PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014
OF THE CONDITION AND AFFAIRS OF THE

Utica National Insurance Company of Ohio

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 13998 Employer's ID Number 27-2764004

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio
Country of Domicile United States of America

Incorporated/Organized 04/06/2010 Commenced Business 12/22/2010

Statutory Home Office 2600 Corporate Exchange Drive (Street and Number), Columbus , OH, US 43231 (City or Town, State, Country and Zip Code)

Main Administrative Office 180 Genesee Street (Street and Number)
New Hartford , NY, US 13413 (City or Town, State, Country and Zip Code), 315-734-2000 (Area Code) (Telephone Number)

Mail Address Post Office Box 530 (Street and Number or P.O. Box), Utica , NY, US 13503-0530 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 180 Genesee Street (Street and Number)
New Hartford , NY, US 13413 (City or Town, State, Country and Zip Code), 315-734-2000 (Area Code) (Telephone Number)

Internet Website Address www.uticanational.com

Statutory Statement Contact Sandra Jean Giehl (Name), 315-734-2192 (Area Code) (Telephone Number)
sandy.giehl@uticanational.com (E-mail Address), 315-734-2994 (FAX Number)

OFFICERS

Chairman & CEO	James Douglas Robinson	EVP # & Secretary	Kristen Holly Martin
President & COO	Richard Patrick Creedon #	Treasurer	Brian Wade Miller Jr. #

OTHER

DIRECTORS OR TRUSTEES

John Martin Anderson #	Jolene Marie Casatelli #	Paul Lewis Cohen #
Richard Patrick Creedon	Steven Paul Guzski	Kristen Holly Martin
Mohammed Arif Masud #	James Douglas Robinson	

State of New York
County of Oneida SS:

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

James Douglas Robinson Chairman & CEO	Richard Patrick Creedon President & COO	Kristen Holly Martin EVP & Secretary

Subscribed and sworn to before me this
day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,048,401	7.259	1,048,401		1,048,401	7.259
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	297,958	2.063	297,958		297,958	2.063
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	1,484,071	10.276	1,484,071		1,484,071	10.276
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	507,688	3.515	507,688		507,688	3.515
1.43 Revenue and assessment obligations	506,235	3.505	506,235		506,235	3.505
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,733,908	12.006	1,733,908		1,733,908	12.006
1.512 Issued or guaranteed by FNMA and FHLMC	1,114,730	7.719	1,114,730		1,114,730	7.719
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000				0.000
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		0.000				0.000
1.523 All other	196,149	1.358	196,149		196,149	1.358
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	6,743,905	46.696	6,743,905		6,743,905	46.696
2.2 Unaffiliated non-U.S. securities (including Canada)	754,833	5.227	754,833		754,833	5.227
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated		0.000				0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated		0.000				0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	54,406	0.377	54,406		54,406	0.377
11. Other invested assets		0.000				0.000
12. Total invested assets	14,442,284	100.000	14,442,284		14,442,284	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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, Column 15		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		10,031,157
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,589,515
3.	Accrual of discount		4,929
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		(129)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,187,474
7.	Deduct amortization of premium		50,114
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)		14,387,884
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		14,387,884

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	2,782,309	2,832,827	2,813,550	2,722,255
Governments	2. Canada	249,833	248,300	249,735	250,000
(Including all obligations guaranteed	3. Other Countries	48,125	44,287	47,526	50,000
by governments)	4. Totals	3,080,267	3,125,414	3,110,811	3,022,255
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,484,071	1,520,466	1,512,185	1,275,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	507,689	538,425	515,575	500,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	1,620,965	1,646,027	1,624,638	1,568,258
	8. United States	6,940,054	7,033,409	6,949,997	6,878,147
Industrial and Miscellaneous and	9. Canada	245,456	245,130	244,410	255,000
Hybrid Securities (unaffiliated)	10. Other Countries	509,377	510,302	509,538	510,000
	11. Totals	7,694,887	7,788,841	7,703,945	7,643,147
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	14,387,879	14,619,173	14,467,154	14,008,660
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	14,387,879	14,619,173	14,467,154	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	720,848	1,425,148	369,852	223,564	42,897	2,782,309	19.3	3,309,465	33.0	2,782,309	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	720,848	1,425,148	369,852	223,564	42,897	2,782,309	19.3	3,309,465	33.0	2,782,309	
2. All Other Governments											
2.1 NAIC 1		249,833				249,833	1.7	249,781	2.5	249,833	
2.2 NAIC 2		48,125				48,125	0.3			48,125	
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals		297,958				297,958	2.1	249,781	2.5	297,958	
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1			1,484,071			1,484,071	10.3	556,337	5.5	1,484,071	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals			1,484,071			1,484,071	10.3	556,337	5.5	1,484,071	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		254,532	253,157			507,689	3.5	763,776	7.6	507,688	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		254,532	253,157			507,689	3.5	763,776	7.6	507,688	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	126,091	693,786	534,748	229,378	36,963	1,620,966	11.3	1,011,157	10.1	1,620,966	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	126,091	693,786	534,748	229,378	36,963	1,620,966	11.3	1,011,157	10.1	1,620,966	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	103,530	1,640,713	3,445,313	154,884		5,344,441	37.1	2,764,530	27.6	5,344,441	
6.2 NAIC 2		1,196,118	1,154,328			2,350,446	16.3	1,376,106	13.7	2,350,446	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	103,530	2,836,832	4,599,641	154,884		7,694,887	53.5	4,140,636	41.3	7,694,887	
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 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 950,469	4,264,012	6,087,141	607,826	79,860	11,989,309	83.3	XXX	XXX	11,989,308	
9.2 NAIC 2	(d)	1,244,243	1,154,328			2,398,571	16.7	XXX	XXX	2,398,571	
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	950,469	5,508,256	7,241,469	607,826	79,860	(b) 14,387,880	100.0	XXX	XXX	14,387,879	
9.8 Line 9.7 as a % of Col. 6	6.6	38.3	50.3	4.2	0.6	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 NAIC 1	826,294	3,709,731	3,441,872	563,606	113,541	XXX	XXX	8,655,044	86.3	8,655,044	
10.2 NAIC 2		332,021	1,044,085			XXX	XXX	1,376,106	13.7	1,376,106	
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	826,294	4,041,752	4,485,957	563,606	113,541	XXX	XXX	(b) 10,031,150	100.0	10,031,150	
10.8 Line 10.7 as a % of Col. 8	8.2	40.3	44.7	5.6	1.1	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	950,468	4,264,012	6,087,141	607,826	79,860	11,989,307	83.3	8,655,044	86.3	11,989,307	XXX
11.2 NAIC 2		1,244,243	1,154,328			2,398,571	16.7	1,376,106	13.7	2,398,571	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	950,468	5,508,255	7,241,469	607,826	79,860	14,387,878	100.0	10,031,150	100.0	14,387,878	XXX
11.8 Line 11.7 as a % of Col. 6	6.6	38.3	50.3	4.2	0.6	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	6.6	38.3	50.3	4.2	0.6	100.0	XXX	XXX	XXX	100.0	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 $ .... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ .... , current year $ .... 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 $ .... ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	402,042	646,359				1,048,402	7.3	1,253,348	12.5	1,048,401	
1.2 Residential Mortgage-Backed Securities	318,805	778,789	369,852	223,564	42,897	1,733,908	12.1	2,056,117	20.5	1,733,908	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	720,848	1,425,149	369,852	223,564	42,897	2,782,310	19.3	3,309,465	33.0	2,782,309	
2. All Other Governments											
2.1 Issuer Obligations		297,958				297,958	2.1	249,781	2.5	297,958	
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		297,958				297,958	2.1	249,781	2.5	297,958	
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations			1,484,071			1,484,071	10.3	556,337	5.5	1,484,071	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals			1,484,071			1,484,071	10.3	556,337	5.5	1,484,071	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		254,532	253,157			507,689	3.5	763,776	7.6	507,688	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		254,532	253,157			507,689	3.5	763,776	7.6	507,688	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations		251,225	215,010	40,000		506,235	3.5	376,728	3.8	506,235	
5.2 Residential Mortgage-Backed Securities	126,091	442,561	319,738	189,378	36,963	1,114,731	7.7	634,429	6.3	1,114,730	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	126,091	693,786	534,748	229,378	36,963	1,620,966	11.3	1,011,157	10.1	1,620,965	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations		2,744,212	4,599,641	154,884		7,498,737	52.1	3,975,614	39.6	7,498,738	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities	103,530	92,619				196,149	1.4	165,021	1.6	196,149	
6.5 Totals	103,530	2,836,831	4,599,641	154,884		7,694,886	53.5	4,140,635	41.3	7,694,887	
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 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	402,042	4,194,286	6,551,879	194,884		11,343,092	78.8	XXX	XXX	11,343,091	
9.2 Residential Mortgage-Backed Securities	444,896	1,221,350	689,590	412,942	79,860	2,848,639	19.8	XXX	XXX	2,848,638	
9.3 Commercial Mortgage-Backed Securities								XXX	XXX		
9.4 Other Loan-Backed and Structured Securities	103,530	92,619				196,149	1.4	XXX	XXX	196,149	
9.5 Totals	950,469	5,508,256	7,241,469	607,826	79,860	14,387,880	100.0	XXX	XXX	14,387,878	
9.6 Line 9.5 as a % of Col. 6	6.6	38.3	50.3	4.2	0.6	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	453,935	2,837,180	3,805,034	79,435		XXX	XXX	7,175,584	71.5	7,175,582	2
10.2 Residential Mortgage-Backed Securities	350,257	1,061,652	680,925	484,171	113,541	XXX	XXX	2,690,546	26.8	2,690,546	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities	22,102	142,919				XXX	XXX	165,021	1.6	165,021	
10.5 Totals	826,294	4,041,751	4,485,959	563,606	113,541	XXX	XXX	10,031,151	100.0	10,031,149	2
10.6 Line 10.5 as a % of Col. 8	8.2	40.3	44.7	5.6	1.1	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	402,042	4,194,286	6,551,879	194,884		11,343,091	78.8	7,175,582	71.5	11,343,091	XXX
11.2 Residential Mortgage-Backed Securities	444,896	1,221,350	689,590	412,942	79,860	2,848,638	19.8	2,690,546	26.8	2,848,638	XXX
11.3 Commercial Mortgage-Backed Securities											XXX
11.4 Other Loan-Backed and Structured Securities	103,530	92,619				196,149	1.4	165,021	1.6	196,149	XXX
11.5 Totals	950,468	5,508,255	7,241,469	607,826	79,860	14,387,878	100.0	10,031,149	100.0	14,387,878	XXX
11.6 Line 11.5 as a % of Col. 6	6.6	38.3	50.3	4.2	0.6	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	6.6	38.3	50.3	4.2	0.6	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations								2	0.0	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								2	0.0	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					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

3.1 Add:

Change in variation margin on open contracts - Highly effective hedges

3.11 Section 1, Column 15, current year minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - All other

3.13 Section 1, Column 18, current year minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

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

4.2 Less:

4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)

4.22 Amount recognized (Section 2, Column 16)

4.3 Subtotal (Line 4.1 minus Line 4.2)

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
9999999 - Totals						XXX	XXX	XXX			XXX	XXX	XXX		

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

NONE

SCHEDULE DB - VERIFICATION

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

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

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

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

NONE

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum- brances	Book/Adjusted Carrying Value Less Encum- brances	Fair Value Less Encum- brances	Current Year's Depre- ciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encum- brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum- brances	Taxes, Repairs and Expenses Incurred
0699999 - Totals																

NONE

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3399999 - Totals														XXX

NONE

General Interrogatory:

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

SCHEDULE B - PART 2

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

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

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 - Totals																	

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4699999 - Totals																			XXX

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
4699999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4699999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-A2-6	US TREASURY N/B				1	199,773	100.0000	200,000	200,000	199,895		115			0.250	0.300	MN	44	500	12/11/2013	11/30/2015
912828-DV-9	US TREASURY N/B	SD			1	226,312	101.4680	202,938	200,000	202,148		(5,759)			4.125	1.200	MN	1,071	8,250	09/21/2010	05/15/2015
912828-SC-5	US TREASURY N/B				1	351,750	100.2810	350,984	350,000	351,167		(554)			0.875	0.710	JJ	1,282	3,063	12/11/2013	01/31/2017
912828-UU-2	US TREASURY N/B	SD			1	293,672	98.4370	295,313	300,000	295,191		1,444			0.750	1.250	MS	575	2,250	12/11/2013	03/31/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,071,507	XXX	1,049,235	1,050,000	1,048,401		(4,754)			XXX	XXX	XXX	2,972	14,063	XXX	XXX
36178W-GL-7	GN AB9203			2	1	246,190	102.6030	236,437	230,437	243,991		(2,178)			3.000	2.110	MON	576	6,913	12/05/2012	11/15/2042
36202F-M7-8	G2 4882			2	1	165,351	107.5430	173,805	161,614	164,691		(646)			4.000	3.480	MON	539	6,705	06/20/2011	12/20/2040
36202F-PF-7	G2 4922			2	1	162,074	107.5430	169,946	158,025	161,433		(664)			4.000	3.420	MON	527	6,321	06/15/2011	01/20/2041
36202F-TL-0	G2 5055			2	1	230,484	109.6500	238,561	217,566	230,301		(2,570)			4.500	2.720	MON	816	10,220	06/28/2011	05/20/2041
36202F-UE-4	G2 5081			2	1	145,654	107.4800	152,245	141,648	145,291		(722)			4.000	3.250	MON	472	5,666	06/23/2011	06/20/2041
36202F-UF-1	G2 5082			2	1	141,340	109.6180	146,684	133,813	141,177		(1,409)			4.500	2.850	MON	502	6,022	06/20/2011	06/20/2041
36202F-Y5-9	G2 5232			2	1	508,275	105.3330	516,888	490,717	504,649		(2,450)			3.500	2.910	MON	1,431	17,175	11/18/2011	11/20/2041
36241L-S3-1	GN 783238			2	1	142,675	107.6500	149,026	138,435	142,375		(827)			4.000	3.160	MON	461	5,537	06/24/2011	01/15/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,742,043	XXX	1,783,592	1,672,255	1,733,908		(11,466)			XXX	XXX	XXX	5,324	64,559	XXX	XXX
0599999. Total - U.S. Government Bonds						2,813,550	XXX	2,832,827	2,722,255	2,782,309		(16,220)			XXX	XXX	XXX	8,296	78,622	XXX	XXX
683234-C5-5	ONTARIO (PROVINCE OF)		A		1FE	249,735	99.3200	248,300	250,000	249,833		52			1.200	1.220	FA	1,142	3,000	02/07/2013	02/14/2018
71647N-AB-5	PETROBRAS GLOBAL FINANCE		F	1	2FE	47,526	88.5740	44,287	50,000	48,125		420			3.000	4.010	JJ	692	1,729	07/23/2013	01/15/2019
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						297,261	XXX	292,587	300,000	297,958		472			XXX	XXX	XXX	1,834	4,729	XXX	XXX
1099999. Total - All Other Government Bonds						297,261	XXX	292,587	300,000	297,958		472			XXX	XXX	XXX	1,834	4,729	XXX	XXX
13063C-NA-4	CALIFORNIA ST			1	1FE	121,224	121.5110	121,511	100,000	121,123		(101)			5.000	2.540	AO	1,167		12/09/2014	10/01/2027
419791-6H-6	HAWAII ST			1	1FE	153,539	123.5650	154,456	125,000	153,392		(147)			5.000	2.330	FA	625		12/08/2014	08/01/2025
546415-T8-3	LOUISIANA ST			1	1FE	91,178	122.8690	92,152	75,000	91,029		(150)			5.000	2.480	FA	375		11/19/2014	08/01/2025
604129-7D-2	MINNESOTA ST			1	1FE	152,329	123.1610	153,951	125,000	152,145		(184)			5.000	1.910	FA	2,604		12/08/2014	08/01/2023
649791-DG-2	NEW YORK ST				1FE	296,215	117.6060	294,015	250,000	278,594		(5,155)			5.000	2.600	FA	4,722	12,500	06/15/2011	02/15/2020
68608K-8S-0	OREGON ST			1	1FE	118,989	118.8080	118,808	100,000	118,841		(148)			5.000	1.830	MN	833		12/09/2014	05/01/2025
70914P-TY-8	PENNSYLVANIA ST			1	1FE	147,071	118.4190	148,024	125,000	146,939		(132)			5.000	2.620	AO	1,563		12/08/2014	04/01/2028
83710D-4A-3	SOUTH CAROLINA ST				1FE	279,265	114.0720	285,180	250,000	269,793		(2,795)			4.000	2.650	JD	833	10,000	06/29/2011	06/01/2021
93974C-8C-7	WASHINGTON ST			1	1FE	152,375	121.8950	152,369	125,000	152,215		(160)			5.000	2.180	JJ	3,125		12/08/2014	07/01/2024
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,512,185	XXX	1,520,466	1,275,000	1,484,071		(8,972)			XXX	XXX	XXX	15,847	22,500	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,512,185	XXX	1,520,466	1,275,000	1,484,071		(8,972)			XXX	XXX	XXX	15,847	22,500	XXX	XXX
542535-JZ-3	LONG BEACH NY CITY SCH DIST			1	1FE	254,950	108.0100	270,025	250,000	253,157		(534)			3.500	3.240	MN	1,458	8,750	06/28/2011	05/01/2022
964389-D3-1	WHITE PLAINS NY			1	1FE	260,625	107.3600	268,400	250,000	254,532		(1,811)			4.000	3.200	MN	1,278	10,000	06/28/2011	05/15/2022
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						515,575	XXX	538,425	500,000	507,689		(2,345)			XXX	XXX	XXX	2,736	18,750	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						515,575	XXX	538,425	500,000	507,689		(2,345)			XXX	XXX	XXX	2,736	18,750	XXX	XXX
19648C-AF-8	COLORADO ST HSG&FIN AUTH COLOR				1FE	252,473	101.8090	254,523	250,000	251,225		(503)			1.850	1.630	MN	591	4,625	06/21/2012	05/15/2017
347658-UM-6	FORT LAUDERDALE FL WTR & SWR R			1	1FE	90,117	122.1450	91,609	75,000	90,010		(107)			5.000	2.640	MS	292		11/19/2014	09/01/2026
442435-5B-5	HOUSTON TX UTILITY SYS REVENUE			1	1FE	40,000	105.2980	42,119	40,000	40,000					3.828	3.820	MN	196	970	03/13/2014	05/15/2028
47770V-AX-8	JOBSOHIO BEVERAGE SYS STWD LIQ			1	1FE	125,000	101.5440	126,930	125,000	125,000					3.235	3.230	JJ	2,022	4,044	01/29/2013	01/01/2023
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						507,590	XXX	515,181	490,000	506,235		(610)			XXX	XXX	XXX	3,101	9,639	XXX	XXX
3128M9-2M-3	FG G07680			2	1	49,009	107.1140	49,707	46,405	48,962		(141)			4.000	2.960	MON	155	619	08/05/2014	04/01/2044
3132GD-RW-4	FG Q00501			2	1	127,749	109.1240	134,469	123,224	127,161		(757)			4.500	3.560	MON	462	5,545	05/11/2011	05/01/2041
3132GK-5A-0	FG Q04741			2	1	29,435	109.0620	30,037	27,542	29,375		(287)			4.500	2.880	MON	103	930	03/28/2014	11/01/2041
3132M9-2R-4	FG Q29184			2	1	79,363	106.9840	79,485	74,296	79,359		(5)			4.000	2.560	MON	248		12/11/2014	10/01/2044
3138M5-EA-3	FN AP1928			2	1	75,332	107.0190	75,677	70,713	75,277		(117)			4.000	2.820	MON	236	236	11/10/2014	08/01/2042
3138M5-LP-2	FN AP2133			2	1	80,972	104.5260	81,578	78,045	80,960		(36)			3.500	2.840	MON	228	228	11/18/2014	08/01/2042
3138MB-XL-5	FN AP7882			2	1	100,762	104.5260	102,395	97,961	100,739		(90)			3.500	3.010	MON	286	857	09/08/2014	10/01/2042
3138WB-AR-6	FN AS1815			2	1	74,642	107.4260	76,997	71,674	74,488		(278)			4.000	3.330	MON	239	2,150	03/24/2014	02/01/2044
3138WB-UK-9	FN AS2385			2	1	65,476	107.2390	66,506	62,016	65,333		(227)			4.000	3.060	MON	207	1,240	05/16/2014	05/01/2044
31417E-H2-0	FN AB7448			2	1	208,608	102.2070	205,615	201,174	207,456		(1,347)			2.500	1.740	MON	419	5,029	02/05/2013	01/01/2028
31417G-TF-3	FN AB9549			2	1	225,700	101.4080	228,380	225,208	225,620		(91)			3.000	2.940	MON	563	6,756	06/17/2013	06/01/2043

ANNUAL STATEMENT FOR THE YEAR 2014 OF THE UTICA NATIONAL INSURANCE COMPANY OF OHIO

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,117,048	XXX	1,130,846	1,078,258	1,114,730		(3,376)			XXX	XXX	XXX	3,146	23,590	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,624,638	XXX	1,646,027	1,568,258	1,620,965		(3,986)			XXX	XXX	XXX	6,247	33,229	XXX	XXX
00724F-AB-7	ADOBE SYSTEMS INC			1	2FE	54,463	109.7770	54,889	50,000	53,738		(667)			4.750	3.140	FA	990	2,375	11/25/2013	02/01/2020
00817Y-AN-8	AETNA INC			1	2FE	79,742	99.4440	79,555	80,000	79,750		8			2.200	2.270	MS	518		11/10/2014	03/15/2019
02361D-AP-5	AMEREN ILLINOIS CO			1	1FE	99,943	101.3530	101,353	100,000	99,943					3.250	3.250	MS	190		12/03/2014	03/01/2025
03073E-AK-1	AMERISOURCEBERGEN CORP			1	1FE	99,892	99.2470	99,248	100,000	99,914		22			1.150	1.180	MN	147	553	05/19/2014	05/15/2017
031162-BD-1	AMGEN INC			1	2FE	37,892	103.9870	41,595	40,000	38,621		209			3.450	4.120	AO	345	1,380	04/19/2011	10/01/2020
031162-BF-6	AMGEN INC			1	2FE	24,942	101.7650	25,441	25,000	24,982		12			2.300	2.350	JD	26	575	06/27/2011	06/15/2016
037735-CR-6	APPALACHIAN POWER CO			1	2FE	49,861	110.9270	55,464	50,000	49,906		13			4.600	4.630	MS	581	2,300	03/22/2011	03/30/2021
05348E-AS-8	AVALONBAY COMMUNITIES IN			1	2FE	34,905	103.8320	36,341	35,000	34,921		12			3.625	3.660	AO	317	1,308	09/16/2013	10/01/2020
05531F-AS-2	BB&T CORPORATION			1	1FE	124,819	99.7170	124,647	125,000	124,821		2			2.450	2.480	JJ	196		12/03/2014	01/15/2020
06051G-FF-1	BANK OF AMERICA CORP				1FE	103,811	104.1220	104,123	100,000	103,783		(28)			4.000	3.510	AO	1,000		11/25/2014	04/01/2024
06406H-CU-1	BANK OF NEW YORK MELLON			1	1FE	54,893	100.1660	55,091	55,000	54,907		13			2.200	2.240	MN	155	632	05/02/2014	05/15/2019
084670-BL-1	BERKSHIRE HATHAWAY INC			1	1FE	99,991	100.4820	100,483	100,000	99,992		1			2.100	2.100	FA	799		08/07/2014	08/14/2019
09064A-AH-4	BIOMED REALTY LP			1	2FE	29,822	99.8380	29,951	30,000	29,845		23			2.625	2.750	MN	131	411	04/15/2014	05/01/2019
097023-BG-9	BOEING CO			1	1FE	24,681	99.2870	24,822	25,000	24,688		7			2.350	2.550	AO	100		10/28/2014	10/30/2021
118230-AJ-0	BUCKEYE PARTNERS LP			1	2FE	51,796	104.9790	52,490	50,000	51,519		(224)			4.875	4.280	FA	1,016	2,438	09/26/2013	02/01/2021
12189L-AD-3	BURLINGTN NORTH SANTA FE			1	1FE	69,697	108.2160	75,752	70,000	69,793		28			4.100	4.150	JD	239	2,870	05/16/2011	06/01/2021
124857-AM-5	CBS CORP			1	2FE	74,820	99.8060	74,855	75,000	74,825		5			3.700	3.720	FA	1,018		08/11/2014	08/15/2024
126650-CE-8	CVS HEALTH CORP			1	2FE	59,966	99.6750	59,806	60,000	59,969		2			2.250	2.260	FA	521		08/07/2014	08/12/2019
14040H-BE-4	CAPITAL ONE FINANCIAL CO			1	2FE	39,970	99.7970	39,919	40,000	39,974		4			2.450	2.460	AO	182	490	04/21/2014	04/24/2019
14912L-6D-8	CATERPILLAR FINANCIAL SE				1FE	49,975	99.6060	49,803	50,000	49,978		3			1.250	1.260	FA	227		08/13/2014	08/18/2017
14912L-6G-1	CATERPILLAR FINANCIAL SE				1FE	99,890	101.4920	101,492	100,000	99,891		1			3.250	3.260	JD	271		11/21/2014	12/01/2024
14916R-AC-8	CATHOLIC HEALTH INITIATI			1	1FE	100,491	98.1850	98,186	100,000	100,396		(45)			2.950	2.890	MN	492	2,950	10/26/2012	11/01/2022
17275R-AK-8	CISCO SYSTEMS INC			1	1FE	104,829	104.5410	104,542	100,000	104,638		(191)			3.150	1.010	MS	936		11/24/2014	03/14/2017
172967-HM-6	CITIGROUP INC				1FE	99,846	100.6430	100,644	100,000	99,867		21			2.550	2.580	AO	588	1,275	04/01/2014	04/08/2019
200340-AP-2	COMERICA INC			1	1FE	20,000	99.3570	19,872	20,000	20,000					2.125	2.120	MN	45	213	05/20/2014	05/23/2019
209111-FE-8	CONSOLIDATED EDISON CO O			1	1FE	89,688	101.8290	91,647	90,000	89,691		3			3.300	3.340	JD	305		11/19/2014	12/01/2024
22160K-AE-5	COSTCO WHOLESALE CORP			1	1FE	99,980	99.3940	99,395	100,000	99,988		4			1.125	1.120	JD	50	1,125	11/28/2012	12/15/2017
23317H-AC-6	DDR CORP			1	2FE	74,495	100.7900	75,593	75,000	74,568		66			3.500	3.600	JJ	1,210	1,670	11/21/2013	01/15/2021
24422E-SL-4	JOHN DEERE CAPITAL CORP				1FE	124,843	101.3300	126,663	125,000	124,860		17			2.800	2.820	MS	1,138	1,750	02/25/2014	03/04/2021
25459H-BH-7	DIRECTV HOLDINGS/FING			1	2FE	99,458	99.3430	99,344	100,000	99,474		16			1.750	1.920	JJ	807		11/24/2014	01/15/2018
26875P-AL-5	EOG RESOURCES INC			1	1FE	74,883	99.5370	74,653	75,000	74,897		14			2.450	2.470	AO	459	970	03/18/2014	04/01/2020
278642-AK-9	EBAY INC			1	1FE	99,779	98.9410	98,941	100,000	99,791		12			2.875	2.910	FA	1,222		07/23/2014	08/01/2021
29364D-AR-1	ENTERGY ARKANSAS INC			1	1FE	99,917	99.9690	99,970	100,000	99,928		7			3.050	3.050	JD	254	3,050	05/28/2013	06/01/2023
29379V-BB-8	ENTERPRISE PRODUCTS OPER			1	2FE	34,934	101.3470	35,471	35,000	34,939		5			3.900	3.920	FA	516	694	02/05/2014	02/15/2024
30219G-AH-1	EXPRESS SCRIPTS HOLDING			1	2FE	74,819	98.9770	74,233	75,000	74,839		20			2.250	2.300	JD	75	891	06/02/2014	06/15/2019
343412-AC-6	FLUOR CORP			1	1FE	74,189	99.4640	74,599	75,000	74,196		7			3.500	3.620	JD	263		11/18/2014	12/15/2024
36962G-4R-2	GENERAL ELEC CAP CORP				1FE	248,795	109.5040	273,760	250,000	249,214		119			4.375	4.430	MS	3,190	10,938	05/13/2011	09/16/2020
37247D-AM-8	GENWORTH HOLDINGS INC			1	2FE	91,525	99.6010	74,701	75,000	89,726		(1,799)			7.700	3.690	JD	257	5,775	03/28/2014	06/15/2020
375558-AY-9	GILEAD SCIENCES INC			1	1FE	14,966	100.5930	15,089	15,000	14,967		1			2.350	2.390	FA	43		11/12/2014	02/01/2020
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	114,463	112.1030	112,103	100,000	110,918		(1,906)			5.375	3.080	MS	1,583	5,375	02/07/2013	03/15/2020
40414L-AJ-8	HCP INC			1	2FE	49,770	105.0140	52,507	50,000	49,792		19			4.250	4.300	MN	272	2,143	11/05/2013	11/15/2023
40428H-PN-6	HSBC USA INC				1FE	99,661	99.8860	99,887	100,000	99,661					2.375	2.440	MN	317		12/24/2014	11/13/2019
418056-AT-4	HASBRO INC			1	2FE	19,981	100.4340	20,087	20,000	19,983		2			3.150	3.160	MN	81	319	05/08/2014	05/15/2021
42217K-AY-2	HEALTH CARE REIT INC			1	2FE	52,215	106.5130	53,257	50,000	51,712		(395)			4.125	3.200	AO	516	2,063	09/17/2013	04/01/2019
458140-AL-4	INTEL CORP			1	1FE	99,845	99.8400	99,840	100,000	99,850		5			1.350	1.400	JD	60	675	11/24/2014	12/15/2017
461070-AL-8	INTERSTATE POWER & LIGHT			1	1FE	99,255	101.7480	101,748	100,000	99,262		7			3.250	3.330	JD	334		11/17/2014	12/01/2024
46625H-JX-9	JPMORGAN CHASE & CO				1FE	99,510	102.1580	102,158	100,000	99,536		26			3.625	3.680	MN	483	1,813	05/06/2014	05/13/2024
49456B-AD-3	KINDER MORGAN INC/DELAWA			1	2FE	54,937	99.5350	54,745	55,000	54,939		2			2.000	2.030	JD	107		11/24/2014	12/01/2017
59156R-AX-6	METLIFE INC			1	1FE	257,803	111.5920	278,981	250,000	255,281		(741)			4.750	4.350	FA	4,717	11,875	05/13/2011	02/08/2021
59156R-BF-4	METLIFE INC			1	1FE	150,826	99.4670	149,202	150,000	150,740		(81)			3.048	2.970	MJSD	203	4,572	09/27/2012	12/15/2022
61746B-DQ-6	MORGAN STANLEY			1	1FE	76,010	102.6030	76,953	75,000	75,986		(24)			3.875	3.700	AO	501	1,461	09/08/2014	04/29/2024
628530-BF-3	MYLAN INC			1	2FE	24,939	99.6220	24,906	25,000	24,950		11			2.550	2.600	MS	165	529	11/19/2013	03/28/2019
629568-AQ-9	NABORS INDUSTRIES INC			1	2FE	62,372	103.9240	57,158	55,000	60,630		(1,705)			6.150	2.700	FA	1,278	3,383	12/18/2013	02/15/2018

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637071-AL-5	NATIONAL OILWELL VARCO I			1	1FE	29,971	98.7720	29,632	30,000	29,983		6			1.350	1.370	JD	34	405	11/15/2012	12/01/2017
68268N-AK-9	ONEOK PARTNERS LP			1	2FE	44,971	101.4980	45,674	45,000	44,978		6			3.200	3.210	MS	424	1,452	09/09/2013	09/15/2018
69351U-AQ-6	PPL ELECTRIC UTILITIES			1	1FE	199,330	98.8020	197,605	200,000	199,473		62			2.500	2.530	MS	1,667	5,000	08/21/2012	09/01/2022
69362B-BA-9	PSEG POWER LLC			1	2FE	34,980	104.8480	36,697	35,000	34,982		2			4.300	4.300	MN	192	1,534	11/05/2013	11/15/2023
70109H-AM-7	PARKER-HANNIFIN CORP			1	1FE	54,941	105.4880	58,019	55,000	54,941					4.200	4.200	MN	257		11/18/2014	11/21/2034
713448-BR-8	PEPSICO INC			1	1FE	37,276	103.8340	41,534	40,000	38,212		267			3.125	3.990	MN	208	1,250	04/19/2011	11/01/2020
720198-AD-2	PIEDMONT OPERATING PARTN			1	2FE	39,916	103.0090	41,204	40,000	39,922		6			4.450	4.470	MS	524	935	02/25/2014	03/15/2024
726505-AP-5	FREEPORT-MCMORAN OIL&GAS			1	2FE	64,838	111.2500	63,413	57,000	63,995		(842)			6.875	3.720	FA	1,480	2,372	06/04/2014	02/15/2023
74005P-BC-7	PRAXAIR INC			1	1FE	74,971	99.3450	74,509	75,000	74,983		6			1.050	1.050	MN	118	788	11/02/2012	11/07/2017
740189-AK-1	PRECISION CASTPARTS CORP			1	1FE	100,117	98.6070	98,607	100,000	100,071		(23)			1.250	1.220	JJ	576	1,250	12/18/2012	01/15/2018
742718-DV-8	PROCTER & GAMBLE CO/THE			1	1FE	148,794	101.2090	151,814	150,000	149,598		243			1.450	1.610	FA	822	2,175	08/10/2011	08/15/2016
744448-CF-6	PUBLIC SERVICE COLORADO			1	1FE	124,878	96.0550	120,070	125,000	124,903		11			2.250	2.260	MS	828	2,813	09/04/2012	09/15/2022
755111-BX-8	RAYTHEON COMPANY			1	1FE	99,691	97.4300	97,431	100,000	99,749		28			2.500	2.530	JD	111	2,500	11/27/2012	12/15/2022
756109-AK-0	REALTY INCOME CORP			1	2FE	58,576	117.5560	58,778	50,000	56,863		(1,345)			6.750	3.500	FA	1,275	3,375	09/17/2013	08/15/2019
76132F-AA-5	RETAIL OPPORTUNITY IN			1	2FE	24,583	108.8340	27,209	25,000	24,618		33			5.000	5.210	JD	56	1,271	12/04/2013	12/15/2023
776696-AF-3	ROPER INDUSTRIES INC			1	2FE	49,896	99.0920	49,546	50,000	49,925		19			2.050	2.090	AO	256	1,025	05/30/2013	10/01/2018
78355H-JV-2	RYDER SYSTEM INC			1	2FE	29,931	100.0180	30,006	30,000	29,946		13			2.450	2.490	MN	94	741	11/04/2013	11/15/2018
811065-AB-7	SCRIPPS NETWORKS INTERAC			1	2FE	74,734	100.4770	75,358	75,000	74,739		5			2.750	2.820	MN	212		11/17/2014	11/15/2019
816851-AS-8	SEMPRA ENERGY			1	2FE	49,974	101.8500	50,925	50,000	49,988		5			2.300	2.310	AO	288	1,150	03/20/2012	04/01/2017
88166H-AD-9	TEVA PHARMA FIN IV LLC			1	1FE	49,978	98.2120	49,106	50,000	49,983		3			2.250	2.250	MS	322	1,125	12/13/2012	03/18/2020
89233P-6S-0	TOYOTA MOTOR CREDIT CORP			1	1FE	49,920	99.6670	49,834	50,000	49,951		17			1.250	1.280	AO	149	625	02/21/2013	10/05/2017
908906-AC-4	MUFG AMERICAS HLDGS CORP			1	1FE	82,157	102.9510	82,361	80,000	82,005		(152)			3.500	3.120	JD	101	2,800	05/02/2014	06/18/2022
91159H-HG-8	US BANCORP			1	1FE	104,488	104.8390	104,840	100,000	104,454		(34)			3.700	3.120	JJ	1,552		11/25/2014	01/30/2024
91324P-CG-5	UNITEDHEALTH GROUP INC			1	1FE	124,776	100.3160	125,395	125,000	124,779		3			2.300	2.330	JD	184		12/03/2014	12/15/2019
92343V-AX-2	VERIZON COMMUNICATIONS			1	2FE	247,863	108.3010	270,753	250,000	248,552		195			4.600	4.700	AO	2,875	11,500	03/23/2011	04/01/2021
931142-DD-2	WAL-MART STORES INC				1FE	40,282	110.2000	44,080	40,000	40,191		(26)			4.250	4.160	AO	359	1,700	04/18/2011	04/15/2021
94973V-BH-9	ANTHEM INC			1	2FE	99,769	98.7460	98,747	100,000	99,786		17			2.250	2.290	FA	869		08/07/2014	08/15/2019
94974B-GA-2	WELLS FARGO & COMPANY				1FE	100,129	100.3770	100,377	100,000	100,129					3.300	3.280	MS	1,027		11/25/2014	09/09/2024
958254-AC-8	WESTERN GAS PARTNERS			1	2FE	69,915	100.3770	70,264	70,000	69,938		16			2.600	2.620	FA	688	1,825	08/05/2013	08/15/2018
963320-AQ-9	WHIRLPOOL CORP			1	2FE	54,876	99.3930	54,666	55,000	54,896		20			2.400	2.440	MS	440	682	02/20/2014	03/01/2019
96950F-AL-8	WILLIAMS PARTNERS LP			1	2FE	77,922	101.3530	76,015	75,000	77,748		(174)			4.500	3.990	MN	431	3,375	04/29/2014	11/15/2023
983919-AH-4	XILINX INC			1	1FE	54,605	99.8070	54,894	55,000	54,646		41			3.000	3.110	MS	486	839	03/05/2014	03/15/2021
064159-BE-5	BANK OF NOVA SCOTIA		A	1	1FE	89,900	99.2520	89,327	90,000	89,940		20			1.375	1.390	JD	45	1,238	12/11/2012	12/18/2017
067901-AQ-1	BARRICK GOLD CORP		A	1	2FE	64,565	97.5000	68,250	70,000	65,080		464			4.100	5.140	MN	478	2,870	11/15/2013	05/01/2023
867224-AA-5	SUNCOR ENERGY INC		A	1	1FE	24,809	98.6520	24,663	25,000	24,810		2			3.600	3.690	JD	90		11/20/2014	12/01/2024
878742-AY-1	TECK RESOURCES LIMITED		A	1	2FE	65,136	89.8420	62,890	70,000	65,625		438			3.750	4.680	FA	1,094	2,625	11/15/2013	02/01/2023
05565Q-CD-8	BP CAPITAL MARKETS PLC		F	1	1FE	98,998	93.9600	93,960	100,000	99,144		89			2.750	2.860	MN	390	2,750	05/07/2013	05/10/2023
46132F-AB-6	INVESCO FINANCE PLC		F	1	1FE	79,427	104.7520	83,802	80,000	79,489		54			4.000	4.080	JJ	1,342	2,293	11/06/2013	01/30/2024
767201-AQ-9	RIO TINTO FIN USA LTD		F	1	1FE	124,680	102.7020	128,378	125,000	124,772		29			3.750	3.780	MS	1,315	4,688	09/14/2011	09/20/2021
85771P-AG-7	STATOIL ASA		F	1	1FE	39,870	95.0140	38,006	40,000	39,896		12			2.450	2.480	JJ	446	980	11/14/2012	01/17/2023
89152U-AD-4	TOTAL CAPITAL SA		F	1	1FE	41,276	109.6310	43,852	40,000	40,819		(131)			4.450	4.030	JD	35	1,780	04/18/2011	06/24/2020
94707V-AC-4	WEATHERFORD BERMUDA		F	1	2FE	25,293	89.0560	22,264	25,000	25,264		(28)			4.500	4.320	AO	238	1,125	01/14/2014	04/15/2022
961214-CK-7	WESTPAC BANKING CORP		F		1FE	99,994	100.0400	100,041	100,000	99,994					1.500	1.500	JD	125		11/17/2014	12/01/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,507,791	XXX	7,592,751	7,447,000	7,498,739		(7,680)			XXX	XXX	XXX	55,939	155,697	XXX	XXX
03063W-AC-1	AMCAR 2012-2 A3			2	1FE	651	100.0030	650	650	650		(20)			1.050	1.050	MON		5	03/28/2014	10/11/2016
12591F-AC-0	CNH 2013-A A3			2	1FE	71,190	100.0770	71,245	71,190	71,191					0.690	0.690	MON	22	491	02/13/2013	06/15/2018
12624H-AC-7	CNH 2012-D A3			2	1FE	22,137	100.1060	22,136	22,113	22,122		(10)			0.650	0.580	MON	6	144	02/28/2013	04/16/2018
34530B-AC-7	FORDO 2013-A A3			2	1FE	18,050	100.0640	18,064	18,052	18,053					0.550	0.540	MON	4	99	02/20/2013	07/15/2017
43814J-AC-8	HAROT 2014-4 A3			2	1FE	54,990	99.7490	54,862	55,000	54,991					0.990	0.990	MON	24	29	11/19/2014	09/17/2018
92867M-AC-4	VALET 2013-1 A3			2	1FE	29,141	99.9710	29,134	29,143	29,142		1			0.560	0.560	MON	5	163	02/21/2013	08/21/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						196,159	XXX	196,091	196,148	196,149		(29)			XXX	XXX	XXX	61	931	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,703,950	XXX	7,788,842	7,643,148	7,694,888		(7,709)			XXX	XXX	XXX	56,000	156,628	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						11,411,909	XXX	11,508,645	11,062,000	11,343,093		(23,889)			XXX	XXX	XXX	82,429	225,378	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						2,859,091	XXX	2,914,438	2,750,513	2,848,638		(14,842)			XXX	XXX	XXX	8,470	88,149	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						196,159	XXX	196,091	196,148	196,149		(29)			XXX	XXX	XXX	61	931	XXX	XXX
8399999 - Total Bonds						14,467,159	XXX	14,619,174	14,008,661	14,387,880		(38,760)			XXX	XXX	XXX	90,960	314,458	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig- nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
NONE																	
9799999 - Total Common Stocks						XXX										XXX	XXX
9899999 - Total Preferred and Common Stocks						XXX										XXX	XXX

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

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
13063C-NA-4	CALIFORNIA ST		12/09/2014	RAYMOND JAMES		121,224	100,000	903
419791-6H-6	HAWAII ST		12/08/2014	RAYMOND JAMES		153,539	125,000	278
546415-T8-3	LOUISIANA ST		11/19/2014	JEFFERIES & CO		91,178	75,000	
604129-7D-2	MINNESOTA ST		12/08/2014	MERRILL LYNCH		152,329	125,000	2,257
68608K-8S-0	OREGON ST		12/09/2014	RAYMOND JAMES		118,989	100,000	569
70914P-TY-8	PENNSYLVANIA ST		12/08/2014	RAYMOND JAMES		147,071	125,000	1,215
93974C-8C-7	WASHINGTON ST		12/08/2014	MERRILL LYNCH		152,375	125,000	2,778
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						936,705	775,000	8,000
3128M9-2M-3	FG G07680		08/05/2014	ROYAL BANK OF SCOTLAND US		50,819	48,120	59
3132GK-5A-0	FG Q04741		03/28/2014	CREDIT SUISSE		33,192	31,057	116
3132M9-2R-4	FG Q29184		12/11/2014	NOMURA SECURITIES DOMESTIC		79,363	74,296	124
3138M5-EA-3	FN AP1928		11/10/2014	J.P. MORGAN		76,363	71,681	96
3138M5-LP-2	FN AP2133		11/18/2014	CITIGROUP GLOBAL MARKETS		81,635	78,684	153
3138MB-XL-5	FN AP7882		09/08/2014	NOMURA SECURITIES DOMESTIC		103,206	100,337	98
3138WB-AR-6	FN AS1815		03/24/2014	J.P. MORGAN		77,888	74,792	216
3138WB-UK-9	FN AS2385		05/16/2014	J.P. MORGAN		67,124	63,577	78
347658-UM-6	FORT LAUDERDALE FL WTR & SWR R		11/19/2014	MERRILL LYNCH		90,117	75,000	
442435-5B-5	HOUSTON TX UTILITY SYS REVENUE		03/13/2014	J.P. MORGAN		40,000	40,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						699,707	657,544	940
00817Y-AN-8	AETNA INC		11/10/2014	MIZUHO SECURITIES		79,742	80,000	288
02361D-AP-5	AMEREN ILLINOIS CO		12/03/2014	J.P. MORGAN		99,943	100,000	
03063W-AC-1	AMCAR 2012-2 A3		03/28/2014	J.P. MORGAN		99,884	99,685	67
03073E-AK-1	AMERISOURCEBERGEN CORP		05/19/2014	BANK AMERICA		99,892	100,000	
05531F-AS-2	BB&T CORPORATION		12/03/2014	DEUTSCHE BANK		124,819	125,000	
06051G-FF-1	BANK OF AMERICA CORP		11/25/2014	GOLDMAN SACHS		103,811	100,000	667
06406H-CU-1	BANK OF NEW YORK MELLON		05/02/2014	DEUTSCHE BANK		54,893	55,000	
084670-BL-1	BERKSHIRE HATHAWAY INC		08/07/2014	WELLS FARGO SECURITIES LLC		99,991	100,000	
09064A-AH-4	BIOMED REALTY LP		04/15/2014	DEUTSCHE BANK		29,822	30,000	
097023-BG-9	BOEING CO		10/28/2014	CITIGROUP GLOBAL MARKETS		24,681	25,000	
124857-AM-5	CBS CORP		08/11/2014	CREDIT SUISSE		74,820	75,000	
126650-CE-8	CVS HEALTH CORP		08/07/2014	BARCLAYS AMERICAN		59,966	60,000	
14040H-BE-4	CAPITAL ONE FINANCIAL CO		04/21/2014	J.P. MORGAN		39,970	40,000	
14912L-6D-8	CATERPILLAR FINANCIAL SE		08/13/2014	CITIGROUP GLOBAL MARKETS		49,975	50,000	
14912L-6G-1	CATERPILLAR FINANCIAL SE		11/21/2014	J.P. MORGAN		99,890	100,000	
17275R-AK-8	CISCO SYSTEMS INC		11/24/2014	CREDIT SUISSE		104,829	100,000	648
172967-HM-6	CITIGROUP INC		04/01/2014	CITIGROUP GLOBAL MARKETS		99,846	100,000	
200340-AP-2	COMERICA INC		05/20/2014	J.P. MORGAN		20,000	20,000	
209111-FE-8	CONSOLIDATED EDISON CO O		11/19/2014	J.P. MORGAN		89,688	90,000	
24422E-SL-4	JOHN DEERE CAPITAL CORP		02/25/2014	CITIGROUP GLOBAL MARKETS		124,843	125,000	
25459H-BH-7	DIRECTV HOLDINGS/FING		11/24/2014	JEFFERIES & CO		99,458	100,000	647
26875P-AL-5	EOG RESOURCES INC		03/18/2014	J.P. MORGAN		74,883	75,000	
278642-AK-9	EBAY INC		07/23/2014	J.P. MORGAN		99,779	100,000	
29379V-BB-8	ENTERPRISE PRODUCTS OPER		02/05/2014	CITIGROUP GLOBAL MARKETS		34,934	35,000	
30219G-AH-1	EXPRESS SCRIPTS HOLDING		06/02/2014	CITIGROUP GLOBAL MARKETS		74,819	75,000	
343412-AC-6	FLUOR CORP		11/18/2014	BANK AMERICA		74,189	75,000	
37247D-AM-8	GENWORTH HOLDINGS INC		03/28/2014	BARCLAYS AMERICAN		91,525	75,000	1,700
375558-AY-9	GILEAD SCIENCES INC		11/12/2014	BANK AMERICA		14,966	15,000	
40428H-PN-6	HSBC USA INC		12/24/2014	MORGAN STANLEY		99,661	100,000	310
418056-AT-4	HASBRO INC		05/08/2014	BANK AMERICA		19,981	20,000	
43814J-AC-8	HAROT 2014-4 A3		11/19/2014	CREDIT SUISSE		54,990	55,000	
458140-AL-4	INTEL CORP		11/24/2014	MORGAN STANLEY		99,845	100,000	611
461070-AL-8	INTERSTATE POWER & LIGHT		11/17/2014	BARCLAYS AMERICAN		99,255	100,000	
46625H-JX-9	JPMORGAN CHASE & CO		05/06/2014	J.P. MORGAN		99,510	100,000	
49456B-AD-3	KINDER MORGAN INC/DELAWA		11/24/2014	BARCLAYS AMERICAN		54,937	55,000	
61746B-DQ-6	MORGAN STANLEY		09/08/2014	MESIROW FINANCIAL INC		76,010	75,000	1,074
70109H-AM-7	PARKER-HANNIFIN CORP		11/18/2014	MORGAN STANLEY		54,941	55,000	
720198-AD-2	PIEDMONT OPERATING PARTN		02/25/2014	J.P. MORGAN		39,916	40,000	
726505-AP-5	FREEPORT-MCMORAN OIL&GAS		06/04/2014	GOLDMAN SACHS		85,313	75,000	1,633
811065-AB-7	SCRIPPS NETWORKS INTERAC		11/17/2014	BANK AMERICA		74,734	75,000	
908906-AC-4	MUFG AMERICAS HLDGS CORP		05/02/2014	DEUTSCHE BANK		82,157	80,000	1,081
91159H-HG-8	US BANCORP		11/25/2014	GOLDMAN SACHS		104,488	100,000	1,244
91324P-CG-5	UNITEDHEALTH GROUP INC		12/03/2014	BANK AMERICA		124,776	125,000	
94973V-BH-9	ANTHEM INC		08/07/2014	BANK AMERICA		99,769	100,000	
94974B-GA-2	WELLS FARGO & COMPANY		11/25/2014	GOLDMAN SACHS		100,129	100,000	752

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
963320-AQ-9	WHIRLPOOL CORP		02/20/2014	J.P. MORGAN		54,876	55,000	
96950F-AL-8	WILLIAMS PARTNERS LP		04/29/2014	MORGAN STANLEY		77,922	75,000	1,566
983919-AH-4	XILINX INC		03/05/2014	J.P. MORGAN		54,605	55,000	
867224-AA-5	SUNCOR ENERGY INC	A	11/20/2014	MORGAN STANLEY		24,809	25,000	
94707V-AC-4	WEATHERFORD BERMUDA	F	01/14/2014	J.P. MORGAN		25,293	25,000	288
961214-CK-7	WESTPAC BANKING CORP	F	11/17/2014	BANK AMERICA		99,994	100,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,853,769	3,814,685	12,576
8399997. Total - Bonds - Part 3						5,490,181	5,247,229	21,516
8399998. Total - Bonds - Part 5						99,334	99,279	19
8399999. Total - Bonds						5,589,515	5,346,508	21,535
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
9799997. Total - Common Stocks - Part 3							XXX	
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks							XXX	
9899999. Total - Preferred and Common Stocks							XXX	
9999999 - Totals						5,589,515	XXX	21,535

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
36178W-GL-7	GN AB9203		12/01/2014	MBS PAYMENT		28,244	28,244	30,174	28,370		(126)		(126)		28,244				512	11/15/2042
36202F-M7-8	G2 4882		12/01/2014	MBS PAYMENT		29,995	29,995	30,689	30,029		(33)		(33)		29,995				450	12/20/2040
36202F-PF-7	G2 4922		12/01/2014	MBS PAYMENT		29,095	29,095	29,840	29,151		(56)		(56)		29,095				661	01/20/2041
36202F-TL-0	G2 5055		12/01/2014	MBS PAYMENT		48,628	48,628	51,515	48,779		(152)		(152)		48,628				799	05/20/2041
36202F-UE-4	G2 5081		12/01/2014	MBS PAYMENT		34,385	34,385	35,357	34,462		(77)		(77)		34,385				766	06/20/2041
36202F-UF-1	G2 5082		12/01/2014	MBS PAYMENT		29,275	29,275	30,922	29,416		(140)		(140)		29,275				758	06/20/2041
36202F-Y5-9	G2 5232		12/01/2014	MBS PAYMENT		81,822	81,822	84,750	82,012		(190)		(190)		81,822				1,641	11/20/2041
36241L-S3-1	GN 783238		12/01/2014	MBS PAYMENT		28,447	28,447	29,318	28,526		(79)		(79)		28,447				637	01/15/2041
912828-RV-4	US TREASURY N/B		12/15/2014	VARIOUS		200,000	200,000	200,203	200,193		(192)		(192)		200,001		(1)	(1)	499	12/15/2014
0599999. Subtotal - Bonds - U.S. Governments						509,891	509,891	522,768	510,938		(1,045)		(1,045)		509,892		(1)	(1)	6,723	XXX
64966K-AH-6	NEW YORK NY		10/06/2014	CALLED BY ISSUER at 100.000		250,000	250,000	260,932	253,742		(3,742)		(3,742)		250,000				12,545	08/01/2022
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						250,000	250,000	260,932	253,742		(3,742)		(3,742)		250,000				12,545	XXX
3128M9-2M-3	FG G07680		12/01/2014	MBS PAYMENT		1,715	1,715	1,811			(2)		(2)		1,715				15	04/01/2044
3132GD-RW-4	FG Q00501		12/01/2014	MBS PAYMENT		24,505	24,505	25,405	24,564		(59)		(59)		24,505				607	05/01/2041
3132GK-5A-0	FG Q04741		12/01/2014	MBS PAYMENT		3,515	3,515	3,757			(15)		(15)		3,515				74	11/01/2041
3138M5-EA-3	FN AP1928		12/01/2014	MBS PAYMENT		968	968	1,031							968				3	08/01/2042
3138M5-LP-2	FN AP2133		12/01/2014	MBS PAYMENT		639	639	662							639				2	08/01/2042
3138MB-XL-5	FN AP7882		12/01/2014	MBS PAYMENT		2,376	2,376	2,444			(1)		(1)		2,376				15	10/01/2042
3138WB-AR-6	FN AS1815		12/01/2014	MBS PAYMENT		3,118	3,118	3,247			(5)		(5)		3,118				46	02/01/2044
3138WB-UK-9	FN AS2385		12/01/2014	MBS PAYMENT		1,561	1,561	1,648			(3)		(3)		1,561				22	05/01/2044
31417E-H2-0	FN AB7448		12/01/2014	MBS PAYMENT		25,714	25,714	26,664	25,794		(81)		(81)		25,714				358	01/01/2028
31417G-TF-3	FN AB9549		12/01/2014	MBS PAYMENT		21,634	21,634	21,682	21,639		(4)		(4)		21,634				383	06/01/2043
3199999. Subtotal - Bonds - U.S. Special Revenues						85,745	85,745	88,351	71,997		(170)		(170)		85,745				1,525	XXX
03063W-AC-1	AMCAR 2012-2 A3		12/08/2014	MBS PAYMENT		99,035	99,035	99,232			(178)		(178)		99,035				408	10/11/2016
12591F-AC-0	CNH 2013-A A3		12/15/2014	MBS PAYMENT		3,810	3,810	3,810	3,809		1		1		3,810				26	06/15/2018
12624H-AC-7	CNH 2012-D A3		12/15/2014	MBS PAYMENT		12,887	12,887	12,901	12,892		(5)		(5)		12,887				74	04/16/2018
166764-AA-8	CHEVRON CORP		09/09/2014	CREDIT SUISSE		24,781	25,000	25,000	25,000						25,000		(219)	(219)	212	12/05/2017
34530B-AC-7	FORDO 2013-A A3		12/15/2014	MBS PAYMENT		6,948	6,948	6,947	6,946		2		2		6,948				32	07/15/2017
726505-AP-5	FREEPORT-MCMORAN OIL&GAS		07/23/2014	CALLED BY ISSUER at 106.875		19,238	18,000	20,475			(1,238)		(1,238)		19,238				130	02/15/2023
91159H-HE-3	US BANCORP		01/27/2014	US BANCORP INVESTMENTS INC		75,002	75,000	74,907	74,910		1		1		74,911		91	91	337	11/15/2018
92867M-AC-4	VALET 2013-1 A3		12/20/2014	MBS PAYMENT		857	857	857	857						857				5	08/21/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						242,558	241,537	244,129	124,414		(1,417)		(1,417)		242,686		(128)	(128)	1,224	XXX
8399997. Total - Bonds - Part 4						1,088,194	1,087,173	1,116,180	961,091		(6,374)		(6,374)		1,088,323		(129)	(129)	22,017	XXX
8399998. Total - Bonds - Part 5						99,280	99,279	99,334			(54)		(54)		99,280				153	XXX
8399999. Total - Bonds						1,187,474	1,186,452	1,215,514	961,091		(6,428)		(6,428)		1,187,603		(129)	(129)	22,170	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks							XXX													XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX
9999999 - Totals						1,187,474	XXX	1,215,514	961,091		(6,428)		(6,428)		1,187,603		(129)	(129)	22,170	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
02006K-AB-1	ALLYL 2013-SN1 A2		02/26/2014	NOMURA SECURITIES DOMESTIC	08/20/2014	MBS PAYMENT	99,279	99,334	99,280	99,280		(54)		(54)					153	19
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							99,279	99,334	99,280	99,280		(54)		(54)					153	19
8399998. Total - Bonds							99,279	99,334	99,280	99,280		(54)		(54)					153	19
8999998. Total - Preferred Stocks																				
9799998. Total - Common Stocks																				
9899999. Total - Preferred and Common Stocks																				
9999999 - Totals								99,334	99,280	99,280		(54)		(54)					153	19

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
NONE					
0399999 - Total				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 Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
9199999 - Totals												XXX				XXX	XXX	XXX		

NONE

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1449999 - Totals														XXX							XXX	XXX

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

NONE

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira- tion	Termina- tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Considera- tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza- tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1449999 - Totals																	XXX							XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1449999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1449999 - Totals																		XXX	XXX

NONE

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX									
0999999 - Totals											

NONE

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999 - Total						XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	NONE					
9999999 - Totals						XXX

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	NONE					
9999999 - Totals						XXX

General Interrogatories:

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

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 *
Bank of New York	New York, NY					54,406	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			54,406	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			54,406	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			54,406	XXX

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

1. January	277,167	4. April	312,258	7. July	110,799	10. October	141,854
2. February	1,079,208	5. May	298,444	8. August	162,036	11. November	1,760,369
3. March	404,983	6. June	109,823	9. September	88,177	12. December	54,406

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 and Accrued	8 Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 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	Pledged with the state of Ohio for the benefit of all policyholders	497,339	498,250		
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	XXX	XXX				
59. Subtotal	XXX	XXX	497,339	498,250		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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