PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

American Modern Surplus Lines Insurance Company

NAIC Group Code 0361 (Current) 0361 (Prior) NAIC Company Code 12489 Employer's ID Number 20-3901790

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

Country of Domicile United States of America

Incorporated/Organized 11/28/2005 Commenced Business 09/01/2006

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

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

Amelia , OH, US 45102-2607 (City or Town, State, Country and Zip Code), 800-543-2644-5289 (Area Code) (Telephone Number)

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

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

Amelia , OH, US 45102 (City or Town, State, Country and Zip Code), 800-543-2644-5289 (Area Code) (Telephone Number)

Internet Website Address www.amig.com

Statutory Statement Contact James Paul Tierney (Name), 800-543-2644-5289 (Area Code) (Telephone Number)

jtierney@amig.com (E-mail Address), 513-947-4127 (FAX Number)

OFFICERS

Chairman/Senior Vice President/CFO	René Gobonya		Peter Joseph Effler #
CEO	Anthony Joseph Kuczinski #	Senior Vice President	James Paul Tierney

OTHER

James Edward Hinkle III, Senior Vice President / Treasurer	Charles Schuster Griffith III, Secretary	

DIRECTORS OR TRUSTEES

René Gobonya	Charles Schuster Griffith III	James Paul Tierney
James Edward Hinkle III	Peter Joseph Effler #	

State of Ohio
County of Clermont SS:

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

Anthony Joseph Kuczinski Chairman of the Board/CEO	Peter Joseph Effler Senior Vice President/COO	James Paul Tierney Senior Vice President

Subscribed and sworn to before me this
_____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	22,540,772	62.208	22,722,865	0	22,722,865	62.408
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	2,989,330	8.250	2,989,330	0	2,989,330	8.210
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	2,739,809	7.561	2,739,809	0	2,739,809	7.525
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	501,014	1.383	501,014	0	501,014	1.376
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations	0	0.000	0	0	0	0.000
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	0	0.000	0	0	0	0.000
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	0	0.000	0	0	0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,234,785	6.168	2,234,785	0	2,234,785	6.138
2.2 Unaffiliated non-U.S. securities (including Canada)	1,879,675	5.188	1,873,246	0	1,873,246	5.145
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	3,349,045	9.243	3,349,045	0	3,349,045	9.198
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	36,234,430	100.000	36,410,094	0	36,410,094	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16	
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		39,432,644
2.	Cost of bonds and stocks acquired, Part 3, Column 7		19,570,190
3.	Accrual of discount		10,570
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(5,709)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	(133,037)	(138,746)
5.	Total gain (loss) on disposals, Part 4, Column 19		(141,270)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		25,462,328
7.	Deduct amortization of premium		210,011
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		33,061,049
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		33,061,049

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	22,722,864	22,820,311	22,873,543	21,688,000
Governments	2.	Canada	999,980	1,004,880	999,810	1,000,000
(Including all obligations guaranteed by governments)	3.	Other Countries	1,739,828	1,676,304	1,757,228	1,575,000
	4.	Totals	25,462,672	25,501,495	25,630,581	24,263,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	501,014	502,905	526,240	500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	2,989,330	2,958,510	2,982,900	3,000,000
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	2,234,787	2,216,139	2,272,300	2,000,000
	9.	Canada	285,650	285,650	292,175	290,000
	10.	Other Countries	1,587,596	1,439,216	1,598,730	1,500,000
	11.	Totals	4,108,033	3,941,005	4,163,205	3,790,000
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	33,061,049	32,903,915	33,302,926	31,553,000
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	33,061,049	32,903,915	33,302,926	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	8,681,314	15,006,940	0	2,801,442	0	26,489,696	71.9	33,939,707	77.7	26,489,696	0
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	8,681,314	15,006,940	0	2,801,442	0	26,489,696	71.9	33,939,707	77.7	26,489,696	0
2. All Other Governments											
2.1 NAIC 1	999,980	0	1,739,829	0	0	2,739,809	7.4	1,999,591	4.6	2,739,809	0
2.2 NAIC 2	0	0	0	0	0	0	0.0	1,744,153	4.0	0	0
2.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	999,980	0	1,739,829	0	0	2,739,809	7.4	3,743,744	8.6	2,739,809	0
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
3.2 NAIC 2	501,014	0	0	0	0	501,014	1.4	0	0.0	501,014	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	501,014	0	0	0	0	501,014	1.4	0	0.0	501,014	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	0	2,989,330	0	0	0	2,989,330	8.1	3,494,024	8.0	2,989,330	0
5.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	0	2,989,330	0	0	0	2,989,330	8.1	3,494,024	8.0	2,989,330	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	0	2,234,786	0	0	0	2,234,786	6.1	903,222	2.1	2,234,786	0
6.2 NAIC 2	0	0	1,587,596	0	0	1,587,596	4.3	1,596,168	3.7	0	1,587,596
6.3 NAIC 3	0	0	285,650	0	0	285,650	0.8	0	0.0	0	285,650
6.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	0	2,234,786	1,873,246	0	0	4,108,032	11.2	2,499,390	5.7	2,234,786	1,873,246
7. Hybrid Securities											
7.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 9,681,294	20,231,056	1,739,829	2,801,442	0	34,453,621	93.6	XXX	XXX	34,453,621	0
9.2 NAIC 2	(d) 501,014	0	1,587,596	0	0	2,088,610	5.7	XXX	XXX	501,014	1,587,596
9.3 NAIC 3	(d) 0	0	285,650	0	0	285,650	0.8	XXX	XXX	0	285,650
9.4 NAIC 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	10,182,308	20,231,056	3,613,075	2,801,442	0	(b) 36,827,881	100.0	XXX	XXX	34,954,635	1,873,246
9.8 Line 9.7 as a % of Col. 6	27.6	54.9	9.8	7.6	0.0	100.0	XXX	XXX	XXX	94.9	5.1
10. Total Bonds Prior Year											
10.1 NAIC 1	11,842,075	22,092,372	3,566,728	2,835,369	0	XXX	XXX	40,336,544	92.4	40,336,544	0
10.2 NAIC 2	0	0	1,596,168	0	1,744,153	XXX	XXX	3,340,321	7.6	1,193,478	2,146,843
10.3 NAIC 3	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	11,842,075	22,092,372	5,162,896	2,835,369	1,744,153	XXX	XXX	(b) 43,676,865	100.0	41,530,022	2,146,843
10.8 Line 10.7 as a % of Col. 8	27.1	50.6	11.8	6.5	4.0	XXX	XXX	100.0	XXX	95.1	4.9
11. Total Publicly Traded Bonds											
11.1 NAIC 1	9,681,294	20,231,056	1,739,829	2,801,442	0	34,453,621	93.6	40,336,544	92.4	34,453,621	XXX
11.2 NAIC 2	501,014	0	0	0	0	501,014	1.4	1,193,478	2.7	501,014	XXX
11.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.7 Totals	10,182,308	20,231,056	1,739,829	2,801,442	0	34,954,635	94.9	41,530,022	95.1	34,954,635	XXX
11.8 Line 11.7 as a % of Col. 6	29.1	57.9	5.0	8.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	27.6	54.9	4.7	7.6	0.0	94.9	XXX	XXX	XXX	94.9	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.2 NAIC 2	0	0	1,587,596	0	0	1,587,596	4.3	2,146,843	4.9	XXX	1,587,596
12.3 NAIC 3	0	0	285,650	0	0	285,650	0.8	0	0.0	XXX	285,650
12.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	1,873,246	0	0	1,873,246	5.1	2,146,843	4.9	XXX	1,873,246
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	100.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	5.1	0.0	0.0	5.1	XXX	XXX	XXX	XXX	5.1

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

(b) Includes $ 0 current year, $ 0 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 , current year $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	8,681,314	15,006,940	0	2,801,442	0	26,489,696	71.9	33,939,707	77.7	26,489,696	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Totals	8,681,314	15,006,940	0	2,801,442	0	26,489,696	71.9	33,939,707	77.7	26,489,696	0
2. All Other Governments											
2.1 Issuer Obligations	999,980	0	1,739,829	0	0	2,739,809	7.4	3,743,744	8.6	2,739,809	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Totals	999,980	0	1,739,829	0	0	2,739,809	7.4	3,743,744	8.6	2,739,809	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	501,014	0	0	0	0	501,014	1.4	0	0.0	501,014	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	501,014	0	0	0	0	501,014	1.4	0	0.0	501,014	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	0	2,989,330	0	0	0	2,989,330	8.1	3,494,024	8.0	2,989,330	0
5.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Totals	0	2,989,330	0	0	0	2,989,330	8.1	3,494,024	8.0	2,989,330	0
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	0	2,234,786	1,873,246	0	0	4,108,032	11.2	2,499,390	5.7	2,234,786	1,873,246
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Totals	0	2,234,786	1,873,246	0	0	4,108,032	11.2	2,499,390	5.7	2,234,786	1,873,246
7. Hybrid Securities											
7.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	10,182,308	20,231,056	3,613,075	2,801,442	0	36,827,881	100.0	XXX	XXX	34,954,635	1,873,246
9.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 Totals	10,182,308	20,231,056	3,613,075	2,801,442	0	36,827,881	100.0	XXX	XXX	34,954,635	1,873,246
9.6 Line 9.5 as a % of Col. 6	27.6	54.9	9.8	7.6	0.0	100.0	XXX	XXX	XXX	94.9	5.1
10. Total Bonds Prior Year											
10.1 Issuer Obligations	11,842,075	22,092,372	5,162,896	2,835,369	1,744,153	XXX	XXX	43,676,865	100.0	41,530,022	2,146,843
10.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.5 Totals	11,842,075	22,092,372	5,162,896	2,835,369	1,744,153	XXX	XXX	43,676,865	100.0	41,530,022	2,146,843
10.6 Line 10.5 as a % of Col. 8	27.1	50.6	11.8	6.5	4.0	XXX	XXX	100.0	XXX	95.1	4.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	10,182,308	20,231,056	1,739,829	2,801,442	0	34,954,635	94.9	41,530,022	95.1	34,954,635	XXX
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	XXX
11.5 Totals	10,182,308	20,231,056	1,739,829	2,801,442	0	34,954,635	94.9	41,530,022	95.1	34,954,635	XXX
11.6 Line 11.5 as a % of Col. 6	29.1	57.9	5.0	8.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	27.6	54.9	4.7	7.6	0.0	94.9	XXX	XXX	XXX	94.9	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	0	0	1,873,246	0	0	1,873,246	5.1	2,146,843	4.9	XXX	1,873,246
12.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	1,873,246	0	0	1,873,246	5.1	2,146,843	4.9	XXX	1,873,246
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	100.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	5.1	0.0	0.0	5.1	XXX	XXX	XXX	XXX	5.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	4,244,221	4,244,221	0	0	0
2. Cost of short-term investments acquired	17,604,535	17,604,535	0	0	0
3. Accrual of discount	30	30	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	20,581,796	20,581,796	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,266,990	1,266,990	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,266,990	1,266,990	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	7,499,577	7,499,577	0
3. Accrual of discount	225	225	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	(104)	(104)	0
6. Deduct consideration received on disposals	4,999,850	4,999,850	0
7. Deduct amortization of premium	6	6	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,499,842	2,499,842	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,499,842	2,499,842	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-DX-3	UNITED STATES TREASURY GOVT BND	SD			1	387,786	105.6820	317,046	300,000	310,966	0	(12,225)	0	0	7.500	3.207	MN	2,905	22,500	02/12/2009	11/15/2016
912810-FP-8	UNITED STATES TREASURY GOVT BND				1	2,848,875	135.6150	2,915,723	2,150,000	2,801,442	0	(33,927)	0	0	5.375	2.888	FA	43,650	115,563	10/31/2014	02/15/2031
912828-D2-3	UNITED STATES TREASURY GOVT BND				1	1,004,688	100.5920	1,005,920	1,000,000	1,003,194	0	(927)	0	0	1.625	1.526	AO	2,768	16,250	05/15/2014	04/30/2019
912828-D9-8	UNITED STATES TREASURY GOVT BND				1	2,001,172	99.9510	1,999,020	2,000,000	2,000,681	0	(393)	0	0	1.000	0.980	MS	5,934	20,000	10/01/2014	09/15/2017
912828-ET-3	UNITED STATES TREASURY GOVT IBND TIPS				1	1,971,084	119.7940	1,916,697	1,600,000	1,918,957	139	(40,481)	0	0	2.000	(0.273)	JJ	17,714	38,211	04/05/2011	01/15/2016
912828-F3-9	UNITED STATES TREASURY GOVT BND				1	2,210,742	100.6930	2,215,246	2,200,000	2,208,166	0	(2,092)	0	0	1.750	1.647	MS	9,783	38,500	10/07/2014	09/30/2019
912828-JE-1	UNITED STATES TREASURY GOVT IBND TIPS				1	547,058	114.1890	570,944	500,000	565,151	580	(4,961)	0	0	1.375	0.392	JJ	3,503	7,556	04/05/2011	07/15/2018
912828-RJ-1	UNITED STATES TREASURY GOVT BND				1	626,443	100.2150	626,344	625,000	625,221	0	(293)	0	0	1.000	0.952	MS	1,588	6,250	10/05/2011	09/30/2016
912828-SC-5	UNITED STATES TREASURY GOVT BND	SD			1	507,030	100.0540	503,272	503,000	503,887	0	(814)	0	0	0.875	0.711	JJ	1,842	4,401	02/02/2012	01/31/2017
912828-TM-2	UNITED STATES TREASURY GOVT BND				1	3,394,422	99.3690	3,378,546	3,400,000	3,398,098	0	1,132	0	0	0.625	0.659	FA	7,181	21,250	09/24/2012	08/31/2017
912828-UE-8	UNITED STATES TREASURY GOVT BND				1	3,187,547	99.3280	3,178,496	3,200,000	3,194,843	0	2,550	0	0	0.750	0.832	JD	66	24,000	02/21/2013	12/31/2017
912828-VG-2	UNITED STATES TREASURY GOVT BND	SD			1	2,055,835	100.0160	2,060,330	2,060,000	2,059,339	0	1,452	0	0	0.500	0.571	JD	478	10,300	10/30/2013	06/15/2016
912828-WD-8	UNITED STATES TREASURY GOVT BND				1	150,627	99.8710	149,807	150,000	150,546	0	(81)	0	0	1.250	1.119	AO	319	938	07/27/2015	10/31/2018
912828-XE-5	UNITED STATES TREASURY GOVT BND				1	1,980,234	99.1460	1,982,920	2,000,000	1,982,373	0	2,139	0	0	1.500	1.708	MN	2,623	15,000	06/08/2015	05/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						22,873,543	XXX	22,820,311	21,688,000	22,722,864	719	(88,921)	0	0	XXX	XXX	XXX	100,354	340,719	XXX	XXX
0599999. Total - U.S. Government Bonds						22,873,543	XXX	22,820,311	21,688,000	22,722,864	719	(88,921)	0	0	XXX	XXX	XXX	100,354	340,719	XXX	XXX
448814-JB-0	HYDRO-QUEBEC SENIOR CORP BND		A		1FE	999,810	100.4880	1,004,880	1,000,000	999,980	0	39	0	0	2.000	2.004	JD	56	20,000	06/23/2011	06/30/2016
298785-GJ-9	EUROPEAN INVESTMENT BANK SENIOR CORP BND		F		1FE	1,757,228	106.4320	1,676,304	1,575,000	1,739,829	0	(17,399)	0	0	3.250	1.849	JJ	21,613	51,188	01/23/2015	01/29/2024
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						2,757,038	XXX	2,681,184	2,575,000	2,739,809	0	(17,360)	0	0	XXX	XXX	XXX	21,669	71,188	XXX	XXX
1099999. Total - All Other Government Bonds						2,757,038	XXX	2,681,184	2,575,000	2,739,809	0	(17,360)	0	0	XXX	XXX	XXX	21,669	71,188	XXX	XXX
452152-HR-5	ILLINOIS STATE OF MUNI BND GO				2FE	526,240	100.5810	502,905	500,000	501,014	0	(6,047)	0	0	4.961	3.708	MS	8,268	24,805	07/21/2011	03/01/2016
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						526,240	XXX	502,905	500,000	501,014	0	(6,047)	0	0	XXX	XXX	XXX	8,268	24,805	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						526,240	XXX	502,905	500,000	501,014	0	(6,047)	0	0	XXX	XXX	XXX	8,268	24,805	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
3137EA-DR-7	FHLMC AGENCY BND				1	2,982,900	98.6170	2,958,510	3,000,000	2,989,330	0	2,367	0	0	1.375	1.460	MN	6,875	41,250	04/03/2013	05/01/2020
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,982,900	XXX	2,958,510	3,000,000	2,989,330	0	2,367	0	0	XXX	XXX	XXX	6,875	41,250	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,982,900	XXX	2,958,510	3,000,000	2,989,330	0	2,367	0	0	XXX	XXX	XXX	6,875	41,250	XXX	XXX
641423-BW-7	NEVADA POWER COMPANY CORP BND				1FE	2,272,300	110.8070	2,216,139	2,000,000	2,234,786	0	(37,514)	0	0	6.500	1.828	FA	54,167	65,000	07/23/2015	08/01/2018
65548P-AE-6	NORBORD INC SECURED CORP BND 144A		A		3FE	292,175	98.5000	285,650	290,000	285,650	(6,428)	(97)	0	0	6.250	6.127	AO	3,826	9,012	06/08/2015	04/15/2023
60447K-AA-8	MINSUR SA SENIOR CORP BND 144A		F		2FE	1,100,000	92.0900	920,895	1,000,000	1,088,434	0	(8,690)	0	0	6.250	4.913	FA	25,000	62,500	08/22/2014	02/07/2024
714264-AD-0	PERNOD-RICARD SA CORP BND 144A		F		2FE	498,730	103.6640	518,321	500,000	499,162	0	118	0	0	4.450	4.482	JJ	10,260	22,250	10/20/2011	01/15/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,163,205	XXX	3,941,005	3,790,000	4,108,032	(6,428)	(46,183)	0	0	XXX	XXX	XXX	93,253	158,762	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,163,205	XXX	3,941,005	3,790,000	4,108,032	(6,428)	(46,183)	0	0	XXX	XXX	XXX	93,253	158,762	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						33,302,926	XXX	32,903,915	31,553,000	33,061,049	(5,709)	(156,144)	0	0	XXX	XXX	XXX	230,419	636,724	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						33,302,926	XXX	32,903,915	31,553,000	33,061,049	(5,709)	(156,144)	0	0	XXX	XXX	XXX	230,419	636,724	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-WD-8	UNITED STATES TREASURY GOVT BND 1.250% 10/31/18		07/27/2015	WELLS FARGO SECURITIES		150,627	150,000	453
912828-XE-5	UNITED STATES TREASURY GOVT BND 1.500% 05/31/20		06/08/2015	CITIGROUP GLOBAL MKT INC		1,980,234	2,000,000	902
0599999. Subtotal - Bonds - U.S. Governments						2,130,861	2,150,000	1,355
298785-GJ-9	EUROPEAN INVESTMENT BANK SENIOR CORP BND 3.250% 01/29/24	F	01/23/2015	SCOCIETE GENERALE		1,757,228	1,575,000	25,452
1099999. Subtotal - Bonds - All Other Governments						1,757,228	1,575,000	25,452
641423-BW-7	NEVADA POWER COMPANY CORP BND 6.500% 08/01/18		07/23/2015	WELLS FARGO SECURITIES		2,272,300	2,000,000	63,917
65548P-AE-6	NORBORD INC SECURED CORP BND 144A 6.250% 04/15/23	A	06/08/2015	BNP PARIBAS		292,175	290,000	2,769
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,564,475	2,290,000	66,686
8399997. Total - Bonds - Part 3						6,452,564	6,015,000	93,493
8399998. Total - Bonds - Part 5						13,117,626	12,755,000	45,080
8399999. Total - Bonds						19,570,190	18,770,000	138,573
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						19,570,190	XXX	138,573

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-SC-5	UNITED STATES TREASURY GOVT BND 0.875% 01/31/17		01/30/2015	BARCLAYS CAPITAL		501,019	497,000	500,982	498,681	0	(70)	0	(70)	0	498,611	0	2,407	2,407	2,198	01/31/2017
912828-PE-4	UNITED STATES TREASURY GOVT BND 1.250% 10/31/15		01/07/2015	CITIGROUP GLOBAL MKT INC		2,319,137	2,300,000	2,275,629	2,295,798	0	84	0	84	0	2,295,882	0	23,255	23,255	5,401	10/31/2015
912828-QX-1	UNITED STATES TREASURY GOVT BND 1.500% 07/31/16		07/02/2015	GOLDMAN SACHS & CO.		1,349,298	1,333,000	1,350,403	1,338,629	0	(1,834)	0	(1,834)	0	1,336,795	0	12,503	12,503	18,725	07/31/2016
912828-G3-8	UNITED STATES TREASURY GOVT BND 2.250% 11/15/24		01/23/2015	SCOCIETE GENERALE		592,978	570,000	579,797	579,765	0	(66)	0	(66)	0	579,699	0	13,279	13,279	2,622	11/15/2024
912828-EA-4	UNITED STATES TREASURY GOVT IBND TIPS 1.875% 07/15/15		07/02/2015	CITIGROUP GLOBAL MKT INC		1,829,396	1,500,000	1,879,225	1,855,085	(133,037)	(21,550)	0	(154,587)	0	1,700,498	0	128,898	128,898	33,587	07/15/2015
912828-TT-7	UNITED STATES TREASURY GOVT BND 0.250% 10/15/15		01/14/2015	CITIGROUP GLOBAL MKT INC		450,316	450,000	447,979	449,461	0	36	0	36	0	449,497	0	819	819	300	10/15/2015
912828-UC-2	UNITED STATES TREASURY GOVT BND 0.250% 12/15/15		01/07/2015	BANC OF AMERICA SECURITIES LLC		2,000,078	2,000,000	1,993,359	1,997,859	0	37	0	37	0	1,997,896	0	2,182	2,182	316	12/15/2015
0599999. Subtotal - Bonds - U.S. Governments						9,042,222	8,650,000	9,027,374	9,015,278	(133,037)	(23,363)	0	(156,400)	0	8,858,878	0	183,343	183,343	63,149	XXX
731011-AS-1	POLAND REPUBLIC OF GOVT BND 3.875% 07/16/15	F	07/16/2015	Maturity		1,000,000	1,000,000	997,030	999,650	0	350	0	350	0	1,000,000	0	0	0	38,750	07/16/2015
455780-BJ-4	INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A 5.250% 01/17/42	F	03/18/2015	Various		513,050	500,000	552,400	550,675	0	(206)	0	(206)	0	550,469	0	(37,419)	(37,419)	17,698	01/17/2042
715638-BM-3	REPUBLIC OF PERU SENIOR CORP BND 5.625% 11/18/50	F	08/12/2015	J.P. MORGAN SECURITIES INC		558,750	500,000	602,000	599,972	0	(718)	0	(718)	0	599,254	0	(40,504)	(40,504)	21,016	11/18/2050
71645W-AQ-4	PETROBRAS INT BRASPETRO BV SENIOR CORP BND 6.875% 01/20/40	F	02/26/2015	J.P. MORGAN SECURITIES INC		426,613	500,000	596,665	593,507	0	(295)	0	(295)	0	593,212	0	(166,599)	(166,599)	21,261	01/20/2040
1099999. Subtotal - Bonds - All Other Governments						2,498,413	2,500,000	2,748,095	2,743,804	0	(869)	0	(869)	0	2,742,935	0	(244,522)	(244,522)	98,725	XXX
822582-AR-3	SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND 1.125% 08/21/17	F	06/16/2015	WELLS FARGO SECURITIES		897,885	900,000	905,769	903,222	0	(561)	0	(561)	0	902,661	0	(4,776)	(4,776)	8,381	08/21/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						897,885	900,000	905,769	903,222	0	(561)	0	(561)	0	902,661	0	(4,776)	(4,776)	8,381	XXX
8399997. Total - Bonds - Part 4						12,438,520	12,050,000	12,681,238	12,662,304	(133,037)	(24,793)	0	(157,830)	0	12,504,474	0	(65,955)	(65,955)	170,255	XXX
8399998. Total - Bonds - Part 5						13,023,808	12,755,000	13,117,626	0	0	(18,502)	0	(18,502)	0	13,099,122	0	(75,315)	(75,315)	125,434	XXX
8399999. Total - Bonds						25,462,328	24,805,000	25,798,864	12,662,304	(133,037)	(43,295)	0	(176,332)	0	25,603,596	0	(141,270)	(141,270)	295,689	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						25,462,328	XXX	25,798,864	12,662,304	(133,037)	(43,295)	0	(176,332)	0	25,603,596	0	(141,270)	(141,270)	295,689	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-RK-6	UNITED STATES TREASURY GOVT BND 2.500% 02/15/45		04/13/2015	GOLDMAN SACHS & CO.	04/24/2015	GOLDMAN SACHS & CO.	105,000	103,372	102,584	103,373	0	2	0	2	0	0	(789)	(789)	529	435
912828-G3-8	UNITED STATES TREASURY GOVT BND 2.250% 11/15/24		01/06/2015	BARCLAYS CAPITAL	04/16/2015	Various	4,200,000	4,318,781	4,359,832	4,317,496	0	(1,285)	0	(1,285)	0	0	42,336	42,336	25,024	13,836
912828-H4-5	UNITED STATES TREASURY GOVT IBND 0.250% 01/15/25		04/16/2015	CREDIT SUISSE FIRST BOSTON COR	07/27/2015	DEUTSCHE BANK AG	700,000	705,064	685,013	704,697	0	(367)	0	(367)	0	0	(19,684)	(19,684)	938	440
912828-XB-1	UNITED STATES TREASURY GOVT BND 2.125% 05/15/25		07/27/2015	GOLDMAN SACHS & CO.	09/17/2015	DEUTSCHE BANK AG	500,000	495,352	495,801	495,415	0	63	0	63	0	0	386	386	3,638	2,137
912828-XH-8	UNITED STATES TREASURY GOVT BND 1.625% 06/30/20		07/02/2015	GOLDMAN SACHS & CO.	11/03/2015	DEUTSCHE BANK AG	4,000,000	3,997,344	4,009,219	3,997,513	0	170	0	170	0	0	11,705	11,705	22,432	1,413
0599999. Subtotal - Bonds - U.S. Governments							9,505,000	9,619,913	9,652,449	9,618,494	0	(1,417)	0	(1,417)	0	0	33,954	33,954	52,561	18,261
500769-GK-4	KREDITANSTALT FUER WIEDERAUFBA SENIOR CORP BND 2.500% 11/20/24	F	02/05/2015	MSC	07/23/2015	HSBC SECURITIES INC.	2,000,000	2,101,300	2,001,940	2,096,921	0	(4,379)	0	(4,379)	0	0	(94,981)	(94,981)	34,444	11,111
1099999. Subtotal - Bonds - All Other Governments							2,000,000	2,101,300	2,001,940	2,096,921	0	(4,379)	0	(4,379)	0	0	(94,981)	(94,981)	34,444	11,111
552081-AM-3	LYONDELLBASELL INDUSTRIES NV SENIOR CORP BND 4.625% 02/26/55	E	02/26/2015	MSC	10/19/2015	Various	250,000	245,883	232,809	245,894	0	11	0	11	0	0	(13,085)	(13,085)	4,304	0
837004-CC-2	SOUTH CAROLINA ELECTRIC & GAS CORP BND 6.500% 11/01/18		07/23/2015	WELLS FARGO SECURITIES	11/05/2015	WELLS FARGO SECURITIES	1,000,000	1,150,530	1,136,610	1,137,813	0	(12,717)	0	(12,717)	0	0	(1,203)	(1,203)	34,125	15,708
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,250,000	1,396,413	1,369,419	1,383,707	0	(12,706)	0	(12,706)	0	0	(14,288)	(14,288)	38,429	15,708
8399998. Total - Bonds							12,755,000	13,117,626	13,023,808	13,099,122	0	(18,502)	0	(18,502)	0	0	(75,315)	(75,315)	125,434	45,080
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								13,117,626	13,023,808	13,099,122	0	(18,502)	0	(18,502)	0	0	(75,315)	(75,315)	125,434	45,080

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	UNITED STATES TREASURY TBILL CASH			09/17/2015	CITIGROUP GLOBAL MKT INC	01/14/2016	399,996	0	30	0	0	400,000	399,967	0	0	0.025	0.026	MAT	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							399,996	0	30	0	0	400,000	399,967	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds							399,996	0	30	0	0	400,000	399,967	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							399,996	0	30	0	0	400,000	399,967	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							399,996	0	30	0	0	400,000	399,967	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
31846V-20-3	FIRST AMERICAN TREASURY OBLIG			11/30/2015	DIRECT	XXX	416,932	0	0	0	0	0	416,932	0	0	0.000	0.010		4	0
857492-88-8	STATE STREET INSTITUTIONAL MONEY MARKET FUND			12/31/2015	DIRECT	XXX	450,062	0	0	0	0	0	450,062	0	0	0.000	0.000		0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							866,994	0	0	0	0	XXX	866,994	0	0	XXX	XXX	XXX	4	0
9199999 - Totals							1,266,990	0	30	0	0	XXX	1,266,961	0	0	XXX	XXX	XXX	4	0

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US Bank	Cincinnati, OH Commercial Account		0.000	0	0	(1,200)	XXX
US Bank	Cincinnati, OH Outstanding A/P Checks		0.000	0	0	(2,303)	XXX
US Bank	Cincinnati, OH Claim Check Payable Account		0.000	0	0	(372,128)	XXX
US Bank	Cincinnati, OH Claim Check Payable Account		0.000	0	0	(142,156)	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	408	25	100,000	XXX
0199999. Totals - Open Depositories		XXX	XXX	408	25	(417,787)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	408	25	(417,787)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	408	25	(417,787)	XXX

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

1. January	(1,012,434)	4. April	(759,261)	7. July	(1,198,012)	10. October	(460,667)
2. February	(930,095)	5. May	(992,734)	8. August	(795,560)	11. November	(399,424)
3. March	(1,019,043)	6. June	(858,353)	9. September	(215,022)	12. December	(417,787)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
UNITED STATES TREASURY TBILL CASH		12/17/2015	0.175	01/14/2016	2,499,842	0	182
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					2,499,842	0	182
0599999. Total - U.S. Government Bonds					2,499,842	0	182
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					2,499,842	0	182
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					2,499,842	0	182
8699999 - Total Cash Equivalents					2,499,842	0	182

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	INS CODE 3939.08	2,874,192	2,880,647	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	2,874,192	2,880,647	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets 2
Cash Flow 5
Exhibit of Capital Gains (Losses) 12
Exhibit of Net Investment Income 12
Exhibit of Nonadmitted Assets 13
Exhibit of Premiums and Losses (State Page) 19
Five-Year Historical Data 17
General Interrogatories 15
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Notes To Financial Statements 14
Overflow Page For Write-ins 100
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F - Part 1 20
Schedule F - Part 2 21
Schedule F - Part 3 22
Schedule F - Part 4 23
Schedule F - Part 5 24
Schedule F - Part 6 - Section 1 25
Schedule F - Part 6 - Section 2 26
Schedule F - Part 7 27
Schedule F - Part 8 28
Schedule F - Part 9 29

ANNUAL STATEMENT BLANK (Continued)

Schedule H - Accident and Health Exhibit - Part 1 30
Schedule H - Part 2, Part 3 and 4 31
Schedule H - Part 5 - Health Claims 32
Schedule P - Part 1 - Summary 33
Schedule P - Part 1A - Homeowners/Farmowners 35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical 36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical 37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) 38
Schedule P - Part 1E - Commercial Multiple Peril 39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence 40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made 41
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery) 42
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence 43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made 44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) 45
Schedule P - Part 1J - Auto Physical Damage 46
Schedule P - Part 1K - Fidelity/Surety 47
Schedule P - Part 1L - Other (Including Credit, Accident and Health) 48
Schedule P - Part 1M - International 49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property 50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability 51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines 52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence 53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made 54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty 55
Schedule P - Part 1T - Warranty 56
Schedule P - Part 2, Part 3 and Part 4 - Summary 34
Schedule P - Part 2A - Homeowners/Farmowners 57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical 57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical 57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) 57
Schedule P - Part 2E - Commercial Multiple Peril 57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence 58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made 58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence 58
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made 58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 59
Schedule P - Part 2J - Auto Physical Damage 59
Schedule P - Part 2K - Fidelity, Surety 59
Schedule P - Part 2L - Other (Including Credit, Accident and Health) 59
Schedule P - Part 2M - International 59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property 60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability 60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines 60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence 61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made 61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty 61
Schedule P - Part 2T - Warranty 61
Schedule P - Part 3A - Homeowners/Farmowners 62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical 62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical 62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) 62
Schedule P - Part 3E - Commercial Multiple Peril 62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence 63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made 63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence 63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made 63
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 64
Schedule P - Part 3J - Auto Physical Damage 64
Schedule P - Part 3K - Fidelity/Surety 64
Schedule P - Part 3L - Other (Including Credit, Accident and Health) 64
Schedule P - Part 3M - International 64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property 65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability 65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines 65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence 66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made 66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty 66
Schedule P - Part 3T - Warranty 66

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners 67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical 67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical 67
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation) 67
Schedule P - Part 4E - Commercial Multiple Peril 67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence 68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made 68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence 68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made 68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) 69
Schedule P - Part 4J - Auto Physical Damage 69
Schedule P - Part 4K - Fidelity/Surety 69
Schedule P - Part 4L - Other (Including Credit, Accident and Health) 69
Schedule P - Part 4M - International 69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property 70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability 70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines 70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence 71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made 71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty 71
Schedule P - Part 4T - Warranty 71
Schedule P - Part 5A - Homeowners/Farmowners 72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical 73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical 74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation) 75
Schedule P - Part 5E - Commercial Multiple Peril 76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made 78
Schedule P - Part 5F - Medical Professional Liability - Occurrence 77
Schedule P - Part 5H - Other Liability - Claims-Made 80
Schedule P - Part 5H - Other Liability - Occurrence 79
Schedule P - Part 5R - Products Liability - Claims-Made 82
Schedule P - Part 5R - Products Liability - Occurrence 81
Schedule P - Part 5T - Warranty 83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical 84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) 84
Schedule P - Part 6E - Commercial Multiple Peril 85
Schedule P - Part 6H - Other Liability - Claims-Made 86
Schedule P - Part 6H - Other Liability - Occurrence 85
Schedule P - Part 6M - International 86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property 87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability 87
Schedule P - Part 6R - Products Liability - Claims-Made 88
Schedule P - Part 6R - Products Liability - Occurrence 88
Schedule P - Part 7A - Primary Loss Sensitive Contracts 89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts 91
Schedule P Interrogatories 93
Schedule T - Exhibit of Premiums Written 94
Schedule T - Part 2 - Interstate Compact 95
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 96
Schedule Y - Part 1A - Detail of Insurance Holding Company System 97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 98
Statement of Income 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 99
Underwriting and Investment Exhibit Part 1 6
Underwriting and Investment Exhibit Part 1A 7
Underwriting and Investment Exhibit Part 1B 8
Underwriting and Investment Exhibit Part 2 9
Underwriting and Investment Exhibit Part 2A 10
Underwriting and Investment Exhibit Part 3 11