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ANNUAL STATEMENT

For the Year Ended December 31, 2015

of the Condition and Affairs of the

GREAT AMERICAN PROTECTION INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) | NAIC Company Code..... 38580 | Employer's ID Number..... 31-1288778

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

Incorporated/Organized..... January 8, 1990 | Commenced Business..... September 29, 1990

Statutory Home Office	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street….. Cincinnati ..... OH ..... US..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@gaig.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen	Senior Vice President, General Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. John Linn Doellman	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Aaron Beasy Latto	Senior Vice President	David John Witzgall	Senior Vice President, Chief Financial Officer & Treasurer
Sue Ann Erhart	Vice President	Annette Denise Gardner	Vice President & Assistant Treasurer
John William Tholen	Vice President	Stephen Charles Beraha	Assistant Vice President & Assistant Secretary
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Donald Dumford Larson	Aaron Beasy Latto
Michael David Pierce	Eve Cutler Rosen	Michael Eugene Sullivan Jr.	David John Witzgall

State of........ Ohio
County of..... Hamilton

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)	Eve Cutler Rosen (Signature)	(Signature)
Donald Dumford Larson	Eve Cutler Rosen	Robert James Schwartz
President	Senior Vice President, General Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 10th day of February, 2016

NOTARIAL SEAL STATE OF OHIO

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	2,001,754	8.4	2,001,754	0	2,001,754	8.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.0	0	0	0	0.0
1.22 Issued by U.S. government sponsored agencies	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	0	0.0	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	3,194,155	13.4	3,194,155	0	3,194,155	13.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	500,000	2.1	500,000	0	500,000	2.1
1.43 Revenue and assessment obligations	7,688,304	32.3	7,688,304	0	7,688,304	32.3
1.44 Industrial development and similar obligations	1,530,057	6.4	1,530,057	0	1,530,057	6.4
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	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	0	0.0	0	0	0	0.0
1.513 All other	0	0.0	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	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	697,788	2.9	697,788	0	697,788	2.9
1.523 All other	334,501	1.4	334,501	0	334,501	1.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,500,000	6.3	1,500,000	0	1,500,000	6.3
2.2 Unaffiliated non-U.S. securities (including Canada)	0	0.0	0	0	0	0.0
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	0	0.0	0	0	0	0.0
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	467,500	2.0	467,500	0	467,500	2.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	0	0.0	0	0	0	0.0
3.4 Other equity securities:						
3.41 Affiliated	0	0.0	0	0	0	0.0
3.42 Unaffiliated	0	0.0	0	0	0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	0	0.0	0	0	0	0.0
4.6 Mezzanine real estate loans	0	0.0	0	0	0	0.0
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	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	0	0.0
5.3 Property held for sale (including $..........0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	0	0.0	0	0	0	0.0
7. Derivatives	0	0.0	0	0	0	0.0
8. Receivables for securities	0	0.0	0	0	0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	5,877,084	24.7	5,877,084	0	5,877,084	24.7
11. Other invested assets	0	0.0	0	0	0	0.0
12. Total invested assets	23,791,145	100.0	23,791,145	0	23,791,145	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	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		0
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		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	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		0
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		0
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		0
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16	0	
3.2	Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	0	
5.2	Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17	0	
9.2	Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15	0	
10.2	Totals, Part 3, Column 11	0	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		0
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		21,937,500
2.	Cost of bonds and stocks acquired, Part 3, Column 7		0
3.	Accrual of discount		2,935
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	0	
4.2	Part 2, Section 1, Column 15	0	
4.3	Part 2, Section 2, Column 13	0	
4.4	Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		0
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		3,903,500
7.	Deduct amortization of premium		122,874
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)		17,914,061
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		17,914,061

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	2,001,754	1,999,688	2,004,063	2,000,000
Governments (Including all obligations	2. Canada	0	0	0	0
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	2,001,754	1,999,688	2,004,063	2,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,194,155	3,309,545	3,462,410	3,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	500,000	500,230	500,000	500,000
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	9,218,362	9,687,509	9,430,883	9,038,553
Industrial and Miscellaneous and Hybrid	8. United States	2,532,290	2,538,575	2,532,009	2,544,950
Securities (Unaffiliated)	9. Canada	0	0	0	0
	10. Other Countries	0	0	0	0
	11. Totals	2,532,290	2,538,575	2,532,009	2,544,950
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	17,446,561	18,035,547	17,929,365	17,083,503
PREFERRED STOCKS	14. United States	467,500	519,750	625,000	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	467,500	519,750	625,000	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	467,500	519,750	625,000	
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	467,500	519,750	625,000	
	27. Total Bonds and Stocks	17,914,061	18,555,297	18,554,365	

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	5,838,622	2,001,754	0	0	0	7,840,376	33.7	5,830,317	23.0	7,840,376	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	5,838,622	2,001,754	0	0	0	7,840,376	33.7	5,830,317	23.0	7,840,376	0
2. All Other Governments											
2.1 NAIC 1	0	0	0	0	0	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	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	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	1,014,398	516,521	1,663,237	0	0	3,194,155	13.7	3,255,909	12.9	3,194,155	0
3.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	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	1,014,398	516,521	1,663,237	0	0	3,194,155	13.7	3,255,909	12.9	3,194,155	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1	0	500,000	0	0	0	500,000	2.1	499,999	2.0	500,000	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	500,000	0	0	0	500,000	2.1	499,999	2.0	500,000	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	156,782	2,251,123	1,441,779	2,216,888	2,150,573	8,217,147	35.3	9,904,072	39.2	8,217,147	0
5.2 NAIC 2	0	0	1,001,215	0	0	1,001,215	4.3	1,002,027	4.0	1,001,215	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	156,782	2,251,123	2,442,994	2,216,888	2,150,573	9,218,362	39.6	10,906,099	43.1	9,218,362	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	433,340	1,296,059	679,877	109,395	13,618	2,532,290	10.9	4,804,888	19.0	334,502	2,197,788
6.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
6.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
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	433,340	1,296,059	679,877	109,395	13,618	2,532,290	10.9	4,804,888	19.0	334,502	2,197,788
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 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) 7,443,142	6,565,458	3,784,893	2,326,283	2,164,191	22,283,967	95.7	XXX	XXX	20,086,179	2,197,788
9.2 NAIC 2	(d) 0	0	1,001,215	0	0	1,001,215	4.3	XXX	XXX	1,001,215	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	7,443,142	6,565,458	4,786,108	2,326,283	2,164,191	(b) 23,285,182	100.0	XXX	XXX	21,087,394	2,197,788
9.8 Line 9.7 as a % of Col. 6	32.0	28.2	20.6	10.0	9.3	100.0	XXX	XXX	XXX	90.6	9.4
10. Total Bonds Prior Year											
10.1 NAIC 1	6,430,986	9,429,285	3,205,427	2,944,991	2,284,498	XXX	XXX	24,295,186	96.0	19,989,183	4,306,003
10.2 NAIC 2	0	0	1,002,027	0	0	XXX	XXX	1,002,027	4.0	1,002,027	0
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	6,430,986	9,429,285	4,207,453	2,944,991	2,284,498	XXX	XXX	(b) 25,297,213	100.0	20,991,210	4,306,003
10.8 Line 10.7 as a % of Col. 8	25.4	37.3	16.6	11.6	9.0	XXX	XXX	100.0	XXX	83.0	17.0
11. Total Publicly Traded Bonds											
11.1 NAIC 1	7,344,303	5,269,399	3,105,016	2,216,888	2,150,573	20,086,179	86.3	19,989,183	79.0	20,086,179	XXX
11.2 NAIC 2	0	0	1,001,215	0	0	1,001,215	4.3	1,002,027	4.0	1,001,215	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	7,344,303	5,269,399	4,106,231	2,216,888	2,150,573	21,087,394	90.6	20,991,210	83.0	21,087,394	XXX
11.8 Line 11.7 as a % of Col. 6	34.8	25.0	19.5	10.5	10.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	31.5	22.6	17.6	9.5	9.2	90.6	XXX	XXX	XXX	90.6	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	98,839	1,296,059	679,877	109,395	13,618	2,197,788	9.4	4,306,003	17.0	XXX	2,197,788
12.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
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	98,839	1,296,059	679,877	109,395	13,618	2,197,788	9.4	4,306,003	17.0	XXX	2,197,788
12.8 Line 12.7 as a % of Col. 6	4.5	59.0	30.9	5.0	0.6	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.4	5.6	2.9	0.5	0.1	9.4	XXX	XXX	XXX	XXX	9.4

(a) Includes $.....2,197,788 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 $.....5,838,622; 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	5,838,622	2,001,754	0	0	0	7,840,376	33.7	5,830,317	23.0	7,840,376	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	5,838,622	2,001,754	0	0	0	7,840,376	33.7	5,830,317	23.0	7,840,376	0
2. **All Other Governments**											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	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	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	1,014,398	516,521	1,663,237	0	0	3,194,155	13.7	3,255,909	12.9	3,194,155	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	1,014,398	516,521	1,663,237	0	0	3,194,155	13.7	3,255,909	12.9	3,194,155	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**											
4.1 Issuer Obligations	0	500,000	0	0	0	500,000	2.1	499,999	2.0	500,000	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	500,000	0	0	0	500,000	2.1	499,999	2.0	500,000	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**											
5.1 Issuer Obligations	0	1,594,917	1,841,884	1,586,485	0	5,023,287	21.6	5,565,796	22.0	5,023,287	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	156,782	656,206	601,110	630,403	2,150,573	4,195,074	18.0	5,340,303	21.1	4,195,074	0
5.5 Totals	156,782	2,251,123	2,442,994	2,216,888	2,150,573	9,218,362	39.6	10,906,099	43.1	9,218,362	0
6. **Industrial and Miscellaneous (unaffiliated)**											
6.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
6.2 Residential Mortgage-Backed Securities	98,839	296,059	179,877	109,395	13,618	697,788	3.0	806,005	3.2	0	697,788
6.3 Commercial Mortgage-Backed Securities	334,502	0	0	0	0	334,502	1.4	498,885	2.0	334,502	0
6.4 Other Loan-Backed and Structured Securities	0	1,000,000	500,000	0	0	1,500,000	6.4	3,499,999	13.8	0	1,500,000
6.5 Totals	433,340	1,296,059	679,877	109,395	13,618	2,532,290	10.9	4,804,888	19.0	334,502	2,197,788
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 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	6,853,020	4,613,193	3,505,121	1,586,485	0	16,557,818	71.1	XXX	XXX	16,557,818	0
9.2 Residential Mortgage-Backed Securities	98,839	296,059	179,877	109,395	13,618	697,788	3.0	XXX	XXX	0	697,788
9.3 Commercial Mortgage-Backed Securities	334,502	0	0	0	0	334,502	1.4	XXX	XXX	334,502	0
9.4 Other Loan-Backed and Structured Securities	156,782	1,656,206	1,101,110	630,403	2,150,573	5,695,074	24.5	XXX	XXX	4,195,074	1,500,000
9.5 Totals	7,443,142	6,565,458	4,786,108	2,326,283	2,164,191	23,285,182	100.0	XXX	XXX	21,087,394	2,197,788
9.6 Line 9.5 as a % of Col. 6	32.0	28.2	20.6	10.0	9.3	100.0	XXX	XXX	XXX	90.6	9.4
10. **Total Bonds Prior Year**											
10.1 Issuer Obligations	4,333,438	5,685,980	2,996,821	2,135,783	0	XXX	XXX	15,152,022	59.9	15,152,022	0
10.2 Residential Mortgage-Backed Securities	113,339	340,095	207,532	127,563	17,476	XXX	XXX	806,005	3.2	0	806,005
10.3 Commercial Mortgage-Backed Securities	299,672	199,213	0	0	0	XXX	XXX	498,885	2.0	498,885	0
10.4 Other Loan-Backed and Structured Securities	1,684,537	3,203,997	1,003,101	681,645	2,267,022	XXX	XXX	8,840,301	34.9	5,340,303	3,499,999
10.5 Totals	6,430,986	9,429,285	4,207,453	2,944,991	2,284,498	XXX	XXX	25,297,213	100.0	20,991,210	4,306,003
10.6 Line 10.5 as a % of Col. 8	25.4	37.3	16.6	11.6	9.0	XXX	XXX	100.0	XXX	83.0	17.0
11. **Total Publicly Traded Bonds**											
11.1 Issuer Obligations	6,853,020	4,613,193	3,505,121	1,586,485	0	16,557,818	71.1	15,152,022	59.9	16,557,818	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	334,502	0	0	0	0	334,502	1.4	498,885	2.0	334,502	XXX
11.4 Other Loan-Backed and Structured Securities	156,782	656,206	601,110	630,403	2,150,573	4,195,074	18.0	5,340,303	21.1	4,195,074	XXX
11.5 Totals	7,344,303	5,269,399	4,106,231	2,216,888	2,150,573	21,087,394	90.6	20,991,210	83.0	21,087,394	XXX
11.6 Line 11.5 as a % of Col. 6	34.8	25.0	19.5	10.5	10.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	31.5	22.6	17.6	9.5	9.2	90.6	XXX	XXX	XXX	90.6	XXX
12. **Total Privately Placed Bonds**											
12.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.2 Residential Mortgage-Backed Securities	98,839	296,059	179,877	109,395	13,618	697,788	3.0	806,005	3.2	XXX	697,788
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	1,000,000	500,000	0	0	1,500,000	6.4	3,499,999	13.8	XXX	1,500,000
12.5 Totals	98,839	1,296,059	679,877	109,395	13,618	2,197,788	9.4	4,306,003	17.0	XXX	2,197,788
12.6 Line 12.5 as a % of Col. 6	4.5	59.0	30.9	5.0	0.6	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.4	5.6	2.9	0.5	0.1	9.4	XXX	XXX	XXX	XXX	9.4

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	3,827,213	3,827,213	0	0	0
2. Cost of short-term investments acquired	4,682,009	4,682,009	0	0	0
3. Accrual of discount	0	0	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	2,670,600	2,670,600	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)	5,838,622	5,838,622	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)	5,838,622	5,838,622	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		0
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	0	
3.2	Section 2, Column 19	0	0
4.	Total gain (loss) on termination recognized, Section 2, Column 22		0
5.	Considerations received/(paid) on terminations, Section 2, Column 15		0
6.	Amortization:		
6.1	Section 1, Column 19	0	
6.2	Section 2, Column 21	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20	0	
7.2	Section 2, Column 23	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	0	
8.2	Section 2, Column 20	0	0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		0
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending inventory	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	0	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	0	
3.	Subtotal (Line 1 plus Line 2)		0
4.	Part D, Section 1, Column 5	0	
5.	Part D, Section 1, Column 6	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	0	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		0
10.	Part D, Section 1, Column 8	0	
11.	Part D, Section 1, Column 9	0	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

General Interrogatory:
1. Mortgages in good standing $..........0 unpaid taxes $..........0 interest due and unpaid.
2. Restructured mortgages $..........0 unpaid taxes $..........0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.
4. Mortgages in process of foreclosure $..........0 unpaid taxes $..........0 interest due and unpaid.

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

NONE

SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal

NONE

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

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
U.S. Government - Issuer Obligations																					
912828 C7 3	U.S. TREASURY NOTES 0.875 04/15/2017	SD			1	2,004,063	99.984	1,999,688	2,000,000	2,001,754	0	(1,349)	0	0	0.875	0.806	AO	4,233	16,997	04/10/2014.	04/15/2017.
0199999. U.S. Government - Issuer Obligations						2,004,063	XXX	1,999,688	2,000,000	2,001,754	0	(1,349)	0	0	XXX	XXX	XXX	4,233	16,997	XXX	XXX
0599999. Total - U.S. Government						2,004,063	XXX	1,999,688	2,000,000	2,001,754	0	(1,349)	0	0	XXX	XXX	XXX	4,233	16,997	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
419791 VT 2	HAWAII ST SER DT 5.00 11/01/2017	SD			1FE	565,245	107.421	537,105	500,000	516,521	0	(8,627)	0	0	5.000	3.131	MN	4,167	25,000	11/12/2009.	11/01/2017.
574193 JR 0	MARYLAND ST 1ST SER A 4.00 03/01/2025	SD		1	1FE	543,950	113.581	567,905	500,000	534,921	0	(5,128)	0	0	4.000	2.760	MS	6,667	20,000	03/18/2014.	03/01/2025.
709141 V7 7	PA ST-3RD-REF-2004 5.375 07/01/2016	SD			1FE	1,190,220	102.295	1,022,950	1,000,000	1,014,398	0	(28,273)	0	0	5.375	2.460	JJ	26,875	53,750	04/29/2009.	07/01/2016.
70914P SK 9	PA ST 1ST SER 5.00 06/01/2024			1	1FE	581,615	118.286	591,430	500,000	565,444	0	(9,202)	0	0	5.000	2.760	JD	2,083	25,000	03/18/2014.	06/01/2024.
93974C C9 9	WA ST REF SER R-2012 A 5.00 07/01/2024			1	1FE	581,380	118.031	590,155	500,000	562,871	0	(10,524)	0	0	5.000	2.536	JJ	12,500	25,000	03/18/2014.	07/01/2024.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						3,462,410	XXX	3,309,545	3,000,000	3,194,155	0	(61,754)	0	0	XXX	XXX	XXX	52,292	148,750	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						3,462,410	XXX	3,309,545	3,000,000	3,194,155	0	(61,754)	0	0	XXX	XXX	XXX	52,292	148,750	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
438670 Q3 8	HONOLULU CITY & CNTY G 1.538 11/01/2018	SD		1	1FE	500,000	100.046	500,230	500,000	500,000	0	1	0	0	1.538	1.538	MN	1,282	7,690	10/26/2012.	11/01/2018.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						500,000	XXX	500,230	500,000	500,000	0	1	0	0	XXX	XXX	XXX	1,282	7,690	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						500,000	XXX	500,230	500,000	500,000	0	1	0	0	XXX	XXX	XXX	1,282	7,690	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																					
130534 A9 1	CA POLLUTION CTL 4.75 12/23 (PCG)			1	2FE	1,005,000	105.587	1,055,870	1,000,000	1,001,215	0	(812)	0	0	4.750	4.660	JD	3,958	47,500	10/21/2010.	12/01/2023.
455057 YC 7	IIN FIN AUTH REV 4.00 11/01/17	SD			1FE	1,125,390	105.530	1,108,065	1,050,000	1,070,084	0	(10,518)	0	0	4.000	2.920	MN	7,000	42,000	05/06/2010.	11/01/2017.
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.00 9/1/26	SD			1FE	504,545	116.575	582,875	500,000	503,892	0	(289)	0	0	4.000	3.910	MS	6,667	20,000	08/30/2013.	09/01/2026.
64990E DG 9	NY ST DORM INC TAX A 5.00 12/15/2027			1	1FE	565,580	120.099	600,495	500,000	553,751	0	(6,781)	0	0	5.000	3.260	JD	1,111	25,000	03/19/2014.	12/15/2027.
67760H HE 4	OH ST TPK A 5.00 02/15/2021			1	1FE	876,154	111.839	917,080	820,000	840,669	0	(6,083)	0	0	5.000	4.131	FA	15,489	41,000	06/24/2009.	02/15/2021.
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018	SD			1FE	571,370	109.162	545,810	500,000	524,834	0	(9,624)	0	0	5.000	2.890	JD	1,111	25,000	10/27/2010.	06/15/2018.
870487 CG 8	SWEETWATER PCR WY 5.25 07/26 (IDA)			1	1FE	538,424	114.377	594,760	520,000	528,842	0	(2,178)	0	0	5.250	4.736	FA	11,375	27,300	03/07/2011.	07/15/2026.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						5,186,462	XXX	5,404,955	4,890,000	5,023,287	0	(36,285)	0	0	XXX	XXX	XXX	46,711	227,800	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 - Other Loan-Backed and Structured Securities																					
34073N X9 6	FL HSG FIN CORP 4.70 07/01/2032			1	1FE	212,313	100.759	216,632	215,000	212,780	0	87	0	0	4.700	4.791	JJ	5,053	10,105	04/13/2010.	07/01/2032.
373539 ZB 4	GA ST HSG 5.00 06/01/2029			1	1FE	235,226	107.221	235,886	220,000	224,060	0	(1,740)	0	0	5.000	3.496	JD	917	11,399	04/25/2011.	06/01/2029.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044			1	1FE	454,462	101.425	460,938	454,462	454,462	0	(0)	0	0	2.950	2.968	MON	1,117	14,525	08/13/2014.	09/01/2044.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			1	1FE	442,160	115.417	496,293	430,000	439,626	0	(1,135)	0	0	3.500	3.159	JD	1,254	15,050	08/29/2013.	12/01/2044.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038			1	1FE	545,031	102.252	547,048	535,000	537,244	0	(1,495)	0	0	5.200	4.890	JD	2,318	27,820	02/12/2010.	06/01/2038.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043			1	1FE	377,571	99.947	379,268	379,469	377,859	0	486	0	0	2.850	3.011	MON	901	10,815	08/29/2014.	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			1	1FE	951,208	103.097	942,948	914,623	949,021	0	(5,178)	0	0	4.500	3.814	MON	3,430	41,158	08/08/2013.	10/01/2043.
64970H CF 9	NEW YORK CITY HSG DEV 4.95 05/15/2036			1	1FE	1,026,450	100.354	1,003,540	1,000,000	1,000,022	0	(4,657)	0	0	4.950	4.950	MN	6,325	49,500	08/25/2010.	05/15/2036.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						4,244,421	XXX	4,282,553	4,148,553	4,195,074	0	(13,633)	0	0	XXX	XXX	XXX	21,315	180,372	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						9,430,883	XXX	9,687,509	9,038,553	9,218,362	0	(49,917)	0	0	XXX	XXX	XXX	68,026	408,172	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42				1	697,145	101.170	717,864	709,562	697,788	0	2,054	0	0	3.000	3.343	MON	1,774	21,287	12/02/2013.	09/17/2042.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						697,145	XXX	717,864	709,562	697,788	0	2,054	0	0	XXX	XXX	XXX	1,774	21,287	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049				1FM	334,864	100.150	335,891	335,388	334,501	0	213	0	0	5.774	5.928	MON	1,614	22,869	12/14/2007.	06/15/2049.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						334,864	XXX	335,891	335,388	334,501	0	213	0	0	XXX	XXX	XXX	1,614	22,869	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					

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
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025			3	1FE	500,000	98.850	494,250	500,000	500,000	0	0	0	0	1.562	1.565	FMAN.	1,019	7,458	04/15/2013.	05/15/2025.
66859J AC 5	WOODS 2012-9A A CLO FLT 01/18/2024			3	1FE	500,000	98.875	494,375	500,000	500,000	0	0	0	0	1.737	1.741	JAJO...	1,810	8,529	11/27/2012.	01/18/2024.
78447V AC 2	SLMA 2013-B A2B ABS FLT 05/15/2030				1FE	500,000	99.239	496,195	500,000	500,000	0	0	0	0	1.431	1.435	MON...	338	6,545	04/25/2013.	06/17/2030.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,500,000	XXX	1,484,820	1,500,000	1,500,000	0	0	0	0	XXX	XXX	XXX	3,167	22,532	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						2,532,009	XXX	2,538,575	2,544,950	2,532,290	0	2,267	0	0	XXX	XXX	XXX	6,554	66,687	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						11,152,935	XXX	11,214,418	10,390,000	10,719,197	0	(99,387)	0	0	XXX	XXX	XXX	104,517	401,237	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						697,145	XXX	717,864	709,562	697,788	0	2,054	0	0	XXX	XXX	XXX	1,774	21,287	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						334,864	XXX	335,891	335,388	334,501	0	213	0	0	XXX	XXX	XXX	1,614	22,869	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						5,744,421	XXX	5,767,373	5,648,553	5,695,074	0	(13,633)	0	0	XXX	XXX	XXX	24,482	202,903	XXX	XXX
8399999. Grand Total - Bonds						17,929,365	XXX	18,035,547	17,083,503	17,446,561	0	(110,753)	0	0	XXX	XXX	XXX	132,386	648,296	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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
61747S 50 4	MORGAN STANLEY A 6.1856			25,000.000	25.00	18.700	467,500	20.790	519,750	625,000	6,389	25,348	0	0	0	0	0	0	P3LFE	06/27/2006.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							467,500	XXX	519,750	625,000	6,389	25,348	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							467,500	XXX	519,750	625,000	6,389	25,348	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9899999. Total Common and Preferred Stock					467,500	XXX	519,750	625,000	6,389	25,348	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 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

NONE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Special Revenue and Special Assessment																				
34073N X9 6	FL HSG FIN CORP 4.70 07/01/2032	..	07/01/2015.	Partial Call		15,000	15,000	14,813	14,839	0	161	0	161	0	15,000	0	0	0	470	07/01/2032.
373539 ZB 4	GA ST HSG 5.00 06/01/2029	..	12/01/2015.	Partial Call		60,000	60,000	64,153	61,582	0	(1,582)	0	(1,582)	0	60,000	0	0	0	1,093	06/01/2029.
60416Q FZ 2	MN HSG FIN B 2.95 09/01/2044	..	12/01/2015.	MBS Paydown		43,353	43,353	43,353	43,353	0	(0)	0	(0)	0	43,353	0	0	0	950	09/01/2044.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	12/01/2015.	Partial Call		50,000	50,000	51,414	51,251	0	(1,251)	0	(1,251)	0	50,000	0	0	0	1,663	12/01/2044.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038	..	12/01/2015.	Partial Call		25,000	25,000	25,469	25,175	0	(175)	0	(175)	0	25,000	0	0	0	1,300	06/01/2038.
647200 X4 1	NM MTGE FIN CL I B-1 2.85 07/01/2043	..	12/01/2015.	MBS Paydown		65,112	65,112	64,786	64,802	0	20	0	20	0	65,112	0	0	0	930	07/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2015.	MBS Paydown		55,255	55,255	57,465	57,512	0	(49)	0	(49)	0	55,255	0	0	0	1,515	10/01/2043.
71782U AR 9	PHILADELPHIA PA HSG 5.25 12/01/2015	..	12/01/2015.	Maturity		815,000	815,000	856,973	815,000	0	0	0	0	0	815,000	0	0	0	42,788	12/01/2015.
79642B CE 1	SAN ANTONIO TX WTR 5.50 05/15/2015	..	05/15/2015.	Maturity		500,000	500,000	588,945	506,224	0	(6,224)	0	(6,224)	0	500,000	0	0	0	16,775	05/15/2015.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					1,628,720	1,628,720	1,767,370	1,639,739	0	(9,100)	0	(9,100)	0	1,628,720	0	0	0	67,483	XXX
Bonds - Industrial and Miscellaneous																				
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023	..	03/15/2015.	MBS Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,738	02/15/2023.
404225 AV 6	HSART 2013-T1 A3 ABS 2.2891 01/15/2048	..	10/15/2015.	MBS Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	9,125	01/15/2048.
404225 AZ 7	HSART 2013-T2 A2 ABS 1.1472 05/16/2044	..	05/15/2015.	MBS Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	2,390	05/16/2044.
404225 BD 5	HSART 2013-T3 A3 ABS 1.7932 05/15/2046	..	10/15/2015.	MBS Paydown		500,000	500,000	499,998	499,999	0	1	0	1	0	500,000	0	0	0	7,148	05/15/2046.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049	..	12/15/2015.	MBS Paydown		164,612	164,612	164,355	164,245	0	15	0	15	0	164,612	0	0	0	4,712	06/15/2049.
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42	..	12/17/2015.	MBS Paydown		110,168	110,168	108,240	108,323	0	(103)	0	(103)	0	110,168	0	0	0	1,891	09/17/2042.
3899999.	Total - Bonds - Industrial and Miscellaneous					2,274,779	2,274,779	2,272,592	2,272,566	0	(86)	0	(86)	0	2,274,779	0	0	0	28,004	XXX
8399997.	Total - Bonds - Part 4					3,903,500	3,903,500	4,039,962	3,912,305	0	(9,186)	0	(9,186)	0	3,903,500	0	0	0	95,487	XXX
8399999.	Total - Bonds					3,903,500	3,903,500	4,039,962	3,912,305	0	(9,186)	0	(9,186)	0	3,903,500	0	0	0	95,487	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,903,500	XXX	4,039,962	3,912,305	0	(9,186)	0	(9,186)	0	3,903,500	0	0	0	95,487	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

NONE

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	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	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?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding

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

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

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds																				
825252 30 7	Invesco Advisors Inc. Treasury Portfolio Cash Management			12/17/2015	The Bank of New York Mellon	XXX	5,838,622	0	0	0	0	0	5,838,622	0	0	0.050	0.050	Mtly	1,023	0
8899999. Total - Exempt Money Market Mutual Funds							5,838,622	0	0	0	0	XXX	5,838,622	0	0	XXX	XXX	XXX	1,023	0
9199999. Total - Short-Term Investments							5,838,622	0	0	0	0	XXX	5,838,622	0	0	XXX	XXX	XXX	1,023	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				0	0						

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)

NONE

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $..........0 NAIC 2: $..........0 NAIC 3: $..........0 NAIC 4: $..........0 NAIC 5: $..........0 NAIC 6: $..........0

NONE

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.010	0	0	5,053	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	33,409	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	38,462	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	38,462	XXX
0599999. Total Cash		XXX	XXX	0	0	38,462	XXX

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

1. January	45,719	4. April	42,207	7. July	40,147	10. October	38,829
2. February	43,973	5. May	42,564	8. August	40,189	11. November	39,366
3. March	43,733	6. June	41,396	9. September	40,201	12. December	38,462

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL			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	B	PROPERTY AND CASUALTY	0	0	819,041	858,158
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	B	PROPERTY AND CASUALTY	0	0	228,735	233,145
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	PROPERTY AND CASUALTY	3,731,975	3,888,619	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	B	PROPERTY AND CASUALTY	0	0	520,456	519,919
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.	US 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.	Total	XXX	XXX	3,731,975	3,888,619	1,568,232	1,611,222

DETAILS OF WRITE-INS

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

2015 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK