DUKE ENERGY CORP .....	..	10/01/2015.	MATURITY.....	.....	.....500,000	.....500,000	.....528,415	.....502,335	.....	.....(2,335)	.....	.....(2,335)	.....	.....500,000	.....	.....	.....0	.....26,500	10/01/2015.
3899999	Total - Bonds - Industrial and Miscellaneous.....					.....4,488,545	.....4,151,000	.....4,222,096	.....4,179,647	.....0	.....(6,016)	.....0	.....(6,016)	.....0	.....4,173,631	.....0	.....314,913	.....314,913	.....259,604	XXX
8399997	Total - Bonds - Part 4.....					.....6,758,749	.....6,421,204	.....6,655,480	.....6,483,617	.....0	.....(39,782)	.....0	.....(39,782)	.....0	.....6,443,835	.....0	.....314,913	.....314,913	.....320,420	XXX
8399999	Total - Bonds.....					.....6,758,749	.....6,421,204	.....6,655,480	.....6,483,617	.....0	.....(39,782)	.....0	.....(39,782)	.....0	.....6,443,835	.....0	.....314,913	.....314,913	.....320,420	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.....6,758,749	.....XXX	.....6,655,480	.....6,483,617	.....0	.....(39,782)	.....0	.....(39,782)	.....0	.....6,443,835	.....0	.....314,913	.....314,913	.....320,420	XXX

E14

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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

NONE

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 or Alien Insurer Identification Number	5 Naic Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
Preferred Stocks - U.S. Property and Casualty Insurer									
00822# 11 0	AFFILIATED FM INSURANCE COMPANY		10014	2Cib6	NO		2,500,000	25,000,000	34.5
0299999	Total - Preferred Stocks - U.S. Property and Casualty Insurer					0	2,500,000	XXX	XXX
0999999	Total - Preferred Stocks					0	2,500,000	XXX	XXX
1999999	Total - Preferred and Common Stock					0	2,500,000	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: \$....206,003,047.
2. Total amount of intangible assets nonadmitted \$.....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 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % 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	
Class One Money Market Mutual Funds																					
26188J	20 6 DREYFUS CASH MGT INSTL			11/30/2015	VARIOUS	XXX	80,080,175						80,080,175							28,704	
8999999. Total - Class One Money Market Mutual Funds							80,080,175	0	0	0	0	XXX	80,080,175	0	0	XXX	XXX	XXX		28,704	0
9199999. Total - Short-Term Investments							80,080,175	0	0	0	0	XXX	80,080,175	0	0	XXX	XXX	XXX		28,704	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**

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
000000 00 0	SHINKIN CENTRAL BANK.....	C.....	.....	400,000	400,000	01/13/2016.....
000000 00 0	BANK OF AMERICA N.A.....	C.....	.....	1,612,885	1,612,885	12/24/2015.....
000000 00 0	CITIGROUP GLOBAL MARKETS INC.....	C.....	.....	1,000,000	1,000,000	12/24/2015.....
000000 00 0	HSBC SECURITIES, INC.....	C.....	.....	773,545	773,545	12/24/2015.....
000000 00 0	HSBC SECURITIES, INC.....	C.....	.....	500,000	500,000	12/24/2015.....
000000 00 0	ML PIERCE FENNER & SMITH INC.....	C.....	.....	1,000,000	1,000,000	12/24/2015.....
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....	.....	1,000,000	1,000,000	12/24/2015.....
000000 00 0	SOCIETE GENERALE NY BRANCH.....	C.....	.....	785,223	785,223	12/24/2015.....
000000 00 0	DEUTSCHE BANK SECURITIES INC.....	C.....	.....	2,000,000	2,000,000	12/24/2015.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			9,071,653	9,071,653	XXX
9999999	Totals.....			9,071,653	9,071,653	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....8,362,803 Book/Adjusted Carrying Value \$.....8,362,803
- Average balance for the year: Fair Value \$.....7,671,297 Book/Adjusted Carrying Value \$.....7,671,297
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....9,071,653 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JP MORGAN CHASE..... NEW YORK, NY.....		0.230	6,151		24,085,517	XXX
0199998. Deposits in.....1 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			(200)	XXX
0199999. Total - Open Depositories.....	XXX	XXX	6,151	0	24,085,317	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	6,151	0	24,085,317	XXX
0599999. Total Cash.....	XXX	XXX	6,151	0	24,085,317	XXX

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

1. January.....	2,696,856	4. April.....	(2,919)	7. July.....	10,319,505	10. October.....	13,732,474
2. February.....	(4,363)	5. May.....	(2,619)	8. August.....	11,407,357	11. November.....	16,685,147
3. March.....	(2,456)	6. June.....	24,971,799	9. September.....	13,033,346	12. December.....	24,085,317

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders		5 Book/Adjusting Carrying Value	6 Fair Value
			3 Book/Adjusting Carrying Value	4 Fair Value		
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR						
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE						
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA						
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA						
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ	B..	Property & Casualty.....			100,457	100,313
32. New Mexico.....NM	B..	Property & Casualty.....			110,502	110,344
33. New York.....NY	B..	Property & Casualty.....			2,712,334	2,708,451
34. North Carolina.....NC						
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B..	Property & Casualty.....	2,662,105	2,658,294		
41. South Carolina.....SC	B..	Property & Casualty.....			150,685	150,469
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	2,662,105	2,658,294	3,073,978	3,069,577

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

2015 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	59
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
General Interrogatories	15	Schedule P-Part 2M-International	59
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	60
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	60
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	61
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1-Medical Professional Liability-Occurrence	63
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 3	E13	Schedule P-Part 3M-International	64
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	65
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	66
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Verification	SI14	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DL-Part 1	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DL-Part 2	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule E-Part 1-Cash	E26	Schedule P-Part 4M-International	69
Schedule E-Part 2-Cash Equivalents	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	70
Schedule E-Part 3-Special Deposits	E28	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	71
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 6-Section 2	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 7	27	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule F-Part 8	28	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule F-Part 9	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1-Summary	33	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6M-International	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	87
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1M-International	49	Schedule P Interrogatories	93
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	50	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	51	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Statement of Income	4
Schedule P-Part 1T-Warranty	56	Summary Investment Schedule	SI01
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2A-Homeowners/Farmowners	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58		