



QUARTERLY STATEMENT

AS OF JUNE 30, 2015
OF THE CONDITION AND AFFAIRS OF THE

Plans' Liability Insurance Company

NAIC Group Code 00023 , 00023 NAIC Company Code 26794 Employer's ID Number 36-3503382
(Current Period) (Prior Period)

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

Country of Domicile United States

Incorporated/Organized 05/15/1986 Commenced Business 06/17/1986

Statutory Home Office 6740 North High Street , Worthington, OH, US 43085
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 2 Mid America Plaza, Suite 200 , Oakbrook Terrace, IL, US 60181 630-472-7700
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 2 Mid America Plaza, Suite 200 , Oakbrook Terrace, IL, US 60181
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2 Mid America Plaza, Suite 200 , Oakbrook Terrace, IL, US 60181 630-472-7700
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address N/A

Statutory Statement Contact Elias Georgopoulos 630-472-7749
(Name) (Area Code) (Telephone Number) (Extension)

Lgeorgo@bcsf.com 630-472-7837
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
Howard Francis Beacham III	President & Chief Executive Officer	Terry Michael Hackett	General Counsel & Secretary
Susan Ann Pickar	Chief Financial Officer & Treasurer	Scott Phillip Serota	Chairman of the Board

OTHER OFFICERS

Sharon Jane Dold	Vice President, Marketing	David John Jacobs	Chief Actuary
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DIRECTORS OR TRUSTEES

Howard Francis Beacham III	Terry Dee Kellogg	Steven Scott Martin	Scott Phillip Serota
Paul Mark White			

State of Illinois
County of DuPage ss

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

Howard Francis Beacham III Terry Michael Hackett Susan Ann Pickar
President & Chief Executive Officer General Counsel & Secretary Chief Financial Officer & Treasurer

- 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

Subscribed and sworn to before me this
3rd day of August, 2015

Jennifer Mark
Jennifer Mark, Notary Public
03/24/2018



STATEMENT AS OF JUNE 30, 2015 OF THE Plans' Liability Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	67,450,270		67,450,270	68,275,723
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	5,919,987	361,616	5,558,371	5,475,679
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$2,680,813), cash equivalents (\$0) and short-term investments (\$890,334)	3,571,148		3,571,148	1,691,257
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives	0		0	0
8. Other invested assets	3,997,048		3,997,048	3,973,896
9. Receivables for securities			0	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	80,938,453	361,616	80,576,837	79,416,555
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	519,779		519,779	529,336
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	509,602		509,602	144,311
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset			0	0
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	0	0	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	81,967,834	361,616	81,606,218	80,090,202
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	81,967,834	361,616	81,606,218	80,090,202
DETAILS OF WRITE-INS				
1101.	0		0	0
1102.			0	0
1103.			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501.			0	0
2502.			0	0
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0	0	0

STATEMENT AS OF JUNE 30, 2015 OF THE Plans' Liability Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$2,069,634)	32,214,039	31,265,234
2. Reinsurance payable on paid losses and loss adjustment expenses	469,079	249,197
3. Loss adjustment expenses	2,678,517	2,680,587
4. Commissions payable, contingent commissions and other similar charges		0
5. Other expenses (excluding taxes, licenses and fees)	146,868	156,127
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	101,658	97,762
7.1 Current federal and foreign income taxes (including \$ on realized capital gains (losses))		0
7.2 Net deferred tax liability		0
8. Borrowed money \$3,770,500 and interest thereon \$801	3,771,301	3,771,317
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ and including warranty reserves of \$ and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	2,398,727	627,828
10. Advance premium		0
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders		0
12. Ceded reinsurance premiums payable (net of ceding commissions)	0	0
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others		0
15. Remittances and items not allocated	105,648	28,008
16. Provision for reinsurance (including \$ certified)		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		0
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates	337,985	304,211
20. Derivatives	0	0
21. Payable for securities	522,908	0
22. Payable for securities lending		0
23. Liability for amounts held under uninsured plans		0
24. Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	2,893,718	3,319,248
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	45,640,448	42,499,519
27. Protected cell liabilities		0
28. Total liabilities (Lines 26 and 27)	45,640,448	42,499,519
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,942,436	2,942,436
31. Preferred capital stock		0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		0
34. Gross paid in and contributed surplus	23,180,772	23,180,772
35. Unassigned funds (surplus)	9,842,562	11,467,475
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		0
36.2 shares preferred (value included in Line 31 \$)		0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	35,965,770	37,590,683
38. Totals (Page 2, Line 28, Col. 3)	81,606,218	80,090,202
DETAILS OF WRITE-INS		
2501. Continuity Credit Assumed Liability.....	1,803,718	2,229,248
2502. Assumed Reinsurance Liability.....	1,000,000	1,000,000
2503. Premium Deficiency Reserve.....	90,000	90,000
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,893,718	3,319,248
2901.		0
2902.		0
2903.		0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201.		0
3202.		0
3203.		0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$0)	0	0	0
1.2 Assumed (written \$3,648,562)	1,877,664	1,950,258	2,670,480
1.3 Ceded (written \$)	0	0	0
1.4 Net (written \$3,648,562)	1,877,664	1,950,258	2,670,480
DEDUCTIONS:			
2. Losses incurred (current accident year \$2,074,465):			
2.1 Direct	0	0	0
2.2 Assumed	1,629,769	604,810	3,487,077
2.3 Ceded	0	0	0
2.4 Net	1,629,769	604,810	3,487,077
3. Loss adjustment expenses incurred	950,718	959,085	1,579,825
4. Other underwriting expenses incurred	2,338,856	2,102,771	2,899,971
5. Aggregate write-ins for underwriting deductions	0	0	(102,000)
6. Total underwriting deductions (Lines 2 through 5)	4,919,343	3,666,666	7,864,873
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(3,041,679)	(1,716,408)	(5,194,393)
INVESTMENT INCOME			
9. Net investment income earned	1,257,361	1,234,342	2,513,292
10. Net realized capital gains (losses) less capital gains tax of \$(11,275)	65,810	(7,021)	130,702
11. Net investment gain (loss) (Lines 9 + 10)	1,323,171	1,227,321	2,643,994
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$)	0	0	0
13. Finance and service charges not included in premiums	0	0	0
14. Aggregate write-ins for miscellaneous income	(4,242)	(119,355)	(75,573)
15. Total other income (Lines 12 through 14)	(4,242)	(119,355)	(75,573)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(1,722,750)	(608,442)	(2,625,972)
17. Dividends to policyholders	0	0	0
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(1,722,750)	(608,442)	(2,625,972)
19. Federal and foreign income taxes incurred	11,275	(14,749)	(63,713)
20. Net income (Line 18 minus Line 19)(to Line 22)	(1,734,025)	(593,693)	(2,562,259)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	37,590,683	39,897,886	39,897,886
22. Net income (from Line 20)	(1,734,025)	(593,693)	(2,562,259)
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$37,098	72,014	288,283	168,337
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	37,098	(5,385,724)	(5,447,514)
27. Change in nonadmitted assets	0	5,517,728	5,534,233
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	(1,624,913)	(173,406)	(2,307,203)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	35,965,770	39,724,480	37,590,683
DETAILS OF WRITE-INS			
0501. Premium Deficiency Reserve	0	0	(102,000)
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	(102,000)
1401. Continuity Credit Assumed	0	(134,928)	(134,928)
1402. Retroactive Reinsurance Gain Assumed	0	9,513	55,870
1403. Miscellaneous Income	(4,242)	6,060	3,485
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	(4,242)	(119,355)	(75,573)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	3,283,272	3,225,711	2,504,320
2. Net investment income	1,368,839	1,314,251	2,667,010
3. Miscellaneous income	(429,772)	(557,076)	(548,753)
4. Total (Lines 1 to 3)	4,222,339	3,982,886	4,622,577
5. Benefit and loss related payments	752,172	341,785	977,831
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	3,018,061	3,308,664	5,222,167
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	0	0	(692,947)
10. Total (Lines 5 through 9)	3,770,233	3,650,449	5,507,051
11. Net cash from operations (Line 4 minus Line 10)	452,106	332,437	(884,474)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,111,192	5,369,790	11,267,514
12.2 Stocks	0	0	95,234
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	(11)	(10)
12.7 Miscellaneous proceeds	522,908	0	2
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,634,100	5,369,779	11,362,740
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,317,713	5,499,340	11,279,829
13.2 Stocks	0	0	127,949
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	2,000,000	2,000,000
13.6 Miscellaneous applications	0	31,092	1
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,317,713	7,530,432	13,407,779
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,316,387	(2,160,653)	(2,045,039)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds	(16)	(15)	(89,361)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	111,414	(1,024,207)	(857,312)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	111,398	(1,024,222)	(946,673)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,879,891	(2,852,438)	(3,876,186)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,691,257	5,567,443	5,567,443
19.2 End of period (Line 18 plus Line 19.1)	3,571,148	2,715,005	1,691,257

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of the Company have been prepared on the basis of accounting procedures prescribed or permitted by the Ohio Insurance Department. The state of Ohio requires insurance companies domiciled in the state of Ohio to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Ohio Insurance Department.

	State of Domicile	2015	2014
Net Income			
(1) Plans' Liability Insurance Company State Basis (page 4 line 20, columns 1 & 3)	Ohio	\$ (1,734,025)	\$ (2,562,259)
(2) State Prescribed practices that increase/(decrease) NAIC SAP: e.g., Depreciation of fixed assets		-	-
(3) State Permitted practices that increase/(decrease) NAIC SAP: e.g., Depreciation, home office property		-	-
(4) NAIC SAP (1-2-3=4)		\$ <u>(1,734,025)</u>	\$ <u>(2,562,259)</u>
Surplus			
(5) Plans' Liability Insurance Company State Basis (page 3 line 37, columns 1 & 2)	Ohio	\$ 35,965,770	\$ 37,590,683
(6) State Prescribed practices that increase/(decrease) NAIC SAP: Investments		(361,616)	(361,616)
(7) State Permitted practices that increase/(decrease) NAIC SAP: e.g., Depreciation, home office property		-	-
(8) NAIC SAP (5-6-7=8)		\$ <u>36,327,386</u>	\$ <u>37,952,299</u>

B. Use of Estimates in the Preparation of the Financial Statements

No Change

C. Accounting Policy

No Change

2. Accounting Changes and Corrections of Errors

No Change

3. Business Combinations and Goodwill

A. Statutory Purchase Method

None

B. Statutory Merger

None

C. Impairment Loss

None

4. Discontinued Operations

Not Applicable

5. Investments

A. Mortgage Loans

No Change

B. Debt Restructuring

No Change

C. Reverse Mortgages

No Change

NOTES TO FINANCIAL STATEMENTS

D. Loan Backed Securities

1. Anticipated prepayments for loan-backed and structured securities are used to determine the effective yield of an issue at purchase. Changes in the estimated cash flows of the issue are incorporated when determining the statement value at the end of each quarter and year-end. Prepayments for loan-backed and structured securities were obtained from the broker dealer survey or Bloomberg Systems. These assumptions are consistent with the current interest rate and economic environment. The retrospective scientific method is used to value most loan-backed and structured securities. For structured securities deemed to be high-risk, meaning the Company might not recover substantially all of its recorded investment due to unanticipated prepayment events, changes in investment yields due to changes in estimated future cash flows are accounted for on a prospective basis.
2. The Company has the following recognized other-than-temporary impairments on loan-backed securities:

None
3. Securities, by CUSIP, with a recognized other-than-temporary impairment, currently held by the reporting entity, as the present value of cash flows expected to be collected is less than the amortized cost basis of the securities:

None
4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 months

\$123,180

2. 12 Months or Longer

\$50,283

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months

\$6,643,755

2. 12 Months or Longer

\$1,402,984
5. No Change

E. Repurchase Agreements and/or Securities Lending Transactions

No Change

F. Real Estate

No Change

G. Investments in Low-Income Housing Tax Credits (LIHTC)

No Change

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	-	-
b. Collateral held under security lending arrangements	-	-	-	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-	-	-	-
i. FHLB capital stock	217,600	-	-	-	217,600	217,600	-	217,600	0.3%	0.3%
j. On deposit with states	4,706,886	-	-	-	4,706,886	4,710,433	(3,547)	4,706,886	5.7%	5.8%
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	3,927,164	-	-	-	3,927,164	3,823,665	103,499	3,927,164	4.8%	4.8%
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-	-	-	-
n. Other restricted assets	-	-	-	-	-	-	-	-	-	-
o. Total restricted assets	\$ 8,851,650	\$ -	\$ -	\$ -	\$ 8,851,650	\$ 8,751,698	\$ 99,952	\$ 8,851,650	10.8%	10.9%

(a) Subset of column 1
(b) Subset of column 2

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories

None

3. Detail of Other Restricted Assets

None

I. Working Capital Finance Investments

1. Aggregate Working Capital Finance (WCFI) Book/Adjusted Carrying Value by NAIC designation:

None

2. Aggregate Maturity Distribution the Underlying Working Capital Finance Programs:

None

3. Events of Default of Working Capital Finance Investments During the Reporting Period

None

J. Offsetting and Netting of Assets and Liabilities

None

K. Structured Notes

None

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Detail for Those Greater than 10% of Admitted Assets

Not Applicable

B. Write-downs for Impairments

Not Applicable

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

A. Due and accrued income was excluded from surplus on the following bases:

The Company non-admits investment income due and accrued if amounts are over 90 days past due.

B. Amounts Non-admitted

None

8. Derivative Instruments

None

9. Income Taxes

A. The components of the net deferred tax asset (DTA) or deferred tax liability (DTL) recognized in the Company’s Assets, Liabilities, Surplus and Other Funds are as follows:

1. The change between years by tax character (ordinary and capital) for the year 2015 and 2014:

6/30/2015			
(1)	(2)	(3)	
Ordinary	Capital	(Col 1+2) Total	
(a) Gross Deferred Tax Assets	\$ 7,280,829	\$ 74,201	\$ 7,355,030
(b) Statutory Valuation Allowance Adjustments	6,922,887	-	6,922,887
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	357,942	74,201	432,143
(d) Deferred Tax Assets Nonadmitted	-	-	-
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	357,942	74,201	432,143
(f) Deferred Tax Liabilities	2,290	429,853	432,143
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$ 355,652	\$ (355,652)	\$ -

12/31/2014			
(4)	(5)	(6)	
Ordinary	Capital	(Col 4+5) Total	
(a) Gross Deferred Tax Assets	\$ 6,649,660	\$ 111,889	\$ 6,761,549
(b) Statutory Valuation Allowance Adjustments	6,358,633	-	6,358,633
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	291,027	111,889	402,916
(d) Deferred Tax Assets Nonadmitted	-	-	-
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	291,027	111,889	402,916
(f) Deferred Tax Liabilities	2,290	400,626	402,916
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$ 288,737	\$ (288,737)	\$ -

Change			
(7)	(8)	(9)	
(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total	
(a) Gross Deferred Tax Assets	\$ 631,169	\$ (37,688)	\$ 593,481
(b) Statutory Valuation Allowance Adjustments	564,254	-	564,254
(c) Adjusted Gross Deferred Tax Assets (1a-1b)	66,915	(37,688)	29,227
(d) Deferred Tax Assets Nonadmitted	-	-	-
(e) Subtotal Net Admitted Deferred Tax Asset (1c-1d)	66,915	(37,688)	29,227
(f) Deferred Tax Liabilities	-	29,227	29,227
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e-1f)	\$ 66,915	\$ (66,915)	\$ -

9A2 – A4. No Material Change

9B – 9C. No Material Change

NOTES TO FINANCIAL STATEMENTS

D. Among the more significant book to tax adjustments were the following:

	June 30, 2015	Effective Tax Rate
Provision computed at statutory rate	\$ (589,569)	34%
Nondeductible expense for meals & entertainment	469	0%
Tax exempt interest	(12,252)	0%
Valuation allowance	564,254	-32%
Total income tax reported	<u>\$ (37,098)</u>	<u>2%</u>
Federal and foreign income taxes incurred	\$ 11,275	-1%
Realized capital gains (losses) tax	(11,275)	1%
Change in net deferred income taxes	(37,098)	2%
Total income tax	<u>\$ (37,098)</u>	<u>2%</u>

E. Operating Loss and Tax Credit Carry forwards and Protective Tax Deposits

1. As of June 30, 2015, the Company has net operating loss carry-forwards which expire as follows: 2033-2035, \$5,560,300. As of December 31, 2014, the Company has a net operating loss carryforward which expires as follows: 2033-2034, \$4,785,157.
2. As of June 30, 2015 and December 31, 2014, income tax expense available for recoupment in the event of future net losses was \$0 and \$0, respectively.
3. The reporting entity has a total of \$0 protective deposits which are on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

F. Consolidated Federal Income Tax Return

The Company's federal income tax return is not consolidated.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. B. & C. Nature of Relationships

No Change

D. Amounts Due to or from Related Parties

At June 30, 2015 the Company reported \$337,985 payable to BCS Financial Corporation.

E. Guarantees or Contingencies for Related Parties

No Change

F. Management or Service Contracts and Cost Sharing Arrangements

No Change

G. Nature of Control Relationship

No Change

H. Amount Deducted for Investment in Upstream Company

No Change

I. Investments in SCA Entities Disclosure

No Change

J. Investments in Impaired SCA Entities Disclosure

No Change

K. Foreign Insurance Subsidiary

No Change

NOTES TO FINANCIAL STATEMENTS

L. Downstream Noninsurance Holding Company

No Change

11. Debt

A. Debt and Holding Company Obligations

No Change

B. Federal Home Loan Bank (FHLB)

1. The Company is a member of Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds for general operations. The Company has determined the actual/estimated maximum borrowing capacity as \$3,860,180. The Company calculated this amount in accordance with its investment in FHLB capital stock and pledged collateral.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A	-	-	-
(b) Membership Stock - Class B	96,108	96,108	-
(c) Activity Stock	121,492	121,492	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	217,600	217,600	-
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	3,860,180	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock - Class A	-	-	-
(b) Membership Stock - Class B	123,497	123,497	-
(c) Activity Stock	94,103	94,103	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	217,600	217,600	-
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	3,771,432	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1. Class A	-	-	-	-	-	-
2. Class B	96,108	96,108	-	-	-	-

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	4,041,741	3,927,164	3,770,500

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	4,041,741	3,927,164	3,770,500

NOTES TO FINANCIAL STATEMENTS

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	3,959,033	3,823,665	3,770,500

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	4,380,149	4,167,160	3,770,500

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	4,380,149	4,167,160	3,770,500

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	4,522,275	4,473,069	3,860,000

4. Borrowing from FHLB

a. Amounts as of the Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	-	-	-	XXX
(b) Funding	-	-	-	-
(c) Other	3,770,500	3,770,500	-	-
(d) Aggregate Total	3,770,500	3,770,500	-	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	-	-	-	XXX
(b) Funding	-	-	-	-
(c) Other	3,770,500	3,770,500	-	-
(d) Aggregate Total	3,770,500	3,770,500	-	XXX

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	-	-	-
2. Funding	-	-	-
3. Other	3,770,500	3,770,500	-
4. Aggregate Total	3,770,500	3,770,500	-

c. FHLB – Prepayments Obligations

None

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

A. Defined Benefit Plan

No Change

B. Investment Policies & Strategies

No Change

C. Fair Value of Each Class of Plan Assets

No Change

D. Basis Used to Determine the Overall Expected Long-Term Rate-of-Return-on Assets

No Change

E. Defined Contribution Plans

No Change

F. Multiemployer Plans

No Change

G. Consolidated/Holding Company Plans

No Change

H. Postemployment Benefits and Compensated Absences

No Change

I. Impact of Medicare Modernization Act on Postretirement Benefits

No Change

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

1. Outstanding Shares

No Change

2. Dividend Rate of Preferred Stock

Not Applicable

3. 4. & 5. Dividend Restrictions

All dividends require notification to the Director of the Ohio Department of Insurance. The amount of dividends that can be paid by insurance companies domiciled in Ohio without prior approval of the Director of the Ohio Department of Insurance is subject to restriction and cannot exceed the greatest of ten percent of the prior year end surplus or the prior year's net income. The amount of dividends that could be paid during 2015 without prior approval is \$3,759,068. No dividends were paid for the six month period ending June 30, 2015.

6. Surplus Restriction

None

7. Mutual Surplus Advances

Not Applicable

NOTES TO FINANCIAL STATEMENTS

8. Company Stock Held for Special Purposes
Not Applicable
9. Changes in Special Surplus Funds
Not Applicable
10. Changes in Unassigned Funds
The portion of unassigned funds represented or increased by net unrealized gains is \$756,607 at June 30, 2015.
11. Surplus Notes
Not Applicable
12. & 13. Quasi Reorganizations
Not Applicable
14. Contingencies
 - A. Contingent Commitments
No Change
 - B. Assessments
No Change
 - C. Gain Contingencies
No Change
 - D. Claims Related to Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits
No Change
 - E. Product Warranties
No Change
 - F. Joint and Several Liabilities
No Change
 - G. All Other Contingencies
No Change
15. Leases
No Change
16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk
No Change
17. Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities
 - A. Transfer of Receivables Reported as Sales
No Change
 - B. Transfer and Servicing of Financial Assets
No Change
 - C. Wash Sales
No Change
18. Gain or Loss to the Reporting Entity from Uninsured A & H Plans and the Uninsured Portion of Partially Insured Plans
 - A. Administrative Services Only (ASO) Plans
No Change
 - B. Administrative Services Contract (ASC) Plans
No Change

NOTES TO FINANCIAL STATEMENTS

C. Medicare or Similarly Structured Cost Based Reimbursement Contracts

No Change

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

None

20. Fair Value Measurements

A. Input used for assets measured and reported at Fair Value

1. Items measured and reported at Fair Value by levels 1, 2, and 3

Statutory accounting principles define the fair value of a financial instrument as the amount at which that asset could be bought or sold in a current transaction between willing parties that is other than in a forced or liquidation sale. The fair value of a liability is the amount at which that liability could be incurred or settled in a current transaction between willing parties. Certain financial instruments and all nonfinancial instruments are excluded from statutory disclosure requirements. Therefore, the aggregate fair value amounts presented below do not represent the underlying fair value of the Company.

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporation of current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models, and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment, which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology model or input used.

The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy as defined by SSAP No. 100. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3).

The levels of the fair value hierarchy are as follows:

Level 1 – Management's valuations are unadjusted quoted prices for identical, unrestricted assets and liabilities in active markets accessible at the measurement date. Since valuations are based on quoted prices that are readily available in an active market, valuation of these assets does not involve any meaningful degree of judgment. An active market is defined as a market where transactions for the financial instrument occur with sufficient frequency and volume to provide pricing information on an ongoing basis. Level 1 financial assets and liabilities generally include common stocks and U.S. government debt securities, where management's valuations are based on quoted market prices.

Level 2 – Management's valuations are based on quoted prices where such markets are not deemed to be sufficiently "active." In such circumstances, additional valuations metrics will be used, which involve direct or indirect observable market inputs. Level 2 financial assets and liabilities generally include debt securities other than debt issued by the U.S. government. Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads, and yield curves.

Level 3 – Management's valuations are based on inputs that are unobservable (supported by little or no market activity) and significant to the fair value measurement. Valuations under Level 3 generally involve a significant degree of judgment on the part of management.

NOTES TO FINANCIAL STATEMENTS

Assets Measured at Fair Value

Certain financial assets are measured and recorded at fair value, including bonds designated as NAIC 3 – 6 at June 30, 2015, which are carried at the lower of cost or fair value. The following table summarizes assets measured at fair value:

Description of each class of assets	(Level 1)	(Level 2)	(Level 3)	(Total)
Assets at fair value				
U.S. Treasury	\$ -	\$ -	\$ -	\$ -
Government agencies	-	-	-	-
States and political subdivisions	-	-	-	-
Corporate securities	-	-	-	-
Structured securities				
U.S. government agency	-	-	-	-
States and political subdivisions	-	-	-	-
Residential-prime	-	-	-	-
Residential-Alt-A	-	-	-	-
Residential subprime	-	118,366	-	118,366
Commercial	-	-	-	-
Asset-backed	-	133,684	-	133,684
Corporate securities	-	179,500	-	179,500
Total structured securities	-	431,550	-	431,550
Total bonds	-	431,550	-	431,550
Common stock				
Vanguard	3,687,992	-	-	3,687,992
Artisan	2,014,395	-	-	2,014,395
Federal Home Loan Bank	-	217,600	-	217,600
Total common stock	5,702,387	217,600	-	5,919,987
Other invested assets				
Babson	-	-	2,040,526	2,040,526
Eaton Vance	-	-	1,956,522	1,956,522
Total other invested assets	-	-	3,997,048	3,997,048
Total bonds, stocks, and other invested assets	\$ 5,702,387	\$ 649,150	\$ 3,997,048	\$ 10,348,585

The Company does not have any investment commitments at June 30, 2015.

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

Description	Beginning Balance at 1/1/2015	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance at 6/30/2015
U.S. Treasury	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Government agencies	-	-	-	-	-	-	-	-	-	-
States political subdivision	-	-	-	-	-	-	-	-	-	-
Corporate securities	-	-	-	-	-	-	-	-	-	-
Structured securities										
U.S. government agency	-	-	-	-	-	-	-	-	-	-
States and political subdivisions	-	-	-	-	-	-	-	-	-	-
Residential - prime	-	-	-	-	-	-	-	-	-	-
Residential - Alt-A	-	-	-	-	-	-	-	-	-	-
Residential - subprime	-	-	-	-	-	-	-	-	-	-
Commercial	-	-	-	-	-	-	-	-	-	-
Asset-backed	-	-	-	-	-	-	-	-	-	-
Corporate securities	-	-	-	-	-	-	-	-	-	-
Total structured	-	-	-	-	-	-	-	-	-	-
Total bonds	-	-	-	-	-	-	-	-	-	-
Common stock										
Vanguard	-	-	-	-	-	-	-	-	-	-
Artisan	-	-	-	-	-	-	-	-	-	-
Federal Home Loan Bank	-	-	-	-	-	-	-	-	-	-
Total common stock	-	-	-	-	-	-	-	-	-	-
Other invested assets										
Babson	2,021,722	-	-	-	18,804	-	-	-	-	2,040,526
Eaton Vance	1,952,174	-	-	-	4,348	-	-	-	-	1,956,522
Total other invested assets	3,973,896	-	-	-	23,152	-	-	-	-	3,997,048
Total assets	\$ 3,973,896	\$ -	\$ -	\$ -	\$ 23,152	\$ -	\$ -	\$ -	\$ -	\$ 3,997,048

3. Policy on Transfers into and out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. During the current year, no transfers into or out of Level 3 were required.

NOTES TO FINANCIAL STATEMENTS

4. Inputs and techniques used for level 2 and level 3 Fair Values

Bonds carried at fair value categorized as Level 2 were valued using a market approach. These valuations were determined to be Level 2 valuations as quoted markets prices for similar instruments in an active market were utilized. This was accomplished by the use of matrix pricing. Matrix pricing takes quoted prices of bonds with similar features and applies analytic methods to determine the fair value of bonds held. Features that are inputs into the analysis include duration, credit quality, tax status and call and sinking fund features.

Investments categorized as Level 3 had key unobservable inputs. Also, the investments are less liquid, and there is limited trading activity. The use of independent non-binding broker quotations to value investments generally indicates there is a lack of liquidity or the general lack of transparency in the process to develop the valuation estimates generally causing these investments to be classified in Level 3.

5. Derivative Fair Values

Not Applicable

B. Other Fair Value Disclosures

Not Applicable

C. Fair Value for all financial instruments by levels 1, 2, and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
U.S. Treasury	\$ 9,465,458	\$ 9,270,665	\$ -	\$ 9,270,665	\$ -	\$ -
Government agencies	666,360	603,827	-	603,827	-	-
States and political subdivisions	7,967,437	7,251,956	-	7,251,956	-	-
Corporate securities	20,890,773	20,144,549	-	20,144,549	-	-
Structured securities						
U.S. government agency	15,405,102	14,982,249	-	14,982,249	-	-
States and political subdivisions	406,706	395,761	-	395,761	-	-
Residential - prime	1,736,416	1,696,045	-	1,696,045	-	-
Residential - Alt - A	166,643	153,206	-	153,206	-	-
Residential - subprime	972,522	861,450	-	861,450	-	-
Commercial	8,932,664	8,785,636	-	8,785,636	-	-
Asset-backed	2,805,758	2,767,352	-	2,767,352	-	-
Corporate securities	617,670	537,574	-	537,574	-	-
Total structured securities	31,043,481	30,179,273	-	30,179,273	-	-
Total bonds	70,033,509	67,450,270	-	67,450,270	-	-
Common stock						
Vanguard	3,687,992	3,326,376	3,326,376	-	-	-
Artisan	2,014,395	2,014,395	2,014,395	-	-	-
Federal Home Loan Bank	217,600	217,600	-	217,600	-	-
Total common stock	5,919,987	5,558,371	5,340,771	217,600	-	-
Other invested assets						
Babson	2,040,526	2,040,526	-	-	2,040,526	-
Eaton Vance	1,956,522	1,956,522	-	-	1,956,522	-
Total other invested assets	3,997,048	3,997,048	-	-	3,997,048	-
Cash and short-term investments	3,571,148	3,571,148	3,571,148	-	-	-
Total assets	<u>\$ 83,521,692</u>	<u>\$ 80,576,837</u>	<u>\$ 8,911,919</u>	<u>\$ 67,667,870</u>	<u>\$ 3,997,048</u>	<u>\$ -</u>

D. Financial instruments for which not practicable to Estimate Fair Value

Not Applicable

21. Other Items

A. Extraordinary Items

None

B. Troubled Debt Restructuring Debtors

None

C. Other Disclosures

In 2012 PLIC and BCSIC, the direct insurer, implemented a continuity credit program for the professional liability policyholders. The continuity credit program is a mechanism to reward the policyholders for their continued participation in the program. BCSIC issued a rider to the 2012 professional liability policies, which granted a continuity credit of 40% of 2012 premium on primary coverage and 20% of 2012 premium on excess coverage. In 2013, upon the 2012 participating policy renewals a new rider was issued, granting an additional continuity credit. The amount of the continuity credit that could be paid to the policyholder in 2013 is equal to the total continuity credit balance earned in 2013. The remaining amount is carried forward into future years, and is forfeited if the policyholder decides not to renew. Pursuant to a reinsurance treaty between PLIC and BCSIC, PLIC is reinsuring BCSIC for the continuity credit. Per the reinsurance treaty, PLIC reimburses BCSIC only when BCSIC actually pays the continuity credit to the policyholder. In 2015, PLIC did not grant an additional continuity credit. As of June 30, 2015, PLIC has a continuity credit liability of \$1,803,718, which is reflected in aggregate write-ins for liabilities on page 3 of this Statement.

NOTES TO FINANCIAL STATEMENTS

D. Business Interruption Insurance Recoveries

None

E. State Transferable and Non-transferable Tax Credits

None

F. Subprime Mortgage Related Risk Exposure

1. The Company has identified securities with the following characteristics as having subprime mortgage risk:

a. First lien mortgages where borrowers have a FICO scores less than 650

b. First lien mortgages with loan-to-value ratios greater than 95%

c. Second lien mortgages where borrowers have FICO scores less than 675

d. Borrowers with less than conventional documentation of their income and/or net assets and FICO scores less than 650
2. Direct Exposure through investments in subprime mortgage loans
- None
3. The following summarizes the Company's investments in securities with underlying subprime exposure at June 30, 2015:

None

No Material Change
4. Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage
- None

22. Events Subsequent

Subsequent events have been considered through August 3, 2015 for the statutory statement issued on August 14, 2015. The Company does not have any subsequent events to report.

23. Reinsurance

A. Unsecured Reinsurance Recoverable

No Change

B. Reinsurance Recoverable in Dispute

No Change

C. Reinsurance Assumed and Ceded

The following table summarizes ceded and assumed unearned premiums and the related commission equity at June 30, 2015:

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$ 2,398,727	\$ 299,109	\$ -	\$ -	\$ 2,398,727	\$ 299,109
b. All Other	-	-	-	-	-	-
c. Totals	\$ 2,398,727	\$ 299,109	\$ -	\$ -	\$ 2,398,727	\$ 299,109
d. Direct Unearned Premium Reserve			\$ -			

Line (c) of Ceded Reinsurance Premium Reserve Column must equal Page 3, Line 9, first inside amount.

D. Uncollectible Reinsurance

None

E. Commutation of Ceded Reinsurance

None

F. Retroactive Reinsurance

None

G. Reinsurance Accounted for as a Deposit

Not Applicable

NOTES TO FINANCIAL STATEMENTS

H. Disclosure for the Transfer of Property and Casualty Run-off Agreements

Not Applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not Applicable

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. Methods Used to Estimate

None

B. Method Used to Record

None

C. Amount and Percent of Net Retrospective Premiums

None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act

None

E. Calculation of Non-admitted Accrued Retrospective Premiums

None

F. Risk-Sharing Provisions of the Affordable Care Act

None

25. Changes in Incurred Losses and Loss Adjustment Expenses

The estimated savings on the loss and loss adjustment expenses attributable to insured events of prior years is \$122,000, for the six months ending June 30, 2015.

26. Intercompany Pooling Arrangements

No Change

27. Structured Settlements

No Change

28. Health Care Receivables

None

29. Participating Policies

None

30. Premium Deficiency Reserves

No Change

31. High Deductibles

No Change

32. Discounting of Liabilities for Unpaid Losses and Loss Adjustment Expenses

A. Tabular Discounts

Not Applicable

B. Non-Tabular Discounts

Not Applicable

C. Changes in Discount Assumptions

Not Applicable

33. Asbestos/ Environmental Reserves

Not Applicable

NOTES TO FINANCIAL STATEMENTS

- 34. Subscriber Savings Accounts
Not Applicable
- 35. Multiple Peril Crop Insurance
Not Applicable
- 36. Financial Guaranty Insurance
Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes ☒ No ☐
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes ☐ No ☒ NA ☐
- If yes, attach an explanation.
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2013
- 6.2

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

12/31/2013
- 6.3

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

10/31/2014
- 6.4

By what department or departments?

Ohio
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ NA ☒
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☒ No ☐ NA ☐
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes ☐ No ☒
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes ☐ No ☒
- 8.4

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

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

GENERAL INTERROGATORIES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]

9.31

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

FINANCIAL

10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....

Yes [] No [X]

10.2

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

INVESTMENT

11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [X] No []

11.2

If yes, give full and complete information relating thereto:
The carrying value of bonds on deposit with FHLB to secure line of credit is \$3,927,164.....

12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:\$

13.

Amount of real estate and mortgages held in short-term investments:\$

14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [] No [X]

14.2

If yes, please complete the following:

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

15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [] No [X]

15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [] No []

If no, attach a description with this statement.

GENERAL INTERROGATORIES

- 16 For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

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

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

\$0

17. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
State Street Bank & Trust Company Boston.....	1 Lincoln Street, Boston, MA 02111.....
Federal Home Loan Bank of Cincinnati.....	221 East Fourth Street, Suite 600, Cincinnati, OH 45202.....

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes [] No [X]

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
109875.....	Asset Allocation & Management Company, LLC.....	30 North LaSalle Street, Suite 3500, Chicago, IL 60602.....
106595.....	Wellington Management Company, LLP.....	280 Congress Street, Boston, MA 02210.....

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual* of the NAIC Securities Valuation Office been followed?

Yes [X] No []

- 18.2 If no, list exceptions:
-

GENERAL INTERROGATORIES
PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] NA [X]
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
3.2 If yes, give full and complete information thereto.
.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:
5.1 A&H loss percent %
5.2 A&H cost containment percent %
5.3 A&H expense percent excluding cost containment expenses %
6.1 Do you act as a custodian for health savings accounts?..... Yes [] No [X]
6.2 If yes, please provide the amount of custodial funds held as of the reporting date..... \$
6.3 Do you act as an administrator for health savings accounts?..... Yes [] No [X]
6.4 If yes, please provide the balance of the funds administered as of the reporting date..... \$

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

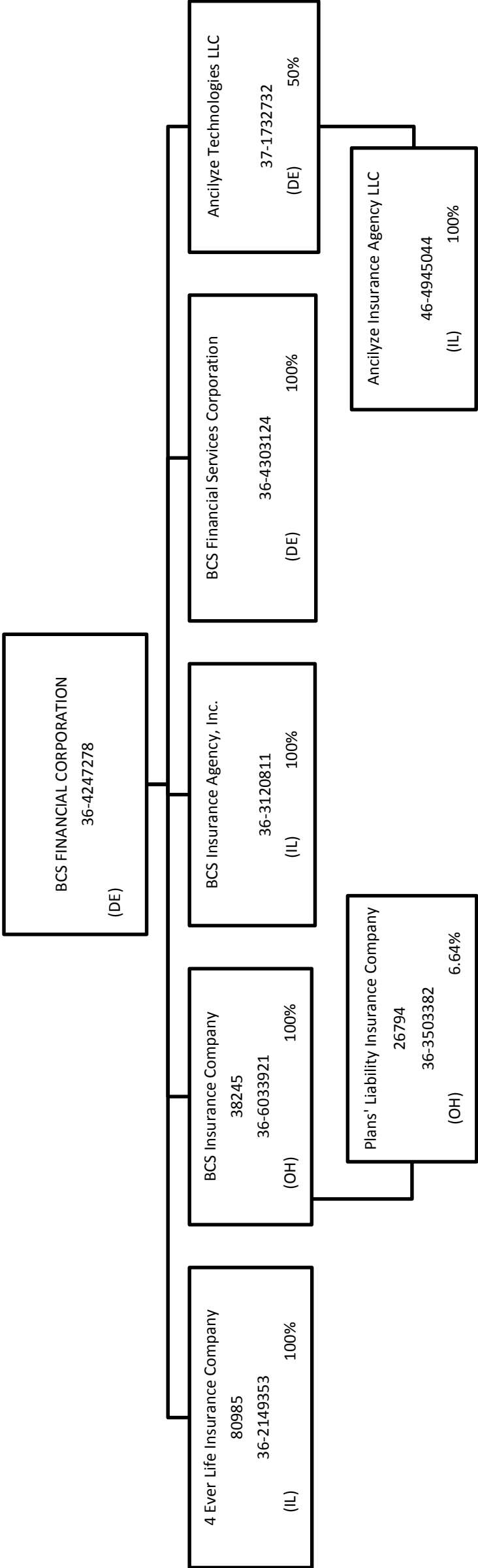
Current Year to Date - Allocated by States and Territories							
States, etc.	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1. Alabama	AL L		0		0		0
2. Alaska	AK L		0		0		0
3. Arizona	AZ L		0		0		0
4. Arkansas	AR L		0		0		0
5. California	CA N		0		0		0
6. Colorado	CO L		0		0		0
7. Connecticut	CT L		0		0		0
8. Delaware	DE L		0		0		0
9. Dist. Columbia	DC L		0		0		0
10. Florida	FL L		0		0		0
11. Georgia	GA L		0		0		0
12. Hawaii	HI N		0		0		0
13. Idaho	ID L		0		0		0
14. Illinois	IL L		0		0		0
15. Indiana	IN L		0		0		0
16. Iowa	IA L		0		0		0
17. Kansas	KS L		0		0		0
18. Kentucky	KY L		0		0		0
19. Louisiana	LA L		0		0		0
20. Maine	ME L		0		0		0
21. Maryland	MD L		0		0		0
22. Massachusetts	MA L		0		0		0
23. Michigan	MI L		0		0		0
24. Minnesota	MN L		0		0		0
25. Mississippi	MS L		0		0		0
26. Missouri	MO L		0		0		0
27. Montana	MT L		0		0		0
28. Nebraska	NE L		0		0		0
29. Nevada	NV L		0		0		0
30. New Hampshire	NH L		0		0		0
31. New Jersey	NJ L		0		0		0
32. New Mexico	NM L		0		0		0
33. New York	NY L		0		0		0
34. No. Carolina	NC L		0		0		0
35. No. Dakota	ND L		0		0		0
36. Ohio	OH L		0		0		0
37. Oklahoma	OK L		0		0		0
38. Oregon	OR L		0		0		0
39. Pennsylvania	PA L		0		0		0
40. Rhode Island	RI L		0		0		0
41. So. Carolina	SC L		0		0		0
42. So. Dakota	SD L		0		0		0
43. Tennessee	TN L		0		0		0
44. Texas	TX L		0		0		0
45. Utah	UT L		0		0		0
46. Vermont	VT L		0		0		0
47. Virginia	VA L		0		0		0
48. Washington	WA L		0		0		0
49. West Virginia	WV L		0		0		0
50. Wisconsin	WI L		0		0		0
51. Wyoming	WY L		0		0		0
52. American Samoa	AS N		0		0		0
53. Guam	GU N		0		0		0
54. Puerto Rico	PR N		0		0		0
55. U.S. Virgin Islands	VI N		0		0		0
56. Northern Mariana Islands	MP N		0		0		0
57. Canada	CAN N		0		0		0
58. Aggregate Other Alien	OT XXX	0	0	0	0	0	0
59. Totals	(a) 49	0	0	0	0	0	0
DETAILS OF WRITE-INS							
58001.	XXX		0		0		0
58002.	XXX		0		0		0
58003.	XXX		0		0		0
58998. Summary of remaining write-ins for Line 58 from overflow page.	XXX	0	0	0	0	0	0
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0

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

(a) Insert the number of L responses except for Canada and Other Alien.

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

PART 1 – ORGANIZATIONAL CHART



12

[illegible]

Asterisk	Explanation
1	Ancilyze Insurance Agency LLC is owned by Ancilyze Technologies LLC.....

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire			0.0	0.0
2.	Allied lines			0.0	0.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril			0.0	0.0
5.	Commercial multiple peril			0.0	0.0
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.	Inland marine			0.0	0.0
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability -occurrence			0.0	0.0
11.2	Medical professional liability -claims made			0.0	0.0
12.	Earthquake			0.0	0.0
13.	Group accident and health			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.	Other accident and health			0.0	0.0
16.	Workers' compensation			0.0	0.0
17.1	Other liability occurrence			0.0	0.0
17.2	Other liability-claims made			0.0	0.0
17.3	Excess Workers' Compensation			0.0	0.0
18.1	Products liability-occurrence			0.0	0.0
18.2	Products liability-claims made			0.0	0.0
19.1,19.2	Private passenger auto liability			0.0	0.0
19.3,19.4	Commercial auto liability			0.0	0.0
21.	Auto physical damage			0.0	0.0
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	TOTALS	0	0	0.0	0.0
DETAILS OF WRITE-INS					
3401.				0.0	0.0
3402.				0.0	0.0
3403.				0.0	0.0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	0		0
2.	Allied lines	0		0
3.	Farmowners multiple peril	0		0
4.	Homeowners multiple peril	0		0
5.	Commercial multiple peril	0		0
6.	Mortgage guaranty	0		0
8.	Ocean marine	0		0
9.	Inland marine	0		0
10.	Financial guaranty	0		0
11.1	Medical professional liability-occurrence	0		0
11.2	Medical professional liability-claims made	0		0
12.	Earthquake	0		0
13.	Group accident and health	0		0
14.	Credit accident and health	0		0
15.	Other accident and health	0		0
16.	Workers' compensation	0		0
17.1	Other liability occurrence	0		0
17.2	Other liability-claims made	0		0
17.3	Excess Workers' Compensation	0		0
18.1	Products liability-occurrence	0		0
18.2	Products liability-claims made	0		0
19.1,19.2	Private passenger auto liability	0		0
19.3,19.4	Commercial auto liability	0		0
21.	Auto physical damage	0		0
22.	Aircraft (all perils)	0		0
23.	Fidelity	0		0
24.	Surety	0		0
26.	Burglary and theft	0		0
27.	Boiler and machinery	0		0
28.	Credit	0		0
29.	International	0		0
30.	Warranty	0		0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	TOTALS	0	0	0
DETAILS OF WRITE-INS				
3401.		0		0
3402.		0		0
3403.		0		0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2012 + Prior	19,330	7,714	27,044	1,127		1,127	18,031		6,410	24,441	(172)	(1,304)	(1,476)
2. 2013	3,244	878	4,122	73		73	3,046		646	3,692	(125)	(232)	(357)
3. Subtotals 2013 + prior	22,574	8,592	31,166	1,200	0	1,200	21,077	0	7,056	28,133	(297)	(1,536)	(1,833)
4. 2014	1,856	925	2,781	154		154	3,670		668	4,338	1,968	(257)	1,711
5. Subtotals 2014 + prior	24,430	9,517	33,947	1,354	0	1,354	24,747	0	7,724	32,471	1,671	(1,793)	(122)
6. 2015	XXX	XXX	XXX	XXX	280	280	XXX	1,944	478	2,422	XXX	XXX	XXX
7. Totals	24,430	9,517	33,947	1,354	280	1,634	24,747	1,944	8,202	34,893	1,671	(1,793)	(122)
8. Prior Year-End Surplus As Regards Policy-holders	37,591										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 6.8	2. (18.8)	3. (0.4)
											Col. 13, Line 7 Line 8		
											4. (0.3)		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	.....NO.....
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	.....NO.....

Explanation:

- 1.
- 2.
- 3.
- 4.


Bar Code:

1.




26794201549000002

2.



26794201545500002

3.



26794201536500002

4.



26794201550500002

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	.0	.0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		.0
2.2 Additional investment made after acquisition .....		.0
3. Current year change in encumbrances .....		.0
4. Total gain (loss) on disposals .....		.0
5. Deduct amounts received on disposals .....		.0
6. Total foreign exchange change in book/adjusted carrying value .....		.0
7. Deduct current year's other-than-temporary impairment recognized .....		.0
8. Deduct current year's depreciation .....		.0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	.0	.0
10. Deduct total nonadmitted amounts .....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B – VERIFICATION

Mortgage Loans

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

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	3,973,896	2,096,853
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		2,000,000
2.2 Additional investment made after acquisition .....		.0
3. Capitalized deferred interest and other .....		.0
4. Accrual of discount .....		.0
5. Unrealized valuation increase (decrease)	23,152	(122,957)
6. Total gain (loss) on disposals .....		.0
7. Deduct amounts received on disposals .....		.0
8. Deduct amortization of premium and depreciation .....		.0
9. Total foreign exchange change in book/adjusted carrying value .....		.0
10. Deduct current year's other-than-temporary impairment recognized .....		.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,997,048	3,973,896
12. Deduct total nonadmitted amounts .....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12)	3,997,048	3,973,896

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	74,113,016	73,644,475
2. Cost of bonds and stocks acquired	4,317,707	11,407,778
3. Accrual of discount	56,027	117,917
4. Unrealized valuation increase (decrease)	85,960	378,011
5. Total gain (loss) on disposals	54,535	208,254
6. Deduct consideration for bonds and stocks disposed of	5,111,186	11,362,748
7. Deduct amortization of premium	145,804	280,671
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)	73,370,255	74,113,016
11. Deduct total nonadmitted amounts	361,616	361,616
12. Statement value at end of current period (Line 10 minus Line 11)	73,008,639	73,751,400

STATEMENT AS OF JUNE 30, 2015 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	57,950,340	5,424,369	4,938,792	(37,806)	57,950,340	58,398,111	0	58,344,336
2. NAIC 2 (a).....	9,125,966	497,498	784,906	(14,896)	9,125,966	8,823,662	0	8,937,520
3. NAIC 3 (a).....	387,418		36,269	(491)	387,418	350,658	0	479,592
4. NAIC 4 (a).....	184,153		7,273	972	184,153	177,852	0	189,920
5. NAIC 5 (a).....	0				0	0	0	0
6. NAIC 6 (a).....	595,629			(5,305)	595,629	590,324	0	585,899
7. Total Bonds	68,243,506	5,921,867	5,767,240	(57,526)	68,243,506	68,340,607	0	68,537,267
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	68,243,506	5,921,867	5,767,240	(57,526)	68,243,506	68,340,607	0	68,537,267

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

NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	890,335	XXX	890,335	3	

SCHEDULE DA - VERIFICATION
Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	261,543	1,391,298
2. Cost of short-term investments acquired	5,288,357	13,361,144
3. Accrual of discount		0
4. Unrealized valuation increase (decrease).....		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	4,659,566	14,490,899
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).....	890,334	261,543
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11)	890,334	261,543

Schedule DB - Part A - Verification
NONE

Schedule DB - Part B - Verification
NONE

Schedule DB - Part C - Section 1
NONE

Schedule DB - Part C - Section 2
NONE

Schedule DB - Verification
NONE

SCHEDULE E - VERIFICATION
(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired		274,986
3. Accrual of discount		5
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals.....		(10)
6. Deduct consideration received on disposals		274,981
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
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

Schedule A - Part 2
NONE

Schedule A - Part 3
NONE

Schedule B - Part 2
NONE

Schedule B - Part 3
NONE

Schedule BA - Part 2
NONE

Schedule BA - Part 3
NONE

STATEMENT AS OF JUNE 30, 2015 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
Bonds - U.S. Governments									
.912810-RK-6	US TREASURY N/B 2.500% 02/15/45		.05/29/2015	Deutsche Bank Securities		207,756	225,000	1,678	.1
.912828-UN-8	US TREASURY N/B 2.000% 02/15/23		.05/08/2015	Morgan Stanley Dean Witter		201,024	200,000	961	.1
.912828-WZ-9	US TREASURY N/B 1.750% 04/30/22		.04/30/2015	Goldman Sachs & Co		348,824	350,000	.83	.1
.912828-XG-0	US TREASURY N/B 2.125% 06/30/22		.06/30/2015	Chase Securities Inc		125,591	125,000	.43	.1
0599999 - Bonds - U.S. Governments						883,195	900,000	2,765	XXX
Bonds - U.S. Special Revenue									
167725-AB-6	CHICAGO ILL TRANSIT AUTH TRANS 6.300%		.05/28/2015	Citigroup Global Mkts Inc		42,600	40,000	.7	1FE
3128M7-XV-3	FHLMC POOL G05792 4.500% 02/01/40		.05/19/2015	JP Morgan		214,316	195,778	514	.1
3128M9-TQ-5	FHLMC GOLD POOL G07459 3.500% 08/01/43		.04/30/2015	Citigroup Global Mkts Inc		129,465	123,378	.48	.1
31320P-E9-1	FHLMC POOL Q32859 3.500% 04/01/45		.06/30/2015	Banc America Securities		411,821	399,735	.194	.1
54473E-NT-7	LOS ANGELES COUNTY PUBLIC WORK 7.488%		.04/07/2015	Morgan Stanley & Co Inc		101,601	75,000	1,076	1FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						899,803	833,891	1,839	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
002824-BB-5	ABBOTT LABORATORIES 2.950% 03/15/25		.04/22/2015	Credit Suisse 1st Boston		142,320	140,000	539	1FE
00287Y-AQ-2	ABBVIE INC 3.600% 05/14/25		.05/05/2015	Banc America Securities		34,939	35,000		2FE
00842A-AD-1	AGATE BAY MORTGAGE TRUST SERIES 15-4 CLA		.06/08/2015	Credit Suisse 1st Boston		200,281	200,000	544	1FE
037833-BG-4	APPLE INC 3.200% 05/13/25		.05/06/2015	Goldman Sachs & Co		99,652	100,000		1FE
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY 4.000%		.06/08/2015	Chase Securities Inc		74,518	75,000		2FE
384802-AB-0	WW GRAINGER INC 4.600% 06/15/45		.06/04/2015	Morgan Stanley & Co Inc		39,968	40,000		1FE
432748-AA-9	HILLTOP HOLDINGS INC SERIES 144A 5.000		.04/06/2015	SANDLER O NEIL		100,000	100,000		2FE
432748-AB-7	HILLTOP HOLDINGS INC SERIES W1 5.000%		.06/19/2015	Tax Free Exchange		100,000	100,000	972	2FE
44217N-AC-0	HOUSTON GALLERIA MALL TRUST SERIES 2015-		.04/01/2015	Morgan Stanley Dean Witter		152,004	150,000	.64	1FE
46644M-AS-5	JP MORGAN MORTGAGE TRUST SERIES 15-3 CLA		.05/27/2015	JP Morgan		202,844	200,000	544	1FE
60856B-AC-8	MOLEX ELECTRONICS TECH SERIES 144A 3.9		.04/01/2015	Chase Securities Inc		49,922	50,000		2FE
628530-BD-8	MYLAN INC 4.200% 11/29/23		.06/24/2015	Banc America Securities		30,627	30,000	.62	2FE
811065-AE-1	SCRIPPS NETWORKS INTERAC 2.800% 06/15/		.05/18/2015	First Union Capital Mkts		64,778	65,000		2FE
90131H-BF-1	21ST CENTURY FOX AMERICA 6.200% 12/15/		.04/06/2015	Tax Free Exchange		77,653	75,000	1,434	2FE
806213-AD-6	SCENTRE GROUP TRUST SERIES 144A 3.250%	F	.04/21/2015	Banc America Securities		74,775	75,000		1FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,444,281	1,435,000	4,159	XXX
8399997 - Subtotals - Bonds - Part 3						3,227,279	3,168,891	8,763	XXX
8399999 - Subtotals - Bonds						3,227,279	3,168,891	8,763	XXX
9999999 Totals						3,227,279	XXX	8,763	XXX

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

STATEMENT AS OF JUNE 30, 2015 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i 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	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
36200J-6P-0...	GNMA POOL 603078 5.000% 08/15/33		06/01/2015	Paydown		1,882	1,882	1,912	1,907		(24)		(24)		1,882			.0	.41	08/15/2033	1
36200K-W8-6...	GNMA POOL 603771 5.500% 05/15/33		06/01/2015	Paydown		.331	.331	.345	.343		(12)		(12)		.331			.0	.8	05/15/2033	1
36211U-HD-7...	GNMA POOL 523228 8.000% 10/15/30		06/01/2015	Paydown		.3	.3	.3	.3				.0		.3			.0		10/15/2030	1
36212G-SB-9...	GNMA POOL 533414 8.000% 11/15/30		06/01/2015	Paydown		.51	.51	.53	.52		(1)		(1)		.51			.0	.2	11/15/2030	1
36212U-BM-2...	GNMA POOL 543744 8.000% 12/15/30		06/01/2015	Paydown		.47	.47	.49	.48		(2)		(2)		.47			.0	.2	12/15/2030	1
36241K-BZ-0...	GNMA POOL 781856 6.000% 08/15/34		06/01/2015	Paydown		5,991	5,991	6,198	6,182		(190)		(190)		5,991			.0	148	08/15/2034	1
36241K-J6-6...	GNMA POOL 782085 7.000% 11/15/33		06/01/2015	Paydown		.499	.499	.517	.515		(15)		(15)		.499			.0	.15	11/15/2033	1
36241K-JL-3...	GNMA POOL 782067 7.000% 11/15/32		06/01/2015	Paydown		.989	.989	1,032	1,027		(38)		(38)		.989			.0	.28	11/15/2032	1
36241K-JQ-2...	GNMA POOL 782071 7.000% 05/15/33		06/01/2015	Paydown		.440	.440	.459	.457		(17)		(17)		.440			.0	.13	05/15/2033	1
36241K-JS-8...	GNMA POOL 782073 7.000% 03/15/32		06/01/2015	Paydown		1,110	1,110	1,158	1,152		(43)		(43)		1,110			.0	.33	03/15/2032	1
36241K-JT-6...	GNMA POOL 782074 7.000% 01/15/33		06/01/2015	Paydown		.813	.813	.848	.844		(31)		(31)		.813			.0	.24	01/15/2033	1
362950-BH-2...	GNMA POOL 676940 5.000% 04/15/38		06/01/2015	Paydown		2,875	2,875	2,936	2,933		(58)		(58)		2,875			.0	.59	04/15/2038	1
362950-J8-4...	GNMA POOL 677187 6.000% 06/15/38		06/01/2015	Paydown		2,468	2,468	2,546	2,541		(73)		(73)		2,468			.0	.72	06/15/2038	1
38373M-3Y-4...	GNMA SERIES 2008-78 CLASS E 5.310% 02/...		06/01/2015	Paydown		1,475	1,475	1,469	1,471		.4		.4		1,475			.0	.33	02/16/2044	1
38373M-R5-1...	GNMA SERIES 2008-14 CLASS C 5.295% 12/...		06/01/2015	Paydown		18,052	18,052	19,017	18,528		(476)		(476)		18,052			.0	.398	12/16/2042	1
38374G-CF-7...	GNMA SERIES 2004-23 CLASS E 5.133% 11/...		06/01/2015	Paydown		7,551	7,551	7,853	7,637		(86)		(86)		7,551			.0	.194	11/16/2032	1
38374L-5Z-0...	GNMA SERIES 2005-74 CLASS HC 7.500% 09...		06/01/2015	Paydown		.620	.620	.661	.650		(30)		(30)		.620			.0	.19	09/16/2035	1
62888V-AB-4...	NCUA GUARANTEED NOTES SERIES 2010-R1 CLA...		06/04/2015	Paydown		9,023	9,023	9,057	9,029		(7)		(7)		9,023			.0	.70	10/07/2020	1
62888W-AC-0...	NCUA GUARANTEED NOTES SERIES 2010-R3 CLA...		06/06/2015	Paydown		.932	.932	.930	.931		.1		.1		.932			.0	.10	12/08/2020	1
912828-F6-2...	US TREASURY N/B 1.500% 10/31/19		06/01/2015	Citigroup Global Mkts Inc.		175,896	175,000	174,043	174,072		.78		.78		174,150		1,745	1,745	1,548	10/31/2019	1
0599999 - Bonds - U.S. Governments						231,048	230,152	231,086	230,322	0	(1,020)	0	(1,020)	0	229,302	0	1,745	1,745	2,717	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
686053-CE-7...	OREGON SCH BRDS ASSN 0.000% 06/30/15		06/30/2015	Maturity		175,000	175,000	145,913	171,173		3,827		3,827		175,000			.0		06/30/2015	1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						175,000	175,000	145,913	171,173	0	3,827	0	3,827	0	175,000	0	0	0	0	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128K5-WP-3...	FHLMC POOL A45154 6.000% 05/01/35		06/01/2015	Paydown		.244	.244	.251	.250		(6)		(6)		.244			.0	.6	05/01/2035	1
3128KQ-D7-8...	FHLMC POOL A60126 6.000% 05/01/37		06/01/2015	Paydown		.512	.512	.536	.536		(24)		(24)		.512			.0	.13	05/01/2037	1
3128KY-JB-6...	FHLMC POOL A67458 6.000% 11/01/37		06/01/2015	Paydown		.57	.57	.58	.58		(1)		(1)		.57			.0	.2	11/01/2037	1
3128LO-Q8-8...	FHLMC POOL A68579 6.000% 11/01/37		06/01/2015	Paydown		3,706	3,706	3,793	3,788		(82)		(82)		3,706			.0	.83	11/01/2037	1
3128LO-V6-6...	FHLMC POOL A68737 6.500% 11/01/37		06/01/2015	Paydown		3,674	3,674	3,750	3,747		(73)		(73)		3,674			.0	.101	11/01/2037	1
3128LX-FS-4...	FHLMC POOL G01977 5.000% 12/01/35		06/01/2015	Paydown		2,534	2,534	2,457	2,461		.74		.74		2,534			.0	.46	12/01/2035	1
3128M5-4E-7...	FHLMC POOL G04121 5.500% 04/01/38		06/01/2015	Paydown		3,154	3,154	3,425	3,420		(265)		(265)		3,154			.0	.72	04/01/2038	1
3128M5-GR-5...	FHLMC POOL G03508 6.000% 07/01/37		06/01/2015	Paydown		3,572	3,572	3,603	3,602		(30)		(30)		3,572			.0	.88	07/01/2037	1
3128M6-3Y-2...	FHLMC POOL G05015 5.500% 09/01/38		06/01/2015	Paydown		8,843	8,843	9,562	9,538		(696)		(696)		8,843			.0	.200	09/01/2038	1

STATEMENT AS OF JUNE 30, 2015 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi- fication	Description	F o r e i 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	NAIC Desig- nation or Market Indicator (a)
3128M6-EP-9...	FHLMC POOL G04342 6.000% 04/01/38...		..06/01/2015..	Paydown.....		..3,311	.....3,311	..3,314	.....3,313	.....(2)			.....(2)		.....3,311			.....0	.....85	...04/01/2038..	.....1...
3128M7-XV-3...	FHLMC POOL G05792 4.500% 02/01/40...		..06/01/2015..	Paydown.....		..4,811	.....4,811	..5,266		.....(456)			.....(456)		.....4,811			.....0	.....18	...02/01/2040..	.....1...
3128M7-YV-2...	FHLMC POOL G05824 5.500% 01/01/40...		..06/01/2015..	Paydown.....		..2,601	.....2,601	..2,756	.....2,749	.....(147)			.....(147)		.....2,601			.....0	.....60	...01/01/2040..	.....1...
3128M8-G3-2...	FHLMC POOL G06218 3.500% 12/01/40...		..06/01/2015..	Paydown.....		..6,205	.....6,205	..6,273	.....6,267	.....(62)			.....(62)		.....6,205			.....0	.....92	...12/01/2040..	.....1...
3128M9-TQ-5...	FHLMC GOLD POOL G07459 3.500% 08/01/43...		..06/01/2015..	Paydown.....		..1,563	.....1,563	..1,641		.....(77)			.....(77)		.....1,563			.....0	.....5	...08/01/2043..	.....1...
3128MJ-DT-4...	FHLMC POOL G08113 6.500% 02/01/36...		..06/01/2015..	Paydown.....		..1,299	.....1,299	..1,326	.....1,324	.....(25)			.....(25)		.....1,299			.....0	.....37	...02/01/2036..	.....1...
3128MJ-Q3-7...	FHLMC POOL G08473 3.500% 01/01/42...		..06/01/2015..	Paydown.....		..13,531	.....13,531	..13,942	.....13,920	.....(389)			.....(389)		.....13,531			.....0	.....194	...01/01/2042..	.....1...
3128MJ-QU-7...	FHLMC POOL G08466 3.500% 11/01/41...		..06/01/2015..	Paydown.....		..7,838	.....7,838	..8,000	.....7,991	.....(153)			.....(153)		.....7,838			.....0	.....114	...11/01/2041..	.....1...
3128MJ-S3-5...	FHLMC POOL G08537 3.000% 07/01/43...		..06/01/2015..	Paydown.....		..9,891	.....9,891	..9,455	.....9,465	.....426			.....426		.....9,891			.....0	.....125	...07/01/2043..	.....1...
3128PR-TM-1...	FHLMC POOL 312356 4.000% 06/01/25...		..06/01/2015..	Paydown.....		..5,287	.....5,287	..5,461	.....5,431	.....(144)			.....(144)		.....5,287			.....0	.....90	...06/01/2025..	.....1...
31292H-VU-5...	FHLMC POOL C01527 5.500% 04/01/33...		..06/01/2015..	Paydown.....		..2,465	.....2,465	..2,530	.....2,523	.....(58)			.....(58)		.....2,465			.....0	.....56	...04/01/2033..	.....1...
31292L-N7-6...	FHLMC POOL C04014 3.500% 06/01/42...		..06/01/2015..	Paydown.....		..2,509	.....2,509	..2,703	.....2,695	.....(186)			.....(186)		.....2,509			.....0	.....35	...06/01/2042..	.....1...
31292L-YA-7...	FHLMC POOL C04305 3.000% 11/01/42...		..06/01/2015..	Paydown.....		..5,076	.....5,076	..5,305	.....5,296	.....(219)			.....(219)		.....5,076			.....0	.....62	...11/01/2042..	.....1...
312941-3E-5...	FHLMC POOL A93497 4.500% 08/01/40...		..06/01/2015..	Paydown.....		..6,507	.....6,507	..6,714	.....6,704	.....(197)			.....(197)		.....6,507			.....0	.....123	...08/01/2040..	.....1...
312942-4G-7...	FHLMC POOL A94423 4.000% 10/01/40...		..06/01/2015..	Paydown.....		..14,391	.....14,391	..14,916	.....14,885	.....(495)			.....(495)		.....14,391			.....0	.....213	...10/01/2040..	.....1...
312942-CQ-6...	FHLMC POOL A93679 4.000% 09/01/40...		..06/01/2015..	Paydown.....		..7,766	.....7,766	..7,958	.....7,947	.....(181)			.....(181)		.....7,766			.....0	.....124	...09/01/2040..	.....1...
312942-YK-5...	FHLMC POOL A94314 4.500% 10/01/40...		..06/01/2015..	Paydown.....		..20,956	.....20,956	..21,733	.....21,704	.....(748)			.....(748)		.....20,956			.....0	.....393	...10/01/2040..	.....1...
312942-Z9-9...	FHLMC POOL A94368 4.000% 10/01/40...		..06/01/2015..	Paydown.....		..13,024	.....13,024	..12,859	.....12,867	.....157			.....157		.....13,024			.....0	.....217	...10/01/2040..	.....1...
312943-GL-1...	FHLMC POOL A94703 3.500% 11/01/40...		..06/01/2015..	Paydown.....		..6,829	.....6,829	..6,887	.....6,881	.....(52)			.....(52)		.....6,829			.....0	.....94	...11/01/2040..	.....1...
312943-QZ-9...	FHLMC POOL A94972 4.500% 11/01/40...		..06/01/2015..	Paydown.....		..3,072	.....3,072	..3,148	.....3,144	.....(73)			.....(73)		.....3,072			.....0	.....59	...11/01/2040..	.....1...
312943-UP-6...	FHLMC POOL A95090 4.500% 11/01/40...		..06/01/2015..	Paydown.....		..12,541	.....12,541	..12,855	.....12,841	.....(300)			.....(300)		.....12,541			.....0	.....235	...11/01/2040..	.....1...
312943-VN-0...	FHLMC POOL A95121 4.500% 11/01/40...		..06/01/2015..	Paydown.....		..9,594	.....9,594	..10,045	.....10,026	.....(432)			.....(432)		.....9,594			.....0	.....203	...11/01/2040..	.....1...
312944-PM-7...	FHLMC POOL A95828 4.500% 12/01/40...		..06/01/2015..	Paydown.....		..8,375	.....8,375	..9,023	.....9,011	.....(636)			.....(636)		.....8,375			.....0	.....158	...12/01/2040..	.....1...
312965-HQ-2...	FHLMC POOL B12939 5.000% 04/01/19...		..06/01/2015..	Paydown.....		..2,964	.....2,964	..3,054	.....3,006	.....(42)			.....(42)		.....2,964			.....0	.....62	...04/01/2019..	.....1...
312965-T4-8...	FHLMC POOL B13271 4.500% 04/01/19...		..06/01/2015..	Paydown.....		..2,829	.....2,829	..2,805	.....2,816	.....14			.....14		.....2,829			.....0	.....51	...04/01/2019..	.....1...
312976-6W-6...	FHLMC POOL A28985 6.000% 12/01/34...		..06/01/2015..	Paydown.....		..165	.....165	..170	.....169	.....(4)			.....(4)		.....165			.....0	.....4	...12/01/2034..	.....1...
31307B-ZA-1...	FHLMC POOL J23437 2.500% 04/01/28...		..06/01/2015..	Paydown.....		..11,385	.....11,385	..11,631	.....11,610	.....(225)			.....(225)		.....11,385			.....0	.....118	...04/01/2028..	.....1...
31326D-5T-5...	FHLMC POOL Q00858 4.000% 05/01/41...		..06/01/2015..	Paydown.....		..17,509	.....17,509	..17,711	.....17,701	.....(192)			.....(192)		.....17,509			.....0	.....267	...05/01/2041..	.....1...
31326G-CG-8...	FHLMC POOL Q02771 4.000% 08/01/41...		..06/01/2015..	Paydown.....		..13,540	.....13,540	..14,071	.....14,049	.....(509)			.....(509)		.....13,540			.....0	.....202	...08/01/2041..	.....1...
31326J-EL-9...	FHLMC POOL Q03139 4.000% 09/01/41...		..06/01/2015..	Paydown.....		..2,554	.....2,554	..2,673	.....2,667	.....(113)			.....(113)		.....2,554			.....0	.....45	...09/01/2041..	.....1...
31326L-VB-7...	FHLMC POOL Q05410 3.500% 01/01/42...		..06/01/2015..	Paydown.....		..11,676	.....11,676	..11,958	.....11,943	.....(268)			.....(268)		.....11,676			.....0	.....186	...01/01/2042..	.....1...
3132HW-AZ-4...	FHLMC POOL Q10924 3.500% 09/01/42...		..06/01/2015..	Paydown.....		..4,045	.....4,045	..4,368	.....4,350	.....(305)			.....(305)		.....4,045			.....0	.....53	...09/01/2042..	.....1...
3132J6-6W-9...	FHLMC POOL Q15884 3.000% 02/01/43...		..06/01/2015..	Paydown.....		..8,7958,795	..9,0699,059(264)		(264)	8,795		0112	...02/01/2043..1...

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi- fication	Description	F o r e i 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	NAIC Desig- nation or Market Indicator (a)
3132J6-HQ-0...	FHLMC POOL Q15238 3.000% 01/01/43		06/01/2015	Paydown		18,138	18,138	18,625	18,605		(468)		(468)		18,138			0	227	01/01/2043	1
3132JA-6M-2...	FHLMC POOL Q19475 3.500% 06/01/43		06/01/2015	Paydown		5,190	5,190	5,275	5,272		(81)		(81)		5,190			0	75	06/01/2043	1
3132JA-B4-6...	FHLMC POOL Q18658 3.500% 06/01/43		06/01/2015	Paydown		4,157	4,157	4,356	4,350		(193)		(193)		4,157			0	63	06/01/2043	1
3132L5-B4-4...	FHLMC POOL V80059 3.000% 05/01/43		06/01/2015	Paydown		14,405	14,405	14,472	14,471		(66)		(66)		14,405			0	176	05/01/2043	1
31371K-P4-7...	FNMA POOL 254343 6.500% 06/01/17		06/01/2015	Paydown		1,898	1,898	2,006	1,927		(29)		(29)		1,898			0	51	06/01/2017	1
31371L-CE-7...	FNMA POOL 254869 5.500% 09/01/33		06/01/2015	Paydown		1,022	1,022	1,024	1,024		(2)		(2)		1,022			0	23	09/01/2033	1
31371L-DL-0...	FNMA POOL 254907 5.000% 10/01/18		06/01/2015	Paydown		351	351	360	355		(3)		(3)		351			0	7	10/01/2018	1
31371M-UK-1...	FNMA POOL 256286 6.000% 06/01/36		06/01/2015	Paydown		1,384	1,384	1,360	1,361		23		23		1,384			0	33	06/01/2036	1
31371M-EW-1...	FNMA POOL 256749 6.000% 06/01/37		06/01/2015	Paydown		6,946	6,946	7,536	7,516		(570)		(570)		6,946			0	165	06/01/2037	1
313810-2U-9...	FNMA POOL 467987 3.740% 04/01/18		06/01/2015	Paydown		311	311	315	313		(1)		(1)		311			0	5	04/01/2018	1
31381S-GZ-9...	FNMA POOL 469216 2.780% 10/01/18		06/01/2015	Paydown		122,168	122,168	126,826	124,763		(2,595)		(2,595)		122,168			0	8,415	10/01/2018	1
31385W-WZ-8...	FNMA POOL 555164 6.500% 11/01/17		06/01/2015	Paydown		685	685	719	697		(12)		(12)		685			0	18	11/01/2017	1
31386X-J3-1...	FNMA POOL 576382 6.500% 05/01/16		06/01/2015	Paydown		576	576	580	575		1		1		576			0	14	05/01/2016	1
31387C-4M-0...	FNMA POOL 580528 6.500% 05/01/16		06/01/2015	Paydown		671	671	675	670		2		2		671			0	18	05/01/2016	1
31387C-D6-5...	FNMA POOL 579825 6.500% 05/01/16		06/01/2015	Paydown		82	82	82	82		0		0		82			0	2	05/01/2016	1
31388R-V2-0...	FNMA POOL 612733 6.000% 11/01/16		06/01/2015	Paydown		1,036	1,036	1,045	1,034		2		2		1,036			0	26	11/01/2016	1
31389R-UG-9...	FNMA POOL 633383 5.500% 05/01/17		06/01/2015	Paydown		1,353	1,353	1,344	1,346		7		7		1,353			0	31	05/01/2017	1
3138A2-BV-0...	FNMA POOL AH0951 4.500% 12/01/40		06/01/2015	Paydown		5,237	5,237	5,466	5,457		(220)		(220)		5,237			0	88	12/01/2040	1
3138EK-6P-5...	FNMA POOL AL3577 3.500% 04/01/43		06/01/2015	Paydown		7,699	7,699	8,260	8,243		(544)		(544)		7,699			0	114	04/01/2043	1
3138EK-AT-2...	FNMA POOL AL2717 3.000% 11/01/27		06/01/2015	Paydown		16,429	16,429	17,032	16,989		(560)		(560)		16,429			0	212	11/01/2027	1
3138ME-BN-9...	FNMA POOL AP9944 3.500% 09/01/42		06/01/2015	Paydown		143	143	154	154		(11)		(11)		143			0	2	09/01/2042	1
3138MF-AE-7...	FNMA POOL AQ0004 3.500% 10/01/42		06/01/2015	Paydown		182	182	197	196		(14)		(14)		182			0	3	10/01/2042	1
3138MF-P2-7...	FNMA POOL AQ0440 3.500% 10/01/42		06/01/2015	Paydown		4,866	4,866	5,233	5,218		(353)		(353)		4,866			0	67	10/01/2042	1
3138NW-GG-8...	FNMA POOL ARO198 3.500% 05/01/43		06/01/2015	Paydown		226	226	237	237		(10)		(10)		226			0	3	05/01/2043	1
3138WQ-JN-3...	FNMA POOL AT2968 3.500% 05/01/43		06/01/2015	Paydown		2,051	2,051	2,151	2,149		(98)		(98)		2,051			0	30	05/01/2043	1
3138WT-AR-7...	FNMA POOL AT5415 3.500% 06/01/43		06/01/2015	Paydown		3,260	3,260	3,419	3,415		(156)		(156)		3,260			0	45	06/01/2043	1
3138WT-CE-4...	FNMA POOL AT5468 3.500% 06/01/43		06/01/2015	Paydown		759	759	795	793		(35)		(35)		759			0	13	06/01/2043	1
31390J-RR-4...	FNMA POOL 647696 6.500% 05/01/17		06/01/2015	Paydown		1,639	1,639	1,733	1,673		(33)		(33)		1,639			0	48	05/01/2017	1
31392C-T6-1...	FANNIE MAE SERIES 2002-W3 CLASS A4 6.5		06/01/2015	Paydown		2,452	2,452	2,423	2,429		23		23		2,452			0	63	11/25/2041	1
31393B-HP-3...	FANNIE MAE SERIES 2003-33 CLASS PT 4.5		06/01/2015	Paydown		402	402	406	405		(3)		(3)		402			0	8	05/25/2033	1
31393X-FS-1...	FANNIE MAE SERIES 2004-T1 CLASS 1A1 6		06/01/2015	Paydown		617	617	646	639		(23)		(23)		617			0	15	01/25/2044	1
31395M-YP-8...	FREDDIE MAC SERIES 2931 CLASS BK 5.000		06/01/2015	Paydown		25,427	25,427	25,109	25,364		63		63		25,427			0	523	12/15/2033	1
31397K-QJ-3...	FREDDIE MAC SERIES 3377 CLASS YB 4.500		06/01/2015	Paydown		68,073	68,073	61,058	66,869		1,204		1,204		68,073			0	1,399	07/15/2024	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi- fication	Description	F o r e i 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	NAIC Design- ation or Market Indicator (a)
31401X-LZ-8...	FNMA POOL 721344 5.000% 06/01/18		06/01/2015	Paydown		4,321	4,321	4,190	4,255		.66		.66		4,321			.0	.82	06/01/2018	1
31402K-BX-1...	FNMA POOL 730954 5.000% 08/01/33		06/01/2015	Paydown		5,078	5,078	4,837	4,855		.223		.223		5,078			.0	.96	08/01/2033	1
31403C-6L-0...	FNMA POOL 745275 5.000% 02/01/36		06/01/2015	Paydown		11,070	11,070	11,144	11,141		(71)		(71)		11,070			.0	.228	02/01/2036	1
31403J-TN-6...	FNMA POOL 750357 6.000% 11/01/33		06/01/2015	Paydown		6,907	6,907	7,137	7,099		(192)		(192)		6,907			.0	.147	11/01/2033	1
31403T-QE-7...	FNMA POOL 757453 5.000% 11/01/18		06/01/2015	Paydown		.133	.133	.136	.133		(1)		(1)		.133			.0	.3	11/01/2018	1
31404A-M4-3...	FNMA POOL 762779 5.000% 11/01/18		06/01/2015	Paydown		1,936	1,936	1,985	1,969		(33)		(33)		1,936			.0	.40	11/01/2018	1
31404Q-QW-2...	FNMA POOL 075469 6.500% 05/01/34		06/01/2015	Paydown		.43	.43	.45	.45		(2)		(2)		.43			.0	.1	05/01/2034	1
31404V-2P-2...	FNMA POOL 780282 6.500% 07/01/34		06/01/2015	Paydown		.35	.35	.36	.36		(2)		(2)		.35			.0	.1	07/01/2034	1
31405A-M6-7...	FNMA POOL 783481 5.500% 06/01/34		06/01/2015	Paydown		5,279	5,279	5,214	5,217		.62		.62		5,279			.0	.144	06/01/2034	1
31405R-F3-5...	FNMA POOL 796786 5.000% 01/01/35		06/01/2015	Paydown		.419	.419	.416	.416		.3		.3		.419			.0	.9	01/01/2035	1
31405S-ET-7...	FNMA POOL 797646 6.000% 09/01/35		06/01/2015	Paydown		2,851	2,851	2,922	2,918		(67)		(67)		2,851			.0	.71	09/01/2035	1
31405S-KJ-2...	FNMA POOL 797797 6.000% 04/01/35		06/01/2015	Paydown		6,349	6,349	6,547	6,533		(185)		(185)		6,349			.0	.142	04/01/2035	1
31406K-KA-7...	FNMA POOL 812189 5.000% 02/01/35		06/01/2015	Paydown		2,831	2,831	2,811	2,812		.19		.19		2,831			.0	.59	02/01/2035	1
31406Y-Y7-9...	FNMA POOL 824334 5.500% 07/01/35		06/01/2015	Paydown		.392	.392	.394	.394		(3)		(3)		.392			.0	.9	07/01/2035	1
31407F-6B-1...	FNMA POOL 829866 5.000% 07/01/35		06/01/2015	Paydown		.363	.363	.358	.358		.5		.5		.363			.0	.8	07/01/2035	1
31407H-DK-9...	FNMA POOL 830906 5.000% 07/01/35		06/01/2015	Paydown		.66	.66	.65	.65		.1		.1		.66			.0	.1	07/01/2035	1
31407R-Q4-9...	FNMA POOL 838475 5.000% 09/01/35		06/01/2015	Paydown		.909	.909	.866	.868		.41		.41		.909			.0	.16	09/01/2035	1
31407Y-RV-3...	FNMA POOL 844800 5.000% 10/01/35		06/01/2015	Paydown		5,941	5,941	5,684	5,697		.244		.244		5,941			.0	.120	10/01/2035	1
31408B-U5-5...	FNMA POOL 846704 6.000% 01/01/36		06/01/2015	Paydown		1,365	1,365	1,385	1,384		(20)		(20)		1,365			.0	.28	01/01/2036	1
31409T-TB-4...	FNMA POOL 878146 5.000% 07/01/36		06/01/2015	Paydown		.11	.11	.10	.11				.0		.11			.0		07/01/2036	1
31410G-AF-0...	FNMA POOL 888406 5.000% 08/01/36		06/01/2015	Paydown		1,517	1,517	1,442	1,446		.71		.71		1,517			.0	.32	08/01/2036	1
31410G-E4-1...	FNMA POOL 888555 5.500% 09/01/21		06/01/2015	Paydown		2,051	2,051	2,064	2,058		(6)		(6)		2,051			.0	.47	09/01/2021	1
31410P-EM-1...	FNMA POOL 893040 6.000% 11/01/36		06/01/2015	Paydown		.186	.186	.187	.187		(2)		(2)		.186			.0	.5	11/01/2036	1
31412D-SQ-2...	FNMA POOL 922227 6.500% 12/01/36		06/01/2015	Paydown		2,110	2,110	2,213	2,210		(100)		(100)		2,110			.0	.57	12/01/2036	1
31412P-MN-8...	FNMA POOL 931065 4.500% 05/01/39		06/01/2015	Paydown		11,153	11,153	12,000	11,991		(838)		(838)		11,153			.0	.212	05/01/2039	1
31412P-U8-2...	FNMA POOL 931307 4.500% 06/01/39		06/01/2015	Paydown		10,553	10,553	10,957	10,934		(381)		(381)		10,553			.0	.199	06/01/2039	1
31412Q-7B-9...	FNMA POOL 932490 4.500% 02/01/40		06/01/2015	Paydown		10,745	10,745	11,252	11,221		(476)		(476)		10,745			.0	.200	02/01/2040	1
31412S-PS-8...	FNMA POOL 933433 5.000% 03/01/38		06/01/2015	Paydown		1,088	1,088	1,042	1,044		.44		.44		1,088			.0	.20	03/01/2038	1
31413J-UL-6...	FNMA POOL 947087 6.000% 10/01/37		06/01/2015	Paydown		.906	.906	.914	.914		(8)		(8)		.906			.0	.23	10/01/2037	1
31414B-XR-6...	FNMA POOL 961588 5.000% 02/01/38		06/01/2015	Paydown		3,056	3,056	3,006	3,008		.49		.49		3,056			.0	.68	02/01/2038	1
31414K-FW-5...	FNMA POOL 968281 5.000% 02/01/38		06/01/2015	Paydown		.303	.303	.295	.296		.7		.7		.303			.0	.6	02/01/2038	1
31414S-GR-8...	FNMA POOL 974608 5.000% 03/01/38		06/01/2015	Paydown		.12	.12	.11	.11				.0		.12			.0		03/01/2038	1
31414S-M7-5...	FNMA POOL 974782 5.000% 04/01/38		06/01/2015	Paydown		1,343	1,343	1,320	1,321		.21		.21		1,343			.0	.29	04/01/2038	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i 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	NAIC Designation or Market Indicator (a)
31414S-Y6-4...	FNMA POOL 975133 6.000% 05/01/38		06/01/2015	Paydown.....		4,648	4,648	4,713	4,709		(62)		(62)		4,648			.0	128	05/01/2038	1
31415R-ZU-1...	FNMA POOL 987355 6.500% 10/01/38		06/01/2015	Paydown.....		473	473	482	482		(9)		(9)		473			.0	13	10/01/2038	1
31416L-HY-5...	FNMA POOL AA2946 4.500% 04/01/24		06/01/2015	Paydown.....		5,496	5,496	5,683	5,643		(147)		(147)		5,496			.0	110	04/01/2024	1
31416R-RG-0...	FNMA POOL AA7686 4.500% 06/01/39		06/01/2015	Paydown.....		31,642	31,642	33,480	33,426		(1,784)		(1,784)		31,642			.0	571	06/01/2039	1
31416X-QT-0...	FNMA POOL AB2265 4.000% 02/01/41		06/01/2015	Paydown.....		4,083	4,083	4,250	4,241		(158)		(158)		4,083			.0	72	02/01/2041	1
31417A-VT-3...	FNMA POOL AB4225 3.500% 01/01/42		06/01/2015	Paydown.....		12,590	12,590	13,282	13,261		(671)		(671)		12,590			.0	176	01/01/2042	1
31417E-ZA-2...	FNMA POOL AB7936 3.000% 02/01/43		06/01/2015	Paydown.....		16,440	16,440	16,610	16,603		(164)		(164)		16,440			.0	210	02/01/2043	1
31417Y-HM-2...	FNMA POOL MA0235 4.000% 11/01/19		06/01/2015	Paydown.....		2,898	2,898	2,987	2,953		(55)		(55)		2,898			.0	48	11/01/2019	1
31418M-KS-0...	FNMA POOL AD0304 6.000% 05/01/22		06/01/2015	Paydown.....		5,276	5,276	5,698	5,605		(329)		(329)		5,276			.0	130	05/01/2022	1
31418N-YK-0...	FNMA POOL AD1613 4.500% 02/01/25		06/01/2015	Paydown.....		2,356	2,356	2,445	2,431		(75)		(75)		2,356			.0	46	02/01/2025	1
31418Q-PN-7...	FNMA POOL AD3128 5.000% 04/01/40		06/01/2015	Paydown.....		4,301	4,301	4,791	4,785		(484)		(484)		4,301			.0	99	04/01/2040	1
31418V-T5-1...	FNMA POOL AD7771 4.000% 07/01/25		06/01/2015	Paydown.....		2,687	2,687	2,815	2,794		(107)		(107)		2,687			.0	47	07/01/2025	1
31419J-TQ-1...	FNMA POOL AE7758 3.500% 11/01/25		06/01/2015	Paydown.....		4,494	4,494	4,575	4,562		(68)		(68)		4,494			.0	65	11/01/2025	1
31419L-XR-9...	FNMA POOL AE9687 4.000% 11/01/40		06/01/2015	Paydown.....		2,582	2,582	2,619	2,617		(35)		(35)		2,582			.0	44	11/01/2040	1
575579-VN-4...	MASSACHUSETTS BAY TRANS AUTH 5.033% 07		04/07/2015	Morgan Stanley & Co Inc.		89,248	75,000	77,940	77,203		(51)		(51)		77,152		12,096	12,096	2,925	07/01/2024	1FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						881,571	867,323	885,229	880,507	0	(17,945)	0	(17,945)	0	869,475	0	12,096	12,096	23,272	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
02006E-AC-3...	ALLY AUTO RECEIVABLES TRUST SERIES 2012-AMERICREDIT AUTOMOBILE		06/15/2015	Paydown.....		22,188	22,188	22,215	22,200		(12)		(12)		22,188			.0	54	01/17/2017	1FE
03063W-AD-9...	REC SERIES 2012-2-BANK OF AMERICA CREDIT		06/08/2015	Paydown.....		65,232	65,232	65,215	65,231		1		1		65,232			.0	477	03/08/2017	1FE
05522R-CQ-9...	CARD TR SERIES 20-BANC OF AMERICA		05/01/2015	Barclays Capital Fixed Inc.		100,113	100,000	100,000	100,000				.0		100,000		113	113	215	06/15/2021	1FE
05947U-AD-7...	COMMERCIAL MOR SERIES 20-BANC OF AMERICA MORTGAGE		06/01/2015	Paydown.....		31,192	31,192	31,077	31,147		45		45		31,192			.0	730	09/10/2047	1FM
05949A-5A-4...	SECUR SERIES 20-BANC OF AMERICA MORTGAGE		06/01/2015	Paydown.....		36,269	36,269	36,927	36,570	24	(325)		(301)		36,269			.0	834	05/25/2035	3FM
05949C-HQ-2...	SECUR SERIES 20-BANC OF AMERICA MORTGAGE		06/01/2015	Paydown.....		1,316	1,405	1,235	1,236		80		80		1,316			.0	17	10/25/2035	1FM
05949C-KQ-8...	SECUR SERIES 20-BEAR STEARNS ADJUSTABLE		06/01/2015	Paydown.....		669	678	585	586		83		83		669			.0	7	11/25/2035	1FM
07387A-AW-5...	RATE M SERIES 20-BEAR STEARNS COMMERCIAL		06/01/2015	Paydown.....		4,053	4,704	4,034	4,041		12		12		4,053			.0	47	06/25/2035	1FM
07387B-FS-7...	MORTGA SERIES 20-BELLSOUTH CAP FUNDING		06/01/2015	Paydown.....		25,319	25,319	25,231	25,272		47		47		25,319			.0	687	04/12/2038	1FM
079857-AH-1...	7.875% 02/15/30-CREDIT-BASED ASSET		06/02/2015	Southwest Securities Inc.		94,412	75,000	89,427	87,440		(218)		(218)		87,223		7,189	7,189	4,758	02/15/2030	1FE
1248MG-AP-9...	SERVICING A SERIES 20-CD COMMERCIAL MORTGAGE		06/01/2015	Paydown.....		2,072	2,072	950	1,002		1,071		1,071		2,072			.0	22	01/25/2037	1FM
12514A-AE-1...	TRUST SERIES 2007-COUNTRYWIDE HOME LOANS		06/01/2015	Paydown.....		547	547	640	602		(55)		(55)		547			.0	14	11/15/2044	1FM
12544L-AA-9...	SERIES 2007-11 CL-CNH EQUIPMENT TRUST		06/01/2015	Paydown.....		2,530	2,957	2,611	2,615		(85)		(85)		2,530			.0	76	08/25/2037	2FM
12613S-AC-6...	SERIES 2013-C CLASS-CVS PASS-THROUGH TRUST		06/15/2015	Paydown.....		6,073	6,073	6,072	6,072				.0		6,073			.0	31	08/15/2018	1FE
126659-AA-9...	SERIES 144A 8.3-COUNTRYWIDE ALTERNATIVE		06/10/2015	Redemption 100.0000		2,958	2,958	2,958	2,958				.0		2,958			.0	105	07/10/2031	2FE
12668B-EG-4...	LOAN SERIES 2005		06/01/2015	Paydown.....		2,563	3,103	2,564	2,683		(121)		(121)		2,563			.0	70	02/25/2036	1FM

STATEMENT AS OF JUNE 30, 2015 OF THE Plans' Liability Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi- fication	Description	F o r e i 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	NAIC Design- ation or Market Indicator (a)
12668X-AC-9...	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20...		06/01/2015	Paydown		10,984	10,984	8,061	8,496		2,487		2,487		10,984			0	249	04/25/2036	1FM
12669G-HY-0...	COUNTRYWIDE HOME LOANS SERIES 2004-29 CL		06/25/2015	Paydown		47	47	47	47				0		47			0		02/25/2035	1FM
14313Q-AB-1...	CARMAX AUTO OWNER TRUST SERIES 2014-1 CL		06/15/2015	Paydown		13,878	13,878	13,878	13,878				0		13,878			0	27	02/15/2017	1FE
17307G-6K-9...	CITIGROUP MORTGAGE LOAN TRUST SERIES 200...		06/01/2015	Paydown		2,422	3,073	2,488	2,494		(72)		(72)		2,422			0	37	03/25/2036	1FM
17310B-AY-0...	CITICORP MORTGAGE SECURITIES SERIES 2006		06/01/2015	Paydown		119	119	114	116		3		3		119			0	3	06/25/2036	1FM
17319W-AA-7...	CITIGROUP COMMERCIAL MTGE SERIES 2013 CL		06/01/2015	Paydown		1,575	1,575	1,583	1,580		(5)		(5)		1,575			0	14	01/12/2018	1FM
190749-AE-1...	COBALT CMBS COMMERCIAL MORTGAG SERIES 20...		06/01/2015	Paydown		4,924	4,924	5,409	5,137		(212)		(212)		4,924			0	109	08/15/2048	1FM
200470-AE-5...	COMMERCIAL MORTGAGE SERIES 2006-C7 CLASS		06/01/2015	Paydown		8,009	8,009	7,976	7,996		14		14		8,009			0	184	06/10/2046	1FM
20173Q-AE-1...	COMMERCIAL MORTGAGE TRUST 2007 SERIES 20...		06/01/2015	Paydown		11,683	11,683	12,616	12,527		(844)		(844)		11,683			0	269	03/10/2039	1FM
225458-EZ-7...	CS FIRST BOSTON MORTGAGE SECUR SERIES 20...		06/01/2015	Paydown		7,530	7,530	6,255	6,498		1,032		1,032		7,530			0	184	03/25/2035	1FM
26441Y-AU-1...	DUKE REALTY LP 6.750% 03/15/20...		04/01/2015	Corporate Action		78,985	65,000	67,117	66,286		(54)		(54)		66,232		12,754	12,754	2,413	03/15/2020	2FE
32051G-DA-0...	FIRST HORIZON ALTERNATIVE MORT SERIES 20...		06/01/2015	Paydown		2,121	2,121	1,755	1,781		340		340		2,121			0	49	01/25/2035	1FM
32051G-RD-9...	FIRST HORIZON ALTERNATIVE MORT SERIES 20...		06/01/2015	Paydown		5,453	5,453	5,385	5,388		65		65		5,453			0	105	08/25/2035	1FM
36161R-AD-1...	GENERAL ELECTRIC CAPITAL ASSUR SERIES 20...		06/01/2015	Paydown		5,076	5,076	5,181	5,080		(3)		(3)		5,076			0	317	05/12/2035	1FM
361856-DD-6...	GMAC MORTGAGE CORPORATION LOAN SERIES 20...		06/01/2015	Paydown		11,737	11,737	11,293	11,410		327		327		11,737			0	228	10/25/2033	1FM
36186Y-AF-2...	GMAC COMMERCIAL MORTGAGE ASSET SERIES 20...		06/10/2015	Paydown		757	757	752	753		4		4		757			0	19	08/10/2052	2
36233Z-AE-8...	GS MORTGAGE SECURITIES TRUST 2 SERIES 20...		06/01/2015	Paydown		5,899	5,899	6,319	6,238		(339)		(339)		5,899			0	146	11/10/2039	1FM
362341-AF-3...	GSR MORTGAGE LOAN TRUST SERIES 2006-AR1		06/01/2015	Paydown		5,739	6,193	5,714	5,709		30		30		5,739			0	73	01/25/2036	1FM
432748-AA-9...	HILLTOP HOLDINGS INC SERIES 144A 5.000		06/19/2015	Tax Free Exchange		100,000	100,000	100,000					0		100,000			0	972	04/15/2025	2FE
43814H-AD-0...	HONDA AUTO RECEIVABLES OWNER T SERIES 20...		05/01/2015	First Union Capital Mkts		150,281	150,000	149,966	149,970		3		3		149,973		308	308	764	10/15/2020	1FE
44614T-AC-6...	HUNTINGTON AUTO TRUST SERIES 2012-2 CLAS		06/15/2015	Paydown		25,866	25,866	25,873	25,869		(3)		(3)		25,866			0	55	04/17/2017	1FE
44890G-AD-7...	HYUNDAI AUTO RECEIVABLES SERIES 2012-A C		06/15/2015	Paydown		35,107	35,107	35,104	35,107				0		35,107			0	138	12/15/2016	1FE
46625Y-SG-9...	JP MORGAN CHASE COMMERCIAL SERIES 2005-L		06/01/2015	Paydown		217,195	217,195	239,075	219,294		(2,099)		(2,099)		217,195			0	4,371	08/15/2042	1FM
46628F-AF-8...	JP MORGAN CHASE COMMERCIAL SERIES 2006-L		04/01/2015	Paydown		7,773	7,773	8,799	8,069		(295)		(295)		7,773			0	153	04/15/2045	1FM
46631Q-AD-4...	JP MORGAN CHASE COMMERCIAL MOR SERIES 20		05/01/2015	Paydown		10,139	10,139	11,149	11,001		(862)		(862)		10,139			0	245	02/12/2051	1FM
46644M-AS-5...	JP MORGAN MORTGAGE TRUST SERIES 15-3 CLA		06/01/2015	Paydown		3,292	3,292	3,339			(47)		(47)		3,292			0	10	05/25/2045	1FE
50177A-AE-9...	LB COMMERCIAL CONDUIT MORTGAGE SERIES 20...		06/11/2015	Paydown		1,320	1,320	1,451			(130)		(130)		1,320			0	55	07/15/2044	1FM
55265K-XT-1...	MASTR ASSET SECURITIZATION TRU SERIES 20...		06/01/2015	Paydown		992	992	953	955		38		38		992			0	26	06/25/2033	1FM
59020U-QD-0...	MLCC MORTGAGE INVESTORS INC SERIES 2005		06/01/2015	Paydown		1,383	1,383	1,362	1,365		18		18		1,383			0	16	12/25/2034	1FM
590219-AE-1...	MLCC MORTGAGE INVESTORS INC SERIES 2006		06/01/2015	Paydown		2,742	2,742	2,623	2,640		102		102		2,742			0	25	05/25/2036	1FM
61749W-AV-1...	MORGAN STANLEY CAPITAL I SERIES 2006-T23		06/01/2015	Paydown		749	749	752	748		1		1		749			0	18	08/12/2041	1FM
61751X-AE-0...	MORGAN STANLEY CAPITAL I SERIES 2007-T25		06/01/2015	Paydown		642	642	626	638		3		3		642			0	15	11/12/2049	1FM
61759L-AA-6...	MORGAN STANLEY REREWIC TRUST SERIES 2010		06/01/2015	Paydown		142	142	164	152		(10)		(10)		142			0	3	08/15/2045	1FE

STATEMENT AS OF JUNE 30, 2015 OF THE Plans' Liability Insurance Company

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi- fication	Description	F o r e i 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	NAIC Desig- nation or Market Indicator (a)
61913P-AR-3...	MORTGAGETT TRUST SERIES 2005-1 CLASS 2A		06/01/2015	Paydown		8,321	8,321	8,191	8,220		100		100		8,321			0	50	02/25/2035	1FM
62951X-AA-4...	NEW YORK CITY TAX LIEN SERIES 2014-A CLA		05/10/2015	Paydown		4,850	4,850	4,850	4,850		1		1		4,850			0	25	11/10/2027	1FE
652482-BJ-8...	NEWS AMERICA INC 6.200% 12/15/34		04/06/2015	Tax Free Exchange		77,653	75,000	77,956	77,672		(19)		(19)		77,653			0	1,434	12/15/2034	2FE
65476G-AC-6...	NISSAN AUTO RECEIVABLES OWNER SERIES 201		06/15/2015	Paydown		10,145	10,145	10,149	10,147		(1)		(1)		10,145			0	19	10/17/2016	1FE
74958T-AB-9...	RESIDENTIAL FUNDING MTG SEC I SERIES 200		06/01/2015	Paydown		2,576	3,058	2,381	2,393		183		183		2,576			0	45	07/27/2037	1FM
76110V-MH-8...	RESIDENTIAL FUNDING MORTGAGE S SERIES 20		06/01/2015	Paydown		1,358	1,358	1,371	1,359		(1)		(1)		1,358			0	33	04/25/2028	1FM
76110W-OR-0...	RESIDENTIAL ASSET SECURITIES C SERIES 20		06/01/2015	Paydown		4,635	4,635	4,447	4,540		95		95		4,635			0	76	04/25/2033	1FM
78473W-AC-7...	SUNTRUST ADJUSTABLE RATE MORTG SERIES 20		06/01/2015	Paydown		739	739	657	657		82		82		739			0	10	10/25/2037	1FM
80283F-AD-8...	SANTANDER DRIVE AUTO RECEIVABL SERIES 20		06/15/2015	Paydown		2,562	2,562	2,562	2,562				0		2,562			0	15	01/15/2019	1FE
81744F-FJ-1...	SEQUOIA MORTGAGE TRUST SERIES 2004-11 CL		06/20/2015	Paydown		240	240	240	240				0		240			0		12/20/2034	1FM
81744F-FY-8...	SEQUOIA MORTGAGE TRUST SERIES 2004-12 CL		06/22/2015	Paydown		213	213	213	213				0		213			0		01/20/2035	2FM
828807-CK-1...	SIMON PROPERTY GROUP LP 3.375% 03/15/2		03/31/2015	Raymond James/FI		291,259	280,000	278,846	279,131		28		28		279,159		12,099	12,099	5,276	03/15/2022	1FE
845467-AH-2...	SOUTHWESTERN ENERGY CO 4.100% 03/15/22		05/08/2015	Morgan Stanley Dean Witter		204,834	205,000	204,822	204,864		6		6		204,870		(36)	(36)	5,557	03/15/2022	2FE
85172H-AA-3...	SPRINGLEAF MORTGAGE LOAN TRUST SERIES 20		06/01/2015	Paydown		7,625	7,625	7,624	7,622		3		3		7,625			0	59	09/25/2057	1FM
86359A-MH-3...	STRUCTURED ASSET SECURITIES CO SERIES 20		06/01/2015	Paydown		2,438	2,438	2,127	2,223		215		215		2,438			0	33	04/25/2031	1AM
86359A-WU-3...	STRUCTURED ASSET SECURITIES CO SERIES 20		06/01/2015	Paydown		3,646	3,646	3,133	3,132	156	358		514		3,646			0	51	01/25/2031	4AM
86359B-AA-3...	STRUCTURED ASSET SECURITIES CO SERIES 20		06/01/2015	Paydown		2,742	2,742	2,818	2,764		(22)		(22)		2,742			0	69	09/25/2019	1FM
89655V-AA-0...	TRINITY RAIL LEASING LP SERIES 2003-1A C		06/12/2015	Paydown		962	962	962	962				0		962			0	23	10/12/2026	1FE
921796-MP-0...	VANDERBILT MORTGAGE FINANCE SERIES 2002		06/01/2015	Paydown		8,220	8,220	8,351	8,287		(67)		(67)		8,220			0	228	08/07/2024	1FE
92553P-AM-4...	VIACOM INC 3.125% 06/15/22		05/08/2015	Various		53,514	55,000	54,204	54,383		27		27		54,409		(895)	(895)	695	06/15/2022	2FE
92887C-AG-3...	VOLVO FINANCIAL SERIES 2012-1A CLASS A4		05/15/2015	Paydown		22,456	22,456	22,451	22,456				0		22,456			0	89	08/15/2017	1FE
94981Y-AB-7...	WELLS FARGO MORTGAGE BACKED SE SERIES 20		06/01/2015	Paydown		1,574	1,574	1,579	1,578		(4)		(4)		1,574			0	18	01/25/2035	1FM
949834-AA-3...	WELLS FARGO MORTGAGE BACKED SE SERIES 20		06/01/2015	Paydown		3,627	3,627	3,585	3,586		41		41		3,627			0	90	10/25/2037	4FM
94983R-AD-6...	WELLS FARGO MORTGAGE BACKED SE SERIES 20		06/01/2015	Paydown		4,146	4,510	3,807	3,817		329		329		4,146			0	49	04/25/2036	1FM
94984G-AD-9...	WELLS FARGO MORTGAGE BACKED SE SERIES 20		06/01/2015	Paydown		2,261	2,367	2,127	2,123		138		138		2,261			0	29	09/25/2036	1FM
94986F-AF-4...	WELLS FARGO MORTGAGE BACKED SE SERIES 20		06/01/2015	Paydown		13,076	13,076	12,371	12,839		237		237		13,076			0	290	09/25/2037	1FM
98978V-AB-9...	ZOETIS INC SERIES W1 3.250% 02/01/23		06/26/2015	Banc America Securities		33,784	35,000	35,168	35,149		(8)		(8)		35,141		(1,356)	(1,356)	1,034	02/01/2023	2FE
878742-AT-2...	TECK RESOURCES LIMITED 4.500% 01/15/21	A	05/08/2015	Morgan Stanley Dean Witter		246,610	240,000	240,163	240,151		(8)		(8)		240,143		6,466	6,466	8,940	01/15/2021	2FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,148,133	2,100,461	2,132,075	2,004,797	180	1,728	0	1,908	0	2,111,491	0	36,642	36,642	43,674	XXX	XXX
8399997 - Subtotals - Bonds - Part 4						3,435,752	3,372,936	3,394,303	3,286,799	180	(13,410)	0	(13,230)	0	3,385,268	0	50,483	50,483	69,663	XXX	XXX
8399999 - Subtotals - Bonds						3,435,752	3,372,936	3,394,303	3,286,799	180	(13,410)	0	(13,230)	0	3,385,268	0	50,483	50,483	69,663	XXX	XXX
9999999 Totals						3,435,752	XXX	3,394,303	3,286,799	180	(13,410)	0	(13,230)	0	3,385,268	0	50,483	50,483	69,663	XXX	XXX

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

Schedule DB - Part A - Section 1
NONE

Schedule DB - Part B - Section 1
NONE

Schedule DB - Part D - Section 1
NONE

Schedule DB - Part D - Section 2
NONE

Schedule DL - Part 1
NONE

Schedule DL - Part 2
NONE

STATEMENT AS OF JUNE 30, 2015 OF THE Plans' Liability Insurance Company

SCHEDULE E - PART 1 - CASH

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]