



# ANNUAL STATEMENT

For the Year Ended December 31, 2016  
of the Condition and Affairs of the

## CUBE INSURANCE COMPANY

NAIC Group Code.....0411, 0411  
(Current Period) (Prior Period)

Organized under the Laws of OH  
Incorporated/Organized.....January 8, 2015

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 15736

State of Domicile or Port of Entry OH

Employer's ID Number..... 47-2744441

Country of Domicile US

Commenced Business..... January 8, 2015

3590 Twin Creeks Drive..... COLUMBUS .... OH .... US .... 43204  
(Street and Number) (City or Town, State, Country and Zip Code)

211 MAIN STREET..... WEBSTER .... MA .... US..... 01570-0758  
(Street and Number) (City or Town, State, Country and Zip Code)

211 MAIN STREET..... WEBSTER .... MA .... US .... 01570-0758  
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

211 MAIN STREET..... WEBSTER .... MA .... US .... 01570-0758  
(Street and Number) (City or Town, State, Country and Zip Code)

www.mapfreinsurance.com  
CHRISTINE A CONRAD  
(Name)  
cconrad@mapfreusa.com  
(E-Mail Address)

508-943-9000

(Area Code) (Telephone Number)

508-943-9000

(Area Code) (Telephone Number)

508-943-9000-14376

(Area Code) (Telephone Number) (Extension)

508-949-4246

(Fax Number)

### OFFICERS

Name	Title	Name	Title
1. ALFREDO CASTELO #	PRESIDENT & CEO	2. DANIEL PATRICK OLOHAN	SECRETARY, GENERAL COUNSEL & EVP
3. ROBERT EDWARD MCKENNA	TREASURER, CAO & SVP	4. FRANCOIS JEAN FACON #	EXECUTIVE VICE PRESIDENT & CFO

### DIRECTORS OR TRUSTEES

RANDALL VAUGHN BECKER	MARCOS GUILLERMO MARCH	CATHLEEN MCAULIFFE MOYNIHAN	DANIEL PATRICK OLOHAN
JAIME TAMAYO			

State of..... MASSACHUSETTS  
County of.... WORCESTER

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)  
ALFREDO CASTELO  
1. (Printed Name)  
PRESIDENT & CEO  
(Title)

(Signature)  
DANIEL PATRICK OLOHAN  
2. (Printed Name)  
SECRETARY, GENERAL COUNSEL & EVP  
(Title)

(Signature)  
ROBERT EDWARD MCKENNA  
3. (Printed Name)  
TREASURER, CAO & SVP  
(Title)

Subscribed and sworn to before me  
This 28th day of FEBRUARY 2017  
Maria G. Giard

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

Yes [X] No [ ]

\_\_\_\_\_  
\_\_\_\_\_  
\_\_\_\_\_

  
MARIA G. GIARD  
Notary Public  
Commonwealth of Massachusetts  
My Commission Expires  
June 1, 2018

**CUBE INSURANCE COMPANY**  
**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	19,144,195	100.0	19,144,195		19,144,195	94.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....		0.0			0	0.0
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....		0.0			0	0.0
2.2 Unaffiliated non-U.S. securities (including Canada).....		0.0			0	0.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX.....	XXX.....	XXX.....
10. Cash, cash equivalents and short-term investments.....		0.0	1,188,900		1,188,900	5.8
11. Other invested assets.....		0.0			0	0.0
12. Total invested assets.....	19,144,195	100.0	20,333,095	0	20,333,095	100.0

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

## Real Estate

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

**NONE****SCHEDULE B - VERIFICATION BETWEEN YEARS**

## Mortgage Loans

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

# CUBE INSURANCE COMPANY

## SCHEDULE BA - VERIFICATION BETWEEN YEARS

## Other Long-Term Invested Assets

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

**NONE**

## SCHEDULE D - VERIFICATION BETWEEN YEARS

## Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....	19,588,009
2. Cost of bonds and stocks acquired, Part 3, Column 7.....	12,181,719
3. Accrual of discount.....	1,571
4. Unrealized valuation increase (decrease):	
4.1 Part 1, Column 12.....	
4.2 Part 2, Section 1, Column 15.....	
4.3 Part 2, Section 2, Column 13.....	
4.4 Part 4, Column 11.....	0
5. Total gain (loss) on disposals, Part 4, Column 19.....	76,956
6. Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....	12,653,726
7. Deduct amortization of premium.....	50,334
8. Total foreign exchange change in book/adjusted carrying value:	
8.1 Part 1, Column 15.....	
8.2 Part 2, Section 1, Column 19.....	
8.3 Part 2, Section 2, Column 16.....	
8.4 Part 4, Column 15.....	0
9. Deduct current year's other-than-temporary impairment recognized:	
9.1 Part 1, Column 14.....	
9.2 Part 2, Section 1, Column 17.....	
9.3 Part 2, Section 2, Column 14.....	
9.4 Part 4, Column 13.....	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	19,144,195
11. Deduct total nonadmitted amounts.....	
12. Statement value at end of current period (Line 10 minus Line 11).....	19,144,195

**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
<b>BONDS</b>	1. United States.....	19,144,195	18,957,531	19,176,172	19,000,000
Governments (Including all obligations guaranteed by governments)	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	19,144,195	18,957,531	19,176,172	19,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	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.....				
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....				
	9. Canada.....				
	10. Other Countries.....				
	11. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>19,144,195</b>	<b>18,957,531</b>	<b>19,176,172</b>	<b>19,000,000</b>
<b>PREFERRED STOCKS</b>	14. United States.....				
Industrial and Miscellaneous (Unaffiliated)	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>	20. United States.....				
Industrial and Miscellaneous (Unaffiliated)	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	24. Totals.....				
	<b>25. Total Common Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	<b>26. Total Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
	<b>27. Total Bonds and Stocks.....</b>	<b>19,144,195</b>	<b>18,957,531</b>	<b>19,176,172</b>	

**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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>						XXX	19,144,195	100.0	19,588,009	100.0	19,144,195	
1.1 NAIC 1.....	2,999,638	12,118,502	4,026,055			XXX	0	0.0				
1.2 NAIC 2.....						XXX	0	0.0				
1.3 NAIC 3.....						XXX	0	0.0				
1.4 NAIC 4.....						XXX	0	0.0				
1.5 NAIC 5.....						XXX	0	0.0				
1.6 NAIC 6.....						XXX	0	0.0				
<b>1.7 Totals.....</b>	<b>2,999,638</b>	<b>12,118,502</b>	<b>4,026,055</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>19,144,195</b>	<b>100.0</b>	<b>19,588,009</b>	<b>100.0</b>	<b>19,144,195</b>	<b>0</b>
<b>2. All Other Governments</b>						XXX	0	0.0				
2.1 NAIC 1.....						XXX	0	0.0				
2.2 NAIC 2.....						XXX	0	0.0				
2.3 NAIC 3.....						XXX	0	0.0				
2.4 NAIC 4.....						XXX	0	0.0				
2.5 NAIC 5.....						XXX	0	0.0				
2.6 NAIC 6.....						XXX	0	0.0				
<b>2.7 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>						XXX	0	0.0				
3.1 NAIC 1.....						XXX	0	0.0				
3.2 NAIC 2.....						XXX	0	0.0				
3.3 NAIC 3.....						XXX	0	0.0				
3.4 NAIC 4.....						XXX	0	0.0				
3.5 NAIC 5.....						XXX	0	0.0				
3.6 NAIC 6.....						XXX	0	0.0				
<b>3.7 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>						XXX	0	0.0				
4.1 NAIC 1.....						XXX	0	0.0				
4.2 NAIC 2.....						XXX	0	0.0				
4.3 NAIC 3.....						XXX	0	0.0				
4.4 NAIC 4.....						XXX	0	0.0				
4.5 NAIC 5.....						XXX	0	0.0				
4.6 NAIC 6.....						XXX	0	0.0				
<b>4.7 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>						XXX	0	0.0				
5.1 NAIC 1.....						XXX	0	0.0				
5.2 NAIC 2.....						XXX	0	0.0				
5.3 NAIC 3.....						XXX	0	0.0				
5.4 NAIC 4.....						XXX	0	0.0				
5.5 NAIC 5.....						XXX	0	0.0				
5.6 NAIC 6.....						XXX	0	0.0				
<b>5.7 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>

**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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>						XXX	0	0.0		0.0		
6.1 NAIC 1...						XXX	0	0.0		0.0		
6.2 NAIC 2...						XXX	0	0.0		0.0		
6.3 NAIC 3...						XXX	0	0.0		0.0		
6.4 NAIC 4...						XXX	0	0.0		0.0		
6.5 NAIC 5...						XXX	0	0.0		0.0		
6.6 NAIC 6...						XXX	0	0.0		0.0		
6.7 Totals....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>7. Hybrid Securities</b>						XXX	0	0.0		0.0		
7.1 NAIC 1...						XXX	0	0.0		0.0		
7.2 NAIC 2...						XXX	0	0.0		0.0		
7.3 NAIC 3...						XXX	0	0.0		0.0		
7.4 NAIC 4...						XXX	0	0.0		0.0		
7.5 NAIC 5...						XXX	0	0.0		0.0		
7.6 NAIC 6...						XXX	0	0.0		0.0		
7.7 Totals....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>						XXX	0	0.0		0.0		
8.1 NAIC 1...						XXX	0	0.0		0.0		
8.2 NAIC 2...						XXX	0	0.0		0.0		
8.3 NAIC 3...						XXX	0	0.0		0.0		
8.4 NAIC 4...						XXX	0	0.0		0.0		
8.5 NAIC 5...						XXX	0	0.0		0.0		
8.6 NAIC 6...						XXX	0	0.0		0.0		
8.7 Totals....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1...	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2...	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3...	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4...	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5...	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6...	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>10. Total Bonds Current Year</b>												
10.1 NAIC 1.....	(d).....2,999,638	.....12,118,502	.....4,026,055	.....0	.....0	.....0	.....19,144,195	.....100.0	.....XXX.....	.....XXX.....	.....19,144,195	.....0
10.2 NAIC 2.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.3 NAIC 3.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.4 NAIC 4.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.5 NAIC 5.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....XXX.....	.....XXX.....	.....0	.....0
10.7 Totals.....	.....2,999,638	.....12,118,502	.....4,026,055	.....0	.....0	.....0	(b).....19,144,195	.....100.0	.....XXX.....	.....XXX.....	.....19,144,195	.....0
10.8 Line 10.7 as a % of Col. 7.....	.....15.7	.....63.3	.....21.0	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....0.0
<b>11. Total Bonds Prior Year</b>												
11.1 NAIC 1.....	.....3,519,951	.....9,017,214	.....7,050,844				.....XXX.....	.....XXX.....	.....XXX.....	.....19,588,009	.....100.0	.....19,588,009
11.2 NAIC 2.....							.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0.0	
11.3 NAIC 3.....							.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0.0	
11.4 NAIC 4.....							.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0.0	
11.5 NAIC 5.....							.....XXX.....	.....XXX.....	.....XXX.....	.....0	.....0.0	
11.6 NAIC 6.....							.....XXX.....	.....XXX.....	.....XXX.....	(c).....0	.....0.0	
11.7 Totals.....	.....3,519,951	.....9,017,214	.....7,050,844	.....0	.....0	.....0	.....XXX.....	.....XXX.....	.....XXX.....	(b).....19,588,009	.....100.0	.....19,588,009
11.8 Line 11.7 as a % of Col. 9.....	.....18.0	.....46.0	.....36.0	.....0.0	.....0.0	.....0.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....	.....100.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 NAIC 1.....	.....2,999,638	.....12,118,502	.....4,026,055					.....19,144,195	.....100.0	.....19,588,009	.....100.0	.....19,144,195
12.2 NAIC 2.....								.....0	.....0.0	.....0	.....0.0	.....0
12.3 NAIC 3.....								.....0	.....0.0	.....0	.....0.0	.....0
12.4 NAIC 4.....								.....0	.....0.0	.....0	.....0.0	.....0
12.5 NAIC 5.....								.....0	.....0.0	.....0	.....0.0	.....0
12.6 NAIC 6.....								.....0	.....0.0	.....0	.....0.0	.....0
12.7 Totals.....	.....2,999,638	.....12,118,502	.....4,026,055	.....0	.....0	.....0	.....19,144,195	.....100.0	.....19,588,009	.....100.0	.....19,144,195	.....XXX.....
12.8 Line 12.7 as a % of Col. 7.....	.....15.7	.....63.3	.....21.0	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	.....15.7	.....63.3	.....21.0	.....0.0	.....0.0	.....0.0	.....100.0	.....XXX.....	.....XXX.....	.....XXX.....	.....100.0	.....XXX.....
<b>13. Total Privately Placed Bonds</b>												
13.1 NAIC 1.....								.....0	.....0.0	.....0	.....0.0	.....XXX.....
13.2 NAIC 2.....								.....0	.....0.0	.....0	.....0.0	.....XXX.....
13.3 NAIC 3.....								.....0	.....0.0	.....0	.....0.0	.....XXX.....
13.4 NAIC 4.....								.....0	.....0.0	.....0	.....0.0	.....XXX.....
13.5 NAIC 5.....								.....0	.....0.0	.....0	.....0.0	.....XXX.....
13.6 NAIC 6.....								.....0	.....0.0	.....0	.....0.0	.....XXX.....
13.7 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0.0	.....0	.....0.0	.....0
13.8 Line 13.7 as a % of Col. 7.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX.....	.....XXX.....	.....XXX.....	.....0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX.....	.....XXX.....	.....XXX.....	.....0.0

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

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

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

(d) Includes the following amount of 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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.1 Issuer Obligations.....	2,999,638	12,118,502	4,026,055			XXX.	19,144,195	100.0	19,588,009	100.0	19,144,195	
1.2 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
<b>1.5 Totals.....</b>	<b>2,999,638</b>	<b>12,118,502</b>	<b>4,026,055</b>	<b>0</b>	<b>0</b>	<b>XXX.</b>	<b>19,144,195</b>	<b>100.0</b>	<b>19,588,009</b>	<b>100.0</b>	<b>19,144,195</b>	<b>0</b>
<b>2. All Other Governments</b>												
2.1 Issuer Obligations.....						XXX.	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
<b>2.5 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX.</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.1 Issuer Obligations.....						XXX.	0	0.0		0.0		
3.2 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
<b>3.5 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX.</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 Issuer Obligations.....						XXX.	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
<b>4.5 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX.</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 Issuer Obligations.....						XXX.	0	0.0		0.0		
5.2 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
5.3 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
<b>5.5 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX.</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>6. Industrial and Miscellaneous (unaffiliated)</b>												
6.1 Issuer Obligations.....						XXX.	0	0.0		0.0		
6.2 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
6.4 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
<b>6.5 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX.</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>7. Hybrid Securities</b>												
7.1 Issuer Obligations.....						XXX.	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
<b>7.5 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX.</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 Issuer Obligations.....						XXX.	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
<b>8.5 Totals.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>XXX.</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0.0</b>	<b>0</b>	<b>0</b>

**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 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>9. SVO Identified Funds</b>												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.3 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
<b>10. Total Bonds Current Year</b>												
10.1 Issuer Obligations.....	2,999,638	12,118,502	4,026,055	0	0	XXX.....	19,144,195	100.0	XXX.....	XXX.....	19,144,195	0
10.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
10.4 Other Loan-Backed and Structured Securities.....	0	0	0	0	0	XXX.....	0	0.0	XXX.....	XXX.....	0	0
10.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10.6 Totals.....	2,999,638	12,118,502	4,026,055	0	0	0	19,144,195	100.0	XXX.....	XXX.....	19,144,195	0
10.7 Line 10.6 as a % of Col. 7.....	15.7	63.3	21.0	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	0.0
<b>11. Total Bonds Prior Year</b>												
11.1 Issuer Obligations.....	3,519,951	9,017,214	7,050,844			XXX.....	XXX.....	XXX.....	19,588,009	100.0	19,588,009	
11.2 Residential Mortgage-Backed Securities.....						XXX.....	XXX.....	XXX.....	0	0.0		
11.3 Commercial Mortgage-Backed Securities.....						XXX.....	XXX.....	XXX.....	0	0.0		
11.4 Other Loan-Backed and Structured Securities.....						XXX.....	XXX.....	XXX.....	0	0.0		
11.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
11.6 Totals.....	3,519,951	9,017,214	7,050,844	0	0	XXX.....	XXX.....	XXX.....	19,588,009	100.0	19,588,009	0
11.7 Line 11.6 as a % of Col. 9.....	18.0	46.0	36.0	0.0	0.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....	100.0	0.0
<b>12. Total Publicly Traded Bonds</b>												
12.1 Issuer Obligations.....	2,999,638	12,118,502	4,026,055			XXX.....	19,144,195	100.0	19,588,009	100.0	19,144,195	XXX.....
12.2 Residential Mortgage-Backed Securities.....						XXX.....	0	0.0	0	0.0	0	XXX.....
12.3 Commercial Mortgage-Backed Securities.....						XXX.....	0	0.0	0	0.0	0	XXX.....
12.4 Other Loan-Backed and Structured Securities.....						XXX.....	0	0.0	0	0.0	0	XXX.....
12.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0.0	XXX.....	XXX.....	XXX.....	0	XXX.....
12.6 Totals.....	2,999,638	12,118,502	4,026,055	0	0	0	19,144,195	100.0	19,588,009	100.0	19,144,195	XXX.....
12.7 Line 12.6 as a % of Col. 7.....	15.7	63.3	21.0	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	15.7	63.3	21.0	0.0	0.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
<b>13. Total Privately Placed Bonds</b>												
13.1 Issuer Obligations.....						XXX.....	0	0.0	0	0.0	XXX.....	0
13.2 Residential Mortgage-Backed Securities.....						XXX.....	0	0.0	0	0.0	XXX.....	0
13.3 Commercial Mortgage-Backed Securities.....						XXX.....	0	0.0	0	0.0	XXX.....	0
13.4 Other Loan-Backed and Structured Securities.....						XXX.....	0	0.0	0	0.0	XXX.....	0
13.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0.0	XXX.....	XXX.....	XXX.....	0	XXX.....
13.6 Totals.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
13.7 Line 13.6 as a % of Col. 7.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX.....	XXX.....	XXX.....	XXX.....	0.0

**Sch. DA - Verification**  
**NONE**

**Sch. DB - Pt. A - Verification**  
**NONE**

**Sch. DB - Pt. B - Verification**  
**NONE**

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

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

**Sch. DB - Verification**  
**NONE**

**Sch. E - Verification**  
**NONE**

**Sch. A - Pt. 1**  
**NONE**

**Sch. A - Pt. 2**  
**NONE**

**Sch. A - Pt. 3**  
**NONE**

**Sch. B - Pt. 1**  
**NONE**

**Sch. B - Pt. 2**  
**NONE**

**Sch. B - Pt. 3**  
**NONE**

**Sch. BA - Pt. 1**  
**NONE**

**Sch. BA - Pt. 2**  
**NONE**

**Sch. BA - Pt. 3**  
**NONE**

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designa- tion	7 Actual Cost	Fair Value		10	11 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3 F or eig n	4 Bond	5 CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of Effective Rate of	17 When Paid	18 Admitted Amount Due & Accrued	19 Amount Rec. During Year	20	21 Acquired	22 Stated Contractual Maturity Date	
<b>U.S. Government - Issuer Obligations</b>																						
912828 C5 7	U.S. TREASURY NOTE				1	3,124,688	..101.809	3,054,270	.....3,000,000	3,106,238		(18,450)			.2250	1.388	MS.....	17,246	..67,500	03/28/2016.	03/31/2021.	
912828 J2 7	U.S. TREASURY NOTE				1	1,009,453	..97.328	.973,280	.....1,000,000	1,007,915		(893)			.2000	1.894	FA.....	.7,554	..20,000	04/08/2015.	02/15/2025.	
912828 J6 8	U.S. TREASURY NOTE				1	3,012,734	..100.047	3,001,410	.....3,000,000	3,005,799		(4,459)			.1000	0.838	MS.....	.8,950	..25,000	03/28/2016.	03/15/2018.	
912828 J7 6	U.S. TREASURY NOTE				1	3,022,188	..98.668	.98,668	.....2,960,040	3,018,141		(2,892)			.1750	1.629	MS.....	13,414	..52,500	03/28/2016.	03/31/2022.	
912828 J8 4	U.S. TREASURY NOTE				1	3,010,156	..99.477	.984,310	.....3,000,000	3,007,513		(1,949)			.1375	1.296	MS.....	10,539	..41,250	03/28/2016.	03/31/2020.	
912828 J9 2	U.S. TREASURY NOTE				1	2,998,359	..100.005	3,000,151	.....3,000,000	2,999,638		1,163			.0500	0.549	MS.....	.3,833	..15,000	03/28/2016.	03/31/2017.	
912828 P9 5	U.S. TREASURY NOTE				1	2,998,594	..99.469	.998,070	.....3,000,000	2,998,951		.358			.1000	1.016	MS.....	.8,950	..15,000	03/28/2016.	03/15/2019.	
0199999. U.S. Government - Issuer Obligations						19,176,172	XXX	18,957,531	.....19,000,000	19,144,195		0	(27,122)	.....0	0	XXX	XXX	XXX	70,486	..236,250	XXX	XXX
0599999. Total - U.S. Government						19,176,172	XXX	18,957,531	.....19,000,000	19,144,195		0	(27,122)	.....0	0	XXX	XXX	XXX	70,486	..236,250	XXX	XXX
<b>Totals</b>						19,176,172	XXX	18,957,531	.....19,000,000	19,144,195		0	(27,122)	.....0	0	XXX	XXX	XXX	70,486	..236,250	XXX	XXX
7799999. Total - Issuer Obligations						19,176,172	XXX	18,957,531	.....19,000,000	19,144,195		0	(27,122)	.....0	0	XXX	XXX	XXX	70,486	..236,250	XXX	XXX
8399999. Grand Total - Bonds						19,176,172	XXX	18,957,531	.....19,000,000	19,144,195		0	(27,122)	.....0	0	XXX	XXX	XXX	70,486	..236,250	XXX	XXX

**Sch. D - Pt. 2 - Sn. 1**  
**NONE**

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

**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
<b>Bonds - U.S. Government</b>								
912828 C5 7	U.S. TREASURY NOTE.....		03/28/2016.....	RW PRESSPRICH & CO.....		4,166,250	.4,000,000	44,508
912828 J6 8	U.S. TREASURY NOTE.....		03/28/2016.....	RW PRESSPRICH & CO.....		1,002,734	.1,000,000	380
912828 J7 6	U.S. TREASURY NOTE.....		03/28/2016.....	RW PRESSPRICH & CO.....		1,010,625	.1,000,000	8,654
912828 J8 4	U.S. TREASURY NOTE.....		03/28/2016.....	RW PRESSPRICH & CO.....		1,005,313	.1,000,000	6,800
912828 J9 2	U.S. TREASURY NOTE.....		03/28/2016.....	RW PRESSPRICH & CO.....		998,672	.1,000,000	2,473
912828 P9 5	U.S. TREASURY NOTE.....		03/28/2016.....	RW PRESSPRICH & CO.....		3,998,125	.4,000,000	1,522
0599999. Total - Bonds - U.S. Government.....						12,181,719	.12,000,000	64,337
8399997. Total - Bonds - Part 3.....						12,181,719	.12,000,000	64,337
8399999. Total - Bonds.....						12,181,719	.12,000,000	64,337
9999999. Total - Bonds, Preferred and Common Stocks.....						12,181,719	XXX	64,337

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date			
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Other-Than- Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.									
<b>Bonds - U.S. Government</b>																							
912828 C5 7	U.S. TREASURY NOTE.....		.. 05/16/2016.	RW PRESSPRICH & CO.....			.....1,046,484	.....1,000,000	.....1,041,563			.....(1,072)			.....(1,072)		.....1,040,491		.....5,993	.....5,993	.....14,139	03/31/2021.	
912828 J2 7	U.S. TREASURY NOTE.....		.. 05/16/2016.	RW PRESSPRICH & CO.....			.....3,072,188	.....3,000,000	.....3,028,359	.....3,026,424			.....(991)			.....(991)		.....3,025,433		.....46,755	.....46,755	.....45,165	02/15/2025.
912828 J6 8	U.S. TREASURY NOTE.....		.. 05/16/2016.	RW PRESSPRICH & CO.....			.....1,003,750	.....1,000,000	.....1,005,000	.....1,003,762			.....(630)			.....(630)		.....1,003,132		.....618	.....618	.....6,712	03/15/2018.
912828 J7 6	U.S. TREASURY NOTE.....		.. 05/16/2016.	RW PRESSPRICH & CO.....			.....1,018,437	.....1,000,000	.....1,005,781	.....1,005,204			.....(295)			.....(295)		.....1,004,909		.....13,528	.....13,528	.....10,997	03/31/2022.
912828 J8 4	U.S. TREASURY NOTE.....		.. 05/16/2016.	RW PRESSPRICH & CO.....			.....1,010,078	.....1,000,000	.....1,002,422	.....1,002,075			.....(177)			.....(177)		.....1,001,897		.....8,181	.....8,181	.....8,641	03/31/2020.
912828 J9 2	U.S. TREASURY NOTE.....		.. 05/16/2016.	RW PRESSPRICH & CO.....			.....999,336	.....1,000,000	.....999,844	.....999,902			.....29			.....29		.....999,931		.....(595)	.....(595)	.....3,142	03/31/2017.
912828 P9 5	U.S. TREASURY NOTE.....		.. 05/16/2016.	RW PRESSPRICH & CO.....			.....1,002,188	.....1,000,000	.....999,531				.....21			.....21		.....999,552		.....2,636	.....2,636	.....1,712	03/15/2019.
912828 QF 0	U.S. TREASURY NOTE.....		.. 05/02/2016.	VARIOUS.....			.....3,501,265	.....3,500,000	.....3,564,121	.....3,519,951			.....(18,526)			.....(18,526)		.....3,501,425		.....(160)	.....(160)	.....33,368	04/30/2016.
0599999.	Total - Bonds - U.S. Government.....						.....12,653,726	.....12,500,000	.....12,646,621	.....10,557,318	.....0	.....(21,641)	.....0	.....(21,641)	.....0	.....12,576,770	.....0	.....76,956	.....76,956	.....123,876	XXX		
8399997.	Total - Bonds - Part 4.....						.....12,653,726	.....12,500,000	.....12,646,621	.....10,557,318	.....0	.....(21,641)	.....0	.....(21,641)	.....0	.....12,576,770	.....0	.....76,956	.....76,956	.....123,876	XXX		
8399999.	Total - Bonds.....						.....12,653,726	.....12,500,000	.....12,646,621	.....10,557,318	.....0	.....(21,641)	.....0	.....(21,641)	.....0	.....12,576,770	.....0	.....76,956	.....76,956	.....123,876	XXX		
9999999.	Total - Bonds, Preferred and Common Stocks.....						.....12,653,726	XXX	.....12,646,621	.....10,557,318	.....0	.....(21,641)	.....0	.....(21,641)	.....0	.....12,576,770	.....0	.....76,956	.....76,956	.....123,876	XXX		

**Sch. D - Pt. 5**  
**NONE**

**Sch. D - Pt. 6 - Sn. 1**  
**NONE**

**Sch. D - Pt. 6 - Sn. 2**  
**NONE**

**Sch. DA - Pt. 1**  
**NONE**

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

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

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

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

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

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

**Sch. DL - Pt. 1**  
**NONE**

**Sch. DL - Pt. 2**  
**NONE**

**CUBE INSURANCE COMPANY**  
**SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
<b>Open Depositories</b>						
The Bank of New York Mellon.....		.....0.010	.....16		.....225,534	XXX
MM: Fidelity Gov't 2642.....		.....0.310	.....3,588		.....963,366	XXX
0199999. Total - Open Depositories.....	XXX	XXX	.....3,604	.....0	.....1,188,900	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....3,604	.....0	.....1,188,900	XXX
0599999. Total Cash.....	XXX	XXX	.....3,604	.....0	.....1,188,900	XXX

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

1. January.....	.....135,256	4. April.....	.....3,219,281	7. July.....	.....1,314,725	10. October.....	.....1,107,805
2. February.....	.....530,226	5. May.....	.....1,404,677	8. August.....	.....625,035	11. November.....	.....1,240,495
3. March.....	.....2,686,148	6. June.....	.....1,281,595	9. September.....	.....813,090	12. December.....	.....1,188,900

**Sch. E - Pt. 2**  
**NONE**

**Sch. E - Pt. 3**  
**NONE**

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