



QUARTERLY STATEMENT

As of September 30, 2016
of the Condition and Affairs of the

Appalachian Insurance Company

NAIC Group Code.....0065, 0065 (Current Period) (Prior Period)	NAIC Company Code..... 10316	Employer's ID Number..... 05-0284861
Organized under the Laws of Rhode Island Incorporated/Organized..... April 14, 1941	State of Domicile or Port of Entry Rhode Island Commenced Business..... January 1, 1942	Country of Domicile US
Statutory Home Office	270 Central Avenue..... Johnston RI US 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	270 Central Avenue..... Johnston RI US 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 7500..... Johnston RI US 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	270 Central Avenue..... Johnston RI US 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black <i>(Name)</i> jeffrey.black@fmglobal.com <i>(E-Mail Address)</i>	401-415-1559 <i>(Area Code) (Telephone Number) (Extension)</i> 401-946-8306 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson	President & Chief Executive Officer	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Joy Kirsten Cave	Vice President & Treasurer		

OTHER

Bret Nils Ahnell	Executive Vice President	Jeffrey Alfred Burchill	Senior Vice President
Jonathan William Hall	Chief Operating Officer	Christopher Johnson	Executive Vice President
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President
Michael Robert Turner	Executive Vice President		

DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day	Daniel Lee Knotts	Thomas Alan Lawson
John Anderson Luke Jr	Jonathan Douglas Mariner	Gracia Catherine Martore	Christine Mary McCarthy
Stuart Blain Parker	Edward Joseph Rapp	Shivan Sivaswamy Subramaniam	

State of Rhode Island
County of Providence

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) Thomas Alan Lawson _____ 1. (Printed Name) _____ President & Chief Executive Officer _____ (Title)	_____ (Signature) Jonathan Irving Mishara _____ 2. (Printed Name) _____ Senior Vice President & Secretary _____ (Title)	_____ (Signature) Theresa Ann Molloy _____ 3. (Printed Name) _____ Vice President & Controller _____ (Title)
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Subscribed and sworn to before me
This 10th day of November 2016
John A. Soares III Notary Public
Expires July 5, 2017

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

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	178,644,253		178,644,253	179,905,086
2. Stocks:				
2.1 Preferred stocks.....	2,500,000		2,500,000	2,500,000
2.2 Common stocks.....			0	
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....33,364,373), cash equivalents (\$.....0) and short-term investments (\$.....80,245,925).....	113,610,298		113,610,298	104,165,492
6. Contract loans (including \$.....0 premium notes).....			0	
7. Derivatives.....			0	
8. Other invested assets.....			0	
9. Receivables for securities.....			0	
10. Securities lending reinvested collateral assets.....	6,881,235		6,881,235	9,071,653
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	301,635,786	0	301,635,786	295,642,231
13. Title plants less \$.....0 charged off (for Title insurers only).....			0	
14. Investment income due and accrued.....	1,357,325		1,357,325	1,207,087
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	17,053,963		17,053,963	16,400,159
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....			0	
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,825,654		1,825,654	10,734,220
16.2 Funds held by or deposited with reinsured companies.....			0	
16.3 Other amounts receivable under reinsurance contracts.....			0	
17. Amounts receivable relating to uninsured plans.....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon.....			0	
18.2 Net deferred tax asset.....	737,000	604,000	133,000	128,000
19. Guaranty funds receivable or on deposit.....			0	
20. Electronic data processing equipment and software.....			0	
21. Furniture and equipment, including health care delivery assets (\$.....0).....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
23. Receivables from parent, subsidiaries and affiliates.....			0	
24. Health care (\$.....0) and other amounts receivable.....			0	
25. Aggregate write-ins for other than invested assets.....	1,571	0	1,571	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	322,611,299	604,000	322,007,299	324,111,697
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			0	
28. Total (Lines 26 and 27).....	322,611,299	604,000	322,007,299	324,111,697

DETAILS OF WRITE-INS

1101.			0	
1102.			0	
1103.			0	
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Cash clearing accounts.....	1,571		1,571	
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,571	0	1,571	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....0).....	67,210,853	68,520,006
2. Reinsurance payable on paid losses and loss adjustment expenses.....	8,569,012	7,926,553
3. Loss adjustment expenses.....	11,652,209	13,066,123
4. Commissions payable, contingent commissions and other similar charges.....		
5. Other expenses (excluding taxes, licenses and fees).....		
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	6,465	26,612
7.1 Current federal and foreign income taxes (including \$.....110,220 on realized capital gains (losses)).....	8,472,308	5,096,865
7.2 Net deferred tax liability.....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....4,018,890 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act).....	68,166	715
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	2,126	1,528
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....		
15. Remittances and items not allocated.....	2,112	360,316
16. Provision for reinsurance (including \$.....0 certified).....	1,589,601	1,589,601
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	5,225,071	12,552,433
20. Derivatives.....		
21. Payable for securities.....		
22. Payable for securities lending.....	6,881,235	9,071,653
23. Liability for amounts held under uninsured plans.....		
24. Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	109,679,158	118,212,405
27. Protected cell liabilities.....		
28. Total liabilities (Lines 26 and 27).....	109,679,158	118,212,405
29. Aggregate write-ins for special surplus funds.....	0	0
30. Common capital stock.....	3,525,000	3,525,000
31. Preferred capital stock.....		
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....		
34. Gross paid in and contributed surplus.....	7,577,528	7,577,528
35. Unassigned funds (surplus).....	201,225,613	194,796,764
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....		
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	212,328,141	205,899,292
38. Totals (Page 2, Line 28, Col. 3).....	322,007,299	324,111,697

DETAILS OF WRITE-INS

2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0
2901.		
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	0	0
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....16,040,599).....	11,996,422	11,701,814	15,646,734
1.2 Assumed..... (written \$.....49,302,588).....	49,302,588	48,535,890	64,936,049
1.3 Ceded..... (written \$.....15,788,297).....	11,811,571	11,521,550	15,402,203
1.4 Net..... (written \$.....49,554,890).....	49,487,439	48,716,154	65,180,580
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....28,156,146):			
2.1 Direct.....			23,000,000
2.2 Assumed.....	28,156,146	23,554,768	31,481,320
2.3 Ceded.....			19,000,000
2.4 Net.....	28,156,146	23,554,768	35,481,320
3. Loss adjustment expenses incurred.....	1,692,303	1,480,711	2,367,907
4. Other underwriting expenses incurred.....	13,973,986	13,726,827	18,634,824
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	43,822,435	38,762,306	56,484,051
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	5,665,004	9,953,848	8,696,529
INVESTMENT INCOME			
9. Net investment income earned.....	4,134,288	4,001,669	5,369,545
10. Net realized capital gains (losses) less capital gains tax of \$.....0.....		7,597	204,913
11. Net investment gain (loss) (Lines 9 + 10).....	4,134,288	4,009,266	5,574,458
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....0).....	0		
13. Finance and service charges not included in premiums.....			
14. Aggregate write-ins for miscellaneous income.....	0	(56)	(171)
15. Total other income (Lines 12 through 14).....	0	(56)	(171)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	9,799,292	13,963,058	14,270,816
17. Dividends to policyholders.....			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	9,799,292	13,963,058	14,270,816
19. Federal and foreign income taxes incurred.....	3,375,443	4,841,482	5,032,299
20. Net income (Line 18 minus Line 19) (to Line 22).....	6,423,849	9,121,576	9,238,517
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	205,899,292	197,010,471	197,010,471
22. Net income (from Line 20).....	6,423,849	9,121,576	9,238,517
23. Net transfers (to) from Protected Cell accounts.....			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....0.....			
25. Change in net unrealized foreign exchange capital gain (loss).....			
26. Change in net deferred income tax.....	(23,000)	(13,000)	168,000
27. Change in nonadmitted assets.....	28,000	17,000	(169,000)
28. Change in provision for reinsurance.....	(0)	0	(348,696)
29. Change in surplus notes.....			
30. Surplus (contributed to) withdrawn from protected cells.....			
31. Cumulative effect of changes in accounting principles.....			
32. Capital changes:			
32.1 Paid in.....			
32.2 Transferred from surplus (Stock Dividend).....			
32.3 Transferred to surplus.....			
33. Surplus adjustments:			
33.1 Paid in.....			
33.2 Transferred to capital (Stock Dividend).....			
33.3 Transferred from capital.....			
34. Net remittances from or (to) Home Office.....			
35. Dividends to stockholders.....			
36. Change in treasury stock.....			
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	6,428,849	9,125,576	8,888,821
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	212,328,141	206,136,047	205,899,292
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Miscellaneous balances charged off.....		(56)	(171)
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	(56)	(171)
3701.			
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

Statement for September 30, 2016 of the **Appalachian Insurance Company**
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	48,901,685	47,831,472	65,239,198
2. Net investment income.....	4,244,908	4,280,920	6,031,886
3. Miscellaneous income.....		(56)	(171)
4. Total (Lines 1 through 3).....	53,146,593	52,112,336	71,270,913
5. Benefit and loss related payments.....	20,274,051	11,146,442	27,194,378
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	17,100,350	16,458,186	12,810,011
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....			7,590,297
10. Total (Lines 5 through 9).....	37,374,401	27,604,628	47,594,686
11. Net cash from operations (Line 4 minus Line 10).....	15,772,192	24,507,708	23,676,227
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,445,740	1,958,969	6,758,749
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....			
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	0	3,033,944	3,010,000
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,445,740	4,992,913	9,768,749
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,445,766	5,902,266	5,902,266
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....			
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....			0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,445,766	5,902,266	5,902,266
14. Net increase or (decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	999,974	(909,353)	3,866,483
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....			
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(7,327,360)	(4,792,256)	2,325,722
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(7,327,360)	(4,792,256)	2,325,722
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	9,444,806	18,806,099	29,868,432
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	104,165,492	74,297,060	74,297,060
19.2 End of period (Line 18 plus Line 19.1).....	113,610,298	93,103,159	104,165,492

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001			
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NOTES TO FINANCIAL STATEMENTS**NOTE 1 – SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES****A. Accounting Practices (required NAIC disclosure regardless of whether there is any significant change)**

The accompanying financial statements of Appalachian Insurance Company ("Company") have been prepared on the basis of accounting practices prescribed or permitted by the Rhode Island Division of Insurance.

The state of Rhode Island requires insurance companies domiciled in the state of Rhode Island to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioner' (NAIC) *Accounting Practices and Procedures Manual* subject to any deviations prescribed or permitted by the Rhode Island Division of Insurance. The Company has no state prescribed or permitted practices.

	State of Domicile	Current Period	Prior Year
NET INCOME			
(1) Appalachian Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	RI	\$ 6,423,849	\$ 9,238,517
(2) State Prescribed Practices that increase/decrease NAIC SAP			
(3) State Permitted Practices that increase/decrease NAIC SAP			
(4) NAIC SAP (1 – 2 – 3 = 4)	RI	\$ 6,423,849	\$ 9,238,517
SURPLUS			
(5) Appalachian Insurance Company state basis (Page 3, line 37, Columns 1 & 2)	RI	\$ 212,328,141	\$ 205,899,292
(6) State Prescribed Practices that increase/decrease NAIC SAP			
(7) State Permitted Practices that increase/decrease NAIC SAP			
(8) NAIC SAP (5 – 6 – 7 = 8)	RI	\$ 212,328,141	\$ 205,899,292

B. Use of Estimates

No significant change.

C. Accounting Policies

1 - 5. No significant change.

6. (required NAIC disclosure regardless of whether there is any significant change)

U.S. government agency loan-backed and structured securities are valued at amortized cost. Other loan-backed and structured securities are valued at either amortized cost or fair value, depending on many factors including: the type of underlying collateral, whether modeled by NAIC vendor, whether rated (by either NAIC approved rating organization or NAIC Securities Valuation Office), and relationship of amortized cost to par value and amortized cost to fair value.

7-13. No significant change.

D. Going Concern (required NAIC disclosure regardless of whether there is any significant change) - Not applicable**NOTE 2 – ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS**

No significant changes

NOTE 3 – BUSINESS COMBINATIONS AND GOODWILL

No significant changes

NOTE 4 – DISCONTINUED OPERATIONS

No significant changes

NOTE 5 – INVESTMENTS**A. Mortgage Loans**

No significant change.

B. Debt Restructuring

No significant change.

C. Reverse Mortgages

No significant change.

NOTES TO FINANCIAL STATEMENTS**NOTE 5 - INVESTMENTS (continued from preceding page)****D. Loan-Backed Securities (required NAIC disclosure regardless of whether there is any significant change)****(1) Description of Sources Used to Determine Prepayment Assumptions**

Loan-backed bonds and structured securities are valued at amortized cost using the constant interest rate method, not including anticipated prepayment at the date of purchase. Loan-backed securities are valued using an effective yield based on current prepayment assumptions obtained from Bloomberg. Prepayment assumptions are reviewed periodically and updated in response to changes in market interest rates.

(2) Other-Than-Temporary-Impairment (OTTI) Loss Recognized in the Aggregate - Not applicable**(3) OTTI by CUSIP - Not applicable****(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):**

a.	The aggregate amount of unrealized losses:	1.	Less than 12 Months	\$	45,603
		2.	12 Months or Longer	\$	
b.	The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	\$	5,725,320
		2.	12 Months or Longer	\$	

(5) OTTI Additional Information

All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether other-than-temporary impairments should be recognized. The Company asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash flows of each security. Unrealized losses are primarily attributable to credit spread widening and increased liquidity discounts. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities, if future events, information and the passage of time causes it to conclude that declines in value are other-than temporary.

E. Repurchase Agreements and/or Securities Lending Transactions**(1) Policies Requiring Collateral**

No significant change.

(2) Collateral Pledged

No significant change.

(3) Collateral Received**a. Aggregate Amount of Cash Collateral Received**

No significant change.

b.	The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$	6,881,235
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(required NAIC disclosure regardless of whether there is any significant change)**(4) Collateral Administered by an Affiliated Agent**

No significant change.

(5) Collateral Reinvestment

No significant change.

(6) Collateral Not Permitted to Sell or Repledge

No significant change.

(7) Collateral Transactions Beyond One Year

No significant change.

F. Writedowns for Impairments of Real Estate, Real Estate Sales, Retail Land Sales Operations and Real Estate with Participating Mortgage Loan Features

No significant change.

G. Low Income Housing Tax Credits

No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 5 - INVESTMENTS (continued from preceding page)

- H. Restricted Assets
No significant change.
- I. Working Capital Finance Investments **(required NAIC disclosure regardless of whether there is any significant change)** - Not applicable
- J. Offsetting and Netting of Assets and Liabilities **(required NAIC disclosure regardless of whether there is any significant change)**
Not applicable
- K. Structured Notes - Not Applicable

NOTE 6 – JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant changes

NOTE 7 – INVESTMENT INCOME

No significant changes

NOTE 8 – DERIVATIVE INSTRUMENTS

No significant changes

NOTE 9 – INCOME TAXES

No significant changes

NOTE 10 – INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

No significant changes

NOTE 11 – DEBT

- A. Debt
No significant change.
- B. Federal Home Loan Bank Agreements **(required NAIC disclosure regardless of whether there is any significant change)** - Not applicable

NOTE 12 – RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

- A. Defined Benefit Plan
 - (1) - (3)
No significant change.
 - (4) Net Periodic Benefit Cost **(required NAIC disclosure regardless of whether there is any significant change)** - Not applicable
 - (5) - (21)
No significant change.
- B. Description of Investment Policies
No significant change.
- C. Fair Value of Plan Assets
No significant change.
- D. Rate of Return Assumptions
No significant change.
- E. Defined Contribution Plans
No significant change.

NOTES TO FINANCIAL STATEMENTS

NOTE 12 - RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS (continued from preceding page)

- F. Multiemployer Plans
No significant change.
- G. Consolidated/Holding Company Plans
No significant change.
- H. Postemployment Benefits and Compensated Absences
No significant change.
- I. Impact of Medicare Modernization Act on Postretirement Benefits
No significant change.

NOTE 13 – CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

No significant changes

NOTE 14 – LIABILITIES, CONTINGENCIES AND ASSESSMENTS

No significant changes

NOTE 15 – LEASES

No significant changes

NOTE 16 – INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

No significant changes

NOTE 17 – SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

- A. Transfers of Receivables Reported as Sales - Not applicable
- B. Transfer and Servicing of Financial Assets
 - (1) Loaned Securities
No significant change.
 - (2) Servicing Asset and Liabilities (**required NAIC disclosure regardless of whether there is any significant change**) - Not applicable
 - (3) Servicing Assets and Liabilities Subsequently Measured at Fair Value - Not applicable
 - (4) Securitized Financial Assets that Transfer as a Sale (**required NAIC disclosure regardless of whether there is any significant change**)
Not applicable
 - (5) Transfers of Financial Assets Accounted for as Secured Borrowing - Not applicable
 - (6) Transfers of Receivables with Recourse - Not applicable
 - (7) Repurchase Agreements - Not applicable
- C. Wash Sales (**required NAIC disclosure regardless of whether there is any significant change**) - Not applicable

NOTE 18 – GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE PORTION OF PARTIALLY INSURED PLANS

No significant changes

NOTE 19 – DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

No significant changes

NOTES TO FINANCIAL STATEMENTS**NOTE 20 – FAIR VALUE (required NAIC disclosure regardless of whether there is any significant change)****A. Inputs Used for Invested Assets Measured at Fair Value****(1) Fair Value Measurements at Reporting Date**

The Company categorizes its invested assets that are measured at fair value into the three-level fair value hierarchy. Item 4 provides a discussion of each of these three levels. However, the Company has no invested assets carried at fair value at the reporting date.

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

The Company has no assets measured at fair value in the Level 3 category.

(3) Policy on Transfers Into and Out of Level 3

At the end of each reporting period, the Company evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into or out of Level 3. The Company has no assets measured at fair value in the Level 3 category.

(4) Inputs and Techniques Used for Fair Value

The valuation techniques required by the Fair Value Measurements guidance (SSAP 100) are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect market assumptions.

These two types of inputs create the following fair value hierarchy:

Level 1 Quoted prices for identical instruments in active markets

Level 2 Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable

Level 3 Significant inputs to the valuation model are unobservable

The Company retains independent pricing vendors to assist in valuing invested assets when the prices are not available from the SVO.

When available, the Company uses quoted market prices to determine the fair value of investment securities, and they are included in Level 1.

When quoted market prices are unavailable, the Company uses quotes from independent pricing vendors based on recent trading activity and other relevant information, including market interest rate curves, referenced credit spreads and estimated prepayment rates, where applicable. These investments are included in Level 2 and are primarily comprised of fixed income securities which are NAIC rated 3 or below.

In infrequent circumstances, the pricing is not available from the pricing vendor and is based on significant unobservable inputs. In those circumstances, the investment security is classified in Level 3. There are no Level 3 investments at reporting date.

(5) Derivative Fair Values - Not applicable**B. Other Fair Value Disclosures - Not applicable****C. Fair Values for All Financial Instruments by Level**

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 186,463,517	\$ 178,644,253	\$	\$ 178,644,253	\$	\$
Cash, cash equivalents and short-term investments	113,610,298	113,610,298	113,610,298			
Securities lending reinvested collateral assets	6,881,235	6,881,235	6,881,235			
Total	306,955,050	299,135,786	120,491,533	178,644,253		

D. Not Practicable to Estimate Fair Value - Not applicable**NOTE 21 – OTHER ITEMS**

No significant changes

NOTE 22 – EVENTS SUBSEQUENT

No significant changes

NOTE 23 – REINSURANCE

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 24 – RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

A- E. No significant change.

F. Risk Sharing Provisions of the Affordable Care Act - Not applicable

(required NAIC disclosure regardless of whether there is any significant change)

NOTE 25 – CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

(required NAIC disclosure regardless of whether there is any significant change)

No significant changes

NOTE 26 – INTERCOMPANY POOLING ARRANGEMENTS

No significant changes

NOTE 27 – STRUCTURED SETTLEMENTS

No significant changes

NOTE 28 – HEALTH CARE RECEIVABLES

No significant changes

NOTE 29 – PARTICIPATING POLICIES

No significant changes

NOTE 30 – PREMIUM DEFICIENCY RESERVES

No significant changes

NOTE 31 – HIGH DEDUCTIBLES

No significant changes

NOTE 32 – DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES

No significant changes

NOTE 33 – ASBESTOS/ENVIRONMENTAL RESERVES

No significant changes

NOTE 34 – SUBSCRIBER SAVINGS ACCOUNTS

No significant changes

NOTE 35 – MULTIPLE PERIL CROP INSURANCE

No significant changes

NOTE 36 – FINANCIAL GUARANTY INSURANCE

A. Financial Guarantee Insurance Contracts

No significant change.

B. Schedule of Insured Financial Obligations at End of Period **(required NAIC disclosure regardless of whether there is any significant change)**

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2012
-
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2012
-
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/10/2014
-

- 6.4 By what department or departments?
Rhode Island Division of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:

- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No []

- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Code of Ethics was amended to refer to the whistleblowing process referenced in the Code of Conduct.

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	2,500,000	2,500,000
14.23 Common Stock	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 2,500,000	\$ 2,500,000
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
- If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 6,881,235
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 6,881,235
- 16.3 Total payable for securities lending reported on the liability page: \$ 6,881,235
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes [X] No []

17.1 For all agreements that comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Worldwide Securities Services	383 Madison Avenue New York, NY 10179

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No []
- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	0.000	0	0	0	0	0	0	0	0
Total	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

5.3 A&H expense percent excluding cost containment expenses 0.000%

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
10527.....	03-0339975.....	Saint George Insurance Company.....	VT.....	Unauthorized...	.....	.....
14862.....	54-1846993.....	NiSource Insurance Corporation, Inc.....	UT.....	Unauthorized...	.....	.....
22713.....	23-0723970.....	Insurance Company of North America.....	PA.....	Authorized.....	.....	.....
All Other Insurers						
.....	AA-3190569.....	Burgundy Reinsurance Company, Ltd.....	BMU.....	Unauthorized...	.....	.....
.....	AA-5760054.....	Coltivi Insurance Pte Ltd.....	SGP.....	Unauthorized...	.....	.....
.....	AA-3190181.....	Elco Insurance Company.....	BMU.....	Unauthorized...	.....	.....
.....	AA-3190186.....	White Rock Insurance (SAC) Limited.....	BMA.....	Unauthorized...	.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....E.....		713,690	789,361				
2. Alaska.....AK.....E.....							
3. Arizona.....AZ.....E.....		391,566	457,067				
4. Arkansas.....AR.....E.....							
5. California.....CA.....E.....		3,045,828	2,640,236	365,059	458,513	22,192,382	21,460,158
6. Colorado.....CO.....E.....		310,692	270,657				
7. Connecticut.....CT.....E.....							
8. Delaware.....DE.....E.....		16,695	18,897				
9. District of Columbia.....DC.....E.....							
10. Florida.....FL.....E.....		4,733,316	4,976,718			506,556	239,354
11. Georgia.....GA.....E.....		689,719	720,152			34,777,197	27,612,384
12. Hawaii.....HI.....E.....							
13. Idaho.....ID.....E.....							
14. Illinois.....IL.....E.....		4,377	4,648			1,556	874
15. Indiana.....IN.....E.....		59,002	61,125				
16. Iowa.....IA.....E.....							
17. Kansas.....KS.....E.....							
18. Kentucky.....KY.....E.....		5,440	720,591				
19. Louisiana.....LA.....E.....		841,318	22,924			405	191
20. Maine.....ME.....E.....							
21. Maryland.....MD.....E.....		19,983	60,205				
22. Massachusetts.....MA.....E.....		45,907	5,642			10	5
23. Michigan.....MI.....E.....				1,900,000		17	10
24. Minnesota.....MN.....E.....						7	
25. Mississippi.....MS.....E.....		2,794	37,174			10	5
26. Missouri.....MO.....E.....		23,163	17,828			20,866,264	16,567,347
27. Montana.....MT.....E.....							
28. Nebraska.....NE.....E.....		18,630	6,956				
29. Nevada.....NV.....E.....		2,896	239,784				
30. New Hampshire.....NH.....E.....							
31. New Jersey.....NJ.....E.....			1,053				
32. New Mexico.....NM.....E.....		55,235	93,739				
33. New York.....NY.....E.....			14,488	1,411,341	9,939	23,751,490	24,403,811
34. North Carolina.....NC.....E.....		468,265	120,581				
35. North Dakota.....ND.....E.....							
36. Ohio.....OH.....E.....		17,434	415,825				
37. Oklahoma.....OK.....E.....		32,264	19,976				
38. Oregon.....OR.....E.....		405,828	39,022				
39. Pennsylvania.....PA.....E.....		33,805	37,045			789	203,251
40. Rhode Island.....RI.....L.....						3,264	2,605
41. South Carolina.....SC.....E.....		51	42,013				
42. South Dakota.....SD.....E.....							
43. Tennessee.....TN.....E.....		513,210	509,727				
44. Texas.....TX.....E.....		3,459,663	3,136,140			19,246	15,138
45. Utah.....UT.....E.....							
46. Vermont.....VT.....E.....							
47. Virginia.....VA.....E.....		3,347	8,364				
48. Washington.....WA.....E.....		123,385	161,553	26,353	91,513	14,104,132	6,854,608
49. West Virginia.....WV.....E.....		3,096	1,549			1,000	1,000
50. Wisconsin.....WI.....E.....							
51. Wyoming.....WY.....E.....							
52. American Samoa.....AS.....N.....							
53. Guam.....GU.....E.....							
54. Puerto Rico.....PR.....E.....							
55. US Virgin Islands.....VI.....E.....							
56. Northern Mariana Islands.....MP.....N.....							
57. Canada.....CAN.....E.....							
58. Aggregate Other Alien.....OT.....XXX.....		0	0	0	0	0	0
59. Totals.....(a).....1.....		16,040,599	15,651,040	3,702,753	559,965	116,224,325	97,360,741

DETAILS OF WRITE-INS

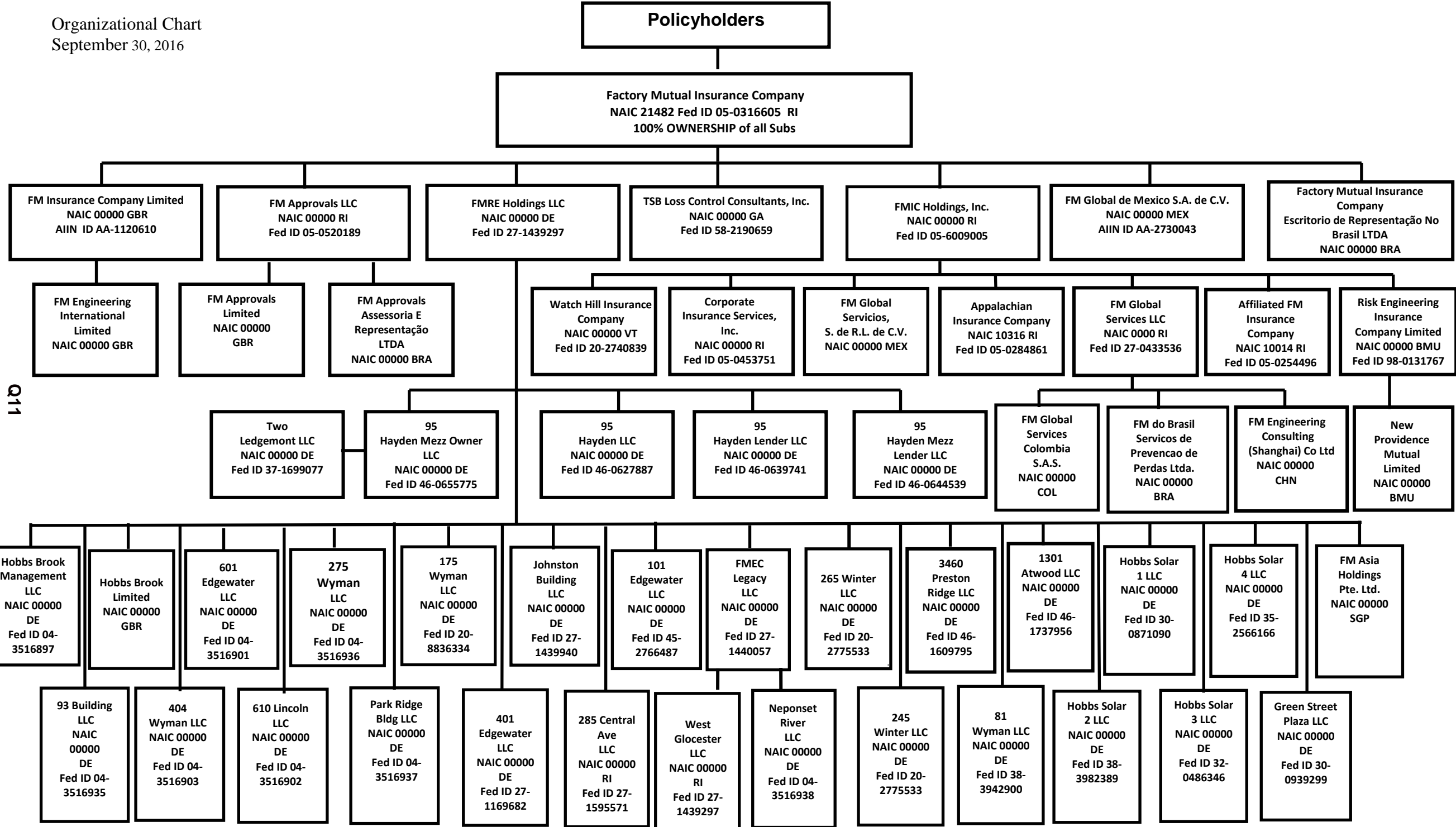
58001.....	XXX.....						
58002.....	XXX.....						
58003.....	XXX.....						
58998. Summary of remaining write-ins for Line 58 from overflow page...	XXX.....	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

Organizational Chart
September 30, 2016



Q11

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0065.....	Factory Mutual Insurance Company & its Affiliates....	21482...	05-0316605				Factory Mutual Insurance Company.....	RI.....	UIP.....					1.
0065.....	Factory Mutual Insurance Company & its Affiliates....	10014...	05-0254496				Affiliated FM Insurance Company.....	RI.....	IA.....	FMIC Holdings, Inc.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	1.
0065.....	Factory Mutual Insurance Company & its Affiliates....	10316...	05-0284861				Appalachian Insurance Company.....	RI.....	RE.....	FMIC Holdings, Inc.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	1.
0065.....	Factory Mutual Insurance Company & its Affiliates....	00000...	AA-1120610				FM Insurance Company Limited.....	GBR.....	IA.....	Factory Mutual Insurance Company.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0065.....	Factory Mutual Insurance Company & its Affiliates....	00000...	98-0131767				Risk Engineering Insurance Company Limited.....	BMU.....	IA.....	FMIC Holdings, Inc.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0065.....	Factory Mutual Insurance Company & its Affiliates....	00000...	AA-2730043				FM Global de Mexico S.A. de C.V.....	MEX.....	IA.....	Factory Mutual Insurance Company.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0065.....	Factory Mutual Insurance Company & its Affiliates....	00000...	20-2740839				Watch Hill Insurance Company.....	VT.....	IA.....	FMIC Holdings, Inc.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0065.....	Factory Mutual Insurance Company & its Affiliates....	00000...	05-0453751				Corporate Insurance Services, Inc.....	RI.....	NIA.....	FMIC Holdings, Inc.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0065.....	Factory Mutual Insurance Company & its Affiliates....	00000...					New Providence Mutual Limited.....	BMU.....	IA.....	Risk Engineering Insurance Company Limited..	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0065.....	Factory Mutual Insurance Company & its Affiliates....	00000...					Factory Mutual Insurance Company - Escritorio de Representação No Brasil LTDA.	BRA.....	IA.....	Factory Mutual Insurance Company.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	05-0520189				FM Approvals LLC.....	RI.....	NIA.....	Factory Mutual Insurance Company.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...					FM Engineering International Limited.....	GBR.....	NIA.....	FM Insurance Company Limited.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...					FM Engineering Consulting (Shanghai) Co. Ltd.....	CHN.....	NIA.....	FM Global Services LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...					FM Approvals Limited.....	GBR.....	NIA.....	FM Approvals LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...					FM Approvals Assessoria E Representação LTDA.	BRA.....	NIA.....	FM Approvals LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	27-1439297				FMRE Holdings LLC.....	DE.....	NIA.....	Factory Mutual Insurance Company.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	58-2190659				TSB Loss Control Consultants, Inc.....	GA.....	NIA.....	Factory Mutual Insurance Company.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	05-6009005				FMIC Holdings, Inc.....	RI.....	UDP.....	Factory Mutual Insurance Company.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...					FM Global Servicios, S.de R.L. de C.V.....	MEX.....	NIA.....	FMIC Holdings, Inc.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	27-0433536				FM Global Services LLC.....	RI.....	NIA.....	FMIC Holdings, Inc.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...					FM do Brasil Servicos de Prevencao de Perdas LTDA.	BRA.....	NIA.....	FM Global Services LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	04-3516902				610 Lincoln LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	04-3516903				404 Wyman LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	04-3516936				275 Wyman LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	20-8836334				175 Wyman LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	04-3516937				Park Ridge Building LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	04-3516935				93 Building LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	20-2775533				265 Winter LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...					245 Winter LLC.....	DE.....	NIA.....	265 Winter LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	27-1440057				FMEC Legacy LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	04-3516938				Neponset River LLC.....	DE.....	NIA.....	FMEC Legacy LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	27-1439297				West Gloucester LLC.....	RI.....	NIA.....	FMEC Legacy LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	04-3516901				601 Edgewater LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	27-1595571				285 Central Avenue, LLC.....	RI.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	04-3516897				Hobbs Brook Management LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	.....	.....	.....	.....	Hobbs Brook Limited.....	GBR.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	45-2766487	.....	.....	.....	101 Edgewater LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	27-1169682	.....	.....	.....	401 Edgewater LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	27-1439940	.....	.....	.....	Johnston Building LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	.....	.....	.....	.....	FM Global Services Colombia S.A.S.....	COL.....	NIA.....	FM Global Services LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	37-1699077	.....	.....	.....	Two Ledgemont LLC.....	DE.....	NIA.....	95 Hayden Mezz Owner LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	46-0627887	.....	.....	.....	95 Hayden LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	46-0639741	.....	.....	.....	95 Hayden Lender LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	46-0655775	.....	.....	.....	95 Hayden Mezz Owner LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	46-0644539	.....	.....	.....	95 Hayden Mezz Lender LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	46-1609795	.....	.....	.....	3460 Preston Ridge, LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	46-1737956	.....	.....	.....	1301 Atwood LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	38-3942900	.....	.....	.....	81 Wyman LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	30-0871090	.....	.....	.....	Hobbs Solar 1 LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	38-3982389	.....	.....	.....	Hobbs Solar 2 LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	32-0486346	.....	.....	.....	Hobbs Solar 3 LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	.....	.....	.....	.....	FM Asia Holdings Pte. Ltd.....	SGP.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	30-0939299	.....	.....	.....	Green Street Plaza LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...
0000.....	Factory Mutual Insurance Company & its Affiliates....	00000...	35-2566166	Hobbs Solar 4 LLC.....	DE.....	NIA.....	FMRE Holdings LLC.....	Ownership.....	...100.000	Factory Mutual Insurance Company.....	...

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Asterisk	Explanation
1	Pool Participants:Factory Mutual Insurance Company (86%), Affiliated FM Insurance Company (12%), and Appalachian Insurance Company (2%).

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,689,119		0.000	
2. Allied lines.....	2,662,782		0.000	
3. Farmowners multiple peril.....			0.000	
4. Homeowners multiple peril.....			0.000	
5. Commercial multiple peril.....			0.000	
6. Mortgage guaranty.....			0.000	
8. Ocean marine.....	1,992,252		0.000	
9. Inland marine.....	5,652,269		0.000	
10. Financial guaranty.....			0.000	
11.1. Medical professional liability - occurrence.....			0.000	
11.2. Medical professional liability - claims-made.....			0.000	
12. Earthquake.....			0.000	
13. Group accident and health.....			0.000	
14. Credit accident and health.....			0.000	
15. Other accident and health.....			0.000	
16. Workers' compensation.....			0.000	
17.1. Other liability-occurrence.....			0.000	
17.2. Other liability-claims made.....			0.000	
17.3. Excess workers' compensation.....			0.000	
18.1. Products liability-occurrence.....			0.000	
18.2. Products liability-claims made.....			0.000	
19.1, 19.2. Private passenger auto liability.....			0.000	
19.3, 19.4. Commercial auto liability.....			0.000	
21. Auto physical damage.....			0.000	
22. Aircraft (all perils).....			0.000	
23. Fidelity.....			0.000	
24. Surety.....			0.000	
26. Burglary and theft.....			0.000	
27. Boiler and machinery.....			0.000	
28. Credit.....			0.000	
29. International.....			0.000	
30. Warranty.....			0.000	
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	
35. Totals.....	11,996,422	0	0.000	

DETAILS OF WRITE-INS

3401.....			0.0	
3402.....			0.0	
3403.....			0.0	
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....		2,259,131	2,044,608
2. Allied lines.....		3,559,862	3,633,066
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....			
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....		2,663,870	2,599,176
9. Inland marine.....		7,557,736	7,374,190
10. Financial guaranty.....			
11.1. Medical professional liability - occurrence.....			
11.2. Medical professional liability - claims made.....			
12. Earthquake.....			
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....			
17.2. Other liability-claims made.....			
17.3. Excess workers' compensation.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1 19.2. Private passenger auto liability.....			
19.3 19.4. Commercial auto liability.....			
21. Auto physical damage.....			
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Warranty.....			
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	0	16,040,599	15,651,040

DETAILS OF WRITE-INS

3401.....			
3402.....			
3403.....			
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior.....	10,668	70,918	81,586	2,723		2,723	7,969		70,895	78,863	24	(24)	0
2. 2014.....			0			0				0	0	0	0
3. Subtotals 2014 + Prior.....	10,668	70,918	81,586	2,723	0	2,723	7,969	0	70,895	78,863	24	(24)	0
4. 2015.....			0			0				0	0	0	0
5. Subtotals 2015 + Prior.....	10,668	70,918	81,586	2,723	0	2,723	7,969	0	70,895	78,863	24	(24)	0
6. 2016.....	XXX	XXX	XXX	XXX	29,848	29,848	XXX			0	XXX	XXX	XXX
7. Totals.....	10,668	70,918	81,586	2,723	29,848	32,571	7,969	0	70,895	78,863	24	(24)	0
8. Prior Year-End's Surplus As Regards Policyholders	205,899												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.0.220 %	2.(0.033)%	3.0.000 %
													Col. 13, Line 7 Line 8
													4.0.000 %

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.

Bar Code:



Appalachian Insurance Company Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2904. ....	.....	.....
2905. ....	.....	.....
2997. Summary of remaining write-ins for Line 29.....	.....0	.....0

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
3204. ....	.....	.....
3205. ....	.....	.....
3297. Summary of remaining write-ins for Line 32.....	.....0	.....0

Appalachian Insurance Company
SCHEDULE A - VERIFICATION
 Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		
5. Deduct amounts received on disposals.....		
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....		
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	.0	.0
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	.0	.0

SCHEDULE B - VERIFICATION
 Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	.0	
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....		
5. Unrealized valuation increase (decrease).....		
6. Total gain (loss) on disposals.....		
7. Deduct amounts received on disposals.....		
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.....		
10. Deduct current year's other-than-temporary impairment recognized.....		
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	.0
12. Total valuation allowance.....		
13. Subtotal (Line 11 plus Line 12).....	.0	.0
14. Deduct total nonadmitted amounts.....		
15. Statement value at end of current period (Line 13 minus Line 14).....	.0	.0

SCHEDULE BA - VERIFICATION
 Other Long-Term Invested Assets

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

SCHEDULE D - VERIFICATION
 Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	182,405,086	183,491,399
2. Cost of bonds and stocks acquired.....	1,445,766	5,902,266
3. Accrual of discount.....	65,235	85,153
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		314,913
6. Deduct consideration for bonds and stocks disposed of.....	2,445,740	6,758,749
7. Deduct amortization of premium.....	326,094	629,896
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).....	181,144,254	182,405,086
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	181,144,254	182,405,086

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	237,628,422	55,700	481,522	(593,396)	238,281,550	237,628,422	236,609,204	237,700,417
2. NAIC 2 (a).....	21,795,774			485,202	22,068,731	21,795,774	22,280,976	22,284,844
3. NAIC 3 (a).....							.0	
4. NAIC 4 (a).....							.0	
5. NAIC 5 (a).....							.0	
6. NAIC 6 (a).....							.0	
7. Total Bonds.....	259,424,195	55,700	481,522	(108,194)	260,350,281	259,424,195	258,890,179	259,985,261
PREFERRED STOCK								
8. NAIC 1.....	2,500,000				2,500,000	2,500,000	2,500,000	2,500,000
9. NAIC 2.....							.0	
10. NAIC 3.....							.0	
11. NAIC 4.....							.0	
12. NAIC 5.....							.0	
13. NAIC 6.....							.0	
14. Total Preferred Stock.....	2,500,000	.0	.0	.0	2,500,000	2,500,000	2,500,000	2,500,000
15. Total Bonds and Preferred Stock.....	261,924,195	55,700	481,522	(108,194)	262,850,281	261,924,195	261,390,179	262,485,261

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....80,245,925; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....80,245,925	.....XXX.....	.....80,245,925	.....165,750	.....

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....80,080,175	.....65,051,471
2. Cost of short-term investments acquired.....	.....165,750	.....15,028,704
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).....	.....80,245,925	.....80,080,175
11. Deduct total nonadmitted amounts.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	.....80,245,925	.....80,080,175

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	6,549,041
2. Cost of cash equivalents acquired.....		1,040,223,373
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....		1,046,772,414
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).....	.0	.0
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0

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

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

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

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

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

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

**Sch. D - Pt. 3
NONE**

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36179M 2T 6	GNMA PASS-THRU		09/01/2016	MORTGAGE PAYDOWN		410,071	410,071	447,234	411,428		(1,356)		(1,356)		410,071			0	13,214	02/20/2043	1
36200Q 2T 0	GOVT NATL MTGE ASSN.....		09/01/2016	MORTGAGE PAYDOWN.....		366	366	373	366				0		366			0	17	02/15/2032	1
0599999. Total Bonds - U.S. Government.....						410,437	410,437	447,607	411,794	0	(1,356)	0	(1,356)	0	410,437	0	0	0	13,231	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31294K M4 4	FHLMC PC		09/01/2016	MORTGAGE PAYDOWN.....		7,569	7,569	7,854	7,613		(44)		(44)		7,569			0	278	01/01/2018	1
31296S M5 2	FHLMC.....		09/01/2016	MORTGAGE PAYDOWN.....		3,137	3,137	3,249	3,172		(35)		(35)		3,137			0	126	01/01/2034	1
31297T WF 6	FHLMC PC.....		09/01/2016	MORTGAGE PAYDOWN.....		16,243	16,243	15,530	16,122		120		120		16,243			0	537	09/01/2035	1
31298N UG 8	FHLMC GOLD.....		09/15/2016	MORTGAGE PAYDOWN.....		217	217	224	219		(1)		(1)		217			0	11	05/01/2031	1
31389K WT 4	FNMA PASS-THRU INT 15 YR.....		08/01/2016	MORTGAGE PAYDOWN.....		3,393	3,393	3,639	3,423		(30)		(30)		3,393			0	157	02/01/2017	1
31411A JG 1	FEDERAL NATL MG.....		08/01/2016	MORTGAGE PAYDOWN.....		14,606	14,606	14,701	14,630		(24)		(24)		14,606			0	615	11/01/2036	1
31419A DS 3	FNMA PASS-THRU LNG 30 Y.....		08/01/2016	MORTGAGE PAYDOWN.....		25,920	25,920	28,241	26,093		(173)		(173)		25,920			0	982	09/01/2039	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						71,085	71,085	73,438	71,272	0	(187)	0	(187)	0	71,085	0	0	0	2,706	XXX	XXX
8399997. Total Bonds - Part 4.....						481,522	481,522	521,045	483,066	0	(1,543)	0	(1,543)	0	481,522	0	0	0	15,937	XXX	XXX
8399999. Total Bonds.....						481,522	481,522	521,045	483,066	0	(1,543)	0	(1,543)	0	481,522	0	0	0	15,937	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						481,522	XXX	521,045	483,066	0	(1,543)	0	(1,543)	0	481,522	0	0	0	15,937	XXX	XXX

QE05

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

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

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

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

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

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4 NAIC Designation / Market Indicator	5	6	7
CUSIP Identification	Description	Code		Fair Value	Book/Adjusted Carrying Value	Maturity Date
Cash Equivalents (Schedule E Part 2 Type)						
63873J JW 1	NATIXIS NY CP.....			199,983	199,983	09/30/2016..
000000 00 0	BNP Paribas Paris.....			1,400,000	1,400,000	09/26/2016..
000000 00 0	CITIGROUP GLOBAL MARKETS INC.....			700,000	700,000	09/26/2016..
000000 00 0	DEUTSCHE BANK SECURITIES INC.....			831,252	831,252	09/26/2016..
000000 00 0	HSBC SECURITIES,INC.....			1,300,000	1,300,000	09/26/2016..
000000 00 0	HSBC SECURITIES,INC.....			300,000	300,000	09/26/2016..
000000 00 0	NATIXIS NEW YORK BRANCH.....			250,000	250,000	09/26/2016..
000000 00 0	NOMURA SECURITIES.....			250,000	250,000	09/26/2016..
000000 00 0	NOMURA SECURITIES.....			500,000	500,000	09/26/2016..
000000 00 0	RBC CAPITAL MKS.....			250,000	250,000	09/26/2016..
000000 00 0	SOCIETE GENERALE NY BRANCH.....			700,000	700,000	09/26/2016..
83369Y DJ 2	SOCIETE GENERALE NEW YORK.....			200,000	200,000	09/30/2016..
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			6,881,235	6,881,235	XXX
9999999.	Totals.....			6,881,235	6,881,235	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....(2,190,417) Book/Adjusted Carrying Value \$.....(2,190,417)
- Average balance for the year: Fair Value \$.....5,898,673 Book/Adjusted Carrying Value \$.....5,898,673
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....6,881,235 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 Current Statement Date

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

General Interrogatories:

1. 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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JP MORGAN CHASE..... NEW YORK, NY.....					.....35,762,715	.....36,573,230	.....33,364,750	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX			.....(531)	.....(300)	.....(377)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....35,762,184	.....36,572,930	.....33,364,373	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....35,762,184	.....36,572,930	.....33,364,373	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....35,762,184	.....36,572,930	.....33,364,373	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
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NONE

QE13