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ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

PARAMOUNT INSURANCE COMPANY

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 11518 Employer's ID Number 010580404

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[X] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[ ]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 04/19/2002 Commenced Business 09/26/2002

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Jonathan Burns, Mr. (Name) (419)887-2909 (Area Code)(Telephone Number)(Extension)

jonathan.burns@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
Robert William LaClair Mr.	Chairman #
John Charles Randolph Mr.	President
Alan Michael Sattler Mr.	Treasurer #
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
Stacey Lee Bock Mrs., Vice President, Finance
John David Meier M.D., Vice President, Health Services

DIRECTORS OR TRUSTEES

Garry Walter Roberts Mr.
Richard Dean Heltzel Mr.
John Charles Randolph Mr.
Richard Lawrence Munk M.D.
Cathy Lynn Cantor M.D.
Dee Ann Bialecki-Haase MD.
Cynthia Ann Geronimo Ms.
Calvin Joseph Lawshe Mr.
Deborah Anne Dickenson Peters Ms.
Timothy Bublick Mr.

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
John Charles Randolph	Stacey Lee Bock	Jefffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
______ day of ______, 2015

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

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	3,735,106	9.935	3,735,106		3,735,106	9.935
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	502,328	1.336	502,328		502,328	1.336
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations	20,000	0.053	20,000		20,000	0.053
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC						
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,302,315	3.464	1,302,315		1,302,315	3.464
2.2 Unaffiliated Non-U.S. securities (including Canada)	124,215	0.330	124,215		124,215	0.330
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated						
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	31,910,889	84.881	31,910,889		31,910,889	84.881
11. Other invested assets						
12. TOTAL Invested assets	37,594,853	100.000	37,594,853		37,594,853	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,664,717
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,358,158
3.	Accrual of Discount		6,405
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		
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		6,441
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,330,499
7.	Deduct amortization of premium		21,260
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14		
	9.4 Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		5,683,963
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		5,683,963

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,735,106	3,738,051	3,731,075	3,740,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	3,735,106	3,738,051	3,731,075	3,740,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS				
U.S. Political Subdivisions of States, Territories and Possessions (Diresct 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	522,328	523,328	528,052	500,000
	8.	United States	1,302,315	1,301,766	1,312,769	1,290,000
Industrial and Miscellaneous and	9.	Canada	35,003	35,016	35,007	35,000
Hybrid Securities (unaffiliated)	10.	Other Countries	89,212	89,253	89,174	89,296
	11.	TOTALS	1,426,530	1,426,036	1,436,950	1,414,296
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	5,683,963	5,687,415	5,696,077	5,654,296
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	TOTALS				
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks				
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	TOTALS				
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks				
	26.	TOTAL Stocks				
	27.	TOTAL Bonds and Stocks	5,683,963	5,687,415	5,696,077	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	719,142	3,059,477				3,778,619	65.97	2,980,550	52.35	3,778,619	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	719,142	3,059,477				3,778,619	65.97	2,980,550	52.35	3,778,619	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1											
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS											
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1											
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS											
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1		522,328				522,328	9.12	800,972	14.07	522,328	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS		522,328				522,328	9.12	800,972	14.07	522,328	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	253,920	1,172,609				1,426,529	24.91	1,912,057	33.58	1,426,530	
6.2 NAIC 2											
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	253,920	1,172,609				1,426,529	24.91	1,912,057	33.58	1,426,530	
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 973,062	4,754,413				5,727,476	100.00	XXX	XXX	5,727,476	
9.2 NAIC 2	(d)							XXX	XXX		
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 TOTALS	973,062	4,754,413				(b) 5,727,476	100.00	XXX	XXX	5,727,476	
9.8 Line 9.7 as a % of Column 6	16.99	83.01				100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 NAIC 1	1,109,992	4,583,588				XXX	XXX	5,693,580	100.00	5,693,580	
10.2 NAIC 2						XXX	XXX				
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 TOTALS	1,109,992	4,583,588				XXX	XXX	(b) 5,693,580	100.00	5,693,580	
10.8 Line 10.7 as a % of Col. 8	19.50	80.50				XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	973,062	4,754,413				5,727,476	100.00	5,693,580	100.00	5,727,476	XXX
11.2 NAIC 2											XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 TOTALS	973,062	4,754,413				5,727,476	100.00	5,693,580	100.00	5,727,476	XXX
11.8 Line 11.7 as a % of Col. 6	16.99	83.01				100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	16.99	83.01				100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1										XXX	
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 TOTALS										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes $...............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year, $...............0 prior year of bonds with Z designations and $...............0 current year, $...............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $...............0 current year, $...............0 prior year of bonds with 5* designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $..........45,513; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	719,142	3,059,477				3,778,619	65.97	2,980,550	52.35	3,778,619	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 TOTALS	719,142	3,059,477				3,778,619	65.97	2,980,550	52.35	3,778,619	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 TOTALS											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 TOTALS											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 TOTALS											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations		522,328				522,328	9.12	800,972	14.07	522,328	
5.2 Residential Mortgage-Backed Securities											
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 TOTALS		522,328				522,328	9.12	800,972	14.07	522,328	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	253,920	678,398				932,318	16.28	1,208,139	21.22	932,318	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities		494,211				494,211	8.63	703,917	12.36	494,211	
6.5 TOTALS	253,920	1,172,609				1,426,529	24.91	1,912,057	33.58	1,426,529	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 TOTALS											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	973,062	4,260,203				5,233,265	91.37	XXX	XXX	5,233,265	
9.2 Residential Mortgage-Backed Securities								XXX	XXX		
9.3 Commercial Mortgage-Backed Securities								XXX	XXX		
9.4 Other Loan-Backed and Structured Securities		494,211				494,211	8.63	XXX	XXX	494,211	
9.5 TOTALS	973,062	4,754,413				5,727,476	100.00	XXX	XXX	5,727,476	
9.6 Line 9.5 as a % of Col. 6	16.99	83.01				100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,109,992	3,879,671				XXX	XXX	4,989,662	87.64	4,989,662	
10.2 Residential Mortgage-Backed Securities						XXX	XXX				
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities		703,917				XXX	XXX	703,917	12.36	703,917	
10.5 TOTALS	1,109,992	4,583,588				XXX	XXX	5,693,580	100.00	5,693,580	
10.6 Line 10.5 as a % of Col. 8	19.50	80.50				XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	973,062	4,260,203				5,233,265	91.37	4,989,662	87.64	5,233,265	XXX
11.2 Residential Mortgage-Backed Securities											XXX
11.3 Commercial Mortgage-Backed Securities											XXX
11.4 Other Loan-Backed and Structured Securities		494,211				494,211	8.63	703,917	12.36	494,211	XXX
11.5 TOTALS	973,062	4,754,413				5,727,476	100.00	5,693,580	100.00	5,727,476	XXX
11.6 Line 11.5 as a % of Col. 6	16.99	83.01				100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	16.99	83.01				100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 TOTALS										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	28,863	28,863			
2.	Cost of short-term investments acquired	691,345	691,345			
3.	Accrual of discount	39	39			
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals	(284)	(284)			
6.	Deduct consideration received on disposals	676,450	676,450			
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)	43,513	43,513			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	43,513	43,513			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SI15 Schedule E - Verification . . . . NONE

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned . . . . NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired . . . . NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed . . . . NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828VW7	U S TREASURY NOTE				1	100,575	100.5230	100,523	100,000	100,331		(192)			0.875	0.679	MS	259	875	09/24/2013	09/15/2016
912828WA4	U S TREASURY NOTE				1	125,297	100.0310	125,039	125,000	125,263		(32)			0.625	0.486	AO	165	156	10/31/2014	10/15/2016
912828UW8	U S TREASURY NOTE				1	678,362	99.8440	683,931	685,000	681,730		2,520			0.250	0.623	AO	362	1,713	08/30/2013	04/15/2016
912828VN7	U S TREASURY NOTE	SD			1	676,160	100.0700	675,473	675,000	675,629		(531)			0.250	0.090	JJ	706	844	07/02/2014	07/31/2015
912828WP1	U S TREASURY NOTE				1	199,569	99.9450	199,890	200,000	199,639		69			0.875	0.950	JD	77	875	07/08/2014	06/15/2017
912828WT3	U S TREASURY NOTE				1	99,582	99.8830	99,883	100,000	99,640		58			0.875	1.019	JJ	402		07/31/2014	07/15/2017
912828WF3	U S TREASURY NOTE				1	500,334	100.0080	500,040	500,000	500,217		(111)			0.625	0.609	MN	397	3,125	02/06/2014	11/15/2016
912828WH9	U S TREASURY NOTE				1	190,227	100.0550	190,105	190,000	190,181		(46)			0.875	0.795	MN	211	831	05/16/2014	05/15/2017
912828F54	U S TREASURY NOTE				1	154,687	99.6170	154,406	155,000	154,702		16			0.875	0.913	AO	287		11/07/2014	10/15/2017
912828F88	U S TREASURY NOTE				1	174,482	99.5860	174,276	175,000	174,521		39			0.375	0.555	AO	110		11/07/2014	10/31/2016
912828B74	U S TREASURY NOTE				1	99,578	99.7500	99,750	100,000	99,694		116			0.625	0.770	FA	234	313	03/07/2014	02/15/2017
912828F47	U S TREASURY NOTE				1	49,918	99.8830	49,942	50,000	49,928		10			0.500	0.583	MS	64		09/30/2014	09/30/2016
912828SJ0	U S TREASURY NOTE				1	25,047	100.2420	25,061	25,000	25,033		(14)			0.875	0.813	FA	74	219	01/29/2014	02/28/2017
912828UM0	U S TREASURY NOTE				1	532,534	100.0390	535,209	535,000	533,868		1,001			0.375	0.564	FA	752	2,006	08/30/2013	02/15/2016
912828G20	U S TREASURY NOTE				1	74,865	99.5230	74,642	75,000	74,871		6			0.875	0.936	MN	116		12/02/2014	11/15/2017
912828G79	U S TREASURY NOTE				1	49,857	99.7660	49,883	50,000	49,858		1			1.000	1.098	JD	22		12/22/2014	12/15/2017
0199999 Subtotal - U.S. Governments - Issuer Obligations						3,731,075	XXX	3,738,051	3,740,000	3,735,106		2,908			XXX	XXX	XXX	4,239	10,956	XXX	XXX
0599999 Subtotal - U.S. Governments						3,731,075	XXX	3,738,051	3,740,000	3,735,106		2,908			XXX	XXX	XXX	4,239	10,956	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
3134G3P38	FEDERAL HOME LN MTG CORP			1	1	258,456	100.0050	260,013	260,000	259,116		496			0.750	0.945	AO	466	1,950	08/30/2013	10/05/2016
31398ADM1	FEDERAL NATL MTG ASSN				1	249,597	110.5570	243,225	220,000	243,212		(6,385)			5.375	1.000	JD	624	11,825	04/24/2014	06/12/2017
91412GSX4	UNIV OF CALIFORNIA CA REVENUES			1	1FE	20,000	100.4490	20,090	20,000	20,000					0.907	0.907	MN	23	203	09/26/2013	05/15/2016
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						528,052	XXX	523,328	500,000	522,328		(5,889)			XXX	XXX	XXX	1,113	13,978	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						528,052	XXX	523,328	500,000	522,328		(5,889)			XXX	XXX	XXX	1,113	13,978	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
02665WAB7	AMERICAN HONDA FINANCE CORP				1FE	75,549	100.4620	75,347	75,000	75,432		(117)			1.125	0.796	AO	197	422	07/01/2014	10/07/2016
0258M0DM8	AMERICN EXPRESS CREDIT				1FE	64,679	99.6850	64,795	65,000	64,724		46			1.125	1.303	JD	53	366	07/30/2014	06/05/2017
037833AM2	APPLE INC			1	1FE	75,048	100.2230	75,167	75,000	75,040		(8)			1.050	1.027	MN	123	394	06/25/2014	05/05/2017
05531FAL7	BB&T CORP			1	1FE	68,871	99.9460	69,962	70,000	69,242		279			1.600	2.026	FA	423	1,120	08/30/2013	08/15/2017
097014AN4	BOEING CAPITAL CORP			1	1FE	25,709	101.8950	25,474	25,000	25,331		(292)			2.125	0.938	FA	201	531	09/10/2013	08/15/2016
191216AP5	COCA-COLA CO/THE			1	1FE	81,514	100.9800	80,784	80,000	80,601		(685)			1.500	0.634	MN	153	1,200	08/30/2013	11/15/2015
36962G6R0	GENERAL ELECTRIC CAPITAL CORP				1FE	50,227	100.3640	50,182	50,000	50,106		(103)			1.000	0.791	JJ	240	500	10/24/2013	01/08/2016
46625HJA9	JPMORGAN CHASE & CO				1FE	36,858	102.7940	35,978	35,000	36,049		(684)			3.150	1.144	JJ	552	1,103	10/22/2013	07/05/2016
61166WAR2	MONSANTO CO			1	1FE	14,985	99.2320	14,885	15,000	14,988		2			1.150	1.183	JD		86	06/26/2014	06/30/2017
66989HAC2	NOVARTIS CAPITAL CORP			1	1FE	114,210	100.7760	110,854	110,000	110,805		(2,556)			2.900	0.563	AO	594	3,190	08/30/2013	04/24/2015
693304AQ0	PECO ENERGY CO			1	1FE	14,978	100.3970	15,060	15,000	14,987		7			1.200	1.248	AO	38	191	09/16/2013	10/15/2016
792860AH1	TRAVELERS COS INC/THE			1	1FE	66,137	104.1300	62,478	60,000	62,515		(2,720)			5.500	0.898	JD	275	3,300	08/30/2013	12/01/2015
929903DT6	WACHOVIA CORP				1FE	79,072	110.4030	77,282	70,000	77,553		(1,519)			5.750	1.272	JD	179	2,013	06/25/2014	06/15/2017
931142DN0	WAL-MART STORES INC				1FE	124,981	99.7700	124,713	125,000	124,986		4			1.000	1.005	AO	243	622	04/15/2014	04/21/2017
064159DA1	BANK OF NOVA SCOTIA		I		1FE	9,997	100.0690	10,007	10,000	9,998		1			1.100	1.110	JD	6	110	12/10/2013	12/13/2016
78008SD86	ROYAL BANK OF CANADA		I		1FE	25,010	100.0380	25,010	25,000	25,005		(4)			0.850	0.833	MS	67	213	10/22/2013	03/08/2016
85771PAT9	STATOIL ASA		R	1	1FE	14,960	99.3910	14,909	15,000	14,962		2			1.250	1.340	MN	27		11/03/2014	11/09/2017
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						942,787	XXX	932,884	920,000	932,323		(8,347)			XXX	XXX	XXX	3,369	15,358	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02005ADV7	ALLY MASTER OWNER TRUST 1 A2			1	1FE	99,973	99.6120	99,612	100,000	99,978		5			1.290	1.296	MON	57	1,111	01/28/2014	01/15/2019
05579UAD5	BMW VEHICLE LEASE TRUST 1 A4			1	1FE	20,000	99.9770	19,995	20,000	20,000		0			0.990	0.991	MON	6	134	04/09/2014	08/21/2017
14313TAC3	CARMAX AUTO OWNER TRUST 3 A3			1	1FE	19,998	99.6240	19,925	20,000	19,999		0			1.330	1.332	MON	10	79	08/16/2014	06/17/2019
14313UAC0	CARMAX AUTO OWNER TRUST 4 A3			1	1FE	69,994	99.7260	69,808	70,000	69,994		0			1.250	1.252	MON	39	78	11/05/2014	11/15/2019
12591BAC9	CNH EQUIPMENT TRUST A A3			1	1FE	49,999	99.7280	49,864	50,000	49,999		0			0.840	0.840	MON	19	344	02/12/2014	05/15/2019
34530LAE1	FORD CREDIT AUTO LEASE TR B A4			1	1FE	9,999	100.1810	10,018	10,000	9,999		0			1.100	1.104	MON	5	42	07/22/2014	11/15/2017
43814HAC2	HONDA AUTO RECEVEIVABLES 3 A3			1	1FE	49,990	99.6650	49,833	50,000	49,991		1			0.880	0.885	MON	20	141	08/12/2014	06/15/2018
80283XAD9	SANTANDER DRIVE AUTO REC 3 A3			1	1FE	79,999	99.7700	79,816	80,000	79,999		0			0.810	0.810	MON	27	319	06/11/2014	07/16/2018
92867QAD3	VOLKSWAGEN AUTO LEASE TRU A A3			1	1FE	19,998	99.6810	19,936	20,000	19,999		0			0.800	0.803	MON	5	137	02/04/2014	04/20/2017
78447NAD8	SMART TRUST/AUSTRALIA 1US A3A		R	1	1FE	74,213	100.0650	74,344	74,296	74,249		47			0.840	0.877	MON	29	624	08/30/2013	09/14/2016
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						494,163	XXX	493,152	494,296	494,206		54			XXX	XXX	XXX	217	3,007	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						1,436,950	XXX	1,426,036	1,414,296	1,426,530		(8,293)			XXX	XXX	XXX	3,586	18,366	XXX	XXX
7799999 Subtotals - Issuer Obligations						5,201,914	XXX	5,194,263	5,160,000	5,189,757		(11,328)			XXX	XXX	XXX	8,721	40,293	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999 Subtotals - Other Loan-Backed and Structured Securities						494,163	XXX	493,152	494,296	494,206		54			XXX	XXX	XXX	217	3,007	XXX	XXX
8399999 Grand Total - Bonds						5,696,077	XXX	5,687,415	5,654,296	5,683,963		(11,274)			XXX	XXX	XXX	8,937	43,300	XXX	XXX

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned . . . . NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned . . . . 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
Bonds - U.S. Governments								
912828WF3	U S TREASURY NOTE		02/06/2014	MORGAN STANLEY & CO INC, NY	X X X	250,108	250,000	363
912828WA4	U S TREASURY NOTE		10/31/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	100,270	100,000	27
912828VN7	U S TREASURY NOTE		07/02/2014	FIFTH THIRD	X X X	676,160	675,000	713
912828WT3	U S TREASURY NOTE		07/31/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	99,582	100,000	40
912828WP1	U S TREASURY NOTE		07/08/2014	MORGAN STANLEY & CO INC, NY	X X X	199,569	200,000	108
912828WH9	U S TREASURY NOTE		05/16/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	190,227	190,000	9
912828SJ0	U S TREASURY NOTE		01/29/2014	JPMORGAN SECURITIES INC, NEW YORK	X X X	25,047	25,000	92
912828F54	U S TREASURY NOTE		11/07/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	154,687	155,000	73
912828F47	U S TREASURY NOTE		09/30/2014	JPMORGAN SECURITIES INC, NEW YORK	X X X	49,918	50,000	1
912828B74	U S TREASURY NOTE		03/07/2014	NOMURA SECS, NEW YORK	X X X	99,578	100,000	40
912828G79	U S TREASURY NOTE		12/22/2014	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	49,857	50,000	11
912828G20	U S TREASURY NOTE		12/02/2014	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	74,865	75,000	33
912828F88	U S TREASURY NOTE		11/07/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	174,482	175,000	12
0599999 Subtotal - Bonds - U.S. Governments						2,144,352	2,145,000	1,520
Bonds - U.S. Special Revenue, Special Assessment								
31398ADM1	FEDERAL NATL MTG ASSN		04/24/2014	NOMURA SECS, NEW YORK	X X X	249,597	220,000	4,369
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						249,597	220,000	4,369
Bonds - Industrial and Miscellaneous (Unaffiliated)								
02665WAB7	AMERICAN HONDA FINANCE CORP		07/01/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	75,549	75,000	211
0258M0DM8	AMERICN EXPRESS CREDIT		07/30/2014	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	64,679	65,000	120
037833AM2	APPLE INC		06/25/2014	CREDIT AGRICOLE (USA) INC, ISELIN	X X X	75,048	75,000	118
61166WAR2	MONSANTO CO		06/26/2014	WILLIAMS CAPITAL GROUP LP, JERSEY CITY	X X X	14,985	15,000	
929903DT6	WACHOVIA CORP		06/25/2014	STIFEL NICOLAUS	X X X	79,072	70,000	168
931142DN0	WAL-MART STORES INC		04/15/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	124,981	125,000	
85771PAT9	STATOIL ASA	R	11/03/2014	MORGAN STANLEY & CO INC, NY	X X X	14,960	15,000	
02005ADV7	ALLY MASTER OWNER TRUST 1 A2		01/28/2014	JPMORGAN SECURITIES INC, NEW YORK	X X X	99,973	100,000	
05579UAD5	BMW VEHICLE LEASE TRUST 1 A4		04/09/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	20,000	20,000	
14313TAC3	CARMAX AUTO OWNER TRUST 3 A3		08/16/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	19,998	20,000	
14313UAC0	CARMAX AUTO OWNER TRUST 4 A3		11/05/2014	CREDIT SUISSE, NEW YORK (CSUS)	X X X	69,994	70,000	
12591BAC9	CNH EQUIPMENT TRUST A A3		02/12/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	49,999	50,000	
34530LAE1	FORD CREDIT AUTO LEASE TR B A4		07/22/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	9,999	10,000	
43814HAC2	HONDA AUTO RECEVEIVABLES 3 A3		08/12/2014	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	49,990	50,000	
80283XAD9	SANTANDER DRIVE AUTO REC 3 A3		06/11/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	79,999	80,000	
92867QAD3	VOLKSWAGEN AUTO LEASE TRU A A3		02/04/2014	Mellon Bank	X X X	19,998	20,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						869,225	860,000	617
8399997 Subtotal - Bonds - Part 3						3,263,173	3,225,000	6,506
8399998 Summary item from Part 5 for Bonds						94,985	95,000	63
8399999 Subtotal - Bonds						3,358,158	3,320,000	6,569
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
9799998 Summary Item from Part 5 for Common Stocks							X X X	
9899999 Subtotal - Preferred and Common Stocks							X X X	
9999999 Totals						3,358,158	X X X	6,569

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828VU1	U S TREASURY NOTE		03/07/2014	DEUTSCHE BK SECS INC, NY	XXX	150,318	150,000	150,088	150,076		(8)		(8)		150,068		250	250	284	08/31/2015
912828VY3	U S TREASURY NOTE		05/12/2014	DEUTSCHE BK SECS INC, NY	XXX	25,026	25,000	24,961	24,966		5		5		24,970		56	56	39	09/30/2015
912828TT7	U S TREASURY NOTE		12/15/2014	MERRILL LYNCH PIERCE FENN	XXX	415,475	415,000	413,315	413,582		685		685		414,267		1,208	1,208	1,111	10/15/2015
912828SU5	U S TREASURY NOTE		01/29/2014	JP MORGAN CHASE BANK/HSBC	XXX	100,078	100,000	99,852	99,881		7		7		99,888		190	190	52	05/15/2015
912828SW1	US TREASURY NOTE		05/31/2014	Maturity	XXX	675,000	675,000	675,896	675,338		(338)		(338)		675,000				844	05/31/2014
0599999 Subtotal - Bonds - U.S. Governments						1,365,897	1,365,000	1,364,113	1,363,842		352		352		1,364,194		1,703	1,703	2,330	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
31331KHW3	FEDERAL FARM CR BK CONS BD		02/06/2014	CITIGROUP GBL MKTS/SALOMO	XXX	252,863	250,000	254,208	253,056		(346)		(346)		252,710		153	153	880	11/19/2014
313381PY5	FEDERAL HOME LN BK CONS BD		04/23/2014	Call	XXX	270,000	270,000	269,247	269,297		703		703		270,000				540	10/23/2015
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						522,863	520,000	523,454	522,352		358		358		522,710		153	153	1,420	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258M0DE6	AMERICAN EXPRESS CREDIT CORP		07/30/2014	US BANCORP INVESTMENTS IN	XXX	131,455	130,000	131,983	131,613		(657)		(657)		130,956		499	499	1,466	06/12/2015
084664BX8	BERKSHIRE HATHAWAY FINANCE COR		07/17/2014	CITIGROUP GBL MKTS/SALOMO	XXX	60,262	60,000	59,901	59,912		19		19		59,931		332	332	534	08/15/2016
263534BX6	EI DU PONT DE NEMOURS & CO		05/12/2014	WELLS FARGO SECURITIES LL	XXX	62,101	60,000	63,616	62,836		(873)		(873)		61,963		138	138	1,900	03/15/2015
594918AG9	MICROSOFT CORP		11/03/2014	US BANCORP INVESTMENTS IN	XXX	90,983	90,000	92,013	91,690		(819)		(819)		90,871		112	112	1,621	09/25/2015
931142CX9	WAL-MART STORES INC		04/15/2014	US BANCORP INVESTMENTS IN	XXX	132,157	130,000	132,315	131,958		(328)		(328)		131,631		526	526	953	10/25/2015
055451AK4	BHP BILLITON FINANCE USA LTD	R	06/25/2014	WELLS FARGO SECURITIES LL	XXX	87,009	85,000	86,112	85,999		(169)		(169)		85,830		1,179	1,179	970	11/21/2016
85771SAC0	STATOIL ASA	R	06/25/2014	MERRILL LYNCH PROFESSIONA	XXX	151,112	150,000	153,890	152,736		(1,723)		(1,723)		151,013		99	99	3,081	10/15/2014
34530CAC5	FORD CREDIT AUTO LEASE TR A A3		07/02/2014	MORGAN STANLEY & CO INC,	XXX	100,047	100,000	99,846	99,866		31		31		99,897		149	149	338	03/15/2016
44890LAC8	HYUNDAI AUTO RECEIVABLES B A3		11/06/2014	PERSHING LLC, JERSEY CITY	XXX	115,085	115,000	114,745	114,765		54		54		114,820		266	266	742	09/15/2017
47787TAB2	JOHN DEERE OWNER TRUST A A2		01/29/2014	Redemption	XXX	135,582	135,582	135,485	135,501		15		15		135,516		66	66	70	09/15/2015
654748AC6	NISSAN AUTO RECEIVABLES 2 A A3		07/02/2014	NOMURA SECS, NEW YORK	XXX	125,010	125,000	124,645	124,677		49		49		124,726		284	284	352	05/15/2017
80283GAC8	SANTANDER DRIVE AUTO RECE 3 A3		06/11/2014	NOMURA SECS, NEW YORK	XXX	120,155	120,000	119,149	119,217		93		93		119,310		845	845	422	10/16/2017
78447NAD8	SMART TRUST/AUSTRALIA 1US A3A	R	12/15/2014	Redemption	XXX	35,704	35,704	35,664	35,688		16		16		35,704				250	09/14/2016
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,346,662	1,336,286	1,349,364	1,346,459		(4,291)		(4,291)		1,342,168		4,494	4,494	12,699	XXX
8399997 Subtotal - Bonds - Part 4						3,235,421	3,221,286	3,236,931	3,232,653		(3,582)		(3,582)		3,229,071		6,350	6,350	16,449	XXX
8399998 Summary Item from Part 5 for Bonds						95,078	95,000	94,985			1		1		94,987		91	91	163	XXX
8399999 Subtotal - Bonds						3,330,499	3,316,286	3,331,916	3,232,653		(3,581)		(3,581)		3,324,058		6,441	6,441	16,612	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
9799998 Summary Item from Part 5 for Common Stocks							XXX													XXX
9899999 Subtotal - Preferred and Common Stocks							XXX													XXX
9999999 Totals						3,330,499	XXX	3,331,916	3,232,653		(3,581)		(3,581)		3,324,058		6,441	6,441	16,612	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828VY3	U S TREASURY NOTE		01/30/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	05/12/2014	DEUTSCHE BK SECS INC, NY	75,000	74,986	75,079	74,987		1		1			92	92	116	63
0599999 Subtotal - Bonds - U.S. Governments							75,000	74,986	75,079	74,987		1		1			92	92	116	63
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
14313QAB1	CARMAX AUTO OWNER TRUST 1 A2		02/04/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/07/2014	BARCLAYS CAPITAL INC, NEW	20,000	20,000	19,999	20,000		0		0			(1)	(1)	47	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							20,000	20,000	19,999	20,000		0		0			(1)	(1)	47	
8399998 Subtotal - Bonds							95,000	94,985	95,078	94,987		1		1			91	91	163	63
9999999 Totals								94,985	95,078	94,987		1		1			91	91	163	63

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures manual)	6 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	 10 % of Outstanding
NONE									
1999999 Total - Preferred and Common Stocks								XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	 6 % of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
8399999 Total Bonds																XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
262006885	DREYFUS GOVT PRIME MM			12/31/2014	MELLON BANK		43,508						43,508			0.500	0.500	MON		
60934N104	FEDERATED GOVT OBLIGATIONS FUND			09/30/2014	FIFTH THIRD		5						5			0.500	0.501	MON		
8899999 Subtotal - Exempt Money Market Mutual Funds							43,513					XXX	43,513			XXX	XXX	XXX		
9199999 Total Short-Term Investments							43,513					XXX	43,513			XXX	XXX	XXX		

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminiated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Huntington Bank	Maumee, OH						30,367,871	X X X
Huntington Bank	Maumee, OH						1,346,874	X X X
Huntington Bank	Maumee, OH						(41,174)	X X X
Mutual of Omaha Bank	Omaha, NE						193,805	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X			31,867,376	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X			31,867,376	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X		X X X
0599999 Total Cash				X X X			31,867,376	X X X

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

1. January	36,987,687	4. April	47,153,455	7. July	46,660,769	10. October	48,366,101
2. February	40,546,703	5. May	45,831,613	8. August	47,100,245	11. November	43,502,242
3. March	37,400,099	6. June	44,801,312	9. September	48,926,081	12. December	31,867,376

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States. Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama (AL)						
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	675,629	675,473		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	X X X	X X X				
59. TOTAL	X X X	X X X	675,629	675,473		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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