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ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

TRANSPORT INSURANCE COMPANY

NAIC Group Code.....4234, 4234 (Current Period) (Prior Period)
NAIC Company Code..... 33014
Employer's ID Number..... 75-0784127

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

Incorporated/Organized..... May 25, 1976
Commenced Business..... June 2, 1976

Statutory Home Office: CT Corporation (Registered Agent), 1300 East 9th S….. Cleveland ..... OH 44114
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office: 2 Logan Square, Suite 600….. Philadelphia ..... PA ..... USA..... 19103 — 267-675-3401
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address: 2 Logan Square, Suite 600….. Philadelphia ..... PA ..... USA 19103
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records: 2 Logan Square, Suite 600….. Philadelphia ..... PA ..... USA ..... 19103 — 267-675-3401
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address

Statutory Statement Contact: John William Fischer — 267-675-3323
(Name) (Area Code) (Telephone Number) (Extension)

john.fischer@rqih.com — 267-675-3410
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Pamela Susan Sellers-Hoelsken	President	2. Michael Logan Glover	Secretary
3. John William Fischer	Treasurer	4.	

OTHER

Thomas Alexander Booth — Vice President

DIRECTORS OR TRUSTEES

John William Fischer	Gerald James Caldwell	Pamela Susan Sellers-Hoelsken	William Eugene Lape
Christopher William Reichow	Kenneth Edward Randall	Ian James RigaudBarrett	Thomas Alexander Booth

State of........Pennsylvania
County of.....Philadelphia

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

(Signature)	(Signature)	(Signature)
Pamela Susan Sellers-Hoelsken	Michael Logan Glover	John William Fischer
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of February 2016

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	4,547,240	20.0	4,547,240		4,547,240	18.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	389,057	1.7	389,057		389,057	1.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	319,913	1.4	319,913		319,913	1.3
1.43 Revenue and assessment obligations		0.0			0	0.0
1.44 Industrial development and similar obligations		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	2,112,493	9.3	2,112,493		2,112,493	8.4
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	775,024	3.4	775,024		775,024	3.1
2.2 Unaffiliated non-U.S. securities (including Canada)	87,342	0.4	87,342		87,342	0.3
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated	14,494,821	63.8	14,494,821		14,494,821	57.4
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company		0.0			0	0.0
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments		0.0	2,544,512		2,544,512	10.1
11. Other invested assets		0.0			0	0.0
12. Total invested assets	22,725,891	100.0	25,270,403	0	25,270,403	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		0
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		15,418,287
2.	Cost of bonds and stocks acquired, Part 3, Column 7		13,509,030
3.	Accrual of discount		1,896
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(156,820)	
	4.4 Part 4, Column 11		(156,820)
5.	Total gain (loss) on disposals, Part 4, Column 19		30,094
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		5,970,820
7.	Deduct amortization of premium		105,776
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		22,725,892
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		22,725,892

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	4,547,240	4,556,112	4,582,122	4,546,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	4,547,240	4,556,112	4,582,122	4,546,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	389,057	393,964	443,627	380,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	319,913	323,565	362,232	300,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	2,112,493	2,093,167	2,112,902	2,092,115
Industrial and Miscellaneous and Hybrid	8. United States	775,024	772,013	778,812	777,210
Securities (Unaffiliated)	9. Canada				
	10. Other Countries	87,342	87,135	87,170	87,000
	11. Totals	862,366	859,148	865,982	864,210
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	8,231,069	8,225,956	8,366,865	8,182,325
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	14,494,821	14,494,821		
	25. Total Common Stocks	14,494,821	14,494,821	0	
	26. Total Stocks	14,494,821	14,494,821	0	
	27. Total Bonds and Stocks	22,725,890	22,720,777	8,366,865	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. **U.S. Governments**											
1.1 NAIC 1	5,519,918	993,241				6,513,159	62.8	6,346,184	54.1	6,513,159	
1.2 NAIC 2						0	0.0		0.0		
1.3 NAIC 3						0	0.0		0.0		
1.4 NAIC 4						0	0.0		0.0		
1.5 NAIC 5						0	0.0		0.0		
1.6 NAIC 6						0	0.0		0.0		
1.7 Totals	5,519,918	993,241	0	0	0	6,513,159	62.8	6,346,184	54.1	6,513,159	0
2. **All Other Governments**											
2.1 NAIC 1						0	0.0		0.0		
2.2 NAIC 2						0	0.0		0.0		
2.3 NAIC 3						0	0.0		0.0		
2.4 NAIC 4						0	0.0		0.0		
2.5 NAIC 5						0	0.0		0.0		
2.6 NAIC 6						0	0.0		0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**											
3.1 NAIC 1	389,057					389,057	3.7	1,167,208	9.9	389,057	
3.2 NAIC 2						0	0.0		0.0		
3.3 NAIC 3						0	0.0		0.0		
3.4 NAIC 4						0	0.0		0.0		
3.5 NAIC 5						0	0.0		0.0		
3.6 NAIC 6						0	0.0		0.0		
3.7 Totals	389,057	0	0	0	0	389,057	3.7	1,167,208	9.9	389,057	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 NAIC 1		319,913				319,913	3.1	330,084	2.8	319,913	
4.2 NAIC 2						0	0.0		0.0		
4.3 NAIC 3						0	0.0		0.0		
4.4 NAIC 4						0	0.0		0.0		
4.5 NAIC 5						0	0.0		0.0		
4.6 NAIC 6						0	0.0		0.0		
4.7 Totals	0	319,913	0	0	0	319,913	3.1	330,084	2.8	319,913	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 NAIC 1	54,011	1,851,988	114,827	68,408	23,259	2,112,493	20.4	571,748	4.9	2,112,493	
5.2 NAIC 2						0	0.0		0.0		
5.3 NAIC 3						0	0.0		0.0		
5.4 NAIC 4						0	0.0		0.0		
5.5 NAIC 5						0	0.0		0.0		
5.6 NAIC 6						0	0.0		0.0		
5.7 Totals	54,011	1,851,988	114,827	68,408	23,259	2,112,493	20.4	571,748	4.9	2,112,493	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 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 NAIC 1	376,516	635,470	14,564	4,842		1,031,392	9.9	3,322,530	28.3	1,031,392	
6.2 NAIC 2	10,080					10,080	0.1		0.0	10,080	
6.3 NAIC 3						0	0.0		0.0		
6.4 NAIC 4						0	0.0		0.0		
6.5 NAIC 5						0	0.0		0.0		
6.6 NAIC 6						0	0.0		0.0		
6.7 Totals	386,596	635,470	14,564	4,842	0	1,041,472	10.0	3,322,530	28.3	1,041,472	0
7. **Hybrid Securities**											
7.1 NAIC 1						0	0.0		0.0		
7.2 NAIC 2						0	0.0		0.0		
7.3 NAIC 3						0	0.0		0.0		
7.4 NAIC 4						0	0.0		0.0		
7.5 NAIC 5						0	0.0		0.0		
7.6 NAIC 6						0	0.0		0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**											
8.1 NAIC 1						0	0.0		0.0		
8.2 NAIC 2						0	0.0		0.0		
8.3 NAIC 3						0	0.0		0.0		
8.4 NAIC 4						0	0.0		0.0		
8.5 NAIC 5						0	0.0		0.0		
8.6 NAIC 6						0	0.0		0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. **Total Bonds Current Year**											
9.1 NAIC 1	(d) 6,339,501	3,800,613	129,391	73,250	23,259	10,366,014	99.9	XXX	XXX	10,366,014	0
9.2 NAIC 2	(d) 10,080	0	0	0	0	10,080	0.1	XXX	XXX	10,080	0
9.3 NAIC 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.6 NAIC 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
9.7 Totals	6,349,582	3,800,613	129,391	73,250	23,259	(b) 10,376,095	100.0	XXX	XXX	10,376,094	0
9.8 Line 9.7 as a % of Col. 6	61.2	36.6	1.2	0.7	0.2	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 NAIC 1	3,125,577	8,410,917	189,675	11,585		XXX	XXX	11,737,754	100.0	11,737,754	
10.2 NAIC 2						XXX	XXX	0	0.0		
10.3 NAIC 3						XXX	XXX	0	0.0		
10.4 NAIC 4						XXX	XXX	0	0.0		
10.5 NAIC 5						XXX	XXX	(c) 0	0.0		
10.6 NAIC 6						XXX	XXX	(c) 0	0.0		
10.7 Totals	3,125,577	8,410,917	189,675	11,585	0	XXX	XXX	(b) 11,737,754	100.0	11,737,754	0
10.8 Line 10.7 as a % of Col. 8	26.6	71.7	1.6	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 NAIC 1	6,339,501	3,800,613	129,391	73,250	23,259	10,366,014	99.9	11,737,754	100.0	10,366,014	XXX
11.2 NAIC 2	10,080					10,080	0.1	0	0.0	10,080	XXX
11.3 NAIC 3						0	0.0	0	0.0	0	XXX
11.4 NAIC 4						0	0.0	0	0.0	0	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6						0	0.0	0	0.0	0	XXX
11.7 Totals	6,349,581	3,800,613	129,391	73,250	23,259	10,376,094	100.0	11,737,754	100.0	10,376,094	XXX
11.8 Line 11.7 as a % of Col. 6	61.2	36.6	1.2	0.7	0.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	61.2	36.6	1.2	0.7	0.2	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 NAIC 1						0	0.0	0	0.0	XXX	0
12.2 NAIC 2						0	0.0	0	0.0	XXX	0
12.3 NAIC 3						0	0.0	0	0.0	XXX	0
12.4 NAIC 4						0	0.0	0	0.0	XXX	0
12.5 NAIC 5						0	0.0	0	0.0	XXX	0
12.6 NAIC 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

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

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

(d) Includes the following amount of 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 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	5,519,919	993,241				6,513,160	62.8	6,346,184	54.1	6,513,160	
1.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
1.5 Totals	5,519,919	993,241	0	0	0	6,513,160	62.8	6,346,184	54.1	6,513,160	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	389,057					389,057	3.7	1,167,208	9.9	389,057	
3.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
3.5 Totals	389,057	0	0	0	0	389,057	3.7	1,167,208	9.9	389,057	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		319,913				319,913	3.1	330,084	2.8	319,913	
4.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
4.5 Totals	0	319,913	0	0	0	319,913	3.1	330,084	2.8	319,913	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations		1,691,088				1,691,088	16.3	391,598	3.3	1,691,088	
5.2 Residential Mortgage-Backed Securities	54,011	160,901	114,827	68,408	23,259	421,405	4.1	180,150	1.5	421,405	
5.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
5.5 Totals	54,011	1,851,988	114,827	68,408	23,259	2,112,493	20.4	571,748	4.9	2,112,493	0
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations	250,864	352,204				603,068	5.8	3,322,530	28.3	603,068	
6.2 Residential Mortgage-Backed Securities	13,915	32,682	14,564	4,842		66,004	0.6		0.0	66,004	
6.3 Commercial Mortgage-Backed Securities	121,817	160,293				282,110	2.7		0.0	282,110	
6.4 Other Loan-Backed and Structured Securities		90,291				90,291	0.9		0.0	90,291	
6.5 Totals	386,596	635,470	14,564	4,842	0	1,041,472	10.0	3,322,530	28.3	1,041,472	0
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0		0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. **Total Bonds Current Year**											
9.1 Issuer Obligations	6,159,840	3,356,445	0	0	0	9,516,286	91.7	XXX	XXX	9,516,286	0
9.2 Residential Mortgage-Backed Securities	67,926	193,583	129,391	73,250	23,259	487,409	4.7	XXX	XXX	487,409	0
9.3 Commercial Mortgage-Backed Securities	121,817	160,293	0	0	0	282,110	2.7	XXX	XXX	282,110	0
9.4 Other Loan-Backed and Structured Securities	0	90,291	0	0	0	90,291	0.9	XXX	XXX	90,291	0
9.5 Totals	6,349,582	3,800,613	129,391	73,250	23,259	10,376,095	100.0	XXX	XXX	10,376,096	0
9.6 Line 9.5 as a % of Col. 6	61.2	36.6	1.2	0.7	0.2	100.0	XXX	XXX	XXX	100.0	0.0
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	3,085,480	8,320,177	151,947			XXX	XXX	11,557,604	98.5	11,557,604	
10.2 Residential Mortgage-Backed Securities	40,096	90,741	37,728	11,585		XXX	XXX	180,150	1.5	180,150	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX	0	0.0		
10.4 Other Loan-Backed and Structured Securities						XXX	XXX	0	0.0		
10.5 Totals	3,125,577	8,410,917	189,675	11,585	0	XXX	XXX	11,737,754	100.0	11,737,754	0
10.6 Line 10.5 as a % of Col. 8	26.6	71.7	1.6	0.1	0.0	XXX	XXX	100.0	XXX	100.0	0.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	6,159,840	3,356,445				9,516,285	91.7	11,557,604	98.5	9,516,285	XXX
11.2 Residential Mortgage-Backed Securities	67,926	193,583	129,391	73,250	23,259	487,409	4.7	180,150	1.5	487,409	XXX
11.3 Commercial Mortgage-Backed Securities	121,817	160,293				282,110	2.7	0	0.0	282,110	XXX
11.4 Other Loan-Backed and Structured Securities		90,291				90,291	0.9	0	0.0	90,291	XXX
11.5 Totals	6,349,583	3,800,613	129,391	73,250	23,259	10,376,095	100.0	11,737,754	100.0	10,376,095	XXX
11.6 Line 11.5 as a % of Col. 6	61.2	36.6	1.2	0.7	0.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	61.2	36.6	1.2	0.7	0.2	100.0	XXX	XXX	XXX	100.0	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	903,708	903,708			
2. Cost of short-term investments acquired	7,195,009	7,195,009			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	6,287,776	6,287,776			
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)	1,810,941	1,810,941	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,810,941	1,810,941	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

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		
2. Cost of cash equivalents acquired	729,233	729,233	
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	(0)	(0)	
5. Total gain (loss) on disposals	8	8	
6. Deduct consideration received on disposals	394,956	394,956	
7. Deduct amortization of premium	199	199	
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)	334,086	334,086	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	334,086	334,086	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
912828 K8 2	UNITED STATES TREAS NTS	SD			1	382,834	99.352	382,504	385,000	382,871		37			1.000	1.218	FA	1,454		12/15/2015	08/15/2018
912828 KT 6	UNITED STATES TREAS NTS	SD			1	473,023	100.477	470,230	468,000	468,249		(1,029)			2.375	2.162	MS	2,824	11,115	03/08/2011	03/31/2016
912828 KW 9	UNITED STATES TREAS NTS	SD			1	518,194	101.117	490,418	485,000	487,839		(6,802)			3.250	1.825	MN	1,378	15,763	05/24/2011	05/31/2016
912828 PS 3	UNITED STATES TREAS NTS	SD			1	2,179,126	100.122	2,180,657	2,178,000	2,178,005		(245)			2.000	1.998	JJ	18,229	43,560	03/21/2011	01/31/2016
912828 QA 1	UNITED STATES TREAS NTS	SD			1	109,549	100.445	110,490	110,000	109,975		94			2.250	2.351	MS	629	2,475	04/08/2011	03/31/2016
912828 QJ 2	UNITED STATES TREAS NTS	SD			1	308,512	100.277	310,860	310,000	309,931		379			2.125	2.269	FA	4,404	4,409	03/25/2011	02/29/2016
912828 SM 3	UNITED STATES TREAS NTS	SD			1	610,884	100.156	610,953	610,000	610,369		(294)			1.000	0.953	MS	1,550	6,100	04/03/2014	03/31/2017
0199999. U.S. Government - Issuer Obligations						4,582,122	XXX	4,556,112	4,546,000	4,547,240	0	(7,860)	0	0	XXX	XXX	XXX	30,469	83,422	XXX	XXX
0599999. Total - U.S. Government						4,582,122	XXX	4,556,112	4,546,000	4,547,240	0	(7,860)	0	0	XXX	XXX	XXX	30,469	83,422	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
57582N G8 2	MASSACHUSETTS ST	SD			1FE	175,514	104.498	156,747	150,000	154,182		(4,463)			5.500	2.418	JD	688	8,250	12/27/2010	12/01/2016
677520 3J 5	OHIO ST	SD			1FE	268,113	103.138	237,217	230,000	234,875		(6,805)			5.000	1.966	MS	3,386	11,500	12/02/2010	09/15/2016
1199999. U.S. States, Territories & Possessions - Issuer Obligations						443,627	XXX	393,964	380,000	389,057	0	(11,268)	0	0	XXX	XXX	XXX	4,074	19,750	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						443,627	XXX	393,964	380,000	389,057	0	(11,268)	0	0	XXX	XXX	XXX	4,074	19,750	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
495098 TK 1	KING CNTY WASH SCH DIST NO 405	SD			1FE	362,232	107.855	323,565	300,000	319,913		(10,171)			5.000	1.480	JD	1,250	15,000	09/27/2011	12/01/2017
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						362,232	XXX	323,565	300,000	319,913	0	(10,171)	0	0	XXX	XXX	XXX	1,250	15,000	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						362,232	XXX	323,565	300,000	319,913	0	(10,171)	0	0	XXX	XXX	XXX	1,250	15,000	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
13017H AE 6	CALIFORNIA EARTHQUAKE AUTH REV			2	1FE	30,676	100.933	30,280	30,000	30,588		(88)			2.805	2.080	JJ	421		07/28/2015	07/01/2019
3135G0 E5 8	FEDERAL NATL MTG ASSN	SD			1	1,660,863	99.363	1,644,449	1,655,000	1,660,500		(363)			1.125	1.007	AO	3,724		11/20/2015	10/19/2018
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						1,691,539	XXX	1,674,729	1,685,000	1,691,088	0	(451)	0	0	XXX	XXX	XXX	4,145	0	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128ME G3 9	FHLMC PC GOLD COMB 15			2	1	73,805	103.425	73,374	70,945	73,788		(17)			3.000	1.933	MON	177	715	07/23/2015	11/01/2027
3137BL VY 1	FHLMC REMIC SERIES K-J02			2	1	9,202	99.454	9,174	9,225	9,202		0			1.639	1.722	MON	13	20	11/10/2015	10/25/2019
3138EM A2 7	FNMA PASS-THRU ADJ LIBOR			2	1	89,718	101.367	88,971	87,771	89,703		(15)			2.184	1.908	MON	160	643	08/03/2015	09/01/2043
3138EP YW 8	FNMA PASS-THRU ADJ LIBOR			2	1	72,375	102.131	71,310	69,822	72,499		125			2.511	2.036	MON	146	583	07/31/2015	09/01/2044
3138YN MK 0	FNMA PASS-THRU ADJ LIBOR			2	1	58,001	101.842	57,519	56,479	57,993		(8)			2.418	2.096	MON	114	344	09/02/2015	08/01/2045
31401G Y2 4	FNMA PASS-THRU ADJ SINGLE			2	1	59,714	105.691	59,716	56,501	59,731		17			2.059	0.673	MON	97	489	07/27/2015	04/01/2033
3138LU Q5 7	FNMA PASS-THRU INT 15 YEAR			2	1	58,549	103.547	58,373	56,373	58,489		(60)			3.000	2.020	MON	141	569	08/05/2015	05/01/2027
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						421,363	XXX	418,438	407,115	421,405	0	42	0	0	XXX	XXX	XXX	848	3,363	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						2,112,902	XXX	2,093,167	2,092,115	2,112,493	0	(409)	0	0	XXX	XXX	XXX	4,992	3,363	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
0258M0 DM 8	AMERICAN EXPRESS CR CORP MTNBE				1FE	30,914	99.539	30,857	31,000	30,924		9			1.125	1.304	JD	25	174	10/29/2015	06/05/2017
00206R AY 8	AT&T INC			1	2FE	10,334	100.661	10,066	10,000	10,080		(128)			2.400	1.107	FA	91	240	01/02/2014	08/15/2016
053015 AD 5	AUTOMATIC DATA PROCESSING INC			1	1FE	9,991	100.379	10,038	10,000	9,996		4			2.250	2.272	MS	66		09/08/2015	09/15/2020
06406H DF 3	BANK NEW YORK MTN BK ENT			1	1FE	9,994	99.560	9,956	10,000	9,999		5			2.450	2.467	MN	23		11/19/2015	11/27/2020
05531F AM 5	BB&T CORPORATION			1	1FE	9,947	99.350	9,935	10,000	9,955		7			1.450	1.685	JJ	68		08/31/2015	01/12/2018
14912L 6M 8	CATERPILLAR FINL SVCS MTNS BE				1FE	24,977	100.074	25,019	25,000	24,982		6			1.800	1.833	MN	60		11/09/2015	11/13/2018
166764 BA 7	CHEVRON CORP NEW			1	1FE	30,000	99.095	29,729	30,000	30,000					1.790	1.798	MN	66		11/09/2015	11/16/2018
17275R AR 3	CISCO SYS INC			1	1FE	10,131	100.858	10,086	10,000	10,126		(5)			2.125	1.722	MS	71		11/19/2015	03/01/2019

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
191216 BR 0	COCA COLA CO			1	1FE	2,999	99.627	2,989	3,000	2,999		0			0.875	0.893	AO	5		10/22/2015	10/27/2017
235851 AN 2	DANAHER CORP DEL			1	1FE	4,993	99.948	4,997	5,000	4,995		2			1.650	1.695	MS	24		09/10/2015	09/15/2018
24422E TA 7	DEERE JOHN CAP CORP MTNS BE				1FE	9,990	100.026	10,003	10,000	9,992		2			1.750	1.788	FA	53		09/08/2015	08/10/2018
375558 BB 8	GILEAD SCIENCES INC			1	1FE	14,973	99.962	14,994	15,000	14,979		6			2.550	2.598	MS	114		09/09/2015	09/01/2020
375558 BE 2	GILEAD SCIENCES INC			1	1FE	3,000	100.435	3,013	3,000	3,000		1			1.850	1.854	MS	17		09/09/2015	09/04/2018
437076 BJ 0	HOME DEPOT INC				1FE	15,000	100.147	15,022	15,000	15,000					0.882	0.895	MJSD	6	27	09/08/2015	09/15/2017
548661 DF 1	LOWES COS INC				1FE	3,000	100.291	3,009	3,000	3,000					1.102	1.121	MJSD	2	7	09/09/2015	09/14/2018
68402L AC 8	ORACLE CORP / OZARK HLDG INC			1	1FE	43,592	100.147	40,059	40,000	40,072		(1,850)			5.250	0.605	JJ	968	2,100	02/04/2014	01/15/2016
69371R M6 0	PACCAR FINL CORP SR MTNS BK EN				1FE	29,977	99.660	29,898	30,000	29,985		8			1.750	1.777	FA	200		08/10/2015	08/14/2018
718172 BP 3	PHILIP MORRIS INTL INC			1	1FE	9,975	100.150	10,015	10,000	9,982		7			1.250	1.369	FA	49		08/04/2015	08/11/2017
740189 AK 1	PRECISION CASTPARTS CORP			1	1FE	9,987	99.227	9,923	10,000	9,988		1			1.250	1.313	JJ	58		10/21/2015	01/15/2018
828807 BW 6	SIMON PPTY GROUP LP			1	1FE	21,774	102.705	21,568	21,000	21,605		(168)			5.250	2.068	JD	92	551	09/28/2015	12/01/2016
857477 AS 2	STATE STR CORP				1FE	16,961	101.245	17,212	17,000	16,969		8			2.550	2.608	FA	160		08/13/2015	08/18/2020
92826C AA 0	VISA INC			1	1FE	9,995	99.888	9,989	10,000	9,996		2			1.200	1.222	JD	6		12/09/2015	12/14/2017
976843 BK 7	WISCONSIN PUB SVC CORP			1	1FE	7,993	99.363	7,949	8,000	7,994		1			1.650	1.684	JD	10		12/01/2015	12/04/2018
002799 AV 6	ABBEY NATL TREAS SVCS PLC		R		1FE	19,942	99.844	19,969	20,000	19,955		14			2.000	2.098	FA	141		08/17/2015	08/24/2018
046353 AH 1	ASTRAZENECA PLC		R	1	1FE	10,000	99.719	9,972	10,000	10,000					1.750	1.758	MN	22		11/10/2015	11/16/2018
05574L PT 9	BNP PARIBAS / BNP PARIBAS US		R		1FE	15,295	101.434	15,215	15,000	15,437		142			2.700	1.573	FA	147		08/17/2015	08/20/2018
822582 BK 7	SHELL INTERNATIONAL FIN BV		R	1	1FE	9,983	99.482	9,948	10,000	9,986		3			1.250	1.331	MN	18		11/05/2015	11/10/2017
822582 BM 3	SHELL INTERNATIONAL FIN BV		R	1	1FE	9,967	99.449	9,945	10,000	9,971		4			1.625	1.737	MN	23		11/05/2015	11/10/2018
961214 CS 0	WESTPAC BKG CORP		R		1FE	21,984	100.390	22,086	22,000	21,993		9			2.600	2.624	MN	60		11/17/2015	11/23/2020
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						427,666	XXX	423,458	423,000	423,961	0	(1,909)	0	0	XXX	XXX	XXX	2,644	3,099	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
81744W AA 8	SEQUOIA MTG TR 2013-1			2	1FE	65,982	96.588	66,128	68,464	66,004		21			1.450	2.424	MON	83	415	07/23/2015	02/25/2043
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						65,982	XXX	66,128	68,464	66,004	0	21	0	0	XXX	XXX	XXX	83	415	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
17321J AA 2	CITIGRP COML MTG TR 2013-GC15			2	1FE	70,246	99.483	69,883	70,246	70,246					1.378	1.357	MON	81	408	07/28/2015	09/12/2046
12592L BE 1	COMM MTG TR 2014-CCRE20			2	1FE	58,833	97.564	57,645	59,085	58,840		7			1.324	1.543	MON	65	257	08/31/2015	11/13/2047
12591T AA 4	COMM MTG TR 2014-LC15			2	1FE	57,650	98.906	57,263	57,897	57,675		25			1.259	1.505	MON	61	306	07/29/2015	04/12/2047
46639E AA 9	JP MORGAN CHASE CMBS 2012-LC9			2	1FE	20,583	99.795	20,603	20,646	20,594		11			0.670	1.342	MON	12	13	11/19/2015	12/17/2047
61762X AQ 0	MS BOFA ML TRUST 2013-C12			2	1FE	63,016	99.099	62,507	63,075	63,018		3			1.313	1.343	MON	69	349	07/27/2015	10/17/2046
90269C AA 8	UBS-BARCLY COML MTG TR 2012-C2			2	1FE	11,731	99.693	11,761	11,797	11,737		6			1.006	1.691	MON	10	10	11/19/2015	05/11/2063
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						282,059	XXX	279,663	282,746	282,110	0	51	0	0	XXX	XXX	XXX	297	1,343	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03065N AF 2	AMERICREDIT AUTO RECV 2015-3			2	1FE	30,000	99.306	29,792	30,000	30,059		59			2.730	2.695	MON	52	262	08/04/2015	03/08/2021
13975H AG 1	CAPITAL AUTO RECV ABN 2014-2			2	1FE	30,275	100.515	30,154	30,000	30,232		(43)			2.810	2.386	MON	26	281	09/01/2015	08/20/2019
80284M AF 7	SANTANDER DRIVE AUTO 2015-4			2	1FE	30,000	99.842	29,953	30,000	30,000		0			2.970	3.011	MON	40	270	08/20/2015	03/15/2021
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						90,275	XXX	89,899	90,000	90,291	0	16	0	0	XXX	XXX	XXX	118	812	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						865,982	XXX	859,148	864,210	862,365	0	(1,820)	0	0	XXX	XXX	XXX	3,141	5,670	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						7,507,185	XXX	7,371,829	7,334,000	7,371,259	0	(31,659)	0	0	XXX	XXX	XXX	42,580	121,271	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7899999. Total - Residential Mortgage-Backed Securities						487,346	XXX	484,565	475,579	487,409	0	63	0	0	XXX	XXX	XXX	930	3,777	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						282,059	XXX	279,663	282,746	282,110	0	51	0	0	XXX	XXX	XXX	297	1,343	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						90,275	XXX	89,899	90,000	90,291	0	16	0	0	XXX	XXX	XXX	118	812	XXX	XXX
8399999. Grand Total - Bonds						8,366,865	XXX	8,225,957	8,182,325	8,231,069	0	(31,528)	0	0	XXX	XXX	XXX	43,925	127,204	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Parent, Subsidiaries and Affiliates																	
000000 00 0	GOLDSTREET INSURANCE COMPANY			10,000.000	4,528,999	452.900	4,528,999					(55,241)		(55,241)			05/31/2012.
000000 00 0	BERDA DEVELOPMENTS LIMITED			1,360,000.000	3,457,135	2.542	3,457,135					(123,159)		(123,159)			12/29/2015.
000000 00 0	ARMITAGE INTERNATIONAL INSURANCE COMPANY, LTD			120,000.000	6,508,687	54.240	6,508,687					21,580		21,580			12/29/2015.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					14,494,821	XXX	14,494,821	0	0	0	0	(156,820)	0	(156,820)	0	XXX	XXX
9799999. Total - Common Stock					14,494,821	XXX	14,494,821	0	0	0	0	(156,820)	0	(156,820)	0	XXX	XXX
9899999. Total Common and Preferred Stock					14,494,821	XXX	14,494,821	0	0	0	0	(156,820)	0	(156,820)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 K8 2	UNITED STATES TREAS NTS		12/15/2015	BARCLAYS CAPITAL INC, NEW YORK		382,834	385,000	1,287
0599999. Total - Bonds - U.S. Government						382,834	385,000	1,287
Bonds - U.S. Special Revenue and Special Assessment								
13017H AE 6	CALIFORNIA EARTHQUAKE AUTH REV		07/28/2015	STIFEL NICOLAUS		30,676	30,000	70
3135G0 E5 8	FEDERAL NATL MTG ASSN		11/20/2015	VARIOUS		1,660,863	1,655,000	603
3128ME G3 9	FHLMC PC GOLD COMB 15		07/23/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)		78,207	75,177	107
3137BL VY 1	FHLMC REMIC SERIES K-J02		11/10/2015	BARCLAYS CAPITAL INC, NEW YORK		9,975	10,000	7
3138EM A2 7	FNMA PASS-THRU ADJ LIBOR		08/03/2015	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA		93,476	91,447	128
3138EP YW 8	FNMA PASS-THRU ADJ LIBOR		07/31/2015	BNP PARIBAS SECS CP/FIXED INCOME, PA		77,814	75,069	119
3138YN MK 0	FNMA PASS-THRU ADJ LIBOR		09/02/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE		61,479	59,865	89
31401G Y2 4	FNMA PASS-THRU ADJ SINGLE		07/27/2015	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA		63,480	60,064	100
3138LU Q5 7	FNMA PASS-THRU INT 15 YEAR		08/05/2015	CREDIT SUISSE, NEW YORK (CSUS)		63,380	61,025	86
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						2,139,350	2,117,648	1,309
Bonds - Industrial and Miscellaneous								
0258M0 DM 8	AMERICAN EXPRESS CR CORP MTNBE		10/29/2015	US BANCORP INVESTMENTS INC, ST PAUL		30,914	31,000	143
03065N AF 2	AMERICREDIT AUTO RECV 2015-3		08/04/2015	BARCLAYS CAPITAL INC, NEW YORK		30,000	30,000	
053015 AD 5	AUTOMATIC DATA PROCESSING INC		09/08/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE		29,973	30,000	
06406H DF 3	BANK NEW YORK MTN BK ENT		11/19/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)		9,994	10,000	
05531F AM 5	BB&T CORPORATION		08/31/2015	SOUTHWEST SECURITIES INC, DALLAS		9,947	10,000	21
13975H AG 1	CAPITAL AUTO RECV ABN 2014-2		09/01/2015	BNP PARIBAS SECS CP/FIXED INCOME, PA		30,275	30,000	33
14912L 6M 8	CATERPILLAR FINL SVCS MTNS BE		11/09/2015	JPMORGAN SECURITIES INC, NEW YORK		24,977	25,000	
166764 BA 7	CHEVRON CORP NEW		11/09/2015	MORGAN STANLEY & CO INC, NY		30,000	30,000	
17275R AR 3	CISCO SYS INC		11/19/2015	CREDIT SUISSE, NEW YORK (CSUS)		10,131	10,000	48
17321J AA 2	CITIGRP COML MTG TR 2013-GC15		07/28/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE		80,348	80,348	92
191216 BR 0	COCA COLA CO		10/22/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE		2,999	3,000	
12592L BE 1	COMM MTG TR 2014-CCRE20		08/31/2015	VARIOUS		62,561	62,828	34
12591T AA 4	COMM MTG TR 2014-LC15		07/29/2015	DEUTSCHE BK SECS INC, NY (NWSCUS33)		63,072	63,342	64
235851 AN 2	DANAHER CORP DEL		09/10/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK		4,993	5,000	
24422E TA 7	DEERE JOHN CAP CORP MTNS BE		09/08/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK		9,990	10,000	
375558 BB 8	GILEAD SCIENCES INC		09/09/2015	JPMORGAN SECURITIES INC, NEW YORK		14,973	15,000	
375558 BE 2	GILEAD SCIENCES INC		09/09/2015	JPMORGAN SECURITIES INC, NEW YORK		3,000	3,000	
437076 BJ 0	HOME DEPOT INC		09/08/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE		15,000	15,000	
46639E AA 9	JP MORGAN CHASE CMBS 2012-LC9		11/19/2015	BARCLAYS CAPITAL INC, NEW YORK		23,354	23,426	10
548661 DF 1	LOWES COS INC		09/09/2015	JPMORGAN SECURITIES INC, NEW YORK		3,000	3,000	
61762X AQ 0	MS BOFA ML TRUST 2013-C12		07/27/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE		71,585	71,652	76
69371R M6 0	PACCAR FINL CORP SR MTNS BK EN		08/10/2015	JPMORGAN SECURITIES INC, NEW YORK		29,977	30,000	
718172 BP 3	PHILIP MORRIS INTL INC		08/04/2015	SG AMERICAS SECURITIES LLC, NEW YORK		9,975	10,000	
740189 AK 1	PRECISION CASTPARTS CORP		10/21/2015	PERSHING LLC, JERSEY CITY		9,987	10,000	35
80284M AF 7	SANTANDER DRIVE AUTO 2015-4		08/20/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE		30,000	30,000	
81744W AA 8	SEQUOIA MTG TR 2013-1		07/23/2015	FTN FINANCIAL SECURITIES CORP, MEMPHIS		72,171	74,885	81
828807 BW 6	SIMON PPTY GROUP LP		09/28/2015	SOUTHWEST SECURITIES INC, DALLAS		21,774	21,000	368
857477 AS 2	STATE STR CORP		08/13/2015	GOLDMAN SACHS & CO, NY		16,961	17,000	
90269C AA 8	UBS-BARCLY COML MTG TR 2012-C2		11/19/2015	BARCLAYS CAPITAL INC, NEW YORK		12,445	12,515	8
92826C AA 0	VISA INC		12/09/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE		9,995	10,000	
976843 BK 7	WISCONSIN PUB SVC CORP		12/01/2015	WELLS FARGO SECURITIES LLC, CHARLOTTE		7,993	8,000	
002799 AV 6	ABBEY NATL TREAS SVCS PLC	R	08/17/2015	MERRILL LYNCH PIERCE FENNER, CHARLOTTE		19,942	20,000	

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
046353 AH 1	ASTRAZENECA PLC	R	11/10/2015	MORGAN STANLEY & CO INC, NY		10,000	10,000	
05574L PT 9	BNP PARIBAS / BNP PARIBAS US	R	08/17/2015	JP MORGAN CHASE BANK/HSBCI, NEW YORK		15,295	15,000	
822582 BK 7	SHELL INTERNATIONAL FIN BV	R	11/05/2015	JPMORGAN SECURITIES INC, NEW YORK		9,983	10,000	
822582 BM 3	SHELL INTERNATIONAL FIN BV	R	11/05/2015	JPMORGAN SECURITIES INC, NEW YORK		9,967	10,000	
961214 CS 0	WESTPAC BKG CORP	R	11/17/2015	CITIGROUP GBL MKTS/SALOMON, NEW YORK		21,984	22,000	
3899999. Total - Bonds - Industrial and Miscellaneous						869,535	871,996	1,013
8399997. Total - Bonds - Part 3						3,391,719	3,374,644	3,609
8399998. Total - Bonds - Summary Item from Part 5						49,910	50,000	30
8399999. Total - Bonds						3,441,629	3,424,644	3,639
Common Stocks - Parent, Subsidiaries and Affiliates								
000000 00 0	BERDA DEVELOPMENTS LIMITED		12/29/2015		1,360,000.000	3,580,294	XXX	
000000 00 0	ARMITAGE INTERNATIONAL INSURANCE COMPANY, LTD		12/29/2015		1,120,000.000	6,487,107	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						10,067,401	XXX	0
9799997. Total - Common Stocks - Part 3						10,067,401	XXX	0
9799999. Total - Common Stocks						10,067,401	XXX	0
9899999. Total - Preferred and Common Stocks						10,067,401	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						13,509,030	XXX	3,639

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
912810 DT 2	UNITED STATES TREAS BDS		11/15/2015.	MATURITY		105,000	105,000	147,558	108,027		(3,027)		(3,027)		105,000			0	10,369	11/15/2015.
912828 KT 6	UNITED STATES TREAS NTS		03/19/2015.	BNP PARIBAS SECURITIES		236,876	232,000	234,490	232,634		(104)		(104)		232,530		4,346	4,346	2,588	03/31/2016.
912828 NZ 9	UNITED STATES TREAS NTS		10/01/2015.	MATURITY		800,000	800,000	798,034	799,691		309		309		800,000			0	10,000	09/30/2015.
912828 QA 1	UNITED STATES TREAS NTS		06/05/2015.	GOLDMAN SACHS		132,092	130,000	129,467	129,859		47		47		129,906		2,186	2,186	2,014	03/31/2016.
0599999.	Total - Bonds - U.S. Government					1,273,967	1,267,000	1,309,549	1,270,211	0	(2,775)	0	(2,775)	0	1,267,436	0	6,532	6,532	24,971	XXX
Bonds - U.S. States, Territories and Possessions																				
677521 CN 4	OHIO STATE		10/01/2015.	MATURITY		750,000	750,000	866,520	766,883		(16,883)		(16,883)		750,000			0	37,500	09/01/2015.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					750,000	750,000	866,520	766,883	0	(16,883)	0	(16,883)	0	750,000	0	0	0	37,500	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128ME G3 9	FHLMC PC GOLD COMB 15		12/15/2015.	PRINCIPAL RECEIPT		4,232	4,232	4,403			(171)		(171)		4,232			0	21	11/01/2027.
31296T 3G 7	FHLMC PC GOLD COMB 30 #A18899		08/15/2015.	VARIOUS		197,423	178,308	182,627	180,150		(347)		(347)		179,803		17,620	17,620	6,333	02/01/2034.
3137BL VY 1	FHLMC REMIC SERIES K-J02		12/28/2015.	PRINCIPAL RECEIPT		775	775	773			2		2		775			0		10/25/2019.
3138EM A2 7	FNMA PASS-THRU ADJ LIBOR		12/28/2015.	PRINCIPAL RECEIPT		3,677	3,677	3,758			(82)		(82)		3,677			0	14	09/01/2043.
3138EP YW 8	FNMA PASS-THRU ADJ LIBOR		12/28/2015.	PRINCIPAL RECEIPT		5,247	5,247	5,439			(192)		(192)		5,247			0	22	09/01/2044.
3138YN MK 0	FNMA PASS-THRU ADJ LIBOR		12/28/2015.	PRINCIPAL RECEIPT		3,387	3,387	3,478			(91)		(91)		3,387			0	9	08/01/2045.
31401G Y2 4	FNMA PASS-THRU ADJ SINGLE		12/28/2015.	PRINCIPAL RECEIPT		3,563	3,563	3,766			(203)		(203)		3,563			0	16	04/01/2033.
3138LU Q5 7	FNMA PASS-THRU INT 15 YEAR		12/28/2015.	PRINCIPAL RECEIPT		4,652	4,652	4,831			(180)		(180)		4,652			0	22	05/01/2027.
576000 AX 1	MASSACHUSETTS ST SCH BLDG AUTH		12/15/2015.	VARIOUS		385,000	385,000	431,878	391,598		(6,598)		(6,598)		385,000			0	19,250	08/15/2017.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					607,956	588,841	640,953	571,748	0	(7,860)	0	(7,860)	0	590,337	0	17,620	17,620	25,687	XXX
Bonds - Industrial and Miscellaneous																				
0258M0 DA 4	AMERICAN EXPRESS CR CORP MTNBE		04/14/2015.	MORGAN STANLEY & CO INC ,NY		100,860	100,000	103,646	101,454		(589)		(589)		100,865		(5)	(5)	1,619	09/15/2015.
037833 AR 1	APPLE INC		11/12/2015.	VARIOUS		153,859	150,000	151,983	151,947		(219)		(219)		151,728		2,131	2,131	3,962	05/06/2021.
00206R AY 8	AT&T INC		11/19/2015.	VARIOUS		141,526	140,000	144,698	142,763		(1,423)		(1,423)		141,340		186	186	4,117	08/15/2016.
053015 AD 5	AUTOMATIC DATA PROCESSING INC		11/12/2015.	GOLDMAN SACHS & CO, NY		20,072	20,000	19,982			9		9		19,991		81	81	73	09/15/2020.
084664 BN 0	BERKSHIRE HATHAWAY FIN CORP		07/30/2015.	JPMORGAN SECURITIES INC, NEW Y		100,717	100,000	103,845	101,694		(1,028)		(1,028)		100,666		51	51	1,531	12/15/2015.
17321J AA 2	CITIGRP COML MTG TR 2013-GC15		12/14/2015.	PRINCIPAL RECEIPT		10,102	10,102	10,102					0		10,102			0	31	09/12/2046.
20030N AL 5	COMCAST CORP NEW		06/29/2015.	CALL		155,835	150,000	165,956	158,861		(3,623)		(3,623)		155,238		597	597	6,982	03/15/2016.
12592L BE 1	COMM MTG TR 2014-CCRE20		12/14/2015.	PRINCIPAL RECEIPT		3,743	3,743	3,727			16		16		3,743			0	8	11/13/2047.
12591T AA 4	COMM MTG TR 2014-LC15		12/14/2015.	PRINCIPAL RECEIPT		5,445	5,445	5,422			23		23		5,445			0	15	04/12/2047.
24422E QZ 5	DEERE JOHN CAP CORP MTNS BE		10/26/2015.	VARIOUS		154,573	150,000	157,298	155,254		(1,424)		(1,424)		153,831		742	742	4,381	09/18/2017.
268648 AP 7	E M C CORP MASS		07/30/2015.	RBC DAIN RAUSCHER INC		150,164	150,000	149,186	149,242		124		124		149,367		797	797	1,875	06/01/2018.
36962G 5H 3	GENERAL ELEC CAP CORP MTN BE		10/26/2015.	SUNTRUST ROBINSON HUMPHREY INC		102,548	100,000	105,940	104,551		(2,070)		(2,070)		102,481		67	67	3,462	10/17/2016.
377372 AG 2	GLAXOSMITHKLINE CAP INC		11/03/2015.	VARIOUS		100,100	100,000	100,040	100,021		(15)		(15)		100,007		93	93	787	03/18/2016.
38143U SC 6	GOLDMAN SACHS GROUP INC		11/20/2015.	VARIOUS		100,670	100,000	105,309	102,474		(1,916)		(1,916)		100,558		112	112	4,582	02/07/2016.
458140 AH 3	INTEL CORP		10/26/2015.	JP MORGAN CHASE BANK/HSBCI, NE		101,255	100,000	103,260	102,032		(948)		(948)		101,084		171	171	2,102	10/01/2016.
46623E JR 1	J P MORGAN CHASE & CO MTN BE		10/15/2015.	MATURITY		100,000	100,000	100,354	100,151		(151)		(151)		100,000			0	1,100	10/15/2015.
46639E AA 9	JP MORGAN CHASE CMBS 2012-LC9		12/17/2015.	PRINCIPAL RECEIPT		2,780	2,780	2,771			8		8		2,780			0		12/17/2047.
58013M EB 6	MCDONALDS CORP MED TERM NT BE		07/23/2015.	JPMORGAN SECURITIES INC, NEW Y		164,052	150,000	173,655	167,727		(3,510)		(3,510)		164,217		(165)	(165)	6,839	10/15/2017.
61762X AQ 0	MS BOFA ML TRUST 2013-C12		12/17/2015.	PRINCIPAL RECEIPT		8,577	8,577	8,569			8		8		8,577			0	25	10/17/2046.
674599 CB 9	OCCIDENTAL PETE CORP DEL		10/26/2015.	RBC DAIN RAUSCHER INC		151,482	150,000	153,005	152,075		(796)		(796)		151,279		203	203	3,165	02/15/2017.
68402L AC 8	ORACLE CORP / OZARK HLDG INC		10/26/2015.	JP MORGAN CHASE BANK/HSBCI, NE		60,602	60,000	65,388	62,882		(2,273)		(2,273)		60,610		(8)	(8)	4,060	01/15/2016.
81744W AA 8	SEQUOIA MTG TR 2013-1		12/28/2015.	PRINCIPAL RECEIPT		6,421	6,421	6,189			233		233		6,421			0	18	02/25/2043.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
89236T BB 0	TOYOTA MOTOR CRED		10/26/2015.	RAYMOND JAMES/FI,SAINT PETERSB		152,063	150,000	150,477	150,450		(90)		(90)		150,360		1,702	1,702	4,043	01/17/2019.
91159H HB 9	U S BANCORP MTNS BK ENT		10/26/2015.	MORGAN STANLEY & CO INC, NY		101,410	100,000	103,532	102,893		(1,262)		(1,262)		101,631		(221)	(221)	2,102	11/15/2016.
90269C AA 8	UBS-BARCLY COML MTG TR 2012-C2		12/11/2015.	PRINCIPAL RECEIPT		718	718	714			4		4		718			0		05/11/2063.
929903 CH 3	WACHOVIA CORP NEW		10/26/2015.	BARCLAYS CAPITAL INC, NEW YORK		104,535	100,000	112,182	108,117		(3,699)		(3,699)		104,418		117	117	5,844	10/15/2016.
78011D AC 8	ROYAL BK CDA	I	10/26/2015.	MORGAN STANLEY & CO INC, NY		99,989	100,000	99,739	99,748		75		75		99,823		166	166	1,333	09/19/2017.
046353 AB 4	ASTRAZENECA PLC	R	08/18/2015.	JPMORGAN SECURITIES INC, NEW Y		163,602	150,000	168,815	168,033		(4,143)		(4,143)		163,890		(288)	(288)	8,334	09/15/2017.
06739F GF 2	BARCLAYS BK PLC	F	10/26/2015.	MORGAN STANLEY & CO INC, NY		155,270	150,000	165,835	159,586		(4,529)		(4,529)		155,058		212	212	8,271	09/22/2016.
21685W BL 0	COOPERATIEVE CENTRALE RAIFFEI	R	08/25/2015.	PERSHING LLC, JERSEY CITY		100,222	100,000	102,469	101,382		(1,147)		(1,147)		100,235		(13)	(13)	1,859	10/13/2015.
25152C MN 3	DEUTSCHE BK AG LONDON	F	07/28/2015.	DEUTSCHE BK SECS INC, NY (NWSC		162,771	150,000	167,658	166,918		(3,585)		(3,585)		163,333		(562)	(562)	8,250	09/01/2017.
539473 AG 3	LLOYDS TSB BK PLC	F	11/20/2015.	VARIOUS		151,232	150,000	161,966	155,691		(4,541)		(4,541)		151,149		82	82	9,479	01/21/2016.
822582 AH 5	SHELL INTERNATIONAL FIN BV	F	04/14/2015.	MERRILL LYNCH PIERCE FENNER SM		101,173	100,000	105,273	102,491		(983)		(983)		101,507		(334)	(334)	1,851	09/22/2015.
89152U AE 2	TOTAL CAPITAL	F	11/19/2015.	VARIOUS		100,601	100,000	103,434	101,964		(1,386)		(1,386)		100,578		22	22	2,658	03/15/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous					3,288,965	3,207,786	3,382,416	3,270,401	0	(44,847)	0	(44,847)	0	3,283,030	0	5,935	5,935	104,756	XXX
8399997.	Total - Bonds - Part 4					5,920,889	5,813,627	6,199,438	5,879,242	0	(72,364)	0	(72,364)	0	5,890,803	0	30,086	30,086	192,914	XXX
8399998.	Total - Bonds - Summary Item from Part 5					49,931	50,000	49,910			13		13		49,923		8	8	90	XXX
8399999.	Total - Bonds					5,970,820	5,863,627	6,249,348	5,879,242	0	(72,351)	0	(72,351)	0	5,940,726	0	30,094	30,094	193,004	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					5,970,820	XXX	6,249,348	5,879,242	0	(72,351)	0	(72,351)	0	5,940,726	0	30,094	30,094	193,004	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					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
913017 BZ 1	UNITED TECHNOLOGIES CORP	..	08/18/2015	US BANCORP INVESTMENTS INC, ST PAUL	09/22/2015	JPMORGAN SECURITIES INC, NEW Y..	30,000	29,913	29,928	29,916		3		3			12	12	80	30
96042D AJ 8	WESTLAKE AUTO RECV TR 2015-3 144A	..	10/09/2015	JPMORGAN SECURITIES INC, NEW YORK	10/16/2015	WELLS FARGO SECURITIES LLC, CH...	20,000	19,997	20,003	20,007		10		10			(4)	(4)	10	
3899999.	Total - Bonds - Industrial and Miscellaneous						50,000	49,910	49,931	49,923	0	13	0	13	0	0	8	8	90	30
8399998.	Total - Bonds						50,000	49,910	49,931	49,923	0	13	0	13	0	0	8	8	90	30
9999999.	Total - Bonds, Preferred and Common Stocks							49,910	49,931	49,923	0	13	0	13	0	0	8	8	90	30

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
			NAIC Company Code or Alien Insurer Identification Number	Naic Valuation Method (See *Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?			9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign				Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
000000 00 0	GOLDSTREET INSURANCE COMPANY		10709	2ciB1	NO		4,528,999	10,000.000	
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer						0	4,528,999	XXX	XXX
Common Stocks - Alien Insurer									
000000 00 0	BERDA DEVELOPMENTS LIMITED			2ciB4	NO		3,457,135	1,360,000.000	100.0
000000 00 0	ARMITAGE INTERNATIONAL INSURANCE COMPANY, LTD			2ciB4	NO		6,508,687	1,120,000.000	100.0
1499999. Total - Common Stocks - Alien Insurer						0	9,965,822	XXX	XXX
1899999. Total - Common Stocks						0	14,494,821	XXX	XXX
1999999. Total - Preferred and Common Stock						0	14,494,821	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $..........0.

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
			Total Amount of Intangible Assets	5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
Common Stocks					
000000 00 0	GOLDSTREET INSURANCE COMPANY	TRANSPORT INSURANCE COMPANY		10,000.000	100.0
000000 00 0	BERDA DEVELOPMENTS LIMITED	TRANSPORT INSURANCE COMPANY		1,360,000.000	100.0
000000 00 0	ARMITAGE INTERNATIONAL INSURANCE COMPANY, LTD	TRANSPORT INSURANCE COMPANY		1,120,000.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

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 Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	Dreyfus Treas & Agy Cash MG			07/10/2015	BNY Mellon Wealth Management		1,020,940					1,020,940	1,020,940						18	
	Federated Teasury Obligation #68			11/15/2006	Suntrust Bank		300,000					300,000	300,000				0.001		8	
	First Amer Tres Oblig Fd Instl			11/15/2006	US Bank		360,000					360,000	360,000							
	US Treasury Money Market			02/15/2008	Wilmington Trust		130,000					130,000	130,000				0.001		15	
0199999. U.S. Government Bonds - Issuer Obligations							1,810,940	0	0	0	0	1,810,940	1,810,940	0	0	XXX	XXX	XXX	41	0
0599999. Total - U.S. Government Bonds							1,810,940	0	0	0	0	1,810,940	1,810,940	0	0	XXX	XXX	XXX	41	0
Total Bonds																				
7799999. Subtotals - Issuer Obligations							1,810,940	0	0	0	0	1,810,940	1,810,940	0	0	XXX	XXX	XXX	41	0
8399999. Subtotals - Bonds							1,810,940	0	0	0	0	1,810,940	1,810,940	0	0	XXX	XXX	XXX	41	0
9199999. Total - Short-Term Investments							1,810,940	0	0	0	0	XXX	1,810,940	0	0	XXX	XXX	XXX	41	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories							
Citizens Bank	Boston, Massachusetts					239,839	XXX
Citizens Bank	Boston, Massachusetts					107,567	XXX
Wells Fargo Bank	San Francisco, California					52,080	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	399,486	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	399,486	XXX
0599999. Total Cash		XXX	XXX	0	0	399,486	XXX

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

1. January	1,286,373	4. April	1,498,655	7. July	581,173	10. October	1,566,831
2. February	1,011,171	5. May	1,249,145	8. August	2,349,558	11. November	316,545
3. March	722,551	6. June	1,184,174	9. September	2,097,457	12. December	399,486

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
U.S. Government Bonds - Issuer Obligations							
UNITED STATES TREASURY BILLS		11/30/2015		01/28/2016	154,980	11	
0199999. U.S. Government Bonds - Issuer Obligations					154,980	11	0
0599999. Total - U.S. Government Bonds					154,980	11	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
ANHEUSER BUSCH INBEV FIN INC		12/02/2015	0.800	01/15/2016	22,003	81	(6)
GENERAL ELEC CAP CORP MTN BE		12/02/2015	0.918	01/08/2016	26,002	56	(9)
GOLDMAN SACHS GROUP INC		12/02/2015	5.350	01/15/2016	22,036	543	(74)
JPMORGAN CHASE & CO		12/02/2015	2.600	01/15/2016	25,017	300	(35)
LLOYDS TSB BK PLC		12/02/2015	4.875	01/21/2016	22,047	477	(68)
TOTAL CAP CDA LTD		12/02/2015	0.700	01/15/2016	20,002	30	(5)
TOYOTA MOTOR CRED		12/02/2015	0.473	01/07/2016	20,001	23	(3)
TYCO ELECTRONICS GROUP S A		12/02/2015	0.524	01/29/2016	22,000	20	(0)
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					179,107	1,530	(199)
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					179,107	1,530	(199)
Total Bonds							
7799999. Subtotals - Issuer Obligations					334,086	1,541	(199)
8399999. Subtotals - Bonds					334,086	1,541	(199)
8699999. Total - Cash Equivalents					334,086	1,541	(199)

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders 3 Book/Adjusting Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusting Carrying Value	6 Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ	B	RSD FOR WC BY INS CODE 23-961			109,975	110,490
4.	Arkansas AR	B	RSD BY INS CODE, SECTIONS 23-63-206(1)(B) & (C)			104,977	105,291
5.	California CA	B	RSD FOR WC BY INS CODE, A1, SEC 11690-11719			1,290,497	1,285,318
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	ST	RSD BY INS CODE, SECTION 513(B)			130,000	130,000
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	RSD BY OCGA 33-3-8 THROUGH 33-3-10			105,349	104,331
12.	Hawaii HI						
13.	Idaho ID	B	RSD FOR WC BY INS CODE, SECTION 41-317			35,019	35,167
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	RSD BY GEN LAWS, CHAPTER 152, SEC 61 & 62			537,052	539,252
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO	B	RSD BY INS CODE, CHAPTERS 374 TO 381			25,000	25,031
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	RSD 1978 ANNOTATED SEC 59-27-24 & 24.5			315,168	316,501
33.	New York NY						
34.	North Carolina NC	ST	RSD BY GEN LAWS, CHAPTER 58-5-1			360,000	360,000
35.	North Dakota ND						
36.	Ohio OH	B	RSD BY INS CODE, SECTIONS 3929.08 & 3929.10	3,030,372	3,027,929		
37.	Oklahoma OK	B	RSD BY INS CODE, SECTION 613			319,913	323,565
38.	Oregon OR	B	RSD BY INS CODE, SECTIONS 731.624 & 731.628			110,000	110,134
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	RSD BY INS CODE, SECTIONS 38-9-80 & 38-15-30			728,432	729,515
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	O	RSD BY INS CODE, TITLE 38.2, CHAPTER 10, A7			504,954	505,569
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	3,030,372	3,027,929	4,676,336	4,680,164

DETAILS OF WRITE-INS

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

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