51632201520100100

ANNUAL STATEMENT

For the Year Ended December 31, 2015
OF THE CONDITION AND AFFAIRS OF THE

EnTitle Insurance Company

NAIC Group Code 3483 (Current Period) 3483 (Prior Period) **NAIC Company Code** 51632 **Employer's ID Number** 34-1252928

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

Country of Domicile United States of America

Incorporated/Organized April 7, 1978 **Commenced Business** April 7, 1978

Statutory Home Office 3 Summit Park Drive, Suite 525 (Street and Number), Independence, OH, US 44131 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Summit Park Drive, Suite 525 (Street and Number)
Independence, OH, US 44131 (City or Town, State, Country and Zip Code) 216-524-3400 (Area Code) (Telephone Number)

Mail Address 3 Summit Park Drive, Suite 525 (Street and Number or P.O. Box), Independence, OH, US 44131 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Summit Park Drive, Suite 525 (Street and Number) Independence, OH, US 44131 (City or Town, State, Country and Zip Code) 216-524-3400 (Area Code) (Telephone Number)

Internet Web Site Address www.entitledirect.com

Statutory Statement Contact Maryse Jean-Pierre (Name) 216-524-3400 (Area Code) (Telephone Number) (Extension)
Maryse.Jean-Pierre@EntitleDirect.com (E-Mail Address) 216-524-3488 (Fax Number)

OFFICERS

	Name	Title
1.	Lee H. Baskey	President
2.	Steven R. Palmer #	Secretary
3.	Maryse Jean-Pierre	Assistant Secretary

VICE-PRESIDENTS

Name	Title	Name	Title
Kimberly Lauderbaugh	Vice President of Operations	Valerie Bradford	Vice President - California Operations
Maria Boccardi #	Vice President - Claims Counsel		

DIRECTORS OR TRUSTEES

Steven R. Palmer #	Timothy M. Dwyer	Hanley C. Clark	Lee H. Baskey

State of Ohio

County of Cuyahoga ss

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

(Signature)	(Signature)	(Signature)
Lee H. Baskey	Steven R. Palmer	Maryse Jean-Pierre
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Secretary	Assistant Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this
______ day of November , 2016, by

a. Is this an original filing? [X] Yes [ ] 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	Gross Investment Holdings 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	4,077,880	28.01	4,077,880		4,077,880	28.01
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA						
1.512 Issued or guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	78,780	0.54	78,780		78,780	0.54
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)						
2.2 Unaffiliated non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	10,402,636	71.45	10,402,636		10,402,636	71.45
11. Other invested assets						
12. Total invested assets	14,559,296	100.00	14,559,296		14,559,296	100.00

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)
3. Current year change in encumbrances:
   3.1 Totals, Part 1, Column 13
   3.2 Totals, Part 3, Column 11
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
7. Deduct current year's other-than-temporary impairment recognized:
   7.1 Totals, Part 1, Column 12
   7.2 Totals, Part 3, Column 10
8. Deduct current year's depreciation:
   8.1 Totals, Part 1, Column 11
   8.2 Totals, Part 3, Column 9
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)
10. Deduct total nonadmitted amounts
11. Statement value at end of current period (Line 9 minus Line 10)

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 acquisitions (Part 2, Column 7)
   2.2 Additional investment made after acquisitions (Part 2, Column 8)
3. Capitalized deferred interest and other:
   3.1 Totals, Part 1, Column 12
   3.2 Totals, Part 3, Column 11
4. Accrual of discount
5. Unrealized valuation increase (decrease):
   5.1 Totals, Part 1, Column 9
   5.2 Totals, Part 3, Column 8
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
10. Deduct current year's other-than-temporary impairment recognized:
   10.1 Totals, Part 1, Column 11
   10.2 Totals, Part 3, Column 10
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)
12. Total valuation allowance
13. Subtotal (Line 11 plus Line 12)
14. Deduct total nonadmitted amounts
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		3,014,514
2. Cost of bonds and stocks acquired, Part 3, Column 7		1,672,699
3. Accrual of discount		
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12	125	
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13		
4.4 Part 4,Column 11		125
5. Total gain (loss) on disposals, Part 4, Column 19		
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		500,000
7. Deduct amortization of premium		30,678
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		
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		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		4,156,660
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		4,156,660

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	4,077,880	4,067,007	4,075,374	4,076,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	4,077,880	4,067,007	4,075,374	4,076,000
U.S. States, Territories and Possessions (Direct and guranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals				
	8. United States	78,780	78,874	244,630	300,000
Industrial and Miscellaneous	9. Canada				
and Hybrid Securities (unaffiliated)	10. Other Countries				
	11. Totals	78,780	78,874	244,630	300,000
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	4,156,660	4,145,881	4,320,004	4,376,000
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	4,156,660	4,145,881	4,320,004	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	2,546,880	1,531,000				4,077,880	98.105	2,912,729	96.624	4,077,880	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	2,546,880	1,531,000				4,077,880	98.105	2,912,729	96.624	4,077,880	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3				NONE							
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1											
3.2 NAIC 2											
3.3 NAIC 3				NONE							
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1											
4.2 NAIC 2											
4.3 NAIC 3				NONE							
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1											
5.2 NAIC 2											
5.3 NAIC 3				NONE							
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)											
6.1 NAIC 1					9,341	9,341	0.225	17,547	0.582	9,341	
6.2 NAIC 2											
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6					69,439	69,439	1.671	84,238	2.794	69,439	
6.7 Totals					78,780	78,780	1.895	101,785	3.376	78,780	
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4					NONE						
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3					NONE						
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 2,546,880	1,531,000			9,341	4,087,221	98.329	XXX	XXX	4,087,221	
9.2 NAIC 2	(d)							XXX	XXX		
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)				69,439	(c) 69,439	1.671	XXX	XXX	69,439	
9.7 Totals	2,546,880	1,531,000			78,780	(b) 4,156,660	100.000	XXX	XXX	4,156,660	
9.8 Line 9.7 as a % of Col. 6	61.272	36.832			1.895	100.000	XXX	XXX	XXX	100.000	
10. Total Bonds Prior Year											
10.1 NAIC 1	500,191	2,412,538			17,547	XXX	XXX	2,930,276	97.206	2,930,276	
10.2 NAIC 2						XXX	XXX				
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6					84,238	XXX	XXX	(c) 84,238	2.794	84,238	
10.7 Totals	500,191	2,412,538			101,785	XXX	XXX	(b) 3,014,514	100.000	3,014,514	
10.8 Line 10.7 as a % of Col. 8	16.593	80.031			3.376	XXX	XXX	100.000	XXX	100.000	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	2,546,880	1,531,000			9,341	4,087,221	98.329	2,930,276	97.206	4,087,221	XXX
11.2 NAIC 2											XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6					69,439	69,439	1.671	84,238	2.794	69,439	XXX
11.7 Totals	2,546,880	1,531,000			78,780	4,156,660	100.000	3,014,514	100.000	4,156,660	XXX
11.8 Line 11.7 as a % of Col. 6	61.272	36.832			1.895	100.000	XXX	XXX	XXX	100.000	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	61.272	36.832			1.895	100.000	XXX	XXX	XXX	100.000	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1										XXX	
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4				NONE						XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(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 is under regulatory review.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,546,880	1,531,000				4,077,880	98.105	2,912,730	96.624	4,077,880	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	2,546,880	1,531,000				4,077,880	98.105	2,912,730	96.624	4,077,880	
2. All Other Governments				NONE							
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed				NONE							
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed				NONE							
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed				NONE							
5.1 Issuer Obligations											
5.2 Residential Mortgage-Backed Securities											
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals											
6. Industrial and Miscellaneous											
6.1 Issuer Obligations											
6.2 Residential Mortgage-Backed Securities					78,780	78,780	1.895	101,785	3.376	78,780	
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities											
6.5 Totals					78,780	78,780	1.895	101,785	3.376	78,780	
7. Hybrid Securities				NONE							
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates				NONE							
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	2,546,880	1,531,000				4,077,880	98.105	XXX	XXX	4,077,880	
9.2 Residential Mortgage-Backed Securities					78,780	78,780	1.895	XXX	XXX	78,780	
9.3 Commercial Mortgage-Backed Securities								XXX	XXX		
9.4 Other Loan-Backed and Structured Securities								XXX	XXX		
9.5 Totals	2,546,880	1,531,000			78,780	4,156,660	100.000	XXX	XXX	4,156,660	
9.6 Line 9.5 as a % of Col. 6	61.272	36.832			1.895	100.000	XXX	XXX	XXX	100.000	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	500,191	2,412,539				XXX	XXX	2,912,730	96.624	2,912,730	
10.2 Residential Mortgage-Backed Securities					101,785	XXX	XXX	101,785	3.376	101,785	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	500,191	2,412,539			101,785	XXX	XXX	3,014,515	100.000	3,014,515	
10.6 Line 10.5 as a % of Col. 8	16.593	80.031			3.376	XXX	XXX	100.000	XXX	100.000	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	2,546,880	1,531,000				4,077,880	98.105	2,912,730	96.624	4,077,880	XXX
11.2 Residential Mortgage-Backed Securities					78,780	78,780	1.895	101,785	3.376	78,780	XXX
11.3 Commercial Mortgage-Backed Securities											XXX
11.4 Other Loan-Backed and Structured Securities											XXX
11.5 Totals	2,546,880	1,531,000			78,780	4,156,660	100.000	3,014,515	100.000	4,156,660	XXX
11.6 Line 11.5 as a % of Col. 6	61.272	36.832			1.895	100.000	XXX	XXX	XXX	100.000	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	61.272	36.832			1.895	100.000	XXX	XXX	XXX	100.000	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

NONE

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					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals		NONE			
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)

3.1 Add:

Change in variation margin on open contracts - Highly effective hedges:
- 3.11 Section 1, Column 15, current year minus
- 3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All other:
- 3.13 Section 1, Column 18, current year minus
- 3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item:
- 3.21 Section 1, Column 17, current year to date minus
- 3.22 Section 1, Column 17, prior year

Change in amount recognized
- 3.23 Section 1, Column 19, current year to date minus
- 3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)

4.2 Less:
- 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)
- 4.22 Amount recognized (Section 2, Column 16)

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:
   - 5.1 Total gain (loss) recognized for terminations in prior year
   - 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replicated (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 Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999	Totals					XXX	XXX	XXX			XXX	XXX	XXX		

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										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

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		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		

NONE

			Fair Value Check
7.	Part A, Section 1, Column 16		
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

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

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's 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 Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
0699999 Totals																

NONE

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
NONE								
0399999 Totals								

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
0399999 Totals																			

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
		3	4					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's (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
NONE														
3399999 Total Mortgages														X X X

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.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 Totals								

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
0599999 Totals																	

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 Ident-ification	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
4699999 Totals																			X X X

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 Ident-ification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
				NONE						
4699999 Totals										X X X

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 Ident-ification	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
4699999 Totals																			

NONE

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
912828-TG-5	U. S. Treasury Note - AL				1Z	105,000		104,204	105,000	105,000		5			0.500	0.500	JJ	221		09/01/2015	07/31/2017
912828-TG-5	U. S. Treasury Note - AR				1Z	105,000		104,204	105,000	105,000		5			0.500	0.500	JJ	221		09/01/2015	07/31/2017
912828-VW-7	U. S. Treasury Note - FL				1Z	105,879		105,131	105,000	105,000		401			0.875	0.875	MS	230	919	04/03/2014	09/15/2016
912828-D4-9	U. S. Treasury Note - GA				1Z	40,000		39,911	40,000	40,000		260			0.875	0.875	JJ	133		09/01/2015	08/15/2017
912828-C8-1	U. S. Treasury Note - IL				1Z	1,002,162		1,010,960	1,010,000	1,010,515		1,543			0.375	0.375	AN	631	3,780	12/16/2014	04/30/2016
912828-TM-2	U. S. Treasury Note - MA				1Z	105,000		104,327	105,000	105,000		182			0.625	0.625	JJ	220		09/01/2015	08/31/2017
912828-TM-2	U. S. Treasury Note - NC				1Z	200,000		198,718	200,000	200,000		346			0.625	0.625	JJ	420		09/01/2015	08/31/2017
912828-VR-8	U. S. Treasury Note - NM				1Z	100,616		99,977	100,000	100,190		284			0.625	0.625	FA	208	625	08/04/2014	08/15/2016
912828-VW-7	U. S. Treasury Note - NV				1Z	202,684		201,251	201,000	201,000		767			0.875	0.875	MS	440	1,759	04/15/2014	09/15/2016
912828-KF-6	U. S. Treasury Note - OH				1Z	1,003,716		999,770	1,000,000	1,001,148		1,714			0.625	0.625	FA	2,083	6,250	07/16/2014	08/15/2016
912828-TM-2	U. S. Treasury Note - OR				1Z	115,000		114,263	115,000	115,000		199			0.625	0.625	JJ	241		09/01/2015	08/31/2017
912828-D4-9	U. S. Treasury Note - RI				1Z	50,000		49,889	50,000	50,000		325			0.875	0.875	JJ	166		09/01/2015	08/15/2017
912828-B4-1	U. S. Treasury Note - SC				1Z	129,317		129,006	129,000	129,027		291			0.375	0.375	JJ	201	245	01/29/2015	01/31/2016
912828-TS-9	U. S. Treasury Note - SD				1Z	106,000		105,268	106,000	106,000		136			0.625	0.625	JJ	221		09/01/2015	09/30/2017
912828-TS-9	U. S. Treasury Note - TX				1Z	500,000		496,545	500,000	500,000		830			0.625	0.625	JJ	1,042	285	09/01/2015	09/30/2017
912828-TS-9	U. S. Treasury Note - VA				1Z	205,000		203,583	205,000	205,000		262			0.625	0.625	JJ	427	117	09/01/2015	09/30/2017
0199999 U.S. Government - Issuer Obligations						4,075,374	X X X	4,067,007	4,076,000	4,077,880		7,550			X X X	X X X	X X X	7,105	13,980	X X X	X X X
0599999 Subtotals – U.S. Governments						4,075,374	X X X	4,067,007	4,076,000	4,077,880		7,550			X X X	X X X	X X X	7,105	13,980	X X X	X X X
12668A-GC-3	Countrywide ALT Loan Trust Series 2005-52				1Z	150,000		69,439	150,000	69,439	125				5.500	5.500	MON		4,576	09/02/2005	11/25/2035
45660N-F4-2	Residential Asset SEC TR Series 2004-A3				1Z	94,630		9,435	150,000	9,341					5.250	5.250	MON		704	05/05/2005	06/25/2034
3399999 Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securiti						244,630	X X X	78,874	300,000	78,780	125				X X X	X X X	X X X		5,280	X X X	X X X
3899999 Subtotals – Industrial and Miscellaneous (Unaffiliated)						244,630	X X X	78,874	300,000	78,780	125				X X X	X X X	X X X		5,280	X X X	X X X
7799999 Totals – Issuer Obligations						4,075,374	X X X	4,067,007	4,076,000	4,077,880		7,550			X X X	X X X	X X X	7,105	13,980	X X X	X X X
7899999 Totals – Residential Mortgage-Backed Securities						244,630	X X X	78,874	300,000	78,780	125				X X X	X X X	X X X		5,280	X X X	X X X
8399999 Total Bonds						4,320,004	X X X	4,145,881	4,376,000	4,156,660	125	7,550			X X X	X X X	X X X	7,105	19,260	X X X	X X X

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/ 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 (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
8999999 Total Preferred Stocks								XXX											XXX	XXX

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
NONE																	
9899999 Total Preferred and Common Stocks						X X X										X X X	X X X

(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
912828-TG-5	U. S. Treasury Note - AL		09/01/2015	Market		105,000	105,000.00	46
912828-TG-5	U. S. Treasury Note - AR		09/01/2015	Market		105,000	105,000.00	46
912828-D4-9	U. S. Treasury Note - GA		09/01/2015	Market		40,000	40,000.00	16
912828-TM-2	U. S. Treasury Note - MA		09/01/2015	Market		105,000	105,000.00	2
912828-TM-2	U. S. Treasury Note - NC		09/01/2015	Market		200,000	200,000.00	3
912828-TM-2	U. S. Treasury Note - OR		09/01/2015	Market		115,000	115,000.00	2
912828-D4-9	U. S. Treasury Note - RI		09/01/2015	Market		50,000	50,000.00	20
912828-B4-1	U. S. Treasury Note - SC		01/29/2015	Market		129,317	129,000.00	239
912828-TS-9	U. S. Treasury Note - SD		09/01/2015	Market		106,000	106,000.00	279
912828-TS-9	U. S. Treasury Note - TX		09/01/2015	Market		500,000	500,000.00	1,315
912828-TS-9	U. S. Treasury Note - VA		09/01/2015	Market		205,000	205,000.00	539
0599999	Subtotal - Bonds - U. S. Government				X X X	1,660,317	1,660,000.00	2,507
8399997	Subtotal - Bonds - Part 3				X X X	1,660,317	1,660,000	2,507
8399999	Total - Bonds				X X X	1,660,317	1,660,000.00	2,507
9999999	Totals				X X X	1,660,317	X X X	2,507

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ 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
912828-SE-1	US Treasury Note - TX		02/17/2015	Market		500,000	500,000.00	501,433	500,000		191		191		500,000					02/15/2015
0599999	Subtotal - Bonds - U.S. Governments				X X X	500,000	500,000.00	501,433	500,000		191		191		500,000					X X X
8399997	Subtotal - Bonds - Part 4				X X X	500,000	500,000	501,433	500,000		191		191		500,000					X X X
8399999	Total - Bonds				X X X	500,000	500,000.00	501,433	500,000		191		191		500,000					X X X
9999999	Totals					500,000	X X X	501,433	500,000		191		191		500,000					X X X

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 Ident-ification	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 (Amort-ization)/ 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
9999999	Totals						X X X													

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
NONE									
1999999 Totals								X X X	X X X

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	
				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					
0399999 Total				X X X	X X X

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 Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due And Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
9199999	TOTALS											XXX				XXX	XXX	XXX		

NONE

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
NONE																						
1449999 Totals						XXX	XXX	XXX	XXX					XXX							XXX	XXX

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination - Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectivenes at Inception and at Termination (b)
NONE																								
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX						XXX							XXX

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges: 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point
NONE																					
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX									XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

NONE

SCHEDULE DB - PART B - SECTION 2

Future 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																			
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0999999 Gross Totals											
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64											

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

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					
0199999 Total Collateral Pledged by Reporting Entity							X X X	X X X

Collateral Pledged to Reporting Entity

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					
0299999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Desig-nation/ Market Indicator	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates
9999999 Totals						X X X

NONE

General Interrogatories:
1. Total 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.

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 Desig-nation/ Market Indicator	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Date
			NONE			
9999999 Totals						X X X

General Interrogatories:

1. Total 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

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							
DOLLAR BANK	CLEVELAND, OH					635,620	
JP MORGAN CHASE NY	NEW YORK, NY					6,573,513	
FIRST REPUBLIC BANK	SAN FRANCISCO, CA			37		765,038	
MERRILL LYNCH	CLEVELAND, OH					1,897,672	
HARRIS N.A.	CHICAGO, IL					30,259	
US BANK - GA	JACKSONVILLE, FL					17	
REGIONS BANK	BIRMINGHAM, AL					13	
WASHINGTON TRUST	WESTERLY, RI					4	
TEXAS TRUST	AUSTIN, TX					500,000	
0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	37		10,402,136	XXX
SUSPENDED DEPOSITORIES							
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories		XXX	XXX				XXX
0299999 Totals - Suspended Depositories		XXX	XXX				XXX
0399999 Total Cash on Deposit		XXX	XXX	37		10,402,136	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	500	XXX
0599999 Total Cash		XXX	XXX	37		10,402,636	XXX

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

1. January	10,940,624	4. April	12,348,649	7. July	12,811,882	10. October	10,850,412
2. February	11,697,364	5. May	12,437,086	8. August	12,463,600	11. November	10,605,703
3. March	12,115,496	6. June	12,527,644	9. September	10,656,413	12. December	10,402,136

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				
8699999 Total Cash Equivalents							

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL	B	STATUTORY DEPOSIT			105,000	104,204
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	STATUTORY DEPOSIT	105,000	104,204		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	STATUTORY DEPOSIT	105,000	105,131		
11. Georgia GA	B	STATUTORY DEPOSIT	40,000	39,911		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	STATUTORY DEPOSIT	1,010,515	1,010,960		
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	STATUTORY DEPOSIT			105,000	104,327
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	STATUTORY DEPOSIT			201,000	201,251
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	STATUTORY DEPOSIT			100,190	99,977
33. New York NY						
34. North Carolina NC	B	STATUTORY DEPOSIT	200,000	198,718		
35. North Dakota ND						
36. Ohio OH	B	STATUTORY DEPOSIT	1,001,148	999,770		
37. Oklahoma OK						
38. Oregon OR	B	STATUTORY DEPOSIT			115,000	114,263
39. Pennsylvania PA						
40. Rhode Island RI	B	STATUTORY DEPOSIT			50,000	49,889
41. South Carolina SC	B	STATUTORY DEPOSIT			129,026	129,006
42. South Dakota SD	B	STATUTORY DEPOSIT			106,000	105,268
43. Tennessee TN						
44. Texas TX	O	STATUTORY DEPOSIT			1,000,000	996,545
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	STATUTORY DEPOSIT			205,000	203,583
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 Other Alien and Other OT	X X X	X X X				
59. Total	X X X	X X X	2,461,663	2,458,694	2,116,216	2,108,313

DETAILS OF WRITE-INS						
5801.						
5802.		NONE				
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X				

OVERFLOW PAGE FOR WRITE-INS

ALPHABETICAL INDEX TO TITLE ANNUAL STATEMENT