

PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2014 OF THE CONDITION AND AFFAIRS OF THE

Seaton Insurance Company

NAIC Group Code	4725	, 4725	NAIC Company Cod	de 25763	Employer's ID N	Number	91-0341780				
-	(Current Period)	(Prior Period)				_					
Organized under the L	aws of	Rhode Is	land	, State of Domicile or F	ort of Entry	RI	node Island				
Country of Domicile				United States	, <u> </u>						
Incorporated/Organize	ed	04/01/1901	C	Commenced Business		04/01/19	01				
Statutory Home Office		475 Kilvert Str				RI, US 028	86				
•		(Street and	d Number)	· -	(City or Town, State	n, State, Country and Zip Code)					
Main Administrative O	ffice	475 Kilvert Street,	Suite 330	Warwick, RI, U			401-453-7000				
		(Street and Num	ber)	(City or Town, State, Coun	(Area Cod	le) (Telephone Number)					
Mail Address	475 K	ilvert Street, Suite 3	330 ,	_ , Warwick, RI, US 02886							
	,	et and Number or P.O. Bo	,	,	City or Town, State, Cou	ntry and Zip C	y and Zip Code)				
Primary Location of Bo	ooks and Records				RI, US 02886		401-453-7000				
Internet Web Site Add	ress	(Stree	et and Number)	(City or Town, State N/A	e, Country and Zip Code	:) (Area	a Code) (Telephone Number)				
Statutory Statement C	ontact	Te	eresa M. Reali		401-4	453-7101					
•			(Name)		(Area Code) (Teleph		Extension)				
te	eresa.reali@ensta				401-921-5238						
	(E-Mail Addre	ss)			(Fax Number)						
			OFFICE	RS							
Name		Title		Name			Title				
Paul Brockm	an # ,	Preside	ent	Teresa Marie Re	ali ,	Treasurer and COO					
Thomas John	Balkan ,	Secreta	ary								
			OTHER OFF	FICERS							
Joseph Patrick	k Follis ,	Vice Pres		Thomas James Nicl	nols ,		CFO				
Nadja Staven	hagen ,	Assistant Se	ecretary								
		DII		TDUCTEC							
	- w		RECTORS OR		,,	Τ.					
Joseph Patrick		Andrea Jill G		Paul Brockman	*	Thomas James Nichols					
Teresa Marie	Reall	Robert Red	patn #								
State of	Rhode Island.										
			ss								
County of	Kent										
above, all of the herein de	escribed assets were	the absolute property	of the said reporting enti-	described officers of said re ty, free and clear from any	liens or claims thereo	on, except a	s herein stated, and				
				ned, annexed or referred to,							
				stated above, and of its inccounting Practices and Pro							
				accounting practices and p							
				d officers also includes the							
when required, that is an regulators in lieu of or in a			es due to electronic filing)) of the enclosed statement	. The electronic filing	may be req	Jested by various				
regulatore in flow or or in t		ou diatomont.									
Dev	I. Dun alone an		Tanaa Maria	- Deali	The		Deller				
	l Brockman President		Teresa Marie Treasurer and		Inc	omas John Secretar					
	resident		Treasurer and		an original filing?	Ocorotai	Yes [X]No[]				
Subscribed and sworn t				b. If no:	0 0						
this 6th	day of	February, 2015	_		ne amendment numb	er	00/00/0045				
				2. Date fil 3. Numbe	ed r of pages attached		02/28/2015				
Stacey L. Nolan, Nota	ry Public		_	5 tumbo	. I. pages anashed						
June 8, 2017											

SUMMARY INVESTMENT SCHEDULE

		Gross Inves	stment		Admitted Assets as Reported		
	-	Holding		0	in the Annual		1 0
	Investment Categories	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities		000			0	0.000
	1.2 U.S. government agency obligations (excluding mortgage-						
	backed securities): 1.21 Issued by U.S. government agencies	3 530 670	7 035	3 530 670		3,530,670	7 035
	1.22 Issued by U.S. government sponsored agencies					758,261	
	1.3 Non-U.S. government (including Canada, excluding mortgage-						
	backed securities)	324,829	0.647	324 , 829		324 , 829	0.647
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
	1.41 States, territories and possessions general obligations		000			0	0.00
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000			0	0.000
	1.43 Revenue and assessment obligations			500 , 557		500 , 557	
	1.44 Industrial development and similar obligations		0.000				
	1.5 Mortgage-backed securities (includes residential and						
	commercial MBS):						
	1.51 Pass-through securities:		0.000			_	0.000
	1.511 Issued or guaranteed by GNMA			2 004 004		0 2,991,821	
	1.512 Issued or guaranteed by FNMA and FHLMC					2,991,821	
	1.513 All other		0.000			0	0.000
	1.52 CMOs and REMICs: 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or						
	VA		0.000			0	0.000
	1.522 Issued by non-U.S. Government issuers and						
	collateralized by mortgage-backed securities issued or		0.000				0.000
	guaranteed by agencies shown in Line 1.521						
_	1.523 All other.	1 ,497 ,422	2.984	1 ,497 ,422		1,497,422	2.984
۷.	Other debt and other fixed income securities (excluding short term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans						
	and hybrid securities)					16,620,706	
	2.2 Unaffiliated non-U.S. securities (including Canada)		1	1,304,318		1,304,318	
_	2.3 Affiliated securities.		0.000			0	0.00
3.	Equity interests:		0.000			0	0.000
	3.1 Investments in mutual funds		0.000			0	0.000
			0.000			0	0.000
			0.000				0.000
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	, , , , , , , , , , , , , , , , , , , ,		0.000			0	0.000
	3.32 Unaffiliated		0.000			0	0.000
	3.4 Other equity securities:						
	3.41 Affiliated		0.000			0	0.00
	3.42 Unaffiliated		0.00			0	0.000
	Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000			0	0.000
			0.000			n	0.000
4	Mortgage loans:						
	4.1 Construction and land development		0.000			0	0.000
	4.2 Agricultural		0.000				0.00
			0.000			0	0.00
	4.4 Multifamily residential properties		I I			0	0.00
	4.5 Commercial loans		0.00			0	0.00
	4.6 Mezzanine real estate loans		0.000			0	0.00
5.	Real estate investments:						
	5.1 Property occupied by company		0.000	0		0	0.00
	5.2 Property held for production of income (including						
	\$of property acquired in satisfaction		0.000	_		_	0.000
	,		0.00	0		0	0.00
	5.3 Property held for sale (including \$		0.000	0		_	0.000
6	property acquired in satisfaction of debt) Contract loans		0.00	0		0	0.000
	Derivatives		0.000	0		0	0.000
			0.000	0		0	0.000
	Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
	Cash, cash equivalents and short-term investments		45 . 148	22,658,860		22,658,860	45 . 148
		, ,	0.000	, ,		0	0.000
	Other invested assets		0.000 1			U	0.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.	0
	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)	00
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13)
	3.2 Totals. Part 3. Column 11	00
4.	Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15	0
5.	Deduct amounts received on disposals, Part 3, Column 15	0
6.	Total foreign exchange change in book/adjusted carrying value	
	6.1 Totals, Part 1, Column 15)
	6.2 Totals, Part 3, Column 13.	0
7.	Deduct current year's other-than-temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12)
	7.2 Totals, Part 3, Column 10	0
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11)
	8.2 Totals, Part 3, Column 9	0
	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	0
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0
3.	Capitalized deferred interest and other:	
-	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	0
4.	Accrual of discount	
5	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9 5.2 Totals, Part 3, Column 8 Total gain (loss) on disposals, Part 3, Column 18 Deduct amounts received on disposals, Part 3, Column 15	
	5.2 Totals, Part 3, Column 8	0
6.	Total gain (loss) on disposals, Part 3, Column 18.	
7.	Deduct amounts received on disposals, Part 3, Column 15	
8.	Deduct amortization of premium and mortgage interest points and commitment fees.	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 130	
	9.1 Totals, Part 1, Column 13	0
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 110	
	10.2 Totals, Part 3, Column 100	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0
12.	Total valuation allowance.	
13.	Subtotal (Line 11 plus Line 12)	0
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).	0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	0	
2.			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	Actual cost at time of acquisition (Part 2, Column 8) Additional investment made after acquisition (Part 2, Column 9)	.0 0	
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	.0 0	
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	.00	
6.	5.1 Totals, Part 1, Column 13 5.2 Totals, Part 3, Column 9 Total gain (loss) on disposals, Part 3, Column 19.	0	
7.	Deduct amounts received on disposals, Part 3, Column 16.	0	
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	.0	
	9.2 Totals, Part 3, Column 14	.00	
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.1 Totals, Part 1, Column 15	.0 0	
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)	0	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.	25,923,340
2.	Book/adjusted carrying value, December 31 of prior year	9,955,256
3.	Accrual of discount	14.831
4.	Unrealized valuation increase (decrease):	, , ,
	4.1 Part 1, Column 12. (380)	
	4.2 Part 2, Section 1, Column 15	
	4.3 Part 2. Section 2. Column 13	
	4.4 Part 4, Column 11	(380)
5.	Total gain (loss) on disposals, Part 4, Column 19	9,606
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 Deduct amortization of premium.	8,212,197
7.	Deduct amortization of premium	161,874
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1 Part 1, Column 15	
	8.2 Part 2, Section 1, Column 19	
	8.3 Part 2, Section 2, Column 16	_
	8.4 Part 4, Column 15	0
9.	Deduct current year's other-than-temporary impairment recognized:	
	9.1 Part 1, Column 14	
	9.2 Part 2, Section 1, Column 17	
	9.3 Part 2, Section 2, Column 14	0
	9.4 Part 4, Column 13	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	
11.	Deduct total nonadmitted amounts	07 500 500
12.	Statement value at end of current period (Line 10 minus Line 11)	27 ,528 ,582

SCHEDULE D - SUMMARY BY COUNTRY

	Lo	ng-Term Bonds and Stocks	OWNED December 31 o			
			1 Book/Adjusted	2	3	4
Description			Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States			3,599,008	3,480,444
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	324,829	325,721	324,428	325,000
by governments)	4.	Totals	3,855,499	3,858,682	3,923,436	3,805,444
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories						
and Possessions (Direct and guaranteed)	6.	Totals	0	0	0	0
U.S. Special revenue and special assessment						
obligations and all non-guaranteed						
obligations of agencies and authorities of						
governments and their political subdivisions	7.		4,250,639	4,297,862	4,281,663	4,160,157
	8.				18,259,878	17 , 931 , 114
Industrial and Miscellaneous and	9.		,		549,419	550,000
Hybrid Securities (unaffiliated)	10.	Other Countries	754,596	757,976	754,386	755,000
	11.	Totals	19,422,446	19,477,473	19,563,684	19,236,114
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	27,528,584	27,634,017	27,768,783	27,201,715
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States				
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	27,528,584	27,634,017	27,768,783	

SCHEDULE D - PART 1A - SECTION 1

			rity Distribution of All Bor	ds Owned December 3			Types of Issues and NA	AIC Designations			
	1	2	3	4	5	6	7	8	9	10	11
			Over 5 Years Through	Over 10 Years			Col. 6 as a	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately Placed
NAIC Designation	1 Year or Less	Years	10 Years	Through 20 Years	Over 20 Years	Total Current Year	% of Line 9.7	Prior Year	Prior Year	Traded	(a)
1. U.S. Governments		4 707 000					40.0	0 000 754		5 500 000	
1.1 NAIC 1	3,706,880	1,797,083				5,503,963	18.6	2,663,754	7.7	5,503,963	
1.2 NAIC 2						ļ0	0.0	0	0.0		
1.3 NAIC 3						ļ0	0.0	0	0.0		
1.4 NAIC 4						ļ0	0.0	0	0.0		
1.5 NAIC 5						ļ0	0.0		0.0		
1.6 NAIC 6						0	0.0	0	0.0		
1.7 Totals	3,706,880	1,797,083	0	0	0	5,503,963	18.6	2,663,754	7.7	5,503,963	0
All Other Governments											
2.1 NAIC 1	324,829					324,829	1.1		0.0		
2.2 NAIC 2						J0	0.0	0	0.0		
2.3 NAIC 3						J0	0.0	0	0.0		
2.4 NAIC 4						J0	0.0	0	0.0		
2.5 NAIC 5						ļ0	0.0		0.0		
2.6 NAIC 6						0	0.0	0	0.0		
2.7 Totals	324,829	0	0	0	0	324,829	1.1	0	0.0	324,829	0
3. U.S. States, Territories and Poss	essions, etc., Guaranteed										
3.1 NAIC 1	L					0	0.0	0	0.0		
3.2 NAIC 2						0	0.0	0	0.0		
3.3 NAIC 3						0	0.0	0	0.0		
3.4 NAIC 4						0	0.0	0	0.0		
3.5 NAIC 5						0	0.0	0	0.0		
3.6 NAIC 6						0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of Sta	tes. Territories and Possess	sions, Guaranteed		•				-	***		
4.1 NAIC 1	1					0	0.0	0	0.0		
4.2 NAIC 2						0	0.0	0	0.0		
4.3 NAIC 3						0	0.0	0	0.0		
4.4 NAIC 4						L0	0.0	0	0.0		
4.5 NAIC 5						0	0.0	0	0.0		
4.6 NAIC 6						0	0.0	0	0.0		
4.7 Totals	0	0	0	0	0	0		0	0.0		n
5. U.S. Special Revenue & Special	•	•			•	<u> </u>	0.0	Ů	0.0		Ů
5.1 NAIC 1	631.826	2,221,256	785,804	509.080	102,674	4,250,639	14 . 4	14,000,222	40.3	4,250,639	
5.2 NAIC 2		2,221,200			102,014	1,200,000	0.0	n	0.0	1,200,000	
5.3 NAIC 3				***************************************	***************************************	n	0.0	n l	0.0		
5.4 NAIC 4						n n	0.0	0	0.0		
5.5 NAIC 5						n n	0.0	0	0.0		
5.6 NAIC 6						n n	0.0	0	0.0		
5.7 Totals	631,826	2,221,256	785,804	509,080	102,674	4,250,639	14.4	14,000,222	40.3		0
on iolais	031,020	2,221,230	100,004	000,000	102,074	4,200,009	14.4	14,000,222	40.3	4,200,009	

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

	1	2	turity Distribution of All B	4	5	6	7	8	9	10	11
		Over 1 Year Through 5	Over 5 Years Through	Over 10 Years			Col. 6 as a	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately Placed
NAIC Designation	1 Year or Less	Years	10 Years	Through 20 Years	Over 20 Years	Total Current Year	% of Line 9.7	Prior Year	Prior Year	Traded	(a)
6. Industrial and Miscellaneous (unaff	iliated)										
6.1 NAIC 1	3,707,429	9,471,669	550,915			13,730,013	46.4	12,680,214	36.5	13,730,013	
6.2 NAIC 2		4 , 144 , 985	790,201			5,761,235	19.5	5 , 424 , 395	15.6	5,761,235	
6.3 NAIC 3						0	0.0	0	0.0		
6.4 NAIC 4						0	0.0	0	0.0		
6.5 NAIC 5						0	0.0	0	0.0		
6.6 NAIC 6						0	0.0	0	0.0		
6.7 Totals	4,533,478	13,616,654	1,341,116	0	0	19,491,248	65.9	18,104,609	52.1	19,491,248	0
7. Hybrid Securities											
7.1 NAIC 1						0	0.0	0	0.0		
7.2 NAIC 2						0	0.0	0	0.0		
7.3 NAIC 3						0	0.0	0	0.0		
7.4 NAIC 4						0	0.0	0	0.0		
7.5 NAIC 5						0	0.0	0	0.0		
7.6 NAIC 6						0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affilia	tes										
8.1 NAIC 1						0	0.0	0	0.0		
8.2 NAIC 2						0	0.0	0	0.0		
8.3 NAIC 3						0	0.0	0	0.0		
8.4 NAIC 4						0	0.0	0	0.0		
8.5 NAIC 5						0	0.0	0	0.0		
8.6 NAIC 6						0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued) Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years		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)
Total Bonds Current Year				<u> </u>							` ,
9.1 NAIC 1(d	8,370,965	13,490,008	1,336,718	509.080	102,674	23,809,445	80.5	XXX	XXX	23,809,445	0
9.2 NAIC 2(d	826,049	4,144,985	790,201	0	0	5,761,235	19.5	XXX	XXX	5,761,235	0
9.3 NAIC 3(d	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4(d	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5 ^(d)	⁽⁾ 0	0	L0	0	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	0	0	0	0	0 (0	0.0	XXX	XXX	0	0
9.7 Totals	9,197,014	17,634,993	2,126,920	509,080	102,674	29,570,680	100.0	XXX	XXX	29,570,680	0
9.8 Line 9.7 as a % of Col. 6	31.1	59.6	7.2	1.7	0.3	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 NAIC 1	12,763,347	13,239,911	1,032,488	1,784,580	523,864	XXX	XXX	29,344,190	84.4	29,344,190	0
10.2 NAIC 2	689,354	4,735,041	L0	0	0	XXX	XXX	5,424,395	15.6	5,424,395	0
10.3 NAIC 3	0	0	[0 	0	0	XXX	XXX	<u> </u> 0	0.0	0	0
10.4 NAIC 4	0	0	<u> </u> 0	0	0	XXX	XXX	<u> </u> 0	0.0	0	0
10.5 NAIC 5	0	0	<u> </u> 0	0	0	XXX	XXX	(c)0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.7 Totals	13,452,701	17,974,952	1,032,488	1,784,580	523,864	XXX	XXX	(b)34,768,585	100.0	34 , 768 , 585	0
10.8 Line 10.7 as a % of Col. 8	38.7	51.7	3.0	5.1	1.5	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 NAIC 1	8,370,965	13,490,008	1,336,718	509,080	102,674	23,809,445	80.5	29,344,191	84 . 4	23,809,445	XXX
11.2 NAIC 2	826,049	4,144,985	790,201			5,761,235	19.5	5,424,395	15.6	5,761,235	XXX
11.3 NAIC 3						0	0.0	D	0.0	0	XXX
11.4 NAIC 4					ļ	0	0.0		0.0	0	XXX
11.5 NAIC 5						0	0.0	[0.0	0	XXX
11.6 NAIC 6						0	0.0	0	0.0	0	XXX
11.7 Totals	9 , 197 , 014	17 ,634 ,993	2,126,920		102,674	29,570,680	100.0	34,768,586	100.0	29,570,680	XXX
11.8 Line 11.7 as a % of Col. 6	31.1	59.6	7.2 	1.7	0.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col.											
6, Section 9	31.1	59.6	7.2	1.7	0.3	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1					ļ	0	0.0	<u> </u> 0	0.0	XXX	0
12.2 NAIC 2					 	0	0.0	<u>0</u>	0.0	XXX	ļ0
12.3 NAIC 3						0	0.0	<u>0</u>	0.0	XXX	ļ0
12.4 NAIC 4					ļ	<u>0</u>	0.0	ŏ	0.0	XXX	j
12.5 NAIC 5					ļ		0.0	ŏ	0.0	XXX	j
12.6 NAIC 6						0	0.0	0	0.0	XXX	0
12.7 Totals	0	J	<u>0</u>		<u>0</u>	0	0.0	0	0.0	XXX	ļ
12.8 Line 12.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

()		and 111 or quamiou ior roomio uridor o20 runo 11 ii ii		
(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 Valuatio	n Office (SVO) at the date of the statement. '	'Z*" means the SVO could not evaluate the obligation because valuation	procedures for the security class is	under regulatory review.
(c) Includes \$	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 insi	urer's certification that the issuer is current in	all principal and interest payments "6*" means the NAIC designation wa	s assigned by the SVO due to inac	leguate certification of principal and interest payments

SCHEDULE D - PART 1A - SECTION 2

	Maturity Distribution	on of All Bonds Ow	ned December 31, A	At Book/Adjusted Cari	ying Values by Ma	ajor Type and Subty	pe of Issues				
	1	2	3	4	5	6	7	8	9	10	11
		Over 1 Year	Over 5 Years	Over 10 Years		Total Current	Col. 6 as a %	Total from Col 6	% From Col.	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Year	of Line 9.5	Prior Year	7 Prior Year	Traded	Placed
1. U.S. Governments	0.700.000	4 707 000				F F00 000	40.0	0.000.754	7 7	F F00 000	
1.1 Issuer Obligations	3,706,880	1,797,083				5,503,963	18.6	2,663,754	7.7	5,503,963	
1.2 Residential Mortgage-Backed Securities						U	0.0	U	0.0		
1.3 Commercial Mortgage-Backed Securities						0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities	0.700.000	4 707 000			^	5 500 000	0.0	0 000 754	0.0	5 500 000	
1.5 Totals	3,706,880	1,797,083	0	0	0	5,503,963	18.6	2,663,754	7.7	5,503,963	0
2. All Other Governments	324,829					324,829	1 1	0	0.0	324.829	
2.1 Issuer Obligations							0.0		0.0	524,029	
2.2 Residential Mortgage-Backed Securities 2.3 Commercial Mortgage-Backed Securities							0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						 Λ	0.0	 Λ	0.0		
2.5 Totals	324.829	٨	0	0	0	324.829	1.1	0	0.0	324.829	0
3. U.S. States, Territories and Possessions, Guaranteed	324,023	0	U	U	U	324,023	1.1	U	0.0	324,029	U
3. U.S. States, Territories and Possessions, Guaranteed 3.1 Issuer Obligations						0	0.0	0	0.0		
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities.						0	0.0	0	0.0		
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed	Ů				·		0.0	•	0.0	•	
4.1 Issuer Obligations						0	0.0	0	0.0		
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
4.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	213,900	1,044,918				1,258,818	4.3	11,446,679	32.9	1,258,818	
5.2 Residential Mortgage-Backed Securities	417,925	1, 176, 339	785,804	509,080	102,674	2,991,821	10.1	2,553,542	7.3	2,991,821	
5.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities	201 200	2 224 252	705.004	500.000	100 071	0	0.0	0	0.0	4 050 000	
5.5 Totals	631,826	2,221,256	785,804	509,080	102,674	4,250,639	14.4	14,000,221	40.3	4,250,639	0
6. Industrial and Miscellaneous	3,059,395	10,830,670	1.341.116			15,231,181	51.5	13,982,550	40.2	15,231,181	
6.1 Issuer Obligations	3,009,390	10,030,070	1,341,110			15,231,161	0.0	13,902,000		13,231,101	
Residential Mortgage-Backed Securities Commercial Mortgage-Backed Securities	325,426	1,171,996				1,497,422	5.1	1,061,172	3.1	1.497.422	
6.4 Other Loan-Backed and Structured Securities	1,148,657	1,613,988				2,762,645	9.3	3,060,886	8.8	2,762,645	
6.5 Totals	4.533.478	13,616,654	1,341,116	0	۸	19.491.248	65.9	18.104.608	52.1	19,491,248	0
7. Hybrid Securities	4,000,470	13,010,034	1,341,110	U	U	18,481,240	05.8	10, 104,000	JZ.I	15,451,240	0
7.1 Issuer Obligations						0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
Parent, Subsidiaries and Affiliates	†		<u> </u>	- V	Ŭ			· ·	0.0		
8.1 Issuer Obligations						0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities.						0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

				IA - OL							
	Maturity Distribution	on of All Bonds Ow	ned December 31, a	at Book/Adjusted Ca	rrying Values by M	lajor Type and Subt	ype of Issues		,		
Distribution by Type	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	7,305,005	13,672,670	1,341,116	0	0	22,318,791	75.5	XXX	xxx	22,318,791	0
9.2 Residential Mortgage-Backed Securities	417.925	1,176,339		509,080	102,674	2,991,821	10.1	XXX	XXX	2,991,821	0
9.3 Commercial Mortgage-Backed Securities	325,426	1,171,996	0	0	0	1,497,422	5.1	XXX	.]ххх	1,497,422	0
9.4 Other Loan-Backed and Structured Securities	1,148,657	1,613,988	0	0	0	2,762,645	9.3	XXX	XXX	2,762,645	0
9.5 Totals	9, 197, 014	17,634,993	2,126,920	509,080	102,674	29,570,680	100.0	XXX	XXX	29,570,680	0
9.6 Lines 9.5 as a % Col. 6	31.1	59.6	7.2	1.7	0.3	100.0	XXX	XXX	XXX	100.0	0.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations	12,031,627	14,895,102	269,182	897,072	0	XXX	ХХХ	28,092,983	80.8	28,092,982	0
10.2 Residential Mortgage-Backed Securities	355,437	743,075	517,335	585,847	351,848	XXX	XXX	2,553,542	7.3	2,553,543	0
10.3 Commercial Mortgage-Backed Securities	77 ,480	264,044	245,972	301,660	172,016	XXX	XXX	1,061,172	3.1	1,061,173	0
10.4 Other Loan-Backed and Structured Securities	988,156	2,072,730	0	0	0	XXX	XXX	3,060,886	8.8	3,060,886	0
10.5 Totals	13,452,700	17,974,951	1,032,489	1,784,579	523,864	XXX	XXX	34,768,583	100.0	34,768,584	0
10.6 Line 10.5 as a % of Col. 8	38.7	51.7	3.0	5.1	1.5	XXX	XXX	100.0	XXX	100.0	0.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	7,305,005	13,672,670	1,341,116			22,318,791	75.5	28,092,983	80.8	22,318,791	XXX
11.2 Residential Mortgage-Backed Securities	417 ,925	1,176,339	785,804	509,080	102,674	2,991,821	10.1	2,553,543	7.3	2,991,821	XXX
11.3 Commercial Mortgage-Backed Securities	325,426	1,171,996				1,497,422	5.1	1,061,172	3.1	1,497,422	XXX
11.4 Other Loan-Backed and Structured Securities	1,148,657	1,613,988				2,762,645		3,060,886		2,762,645	XXX
11.5 Totals	9, 197, 014	17,634,993	2,126,920	509,080	102,674	29,570,680	100.0	34,768,584	100.0	29,570,680	XXX
11.6 Line 11.5 as a % of Col. 6	31.1	59.6	7.2	1.7	0.3	100.0	XXX	XXX	ХХХ	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	31.1	59.6	7.2	1.7	0.3	100.0	XXX	XXX	XXX	100.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations						0	0.0	0	0.0	XXX	ļ0
12.2 Residential Mortgage-Backed Securities						. 0	0.0	0	0.0	XXX	ļ0
12.3 Commercial Mortgage-Backed Securities						. 0	0.0	0	0.0	XXX	ļ0
12.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	XXX	0
12.5 Totals	0	0	0	0	0	0			0.0	XXX	0
12.6 Line 12.5 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0		XXX	XXX	XXX	0.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

12. Statement value at end of current period (Line 10 minus Line 11)

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments 2 5 1 Other Short-term Investments in Parent, Subsidiaries and Affiliates Total Bonds Mortgage Loans Investment Assets(a) ..896,010 .896,010 1. Book/adjusted carrying value, December 31 of prior year .47,045,641 ...47,045,641 2. Cost of short-term investments acquired .946 .946 3. Accrual of discount 4. Unrealized valuation increase (decrease) 5. Total gain (loss) on disposals .45,890,898 ...45,890,898 6. Deduct consideration received on disposals .9,602 9.602 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) ..2,042,096 ..2,042,096 11. Deduct total nonadmitted amounts.

2.042.096

2.042.096

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

Schedule DB - Part A - Verification NONE

Schedule DB - Part B - Verification NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

(Castr Equivalents)	1	2	3
	Total	Bonds	Other (a)
Book/adjusted carrying value, December 31 of prior year	7 ,949 ,234	7 ,949 ,234	0
Cost of cash equivalents acquired	15,948,956	15,948,956	
Accrual of discount	1,262	1,262	
Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	16	16	
Deduct consideration received on disposals	23,894,926	23,894,926	
7. Deduct amortization of premium	4,541	4,541	
Total foreign exchange change in book/adjusted carrying value	0		
Deduct current year's other-than-temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

 $⁽a)\ Indicate\ the\ category\ of\ such\ investments,\ for\ example,\ joint\ ventures,\ transportation\ equipment$

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

										LE D -										
1	2		odes	l 6	7	Fair	Value	Showing All L	ong-Term BON 11		ember 31 of Current '			1		Interest	.		l Dr	ites
'	2	3 4	5	-l °	'	8	9	10	'''	12	13	ed Carryllig Value	15	16	17	18	19	20	21	22
CUSIP Identification	Description	F o r e i g Code n	Bond	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S.	Governments - Issuer Obligation	ons	•		•	•				,			•							•
912828 - NK - 2 912828 - NL - 0 912828 - NW - 6 912828 - PM - 6	US TREASURY N/B.	SDSDSDSD		1 1 1 1 1 1 1	345,084 		338,203 145,513 378,223 102,297 1,206,571 407,125	325,000 140,000 375,000 100,000 1,185,000 400,000	336 ,231 145 ,203 377 ,740 102 ,271 1 ,205 ,778 406 ,009		(6,684) (976) (5,495) (393) (20,760) (5,521)			3.000 2.500 1.875 1.875 2.125 2.000	0.898 0.990 0.402 1.007 0.362 0.604	FAJDFAFAJDFAJDJDJJ	3,313 10 19 637 70 3,348	9,750 1,750 7,031 938 24,438 8,000	09/04/201307/09/201409/09/201307/14/201412/21/201209/09/2013	08/31/2016 06/30/2017 06/30/2015 08/31/2017 12/31/2015 01/31/2016
912828 - SP - 6 912828 - TB - 6 912828 - UX - 6 912828 - VK - 3	US TREASURY N/B US TREASURY N/B US TREASURY N/B TREASURY N/B US TREASURY N/B US TREASURY N/B US TREASURY N/B	SD. SD. SD. SD.		1 1 1 1 1	125,298 150,322 149,215 208,662 149,648	100 . 4844 100 . 0781 99 . 6250 99 . 6250 100 . 1953 99 . 9453				(380)	(25) (240) 218 (144) 42			1.500 0.375 0.750 0.125 1.375 1.375		FAAOAOAOAO	637 121 3 55 6 72		08/26/2014 12/09/2013 12/09/2013 10/28/2014 07/07/2014 06/11/2014	08/31/2018 04/15/2015 06/30/2017 04/15/2018 06/30/2018
	Bonds - U.S. Governments - Issu		tions		3.599.008	XXX	3,532,962	3,480,444	3,530,670	(380)	(39.938)	0	0	XXX	XXX	XXX	8,289	56.328	XXX	XXX
	Bonds - U.S. Governments - Subt			ents	3,599,008	XXX	3,532,962	3,480,444	3,530,670	(380)	(39,938)	0	0	XXX	XXX	XXX	8,289	56.328	XXX	XXX
Bonds - All (Other Governments - Issuer Obl	igations					, ,		, , ,	, ,	, , ,							,		•
302154-BE-8	EXPORT-IMPORT BK KOREA	R.		1FE	324,428	100.2217	325,721	325,000	324,829		192			1.250	1.310	MN	463	4,063	11/20/2012	11/20/2015
0699999 - E	Bonds - All Other Governments -	Issuer Ob	bligations	•	324,428	XXX	325,721	325,000	324,829	0	192	0	0	XXX	XXX	XXX	463	4,063	XXX	XXX
1099999 - E	Bonds - All Other Governments -	Subtotals	s - All Oth	er																
	Governments				324,428	XXX	325,721	325,000	324,829	0	192	0	0	XXX	XXX	XXX	463	4,063	XXX	XXX
	Special Revenue and Special A	ssessment	Obligations	and all Nor						ir Political Subdi		igations								
3130A2-T9-7 3133XC-T6-0.	FEDERAL HOME LOAN BANKFEDERAL HOME LOAN BANKRMBS - FHLB SK-2015 1RMBS - FHLB TO-2015 A		22	111	249,518 94,786 97,277 117.626	99 .8157 99 .7349 102 .1934 103 .0185	249,539 94,748 98,674 120,855	250,000 95,000 96,556 117.314	249,628 94,826 96,564 117.336	0	110 40 (12) (26)			0.875 0.500 5.140 5.065	0.938 0.606 5.126 5.042	MN MS MON MON	225 123 179 182	1,355 67 4,963 5,942	04/10/2014 08/06/2014 09/06/2005 10/20/2005	05/24/2017 09/28/2016 08/18/2015 10/20/2015
3135G0-ZE-6 977100-AV-8		SD SD	Assessment	1 1FE Obligations		103.0163	201, 115 556, 505	200,000 500,000	199,907		(20)			1.750 5.238	1.761	JD	102 107 4,365	2,119	05/08/2014	06/20/2019 05/01/2018
	and all Non-Guaranteed Obliga Authorities of Governments ar Issuer Obligations	ations of A	Agencies and	d	1,276,593	XXX	1,321,437	1,258,871	1,258,818	0	36	0	0	XXX	XXX	XXX	5,180	40,637	XXX	XXX
	Special Revenue and Special A RMBS - FG CO9042	ssessment	Obligations	and all Nor	n-Guaranteed Obl	igations of Ag	encies and Auth	orities of Gover	nments and The	ir Political Subdi	visions – Residential	Mortgage-Backed S	Securities	3.500	2.936		650	7,794	06/13/2013	05/01/2043
31388G-RK-9 31389F-QB-1. 31388W-RQ-8. 3138EK-FB-6. 3138EK-YW-9. 3138EM-3Z-2. 3138MC-XL-3. 3138MC-YL-3. 3138MP-YV-1.	RMBS - FN 254260. RMBS - FN 604490. RMBS - FN 604490. RMBS - FN A14994 RMBS - FN A12861. RMBS - FN A12861. RMBS - FN A13424 RMBS - FN A15315. RMBS - FN A02149 RMBS - FN A08366. RMBS - FN A07923. RMBS - FN 643837		2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	10,826 6,094 8,176 86,260 145,337 250,500 146,218 80,571 404,660 428,901 451,483 6,491	103.8631 102.7510 103.3215 108.6360 104.6256 107.2635 106.8515 107.2830 97.7667 99.6816 101.3622 104.0378	11, 133 6, 169 8, 457 87, 058 148, 035 256, 338 147, 938 81, 282 385, 679 417, 235 438, 320 6, 666	10,719 6,004 .8,185 80,137 .141,490 238,980 138,452 .75,764 .394,490 418,567 432,429 6,407			(15) (11) (11) (19) (69) (69) (15) (68) (680) (680)			6.000 6.000 6.000 4.500 3.500 4.000 4.000 2.500 2.000 6.000	5.698 5.609 5.781 2.811 2.994 2.972 2.800 2.721 2.218 1.556 2.485 5.653				03/19/2002 03/18/2002 01/17/2002 11/22/2013 07/29/2014 03/14/2014 05/27/2014 12/12/2012 12/26/2012 12/21/2012	04/01/2017 11/01/2016 01/01/2017 11/01/2041 12/01/2042 01/01/2043 06/01/2042 05/01/2042 11/01/2042 12/01/2042 12/01/2042 05/01/2042 05/01/2042
31390L - 2E - 5 31410L - K3 - 5 31417D - FP - 3	RMBS - FN 643837 RMBS - FN 649773 RMBS - FN 890514 RMBS - FN 8B6473 RMBS - FN MA1763		2 2 2 2	1 1 1 1		104 . 03/8 103 . 7359 107 . 1486 99 . 6813 105 . 3485					(10) (99) (17) (440) (496)			6.000 6.000 4.000 2.000 3.500	5 .653 .5 .640 .3 .102 .1 .551 .2 .849	MON MON MON MON	32 326 457 498 658	386 3,924 3,658 5,984 5,261	05/16/2002 06/18/2002 04/22/2014 12/18/2012 03/17/2014	05/01/2017 06/01/2017 12/01/2042 10/01/2027 01/01/2034

									Showing All L	ong-Term BON		ember 31 of Current									
1	2	L	Codes		6	7		Value	10	11		nange in Book / Adjust					Interes				ites
CUSIP			4 F o r e i	5 Bond	NAIC	Actual	Rate Used to Obtain Fair	9 Fair	Par	Book/ Adjusted Carrying	12 Unrealized Valuation Increase/	13 Current Year's (Amortization)/	14 Current Year's Other Than Temporary Impairment	Total Foreign Exchange Change In	16 Rate	17 Effective Rate	18 When	Admitted Amount Due &	Amount Rec. During	21	Stated Contractual Maturity
Identification	Description	Code			Designation	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
	Bonds - U.S. Special Revenue a	and Speci	al Ass	essment	Obligations				1 0.10.0		(========)				-			11001000			2 0.110
	and all Non-Guaranteed Oblig	ations o	of Agen	cies and	i																
	Authorities of Governments a Residential Mortgage-Backed			ical Sub	odivisions -	3.005.070	XXX	2.976.425	2.901.287	2.991.821	0	(3.375)	0	0	XXX	XXX	XXX	7.570	76.661	XXX	XXX
3199999 -	Bonds - U.S. Special Revenue a			essment	Obligations	3,003,070	AAA	2,370,423	2,301,207	2,331,021	0	(0,0/0)	0	0	АЛА	AAA	AAA	7,570	70,001	AAA	AAA
	and all Non-Guaranteed Oblig	jations o	of Agen	cies and	ď																
	Authorities of Governments a	and Their	Polit	ical Sub	odivisions -																
	Subtotals - U.S. Special Rev Obligations and all Non-Guar																				
	Governments and Their Politi				ngcheres of	4,281,663	XXX	4,297,862	4,160,157	4,250,639	0	(3,339)	0	0	XXX	XXX	XXX	12,750	117,298	XXX	XXX
Bonds - Ind	ustrial and Miscellaneous (Una				ligations				, ,			, , ,		•	•			,			
00287Y - AK - 5.					2FE	124,811	99.6645	124,581	125,000	124,852		38			2.000	2.032		382	2,500	11/20/2013	11/06/2018
00817Y-AL-2. 00912X-AL-8				1	2FE 2FE	74,639 153,281	99.2199 101.2500	74,415 151,875	75,000 150,000	74,790 153,212		71 (69)			1.500 3.375	1.600 2.800	MN J J	2.334	1 , 125	11/07/2012 11/24/2014	11/15/2017 01/15/2019
023135-AH-9		+			2FE	129,367	99.0096	128,712	130,000	129,627		126			1.200	1.301	MN	139	1.560	11/24/2014	11/29/2017
025537 - AF - 8.				1	2FE	124,855	100.0257	125,032	125,000	124,914		28			1.650	1.674	JD	92	2,063	12/03/2012	12/15/2017
0258M0-DE-6.					1FE	203,932	100.5610	201,122	200,000	200,879		(1,968)			1.750	0.759	JD	185	3,500	06/11/2013	06/12/2015
02665W-AA-9.			.R	3	1FE	110,000	100 .4365	110,480	110,000	110,000		44			0.732	0.742		192 294	815	10/10/2013	10/07/2016
03073E-AK-1. 05531F-AM-5				1	1FE 1FE	199,784 309,616	99 . 1552 99 . 0451	198,310	200,000 310,000	199,828		44 74			1 . 150 1 . 450	1 . 187 1 . 475	MN	2,110	1 , 105 4 , 495	05/19/2014 11/21/2012	05/15/2017 01/12/2018
057224-BC-0				1	1FE	135,379	100.8970	131 , 166	130,000	135,138		(242)			3.200	2.525	FA	1,572	, +500	08/28/2014	08/15/2021
06050T-LT-7.					1FE	349,692	99.7703	349 , 196	350,000	349,781					1.250	1.280	FA	1,665	2 , 188	02/11/2014	02/14/2017
06051G-EW-5.				3	1FE	205,000	100.7306	206,498	205,000	205,000					1.317	1.335	MJSD		2,706	03/22/2013	03/22/2018
06366R - JH - 9. 084670 - BG - 2.					1FE 1FE	199,804	100 . 2068	200,414	200,000 60,000	199,944		66			0.800 0.800	0.833 0.803	MN FA	244 187	1,600 480	11/06/2012 02/11/2013	11/06/2015 02/11/2016
111021-AJ-0			R		2FE	249.838	99.5021	248,755	250.000	249.885		2 47			1.250	1.272	FA	1.189	1.563	02/11/2013	02/14/2017
14040H-BA-2	CAPITAL ONE FINANCIAL CO			-	2FE	224,305	99.9048	224,786	225,000	224,802		233			1.000	1 . 105	MN	344	2,250	11/06/2012	11/06/2015
143658 - AZ - 5.					2FE	164,965	99.9419	164,904	165,000	164,987		12			1.200	1.207	FA	803	1,980	02/07/2013	02/05/2016
14912L - 5H - 0. 166764 - AA - 8.				1	1FE 1FE	199,908 175,000	100 . 1735 99 . 3818	200,347 173,918	200,000 175,000	199,967 175,000		39			0.700 1.104	0.720 1.104	MN JD.	214 . 140	1,400	07/08/2013	11/06/2015 12/05/2017
166764-AC-4		+			1FE	25,000	100.2116	25,053	25.000	25.000					0.889	0.889	JD	140		12/05/2012 06/24/2013	06/24/2016
17275R-AR-3					1FE	176,267	100.5303	175,928	175,000	176,128		(139)			2.125	1.963	MS	1,240	1,839	06/11/2014	03/01/2019
172967-FW-6.					1FE	221,408	105.7083	211,417	200,000	211,766		(5,686)			4 . 450	1.489		4,228	8,900	04/17/2013	01/10/2017
200340 - AP - 2. 205887 - BP - 6				1	1FE 2FE	35,000 49,978	99.3311 99.9827	34,766	35,000	35,000					2.125	2 . 125 1 . 315	MN		372 650	05/20/2014	05/23/2019
20826F - AB - 2.		+		1	1FE	123,560	98.7213	49,991	125,000	123,685		125		·	1.300	1.415	JJ	58	656	01/25/2013 09/16/2014	01/25/2016 12/15/2017
22160K-AE-5.					1FE	364,927	99.3505	362,629	365,000	364,957		14			1.125	1.129	JD	183	4 , 106	12/07/2012	12/15/2017
222862 - AF - 1.					2FE	219,144	100 . 1401	200,280	200,000	200,359		(9,397)			6 . 125	1.379	JJ	5,649	12,250	12/26/2012	01/15/2015
23311V - AC - 1. 24422E - SN - 0.				1	2FE	114,286	99.8851 99.6137	114,868	115,000	114,574		141			2.500	2.633	JD	240	2,875	11/27/2012	12/01/2017
25459H-BH-7					1FE 2FE	124,531	99.8137	124,517	125,000	124,580		49 522			1.750	1.265 2.117	JD	74 1,614	703 1,750	09/16/2014 03/21/2014	06/12/2017 01/15/2018
25466A - AC - 5.					2FE	499,835	99.7394	498,697	500,000	499,894		37			2.000	2.007	FA	3,611	10,000	02/21/2013	02/21/2018
25468P-CV-6.					1FE	104,253	99.4010	104,371	105,000	104,559		148			1 . 100	1.247	JD	96	1 , 155	11/30/2012	12/01/2017
257375-AG-0				1	1FE	150,536	100.2481	150,372	150,000	150,534		(2)			2.500	2.422	JD	240	7 400	12/22/2014	12/15/2019
260543 - CC - 5. 26875P - AL - 5.] 1	2FE 1FE	186,554 124,805	106.9131	187 , 098 124 . 352	175,000 125,000	185,321 124,829		(1,232)		 	4.250 2.450	3.099 2.478	MN AO	950 766	7 , 438 1 , 616	04/01/2014 03/18/2014	11/15/2020 04/01/2020
	ERP OPERATING LP	· [······		11	2FE	150.729	99.5726	149.359	150,000	150.672		(57)		1	2.375	2.476	AU	1.900	1,010	07/29/2014	07/01/2020
278642-AH-6.	EBAY INC			1	1FE	149,682	98.9832	148,475	150,000	149,708		26			2.200	2.245	FA	1,403		07/23/2014	08/01/2019
31677Q-BB-4.				1	1FE	199,868	100 . 4553	200,911	200,000	199,885		17			2.375	2.389	A0	871	2,375	04/22/2014	04/25/2019
341099-CQ-0 38144L-AB-6					1FE 1FE	234,791 511,715	100 . 1303 111 . 2650	235,306 556,325	235,000 500,000	234,939 503,844		71			0.650 6.250	0.680 5.933	MN MS	195 10,417	1,528	11/20/2012 10/03/2007	11/15/2015 09/01/2017
421915-ED-7		+			2FE	231,218	108.8188	217 .638	200,000	218.266		(1,233)			5.625	1.617	MN	1.875	11,250	04/17/2013	05/01/2017
437076-BE-1.	HOME DEPOT INC			1	1FE	149,702	100.2451	150,368	150,000	149,708		<i>J</i>			2.000	2.046	JD	133	1,525	11/21/2014	06/15/2019
444859 - BC - 5.				· -	2FE	203,682	99.9925	199,985	200,000	203,547		(135)			2.625	2.229	AO	1,488		10/20/2014	10/01/2019
446438-RH-8.				1	1FE	249,605	99.1528	247,882	250,000	249,696		91			1.375	1 .429 0 .914	A0	640	1,719	04/21/2014	04/24/2017
46625H-HP-8 472319-AH-5				1	1FE 2FF	208,844	114 1760	200,338	200,000	200,286		(5,538)		 	3.700	4 252	JJ	3,309	7,400 13,750	06/13/2013	01/20/2015

Chauting All Lan	g-Term BONDS Owr	and Danamhar 21	of Current Voor

									Showing All L	ong-Term BON	IDS Owned Dece	ember 31 of Current	Year								
1	2		Code	es	6	7	Fair	Value	10	11	Ch	nange in Book / Adjust	ed Carrying Value				Intere	st		Da	ites
		3	4 F o	5			8	9			12	13	14 Current Year's Other	15 Total Foreign	16	17	18	19	20	21	22
			e i				Rate Used to Obtain			Book/ Adjusted	Unrealized Valuation	Current Year's	Than Temporary	Exchange Change		Effective		Admitted Amount	Amount Rec.		Stated Contractual
CUSIP			g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	(Amortization)/	Impairment	ln .	Rate	Rate	When	Due &	During		Maturity
Identification 478115-AA-6	Description	Code	n	CHAR	Designation 1FE	Cost 268,585	Value	Value	Value	Value 269,314	(Decrease)	Accretion	Recognized	B./A.C.V.	of 5 250	of	Paid	Accrued	Year	Acquired	Date
48127H-AA-7				·····	1FE	199,576	113 .0321 99 .1377	305 , 187	270,000			132			5.250 2.200	5.314 2.245	JJ AO	7,088 843	14,175	01/01/2011 10/15/2014	07/01/2019 10/22/2019
49327M-2A-1					1FE	501,005	99.6239	498,120	500,000	500,631		(195)			1.650	1.608	FA	3,438	8,250	02/04/2013	02/01/2018
500255-AP-9.				1	2FE	167,603	111.2291	166 , 844	150,000	167,476		(126)			6.250	2.156	JD	417		12/19/2014	12/15/2017
594918-AP-9 617446-V7-1	MICROSOFT CORPMORGAN STANLEY				1FE 1FE	99,423	99.0032 111.0864	99,003 222,173	100,000	99,666 219,684		114			0.875 6.250	0.993 2.404	MN FA	112 4,271	875	11/07/2012 10/08/2013	11/15/2017 08/28/2017
63307A-AA-3				1	1FE	349,615	99 . 1566	347,048	350,000			(7,092) 78			1.450	1.473	FA	4,271	5.075	11/07/2012	11/07/2017
637432-ML-6			'		1FE	205,536	101.0805	202,161	200,000	201,999		(2,394)			1.900	0.692	MN	633	3,800	07/08/2013	11/01/2015
674599-BY-0.				1	1FE	141,748	106 . 1243	137 , 962	130,000	141,171		(577)			4 . 100	2.508	FA	2,221		08/28/2014	02/01/2021
68268N-AF-0.				1	2FE	264,563	102.0023	255,006	250,000	254,920		(4,849)			3.250	1.265	FA	3,385	8 , 125	12/31/2012	02/01/2016
69371R-K9-6. 69371R-L2-0.	PACCAR FINANCIAL CORPPACCAR FINANCIAL CORP				1FE 1FE	124,934 324,558	100 . 2671 100 . 1477	125,334 325,480	125,000	124,981 324,836		22 147			0.700 0.800	0.718 0.846	MN FA	109 1,033	875 2,600	11/16/2012 02/08/2013	11/16/2015 02/08/2016
717081-DA-8.	PFIZER INC.			11	1FE.	518,050	100.9064	504,532	500,000	500,698		(3,373)			5.350	4.641	MS	7,876	26,750	01/01/2011	03/15/2015
726505-AP-5.	PLAINS EXPLORATION & PRO			1	2FE	128,538	111.2500	125,713	113,000	126,868		(1,670)			6.875	3.723	FA	2,935	3,884	06/04/2014	02/15/2023
72650R - AW - 2				1	2FE	201,339	113.0880	197,904	175,000	198,142		(3,197)			5.750	2.909	JJ	4,640	5,031	03/25/2014	01/15/2020
74005P -BC -7. 74432Q -BL -8.					1FE 2FE		98.9447 100.1158	197 ,889	200,000	199,955 200,210		(5,921)			1.050 3.875	1.058 0.896	MN JJ	315 3,595	2,100 7.750	11/07/2012 06/11/2013	11/07/2017 01/14/2015
772739-AP-3	ROCK-TENN CO.	1			2FE	178,474	101.4784	177,587	175,000	178,073		(401)			3.500	3.129	MS	2,042	3,063	04/01/2014	03/01/2020
776696-AD-8.	ROPER INDUSTRIES INC				2FE	124,888	100 . 1215	125 , 152	125,000	124,934		23			1.850	1.869	MN	295	2,313	11/21/2012	11/15/2017
801060-AB-0.	SANOF I		R		1FE	69,693	99 . 1246	69,387	70,000	69,797		61			1.250	1.341	A0	197	875	04/10/2013	04/10/2018
808513-AH-8. 85771P-AH-5.	CHARLES SCHWAB CORP		D		1FE 1FE	100,000	100 . 2183 98 . 8195	100,218	100,000	100,000		27			0.850 1.200	0.850 1.223	JD	64 	850	12/06/2012	12/04/2015
87938W-AQ-6.	TELEFONICA EMISIONES SAU		 R		2FE	200.000	102.9147	205,829	200.000	200.000		ZI			3.192	3.192	AO	1.135	6,384	04/29/2013	04/27/2018
884903-BL-8.	THOMSON REUTERS CORP			· · · · · · · · · · · · · · · · · · ·	2FE	164,558	99 . 4818	164 , 145	165,000	164,793		147			0.875	0.966	MN	152	1,444	05/23/2013	05/23/2016
91159H-GU-8.	US BANCORP.			·····	1FE	208,472	100 . 4885	200,977	200,000	200,852		(4,976)			3.150	0.656	MS	2,048	6,300	06/18/2013	03/04/2015
91159H-HH-6. 92277G-AC-1.	US BANCORPVENTAS REALTY LP	-		1	1FE 2FE.	174,843 159,704	100 .4572 99 .0687	175,800 158,510	175,000 160,000	174,863 159,773		21			2.200 1.250	2.219 1.313	AO AO.	706 . 411	1,936 1,000	04/21/2014 04/10/2014	04/25/2019 04/17/2017
92343V -BF -0.					2FE	149.682	98.4880	147 .732	150 ,000	149.817		64			1.100	1.144	MN	275	1,650	11/07/2012	11/01/2017
92553P-AB-8.				1	2FE	100,637	111.3653	94,661	85,000	94,621		(3,376)			6.125	1.893	AO	1,244	5,206	03/14/2013	10/05/2017
94973V-BH-9.					2FE	124,711	98.9975	123,747	125,000	124,732		21			2.250	2.299	FA	1,086		08/07/2014	08/15/2019
94974B-FR-6.	. WELLS FARGO & COMPANY				1FE	149,747	101.8790	152,819	150,000	149,777		31			3.000	3.027	JJ	1,988	2,225	01/16/2014	01/22/2021
96950F - AB - O. 98389B - AP - 5.	. WILLIAMS PARTNERS LP				2FE 2FE	211,752 119,971	100 . 2857 99 . 8213	200,571	120 ,000	200 ,678 119 .987		(5,527)			3.800 0.750	1.012 0.758	FA	2,871 130	7 ,600 900	12/26/2012 05/09/2013	02/15/2015 05/09/2016
983919-AG-6.					1FE	174,085	99.3575	173,876	175,000	174,226		141			2.125	2.236	MS	1,095	1,890	03/05/2014	03/15/2019
3299999 -	Bonds - Industrial and Miscell	aneous	(Unaf f	filiated)	- Issuer	ĺ .			ĺ	,								,	,		
	Obligations					15,301,958	XXX	15,226,212	14,978,000	15,162,378	0	(76,770)	0	0	XXX	XXX	XXX	116,841	305,515	XXX	XXX
	ustrial and Miscellaneous (Unat	filiate	ed) - (Commercia				170 100	477 404	477 440		(40)	T	1	4 044	4 225	L MON	100	2 204	07/40/2042	07/40/0045
12625U-AY-9. 17322M-AS-5	CMBS - COMM 2013-CR9 A1 CMBS - CGCMT 2014-GC21 A1			∠ 2	11FM 1FM	177 , 130 123 , 726	100 . 5818 99 . 4433	178 , 162 123 , 040	177 , 131 123 , 729	177 , 113		(13)			1.344	1.335 1.234	MON	198 128	2,381 896	07/10/2013 05/08/2014	07/10/2045 05/10/2047
36192P-AC-0.	CMBS - GSMS 2012-GCJ9 A1			2	1FM.	147,253	99.4740	147 ,935	148,717	147,728		412		1	0.662	1.185	MON	82	985	07/08/2013	11/10/2045
36248G-AA-8.	CMBS - GSMS 2013-GC16 A1			2	1FM	125,637	100 . 1573	125,835	125,637	125,626		(9)			1.264	1.256	MON	132	1,588	11/20/2013	11/10/2046
36252R - AC - 3.	CMBS - GSMS 2014-GC18 A1			2	1FM	174,864	99.6101	174,171	174,853	174,850		(14)		}	1.298	1.287	MON	189	2,082	01/24/2014	01/10/2047
46639N-AL-5. 61690G-AA-9.	CMBS - JPMBB 2013-C12 A1 CMBS - MSBAM 2014-C14 A1			2	1FM 1FM	194,634	99.8160 99.3906	194,277	194,635	194 ,610		(19) (9)			1.085	1.071 1.235	MON	176 . 145	2,111 1,017	06/25/2013 05/09/2014	07/15/2045 02/15/2047
90349D-AB-8	CMBS - UBSBB 2012-C3 A2			<u>2</u>	1FM	195,556	100 . 4820	195,940	195,000	195,414		(142)			1.852	1.758	MON	301	2.709	03/09/2014	08/10/2049
92937F - AA - 9.				2	1FM	165,243	99.5864	165,555	166,243	165,540		254			0.735	0.988	MON	102	1,222	06/17/2013	03/15/2048
92938G-AA-6.				2	1FM	53,329	100 . 1122	53,389	53,329	53,323		(5)			1 . 154	1 . 139	MON	51	615	11/20/2013	12/15/2046
3499999 -	Bonds - Industrial and Miscell		(Unaf f	filiated)	-	4 400 070	VVV	4 400 004	4 400 705	4 407 400	0	454	0	0	VVV	VVV	VVV	4 505	45 000	VVV	VVV
Ronde Indi	Commercial Mortgage-Backed S ustrial and Miscellaneous (Unat			Othor Loo	n Racked and	1,496,876	XXX	1,496,964	1,498,785	1,497,422	0	451	0	0	XXX	XXX	XXX	1,505	15,606	XXX	XXX
	TABS - ALLYA 2011-3 A4	IIIIale	u) - 1	2	1FF	49,749	100.1076	49,468	49.415	49,560		(188)			1.610	(0.121)	MON	35	663	02/12/2014	L05/16/2016
02006A - AC - 1.	ABS - ALLYA 2012-2 A3			2	1FE	33,012	100.0248	32,952	32,943	32,972		(41)			0.740	0.023	MON	11	203	02/12/2014	04/15/2016
02582J-GS-3.				2	1FE	109,998	99.7604	109,736	110,000	109,998		0´			1.260	1.264	MON	62	631	06/24/2014	01/15/2020
03064X-AC-8				2	1FE	81,543	100.0165	81,568	81,555	81,553		3			0.620	0.632	MON	32	506	11/20/2012	06/08/2017
12024H-AU-/. 161571_FR-0	ABS - CNH 2012-D A3 ABS - CHAIT 2012-A8 A8	·		∠ 2	1FE1FE	173,708 349,916	99.9456 99.9506	173,648 349,827	173,743 350,000	173,736 349,977		4 29			0.650 0.540	0.657 0.549	MON	50 	1,129 1,890	11/21/2012 11/21/2012	04/16/2018
	ABS - CHAIT 2013-A8 A8			2	1FE	199,954	99.9981	199,996	200,000	199,969		17			1.010	1.021	MON	90	2,020	10/31/2013	10/15/2018
-	•	- 1				•									•						

SCHEDULE D - PART 1

Showing All Long Torm RONDS Owned December 31 of Current Vear

									Showing All L	.ong-Term BOI	NDS Owned Dece	mber 31 of Current	Year								
1	2		Code	es	6	7	Fair	Value	10	11	Ch	ange in Book / Adjust	ed Carrying Value				Intere	st		Da	ates
		3	4 F o r e i	5			8 Rate Used to Obtain	9		Book/ Adjusted	12 Unrealized Valuation	13 Current Year's	14 Current Year's Other Than Temporary	Total Foreign Exchange Change	16	17 Effective	18	19 Admitted Amount	20 Amount Rec.	21	22 Stated Contractual
CUSIP			g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	(Amortization)/	Impairment	ln .	Rate	Rate	When	Due &	During		Maturity
Identification		Code	n	CHAR	Designation		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	of	of	Paid	Accrued	Year	Acquired	Date
1615/1-GJ-/	ABS - CHAIT 2014-A1 A1			2	1FE	99,982	99.9509	99,951	100,000	99,988		6			1.150	0.994		51	1,016	01/16/2014	01/15/2019
1010/1-6P-3	ABS - CHAIT 2014-A6 A6 ABS - CCCIT 2014-A2 A2			2	1FE 1FE	164,978 164,971	99.6689 99.6155	164 , 454 164 , 366	165,000 165,000	164,981 164,980		ر			1.260 1.020	1.268 1.026	MON FA	92 603	814 781	07/17/2014 02/26/2014	07/15/2019 02/22/2019
3/520V_AR_2	ABS - FORDO 2012-C A3			2	1FE	84,514	100.0192	84,362	84,346	84,400		(24)			0.580	0.376	MON	22	489	12/31/2012	12/15/2016
34530A - AD - 7	ABS - FORDO 2012-0 A4			2	1FE	349,964	99.8492	349,472	350,000	349,991		(24) 7			0.670	0.673	MON	104	2,342	11/21/2012	03/15/2018
36159J-DH-1	ABS - GEMNT 2012-6 A			2	1FE	506,289	99.3946	496,973	500,000	503,534		(1,331)			1.360	1.089	MON	302	6,800	11/29/2012	08/17/2020
43812X-AB-1	ABS - HAROT 2013-3 A2			2	1FE	18,157	100.0049	18 , 158	18 , 157	18,157					0.540	0.544	MON	4	98	07/24/2013	01/15/2016
	. ABS - HART 2013-A A3			2	1FE	170,209	100.0376	171,290	171,226	170,904		415			0.560	0.951	MON	43	959	07/12/2013	07/17/2017
44890L - AC - 8	. ABS - HART 2013-B A3	ļ		2	1FE	199,961	100.0651	200 , 130	200,000	200,000				ļ	0.710	0.711	MON	63	1,420	06/27/2013	09/15/2017
	ABS - JDOT 2013-B A2			2	1FE		100.0134	7,946	7,945	7,945		1			0.550	0.551	MON	2	44	09/04/2013	01/15/2016
	Bonds - Industrial and Miscella Loan-Backed and Structured Sc	ecuriti	ès	,		2,764,849	XXX	2,754,297	2,759,329	2,762,645	0	(1,089)	0	0	XXX	XXX	XXX	1,651	21,805	XXX	XXX
3899999 -	Bonds - Industrial and Miscella - Industrial and Miscellaneo				- Subtotals	19,563,684	XXX	19,477,473	19,236,114	19,422,446	0	(77,408)	0	0	XXX	XXX	XXX	119,997	342,926	XXX	XXX
7799999 -	Bonds - Total Bonds - Subtotal:				s	20,501,987	XXX	20,406,331	20,042,315	20,276,695	(380)	(116,480)	0	0	XXX	XXX	XXX	130,773	406.542	XXX	XXX
	Bonds - Total Bonds - Subtotals Securities					3,005,070		2,976,425	2,901,287	2,991,821	(000)	(3,375)	0	0	XXX	XXX	XXX	7,570	76,661	XXX	XXX
7000000 -	Bonds - Total Bonds - Subtotal:	c - Com	mercia	l Mortago	na - Bankad	3,003,070	AAA	2,370,423	2,301,201	2,331,021	0	(0,010)	U	U	AAA	AAA	AAA	7,570	70,001	۸۸۸	AAA
	Securities				-	1,496,876	XXX	1,496,964	1,498,785	1,497,422	0	451	0	0	XXX	XXX	XXX	1,505	15,606	XXX	XXX
8099999 -	Bonds - Total Bonds - Subtotal: Structured Securities	s - Oth	er Loa	ın-Backed	and	2,764,849	XXX	2,754,297	2,759,329	2,762,645	0	(1,089)	0	0	XXX	XXX	XXX	1,651	21,805	XXX	XXX
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8399999	Subtotals - Total Bonds					27,768,783	XXX	27,634,017	27,201,715	27,528,584	(380)	(120,493)	0	0	XXX	XXX	XXX	141,500	520,615	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

				_			_				TOCKS OWIN		of Current Year							
1	2	Codes	S	5	6	7	8	Fair '		11		Dividends				Book/Adjusted Carryin			20	21
		3	4					9 Rate Per Share	10		12	13	14	15	16	17 Current Year's	18 Total	19 Total Foreign		
				Number	Par Value	Rate	Book/ Adjusted	Used to Obtain			Declared	Amount Received	Nonadmitted Declared	Unrealized Valuation	Current Year's	Other-Than- Temporary	Change In	Exchange Change	NAIC	
CUSIP Identification	Description	Code Fo	oreign	Of Shares	Per Share	Per Share	Carrying Value	Fair Value	Fair Value	Actual Cost	but Unpaid	During Year	But Unpaid	Increase/ (Decrease)	(Amortization) Accretion	Impairment Recognized	B./A.C.V. (15+16-17)	In B./A.C.V.	Desig- nation	Date Acquired
	Miscellaneous (Unaffiliated)	Code ji c	Jieigii	Silaies	_ Share	Silaie	value	value	Value	Cost	Oripaid	i cai	Ulipaid	(Decrease)	Accretion	Recognized	(13110-17)	B./A.C.V.	Hation	Acquired
981907-30-6			L.	171.000	50.00		1			I	I						0			04/30/2002
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8999999 Total	Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 1	2	· ·	odes	5	6	Fair Va		9	T December	Dividends			Change in Book/Ad	ljusted Carrying Value	`	17	18
'	2	3	4	3	°	7 Fall Va	8 8	9	10	11	12	13	14	15	16	1′	10
CUSIP			·	Number of	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair	Fair	Actual	Declared	Amount Received	Nonadmitted Declared	Unrealized Valuation Increase/	Current Year's Other-Than- Temporary Impairment	Total Change in B./A.C.V.	Total Foreign Exchange Change in	NAIC Market Indicator	Date
Identification	Description	Code	Foreign	Shares	Value	Value	Value	Cost	but Unpaid	During Year	But Unpaid	(Decrease)	Recognized	(13-14)	B./A.C.V.	(a)	Acquired
Industrial and M	iscellaneous (Unaffiliated)										•	•	, , , , , , , , , , , , , , , , , , , ,				
981907-20-7	WORLDTEX INC		ļ ļ.	560.000										0			04/01/2011
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9799999 Tota	al Common Stocks				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
	al Preferred and Common Stocks				0	XXX	0	0	0	n	0	0	0	0	0	XXX	XXX
2022222 TOR	arr referred and Common Clocks				· · · · · · · · · · · · · · · · · · ·	AAA	U		·	v	Ů	·	· ·	0		AAA	AAA

				owing All Long-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
OLIOID.								5
CUSIP	Description	F	Data Associated	Name of Vender	Number of	Actual	Deal/elue	Paid for Accrued
Identification Bonds - U.S. Governmen	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends
	US TREASURY N/B		07/09/2014	JEFFERIES & COMPANY. INC.	XXX	146.180	140.000	Q.
	US TREASURY N/B		07/.14/.2014	JEFFERIES & COMPANY. INC.	XXX	102.664		698
912828-RE-2	US TREASURY N/B.		08/26/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	125,298	125,000	917
	TSY INFL IX N/B.		10/28/2014	MERRILL LYNCH PIERCE FENNÈR	XXX	208,662	205,824	1(
912828 - VK - 3	US TREASURY N/B.		07/.07/.2014	Citigroup (SSB)	XXX	149,648	150,000	45
	US TREASURY N/B.		06/11/2014	DEUTŠCHE BK SEĆS INC, NY (NWSCUS33)	XXX	174,781	175,000	1.769
0599999 - Bonds - U		blinstings of Assessi		f Comments and Their Delitical Condining		907,233	895,824	1,708
3130A1-NN-4	Revenue and Special Assessment and all Non-Guaranteed 0 FEDERAL HOME LOAN BANK	bilgations of Agencie	Q4/10/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	249,518	250,000	
	FEDERAL HOME LOAN BANK.		08/06/2014	MORGAN STANLEY CO.	XXX	94.786	95.000	
3135G0-ZE-6.	FANNIE MAE.		05/08/2014	JP MORGAN SECURITIES INC.	XXX	199.894	200.000	
3138EK-FB-6	RMBS - FN AL2861		07/29/2014	MERRILL LYNCH PIERCE FENNER	XXX	152,070	148,045	432
3138EK-YW-9	RMBS - FN AL3424		03/14/2014	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	XXX	275,723	263,043	526
	RMBS - FN AL5315		07/24/2014	CITIGROUP GLOBAL MARKETS INC. CITIGROUP GLOBAL MARKETS INC.	XXX	154,874	146,648	456
	RMBS - FN 802149		05/27/2014	CTITGROUP GLOBAL MARKETS INCBARCLAYS CAPITAL INC. NEW YORK	XXX		78,238 151,270	43 403
	RMBS - FN 890514			BARCLAYS CAPITAL INC, NEW YURKGoldman Sachs	XXX		151,270	
		-Guaranteed Obligation		Authorities of Governments and Their Political Subdivisions		1,621,459	1,578,618	2,077
	d Miscellaneous (Unaffiliated)	oddraintood obrigatio	ono or ngonoros ana	action (100 of coveriments and mon fortifoal capativisions		1,021,400	1,070,010	2,011
00912X-AL-8	AIR LEASE CORP		11/24/2014	Citigroup (SSB)	XXX	153.281	150.000	1,870
02005J-AD-1	ABS - ALLYA 2011-3 A4			Citigroup (SSB)	XXX	201,352	200,000	27
02006A - AC - 1	ABS - ALLYA 2012-2 A3.		02/12/2014	Nomura	XXX		180,839	22
	ABS - AMXCA 2014-2 A		06/24/2014	Citigroup (SSB) MERRILL LYNCH PIERCE FENNER	XXX	109,998	110,000	
	AMERISOURCEBERGEN CORP.		05/19/2014	MERRILL LYNCH PIERCE FENNER.	XXX	199,784	200,000	
057224-BC-0	BAKER HUGHES INC		08/28/2014	FTN FINANCIAL SECURITIES MERRILL LYNCH PIERCE FENNER	XXXXXX	135,379	130,000	208
	BRITISH TELECOM PLC	D	02/11/2014 02/11/2014	MEKRILL LINCH PIERCE FENNER	XXX	349,692 249,838	350,000 250,000	
161571-GJ-7	ABS - CHAIT 2014-A1 A1		01/16/2014	JP MORGAN SECURITIES INC.	XXX	99.982	100.000	
161571-GP-3	ABS - CHAIT 2014-A6 A	•	07/17/2014	JP MORGAN SECURITIES INC.	XXX	164.978	165,000	
	CISCO SYSTEMS INC.		06/.11/2014	PERSHING LLC.	XXX	176,267	175,000	1,064
	ABS - CCCIT 2014-A2 A2		Ω2/26/2014	Citigroup (SSB)	XXX	164,971	165,000	<u> </u>
	CMBS - CGCMT 2014-GC21 A1		05/08/2014	Citigroup (SSB)	XXX	134,997	135,000	98
	COMERICA INC.		05/.20/.2014	JP MÔRGAN SECURITIES INC.	XXX	35,000	35,000	
20826F - AB - 2	CONOCOPHILLIPS COMPANY			KEYBANC CAPITAL MARKETS INC, NEW YO	XXX	123,560	125,000	343
24422E-SN-0 25459H-BH-7	JOHN DEERE CAPITAL CORP		09/16/2014 03/21/2014	GOIdman SachsPERSHING LLC	XXXXXX	124,531 L 197.330		379
257375-AG-0	DOMINION GAS HLDGS LLC.	-	12/22/2014	SCOTIA CAPITAL USA INC.	XXX	150,536	150,000	
260543 -CC -5	DOW CHEMICAL CO/THE		04/01/2014	SG AMERICAS SECURITIES, LLC	XXX	186.554	175,000	2,872
26875P-AL-5	EOG RESOURCES INC.		03/18/2014	JP MORGAN SECURITIES INC.	XXX	124,805	125,000	2,0.1
	ERP OPERATING LP.		07./29./2014	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	XXX	150,729	150,000	416
	EBAY INC.		07./23/2014	JP MORGAN SECURITIES INC.	XXX	149,682	150,000	
	FIFTH THIRD BANK		04/22/2014	MORGAN STANLEY CO	XXX	199,868	200,000	
	CMBS - GSMS 2014-GC18 A1		01/24/2014	GOIdman Sachs. BARCLAYS CAPITAL INC. NEW YORK.	XXXXXX	200,012	200,000	216
	HUMANA INC		11/21/2014 10/20/2014	BARCLAYS CAPITAL INC, NEW YORKUS BANCORP	XXX	149,702 203,682	150,000 200,000	1 , 367
	HUNTINGTON NATIONAL BANK		04/21/2014	Goldman Sachs	XXX	249.605	250,000	
	JEFFERIES GROUP LLC.		03/19/2014	J.P. MORGAN CLEARING CORP	XXX	231,692	200,000	6,07
48127H-AA-7	JPMORGAN CHASE & CO.		10/15/2014	JP MORGAN SECURITIES INC.	XXX	199,576	200,000	
500255-AP-9	KOHL'S CORPORATION.		12/19/2014	PERSHING LLC.	XXX	167,603	150,000	234
	CMBS - MSBAM 2014-C14 A1.		05/09/2014	MORGAN STANLEY CO.	XXX	150 , 121	150 , 127	6
	OCCIDENTAL PETROLEUM COR.		08/28/2014	KEYBANC CAPITAL MARKETS INC, NEW YO	XXX	141,748	130,000	474
	PLAINS EXPLORATION & PRO			GOIdman Sachs BARCLAYS CAPITAL INC. NEW YORK	XXX XXX	199,063	175,000	3,810
	ROCK-TENN CO.	+	03/25/2014 04/01/2014	JP Morgan Chase	XXX	201,339 178,474	175,000 175,000	2,040
	CMBS - UBSBB 2012-C3 A2		03/24/2014	JEFFERIES & COMPANY, INC.	XXX	176,474	175,000	56 26
	US BANCORP.		04/21/2014	US BANCORP.	XXX	174,843	175,000	20
92277G-AC-1	VENTAS REALTY LP.		04/10/2014	Citigroup (SSB)	XXX	159,704		
94973V-BH-9	WELLPOINT INC.		Ω8/Ω7/2014	MERRÏLL LYNCH PIERCE FENNER	XXX	124,711	125,000	
	WELLS FARGO & COMPANY.		01/16/2014	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	XXX	149,747	150,000	
	XILINX INC.		03/05/2014	JP MORGAN SECURITIES INC.	XXX	174,085	175,000	
3899999 - Bonds -	Industrial and Miscellaneous (Unaffiliated)					7,015,588	6,880,965	23,77

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1	2	3	4	nowing All Long-Term Bonds and Stocks ACQUIRED During Current Year	6	7	8	9
'	_		7	Ŭ		, ,	O	
CUSIP					Number of	Actual		Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Cost	Par Value	Interest and Dividends
8399997 - Bonds - 5	Subtotals - Bonds - Part 3	, o.o.g.,	Date / toquil ou	Trainio di Vando		9,544,281	9,355,407	27,622
8399998 - Bonds - 3	Summary item from Part 5 for Bonds					406,512	400,000	
8399999 - Bonds - 3	Subtotals - Bonds					9,950,793	9,755,407	30,297
9799998 - Common S	tocks - Summary item from Part 5 for Common Stocks					4,463	XXX	0
9799999 - Common S	tocks - Subtotals - Common Stocks tocks - Subtotals - Preferred and Common Stocks					4,463	XXX	0
9899999 - Common S	tocks – Subtotals – Preferred and Common Stocks					4,463	XXX	0
						 		
						 		
						 		
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9999999 Totals						9,955,256	XXX	30,297

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'		" "			'	U		"		Onlinge in E		Trying value	I	1 "	.,	10	13	20	-
		F O r						Prior Year	11 Unrealized	12	13 Current Year's Other-Than-	14	15 Total Foreign	Book/ Adjusted	Foreign			Bond Interest/Stock	Stated
CUSIP		ĬĬ		Number of				Book/Adjusted	Valuation	Current Year	Temporary	Total Change in			Exchange Gain	Realized Gain	Total Gain	Dividends	Contractu
Identi-		g Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B/A. C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity
fication	Description Special Revenue and Special Ass	n Date	Name of Purchaser	Stock	Consideration		Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B/A. C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date
31292S-BK-5	RMBS - FG C09042	12/15/2014.	Direct	nicros and Adthor	18,975	18,975	19,707	19,613		(638)		[(638)		18,975		0	0	389	05/01/204
	FEDERAL HOME LOAN BANK	03/14/2014.	. BMO CAPITAL MARKETS		960,000	1,000,000	998,500	997,762		34		34		997,796		(37,796)	(37,796)		
3133XD-DQ-1	RMBS - FHLB SK-2015 1 RMBS - FHLB TQ-2015 A	12/18/201412/22/2014.	Direct		25,867	25,867 30,281	26,060	25,873		(12)		(12)		25,867 30,281		0	0	673 805	08/18/201
3136G0-QD-6	FANNIE MAE	01/30/2014	. BMO CAPITAL MARKETS		997,500	1,000,000	998,500	998,635		8		8		998.643		(1,143)	(1,143)	8,417	07/09/202
3136G0-UW-9 31371K-MH-1	FANNIE MAE. RMBS - FN 254260.	07/23/2014.	BMO CAPITAL MARKETS		488,750 8,388	500,000 8,388	499,750	499,769 8,396		5,615		5,615		505,384		(16,634)	(16,634)	7,990 260	
31388G-RK-9	RMBS - FN 604490	12/26/2014.	Direct		4,755	4,755	4,826	4,762		(7)		(7)		4,755			0	138	11/01/201
31389F-QB-1 3138AW-RQ-8	RMBS - FN 624250 RMBS - FN AJ4994	12/26/2014.	Direct		6,465 20,739	6,465 20,739	6,458	6,463						6,465			0	194 527	
3138EK-FB-6	RMBS - FN AL2861	12/26/2014	Direct		6,555	6.555	6.733	22,304		(178)		(178)		6,555			0	57	12/01/204
3138EK-YW-9	RMBS - FN AL3424 RMBS - FN AL5315	12/26/2014.	Direct		24,063 8,196	24,063 8,196	25,223 8,656	ļ		(1,160)		(1,160)	ļ	24,063		ļ	ō	411 78	
	RMBS - FN A02149	12/26/2014.	Direct		2,473	2,473	2,630			(460) (157)		(460) (157)		2,473		1	0		
3138MC-XL-3	RMBS - FN AP8782	12/26/2014.	Direct		22,046	22,046	22,614	22,549		(503)		(503)		22,046				285	11/01/204
3138MN-UW-8 3138MP-YV-1	RMBS - FN AQ6896 RMBS - FN AQ7923	12/26/2014.	Direct			45,713 42,350	46,841 44,216	46,659 43,913		(946)		(946)				ا السند	0	407 745	
31390E-HN-5	RMBS - FN 643837	12/26/2014.	Direct		6,235	6,235	6,316	6,244		(10)		(10)					0	185	05/01/201
31390L-2E-5 31410L-K3-5	RMBS - FN 649773 RMBS - FN 890514	12/26/2014.	Direct		63,378	63,378 14,111	64,358	63,511		(133)		(133)		63,378			0	2,063	
	RMBS - FN 690314	12/26/2014	Direct		40,791	40,791	41.849	41,623		(832)		(832)		40,791			0	464	10/01/202
	RMBS - FN MA1763	12/26/2014	Direct		20,894	20,894	21,521			(627)		(627)		20,894		0	0	289	01/01/203
664848-BB-3	NORTHERN CA TRANS-B Bonds - U.S. Special Revenue and	05/01/2014	Maturity Obligation	tions of	500,000	500,000	505,427	500,633		(633)		(633)		500,000			0	12,925	05/01/201
3133333 - 1	Agencies and Authorities of	Governments and Their	Political Subdivisions	11 10115 01	3,358,523	3,412,273	3,426,046	3,339,003	0	(4,374)	0	(4,374)	0	3,414,096	0	(55,573)	(55,573)	44,591	XXX
	strial and Miscellaneous (Unaffi		10:		450 505	150 505	454 000			(1.010)				450 505					- AF 140 1004
02005J-AD-1 02006A-AC-1	ABS - ALLYA 2011-3 A4 ABS - ALLYA 2012-2 A3	12/15/2014. 12/15/2014.	Direct		150,585 147,895	150 , 585 147 ,895	151,603 148,204			(309)		(309)		150,585 147,895		0	0	1,144 471	05/16/2010
02006K-AB-1	ABS - ALLYL 2013-SN1 A2		Direct		224,933	224,933	224,898	224,909		24		24		224,933		0	0	456	05/20/201
	ABS - AMCAR 2012-5 A3	12/08/2014	Direct			68,445 150,000	68,435	68,441		5		5		68,445		417	0	354	
	BOSTON PROPERTIES LP ABS - CNH 2012-D A3	12/15/201412/15/2014	Redemption	-	101,257	101,257	101,237	158,501 101,251		(5,719)		(5,719)				417	417 0	7,792 580	
12625U-AY-9	CMBS - COMM 2013-CR9 A1	12/12/2014	Direct		35,905	35,905	35,905	35,904		1		1		35,905		0	0	274	07/10/204
	ABS - CARMX 2013-3 A1 CMBS - CGCMT 2014-GC21 A1	03/17/2014.	Direct			83,987 11,271	83,987 11,271	83,987				ļ					0	33 47	
		1 1	MERRILL LYNCH PIERCE																
	CONSTELLATION ENERGY GRP	03/14/2014.	FENNER		214 , 145 140 . 654	205,000	219,143	215,293		(1,495)		(1,495)		213,798		347	347	2,436	
345291-AB-2 36192P-AC-0	ABS - FORDO 2012-C A3	12/15/201412/12/2014	Direct			140,654		140,786		(131) 497		(131) 497		140,654 52,782		0	0	465 194	
36248G-AA-8	CMBS - GSMS 2013-GC16 A1	12/12/2014.	Direct			22,554		22,554		0		0		22,554		0	0	161	11/10/204
	CMBS - GSMS 2014-GC18 A1 ABS - GEEMT 2013-1 A1	12/12/2014	Direct			25,147 135,095	25,149 135,095	135,095		(2)		(2)				0	0	161	01/10/204
36966T-DZ-2	GENERAL ELEC CAP CORP	06/30/2014	Redemption		400,000	400,000	397,000	397,303		2,521		2,521		399,824		176	176	8,000	12/28/202
36966T-EA-6	GENERAL ELEC CAP CORP	06/30/2014.	Redemption		100,000 66,843	100,000	99,250			630		630	ļ			44	44	2,000	12/30/202
		1 1	BARCLAYS CAPITAL INC, NEW	†						† '		† '				† ⁰	0		
	HOSPITALITY PROPERTIES	03/14/2014.	YORK		203,436	200,000	211,500	204,406		(1,486)		(1,486)	ļ	202,920		516	516	6,093	
444859-AV-4 44890J-AC-3	ABS - HART 2013-A A3	10/20/2014.	Redemption	-	328,526 40,774	300,000 40,774	345,999 40,532	335,628 40,599		(11,688) 175		(11,688) 175		323,940		4,586	4,586	17 , 146 212	
46639N-AL-5	CMBS - JPMBB 2013-C12 A1	12/17/2014.	Direct		39,174	39 , 174	39, 173	39,172		11		11		39,174		0	0	243	07/15/204
472319-AB-8 477879-AB-6	JEFFERIES GROUP LLCABS - JDOT 2013-B A2	03/17/201412/15/2014.	Southwest Securities Direct		276,266 32,055	258,000 32,055	279,831 32,053	276,289		(1,748)		(1,748)	ļ	274,541 32,055		1,725	1,725	7,253 117	
548661-CK-1	LOWE'S COMPANIES INC	03/14/2014.	PERSHING LLC	1	557,910	500,000	508,015	503,291		(209)		(209)		503,082		54,828	54,828	11,550	10/15/201
55448Q-AR-7	MACK-CALI REALTY LP	11/19/2014.	Goldman Sachs		50,594	50,000	49,705	49,766		51′		51		49,817	ļ			1 , 177	12/15/201
61690G-AA-9 61747Y-CF-0	CMBS - MSBAM 2014-C14 A1 MORGAN STANLEY	12/17/2014.	Direct		10,617	10,617	10,616	280 . 109		(109)						†	0 n	45 8,400	02/15/204
65473Q-AL-7	NISOURCE FINANCE CORP	03/14/2014.	MIZUHO SECURITIES USA INC.		203,008	200,000	209,754	204,839		(1,911)		(1,911)		202,928		80	80	7,320	07/15/201
726505-AP-5 80282X-AB-4	PLAINS EXPLORATION & PRO ABS - SDART 2012-4 A2	07/23/201401/15/2014.	Redemption			62,000 25,869	70,525	25,880		(193) (11)		(193)	ļ			(4,070)	(4,070)	1,871	
92857W-BA-7	VODAFONE GROUP PLC	R03/26/2014.	Redemption.		140,855			139,888		12		12		139,900		954	954		08/17/201
92937F-AA-9	CMBS - WFRBS 2013-C12 A1	12/17/2014.	Direct		37,349	37,349	37,124	37,134		215		215		37,349		ļ0	0	150	03/15/204
92938G-AA-6	CMBS - WFRBS 2013-C17 A1 Bonds - Industrial and Miscellar	12/17/2014_	Direct		10,799 4,438,192	10,799 4.308.991	10,799 4,438,264	3,982,329	Λ	(21,885)	n	(21,885)		10,799 4,377,811	n	60,381	60,381	70 87,455	
	Bonds - Subtotals - Bonds - Pari				7,796,715	7,721,263	7,864,310	7,321,332	0	(26,260)	0	(26,259)	0	7,791,907	0	4,808	4,808	132,046	
8399998 - E	Bonds - Summary item from Part 5				411,020	400,000	406,512		0	(290)	0	(290)	0	406,222	0	4,798	4,798	4,600	XXX
8399999 - [Bonds - Subtotals - Bonds				8,207,735	8,121,263	8,270,822	7,321,332	0	(26,550)	0	(26,550)	0	8,198,129	0	9,606	9,606	136,646	XXX

Showing all Long-Term Rong	ds and Stocks SOLD. REDEEME	D or Otherwise DISPOSED O	F During Current Vear
Snowing all Long-Term Bond	OS ANO STOCKS SULU. REDEEME	ED OF OTHERWISE DISPOSED O	F During Current Year

					Showing all	l Long-Term l	Bonds and St	ocks SOLD , I	REDEEMED o			During Current	Year						
1	2	3 4	5	6	7	8	9	10		Change in E	Book/Adjusted Ca	arrying Value		16	17	18	19	20	21
	[_												1					1
		F							11	12	13	14	15						1
		°									Current Year's			Book/				Bond	1
	l I,	ėl						Prior Year	Unrealized		Other-Than-		Total Foreign		Foreign			Interest/Stock	Stated
CUSIP		i l		Number of				Book/Adjusted		Current Year	Temporary	Total Change in				Realized Gain	Total Gain		Contractual
Identi-		g Disposal		Shares of				Carrying	Increase/	(Amortization)/	Impairment	B/A. C.V.	Change in	at	(Loss) on	(Loss) on	(Loss) on	Received	Maturity
fication	Description	n Date	Name of Purchaser	Stock	Consideration	Par Value		Value	(Decrease)	Accretion	Recognized	(11+12-13)	B/A. C.V.	Disposal Date	Disposal	Disposal	Disposal	During Year	Date
	common Stocks - Summary item from Part		tocks		4,463	XXX	4,463		0	0	0	0	0	4,463	0	0	0	0	XXX
	Common Stocks - Subtotals - Common Stock				4,463	XXX	4,463	0	0	0	0	0	0	4,463	0	0	0	0	XXX
9899999 - 0	Common Stocks - Subtotals - Preferred a	and Common Stock	(S		4,463	XXX	4,463	0	0	0	0	0	0	4,463	0	0	U	0	XXX
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				1	İ					1	1	1	1	1	İ	1			[
9999999 7	otals				8,212,197	XXX	8.275.285	7.321.332	0	(26.550)	0	(26.550)	0	8.202.591	0	9,606	9.606	136.647	XXX

	Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year																			
						Showing	all Long-Term B	onds and Sto	cks ACQUIRED I	During Year and	d Fully DISPO									
1	2	3	4	5	6	7	8	9	10	11		Change in	Book/Adjusted C	arrying Value		17	18	19	20	21
											12	13	14	15	16	1				
		F																		
		0																		
		r					Par Value			Book/			Current Year's							Paid for
		e					(Bonds) or			Adjusted	Unrealized		Other Than	Total Change		Foreign			Interest and	Accrued
		i					Number of			Carrying	Valuation	Current Year's		In	Exchange	Exchange	Realized Gain	Total	Dividends	Interest
CUSIP		g	Date		Disposal		Shares			Value at	Increase/	(Amortization)/		B./A. C.V.	Change in	Gain (Loss) on		Gain (Loss)	Received	and
Identification	Description		Acquired	Name of Vendor	Date	Name of Purchaser	(Stocks)	Actual Cost	Consideration	Disposal	(Decrease)	Accretion	Recognized	(12 + 13 - 14)	B./A. C.V.	Disposal	Disposal	on Disposal	During Year	Dividends
Bonds - Indus	trial and Miscellaneous (Unaffilia	ated)				LIDUODO IN OULOE DUNICIDAD					ı		1	ı	1	1	1			
500760 AV 2	KRAFT FOODS GROUP INC		01/12/2014	Not Available	03/14/2014	JPMORGAN CHASE BANK/RBS	200.000	204.030	205.490	203.823		(207)		(207)			1.667	1.667	1,300	47
30070Q-A1-2	MARI FUUDO UNUUF ING	+	U1/13/2014	MERRILL LYNCH PIERCE	03/ 14/2014	WELLS FARGO ADVISORS LLC	200,000	204,030	203,490	203,023		(201)	/	(201)				, ,007		41
571903-AJ-2	MARRIOTT INTERNATIONAL		01/13/2014	FENNER	03/14/2014	WELLS FARGO ADVISORS LLC (CHARLOTTE, NC)	200.000	202,482	205,530	202.399		(83)	ıl .	(83)			3,131	3.131	3.300	2,20
	Bonds - Industrial and Miscellane					4(400.000	406.512		406,222	0	(290)	0	(290)	0	0		4.798	4,600	
	Bonds - Subtotals - Bonds		,				400,000	406.512		406,222	0			(290)	0	0	/	4.798	4,600	
	cks - Money Market Mutual Fund	ds.					,	,	,	,	-	(===)	-	(===)			.,	.,	.,,	
	FEDERATED TRSY OBLIG MM-I #68 FFS		08/01/2014	Direct	08/22/2014	Direct	4.462.530	4,463	4,463	4,463				0				0	.0	
	Common Stocks - Money Market						,	4,463	4,463	4,463	0	0	0	0	0	0	0	0	0	
	Common Stocks - Subtotals - Co							4,463	4,463	4,463	0	0	0	0	0	0	0	0	0	
	Common Stocks - Subtotals - Pre			on Stocks				4,463	4,463	4,463	0	0	0	0	0	0	0	0	0	
	John Older Captolaid 1 1	I	a una comm	TOTAL OCCUPANT		L		.,	.,	.,		-						-		İ
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9999999 To	otals							410,975	415,483	410,684	0	(290)	0	(290)	0	0	4,798	4,798	4,600	2,67

SCHEDULE D - PART 6 - SECTION 1

4 1						liated Companies		Ot14 O1. O	
1	2	3	4	5	6	7	8	Stock of Such Con by Insurer on Sta	npany Owned
								9	10
					Do Insurer's				10
					Assets				
				NAIC	Include				
			NAIC	Valuation	Intangible				
			Company	Method	Assets				
			Code or	(See SVO	Connected				
			Alien	Purposes	with Holding				
011015	Description		Insurer	and	of Such	Total Amount of			
CUSIP Identification	Name of Subsidiary, Controlled or	Foreign	Identification		Company's Stock?	Such Intangible	Book / Adjusted	Number of Shares	% of
identification	Affiliated Company	Foreign	Number	Manual)	Slock?	Assets	Carrying value	Number of Shares	Outstanding
		·							
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1999999 To	tals - Preferred and Common Stocks					0	0	XXX	XXX

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:

 Total amount of intangible assets nonadmitted.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4 Total Amount of Intangible Assets	Stock in Lower-Tier Owned Indirectly by Statement D	Insurer on
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Included in Amount Shown in Column 7, Section 1	5 Number of Shares	6 % of Outstandir
					ļ
				XXX	XXX

						Sh	owing all SH	ORT-TERM II	NVESTMENTS	S Owned Decem	ber 31 of Curr	ent Year							
1	2	Codes	5	6	7	8	Ch	ange In Book/A	djusted Carrying	y Value	13	14			Int	erest			21
								10											
		3 4					9		11	12			15	16	17	18	19	20	
									Current				Amount Due						
								Current	Year's	Total			And Accrued						
						Book/	Unrealized	Year's	Other-Than-	Foreign			Dec. 31 of						
CUSIP		Fo				Adjusted	Valuation	(Amortization)	Temporary	Exchange			Current Year	Non-Admitted					Paid for
Identi-		rei	Date		Maturity	Carrying	Increase/	/	Impairment	Change in			On Bond Not	Due and		Effective		Amount Received	
fication	Description		Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	Par Value	Actual Cost	In Default	Accrued	Rate of	Rate of	When Paid	During Year	Interest
Bonds - U.S.	Governments Issuer Obligations TREASURY BILL		11/17/2014	Citianum (CCD)	04/30/2015	489,917		24			490,000	489.886					N/A		
	TREASURY BILL		11/1//2014	Citigroup (SSB) DEUTSCHE BK SECS INC. NY	04/30/2015	409,917		ا دا			490,000	409,000			1				
	TREASURY BILL	.	11/17/2014	(NWSCUS33)	06/25/2015	489.802		50	l]	490,000	489,753			J	l	N/AN		
	TREASURY BILL		11/17/2014	JEFFERIES & COMPANY, INC.	08/20/2015	499.719		53			500.000	499.666]		N/A		
	TREASURY BILL			Citigroup (SSB)	02/26/2015	489,984		13			490,000	489,971					N/A		
	onds - U.S. Governments - Issue					1,969,422	0	147	0	0	1,970,000		0	0	XXX	XXX	XXX	0	ļ ⁹
	onds - Subtotals - U.S. Governmental Bonds					1,969,422	0	147 147	0	0	1,970,000	1,969,275 1,969,275	0		XXX	XXX	XXX	0	
	otal Bonds - Subtotals - Issue otal Bonds - Subtotals - Bonds					1,969,422 1,969,422	0	147	0	0	1,970,000 1,970,000		0	0	XXX	XXX	XXX	0	
	Market Mutual Funds					1,909,422	U	147	0	U	1,970,000	1,909,275	U	U	^^^		۸۸۸	U	
31846V-41-9	FIRST AM TREAS ORLI-INS INV	SD	12/31/2014	Direct	1	844			1		844	844		1	1	1	N/A		$\overline{}$
010407 41 0	FIRST AM TREAS OBLI-INS INV FEDERATED TRSY OBLIG MM-1 #68 FFS.	1	İ												1				
609068-DF-5	FFS	SD	12/31/2014	Direct		2,231					2,231	2,231					N/A		.
94975H-29-6	WFA TREASURY PLUS MM-I	SD	12/31/2014	Direct		797					797	797			0.010		N/A		
	Exempt Money Market Mutual Fund	ds				3,872	0	0	0	0	XXX	3,872	0	0	XXX	XXX	XXX	0	
	ey Market Mutual Funds FIDELITY PRIME MON MAR-INS	SD	10/21/2014	Direct	1	15,674					15,674	15,674	1		0.080		N/A	1 1	
996085-25-4	DREYFUS CASH MGMT FUND		12/31/2014	Direct		53 . 128						53,128			0.000		N/A	······'	
	Class One Money Market Mutual F	Funds	4			68.802	0	0	0	0	XXX	68,802	1	0	XXX	XXX	XXX	1	(
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9199999 I	otal Short-Term Investments					2,042,096	0	147	1 0	0	XXX	2,041,949	1	0	XXX	XXX	XXX	1	1 (

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

							_
	1	2	3	4	5	6	
				Amount of Interest	Amount of Interest		
				Received	Accrued		
			Rate of	During	December 31 of		
	Depository	Code	Interest	Year	Current Year	Balance	
	OPEN DEPOSITORIES	Couc	microsi	i cui	Odificiti Todi	Dalarico	_
nk of Americ	caTampa, FL					20,606,264	Τ
IN OT AIIICITE	JP Morgan					3,188	ı
(IISD	Regions Bank					1,647	
/USD	Xerox Bank			†		1,594	ı
						, ,004	+
1199998 I	Deposits in depositories that do not exceed t	ne					
	allowable limit in any one depository (See Instructions)-open depositorie	es XXX	XXX			4,072	
199999 To	otals-Open Depositories	XXX	XXX	0	0	20,616,764	1
							1
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	- Col Ocabia - December -				·	00 040 70:	4
J399999 Ta	otal Cash on Deposit	XXX	XXX	0	0	20,616,764	⅃
	and in Common de Office	XXX	XXX	XXX	XXX	1	ı
0499999 Ca 0599999 To	ash in Company's Office	۸۸۸	۸۸۸	AAA	7////	20,616,764	J

	TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR												
1. January	6,034,497	4. April	2,244,847	7. July	1,016,614	10. October	449,257						
2. February	4,230,374	5. May	2,182,054	8. August	639,869	11. November	1,601,222						
3. March	3,572,605	6. June	1,738,244	9. September	682,184	12. December	20,616,764						

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Sho	w Investments	Owned Decembe	r 31	of Current Year	
		4		F	Τ

Show investments Owned December 31 of Current Year										
1	2	3	4	5	6	7	8			
		Date	Rate of	Maturity	Book/Adjusted Carrying Value	Amount of Interest	Amount Received			
Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year			
Description	Code	Acquired	interest	Date	Carrying value	Due & Accided	During real			
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8699999 Total Cash Equivalents					0	0	0			

SCHEDULE E PART 3 - SPECIAL DEPOSITS

		1	2	Deposi the Benefit of Al	Il Policyholders	All Other Specia	
States, etc.		Type of Deposits	Purpose of Deposits	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama							
2. Alaska							
3. Arizona		B	State DepositState Deposit				100,85
Arkansas California		0 B	State Deposit			159,288 106,849	159,46 106.91
6. Colorado		D	State Deposit			100,049	100,91
7. Connecticut							
8. Delaware		B.	State Deposit			122,113	122 , 18
9. District of Columbia			'				
10. Florida							
11. Georgia		0	State Deposit				77 , 16
12. Hawaii						=	
13. Idaho		B	State Deposit			71,233	/1,2/
14. Illinois							
15. Indiana 16. Iowa							
17. Kansas							
18. Kentucky							
19. Louisiana							
20. Maine							
21. Maryland							
22. Massachusetts		0	State Deposit			154,235	154,3
23. Michigan		0	State Deposit			308,470	308,6
24. Minnesota							
25. Mississippi							
26. Missouri							
27. Montana 28. Nebraska							
29. Nevada							
30. New Hampshire							
31. New Jersey							
32. New Mexico							
33. New York	NY						
34. North Carolina	NC	0	State Deposit			300,358	300,3
35. North Dakota							
36. Ohio							
37. Oklahoma						074 700	
38. Oregon			State Deposit	i i		374,728	376,0
39. Pennsylvania40. Rhode Island		Δ	State Deposit		1.594.870		
41. South Carolina			State Deposit	1,535,481	1,594,870		
42. South Dakota							
43. Tennessee							
44. Texas							
45. Utah	UT						
46. Vermont							
47. Virginia		l .	State Deposit			215,929	216,0
48. Washington							
•				I I			
50. Wisconsin 51. Wyoming							
51. wyoming 52. American Samoa							
53. Guam			į				
54. Puerto Rico				I I			
55. US Virgin Islands			l .	i i			
56. Northern Mariana Islands			i e	I I			
57. Canada	CAN						
58. Aggregate Other Alien	OT	XXX			0	0	
59. Total		XXX	XXX	1,535,481	1,594,870	1,991,051	1,993,3
TAILS OF WRITE-INS							
301.							
302. 303.							
98. Sum of remaining write-in	is for Line						
58 from overflow page		XXX	XXX		0	0	
199. Totals (Lines 5801 - 5803	+ 5898)	XXX	XXX	0	0		

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Schedule B – Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA – Part 3	E09
Schedule BA – Verification Between Years	SI03
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Schedule D – Part 1A – Section 1	SI05
Schedule D – Part 1A – Section 2	SI08
Schedule D – Part 2 – Section 1	E11
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