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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

Motorists Life Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 66311 Employer's ID Number 31-0717055

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

Country of Domicile United States of America

Incorporated/Organized 10/27/1965 Commenced Business 01/24/1967

Statutory Home Office 471 East Broad Street (Street and Number), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)
Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)
Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address www.motoristsgroup.com

Statutory Statement Contact Joel B Kratzer (Name), 614-225-8327 (Area Code) (Telephone Number)
accounting@MotoristsGroup.com (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

President	Michael Joseph Agan #	Treasurer	Susan Elizabeth Haack #
Chief Executive Officer	David Lynn Kaufman	Secretary	Charles Robert Gaskill #

OTHER

Grady Brendan Campbell

DIRECTORS OR TRUSTEES

Michael Joseph Agan #	John Jacob Bishop #	Grady Brendan Campbell #
Susan Elizabeth Haack	David Lynn Kaufman	John Christopher Kessler #
Anne Bridges King #	Charles Donovan Stapleton #	Michael Lee Wiseman

State of Ohio
County of Franklin
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.

David L. Kaufman	Charles R. Gaskill	Susan E. Haack
Chief Executive Officer	Secretary	Treasurer

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	438,491,384		438,491,384	422,367,257
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	22,991,160		22,991,160	20,992,641
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ .... encumbrances)			0	0
4.2 Properties held for the production of income (less $ .... encumbrances)			0	0
4.3 Properties held for sale (less $ .... encumbrances)			0	0
5. Cash ($ 1,243,318), cash equivalents ($ ....) and short-term investments ($ 8,911,941)	10,155,259		10,155,259	7,137,601
6. Contract loans (including $ .... premium notes)	13,281,818	110,607	13,171,211	12,806,988
7. Derivatives			0	0
8. Other invested assets	80,899	80,899	0	0
9. Receivables for securities	75,849		75,849	14,507
10. Securities lending reinvested collateral assets	453,114		453,114	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	485,529,483	191,506	485,337,978	463,318,993
13. Title plants less $ .... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	4,565,662		4,565,662	4,443,595
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(551,518)	28,537	(580,055)	(750,866)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	19,339,919	1,189,523	18,150,396	17,901,866
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,580,371	360,919	1,219,453	552,183
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	278,304		278,304	1,208,249
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	441,928
18.2 Net deferred tax asset	7,654,408		7,654,408	7,459,712
19. Guaranty funds receivable or on deposit	155,454		155,454	155,454
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ ....)	596,040	596,040	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	504,270
24. Health care ($ ....) and other amounts receivable	145,498	145,498	0	0
25. Aggregate write-ins for other than invested assets	58,997	37,723	21,274	21,990
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	519,352,619	2,549,745	516,802,873	495,257,374
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	519,352,619	2,549,745	516,802,873	495,257,374
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Miscellaneous Receivable	21,274		21,274	10,480
2502. Policy Liens	12,723	12,723	0	0
2503. Producer Assistance Loans	25,000	25,000	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	11,510
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	58,997	37,723	21,274	21,990

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ .... less $ .... included in Line 6.3 (including $ .... Modco Reserve)	443,222,200	422,249,699
2.	Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)		0
3.	Liability for deposit-type contracts (including $ .... Modco Reserve)	827,253	829,179
4.	Contract claims:		
	4.1 Life	2,740,286	3,312,028
	4.2 Accident and health		0
5.	Policyholders' dividends $ .... and coupons $ .... due and unpaid		0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ .... Modco)	1,017,557	954,443
	6.2 Dividends not yet apportioned (including $ .... Modco)		
	6.3 Coupons and similar benefits (including $ .... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ .... accident and health premiums	140,894	122,641
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ .... accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		361,454
	9.3 Other amounts payable on reinsurance, including $ .... assumed and $ .... ceded	0	0
	9.4 Interest Maintenance Reserve	2,609,834	2,868,568
10.	Commissions to agents due or accrued-life and annuity contracts $ ...., accident and health $ .... and deposit-type contract funds $	547,855	623,176
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	586,465	748,378
13.	Transfers to Separate Accounts due or accrued (net) (including $ .... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	371,949	559,787
15.1	Current federal and foreign income taxes, including $ (207,913) on realized capital gains (losses)	35,169	
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee	255,072	246,112
18.	Amounts held for agents' account, including $ .... agents' credit balances		
19.	Remittances and items not allocated	454,041	1,220,282
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ .... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	6,842,896	6,084,507
	24.02 Reinsurance in unauthorized and certified ($ ....) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	386,270	50,735
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	998,480	
	24.10 Payable for securities lending	453,114	
	24.11 Capital notes $ .... and interest thereon $		
25.	Aggregate write-ins for liabilities	263,512	290,953
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	461,752,847	440,521,942
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	461,752,847	440,521,942
29.	Common capital stock	1,200,000	1,200,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	20,768,060	20,768,060
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	33,081,966	32,767,372
36.	Less treasury stock, at cost:		
	36.1 .... shares common (value included in Line 29 $ ....)		
	36.2 .... shares preferred (value included in Line 30 $ ....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	53,850,026	53,535,432
38.	Totals of Lines 29, 30 and 37	55,050,026	54,735,432
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	516,802,873	495,257,374
	DETAILS OF WRITE-INS		
2501.	Interest Due On Death Claims	136,973	122,957
2502.	Miscellaneous Payable	126,539	167,996
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	263,512	290,953
3101.			0
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Surplus from additional admissable DTA		0
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	49,446,914	57,966,575	70,722,988
2.	Considerations for supplementary contracts with life contingencies	553,928	631,434	842,834
3.	Net investment income	14,937,630	14,481,300	19,494,277
4.	Amortization of Interest Maintenance Reserve (IMR)	411,035	431,692	578,262
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	2,133,973	2,573,540	3,394,896
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	250,693	1,146	13,475
9.	Totals (Lines 1 to 8.3)	67,734,173	76,085,687	95,046,732
10.	Death benefits	12,605,101	11,875,837	15,962,472
11.	Matured endowments (excluding guaranteed annual pure endowments)	44,587	12,000	2,148
12.	Annuity benefits	6,201,425	4,216,830	5,517,796
13.	Disability benefits and benefits under accident and health contracts	125,178	126,925	161,746
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	11,734,667	10,914,587	14,486,242
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	88,136	88,489	140,570
18.	Payments on supplementary contracts with life contingencies	780,693	767,875	1,018,283
19.	Increase in aggregate reserves for life and accident and health contracts	20,972,500	31,132,900	35,458,272
20.	Totals (Lines 10 to 19)	52,552,288	59,135,444	72,747,528
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,007,837	6,781,288	8,764,630
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses	5,295,446	6,035,782	7,660,820
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,082,247	1,141,176	1,367,170
25.	Increase in loading on deferred and uncollected premiums	187,889	108,229	35,417
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	0	248,611	361,454
28.	Totals (Lines 20 to 27)	65,125,708	73,450,529	90,937,019
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,608,465	2,635,158	4,109,713
30.	Dividends to policyholders	759,618	798,405	940,087
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,848,848	1,836,753	3,169,626
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,062,056	805,481	555,907
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	786,792	1,031,272	2,613,719
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 92,376 (excluding taxes of $ 78,458 transferred to the IMR)	295,280	758,052	1,000,131
35.	Net income (Line 33 plus Line 34)	1,082,072	1,789,324	3,613,850
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	54,735,434	56,063,097	56,063,097
37.	Net income (Line 35)	1,082,072	1,789,324	3,613,850
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 109,060	174,350	1,256,164	2,014,153
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	424,741	686,517	435,178
41.	Change in nonadmitted assets	(608,179)	(416,195)	(694,615)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(758,389)	(1,658,891)	(1,724,531)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance		0	
52.	Dividends to stockholders		0	(5,001,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	29,302
54.	Net change in capital and surplus for the year (Lines 37 through 53)	314,594	1,656,919	(1,327,663)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	55,050,028	57,720,016	54,735,434
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	1,151	1,146	1,965
08.302.	Change in Experience Refund Misc Income	249,542		11,510
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	250,693	1,146	13,475
2701.	Change in Experience Rating Refund		248,611	361,454
2702.	Miscellaneous Deductions			0
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	248,611	361,454
5301.	Prior period correction tax adjustment			29,302
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	29,302

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	49,411,865	58,696,209	70,930,158
2. Net investment income	15,848,445	14,925,379	20,482,856
3. Miscellaneous income	2,279,244	2,240,343	3,079,577
4. Total (Lines 1 to 3)	67,539,554	75,861,930	94,492,591
5. Benefit and loss related payments	32,456,412	27,116,894	36,613,515
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	12,770,015	14,068,611	17,764,686
8. Dividends paid to policyholders	696,503	715,364	968,659
9. Federal and foreign income taxes paid (recovered) net of $ 202,095 tax on capital gains (losses)	634,808	1,662,000	1,593,440
10. Total (Lines 5 through 9)	46,557,739	43,562,869	56,940,299
11. Net cash from operations (Line 4 minus Line 10)	20,981,815	32,299,061	37,552,292
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	33,137,426	67,912,023	83,315,569
12.2 Stocks	1,479,675	2,697,501	3,791,318
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds			0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	34,617,101	70,609,524	87,106,887
13. Cost of investments acquired (long-term only):			
13.1 Bonds	50,026,653	103,002,036	122,074,342
13.2 Stocks	2,824,626	1,356,910	1,769,321
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications			
13.7 Total investments acquired (Lines 13.1 to 13.6)	52,851,279	104,358,946	123,843,663
14. Net increase (or decrease) in contract loans and premium notes	405,873	824,517	1,191,648
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(18,640,051)	(34,573,940)	(37,928,424)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	866,738	3,297,303	1,306,233
16.5 Dividends to stockholders	0	0	5,001,000
16.6 Other cash provided (applied)	(190,844)	(1,570,597)	(1,074,458)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	675,894	1,726,707	(4,769,226)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	3,017,658	(548,172)	(5,145,357)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	7,137,603	12,282,961	12,282,961
19.2 End of period (Line 18 plus Line 19.1)	10,155,261	11,734,789	7,137,603

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	39,997,184	39,742,717	52,556,051
3.	Ordinary individual annuities	18,041,323	26,850,869	29,327,170
4.	Credit life (group and individual)			0
5.	Group life insurance	624,762	615,422	821,170
6.	Group annuities			0
7.	A & H - group			0
8.	A & H - credit (group and individual)			0
9.	A & H - other			0
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal	58,663,270	67,209,007	82,704,391
12.	Deposit-type contracts	105,490	117,645	187,552
13.	Total	58,768,760	67,326,652	82,891,943
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements have been completed in accordance with the accounting practices and procedures prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

2. Accounting Changes and Correction of Errors

No significant change.

3. Business Combinations and Goodwill

No significant change.

4. Discontinued Operations

No significant change.

5. Investments

5D - Loaned Backed Securities

1) Prepayment assumptions for single class and multi-class mortgage-backed/ asset-backed securities were obtained from market data vendors or broker dealer values.

2) The company held other-than-temporary impaired loaned-backed securities as listed below.

OTTI Recognized 1st Qtr

			(1)	(2)	(3)
			Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value (1 minus 2)
a.	Intent to Sell		-	-	
b.	Inability or Lack of Intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		1,159,615	0	1,159,615
c.	Total 1st Quarter		1,159,615	0	1,159,615

OTTI Recognized 2nd Qtr

			(1)	(2)	(3)
			Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value (1 minus 2)
a.	Intent to Sell		-	-	
b.	Inability or Lack of Intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		1,218,708	0	1,218,708
c.	Total 2nd Quarter		1,218,708	0	1,218,708

OTTI Recognized 3rd Qtr

			(1)	(2)	(3)
			Amortized Cost Basis Before Other-than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss	Fair Value (1 minus 2)
a.	Intent to Sell		-	-	
b.	Inability or Lack of Intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		1,211,778	0	1,211,778

NOTES TO FINANCIAL STATEMENTS

c.	Total 3rd Quarter		1,211,778	0	1,211,778

3) NONE

4) The company reported aggregate unrealized losses on loaned-backed securities as listed below.

a. The aggregate amount of unrealized losses:

Less than 12 months	**739,758**
12 Months or Longer	**47,707**

b. The aggregate related fair value of securities with unrealized losses:

Less than 12 months	**31,823,504**
12 Months or Longer	**12,592,894**

5) The company performed analysis on loaned-backed securities and determined exposure to credit risk is not a factor and does not warrant other-than-temporary impairment.

5 E Repurchase Agreements and / or Securities Lending Transactions

(3). Fair Value of collateral received: $453,114

b. The fair value as of the date of each statement of financial position presented of that collateral and of the portion of that collateral that it has sold or repledged

5.I The company does not have any Working Capital Finance Investments.

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7. Investment Income

No significant change.

8. Derivative Instruments

No significant change.

9. Income Taxes

No significant change.

10. Information Concerning Parent

No significant change.

11. Debt

No significant change.

12. Retirement Plans, Deferred Compensation and Other Postretirement Benefit Plans

No significant change.

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

NOTES TO FINANCIAL STATEMENTS

No significant change.

14. Contingencies

No significant change.

15. Leases

No significant change.

16. Information About Financial Investments With Off-Balance Sheet Risk and Financial Investments With Concentrations of Credit Risk

Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets
   2. For all servicing assets and servicing liabilities:
      b. The company earned $413 of income during the period, which is reported on line 11, Net Investment Gain or (Loss), of Income Statement.
   4. The company did not securitize any financial assets during the periods reported.

C. Wash Sales

In the course of the company's asset management, there were not any securities and reacquisitions made within 30 days of the sale date to enhance the yield on the investment portfolio.

18. Gain or Loss to the Insurer From Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

19. Direct Premium Written/Produced by Managing General Agents/ Third Party Administrators

No significant change.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

	Fair Value Measurements at September 30, 2014			
	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Perpetual Preferred stock				
Industrial and Misc	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments				
Industrial and Misc	-	416,838	-	416,838
Hybrid Securities	-	-	-	-
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	416,838	-	416,838
Common Stock				
Industrial and Misc	22,991,160	-	-	22,991,160
Parents, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	22,991,160	-	-	22,991,160
Other invested assets	-	-	-	-
Total assets at fair value	22,991,160	416,838	-	23,407,998

2. Assests Measured at Fair Value on a recurring basis using significant unobservable inputs (Level 3).

   NONE

3. (a) The company did not recognize any transfers in or transfers out of Level 3 during the reporting period.
   (b) The company's policy is to recognize transfers in and transfers out as of the actual date of the event or change in circumstance that caused the transfer.

4. The company valued common stocks using the equity method and other invested assets based on equity statements from the respective fund.

5. The company does not hold any deriviative assets or liabilities measured at Fair Value.

20B. The Company did not have any other asset measured at fair value.

20C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	461,222,668	438,491,383	-	461,222,668	-	-
Common Stock	22,991,160	22,991,160	-	22,991,160		
Other Invested Assets	80,899	-	-	-	-	80,899
	481,476,119	461,482,543	22,991,160	461,222,668	-	80,899

NOTES TO FINANCIAL STATEMENTS

20D.

Not Practicable to Estimate Fair Value	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Affiliated LLC holdings	80,889	n/a	n/a	Asset is not a marketable financial instrument
	80,889			

21. Other Items

No significant change.

G. Offsetting and Netting of Assets and Liabilities
The company did not have any offsetting and netting of assets and liabilities.

22. Events Subsequent

No significant change.

23. Reinsurance

No significant change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

No significant change.

25. Change in Incurred Losses and Loss Adjustment Expenses

The company did not make any material changes in the provision for incurred loss and loss adjustment expenses attributable to insured events of prior years.

26. Intercompany Pooling Arrangements.

No significant change.

27. Structured Settlements

No significant change.

28. Health Care Receivables

No significant change.

29. Participating Policies

No significant change.

30. Premium Deficiency Reserves

No significant change.

31. Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

32. Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

33. Premiums and Annuity Considerations Due and Uncollected

No significant change.

34. Separate Accounts

No significant change.

35. Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/04/2009

6.4 By what department or departments?

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

GENERAL INTERROGATORIES

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

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 0	$
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 72,291	$ 80,899
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 72,291	$ 80,899
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$ 453,114
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 453,114
16.3	Total payable for securities lending reported on the liability page.	$ 453,114

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
BNY MELLON	500 Grant Street One Mellon Center, Suite #1035, Pittsburgh, PA 15258

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
110638	Diamond Hill Capital Management	325 John H McConnell Blvd, Suite #200, Columbus, OH 43215
105900	General Re-New England Asset Management, Inc.	76 Batterson Park Rd, Pondview Corporate Center, Farmington, CT 06032
105780	Northern Trust Investments, N.A.	50 South La Salle Street, Chicago, IL 60603
801-5760	KDP Asset Management, Inc.	24 Elm Street, Montpelier, VT 05602

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

General Interrogatories Part 2

NONE

Schedule S - Ceded Reinsurance

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

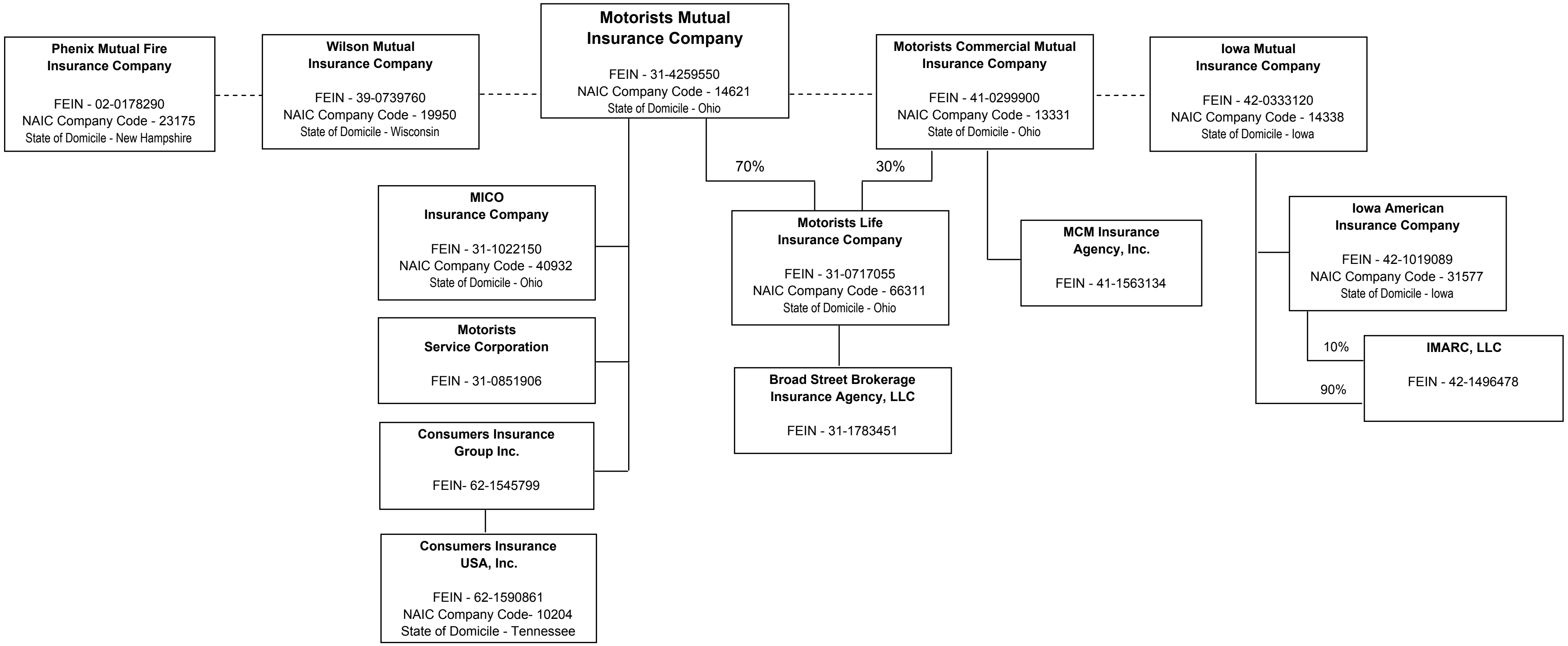
				Direct Business Only				
		1	Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	N	37,863				37,863	
2.	Alaska AK	N	5,702				5,702	
3.	Arizona AZ	N	44,644	75,502			120,146	
4.	Arkansas AR	N	8,697				8,697	
5.	California CA	N	53,139	49,249			102,388	
6.	Colorado CO	N	10,039	6,653			16,692	
7.	Connecticut CT	N	8,252				8,252	
8.	Delaware DE	N	9,688				9,688	
9.	District of Columbia DC	N	2,838				2,838	
10.	Florida FL	L	812,760	25,790			838,550	
11.	Georgia GA	L	756,946	13,320			770,266	
12.	Hawaii HI	N	1,746				1,746	
13.	Idaho ID	N	356				356	
14.	Illinois IL	L	250,770	5,450			256,220	
15.	Indiana IN	L	2,807,878	3,116,277			5,924,155	
16.	Iowa IA	L	531,579				531,579	
17.	Kansas KS	N	7,843				7,843	
18.	Kentucky KY	L	3,353,671	346,762			3,700,434	
19.	Louisiana LA	N	12,150				12,150	
20.	Maine ME	N	2,321				2,321	
21.	Maryland MD	N	50,625				50,625	
22.	Massachusetts MA	N	15,767				15,767	
23.	Michigan MI	L	3,612,812	96,338			3,709,151	
24.	Minnesota MN	L	54,002	6,900			60,902	
25.	Mississippi MS	N	31,624				31,624	
26.	Missouri MO	N	27,424				27,424	
27.	Montana MT	N	3,189				3,189	
28.	Nebraska NE	L	9,200				9,200	
29.	Nevada NV	N	16,077				16,077	
30.	New Hampshire NH	N	9,632				9,632	
31.	New Jersey NJ	N	35,579				35,579	
32.	New Mexico NM	N	5,842				5,842	
33.	New York NY	N	38,204	21,983			60,186	
34.	North Carolina NC	N	83,335	76,600			159,935	
35.	North Dakota ND	N	1,254				1,254	
36.	Ohio OH	L	16,081,338	10,767,260			26,848,598	100,703
37.	Oklahoma OK	N	11,656				11,656	
38.	Oregon OR	N	6,611				6,611	
39.	Pennsylvania PA	L	6,386,475	2,170,899			8,557,373	4,787
40.	Rhode Island RI	N	135				135	
41.	South Carolina SC	L	455,067	24,200			479,267	
42.	South Dakota SD	N	2,193				2,193	
43.	Tennessee TN	L	1,178,914	900			1,179,814	
44.	Texas TX	N	76,572	4,200			80,772	
45.	Utah UT	N	3,133				3,133	
46.	Vermont VT	N	1,195				1,195	
47.	Virginia VA	L	300,411	50			300,461	
48.	Washington WA	N	8,156				8,156	
49.	West Virginia WV	L	1,525,499	1,025,931			2,551,430	
50.	Wisconsin WI	L	851,313	16,644			867,957	
51.	Wyoming WY	N	791				791	
52.	American Samoa AS	N					0	
53.	Guam GU	N					0	
54.	Puerto Rico PR	N	246				246	
55.	U.S. Virgin Islands VI	N	305				305	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N	5,814	190,416			196,230	
58.	Aggregate Other Aliens OT	XXX	1,790	0	0	0	1,790	0
59.	Subtotal	(a) 16	39,611,062	18,041,323	0	0	57,652,385	105,490
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	574,943				574,943	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	82,792				82,792	
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	40,268,797	18,041,323	0	0	58,310,120	105,490
96.	Plus Reinsurance Assumed	XXX					0	
97	Totals (All Business)	XXX	40,268,797	18,041,323	0	0	58,310,120	105,490
98.	Less Reinsurance Ceded	XXX	9,452,183				9,452,183	
99.	Totals (All Business) less Reinsurance Ceded	XXX	30,816,614	18,041,323	0	0	48,857,937	105,490
	DETAILS OF WRITE-INS							
58001.	China	XXX	1,790				1,790	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	1,790	0	0	0	1,790	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			31-1783451				Broad Street Brokerage Insurance Agency, LLC	OH	DS	Motorists Life Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			62-1545799				Consumers Insurance Group, Inc.	TN	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	10204	62-1590861				Consumers Insurance USA, Inc.	TN	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
			42-1496478				IMARC, LLC	IA	NIA	Iowa Mutual Insurance Company	Ownership	90.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	31577	42-1019089				Iowa American Insurance Company	IA	IA	Iowa Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	14338	42-0333120				Iowa Mutual Insurance Company	IA	IA				Motorists Mutual Insurance Company	1
			41-1563134				MCM Insurance Agency, Inc.	MN	NIA	Motorists Commercial Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	40932	31-1022150				MICO Insurance Company	OH	IA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	13331	41-0299900				Motorists Commercial Mutual Insurance Company	OH	UDP				Motorists Mutual Insurance Company	1
0291	Motorists Insurance Group	66311	31-0717055				Motorists Life Insurance Company	OH	RE	Motorists Mutual Insurance Company	Ownership	70.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	14621	31-4259550				Motorists Mutual Insurance Company	OH	UDP					
			31-0851906				Motorists Service Corporation	OH	NIA	Motorists Mutual Insurance Company	Ownership	100.000	Motorists Mutual Insurance Company	2
0291	Motorists Insurance Group	23175	02-0178290				Phenix Mutual Fire Insurance Company	NH	IA				Motorists Mutual Insurance Company	1
0291	Motorists Insurance Group	19950	39-0739760				Wilson Mutual Insurance Company	WI	IA				Motorists Mutual Insurance Company	1

Asterisk	Explanation
1	The company is a mutual property/casualty insurer and an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of The Group through an interlocking board of directors.
2	The entity in Column 8 is a subsidiary of an insurer that is an affiliate of The Motorists Insurance Group. Motorists Mutual Insurance Company is the ultimate controlling entity of The Group through an interlocking board of directors.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 6 3 1 1 2 0 1 4 4 9 0 0 0 0 3
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 6 3 1 1 2 0 1 4 3 6 5 0 0 0 0 3
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 6 3 1 1 2 0 1 4 4 4 5 0 0 0 0 3
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 6 6 3 1 1 2 0 1 4 4 4 6 0 0 0 0 3
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 6 3 1 1 2 0 1 4 4 4 7 0 0 0 0 3
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 6 3 1 1 2 0 1 4 4 4 8 0 0 0 0 3
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 6 6 3 1 1 2 0 1 4 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Experience Rating Refund Receivable			0	11,510
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	11,510

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	72,291	92,460
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	8,607	(20,169)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	80,899	72,291
12. Deduct total nonadmitted amounts	80,899	72,291
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	443,359,898	403,664,720
2. Cost of bonds and stocks acquired	52,851,279	123,843,663
3. Accrual of discount	168,877	279,124
4. Unrealized valuation increase (decrease)	274,802	2,937,238
5. Total gain (loss) on disposals	609,525	1,836,041
6. Deduct consideration for bonds and stocks disposed of	34,617,100	87,570,921
7. Deduct amortization of premium	1,164,738	1,483,954
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		146,014
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	461,482,543	443,359,898
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	461,482,543	443,359,898

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	394,358,977	50,423,534	40,079,903	(880,084)	385,846,613	394,358,977	403,822,524	377,944,457
2. NAIC 2 (a)	32,012,295	0	2,802,962	534,283	34,014,145	32,012,295	29,743,616	34,742,944
3. NAIC 3 (a)	5,634,809	108,875	70,224	(162,752)	5,656,974	5,634,809	5,510,708	6,232,639
4. NAIC 4 (a)	7,255,530	500,533	628,116	(7,162)	7,219,685	7,255,530	7,120,785	6,727,184
5. NAIC 5 (a)	583,248	66,300	0	139,313	416,762	583,248	788,861	387,563
6. NAIC 6 (a)	416,838				340,161	416,838	416,838	
7. Total Bonds	440,261,697	51,099,242	43,581,205	(376,402)	433,494,340	440,261,697	447,403,332	426,034,787
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	
9. NAIC 2	0				0	0	0	
10. NAIC 3	0				0	0	0	
11. NAIC 4	0				0	0	0	
12. NAIC 5	0				0	0	0	
13. NAIC 6	0				0	0	0	
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	440,261,697	51,099,242	43,581,205	(376,402)	433,494,340	440,261,697	447,403,332	426,034,787

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	8,911,941	XXX	8,911,941	268	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,667,527	8,922,664
2.	Cost of short-term investments acquired	80,807,519	135,918,566
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	75,563,105	141,173,703
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)	8,911,941	3,667,527
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	8,911,941	3,667,527

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

NONE

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
36179Q-L6-6	GNMA Pool #MA2149 4.000% 08/20/44		08/22/2014	Sun Trust Equity		2,126,839	1,995,860	3,770	1
912828-F4-7	U S Treasury Notes 0.500% 09/30/16		09/30/2014	J P Morgan		998,480	1,000,000	14	1
0599999. Subtotal - Bonds - U.S. Governments						3,125,319	2,995,860	3,784	XXX
Bonds - U.S. Special Revenues									
196711-LZ-6	State of Colorado BAB 6.450% 09/15/39		09/03/2014	RW Baird		296,889	245,000	7,594	1FE
3132L5-SE-4	FHLMC Pool #V80517 4.000% 10/01/43		07/28/2014	Wells Fargo Financial		3,028,746	2,864,486	3,501	1
3138EN-HG-7	FNMA Pool #AL5630 4.000% 08/01/44		08/19/2014	Sun Trust Equity		3,172,262	2,995,349	3,328	1
3138XW-AM-0	FNMA Pool #AW6311 4.000% 06/01/44		07/24/2014	Sun Trust Equity		2,364,899	2,243,271	2,742	1
46613C-WG-6	Jea FL Elec Sys BAB Ser F 6.406% 10/01/34		09/05/2014	RW Baird		200,379	170,000	4,810	1FE
64971M-5K-4	New York NY Fin Auth Rev BAB 5.075% 11/01/25		09/12/2014	Raymond James Assoc		340,572	300,000	5,752	1FE
73358W-RQ-9	Port Auth NY & NJ SER 182 5.310% 08/01/46		09/09/2014	Citigroup Global		324,126	300,000	1,814	1FE
795681-GL-3	Salt Lake County Municipal BAB 5.280% 12/01/24		09/25/2014	Merrill Lynch		343,074	300,000	5,236	1FE
91417K-NA-5	Univ CO Enterprise Rev BAB 4.979% 06/01/21		09/17/2014	Sun Trust Equity		907,049	830,000	12,742	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						10,977,995	10,248,106	47,519	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
02005N-AE-0	Ally Financial Inc 8.000% 03/15/20		08/05/2014	Wells Fargo Financial		29,500	25,000	794	3FE
03077J-AB-6	Amerigas Finance LLC 7.000% 05/20/22		08/05/2014	J P Morgan		32,325	30,000	455	3FE
147446-AR-9	Case New Holland Inc 7.875% 12/01/17		08/05/2014	Jefferies & Co		11,260	10,000	147	3FE
170031-AB-4	Chiquita Brands Intl 7.875% 02/01/21		08/11/2014	Morgan Stanley		64,800	60,000	171	4FE
18451Q-AG-3	Clear Channel Worldwide Ser A 7.625% 03/15/20		07/09/2014	Stifel Nicholaus & Co		26,438	25,000	630	4FE
369300-AN-8	General Cable Corp 5.750% 10/01/22		07/22/2014	Tax Free Exchange		70,341	70,000	1,252	4FE
374689-AF-4	Gibraltar Industries Inc 6.250% 02/01/21		07/24/2014	Stifel Nicholaus & Co		15,450	15,000	464	3FE
580638-AB-0	McGraw-Hill Global Ed 9.750% 04/01/21		06/16/2014	Tax Free Exchange		81,937	75,000	1,523	4FE
701081-AY-7	Parker Drilling Co 7.500% 08/01/20		07/09/2014	Stifel Nicholaus & Co		26,813	25,000	849	4FE
751100-JA-7	City of Raleigh NC REV 2.140% 03/01/22		09/18/2014	RW Baird		282,750	300,000	392	1FE
816752-AC-3	Seminole Hard Rock Ent I Ser 144A 5.875% 05/15/21		07/16/2014	Stifel Nicholaus & Co		99,250	100,000	1,077	4FE
82652D-AA-8	Sierra Rec Fding Co LLC 2.050% 08/20/31		07/08/2014	Credit Suisse		49,048	49,055	0	1
82652D-AA-8	Sierra Rec Fding Co LLC 2.050% 08/20/31		07/08/2014	Credit Suisse		500,868	500,945	0	1FE
85207U-AA-3	Sprint Corporation Inc Ser 144A 7.250% 09/15/21		08/05/2014	Credit Suisse		48,150	45,000	1,296	4FE
85571N-AB-5	Starz LLC / Starz Fin Corp 5.000% 09/15/19		08/05/2014	Jefferies & Co		20,340	20,000	397	3FE
86737N-AA-6	Sungard Avail serv Cap Ser 144A 8.750% 04/01/22		09/12/2014	RBC Capital Markets		66,300	85,000	3,450	5FE
92240M-BB-3	Vector Group Ltd 7.750% 02/15/21		08/14/2014	Tax Free Exchange		15,954	15,000	578	4FE
12531T-AA-7	CGG SER 144A 6.875% 01/15/22	F	08/07/2014	Jefferies & Co		66,850	70,000	361	4FE
12549B-AE-8	CIFC Funding Ltd 1.804% 04/21/25	F	03/31/2014	Bank Of America		975,000	1,000,000	3,773	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,483,374	2,520,000	17,610	XXX
8399997. Total - Bonds - Part 3						16,586,688	15,763,966	68,912	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						16,586,688	15,763,966	68,912	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)									
001055-10-2	AFLAC Inc		08/14/2014	Investment Technology	99.000	5,952		0	L
002824-10-0	Abbott Laboratories		09/24/2014	Various	670.000	28,684		0	L
00817Y-10-8	Aetna Inc		08/14/2014	Investment Technology	87.000	6,756		0	L
03073E-10-5	AmerisourceBergen Corp		08/14/2014	Investment Technology	66.000	5,058		0	L
03076C-10-6	Ameriprise Financial Inc		08/14/2014	Investment Technology	48.000	5,779		0	L
031100-10-0	Ametek Inc		08/14/2014	Investment Technology	126.000	6,494		0	L
031162-10-0	Amgen Inc		08/14/2014	Investment Technology	99.000	13,055		0	L
054937-10-7	BB&T Corp		08/14/2014	Investment Technology	169.000	6,143		0	L
057224-10-7	Baker Hughes Inc		08/14/2014	Investment Technology	27.000	1,804		0	L
058498-10-6	Ball Corp		08/14/2014	Investment Technology	72.000	4,532		0	L
060505-10-4	Bank Amer Corp		08/14/2014	Investment Technology	1,269.000	19,454		0	L
084670-70-2	Berkshire Hathaway Inc CL B		08/14/2014	Investment Technology	177.000	23,950		0	L
097023-10-5	Boeing Co		08/14/2014	Investment Technology	65.000	8,068		0	L
101137-10-7	Boston Scientific Corp		08/14/2014	Instinet	2,205.000	27,649		0	L
126650-10-0	CVS Health Corporation		08/14/2014	Investment Technology	147.000	11,659		0	L
14040H-10-5	Capital One Financial Corp		08/14/2014	Investment Technology	94.000	7,501		0	L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
149123-10-1	Caterpillar Inc		08/14/2014	Investment Technology	81.000	8,559		0	L
171798-10-1	Cimarex Energy Co		09/09/2014	Various	250.000	33,603		0	L
17275R-10-2	Cisco Systems Inc		08/14/2014	Instinet	410.000	10,090		0	L
172967-42-4	Citigroup Inc		08/14/2014	Instinet	775.000	38,006		0	L
194162-10-3	Colgate Palmolive		08/14/2014	Investment Technology	87.000	5,587		0	L
205887-10-2	ConAgra Inc		08/14/2014	Investment Technology	147.000	4,686		0	L
209115-10-4	Consolidated Edison Inc		08/14/2014	Investment Technology	81.000	4,584		0	L
247361-70-2	Delta Air Lines Inc		08/14/2014	Investment Technology	181.000	6,952		0	L
25179M-10-3	Devon Energy Corp New		08/14/2014	Instinet	475.000	34,537		0	L
254687-10-6	Walt Disney Co		08/14/2014	Instinet	90.000	7,992		0	L
25470F-30-2	Discovery Communications Inc		08/14/2014	Investment Technology	112.000	4,589		0	L
25470F-30-2	Discovery Communications Inc		08/07/2014	Spin Off	105.000	2,039		0	L
263534-10-9	Du Pont De Nemours		08/14/2014	Investment Technology	152.000	9,912		0	L
268648-10-2	EMC Corp		08/14/2014	Investment Technology	230.000	6,845		0	L
26875P-10-1	EOG Resources Inc		08/14/2014	Instinet	135.000	14,037		0	L
26884L-10-9	EQT Corp		08/14/2014	Investment Technology	38.000	3,568		0	L
278642-10-3	EBay Inc		08/14/2014	Investment Technology	211.000	11,170		0	L
29476L-10-7	Equity Residential Properties		08/14/2014	Investment Technology	113.000	7,433		0	L
297178-10-5	Essex Property Trust Inc		08/14/2014	Investment Technology	33.000	6,262		0	L
302130-10-9	Expeditors Intl of Wash Inc		08/14/2014	Investment Technology	102.000	4,197		0	L
30219G-10-8	Express Scripts Hldg Co		08/14/2014	Instinet	350.000	25,319		0	L
30231G-10-2	Exxon Mobil Corp		08/14/2014	Investment Technology	602.000	59,658		0	L
30303M-10-2	Facebook Inc		09/24/2014	Investment Technology	309.000	23,364		0	L
315616-10-2	F5 Networks Inc		08/14/2014	Investment Technology	39.000	4,473		0	L
34354P-10-5	Flowserve Corp		08/14/2014	Investment Technology	71.000	5,238		0	L
354613-10-1	Franklin Resources		08/14/2014	Instinet	315.000	17,274		0	L
369604-10-3	General Electric		09/24/2014	Investment Technology	291.000	7,557		0	L
37045V-10-0	General Motors Co		08/14/2014	Investment Technology	400.000	13,584		0	L
38141G-10-4	Goldman Sachs Group Inc		08/14/2014	Investment Technology	66.000	11,401		0	L
382550-10-1	Goodyear Tire & Rubber Co		09/23/2014	Various	1,707.000	41,105		0	L
38259P-70-6	Google Inc CL C		08/14/2014	Investment Technology	36.000	20,688		0	L
406216-10-1	Halliburton Co		08/14/2014	Investment Technology	119.000	8,015		0	L
428236-10-3	Hewlett Packard Co		08/14/2014	Investment Technology	179.000	6,372		0	L
437076-10-2	Home Depot Inc		08/14/2014	Investment Technology	148.000	12,413		0	L
438516-10-6	Honeywell Intl Inc		08/14/2014	Investment Technology	108.000	10,195		0	L
452308-10-9	Illinois Tool Works Inc		08/14/2014	Instinet	140.000	12,117		0	L
459200-10-1	IBM Corp		08/14/2014	Instinet	55.000	10,325		0	L
459506-10-1	Intl Flavors & Fragrances Inc		08/14/2014	Investment Technology	42.000	4,221		0	L
46625H-10-0	J P Morgan Chase & Co		08/14/2014	Instinet	505.000	28,732		0	L
478160-10-4	Johnson & Johnson		08/14/2014	Investment Technology	393.000	40,098		0	L
48203R-10-4	Juniper Networks Inc		08/14/2014	Various	1,825.000	42,710		0	L
485170-30-2	Kansas City Southern		08/14/2014	Investment Technology	57.000	6,411		0	L
494368-10-3	Kimberly Clark		08/14/2014	Instinet	210.000	22,669		0	L
49456B-10-1	Kinder Morgan Inc		08/14/2014	Investment Technology	208.000	8,297		0	L
50076Q-10-6	Kraft Food Group Inc		08/14/2014	Investment Technology	71.000	4,041		0	L
532457-10-8	Eli Lilly and Co		08/14/2014	Investment Technology	160.000	9,792		0	L
535678-10-6	Linear Technology		08/14/2014	Instinet	340.000	15,117		0	L
554382-10-1	Macerich Co		08/14/2014	Investment Technology	72.000	4,734		0	L
571748-10-2	Marsh & Mclennan Cos Inc		08/14/2014	Instinet	295.000	15,269		0	L
585055-10-6	Medtronic Inc		08/14/2014	Instinet	255.000	16,247		0	L
59156R-10-8	MetLife Inc		08/14/2014	Instinet	170.000	8,981		0	L
594918-10-4	Microsoft Corp		09/24/2014	Investment Technology	398.000	18,672		0	L
611740-10-1	Monster Beverage Corp		08/14/2014	Investment Technology	69.000	4,945		0	L
617446-44-8	Morgan Stanley		08/14/2014	Instinet	855.000	27,496		0	L
64110D-10-4	NetApp Inc		08/14/2014	Investment Technology	60.000	2,482		0	L
655044-10-5	Noble Energy Inc		08/14/2014	Instinet	115.000	7,973		0	L
666807-10-2	Northrop Grumman Corp		08/14/2014	Investment Technology	59.000	7,376		0	L
674599-10-5	Occidental Petroleum Corp		08/14/2014	Instinet	260.000	26,020		0	L
68389X-10-5	Oracle Corp		08/14/2014	Investment Technology	436.000	17,540		0	L
69331C-10-8	PG & E Corp		08/14/2014	Investment Technology	8.000	356		0	L
693475-10-5	PNC Financial Servs Group		08/14/2014	Instinet	320.000	26,319		0	L
701094-10-4	Parker-Hannifin		08/14/2014	Instinet	230.000	26,081		0	L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation or Market Indicator (a)
713448-10-8	Pepsico Inc		08/14/2014	Instinet	90.000	8,253		0	L
717081-10-3	Pfizer Inc		08/14/2014	Instinet	1,885.000	54,117		0	L
718172-10-9	Philip Morris Intl Inc		08/14/2014	Various	465.000	39,499		0	L
74005P-10-4	Praxair Inc		07/03/2014	Merrill Lynch	285.000	37,882		0	L
74144T-10-8	T Rowe Price Group Inc		08/14/2014	Investment Technology	74.000	5,813		0	L
742718-10-9	Procter & Gamble Co		08/14/2014	Instinet	365.000	29,906		0	L
743315-10-3	Progressive Corp		08/14/2014	Instinet	1,545.000	37,852		0	L
74340W-10-3	ProLogis Inc		08/14/2014	Investment Technology	121.000	4,942		0	L
744320-10-2	Prudential Financial Inc		08/14/2014	Instinet	200.000	17,671		0	L
761713-10-6	Reynolds American Inc		08/14/2014	Investment Technology	99.000	5,713		0	L
818097-10-7	Seventy Seven Energy Inc		07/01/2014	Spin Off	17.860	229		0	L
832696-40-5	J M Smucker Co		08/14/2014	Investment Technology	3.000	310		0	L
847560-10-9	Spectra Energy Corp		08/14/2014	Investment Technology	154.000	6,165		0	L
855244-10-9	Starbucks Corp		08/14/2014	Investment Technology	76.000	5,824		0	L
85590A-40-1	Starwood Hotels & Resorts Inc		08/14/2014	Investment Technology	53.000	4,352		0	L
863667-10-1	Stryker Corp		09/23/2014	Sanford Bernstein	500.000	40,832		0	L
871503-10-8	Symantec Corp		08/14/2014	Investment Technology	45.000	1,096		0	L
871829-10-7	Sysco Corp		08/14/2014	Instinet	290.000	10,929		0	L
872540-10-9	TJX Cos Inc		08/14/2014	Instinet	750.000	40,462		0	L
87265H-10-9	Tri Pointe Homes Inc		07/02/2014	Corp Reorg/Merger	158.750	1,891		0	L
883556-10-2	Thermo Fisher Scientific Inc		08/14/2014	Investment Technology	94.000	11,448		0	L
88579Y-10-1	3M Co		08/14/2014	Instinet	65.000	9,242		0	L
891027-10-4	Torchmark Corp		07/02/2014	Stock Split	15.000	0		0	L
90130A-10-1	Twenty-First Century Fox Inc		08/14/2014	Investment Technology	278.000	9,944		0	L
90130A-20-0	Twenty-First Century Fox Inc		08/29/2014	Various	1,790.000	61,090		0	L
902973-30-4	US Bancorp		08/14/2014	Investment Technology	212.000	8,821		0	L
904311-10-7	Under Armour Inc Class A		08/14/2014	Investment Technology	83.000	5,711		0	L
911312-10-6	United Parcel Service		08/14/2014	Investment Technology	101.000	9,704		0	L
913017-10-9	United Technologies Corp		08/14/2014	Instinet	240.000	25,409		0	L
918204-10-8	V F Corp		08/14/2014	Instinet	210.000	12,971		0	L
92210H-10-5	Vantiv Inc		08/14/2014	Instinet	425.000	13,580		0	L
92343V-10-4	Verizon Communications		08/14/2014	Investment Technology	493.000	24,162		0	L
923454-10-2	Vertiv Corp		07/02/2014	Spin Off	3.440	29		0	L
92826C-83-9	Visa Inc CL A		08/14/2014	Investment Technology	25.000	5,313		0	L
929160-10-9	Vulcan Materials Co		08/14/2014	Investment Technology	15.000	931		0	L
931422-10-9	Walgreen Co		08/14/2014	Investment Technology	115.000	7,160		0	L
94106L-10-9	Waste Management Inc		08/14/2014	Investment Technology	62.000	2,843		0	L
94973V-10-7	Wellpoint Inc		08/14/2014	Investment Technology	58.000	6,524		0	L
949746-10-1	Wells Fargo & Co New		08/14/2014	Instinet	295.000	14,850		0	L
958102-10-5	Western Digital Corp		08/14/2014	Investment Technology	37.000	3,714		0	L
963320-10-6	Whirlpool Corp		08/14/2014	Instinet	90.000	13,464		0	L
983919-10-1	Xilinx Inc		08/14/2014	Investment Technology	88.000	3,670		0	L
G29183-10-3	Eaton Corp PLC		08/14/2014	Investment Technology	128.000	8,778		0	L
G7945M-10-7	Seagate Technology PLC		08/14/2014	Investment Technology	82.000	4,789		0	L
G7S00T-10-4	Pentair PLC		08/14/2014	Investment Technology	82.000	5,618		0	L
G0083B-10-8	Actavis PLC	F	08/14/2014	Investment Technology	69.000	14,673		0	L
G0083B-10-8	Actavis PLC	F	07/01/2014	Tax Free Exchange	20.290	1,725		0	L
G3157S-10-6	Ensco PLC CL A	F	08/14/2014	Investment Technology	120.000	5,778		0	L
Y0486S-10-4	Avago Technologies Ltd	F	08/14/2014	Investment Technology	129.000	9,527		0	L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,744,069	XXX	0	XXX
Common Stocks - Mutual Funds									
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund		08/14/2014	Investment Technology	240.000	61,039		0	L
9299999. Subtotal - Common Stocks - Mutual Funds						61,039	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						1,805,108	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,805,108	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						1,805,108	XXX	0	XXX
9999999 - Totals						18,391,796	XXX	68,912	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
Bonds - U.S. Governments																					
36200K-NJ-2	GNMA Pool #603493 5.500% 03/15/33		07/01/2014	Paydown		10,965	10,965	11,227	11,204	0	(238)	0	(238)	0	10,965	0	0	0	352	03/15/2033	1
36200K-NJ-2	GNMA Pool #603493 5.500% 03/15/33		08/01/2014	Paydown		14,057	14,057	14,393	14,363	0	(306)	0	(306)	0	14,057	0	0	0	515	03/15/2033	1
36200K-NJ-2	GNMA Pool #603493 5.500% 03/15/33		09/01/2014	Paydown		2,981	2,981	3,052	3,045	0	(65)	0	(65)	0	2,981	0	0	0	123	03/15/2033	1
36200N-AC-5	GNMA Pool #604903 5.500% 01/15/34		07/01/2014	Paydown		800	800	816	815	0	(14)	0	(14)	0	800	0	0	0	26	01/15/2034	1
36200N-AC-5	GNMA Pool #604903 5.500% 01/15/34		08/01/2014	Paydown		724	724	739	737	0	(13)	0	(13)	0	724	0	0	0	27	01/15/2034	1
36200N-AC-5	GNMA Pool #604903 5.500% 01/15/34		09/01/2014	Paydown		15,104	15,104	15,401	15,375	0	(271)	0	(271)	0	15,104	0	0	0	623	01/15/2034	1
36201S-VT-3	GNMA Pool #592026 5.500% 06/15/33		07/01/2014	Paydown		972	972	995	992	0	(20)	0	(20)	0	972	0	0	0	31	06/15/2033	1
36201S-VT-3	GNMA Pool #592026 5.500% 06/15/33		08/01/2014	Paydown		992	992	1,015	1,012	0	(20)	0	(20)	0	992	0	0	0	36	06/15/2033	1
36201S-VT-3	GNMA Pool #592026 5.500% 06/15/33		09/01/2014	Paydown		992	992	1,016	1,012	0	(20)	0	(20)	0	992	0	0	0	41	06/15/2033	1
36201Y-LG-9	GNMA Pool #607027 5.500% 01/15/34		07/01/2014	Paydown		1,432	1,432	1,471	1,468	0	(36)	0	(36)	0	1,432	0	0	0	46	01/15/2034	1
36201Y-LG-9	GNMA Pool #607027 5.500% 01/15/34		08/01/2014	Paydown		1,506	1,506	1,547	1,544	0	(37)	0	(37)	0	1,506	0	0	0	55	01/15/2034	1
36201Y-LG-9	GNMA Pool #607027 5.500% 01/15/34		09/01/2014	Paydown		1,441	1,441	1,481	1,477	0	(36)	0	(36)	0	1,441	0	0	0	59	01/15/2034	1
36205X-D5-0	GNMA Pool #403424 5.500% 10/15/33		07/01/2014	Paydown		960	960	983	982	0	(21)	0	(21)	0	960	0	0	0	31	10/15/2033	1
36205X-D5-0	GNMA Pool #403424 5.500% 10/15/33		08/01/2014	Paydown		25,054	25,054	25,652	25,611	0	(557)	0	(557)	0	25,054	0	0	0	919	10/15/2033	1
36205X-D5-0	GNMA Pool #403424 5.500% 10/15/33		09/01/2014	Paydown		1,039	1,039	1,064	1,062	0	(23)	0	(23)	0	1,039	0	0	0	43	10/15/2033	1
36206L-EC-9	GNMA Pool #414231 8.000% 08/15/35		07/01/2014	Paydown		632	632	643	640	0	(8)	0	(8)	0	632	0	0	0	29	08/15/2035	1
36206L-EC-9	GNMA Pool #414231 8.000% 08/15/35		08/01/2014	Paydown		636	636	648	645	0	(8)	0	(8)	0	636	0	0	0	34	08/15/2035	1
36206L-EC-9	GNMA Pool #414231 8.000% 08/15/35		09/01/2014	Paydown		641	641	652	649	0	(8)	0	(8)	0	641	0	0	0	38	08/15/2035	1
3620A2-KL-9	GNMA Pool #716799 5.000% 04/15/39		07/01/2014	Paydown		15,861	15,861	16,446	16,429	0	(568)	0	(568)	0	15,861	0	0	0	463	04/15/2039	1
3620A2-KL-9	GNMA Pool #716799 5.000% 04/15/39		08/01/2014	Paydown		12,073	12,073	12,518	12,506	0	(433)	0	(433)	0	12,073	0	0	0	402	04/15/2039	1
3620A2-KL-9	GNMA Pool #716799 5.000% 04/15/39		09/01/2014	Paydown		9,867	9,867	10,231	10,221	0	(353)	0	(353)	0	9,867	0	0	0	370	04/15/2039	1
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		07/01/2014	Paydown		8,287	8,287	8,489	8,483	0	(196)	0	(196)	0	8,287	0	0	0	242	09/15/2039	1
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		08/01/2014	Paydown		7,675	7,675	7,863	7,857	0	(181)	0	(181)	0	7,675	0	0	0	256	09/15/2039	1
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		09/01/2014	Paydown		1,009	1,009	1,034	1,033	0	(24)	0	(24)	0	1,009	0	0	0	38	09/15/2039	1
36217X-BW-9	GNMA Pool #206253 9.500% 03/15/17		07/01/2014	Paydown		27	27	28	27	0	0	0	0	0	27	0	0	0	1	03/15/2017	1
36217X-BW-9	GNMA Pool #206253 9.500% 03/15/17		08/01/2014	Paydown		27	27	29	27	0	0	0	0	0	27	0	0	0	2	03/15/2017	1
36217X-BW-9	GNMA Pool #206253 9.500% 03/15/17		09/01/2014	Paydown		27	27	29	27	0	0	0	0	0	27	0	0	0	2	03/15/2017	1
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		07/01/2014	Paydown		814,996	814,996	863,895	845,806	0	(30,810)	0	(30,810)	0	814,996	0	0	0	42,787	08/15/2031	1
36241K-V8-8	GNMA Pool #782439 5.000% 10/15/38		07/01/2014	Paydown		2,185	2,185	2,268	2,266	0	(81)	0	(81)	0	2,185	0	0	0	64	10/15/2038	1
36241K-V8-8	GNMA Pool #782439 5.000% 10/15/38		08/01/2014	Paydown		2,920	2,920	3,032	3,028	0	(108)	0	(108)	0	2,920	0	0	0	97	10/15/2038	1
36241K-V8-8	GNMA Pool #782439 5.000% 10/15/38		09/01/2014	Paydown		4,943	4,943	5,131	5,126	0	(183)	0	(183)	0	4,943	0	0	0	185	10/15/2038	1
36241L-L3-8	GNMA Pool #783046 4.000% 08/15/40		07/01/2014	Paydown		64,722	64,722	67,382	67,308	0	(2,586)	0	(2,586)	0	64,722	0	0	0	1,510	08/15/2040	1
36241L-L3-8	GNMA Pool #783046 4.000% 08/15/40		08/01/2014	Paydown		78,812	78,812	82,050	81,961	0	(3,149)	0	(3,149)	0	78,812	0	0	0	2,102	08/15/2040	1
36241L-L3-8	GNMA Pool #783046 4.000% 08/15/40		09/01/2014	Paydown		109,992	109,992	114,512	114,387	0	(4,395)	0	(4,395)	0	109,992	0	0	0	3,300	08/15/2040	1
36290R-V3-4	GNMA Pool #615434 5.500% 08/15/33		07/01/2014	Paydown		1,583	1,583	1,614	1,612	0	(29)	0	(29)	0	1,583	0	0	0	51	08/15/2033	1
36290R-V3-4	GNMA Pool #615434 5.500% 08/15/33		08/01/2014	Paydown		1,589	1,589	1,620	1,618	0	(29)	0	(29)	0	1,589	0	0	0	58	08/15/2033	1
36290R-V3-4	GNMA Pool #615434 5.500% 08/15/33		09/01/2014	Paydown		2,078	2,078	2,119	2,116	0	(38)	0	(38)	0	2,078	0	0	0	86	08/15/2033	1
36290S-P5-4	GNMA Pool #616144 5.500% 12/15/33		07/01/2014	Paydown		908	908	933	931	0	(23)	0	(23)	0	908	0	0	0	29	12/15/2033	1
36290S-P5-4	GNMA Pool #616144 5.500% 12/15/33		08/01/2014	Paydown		909	909	934	932	0	(23)	0	(23)	0	909	0	0	0	33	12/15/2033	1
36290S-P5-4	GNMA Pool #616144 5.500% 12/15/33		09/01/2014	Paydown		8,696	8,696	8,933	8,918	0	(222)	0	(222)	0	8,696	0	0	0	359	12/15/2033	1
36291B-D5-3	GNMA Pool #623024 5.500% 01/15/34		07/01/2014	Paydown		599	599	615	614	0	(15)	0	(15)	0	599	0	0	0	19	01/15/2034	1
36291B-D5-3	GNMA Pool #623024 5.500% 01/15/34		08/01/2014	Paydown		602	602	618	617	0	(16)	0	(16)	0	602	0	0	0	22	01/15/2034	1
36291B-D5-3	GNMA Pool #623024 5.500% 01/15/34		09/01/2014	Paydown		29,553	29,553	30,356	30,315	0	(762)	0	(762)	0	29,553	0	0	0	1,219	01/15/2034	1
36291K-BU-0	GNMA Pool #630151 5.500% 07/15/34		07/01/2014	Paydown		460	460	469	468	0	(8)	0	(8)	0	460	0	0	0	15	07/15/2034	1
36291K-BU-0	GNMA Pool #630151 5.500% 07/15/34		08/01/2014	Paydown		474	474	484	482	0	(8)	0	(8)	0	474	0	0	0	17	07/15/2034	1
36291K-BU-0	GNMA Pool #630151 5.500% 07/15/34		09/01/2014	Paydown		438	438	447	446	0	(7)	0	(7)	0	438	0	0	0	18	07/15/2034	1
36291P-BC-9	GNMA Pool #633735 5.500% 10/15/34		07/01/2014	Paydown		60,654	60,654	61,687	61,630	0	(976)	0	(976)	0	60,654	0	0	0	1,946	10/15/2034	1
36291P-BC-9	GNMA Pool #633735 5.500% 10/15/34		08/01/2014	Paydown		3,699	3,699	3,762	3,758	0	(60)	0	(60)	0	3,699	0	0	0	136	10/15/2034	1
36291P-BC-9	GNMA Pool #633735 5.500% 10/15/34		09/01/2014	Paydown		164,525	164,525	167,327	167,171	0	(2,646)	0	(2,646)	0	164,525	0	0	0	6,787	10/15/2034	1
36291T-AQ-1	GNMA Pool #637715 5.500% 12/15/34		07/01/2014	Paydown		1,185	1,185	1,211	1,208	0	(23)	0	(23)	0	1,185	0	0	0	38	12/15/2034	1
36291T-AQ-1	GNMA Pool #637715 5.500% 12/15/34		08/01/2014	Paydown		17,503	17,503	17,886	17,848	0	(346)	0	(346)	0	17,503	0	0	0	642	12/15/2034	1
36291T-AQ-1	GNMA Pool #637715 5.500% 12/15/34		09/01/2014	Paydown		13,485	13,485	13,780	13,752	0	(266)	0	(266)	0	13,485	0	0	0	556	12/15/2034	1
36295Q-CN-8	GNMA Pool #676977 5.000% 05/15/38		07/01/2014	Paydown		13,212	13,212	13,676	13,660	0	(449)	0	(449)	0	13,212	0	0	0	385	05/15/2038	1
36295Q-CN-8	GNMA Pool #676977 5.000% 05/15/38		08/01/2014	Paydown		4,468	4,468	4,625	4,620	0	(152)	0	(152)	0	4,468	0	0	0	149	05/15/2038	1
36295Q-CN-8	GNMA Pool #676977 5.000% 05/15/38		09/01/2014	Paydown		5,631	5,631	5,829	5,822	0	(191)	0	(191)	0	5,631	0	0	0	211	05/15/2038	1
0599999. Subtotal - Bonds - U.S. Governments						1,546,603	1,546,602	1,616,657	1,597,662	0	(51,059)	0	(51,059)	0	1,546,603	0	0	0	67,626	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Special Revenues																					
3128M1-L7-2	FHLMC Pool #G12250 4.500% 06/15/21		07/01/2014	Paydown		2,562	2,562	2,455	2,476	0	86	0	86	0	2,562	0	0	0	67	06/15/2021	1
3128M1-L7-2	FHLMC Pool #G12250 4.500% 06/15/21		08/01/2014	Paydown		3,186	3,186	3,053	3,078	0	108	0	108	0	3,186	0	0	0	96	06/15/2021	1
3128M1-L7-2	FHLMC Pool #G12250 4.500% 06/15/21		09/01/2014	Paydown		2,099	2,099	2,011	2,028	0	71	0	71	0	2,099	0	0	0	71	06/15/2021	1
3128M1-PS-2	FHLMC Pool #G12333 4.500% 06/01/21		07/01/2014	Paydown		7,570	7,570	7,353	7,391	0	179	0	179	0	7,570	0	0	0	199	06/01/2021	1
3128M1-PS-2	FHLMC Pool #G12333 4.500% 06/01/21		08/01/2014	Paydown		8,027	8,027	7,797	7,837	0	190	0	190	0	8,027	0	0	0	241	06/01/2021	1
3128M1-PS-2	FHLMC Pool #G12333 4.500% 06/01/21		09/01/2014	Paydown		7,186	7,186	6,980	7,016	0	170	0	170	0	7,186	0	0	0	243	06/01/2021	1
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		07/01/2014	Paydown		1,302	1,302	1,248	1,257	0	45	0	45	0	1,302	0	0	0	34	09/15/2021	1
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		08/01/2014	Paydown		1,567	1,567	1,501	1,513	0	54	0	54	0	1,567	0	0	0	47	09/15/2021	1
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		09/01/2014	Paydown		1,192	1,192	1,142	1,151	0	41	0	41	0	1,192	0	0	0	40	09/15/2021	1
3128M1-R6-8	FHLMC Pool #G12409 4.500% 05/01/20		07/01/2014	Paydown		4,258	4,258	4,188	4,201	0	57	0	57	0	4,258	0	0	0	112	05/01/2020	1
3128M1-R6-8	FHLMC Pool #G12409 4.500% 05/01/20		08/01/2014	Paydown		5,651	5,651	5,557	5,575	0	75	0	75	0	5,651	0	0	0	170	05/01/2020	1
3128M1-R6-8	FHLMC Pool #G12409 4.500% 05/01/20		09/01/2014	Paydown		5,231	5,231	5,144	5,161	0	70	0	70	0	5,231	0	0	0	176	05/01/2020	1
3128M4-UQ-4	FHLMC Pool #G02991 5.000% 01/01/35		07/01/2014	Paydown		2,794	2,794	2,614	2,620	0	174	0	174	0	2,794	0	0	0	81	01/01/2035	1
3128M4-UQ-4	FHLMC Pool #G02991 5.000% 01/01/35		08/01/2014	Paydown		3,105	3,105	2,904	2,911	0	194	0	194	0	3,105	0	0	0	104	01/01/2035	1
3128M4-UQ-4	FHLMC Pool #G02991 5.000% 01/01/35		09/01/2014	Paydown		2,555	2,555	2,390	2,395	0	159	0	159	0	2,555	0	0	0	96	01/01/2035	1
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		07/01/2014	Paydown		3,269	3,269	3,133	3,146	0	123	0	123	0	3,269	0	0	0	86	07/01/2023	1
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		08/01/2014	Paydown		3,010	3,010	2,884	2,897	0	113	0	113	0	3,010	0	0	0	90	07/01/2023	1
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		09/01/2014	Paydown		2,273	2,273	2,177	2,187	0	86	0	86	0	2,273	0	0	0	77	07/01/2023	1
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		07/01/2014	Paydown		36,412	36,412	37,339	37,331	0	(919)	0	(919)	0	36,412	0	0	0	850	08/01/2043	1
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		08/01/2014	Paydown		34,725	34,725	35,608	35,601	0	(876)	0	(876)	0	34,725	0	0	0	926	08/01/2043	1
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		09/01/2014	Paydown		32,134	32,134	32,952	32,945	0	(811)	0	(811)	0	32,134	0	0	0	964	08/01/2043	1
3128MM-RU-9	FHLMC Pool #G18498 3.500% 01/01/29		07/01/2014	Paydown		9,214	9,214	9,659	0	0	(445)	0	(445)	0	9,214	0	0	0	134	01/01/2029	1
3128MM-RU-9	FHLMC Pool #G18498 3.500% 01/01/29		08/01/2014	Paydown		12,628	12,628	13,238	0	0	(610)	0	(610)	0	12,628	0	0	0	221	01/01/2029	1
3128MM-RU-9	FHLMC Pool #G18498 3.500% 01/01/29		09/01/2014	Paydown		17,353	17,353	18,191	0	0	(838)	0	(838)	0	17,353	0	0	0	354	01/01/2029	1
3128PL-CL-4	FHLMC Pool #J08175 4.500% 06/01/23		07/01/2014	Paydown		2,001	2,001	1,973	1,975	0	26	0	26	0	2,001	0	0	0	53	06/01/2023	1
3128PL-CL-4	FHLMC Pool #J08175 4.500% 06/01/23		08/01/2014	Paydown		2,006	2,006	1,977	1,980	0	27	0	27	0	2,006	0	0	0	60	06/01/2023	1
3128PL-CL-4	FHLMC Pool #J08175 4.500% 06/01/23		09/01/2014	Paydown		2,887	2,887	2,845	2,849	0	38	0	38	0	2,887	0	0	0	97	06/01/2023	1
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		07/01/2014	Paydown		1,645	1,645	1,578	1,584	0	61	0	61	0	1,645	0	0	0	43	06/01/2023	1
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		08/01/2014	Paydown		1,568	1,568	1,504	1,510	0	58	0	58	0	1,568	0	0	0	47	06/01/2023	1
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		09/01/2014	Paydown		1,575	1,575	1,510	1,516	0	59	0	59	0	1,575	0	0	0	53	06/01/2023	1
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		07/01/2014	Paydown		4,121	4,121	4,082	4,084	0	37	0	37	0	4,121	0	0	0	96	07/01/2024	1
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		08/01/2014	Paydown		4,145	4,145	4,106	4,108	0	37	0	37	0	4,145	0	0	0	111	07/01/2024	1
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		09/01/2014	Paydown		6,386	6,386	6,325	6,329	0	57	0	57	0	6,386	0	0	0	192	07/01/2024	1
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		07/01/2014	Paydown		2,869	2,869	2,978	2,966	0	(97)	0	(97)	0	2,869	0	0	0	75	10/01/2024	1
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		08/01/2014	Paydown		2,262	2,262	2,348	2,338	0	(77)	0	(77)	0	2,262	0	0	0	68	10/01/2024	1
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		09/01/2014	Paydown		5,918	5,918	6,144	6,118	0	(200)	0	(200)	0	5,918	0	0	0	200	10/01/2024	1
312943-7E-7	FHLMC Pool #A95393 4.000% 12/01/40		07/01/2014	Paydown		6,134	6,134	6,137	6,137	0	(3)	0	(3)	0	6,134	0	0	0	143	12/01/2040	1
312943-7E-7	FHLMC Pool #A95393 4.000% 12/01/40		08/01/2014	Paydown		10,113	10,113	10,118	10,117	0	(4)	0	(4)	0	10,113	0	0	0	270	12/01/2040	1
312943-7E-7	FHLMC Pool #A95393 4.000% 12/01/40		09/01/2014	Paydown		12,169	12,169	12,175	12,174	0	(5)	0	(5)	0	12,169	0	0	0	365	12/01/2040	1
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		07/01/2014	Paydown		10,522	10,522	10,248	10,254	0	269	0	269	0	10,522	0	0	0	245	12/01/2040	1
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		08/01/2014	Paydown		6,888	6,888	6,709	6,712	0	176	0	176	0	6,888	0	0	0	184	12/01/2040	1
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		09/01/2014	Paydown		9,249	9,249	9,008	9,013	0	236	0	236	0	9,249	0	0	0	277	12/01/2040	1
312945-V5-4	FHLMC Pool #A96936 4.000% 02/01/41		07/01/2014	Paydown		4,960	4,960	5,216	5,215	0	(255)	0	(255)	0	4,960	0	0	0	116	02/01/2041	1
312945-V5-4	FHLMC Pool #A96936 4.000% 02/01/41		08/01/2014	Paydown		4,024	4,024	4,232	4,231	0	(207)	0	(207)	0	4,024	0	0	0	107	02/01/2041	1
312945-V5-4	FHLMC Pool #A96936 4.000% 02/01/41		09/01/2014	Paydown		4,001	4,001	4,208	4,207	0	(206)	0	(206)	0	4,001	0	0	0	120	02/01/2041	1
3132GD-BF-8	FHLMC Pool #Q00038 4.500% 04/01/41		07/01/2014	Paydown		30,554	30,554	30,982	30,968	0	(414)	0	(414)	0	30,554	0	0	0	802	04/01/2041	1
3132GD-BF-8	FHLMC Pool #Q00038 4.500% 04/01/41		08/01/2014	Paydown		9,108	9,108	9,235	9,231	0	(123)	0	(123)	0	9,108	0	0	0	273	04/01/2041	1
3132GD-BF-8	FHLMC Pool #Q00038 4.500% 04/01/41		09/01/2014	Paydown		1,256	1,256	1,274	1,273	0	(17)	0	(17)	0	1,256	0	0	0	42	04/01/2041	1
3132GD-VA-7	FHLMC Pool #Q00609 4.000% 05/01/41		07/01/2014	Paydown		2,763	2,763	2,758	2,758	0	5	0	5	0	2,763	0	0	0	64	05/01/2041	1
3132GD-VA-7	FHLMC Pool #Q00609 4.000% 05/01/41		08/01/2014	Paydown		2,679	2,679	2,674	2,674	0	5	0	5	0	2,679	0	0	0	71	05/01/2041	1
3132GD-VA-7	FHLMC Pool #Q00609 4.000% 05/01/41		09/01/2014	Paydown		39,030	39,030	38,956	38,957	0	73	0	73	0	39,030	0	0	0	1,171	05/01/2041	1
3132GF-EQ-6	FHLMC Pool #Q01943 4.500% 07/01/41		07/01/2014	Paydown		1,221	1,221	1,267	1,264	0	(43)	0	(43)	0	1,221	0	0	0	32	07/01/2041	1
3132GF-EQ-6	FHLMC Pool #Q01943 4.500% 07/01/41		08/01/2014	Paydown		152,848	152,848	158,628	158,235	0	(5,386)	0	(5,386)	0	152,848	0	0	0	4,585	07/01/2041	1
3132GF-EQ-6	FHLMC Pool #Q01943 4.500% 07/01/41		09/01/2014	Paydown		1,006	1,006	1,044	1,042	0	(35)	0	(35)	0	1,006	0	0	0	34	07/01/2041	1
3132GF-KH-9	FHLMC Pool #Q02096 4.500% 07/01/41		07/01/2014	Paydown		1,107	1,107	1,149	1,148	0	(41)	0	(41)	0	1,107	0	0	0	29	07/01/2041	1
3132GF-KH-9	FHLMC Pool #Q02096 4.500% 07/01/41		08/01/2014	Paydown		17,588	17,588	18,253	18,236	0	(648)	0	(648)	0	17,588	0	0	0	528	07/01/2041	1

SCHEDULE D - PART 4

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

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
3132GF-KH-9	FHLMC Pool #Q02096 4.500% 07/01/41		09/01/2014	Paydown		17,947	17,947	18,626	18,609	0	(662)	0	(662)	0	17,947	0	0	0	606	07/01/2041	1
3132HP-NB-6	FHLMC Pool #Q13086 3.000% 11/01/42		07/01/2014	Paydown		23,577	23,577	24,608	24,582	0	(1,005)	0	(1,005)	0	23,577	0	0	0	413	11/01/2042	1
3132HP-NB-6	FHLMC Pool #Q13086 3.000% 11/01/42		08/01/2014	Paydown		3,566	3,566	3,721	3,717	0	(152)	0	(152)	0	3,566	0	0	0	71	11/01/2042	1
3132HP-NB-6	FHLMC Pool #Q13086 3.000% 11/01/42		09/01/2014	Paydown		9,261	9,261	9,666	9,655	0	(395)	0	(395)	0	9,261	0	0	0	208	11/01/2042	1
3132J8-UR-9	FHLMC Pool #Q17391 4.000% 04/01/43		07/01/2014	Paydown		3,711	3,711	3,868	0	0	(157)	0	(157)	0	3,711	0	0	0	49	04/01/2043	1
3132J8-UR-9	FHLMC Pool #Q17391 4.000% 04/01/43		08/01/2014	Paydown		783	783	816	0	0	(33)	0	(33)	0	783	0	0	0	13	04/01/2043	1
3132J8-UR-9	FHLMC Pool #Q17391 4.000% 04/01/43		09/01/2014	Paydown		780	780	812	0	0	(33)	0	(33)	0	780	0	0	0	16	04/01/2043	1
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		07/01/2014	Paydown		22,563	22,563	22,662	22,660	0	(97)	0	(97)	0	22,563	0	0	0	395	05/01/2043	1
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		08/01/2014	Paydown		3,427	3,427	3,442	3,442	0	(15)	0	(15)	0	3,427	0	0	0	69	05/01/2043	1
3132J9-TP-3	FHLMC Pool #Q18257 3.000% 05/01/43		09/01/2014	Paydown		3,115	3,115	3,129	3,128	0	(13)	0	(13)	0	3,115	0	0	0	70	05/01/2043	1
3132JM-2E-8	FHLMC Pool #Q20773 4.000% 08/01/43		07/01/2014	Paydown		26,983	26,983	28,290	28,284	0	(1,301)	0	(1,301)	0	26,983	0	0	0	630	08/01/2043	1
3132JM-2E-8	FHLMC Pool #Q20773 4.000% 08/01/43		08/01/2014	Paydown		2,353	2,353	2,467	2,467	0	(113)	0	(113)	0	2,353	0	0	0	63	08/01/2043	1
3132JM-2E-8	FHLMC Pool #Q20773 4.000% 08/01/43		09/01/2014	Paydown		24,764	24,764	25,964	25,958	0	(1,194)	0	(1,194)	0	24,764	0	0	0	743	08/01/2043	1
3132JP-3K-6	FHLMC Pool #Q22602 4.000% 10/01/43		07/01/2014	Paydown		105,241	105,241	108,514	0	0	(3,272)	0	(3,272)	0	105,241	0	0	0	2,105	10/01/2043	1
3132JP-3K-6	FHLMC Pool #Q22602 4.000% 10/01/43		08/01/2014	Paydown		2,844	2,844	2,932	0	0	(88)	0	(88)	0	2,844	0	0	0	66	10/01/2043	1
3132JP-3K-6	FHLMC Pool #Q22602 4.000% 10/01/43		09/01/2014	Paydown		4,803	4,803	4,953	0	0	(149)	0	(149)	0	4,803	0	0	0	128	10/01/2043	1
3132JP-P9-7	FHLMC Pool #Q22248 4.000% 10/01/43		07/01/2014	Paydown		579	579	609	609	0	(30)	0	(30)	0	579	0	0	0	14	10/01/2043	1
3132JP-P9-7	FHLMC Pool #Q22248 4.000% 10/01/43		08/01/2014	Paydown		5,840	5,840	6,141	6,139	0	(299)	0	(299)	0	5,840	0	0	0	156	10/01/2043	1
3132JP-P9-7	FHLMC Pool #Q22248 4.000% 10/01/43		09/01/2014	Paydown		576	576	606	606	0	(30)	0	(30)	0	576	0	0	0	17	10/01/2043	1
3132L5-SE-4	FHLMC Pool #V80517 4.000% 10/01/43		09/01/2014	Paydown		9,322	9,322	9,857	0	0	(535)	0	(535)	0	9,322	0	0	0	31	10/01/2043	1
3132M6-WS-5	FNMA Pool #Q26357 4.000% 05/01/44		07/01/2014	Paydown		10,369	10,369	10,929	0	0	(559)	0	(559)	0	10,369	0	0	0	35	05/01/2044	1
3132M6-WS-5	FNMA Pool #Q26357 4.000% 05/01/44		08/01/2014	Paydown		8,896	8,896	9,376	0	0	(480)	0	(480)	0	8,896	0	0	0	59	05/01/2044	1
3132M6-WS-5	FNMA Pool #Q26357 4.000% 05/01/44		09/01/2014	Paydown		8,966	8,966	9,450	0	0	(484)	0	(484)	0	8,966	0	0	0	90	05/01/2044	1
31361R-CZ-9	FNMA Pool #38788 9.250% 12/01/16		07/01/2014	Paydown		221	221	229	222	0	0	0	0	0	221	0	0	0	12	12/01/2016	1
31361R-CZ-9	FNMA Pool #38788 9.250% 12/01/16		08/01/2014	Paydown		223	223	231	223	0	0	0	0	0	223	0	0	0	14	12/01/2016	1
31361R-CZ-9	FNMA Pool #38788 9.250% 12/01/16		09/01/2014	Paydown		225	225	233	225	0	0	0	0	0	225	0	0	0	16	12/01/2016	1
3136AD-6J-3	Federal National Mortgage Assn 2.000% 08/25/42		07/25/2014	Paydown		22,706	22,706	22,059	0	0	647	0	647	0	22,706	0	0	0	38	08/25/2042	1Z
3136AD-6J-3	Federal National Mortgage Assn 2.000% 08/25/42		08/25/2014	Paydown		23,196	23,196	22,534	0	0	661	0	661	0	23,196	0	0	0	77	08/25/2042	1Z
3136AD-6J-3	Federal National Mortgage Assn 2.000% 08/25/42		09/25/2014	Paydown		23,069	23,069	22,411	0	0	658	0	658	0	23,069	0	0	0	115	08/25/2042	1Z
3136AH-ML-1	Federal National Mortgage Assn 4.000% 11/25/39		07/25/2014	Paydown		7,120	7,120	7,552	0	0	(432)	0	(432)	0	7,120	0	0	0	95	11/25/2039	1
3136AH-ML-1	Federal National Mortgage Assn 4.000% 11/25/39		08/25/2014	Paydown		7,076	7,076	7,505	0	0	(429)	0	(429)	0	7,076	0	0	0	118	11/25/2039	1
3136AH-ML-1	Federal National Mortgage Assn 4.000% 11/25/39		09/25/2014	Paydown		7,033	7,033	7,459	0	0	(426)	0	(426)	0	7,033	0	0	0	141	11/25/2039	1
31371J-3J-1	FNMA Pool #253801 6.000% 05/01/21		07/01/2014	Paydown		2,537	2,537	2,647	2,616	0	(79)	0	(79)	0	2,537	0	0	0	89	05/01/2021	1
31371J-3J-1	FNMA Pool #253801 6.000% 05/01/21		08/01/2014	Paydown		4,606	4,606	4,805	4,750	0	(144)	0	(144)	0	4,606	0	0	0	184	05/01/2021	1
31371J-3J-1	FNMA Pool #253801 6.000% 05/01/21		09/01/2014	Paydown		1,549	1,549	1,616	1,597	0	(48)	0	(48)	0	1,549	0	0	0	70	05/01/2021	1
31371M-GC-5	FNMA Pool #255895 4.500% 09/01/35		07/01/2014	Paydown		945	945	854	858	0	87	0	87	0	945	0	0	0	25	09/01/2035	1
31371M-GC-5	FNMA Pool #255895 4.500% 09/01/35		08/01/2014	Paydown		870	870	787	790	0	80	0	80	0	870	0	0	0	26	09/01/2035	1
31371M-GC-5	FNMA Pool #255895 4.500% 09/01/35		09/01/2014	Paydown		1,258	1,258	1,138	1,142	0	116	0	116	0	1,258	0	0	0	42	09/01/2035	1
3137A8-Q9-2	Federal Home Loan Mtg Corp CMO 4.000% 01/15/37		07/01/2014	Paydown		16,320	16,320	16,902	16,778	0	(458)	0	(458)	0	16,320	0	0	0	381	01/15/2037	1
3137A8-Q9-2	Federal Home Loan Mtg Corp CMO 4.000% 01/15/37		08/01/2014	Paydown		24,083	24,083	24,943	24,759	0	(676)	0	(676)	0	24,083	0	0	0	642	01/15/2037	1
3137A8-Q9-2	Federal Home Loan Mtg Corp CMO 4.000% 01/15/37		09/01/2014	Paydown		20,426	20,426	21,155	20,999	0	(573)	0	(573)	0	20,426	0	0	0	613	01/15/2037	1
3137B7-3K-3	Federal Home Loan Mtg Corp 3.000% 03/15/37		07/01/2014	Paydown		2,208	2,208	2,251	0	0	(43)	0	(43)	0	2,208	0	0	0	6	03/15/2037	1Z
3137B7-3K-3	Federal Home Loan Mtg Corp 3.000% 03/15/37		08/01/2014	Paydown		4,098	4,098	4,178	0	0	(80)	0	(80)	0	4,098	0	0	0	21	03/15/2037	1Z
3137B7-3K-3	Federal Home Loan Mtg Corp 3.000% 03/15/37		09/01/2014	Paydown		4,828	4,828	4,922	0	0	(94)	0	(94)	0	4,828	0	0	0	36	03/15/2037	1Z
31381G-W4-6	FNMA Pool #460667 6.030% 06/01/17		07/01/2014	Paydown		148,408	148,408	156,176	150,858	0	(2,450)	0	(2,450)	0	148,408	0	0	0	6,238	06/01/2017	1
31381G-W4-6	FNMA Pool #460667 6.030% 06/01/17		08/01/2014	Paydown		2,740	2,740	2,883	2,785	0	(45)	0	(45)	0	2,740	0	0	0	129	06/01/2017	1
31381G-W4-6	FNMA Pool #460667 6.030% 06/01/17		09/01/2014	Paydown		2,756	2,756	2,900	2,801	0	(45)	0	(45)	0	2,756	0	0	0	144	06/01/2017	1
3138AE-MZ-3	FNMA Pool #AI1275 4.500% 05/01/41		07/01/2014	Paydown		972	972	986	986	0	(14)	0	(14)	0	972	0	0	0	25	05/01/2041	1
3138AE-MZ-3	FNMA Pool #AI1275 4.500% 05/01/41		08/01/2014	Paydown		14,321	14,321	14,536	14,529	0	(208)	0	(208)	0	14,321	0	0	0	430	05/01/2041	1

STATEMENT AS OF SEPTEMBER 30, 2014 OF THE MOTORISTS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138AE-MZ-3	FNMA Pool #AI1275 4.500% 05/01/41		09/01/2014	Paydown		918	918	932	931	0	(13)	0	(13)	0	918	0	0	0	31	05/01/2041	1
3138AK-EK-1	FNMA Pool #AI5537 4.500% 06/01/41		07/01/2014	Paydown		961	961	1,002	1,001	0	(39)	0	(39)	0	961	0	0	0	25	06/01/2041	1
3138AK-EK-1	FNMA Pool #AI5537 4.500% 06/01/41		08/01/2014	Paydown		907	907	945	944	0	(37)	0	(37)	0	907	0	0	0	27	06/01/2041	1
3138AK-EK-1	FNMA Pool #AI5537 4.500% 06/01/41		09/01/2014	Paydown		12,432	12,432	12,957	12,943	0	(510)	0	(510)	0	12,432	0	0	0	420	06/01/2041	1
3138XW-AM-0	FNMA Pool #AW6311 4.000% 06/01/44		09/01/2014	Paydown		3,467	3,467	3,655	0	0	(188)	0	(188)	0	3,467	0	0	0	12	06/01/2044	1
31393M-RL-7	Federal Home Loan Mtg CMO 4.500% 06/15/21		07/01/2014	Paydown		4,023	4,023	3,885	3,927	0	96	0	96	0	4,023	0	0	0	106	06/15/2021	1
31393M-RL-7	Federal Home Loan Mtg CMO 4.500% 06/15/21		08/01/2014	Paydown		7,229	7,229	6,982	7,056	0	172	0	172	0	7,229	0	0	0	217	06/15/2021	1
31393M-RL-7	Federal Home Loan Mtg CMO 4.500% 06/15/21		09/01/2014	Paydown		5,513	5,513	5,324	5,381	0	132	0	132	0	5,513	0	0	0	186	06/15/2021	1
31393R-TE-0	Federal Home Loan Mtg CMO 3.625% 06/15/33		07/01/2014	Paydown		3,689	3,689	3,656	3,660	0	28	0	28	0	3,689	0	0	0	78	06/15/2033	1
31393R-TE-0	Federal Home Loan Mtg CMO 3.625% 06/15/33		08/01/2014	Paydown		5,047	5,047	5,003	5,008	0	39	0	39	0	5,047	0	0	0	122	06/15/2033	1
31393R-TE-0	Federal Home Loan Mtg CMO 3.625% 06/15/33		09/01/2014	Paydown		4,224	4,224	4,187	4,191	0	33	0	33	0	4,224	0	0	0	115	06/15/2033	1
31396Y-FS-6	Federal National Mtg Assn CMO 4.500% 12/25/36		07/01/2014	Paydown		8,160	8,160	8,379	8,322	0	(162)	0	(162)	0	8,160	0	0	0	214	12/25/2036	1
31396Y-FS-6	Federal National Mtg Assn CMO 4.500% 12/25/36		08/01/2014	Paydown		2,516	2,516	2,584	2,566	0	(50)	0	(50)	0	2,516	0	0	0	76	12/25/2036	1
31396Y-FS-6	Federal National Mtg Assn CMO 4.500% 12/25/36		09/01/2014	Paydown		1,425	1,425	1,463	1,453	0	(28)	0	(28)	0	1,425	0	0	0	48	12/25/2036	1
31402C-V7-4	FNMA Pool #725238 5.000% 03/01/34		07/01/2014	Paydown		3,404	3,404	3,287	3,291	0	112	0	112	0	3,404	0	0	0	99	03/01/2034	1
31402C-V7-4	FNMA Pool #725238 5.000% 03/01/34		08/01/2014	Paydown		3,007	3,007	2,904	2,908	0	99	0	99	0	3,007	0	0	0	100	03/01/2034	1
31402C-V7-4	FNMA Pool #725238 5.000% 03/01/34		09/01/2014	Paydown		3,294	3,294	3,181	3,185	0	108	0	108	0	3,294	0	0	0	123	03/01/2034	1
31407N-QM-8	FNMA Pool #835760 4.500% 09/01/35		07/01/2014	Paydown		2,249	2,249	2,114	2,119	0	130	0	130	0	2,249	0	0	0	59	09/01/2035	1
31407N-QM-8	FNMA Pool #835760 4.500% 09/01/35		08/01/2014	Paydown		2,740	2,740	2,575	2,582	0	159	0	159	0	2,740	0	0	0	82	09/01/2035	1
31407N-QM-8	FNMA Pool #835760 4.500% 09/01/35		09/01/2014	Paydown		1,854	1,854	1,742	1,747	0	107	0	107	0	1,854	0	0	0	63	09/01/2035	1
31409L-AH-8	FNMA Pool #874008 5.480% 10/01/16		07/01/2014	Paydown		3,321	3,321	3,389	3,335	0	(14)	0	(14)	0	3,321	0	0	0	107	10/01/2016	1
31409L-AH-8	FNMA Pool #874008 5.480% 10/01/16		08/01/2014	Paydown		2,972	2,972	3,034	2,985	0	(13)	0	(13)	0	2,972	0	0	0	110	10/01/2016	1
31409L-AH-8	FNMA Pool #874008 5.480% 10/01/16		09/01/2014	Paydown		2,988	2,988	3,049	3,000	0	(13)	0	(13)	0	2,988	0	0	0	125	10/01/2016	1
31410G-CW-1	FNMA Pool #888485 4.500% 06/01/37		07/01/2014	Paydown		1,448	1,448	1,360	1,364	0	84	0	84	0	1,448	0	0	0	38	06/01/2037	1
31410G-CW-1	FNMA Pool #888485 4.500% 06/01/37		08/01/2014	Paydown		755	755	709	711	0	44	0	44	0	755	0	0	0	23	06/01/2037	1
31410G-CW-1	FNMA Pool #888485 4.500% 06/01/37		09/01/2014	Paydown		933	933	877	879	0	54	0	54	0	933	0	0	0	32	06/01/2037	1
31410G-RJ-4	FNMA Pool #888888 4.500% 12/01/18		07/01/2014	Paydown		8,239	8,239	8,144	8,167	0	72	0	72	0	8,239	0	0	0	216	12/01/2018	1
31410G-RJ-4	FNMA Pool #888888 4.500% 12/01/18		08/01/2014	Paydown		7,896	7,896	7,805	7,827	0	69	0	69	0	7,896	0	0	0	237	12/01/2018	1
31410G-RJ-4	FNMA Pool #888888 4.500% 12/01/18		09/01/2014	Paydown		7,541	7,541	7,454	7,476	0	66	0	66	0	7,541	0	0	0	255	12/01/2018	1
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		07/01/2014	Paydown		11,594	11,594	12,005	11,972	0	(378)	0	(378)	0	11,594	0	0	0	304	03/01/2024	1
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		08/01/2014	Paydown		2,423	2,423	2,509	2,502	0	(79)	0	(79)	0	2,423	0	0	0	73	03/01/2024	1
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		09/01/2014	Paydown		2,750	2,750	2,847	2,839	0	(90)	0	(90)	0	2,750	0	0	0	93	03/01/2024	1
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		07/01/2014	Paydown		4,288	4,288	4,462	4,449	0	(161)	0	(161)	0	4,288	0	0	0	113	04/01/2024	1
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		08/01/2014	Paydown		43,385	43,385	45,147	45,017	0	(1,633)	0	(1,633)	0	43,385	0	0	0	1,302	04/01/2024	1
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		09/01/2014	Paydown		1,944	1,944	2,023	2,017	0	(73)	0	(73)	0	1,944	0	0	0	66	04/01/2024	1
31413E-XV-2	FNMA Pool #943592 4.500% 07/25/37		07/01/2014	Paydown		73	73	68	69	0	4	0	4	0	73	0	0	0	2	07/25/2037	1
31413E-XV-2	FNMA Pool #943592 4.500% 07/25/37		08/01/2014	Paydown		73	73	69	69	0	4	0	4	0	73	0	0	0	2	07/25/2037	1
31413E-XV-2	FNMA Pool #943592 4.500% 07/25/37		09/01/2014	Paydown		74	74	69	69	0	4	0	4	0	74	0	0	0	3	07/25/2037	1
31414S-NF-6	FNMA Pool #974790 4.500% 04/25/22		07/01/2014	Paydown		3,680	3,680	3,661	3,662	0	17	0	17	0	3,680	0	0	0	97	04/25/2022	1
31414S-NF-6	FNMA Pool #974790 4.500% 04/25/22		08/01/2014	Paydown		2,198	2,198	2,187	2,188	0	10	0	10	0	2,198	0	0	0	66	04/25/2022	1
31414S-NF-6	FNMA Pool #974790 4.500% 04/25/22		09/01/2014	Paydown		13,427	13,427	13,360	13,363	0	63	0	63	0	13,427	0	0	0	453	04/25/2022	1
31415P-D6-2	FNMA Pool #984925 4.500% 06/01/23		07/01/2014	Paydown		1,145	1,145	1,130	1,131	0	14	0	14	0	1,145	0	0	0	30	06/01/2023	1
31415P-D6-2	FNMA Pool #984925 4.500% 06/01/23		08/01/2014	Paydown		5,136	5,136	5,069	5,074	0	63	0	63	0	5,136	0	0	0	154	06/01/2023	1
31415P-D6-2	FNMA Pool #984925 4.500% 06/01/23		09/01/2014	Paydown		1,080	1,080	1,066	1,067	0	13	0	13	0	1,080	0	0	0	36	06/01/2023	1
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		07/01/2014	Paydown		3,509	3,509	3,479	3,481	0	28	0	28	0	3,509	0	0	0	82	07/01/2024	1
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		08/01/2014	Paydown		6,951	6,951	6,891	6,895	0	56	0	56	0	6,951	0	0	0	185	07/01/2024	1
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		09/01/2014	Paydown		10,506	10,506	10,416	10,421	0	85	0	85	0	10,506	0	0	0	315	07/01/2024	1
605275-MQ-6	Mississippi Business Fin Corp Ph I 8.000% 01/01/22		07/01/2014	Redemption 100.0000		37,186	37,186	37,186	37,186	0	0	0	0	0	37,186	0	0	0	2,231	01/01/2022	2
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		07/01/2014	Redemption 100.0000		17,924	17,924	17,924	17,924	0	0	0	0	0	17,924	0	0	0	267	10/01/2034	1FE
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		08/01/2014	Redemption 100.0000		24,853	24,853	24,853	24,853	0	0	0	0	0	24,853	0	0	0	422	10/01/2034	1FE
60637B-CR-9	Missouri St Hsg Dev Ser D Rev 2.550% 10/01/34		09/01/2014	Redemption 100.0000		29,383	29,383	29,383	29,383	0	0	0	0	0	29,383	0	0	0	562	10/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		07/01/2014	Call 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	238	11/01/2041	1FE
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		08/01/2014	Call 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	272	11/01/2041	1FE
677377-2M-4	Ohio Hsg Fin Agy Ser 2 Rev 2.720% 11/01/41		09/01/2014	Call 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	408	11/01/2041	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						1,604,702	1,604,700	1,636,870	1,323,289	0	(25,707)	0	(25,707)	0	1,604,702	0	0	0	42,921	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
031162-AJ-9	Amgen Inc 4.850% 11/18/14		09/18/2014	BNP		1,258,500	1,250,000	1,250,173	1,249,955	0	(106)	0	(106)	0	1,249,849	0	8,651	8,651	51,363	11/18/2014	2FE
05947U-5C-8	Bank of America Comm Mtg CMO 5.495% 09/10/47		07/01/2014	Paydown		2,250	2,250	2,126	2,220	0	30	0	30	0	2,250	0	0	0	70	09/10/2047	1FM
05947U-5C-8	Bank of America Comm Mtg CMO 5.495% 09/10/47		08/01/2014	Paydown		2,250	2,250	2,126	2,220	0	30	0	30	0	2,250	0	0	0	81	09/10/2047	1FM
05947U-5C-8	Bank of America Comm Mtg CMO 5.495% 09/10/47		09/01/2014	Paydown		2,250	2,250	2,126	2,220	0	30	0	30	0	2,250	0	0	0	91	09/10/2047	1FM
05947U-M2-1	Bank of America Comm Mtg CMO 4.857% 07/10/43		07/01/2014	Paydown		4,494	4,494	4,426	4,478	0	15	0	15	0	4,494	0	0	0	127	07/10/2043	1FM
05947U-M2-1	Bank of America Comm Mtg CMO 4.857% 07/10/43		08/01/2014	Paydown		4,265	4,265	4,200	4,250	0	15	0	15	0	4,265	0	0	0	138	07/10/2043	1FM
05947U-M2-1	Bank of America Comm Mtg CMO 4.857% 07/10/43		09/01/2014	Paydown		4,368	4,368	4,302	4,353	0	15	0	15	0	4,368	0	0	0	159	07/10/2043	1FM
12189P-AF-9	Burlington No Santa Fe RR 7.570% 01/02/21		07/02/2014	Redemption 100.0000		1,039	1,039	1,246	1,153	0	(7)	0	(7)	0	1,146	0	(107)	(107)	79	01/02/2021	1FE
126650-AV-2	CVS Health Corporation 4.875% 09/15/14		09/15/2014	Maturity		1,500,000	1,500,000	1,494,693	1,499,430	0	570	0	570	0	1,500,000	0	0	0	73,125	09/15/2014	2FE
126802-CR-6	Cabela's Master Credit Card Tr Ser 2013-2A 0.804% 08/16/21		07/24/2014	Nomura Sec Intl		806,813	800,000	800,000	800,000	0	0	0	0	0	800,000	0	6,813	6,813	4,029	08/16/2021	1FE
161571-FH-2	Chase Issuance Trust Ser 2012-A2 0.424% 05/15/19		07/24/2014	J P Morgan		885,415	885,000	883,790	883,801	0	128	0	128	0	883,928	0	1,486	1,486	2,355	05/15/2019	1FE
17305E-DK-8	Citibank Credit Card Issuance Ser 2006-A7 0.214% 12/17/18		07/24/2014	Nomura Sec Intl		1,311,199	1,315,000	1,306,884	1,306,899	0	1,058	0	1,058	0	1,307,957	0	3,242	3,242	2,438	12/17/2018	1FE
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		07/12/2014	Paydown		2,110	2,110	2,162	2,153	0	(44)	0	(44)	0	2,110	0	0	0	26	01/12/2018	1FM
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		08/12/2014	Paydown		2,022	2,022	2,073	2,064	0	(42)	0	(42)	0	2,022	0	0	0	28	01/12/2018	1FM
17319W-AA-7	Citigroup Comm Mtg Tr 144A CMO 2.110% 01/12/18		09/12/2014	Paydown		2,028	2,028	2,078	2,070	0	(42)	0	(42)	0	2,028	0	0	0	32	01/12/2018	1FM
20854P-AF-6	CONSOL Energy Inc 8.250% 04/01/20		08/12/2014	Call 104.5000		67,925	65,000	70,850	70,718	0	(1,474)	0	(1,474)	0	69,244	0	(1,319)	(1,319)	6,583	04/01/2020	4FE
36249K-AA-8	GS Mortgage Securities Corp II CMO 3.679% 08/10/43		07/01/2014	Paydown		11,494	11,494	11,839	11,719	0	(225)	0	(225)	0	11,494	0	0	0	335	08/10/2043	1FM
36249K-AA-8	GS Mortgage Securities Corp II CMO 3.679% 08/10/43		08/01/2014	Paydown		10,939	10,939	11,267	11,154	0	(214)	0	(214)	0	10,939	0	0	0	352	08/10/2043	1FM
36249K-AA-8	GS Mortgage Securities Corp II CMO 3.679% 08/10/43		09/01/2014	Paydown		11,001	11,001	11,331	11,216	0	(215)	0	(215)	0	11,001	0	0	0	388	08/10/2043	1FM
369300-AM-0	General Cable Corp 144A 5.750% 10/01/22		07/22/2014	Tax Free Exchange		70,341	70,000	70,350	0	0	(9)	0	(9)	0	70,341	0	0	0	1,252	10/01/2022	4FE
52523K-AG-9	Lehman XS Trust 5.730% 11/25/36		07/01/2014	Paydown		4,806	4,806	2,375	2,375	0	2,431	0	2,431	0	4,806	0	0	0	156	11/25/2036	1FM
52523K-AG-9	Lehman XS Trust 5.730% 11/25/36		08/01/2014	Paydown		1,348	1,348	666	666	0	682	0	682	0	1,348	0	0	0	50	11/25/2036	1FM
52523K-AG-9	Lehman XS Trust 5.730% 11/25/36		09/01/2014	Paydown		7,867	7,867	3,888	3,888	0	3,979	0	3,979	0	7,867	0	0	0	326	11/25/2036	1FM
580638-AA-2	McGraw-Hill Global Ed Ser 144A 9.750% 04/01/21		06/16/2014	Tax Free Exchange		81,937	75,000	82,313	0	0	(375)	0	(375)	0	81,937	0	0	0	5,184	04/01/2021	4FE
589331-AP-2	Merck & Co Inc 4.000% 06/30/15		09/18/2014	Marketaxess Corp		1,233,852	1,200,000	1,281,132	1,228,889	0	(13,951)	0	(13,951)	0	1,214,938	0	18,914	18,914	35,067	06/30/2015	1FE
723456-AP-4	Pinnacle Entertainment 7.750% 04/01/22		09/12/2014	Jefferies & Co		104,500	95,000	103,513	80,831	0	(748)	0	(748)	0	102,033	0	2,467	2,467	6,301	04/01/2022	4FE
74005P-AR-5	Praxair Inc 4.625% 03/30/15		09/18/2014	Citigroup Global		1,278,113	1,250,000	1,338,563	1,272,599	0	(13,065)	0	(13,065)	0	1,259,534	0	18,579	18,579	56,688	03/30/2015	1FE
742741-AA-9	Procter & Gamble - ESOP 9.360% 01/01/21		07/01/2014	Redemption 100.0000		27,991	27,991	36,961	32,913	0	(286)	0	(286)	0	32,627	0	(4,637)	(4,637)	2,620	01/01/2021	1FE
784635-AP-9	SPX Corp 6.875% 09/01/17		09/26/2014	Jefferies & Co		71,175	65,000	73,365	71,473	0	(1,249)	0	(1,249)	0	70,224	0	951	951	4,841	09/01/2017	3FE
82650H-AA-1	Sierra Receivables Fding Co 144A 2.200% 05/20/21		07/20/2014	Paydown		11,462	11,462	11,459	11,459	0	3	0	3	0	11,462	0	0	0	147	05/20/2021	1FE
82650H-AA-1	Sierra Receivables Fding Co 144A 2.200% 05/20/21		08/20/2014	Paydown		11,050	11,050	11,046	11,046	0	3	0	3	0	11,050	0	0	0	162	05/20/2021	1FE
82650H-AA-1	Sierra Receivables Fding Co 144A 2.200% 05/20/21		09/20/2014	Paydown		7,640	7,640	7,637	7,637	0	2	0	2	0	7,640	0	0	0	126	05/20/2021	1FE
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		07/20/2014	Paydown		8,434	8,434	8,433	8,434	0	0	0	0	0	8,434	0	0	0	173	11/20/2025	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		08/20/2014	Paydown		8,693	8,693	8,692	8,692	0	0	0	0	0	8,693	0	0	0	203	11/20/2025	1FE
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		09/20/2014	Paydown		6,913	6,913	6,912	6,913	0	0	0	0	0	6,913	0	0	0	182	11/20/2025	1FE
82651R-AA-8	Sierra Rec Fding Co LLC 3.350% 06/20/18		07/20/2014	Paydown		6,967	6,967	6,966	6,966	0	0	0	0	0	6,967	0	0	0	136	06/20/2018	1FE
82651R-AA-8	Sierra Rec Fding Co LLC 3.350% 06/20/18		08/20/2014	Paydown		6,830	6,830	6,829	6,829	0	0	0	0	0	6,830	0	0	0	153	06/20/2018	1FE
82651R-AA-8	Sierra Rec Fding Co LLC 3.350% 06/20/18		09/20/2014	Paydown		6,594	6,594	6,593	6,593	0	0	0	0	0	6,594	0	0	0	166	06/20/2018	1FE
82651T-AA-4	Sierra Rec Fding Co LLC 3.260% 05/20/28		07/20/2014	Paydown		8,491	8,491	8,489	8,490	0	1	0	1	0	8,491	0	0	0	161	05/20/2028	1FE
82651T-AA-4	Sierra Rec Fding Co LLC 3.260% 05/20/28		08/20/2014	Paydown		7,475	7,475	7,474	7,474	0	1	0	1	0	7,475	0	0	0	162	05/20/2028	1FE
82651T-AA-4	Sierra Rec Fding Co LLC 3.260% 05/20/28		09/20/2014	Paydown		6,920	6,920	6,919	6,920	0	1	0	1	0	6,920	0	0	0	169	05/20/2028	1FE
82651X-AA-5	Sierra Rec Fding Co LLC 3.370% 07/20/28		07/20/2014	Paydown		12,432	12,432	12,429	12,430	0	2	0	2	0	12,432	0	0	0	244	07/20/2028	1FE
82651X-AA-5	Sierra Rec Fding Co LLC 3.370% 07/20/28		08/20/2014	Paydown		13,434	13,434	13,432	13,432	0	2	0	2	0	13,434	0	0	0	302	07/20/2028	1FE
82651X-AA-5	Sierra Rec Fding Co LLC 3.370% 07/20/28		09/20/2014	Paydown		10,805	10,805	10,803	10,803	0	2	0	2	0	10,805	0	0	0	273	07/20/2028	1FE
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		07/20/2014	Paydown		10,116	10,116	10,114	10,114	0	2	0	2	0	10,116	0	0	0	94	08/20/2020	1FE
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		08/20/2014	Paydown		10,507	10,507	10,505	10,505	0	2	0	2	0	10,507	0	0	0	111	08/20/2020	1FE
82651Y-AA-3	Sierra Rec Fding Co LLC 1.590% 08/20/20		09/20/2014	Paydown		9,343	9,343	9,341	9,341	0	2	0	2	0	9,343	0	0	0	111	08/20/2020	1FE
82652D-AA-8	Sierra Rec Fding Co LLC 2.050% 08/20/31		08/20/2014	Paydown		28,976	28,976	28,971	0	0	4	0	4	0	28,976	0	0	0	58	08/20/2031	1
82652D-AA-8	Sierra Rec Fding Co LLC 2.050% 08/20/31		09/20/2014	Paydown		20,080	20,080	20,077	0	0	3	0	3	0	20,080	0	0	0	74	08/20/2031	1
88576N-AB-4	321 Henderson Receivables 144A 5.560% 03/15/47		07/15/2014	Paydown		794	794	789	789	0	5	0	5	0	794	0	0	0	26	03/15/2047	2FE
88576N-AB-4	321 Henderson Receivables 144A 5.560% 03/15/47		08/15/2014	Paydown		788	788	783	783	0	5	0	5	0	788	0	0	0	29	03/15/2047	2FE
88576N-AB-4	321 Henderson Receivables 144A 5.560% 03/15/47		09/15/2014	Paydown		14,345	14,345	14,254	14,256	0	89	0	89	0	14,345	0	0	0	598	03/15/2047	2FE
912909-AF-5	United States Steel Corp 7.375% 04/01/20		09/16/2014	Academy Securities		95,200	85,000	87,900	87,692	0	(248)	0	(248)	0	87,443	0	7,757	7,757	6,060	04/01/2020	4FE
92240M-AZ-1	Vector Group Ltd 7.750% 02/15/21		08/14/2014	Tax Free Exchange		15,954	15,000	16,013	0	0	(58)	0	(58)	0	15,954	0	0	0	578	02/15/2021	4FE
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO 5.418% 01/15/45		07/01/2014	Paydown		3,450	3,450	3,438	3,442	0	8	0	8	0	3,450	0	0	0	121	01/15/2045	1FM
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO 5.418% 01/15/45		08/01/2014	Paydown		3,004	3,004	2,993	2,997	0	7	0	7	0	3,004	0	0	0	119	01/15/2045	1FM
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO 5.418% 01/15/45		09/01/2014	Paydown		14,165	14,165	14,114	14,130	0	35	0	35	0	14,165	0	0	0	625	01/15/2045	1FM
92978P-AE-9	Wachovia Bank Comm Mtg Trust CMO 5.308% 11/15/48		07/01/2014	Paydown		552	552	563	557	0	(4)	0	(4)	0	552	0	0	0	17	11/15/2048	1FM
92978P-AE-9	Wachovia Bank Comm Mtg Trust CMO 5.308% 11/15/48		08/01/2014	Paydown		503	503	513	507	0	(4)	0	(4)	0	503	0	0	0	18	11/15/2048	1FM
92978P-AE-9	Wachovia Bank Comm Mtg Trust CMO 5.308% 11/15/48		09/01/2014	Paydown		505	505	515	510	0	(4)	0	(4)	0	505	0	0	0	20	11/15/2048	1FM
12549B-AE-8	CIFC Funding Ltd 1.804% 04/21/25	F	03/31/2014	Bank Of America		975,000	1,000,000	975,000	0	0	0	0	0	0	975,000	0	0	0	3,756	04/21/2025	1Z
204384-AB-7	CGG 6.500% 06/01/21	F	08/07/2014	Jefferies & Co		66,150	70,000	72,275	72,246	0	(225)	0	(225)	0	72,021	0	(5,871)	(5,871)	3,172	06/01/2021	4FE
676253-AM-9	Offshore Group Invst Ltd 7.125% 04/01/23	F	07/25/2014	Goldman Sachs		124,375	125,000	129,618	129,435	0	(293)	0	(293)	0	129,142	0	(4,767)	(4,767)	7,397	04/01/2023	4FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,300,236	10,218,790	10,392,709	9,057,132	0	(23,726)	0	(23,726)	0	10,248,078	0	52,157	52,157	280,031	XXX	XXX
8399997. Total - Bonds - Part 4						13,451,541	13,370,092	13,646,236	11,978,082	0	(100,492)	0	(100,492)	0	13,399,384	0	52,157	52,157	390,578	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						13,451,541	13,370,092	13,646,236	11,978,082	0	(100,492)	0	(100,492)	0	13,399,384	0	52,157	52,157	390,578	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
009158-10-6	Air Products & Chemicals Inc		07/02/2014	Merrill Lynch	165.000	21,243		14,934	18,444	(3,509)	0	0	(3,509)	0	14,934	0	6,308	6,308	371		L
009158-10-6	Air Products & Chemicals Inc		07/03/2014	Merrill Lynch	120.000	15,504		10,861	13,414	(2,552)	0	0	(2,552)	0	10,861	0	4,642	4,642	270		L
165167-10-7	Chesapeake Energy Corp		07/01/2014	Spin Off	0.000	229		229	374	(145)	0	0	(145)	0	229	0	0	0	0		L
25470F-10-4	Discovery Communications Inc CL A		08/07/2014	Spin Off	0.000	2,039		2,039	4,658	(2,620)	0	0	(2,620)	0	2,039	0	0	0	0		L
345838-10-6	Forest Laboratories Inc		07/01/2014	Tax Free Exchange	61.000	3,291		1,725	3,662	(1,937)	0	0	(1,937)	0	1,725	0	1,566	1,566	0		L
370334-10-4	General Mills		07/14/2014	Merrill Lynch	100.000	5,315		2,868	4,991	(2,123)	0	0	(2,123)	0	2,868	0	2,446	2,446	120		L
370334-10-4	General Mills		07/15/2014	Merrill Lynch	20.000	1,061		574	998	(425)	0	0	(425)	0	574	0	487	487	24		L
370334-10-4	General Mills		07/15/2014	Liquidnet Inc	35.000	1,856		1,004	1,747	(743)	0	0	(743)	0	1,004	0	853	853	42		L
370334-10-4	General Mills		07/16/2014	Liquidnet Inc	190.000	10,080		6,355	9,483	(3,128)	0	0	(3,128)	0	6,355	0	3,726	3,726	228		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Contractual Maturity Date	NAIC Designation or Market Indicator (a)
370334-10-4	General Mills		07/16/2014	J P Morgan	150.000	7,960		5,483	7,487	(2,004)	0	0	(2,004)	0	5,483	0	2,477	2,477	180		L
370334-10-4	General Mills		07/17/2014	Morgan Stanley	45.000	2,388		1,645	2,246	(601)	0	0	(601)	0	1,645	0	744	744	54		L
370334-10-4	General Mills		07/18/2014	J P Morgan	145.000	7,704		5,300	7,237	(1,937)	0	0	(1,937)	0	5,300	0	2,404	2,404	174		L
370334-10-4	General Mills		09/22/2014	Merrill Lynch	170.000	8,626		6,214	8,485	(2,271)	0	0	(2,271)	0	6,214	0	2,412	2,412	204		L
370334-10-4	General Mills		09/23/2014	Merrill Lynch	530.000	26,747		19,962	26,452	(6,491)	0	0	(6,491)	0	19,962	0	6,785	6,785	636		L
370334-10-4	General Mills		09/24/2014	Merrill Lynch	580.000	29,349		22,266	28,948	(6,682)	0	0	(6,682)	0	22,266	0	7,083	7,083	696		L
460146-10-3	International Paper Co		07/02/2014	Spin Off	0.000	29		29	122	(92)	0	0	(92)	0	29	0	0	0	0		L
580135-10-1	McDonalds Corp		08/04/2014	Citigroup Global	95.000	8,918		4,172	9,218	(5,045)	0	0	(5,045)	0	4,172	0	4,746	4,746	154		L
580135-10-1	McDonalds Corp		08/04/2014	Merrill Lynch	280.000	26,232		12,457	27,168	(14,712)	0	0	(14,712)	0	12,457	0	13,775	13,775	454		L
580135-10-1	McDonalds Corp		08/08/2014	Merrill Lynch	200.000	18,612		10,199	19,406	(9,207)	0	0	(9,207)	0	10,199	0	8,413	8,413	324		L
674599-10-5	Occidental Petroleum Corp		09/09/2014	Merrill Lynch	205.000	20,230		16,880	19,496	(2,616)	0	0	(2,616)	0	16,880	0	3,350	3,350	426		L
818097-10-7	Seventy Seven Energy Inc		07/23/2014	Corp Reorg/Merger	1.000	15		11	0	0	0	0	0	0	11	0	4	4	0		L
87265H-10-9	Tri Pointe Homes Inc		07/10/2014	Corp Reorg/Merger	1.000	12		9	0	0	0	0	0	0	9	0	3	3	0		L
923454-10-2	Vertiv Corp		07/15/2014	Corp Reorg/Merger	0.000	17		4	0	0	0	0	0	0	4	0	13	13	0		L
962166-10-4	Weyerhaeuser Co		07/02/2014	Corp Reorg/Merger	72.000	1,891		1,891	2,273	(382)	0	0	(382)	0	1,891	0	0	0	32		L
G0083B-10-8	Actavis PLC	F	08/18/2014	Corp Reorg/Merger	0.000	58		42	49	(7)	0	0	(7)	0	42	0	16	16	0		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						219,406	XXX	147,152	216,356	(69,227)	0	0	(69,227)	0	147,152	0	72,254	72,254	4,389	XXX	XXX
9799997. Total - Common Stocks - Part 4						219,406	XXX	147,152	216,356	(69,227)	0	0	(69,227)	0	147,152	0	72,254	72,254	4,389	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						219,406	XXX	147,152	216,356	(69,227)	0	0	(69,227)	0	147,152	0	72,254	72,254	4,389	XXX	XXX
9899999. Total - Preferred and Common Stocks						219,406	XXX	147,152	216,356	(69,227)	0	0	(69,227)	0	147,152	0	72,254	72,254	4,389	XXX	XXX
9999999 - Totals						13,670,948	XXX	13,793,388	12,194,438	(69,227)	(100,492)	0	(169,719)	0	13,546,536	0	124,412	124,412	394,967	XXX	XXX

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

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)						
000000-00-0	BNY MELLON Securities Lending Overnight Fund	0		453,114	453,114	
7199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				453,114	453,114	XXX
7599999. Total - Common Stocks				453,114	453,114	XXX
7699999. Total - Preferred and Common Stocks				453,114	453,114	XXX
9999999 - Totals				453,114	453,114	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 453,114 Book/Adjusted Carrying Value $ 453,114
2. Average balance for the year to date Fair Value $ 243,199 Book/Adjusted Carrying Value $ 243,199
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 453,114 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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 to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Huntington National Bank Columbus, OH					371,936	404,098	219,955	XXX
Vanderbilt Avenue Asset Management, LLC New York, NY		0.250	2,238		4,122,220	1,023,111	1,023,363	XXX
								XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	2,238	0	4,494,156	1,427,209	1,243,318	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	2,238	0	4,494,156	1,427,209	1,243,318	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	2,238	0	4,494,156	1,427,209	1,243,318	XXX

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

NONE