PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Motorists Commercial Mutual Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 13331 Employer's ID Number 41-0299900

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

Country of Domicile United States of America

Incorporated/Organized 05/25/1899 Commenced Business 01/04/1900

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 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

Chief Executive Officer	David Lynn Kaufman	Treasurer	Susan Elizabeth Haack #
Secretary	Anne Bridges King #		

OTHER

Steven Eugene Manteufel Senior Vice President

DIRECTORS OR TRUSTEES

John Jacob Bishop	Larry Lee Forrester	Susan Elizabeth Haack
Sandra Werth Harbrecht	David Lynn Kaufman	David William Lemon
Robert Lee McCracken	Thomas Charles Ogg	Robert Charles Smith
Charles Donovan Stapleton	Robert Lynn Western	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	Anne B. King	Susan E. Haack
Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this 16th day of February, 2015

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	40,495,429	15.030	40,495,429		40,495,429	15.030
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	1,359,665	0.505	1,359,665		1,359,665	0.505
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	8,686,606	3.224	8,686,606		8,686,606	3.224
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	22,645,965	8.405	22,645,965		22,645,965	8.405
1.43 Revenue and assessment obligations	29,917,721	11.104	29,917,721		29,917,721	11.104
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	515,994	0.192	515,994		515,994	0.192
1.512 Issued or guaranteed by FNMA and FHLMC	16,824,535	6.245	16,824,535		16,824,535	6.245
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	1,432,842	0.532	1,432,842		1,432,842	0.532
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	4,087,104	1.517	4,087,104		4,087,104	1.517
1.523 All other	13,121,715	4.870	13,121,715		13,121,715	4.870
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	37,698,558	13.992	37,698,558		37,698,558	13.992
2.2 Unaffiliated non-U.S. securities (including Canada)	2,942,464	1.092	2,942,464		2,942,464	1.092
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	22,380,786	8.307	22,380,786		22,380,786	8.307
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	21,472,833	7.970	21,472,833		21,472,833	7.970
3.4 Other equity securities:						
3.41 Affiliated	16,907,699	6.275	16,907,699		16,907,699	6.275
3.42 Unaffiliated	41,532	0.015	41,532		41,532	0.015
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000				0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	9,016	0.003	9,016		9,016	0.003
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,290,830	2.335	6,290,830		6,290,830	2.335
11. Other invested assets	22,592,990	8.386	22,592,990		22,592,990	8.386
12. Total invested assets	269,424,285	100.000	269,424,285		269,424,285	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		23,427,646
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2,064,713	2,064,713
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(666,066)	
	5.2 Totals, Part 3, Column 9		(666,066)
6.	Total gain (loss) on disposals, Part 3, Column 19		(193,579)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,907,173
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(132,551)	
	9.2 Totals, Part 3, Column 14		(132,551)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		22,592,991
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		22,592,991

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		233,682,594
2.	Cost of bonds and stocks acquired, Part 3, Column 7		45,089,906
3.	Accrual of discount		84,423
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	344,721	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,763,546	
	4.4. Part 4, Column 11	(4,170,179)	(2,061,912)
5.	Total gain (loss) on disposals, Part 4, Column 19		4,623,193
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		39,367,484
7.	Deduct amortization of premium		1,422,066
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		240,628,654
11.	Deduct total nonadmitted amounts		97,206
12.	Statement value at end of current period (Line 10 minus Line 11)		240,531,449

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	42,051,577	41,321,573	41,798,956	37,447,699
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	42,051,577	41,321,573	41,798,956	37,447,699
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	11,347,217	12,065,836	11,801,414	10,505,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	22,400,136	24,731,345	22,995,395	21,215,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	45,539,671	47,339,018	46,398,181	42,568,789
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	52,096,714	54,652,201	53,118,647	51,051,668
	9. Canada	1,498,462	1,504,890	1,498,335	1,500,000
	10. Other Countries	4,794,822	4,964,754	4,833,077	4,850,000
	11. Totals	58,389,998	61,121,845	59,450,059	57,401,668
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	179,728,599	186,579,617	182,444,005	169,138,156
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	43,708,514	43,708,514	32,318,082	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	186,636	186,636	103,847	
	23. Totals	43,895,150	43,895,150	32,421,929	
Parent, Subsidiaries and Affiliates	24. Totals	17,004,905	17,004,905	11,928,299	
	25. Total Common Stocks	60,900,055	60,900,055	44,350,228	
	26. Total Stocks	60,900,055	60,900,055	44,350,228	
	27. Total Bonds and Stocks	240,628,654	247,479,672	226,794,233	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	4,638,390	9,636,687	12,062,514	6,783,767	8,930,218	42,051,576	22.6	37,828,939	21.7	42,051,576	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	4,638,390	9,636,687	12,062,514	6,783,767	8,930,218	42,051,576	22.6	37,828,939	21.7	42,051,576	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1		6,733,687	4,613,530			11,347,217	6.1	12,001,857	6.9	11,347,217	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals		6,733,687	4,613,530			11,347,217	6.1	12,001,857	6.9	11,347,217	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	90,272	10,196,933	7,746,100	4,366,830		22,400,135	12.0	24,932,481	14.3	22,400,135	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	90,272	10,196,933	7,746,100	4,366,830		22,400,135	12.0	24,932,481	14.3	22,400,135	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	2,058,161	15,103,117	20,494,727	4,953,174	2,930,491	45,539,670	24.5	39,191,196	22.5	45,539,670	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	2,058,161	15,103,117	20,494,727	4,953,174	2,930,491	45,539,670	24.5	39,191,196	22.5	45,539,670	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	15,037,266	15,049,068	19,605,600	1,743,496	2,828,717	54,264,147	29.2	52,392,743	30.1	53,210,716	1,053,431
6.2 NAIC 2	1,084,889	1,542,926	6,433,395	1,375,859		10,437,069	5.6	7,694,094	4.4	10,437,069	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	16,122,155	16,591,994	26,038,995	3,119,355	2,828,717	64,701,216	34.8	60,086,837	34.5	63,647,785	1,053,431
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 21,824,089	56,719,492	64,522,471	17,847,267	14,689,426	175,602,745	94.4	XXX	XXX	174,549,314	1,053,431
9.2 NAIC 2	(d) 1,084,889	1,542,926	6,433,395	1,375,859		10,437,069	5.6	XXX	XXX	10,437,069	
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	22,908,978	58,262,418	70,955,866	19,223,126	14,689,426	(b) 186,039,814	100.0	XXX	XXX	184,986,383	1,053,431
9.8 Line 9.7 as a % of Col. 6	12.3	31.3	38.1	10.3	7.9	100.0	XXX	XXX	XXX	99.4	0.6
10. Total Bonds Prior Year											
10.1 NAIC 1	9,460,456	63,533,927	70,832,456	16,133,007	6,387,370	XXX	XXX	166,347,216	95.6	165,087,950	1,259,266
10.2 NAIC 2		3,305,248	4,139,439	249,407		XXX	XXX	7,694,094	4.4	7,694,094	
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	9,460,456	66,839,175	74,971,895	16,382,414	6,387,370	XXX	XXX	(b) 174,041,310	100.0	172,782,044	1,259,266
10.8 Line 10.7 as a % of Col. 8	5.4	38.4	43.1	9.4	3.7	XXX	XXX	100.0	XXX	99.3	0.7
11. Total Publicly Traded Bonds											
11.1 NAIC 1	21,630,735	56,216,145	64,436,646	17,847,267	14,418,521	174,549,314	93.8	165,087,950	94.9	174,549,314	XXX
11.2 NAIC 2	1,084,889	1,542,926	6,433,395	1,375,859		10,437,069	5.6	7,694,094	4.4	10,437,069	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	22,715,624	57,759,071	70,870,041	19,223,126	14,418,521	184,986,383	99.4	172,782,044	99.3	184,986,383	XXX
11.8 Line 11.7 as a % of Col. 6	12.3	31.2	38.3	10.4	7.8	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	12.2	31.0	38.1	10.3	7.8	99.4	XXX	XXX	XXX	99.4	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	193,354	503,347	85,825		270,905	1,053,431	0.6	1,259,266	0.7	XXX	1,053,431
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	193,354	503,347	85,825		270,905	1,053,431	0.6	1,259,266	0.7	XXX	1,053,431
12.8 Line 12.7 as a % of Col. 6	18.4	47.8	8.1		25.7	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	0.1	0.3	0.0		0.1	0.6	XXX	XXX	XXX	XXX	0.6

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 0 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ current year, $ prior year of bonds with 5* designations and $, current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	4,491,814	9,341,939	11,956,859	6,739,293	7,965,524	40,495,429	21.8	35,422,446	20.4	40,495,429	
1.2 Residential Mortgage-Backed Securities	146,576	294,748	105,655	44,474	964,694	1,556,147	0.8	2,406,493	1.4	1,556,147	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	4,638,390	9,636,687	12,062,514	6,783,767	8,930,218	42,051,576	22.6	37,828,939	21.7	42,051,576	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations		6,733,687	4,613,530			11,347,217	6.1	12,001,857	6.9	11,347,217	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals		6,733,687	4,613,530			11,347,217	6.1	12,001,857	6.9	11,347,217	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	90,272	10,196,933	7,746,100	4,366,830		22,400,135	12.0	24,932,481	14.3	22,400,135	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	90,272	10,196,933	7,746,100	4,366,830		22,400,135	12.0	24,932,481	14.3	22,400,135	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	250,808	10,042,958	16,443,667	225,348		26,962,781	14.5	22,468,804	12.9	26,962,781	
5.2 Residential Mortgage-Backed Securities	1,807,353	5,060,159	4,051,060	4,727,826	2,930,491	18,576,889	10.0	16,722,392	9.6	18,576,889	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	2,058,161	15,103,117	20,494,727	4,953,174	2,930,491	45,539,670	24.5	39,191,196	22.5	45,539,670	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	13,773,100	5,950,931	20,657,378	3,118,024	2,828,717	46,328,150	24.9	39,425,362	22.7	46,057,245	270,905
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	336,935	4,923,077	4,922,192			10,182,204	5.5	10,553,290	6.1	10,182,204	
6.4 Other Loan-Backed and Structured Securities	2,012,120	5,717,986	459,425	1,331		8,190,862	4.4	10,108,185	5.8	7,408,336	782,526
6.5 Totals	16,122,155	16,591,994	26,038,995	3,119,355	2,828,717	64,701,216	34.8	60,086,837	34.5	63,647,785	1,053,431
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	18,605,994	42,266,448	61,417,534	14,449,495	10,794,241	147,533,712	79.3	XXX	XXX	147,262,807	270,905
9.2 Residential Mortgage-Backed Securities	1,953,929	5,354,907	4,156,715	4,772,300	3,895,185	20,133,036	10.8	XXX	XXX	20,133,036	
9.3 Commercial Mortgage-Backed Securities	336,935	4,923,077	4,922,192			10,182,204	5.5	XXX	XXX	10,182,204	
9.4 Other Loan-Backed and Structured Securities	2,012,120	5,717,986	459,425	1,331		8,190,862	4.4	XXX	XXX	7,408,336	782,526
9.5 Totals	22,908,978	58,262,418	70,955,866	19,223,126	14,689,426	186,039,814	100.0	XXX	XXX	184,986,383	1,053,431
9.6 Line 9.5 as a % of Col. 6	12.3	31.3	38.1	10.3	7.9	100.0	XXX	XXX	XXX	99.4	0.6
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,296,934	49,156,693	64,450,212	12,735,694	2,611,417	XXX	XXX	134,250,950	77.1	134,250,950	
10.2 Residential Mortgage-Backed Securities	2,759,006	5,715,112	3,277,059	3,601,755	3,775,953	XXX	XXX	19,128,885	11.0	19,128,885	
10.3 Commercial Mortgage-Backed Securities	312,741	4,868,023	5,372,526			XXX	XXX	10,553,290	6.1	10,553,290	
10.4 Other Loan-Backed and Structured Securities	1,091,775	7,099,347	1,872,098	44,965		XXX	XXX	10,108,185	5.8	8,848,919	1,259,266
10.5 Totals	9,460,456	66,839,175	74,971,895	16,382,414	6,387,370	XXX	XXX	174,041,310	100.0	172,782,044	1,259,266
10.6 Line 10.5 as a % of Col. 8	5.4	38.4	43.1	9.4	3.7	XXX	XXX	100.0	XXX	99.3	0.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	18,605,994	42,266,448	61,417,534	14,449,495	10,523,336	147,262,807	79.2	134,250,950	77.1	147,262,807	XXX
11.2 Residential Mortgage-Backed Securities	1,953,929	5,354,907	4,156,715	4,772,300	3,895,185	20,133,036	10.8	19,128,885	11.0	20,133,036	XXX
11.3 Commercial Mortgage-Backed Securities	336,935	4,923,077	4,922,192			10,182,204	5.5	10,553,290	6.1	10,182,204	XXX
11.4 Other Loan-Backed and Structured Securities	1,818,766	5,214,639	373,600	1,331		7,408,336	4.0	8,848,919	5.1	7,408,336	XXX
11.5 Totals	22,715,624	57,759,071	70,870,041	19,223,126	14,418,521	184,986,383	99.4	172,782,044	99.3	184,986,383	XXX
11.6 Line 11.5 as a % of Col. 6	12.3	31.2	38.3	10.4	7.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	12.2	31.0	38.1	10.3	7.8	99.4	XXX	XXX	XXX	99.4	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations					270,905	270,905	0.1			XXX	270,905
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	193,354	503,347	85,825			782,526	0.4	1,259,266	0.7	XXX	782,526
12.5 Totals	193,354	503,347	85,825		270,905	1,053,431	0.6	1,259,266	0.7	XXX	1,053,431
12.6 Line 12.5 as a % of Col. 6	18.4	47.8	8.1		25.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.1	0.3	0.0		0.1	0.6	XXX	XXX	XXX	XXX	0.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,009,810	2,009,810			
2. Cost of short-term investments acquired	78,627,353	78,627,353			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	74,325,946	74,325,946			
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)	6,311,217	6,311,217			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	6,311,217	6,311,217			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		1,348,318	1,424,277	1,424,277	101,040						2,584,400	0.510
	Blackrock Enhanced Commodity Muni Fund LLC		Wilmington	DE	Blackrock Financial Management		06/27/2007		7,500,000	5,315,724	5,315,724	(1,720,940)						0	17.560
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		05/31/2007	1	394,564	325,121	325,121	57,504				(42,507)		19,361	0.080
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	1,564,303	1,905,021	1,905,021	104,152						312,500	0.090
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	241,959	291,269	291,269	(7,606)						52,500	0.100
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	372,801	459,202	459,202	(19,285)						27,500	0.020
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	665,327	674,926	674,926	54,888				(90,044)		50,822	0.370
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	883,206	987,492	987,492	117,650						2,070,000	0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	144,369	176,703	176,703	19,342						345,000	0.200
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	721,316	874,850	874,850	182,367						742,500	0.130
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		232,500	905,162	905,162	238,106						67,500	0.340
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		5,900,000	8,335,443	8,335,443	206,717						0	5.480
2199999. Joint Venture Interests - Other - Unaffiliated									19,968,663	21,675,189	21,675,189	(666,066)				(132,551)		6,272,083	XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		03/28/2006		1,100,831	917,802	917,802								
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									1,100,831	917,802	917,802								XXX
4499999. Total - Unaffiliated									21,069,494	22,592,992	22,592,992	(666,066)				(132,551)		6,272,083	XXX
4599999. Total - Affiliated																			XXX
4699999 - Totals									21,069,494	22,592,992	22,592,992	(666,066)				(132,551)		6,272,083	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture Interests - Other - Unaffiliated										
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012			842,000		0.510
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	3		200,000		0.090
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	2		32,500		0.100
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	1		30,000		0.020
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	3		55,213		0.370
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3		442,500		0.210
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2		70,000		0.200
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	1		352,500		0.130
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007			40,000		0.340
2199999. Joint Venture Interests - Other - Unaffiliated								2,064,713		XXX
4499999. Total - Unaffiliated								2,064,713		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals								2,064,713		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012	10/27/2014	548,519							67,282	67,282				
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	05/31/2007	12/09/2014	427,955							114,253	114,253	(3,578)		(3,578)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/23/2014	1,972,685							341,816	341,816				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	11/20/2014	333,943							67,568	67,568				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/30/2014	496,795							48,308	48,308				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/24/2014	750,206							88,365	88,365	(6,972)		(6,972)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	09/29/2014	515,036							87,694	87,694				
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/22/2014	95,492							8,131	8,131				
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/22/2014	428,739							88,756	88,756				
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	12/23/2014	922,056							295,000	295,000				
	Crescent Senior Secured Floating Rate Fund	Dover	DE	Crescent Capital Group LP	05/01/2007	06/30/2014	8,828,726							700,000	700,000				
2199999. Joint Venture Interests - Other - Unaffiliated							15,320,152							1,907,173	1,907,173	(10,550)		(10,550)	
All Other Low Income Housing Tax Credit - Unaffiliated																			
	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	3.05233503 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	03/28/2006	12/31/2014	1,100,831										(183,029)	(183,029)	
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							1,100,831										(183,029)	(183,029)	
4499999. Total - Unaffiliated							16,420,983							1,907,173	1,907,173	(10,550)	(183,029)	(193,579)	
4599999. Total - Affiliated																			
4699999 - Totals							16,420,983							1,907,173	1,907,173	(10,550)	(183,029)	(193,579)	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-FD-5	U S Treasury Notes TIPS				1	404,579	200.5340	401,068	200,000	401,649	1,489	(4,419)			3.625	0.631	AO	2,226	5,336	06/10/2014	04/15/2028
912810-FH-6	U S Treasury Notes				1	530,197	143.6640	387,893	270,000	509,846		(19,724)			3.875	(1.623)	AO	2,209	15,032	12/04/2013	04/15/2029
912810-FQ-6	U S Treasury Notes TIPS				1	194,628	190.4480	209,493	110,000	194,794	3,195	(2,581)			3.375	1.280	AO	1,064	4,940	12/04/2013	04/15/2032
912810-FR-4	U S Treasury Notes TIPS				1	2,289,842	148.4090	2,077,719	1,400,000	2,265,051	36,345	(49,510)			2.375	(0.399)	JJ	19,348	41,521	02/04/2013	01/15/2025
912810-FS-2	U S Treasury Notes TIPS				1	537,715	137.5160	550,064	400,000	541,684	8,024	(4,054)			2.000	0.751	JJ	4,421	4,785	03/31/2014	01/15/2026
912810-PS-1	U S Treasury Notes TIPS				1	344,752	141.3770	353,444	250,000	346,826	5,137	(3,064)			2.375	0.817	JJ	3,229	3,496	03/31/2014	01/15/2027
912810-PV-4	U S Treasury Notes TIPS	SD			1	2,162,426	128.7250	1,930,871	1,500,000	2,146,362	34,812	(33,907)			1.750	(0.232)	JJ	13,743	17,697	11/29/2012	01/15/2028
912810-PZ-5	U S Treasury Notes TIPS				1	331,075	136.5140	341,285	250,000	333,081	4,934	(2,928)			2.500	0.862	JJ	3,163	3,456	03/31/2014	01/15/2029
912810-QF-8	U S Treasury Notes TIPS				1	219,343	143.0910	293,337	205,000	237,127	3,859	(340)			2.125	1.860	FA	1,808	4,748	07/30/2010	02/15/2040
912810-QP-6	U S Treasury Notes TIPS				1	353,561	142.3370	384,311	270,000	356,089	3,647	(1,118)			2.125	1.160	FA	2,350	2,310	11/12/2014	02/15/2041
912810-QV-3	U S Treasury Notes TIPS				1	229,805	102.7380	256,845	250,000	234,192	2,923	711			0.750	1.219	FA	744	1,564	11/12/2014	02/15/2042
912810-QX-9	U S Treasury Notes				1	162,442	99.9850	164,975	165,000	162,571		57			2.750	2.827	FA	1,714	4,538	09/11/2012	08/15/2042
912810-QY-7	U S Treasury Notes				1	954,952	99.9220	999,220	1,000,000	956,898		980			2.750	2.979	MN	3,570	27,500	01/09/2013	11/15/2042
912810-RA-8	U S Treasury Notes TIPS				1	470,804	97.7210	449,517	460,000	485,978	7,952	(347)			0.625	0.537	FA	1,121	2,946	03/05/2013	02/15/2043
912810-RF-7	U S Treasury Notes TIPS				1	386,775	114.0470	410,569	360,000	386,407		(369)			1.375	1.076	FA	1,870	2,529	08/04/2014	02/15/2044
912810-RJ-9	U S Treasury Notes				1	5,146,297	105.0940	5,149,606	4,900,000	5,146,262		(35)			3.000	2.752	MN	19,086		12/30/2014	11/15/2044
912828-B2-5	U S Treasury Notes TIPS				1	250,913	100.8520	252,130	250,000	250,845		(68)			0.625	0.587	JJ	722	795	04/01/2014	01/15/2024
912828-C9-9	U S Treasury Notes				1	412,565	99.0940	396,376	400,000	411,107		(1,459)			0.125	(0.515)	AO	107	254	06/11/2014	04/15/2019
912828-EA-4	U S Treasury Notes				1										1.875	0.000	JJ		615	07/15/2014	07/15/2015
912828-EE-6	U S Treasury Notes	SD			1	4,396,641	102.5200	4,613,400	4,500,000	4,491,815		12,376			4.250	4.542	FA	72,238	191,250	10/28/2005	08/15/2015
912828-ET-3	U S Treasury Notes TIPS				1	548,583	121.4130	522,076	430,000	534,674	7,033	(16,532)			2.000	(1.744)	JJ	4,753	7,848	05/05/2014	01/15/2016
912828-FL-9	U S Treasury Notes TIPS				1	445,139	122.5940	422,949	345,000	432,675	5,399	(14,293)			2.500	(1.757)	JJ	4,684	7,165	05/05/2014	07/15/2016
912828-G9-5	U S Treasury Notes				1FE	299,497	99.8520	299,556	300,000	301,361		1,864			1.625	1.238	JD			12/31/2014	12/31/2019
912828-GD-6	U S Treasury Notes TIPS				1	469,586	123.5970	494,387	400,000	484,238	7,457	(5,848)			2.375	0.973	JJ	5,167	11,089	12/17/2009	01/15/2017
912828-GX-2	U S Treasury Notes TIPS				1	671,245	122.9190	614,597	500,000	635,940	10,174	(24,944)			2.625	(1.612)	JJ	6,946	14,907	12/13/2012	07/15/2017
912828-HN-3	U S Treasury Notes TIPS				1	857,278	118.7370	949,892	800,000	920,126	14,746	(3,942)			1.625	1.127	JJ	6,806	14,607	01/28/2010	01/15/2018
912828-JE-1	U S Treasury Notes TIPS				1	503,941	115.3970	576,983	500,000	551,766	9,005	(309)			1.375	1.310	JJ	3,497	7,505	01/06/2010	07/15/2018
912828-JX-9	U S Treasury Notes TIPS				1	370,493	117.3520	352,057	300,000	364,825	5,972	(10,640)			2.125	(0.689)	JJ	3,211	6,989	12/04/2013	01/15/2019
912828-LA-6	U S Treasury Notes TIPS				1	527,538	119.5920	597,961	500,000	567,505	9,110	(2,221)			1.875	1.403	JJ	4,816	10,335	01/06/2010	07/15/2019
912828-LU-2	U S Treasury Notes	SD			1	125,352	104.5390	130,674	125,000	125,096		(52)			3.125	3.080	AO	669	3,906	11/05/2009	10/31/2016
912828-MD-9	U S Treasury Notes	SD			1	548,711	105.0390	577,715	550,000	549,601		190			3.250	3.288	JD	49	17,875	01/06/2010	12/31/2016
912828-MF-4	U S Treasury Notes TIPS				1	739,613	115.4860	721,785	625,000	739,713	10,504	(9,378)			1.375	(0.164)	JJ	4,359	7,871	05/05/2014	01/15/2020
912828-NM-8	U S Treasury Notes TIPS				1	1,004,773	114.5960	974,070	850,000	1,007,313	16,060	(14,268)			1.250	(0.332)	JJ	5,344	11,468	12/19/2011	07/15/2020
912828-PP-9	U S Treasury Notes TIPS				1	999,143	113.1110	961,440	850,000	999,837	16,320	(12,646)			1.125	(0.250)	JJ	4,795	10,290	06/14/2013	01/15/2021
912828-PS-3	U S Treasury Notes	SD			1	494,141	101.7890	508,945	500,000	498,661		1,206			2.000	2.251	JJ	4,185	10,000	02/17/2011	01/31/2016
912828-QD-5	U S Treasury Notes TIPS				1	982,276	107.2400	965,160	900,000	984,702	14,593	(11,607)			0.125	(1.192)	AO	255	1,071	05/05/2014	04/15/2016
912828-QV-5	U S Treasury Notes TIPS				1	723,687	107.0090	722,314	675,000	731,277	9,751	(2,161)			0.625	0.187	JJ	2,053	2,222	05/05/2014	07/15/2021
912828-SA-9	U S Treasury Notes TIPS				1	1,488,436	102.4040	1,382,457	1,350,000	1,505,992	24,493	(12,776)			0.125	(0.751)	JJ	816	1,755	01/17/2013	01/15/2022
912828-SQ-4	U S Treasury Notes TIPS				1	967,188	104.6670	931,533	890,000	965,595	14,331	(14,616)			0.125	(1.493)	AO	246	1,028	05/05/2014	04/15/2017
912828-TE-0	U S Treasury Notes TIPS	SD			1	2,717,917	100.9410	2,523,536	2,500,000	2,760,148	44,727	(23,673)			0.125	(0.767)	JJ	1,491	3,199	09/25/2012	07/15/2022
912828-UH-1	U S Treasury Notes TIPS				1	769,148	99.8510	713,935	715,000	783,724	12,731	(5,984)			0.125	(0.668)	JJ	424	911	03/05/2013	01/15/2023
912828-UN-8	U S Treasury Notes	M			1	2,567,686	99.5470	2,488,675	2,500,000	2,556,801		(6,471)			2.000	1.699	FA	18,886	50,000	04/22/2013	02/15/2023
912828-UR-9	U S Treasury Notes				1	200,118	98.6330	197,266	200,000	200,076		(24)			0.750	0.738	FA	510	1,500	03/28/2013	02/28/2018
912828-UX-6	U S Treasury Notes				1	821,947	99.7350	787,907	790,000	813,991		(7,588)			0.125	(0.785)	AO	208	1,009	12/04/2013	04/15/2018
912828-VM-9	U S Treasury Notes				1	244,332	99.2430	248,108	250,000	244,948		564			0.375	0.618	JJ	432	948	12/04/2013	07/15/2023
912828-WU-0	U S Treasury Notes				1	376,103	96.6880	367,414	380,000	376,260		157			0.125	0.229	JJ	219		08/04/2014	07/15/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						40,243,183	XXX	39,655,514	35,865,000	40,495,429	344,721	(305,789)			XXX	XXX	XXX	239,554	540,808	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36290S-RR-4	GNMA Pool #616196			2	1	243,619	111.6090	260,816	233,687	241,780		1,247			5.500	3.976	MON	1,071	12,853	01/21/2004	01/15/2024
36296S-E3-5	GNMA Pool #699554			2	1	90,410	110.4310	100,929	91,396	90,445		11			5.000	5.312	MON	381	4,570	10/21/2008	11/15/2038
36297A-AT-0	GNMA Pool #705718			2	1	184,230	110.2630	195,943	177,705	183,769		(265)			5.000	4.342	MON	740	8,885	01/06/2009	01/15/2039
38373A-D9-4	Government National Mtg Assn CMO			2	1	80,873	105.3680	84,201	79,911	80,714		(75)			4.000	3.424	MON	266	3,197	08/05/2009	08/20/2039
38376G-M8-0	Government National Mtg Assn CMO			2	1	956,641	102.4170	1,024,170	1,000,000	959,439		805			3.933	4.215	MON	3,278	38,754	04/05/2011	08/16/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,555,773	XXX	1,666,059	1,582,699	1,556,148		1,723			XXX	XXX	XXX	5,737	68,258	XXX	XXX
0599999. Total - U.S. Government Bonds						41,798,956	XXX	41,321,573	37,447,699	42,051,577	344,721	(304,066)			XXX	XXX	XXX	245,290	609,066	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
040654-SH-9	Arizona St Trans Bd Ser B Rev			1	1FE	807,278	114.0390	855,293	750,000	780,980		(8,140)			5.000	3.730	JJ	18,750	37,500	08/10/2011	07/01/2031
13063B-RW-4	California St			1	1FE	242,108	119.1560	238,312	200,000	234,251		(4,393)			5.000	2.360	FA	4,167	10,000	03/06/2013	02/01/2023
34153P-G3-6	Florida St Brd of Ed Ser I Ser D			1	1FE	457,425	118.9270	445,976	375,000	440,449		(9,441)			5.000	2.080	JD	1,563	18,750	03/05/2013	06/01/2024
373384-GV-2	Georgia St Ser B				1FE	2,537,366	114.3430	2,687,061	2,350,000	2,437,131		(17,300)			5.000	4.090	JJ	58,750	117,500	06/30/2008	07/01/2019
46246K-W9-9	Iowa ST Fin Auth Revenue				1FE	202,347	121.6650	212,914	175,000	198,659		(2,739)			5.000	2.994	FA	3,646	9,455	08/20/2013	08/01/2022
546415-P5-3	Louisiana St Ser C			1	1FE	459,896	121.7130	456,424	375,000	447,932		(7,588)			5.000	2.461	JJ	8,646	18,750	05/24/2013	07/15/2025
546415-P6-1	Louisiana St Ser C			1	1FE	304,095	120.8110	302,028	250,000	296,504		(4,815)			5.000	2.561	JJ	5,764	12,500	05/24/2013	07/15/2026
57582P-B3-3	Massachusetts St Ser D			1	1FE	893,158	121.3130	849,191	700,000	849,724		(20,814)			5.000	1.639	AO	8,750	35,000	11/29/2012	10/01/2022
575896-NX-9	Massachusetts ST Port Auth Ref Ser C			1	1FE	172,448	119.6690	179,504	150,000	171,567		(881)			5.000	3.230	JJ	3,417		07/10/2014	07/01/2029
650028-RA-3	New York St Rev				1FE	182,349	112.9130	169,370	150,000	168,070		(5,502)			5.000	1.160	MS	2,208	7,500	05/15/2012	03/15/2018
650028-UP-6	New York St Rev Ser A				1FE	261,698	109.6410	246,692	225,000	246,142		(9,480)			5.000	0.699	MS	3,313	11,250	05/06/2013	03/15/2017
837147-7C-5	South Carolina St Ser E Rev			1	1FE	718,483	112.3070	735,611	655,000	697,233		(7,584)			5.000	3.580	JJ	16,375	32,750	02/02/2012	01/01/2040
880541-PB-7	Tennessee St Ser A			1	1FE	1,091,390	108.4480	1,084,480	1,000,000	1,042,767		(12,123)			4.000	2.650	MN	6,667	40,000	10/14/2010	05/01/2021
882722-KA-8	Texas St BAB			1	1FE	852,432	114.7030	917,624	800,000	830,884		(5,686)			5.643	4.724	AO	11,286	45,144	12/03/2010	10/01/2023
92817L-LG-6	Virginia St Ser A			1	1FE	861,855	120.0800	900,600	750,000	816,226		(10,304)			5.000	3.300	AO	9,375	37,500	03/26/2010	10/01/2021
93974B-VJ-8	Washington St			1	1FE	1,289,208	108.4000	1,300,800	1,200,000	1,227,711		(13,095)			5.000	3.790	JJ	30,000	60,000	12/03/2009	01/01/2026
93974C-6K-1	Washington St SER E			1	1FE	179,246	120.8760	181,314	150,000	178,315		(930)			5.000	2.415	FA	3,125		09/10/2014	02/01/2025
97705L-M4-6	Wisconsin St Ser 2			1	1FE	288,635	121.0580	302,645	250,000	282,670		(4,269)			5.000	2.879	MN	2,083	12,500	07/31/2013	11/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						11,801,414	XXX	12,065,836	10,505,000	11,347,217		(145,085)			XXX	XXX	XXX	197,883	506,099	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						11,801,414	XXX	12,065,836	10,505,000	11,347,217		(145,085)			XXX	XXX	XXX	197,883	506,099	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
005662-MP-3	Adams Cnty Co Sch Dist #14			1	1FE	184,100	121.1140	181,671	150,000	179,000		(2,861)			5.000	2.561	JD	625	7,500	03/07/2013	12/01/2025
03588H-AK-2	Anne Arundel Cnty MD				1FE	222,058	121.8870	213,302	175,000	212,633		(4,814)			5.000	1.820	AO	2,188	8,750	01/07/2013	04/01/2022
05914F-FG-0	Baltimore Cnty MD BAB				1FE	1,720,332	129.3140	2,198,338	1,700,000	1,716,830		(722)			5.650	5.550	MN	16,008	96,050	10/28/2009	11/01/2029
160131-DP-0	Charleston SC Edu Excel Fin Rev			1	1FE	237,908	122.4090	244,818	200,000	236,896		(1,012)			5.000	2.851	JD	833	2,278	08/07/2014	12/01/2026
160131-DQ-8	Charleston SC Edu Excel Fin Rev			1	1FE	236,350	121.8110	243,622	200,000	235,383		(967)			5.000	2.931	JD	833	2,278	08/07/2014	12/01/2027
165573-ZZ-2	Chester Cnty PA Ref				1FE	362,538	121.8740	365,622	300,000	362,217		(321)			5.000	2.020	JJ	625		11/14/2014	07/15/2022
199492-DP-1	Columbus OH Ser 1			1	1FE	381,339	118.9950	386,734	325,000	373,713		(4,964)			5.000	2.990	JJ	8,125	17,063	05/30/2013	07/01/2030
248866-WE-1	Denton TX				1FE	199,029	109.3120	191,296	175,000	191,099		(5,050)			4.000	1.000	FA	2,644	8,381	05/20/2013	02/15/2018
249174-SD-6	Denver City & Cnty CO Sch Dist Ser B			1	1FE	190,883	121.0680	181,602	150,000	183,160		(3,835)			5.000	1.970	JD	625	7,500	12/05/2012	12/01/2024
26951P-FC-7	Eagle Garfield & Routt Cnty CO				1FE	266,063	112.1190	252,268	225,000	251,840		(9,051)			5.000	0.850	JD	938	11,250	05/17/2013	12/01/2017
349425-2B-3	Fort Worth TX				1FE	321,893	120.9410	302,353	250,000	306,571		(7,381)			5.000	1.640	MS	4,167	12,500	11/21/2012	03/01/2022
349460-Z9-9	Fort Worth TX ISD			1	1FE	2,278,395	112.9070	2,371,047	2,100,000	2,186,275		(18,955)			5.000	3.910	FA	39,667	105,000	09/21/2009	02/15/2029
358776-AK-8	Frisco TX			1	1FE	93,576	100.6140	90,553	90,000	90,272		(2,234)			5.250	2.711	FA	1,785	4,725	07/05/2013	02/15/2017
388640-S8-8	Grapevine-Colleyville TX ISD Ser A				1FE	259,900	110.7510	249,190	225,000	249,202		(6,534)			4.000	0.970	FA	3,400	9,000	05/07/2013	08/15/2018
394532-EU-5	Greene Cnty MO Reorg Sch Dist			1	1FE	868,288	109.3960	875,168	800,000	821,530		(9,359)			5.250	3.939	MS	14,000	42,000	07/21/2009	03/01/2024
421110-R5-8	Hays TX ISD				1FE	260,195	122.1410	274,817	225,000	255,450		(3,507)			5.000	3.000	FA	4,250	11,250	08/19/2013	08/15/2022
442331-RJ-5	Houston TX Ser A			1	1FE	424,444	114.4620	457,848	400,000	411,931		(2,573)			5.000	4.210	MS	6,667	20,000	08/21/2009	03/01/2025
481304-3J-0	Judson TX ISD			1	1FE	509,880	108.9190	544,595	500,000	502,825		(1,271)			5.000	4.710	FA	10,417	25,000	09/23/2008	02/01/2021
490303-HZ-0	Kent County MI Bldg Auth BAB Ser A			1	1FE	1,900,000	115.8660	2,201,454	1,900,000	1,900,000					6.250	6.250	JD	9,896	118,750	11/10/2009	12/01/2030
495033-DR-0	King Cnty WA Sch Dist Ser B			1	1FE	189,485	119.8380	179,757	150,000	181,936		(3,676)			5.000	2.070	JD	625	7,500	11/26/2012	12/01/2025
542264-AL-0	Lone Star College Sys TX			1	1FE	2,079,300	113.6180	2,272,360	2,000,000	2,033,344		(8,324)			5.000	4.495	FA	37,778	100,000	08/08/2008	08/15/2021
544646-A6-9	Los Angeles CA Ser J-1				1FE	750,000	124.6530	934,898	750,000	750,000					5.981	5.982	JJ	22,429	44,858	04/22/2010	05/01/2027
586145-PA-6	Memphis TN				1FE	434,732	107.9480	431,792	400,000	408,369		(4,556)			5.000	3.750	AO	5,000	20,000	08/12/2008	10/01/2016
592112-DZ-6	Nashville & Davidson Ctny TN Ser A			1	1FE	1,441,850	118.3250	1,479,063	1,250,000	1,363,337		(18,570)			5.000	3.190	JJ	31,250	62,500	07/08/2010	07/01/2022
592112-JH-0	Nashville & Davidson Ctny TN			1	1FE	220,785	121.3820	212,419	175,000	211,328		(4,446)			5.000	2.005	JJ	4,375	8,750	11/01/2012	07/01/2023
655867-PW-3	Norfolk VA Ser C				1FE	376,126	110.8180	360,159	325,000	360,793		(9,322)			4.000	1.000	AO	3,250	13,000	05/06/2013	10/01/2018
662523-WY-1	North Slope Boro AK BAB				1FE	1,600,000	114.8010	1,836,816	1,600,000	1,600,000					5.126	5.126	JD	228	82,016	10/21/2009	06/30/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66702R-HS-4	Northside Independent SD Ref - Ser A				1FE	300,463	121.0400	302,600	250,000	300,097		(365)			5.000	1.971	FA	2,083		11/13/2014	02/15/2022
681712-PK-5	Omaha NE				1FE	1,226,350	120.7680	1,207,680	1,000,000	1,140,767		(20,360)			5.250	2.780	AO	13,125	52,500	08/03/2010	04/01/2021
720390-YK-3	Pierce Cnty WA Sch Dist Ser A			1	1FE	626,665	120.3400	601,700	500,000	603,613		(11,890)			5.000	2.140	JD	2,083	25,000	01/11/2013	12/01/2024
727199-KH-3	Plano TX ISD BAB			1	1FE	1,720,026	112.9420	1,920,014	1,700,000	1,710,400		(2,193)			6.170	5.998	FA	39,625	104,890	10/29/2009	02/15/2029
734260-U5-9	Harris Cnty TX Ser A				1FE	800,115	115.4880	866,160	750,000	770,443		(3,805)			5.000	4.357	AO	9,375	37,500	01/14/2010	10/01/2019
812626-R6-8	Seattle WA Ser A				1FE	312,331	108.9570	299,632	275,000	298,881		(8,556)			4.000	0.801	AO	2,750	11,000	05/13/2013	10/01/2017
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						22,995,395	XXX	24,731,345	21,215,000	22,400,136		(181,476)			XXX	XXX	XXX	301,668	1,078,787	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						22,995,395	XXX	24,731,345	21,215,000	22,400,136		(181,476)			XXX	XXX	XXX	301,668	1,078,787	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
011798-KU-8	Alaska St Muni Bond Bank Ser 1 Rev			1	1FE	339,352	117.5130	334,912	285,000	330,500		(4,956)			5.000	2.781	FA	5,938	14,250	02/27/2013	02/01/2029
011798-KV-6	Alaska St Muni Bond Bank Ser 1 Rev			1	1FE	266,627	117.1950	263,689	225,000	259,864		(3,787)			5.000	2.841	FA	4,688	11,250	02/27/2013	02/01/2030
011798-LL-7	Alaska St Muni Bond Bank Ser 1			1	1FE	367,386	120.6290	361,887	300,000	356,254		(6,227)			5.000	2.431	FA	6,250	15,000	02/27/2013	02/01/2025
011798-LM-5	Alaska St Muni Bond Bank Ser 1 Rev			1	1FE	303,460	119.9050	299,763	250,000	294,668		(4,919)			5.000	2.541	FA	5,208	12,500	02/27/2013	02/01/2026
052414-MP-1	Austin TX Elec Utility Sys Rev			1	1FE	220,539	119.9160	209,853	175,000	211,920		(4,274)			5.000	2.080	MN	1,118	8,750	12/05/2012	11/15/2024
155048-CQ-2	Centrl Puget Sound WA			1	1FE	239,318	117.6240	235,248	200,000	231,988		(4,077)			5.000	2.520	FA	4,167	10,000	03/04/2013	02/01/2028
159442-AJ-1	Chapel Hill NC Rev				1FE	212,620	118.7500	207,813	175,000	202,804		(3,975)			5.000	2.320	JD	729	8,750	06/15/2012	06/01/2021
20774U-XN-0	Connecticut St Hlth & Eductnl Rev				1FE	355,362	109.9690	340,904	310,000	337,882		(10,897)			5.000	1.330	JJ	7,750	15,500	05/16/2013	07/01/2017
207758-NY-5	Connecticut St Spl Tax Oblig Rev			1	1FE	654,719	117.9060	713,331	605,000	648,209		(4,511)			5.000	3.950	JJ	15,125	30,250	07/11/2013	01/01/2028
235241-PC-4	Dallas TX Area Rapid Tran Ref - Ser A Rev			1	1FE	182,031	123.5670	185,351	150,000	181,872		(159)			5.000	2.560	JD	417		11/20/2014	12/01/2025
25477G-HX-6	District Columbia Ser G			1	1FE	286,680	118.2760	295,690	250,000	276,728		(3,394)			5.000	3.260	JD	1,042	12,500	12/16/2011	12/01/2028
30382L-DU-9	Fairfax Cty Economic Dev Auth Ser A			1	1FE	226,962	118.7940	237,588	200,000	225,803		(1,159)			5.000	3.431	AO	2,500	2,639	06/13/2014	10/01/2034
349515-NQ-5	Fort Worth TX Ser C Rev				1FE	905,708	115.1840	863,880	750,000	830,736		(18,493)			5.000	2.250	FA	14,167	37,500	10/08/2010	02/15/2019
360066-NN-0	Fulton Cnty GA			1	1FE	591,790	117.1950	585,975	500,000	577,151		(8,480)			5.000	2.831	JJ	12,500	25,000	03/06/2013	01/01/2029
373541-SM-9	Georgia St Muni Elec Auth Rev Ser C				1FE	250,606	119.0380	238,076	200,000	239,729		(5,248)			5.000	1.950	JJ	5,000	10,000	11/21/2012	01/01/2022
396066-CZ-3	Greenville Cnty SC Rev				1FE	665,695	122.5490	643,382	525,000	627,032		(13,393)			5.500	2.430	JD	2,406	28,875	01/11/2012	12/01/2021
41422E-DM-2	Harris Cnty TX Met Tran Auth Ser A Rev			1	1FE	261,145	114.7920	286,980	250,000	259,956		(1,189)			5.000	4.320	MN	2,083	12,500	01/08/2014	11/01/2036
442435-YM-9	Houston TX Rev Ser C				1FE	903,098	114.7540	860,655	750,000	825,778		(18,527)			5.000	2.259	MN	4,792	37,500	08/25/2010	11/15/2018
45129W-MA-5	Idaho St Hsg & Fin Assn Rev			1	1FE	634,752	113.6350	681,810	600,000	631,911		(2,841)			5.000	4.250	JJ	13,833	13,917	01/15/2014	07/15/2031
45203H-AL-6	Illinois Fin Auth Univ Chicago Rev			1	1FE	248,650	113.6740	255,767	225,000	242,050		(2,407)			5.500	4.087	FA	4,675	12,375	02/27/2012	08/15/2041
45884A-WW-9	Intermountain Pwr Agy UT Pwr Ser A				1FE	1,077,310	110.5460	1,105,460	1,000,000	1,024,763		(9,247)			5.000	3.950	JJ	25,000	50,000	09/10/2008	07/01/2017
534272-A2-5	Lincoln NE Elec Rev Rev			1	1FE	201,423	114.3020	200,029	175,000	195,880		(2,365)			5.000	3.230	MS	2,917	8,750	07/13/2012	09/01/2037
534272-ZN-2	Lincoln NE Elec Rev				1FE	202,137	121.4200	212,485	175,000	198,496		(2,686)			5.000	3.024	MS	2,917	8,750	08/16/2013	09/01/2022
546589-VJ-8	Louisville & Jefferson Cnty KY Ser A Rev			1	1FE	180,566	122.2900	183,435	150,000	180,293		(272)			5.000	2.660	MN	750		11/20/2014	05/15/2026
59333P-B7-2	Miami-Dade Cnty FL Aviation Ser A			1	1FE	210,658	116.1340	232,268	200,000	209,399		(1,005)			5.000	4.280	AO	2,500	10,000	09/27/2013	10/01/2024
59333P-K4-9	Miami-Dade Cnty FL Aviation Ser A Rev			1	1FE	291,648	116.2430	290,608	250,000	291,523		(125)			5.000	3.021	AO	486		12/16/2014	10/01/2025
59333P-K9-8	Miami-Dade Cnty FL Aviation Ser A Rev			1	1FE	335,424	113.6230	340,869	300,000	335,301		(123)			5.000	3.561	AO	583		12/03/2014	10/01/2031
604146-AM-2	Minnesota St Gen Fund Ser B Rev			1	1FE	554,229	119.7150	538,718	450,000	534,747		(10,828)			5.000	2.150	MS	7,500	22,500	03/05/2013	03/01/2024
606092-GA-6	MO Joint Muni Electric Util Ser A			1	1FE	291,808	118.4000	296,000	250,000	290,872		(935)			5.000	2.921	JJ	2,917		09/24/2014	01/01/2027
613681-U7-8	County of Montgomery TX Ser A			1	1FE	210,609	122.0910	213,659	175,000	209,690		(919)			5.000	2.560	MS	3,646		09/17/2014	03/01/2026
63968A-SB-2	Nebraska Pub Pwr Dist Rev			1	1FE	750,938	113.6400	852,300	750,000	750,610		(85)			5.000	4.984	JJ	18,750	37,500	12/09/2010	01/01/2031
644693-LR-2	New Hampshire St Rev Ser B			1	1FE	215,604	117.1840	205,072	175,000	206,966		(4,127)			5.000	2.201	FA	3,646	8,750	11/14/2012	02/01/2024
645918-YB-3	New Jersey Economic Dev Auth Rev				1FE	1,591,845	112.0240	1,680,360	1,500,000	1,551,016		(11,670)			5.000	4.060	JD	3,333	75,000	04/18/2011	12/15/2018
646136-DW-8	New Jersey St Ser A Rev				1FE	286,573	114.6680	269,470	235,000	272,544		(7,168)			5.250	1.860	JD	548	12,338	01/07/2013	12/15/2019
646139-RD-9	New Jersey St Turn Pk Auth Ser D Rev			2	1FE	222,500	93.0000	232,500	250,000	225,349		1,504			0.193	0.691	MAR	3	265	02/08/2013	01/01/2030
64971W-MW-7	New York City Transitional Fin			1	1FE	586,020	120.1470	600,735	500,000	584,980		(1,040)			5.000	2.951	FA	3,333		11/06/2014	08/01/2029
64972H-PK-2	New York City NY Rev			1	1FE	308,148	115.4030	288,508	250,000	288,629		(9,254)			5.250	1.310	JJ	6,052	13,125	11/13/2012	01/15/2022
649906-DK-7	New York St Dorm Auth Ser A Rev			1	1FE	1,372,450	119.5310	1,494,138	1,250,000	1,335,575		(10,921)			5.000	3.838	AO	15,625	62,500	05/19/2011	10/01/2022
64990E-DD-6	New York St Dorm Auth Rev Ser A				1FE	215,968	122.2230	213,890	175,000	207,073		(3,610)			5.000	2.450	JD	389	8,750	06/15/2012	12/15/2022
665444-JD-8	Northern Mun Pwr Agy MN Ser A-1 Rev				1FE	855,503	116.1970	871,478	750,000	811,158		(11,102)			5.000	3.221	JJ	18,750	37,500	10/07/2010	01/01/2020
677581-EZ-9	Ohio St Major New Street Ser 1			1	1FE	183,792	118.2560	177,384	150,000	176,926		(3,267)			5.000	2.360	JD	333	7,500	11/07/2012	12/15/2023
678505-BU-1	Oklahoma St Agric & Mech Ser A Rev			1	1FE	176,081	115.1540	172,731	150,000	170,682		(3,428)			5.000	2.350	FA	3,125	7,500	05/24/2013	08/01/2024
681793-7U-3	Omaha NE Public Pwr Ser A Rev			1	1FE	177,497	118.9200	178,380	150,000	172,939		(2,911)			5.000	2.620	FA	3,125	7,500	05/29/2013	02/01/2025
681810-KJ-5	City of Omaha NE Sewer Revenue Rev			1	1FE	241,636	123.5980	247,196	200,000	241,356		(280)			5.000	2.610	MN	750		11/20/2014	11/15/2025
681810-KK-2	City of Omaha NE Sewer Revenue Rev			1	1FE	239,118	122.8790	245,758	200,000	238,857		(261)			5.000	2.740	MN	750		11/20/2014	11/15/2026
708796-E7-8	Pennsylvania St Hsg Rev				1FE	150,000	101.7730	152,660	150,000	150,000					2.600	2.600	AO	975	3,900	11/16/2012	04/01/2020
708796-E9-4	Pennsylvania St Hsg Rev			1	1FE	225,000	100.8840	226,989	225,000	225,000					3.000	3.000	AO	1,688	6,750	11/16/2012	04/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73358W-TM-6	Port Auth NY & NJ REV				1FE	206,147	119.6400	209,370	175,000	205,763		(383)			5.000	2.710	MS	3,160		11/12/2014	09/01/2023
736742-RN-9	Portland OR Swr Sys Ser B			1	1FE	2,083,700	113.0650	2,261,300	2,000,000	2,033,422		(8,768)			5.000	4.472	JD	4,444	100,000	06/26/2008	06/15/2022
762197-LQ-2	Rhode Island St Hlth & Eductnl Rev				1FE	182,106	118.1350	177,203	150,000	175,936		(2,956)			5.000	2.550	MN	1,250	7,500	11/01/2012	11/01/2022
79642B-HM-8	San Antonio TX Wtr BAB Ser B				1FE	750,000	111.4030	835,523	750,000	750,000					4.543	4.543	MN	4,354	34,073	11/18/2009	05/15/2019
802072-RH-3	Santa Fe NM Ser A Rev				1FE	314,793	107.8770	302,056	280,000	301,400		(8,736)			4.000	0.800	JD	933	11,200	05/09/2013	06/01/2017
83755L-UY-0	South Dakota State Bldg Auth Ser A Rev			1	1FE	178,965	121.6630	182,495	150,000	178,650		(315)			5.000	2.690	JD	625	1,938	11/14/2014	06/01/2025
843375-WN-2	Southern MN Pwr Agy Ser A				1FE	1,129,380	109.2200	1,092,200	1,000,000	1,041,877		(19,999)			5.250	3.075	JJ	26,250	52,500	05/12/2010	01/01/2017
850000-2F-6	Spring Independent School Dist			1	1FE	205,039	121.5620	212,734	175,000	203,904		(1,135)			5.000	3.010	FA	4,375		06/25/2014	08/15/2025
880558-BS-9	Tennessee State School Bond Rev Ser A			1	1FE	406,851	113.6020	397,607	350,000	394,260		(5,309)			5.000	3.061	MN	2,917	17,500	07/20/2012	05/01/2039
882723-NY-1	State of Texas Ser A			1	1FE	183,522	124.2980	186,447	150,000	182,623		(899)			5.000	2.475	AO	1,875		09/09/2014	10/01/2026
89602N-ZE-7	Triborough NY Rev			1	1FE	547,479	122.0240	536,906	440,000	528,947		(10,247)			5.000	2.190	MN	2,811	22,000	02/27/2013	11/15/2023
914119-B8-4	University of Cincinnati OH Ref - Ser D Rev			1	1FE	213,325	122.5750	214,506	175,000	213,210		(115)			5.000	2.500	JD	292		12/03/2014	06/01/2025
914641-X2-6	Univ of Nebraska Rev				1FE	263,007	112.0200	252,045	225,000	249,596		(5,248)			4.000	1.480	JJ	4,500	9,000	05/17/2012	07/01/2019
915183-TY-3	University of Utah Ser B			1	1FE	250,047	116.3900	261,878	225,000	248,950		(1,097)			5.000	3.550	FA	5,188		06/13/2014	08/01/2036
915200-UK-3	Univ of Vermont Rev			1	1FE	179,411	121.8240	182,736	150,000	178,966		(444)			5.000	2.731	AO	1,271		09/19/2014	10/01/2025
92778W-BK-1	Virginia College Building Auth Rev			1	1FE	211,027	121.0280	211,799	175,000	210,853		(174)			5.000	2.591	MS	1,167		12/09/2014	09/01/2028
95308R-FA-2	W Harris Cnty TX Rev				1FE	216,232	105.8870	211,774	200,000	210,781		(3,567)			3.000	1.140	JD	267	6,000	05/22/2013	12/15/2017
95308R-FB-0	W Harris Cnty TX Rev				1FE	335,554	110.4290	325,766	295,000	324,534		(7,214)			4.000	1.390	JD	524	11,800	05/22/2013	12/15/2018
95308R-FE-4	W Harris Cnty TX Rev				1FE	210,798	119.0400	208,320	175,000	204,843		(3,909)			5.000	2.330	JD	389	8,750	05/22/2013	12/15/2021
976834-EP-2	Wisconsin Public Power Ser A			1	1FE	259,615	102.3950	255,988	250,000	250,807		(1,564)			5.000	4.340	JJ	6,250	12,500	09/05/2008	07/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						27,797,975	XXX	28,344,278	24,600,000	26,962,781		(301,117)			XXX	XXX	XXX	317,618	1,002,694	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128MB-X6-9	FHLMC Pool #G13201			2	1	164,967	107.4420	185,515	172,665	166,498		762			4.500	6.033	MON	647	7,770	08/19/2008	07/01/2023
3128MB-XQ-5	FHLMC Pool #G13187			2	1	178,382	107.4140	199,787	185,997	179,810		648			4.500	6.019	MON	697	8,370	06/20/2008	06/01/2023
3128MC-GZ-2	FHLMC Pool #G13616			2	1	138,278	108.0870	146,665	135,691	137,788		(234)			4.500	3.862	MON	509	6,106	08/12/2009	07/01/2024
3128MD-XJ-7	FHLMC Pool #G14981			2	1	479,128	106.2360	483,545	455,161	478,124		(1,004)			3.500	2.474	MON	1,328	11,948	02/21/2014	12/01/2028
3128MJ-Q7-8	FHLMC Pool #G08477			2	1	153,591	104.1820	154,301	148,107	153,325		(140)			3.500	2.999	MON	432	5,184	02/01/2012	02/01/2042
3128MJ-RM-4	FHLMC Pool #G08491			2	1	350,303	104.1540	351,349	337,336	349,699		(332)			3.500	3.018	MON	984	11,807	05/11/2012	05/01/2042
3128MJ-S4-3	FHLMC Pool #G08538			2	1	230,318	104.0880	238,503	229,136	230,278		(23)			3.500	3.445	MON	668	8,020	08/06/2013	07/01/2043
3128MM-RE-5	FHLMC Pool #G18484			2	1	878,966	103.9190	886,809	853,365	877,577		(1,134)			3.000	2.368	MON	2,133	25,601	11/12/2013	10/01/2028
3128PL-CS-9	FHLMC Pool #J08181			2	1	150,183	107.3340	168,078	156,593	151,928		1,154			4.500	5.519	MON	587	7,047	06/20/2008	06/01/2023
3128PM-6D-7	FHLMC Pool #J09868			2	1	210,148	108.0180	221,528	205,084	209,307		(367)			4.500	3.534	MON	769	9,229	05/06/2009	06/01/2024
3128PQ-FE-6	FHLMC Pool #J11065			2	1	406,590	108.0200	423,069	391,658	403,127		(1,786)			4.500	3.591	MON	1,469	17,625	11/04/2009	10/01/2024
31292S-AN-0	FHLMC Pool #C09013			2	1	1,040,337	101.2270	1,034,831	1,022,287	1,039,451		(395)			3.000	2.804	MON	2,556	30,669	08/16/2012	09/01/2042
312944-FE-6	FHLMC Pool #A95565			2	1	1,358,827	106.7240	1,473,166	1,380,352	1,359,665		425			4.000	4.295	MON	4,601	55,214	12/21/2010	12/01/2040
312988-KQ-0	FHLMC Pool #B70303			2	1	166,186	110.2300	181,824	164,949	165,732		(374)			5.000	4.968	MON	687	8,248	03/02/2004	02/01/2034
3132GU-DX-9	FHLMC Pool #Q08818			2	1	435,909	104.1720	437,287	419,774	435,138		(287)			3.500	3.034	MON	1,224	14,692	05/11/2012	06/01/2042
3132HL-PP-2	FHLMC Pool #Q10430			2	1	527,407	104.1260	519,231	498,657	526,172		(485)			3.500	2.771	MON	1,454	17,453	07/19/2012	08/01/2042
3132J8-UR-9	FHLMC Pool #Q17391			2	1	1,792,850	107.2300	1,844,652	1,720,276	1,791,707		(1,143)			4.000	3.306	MON	5,734	51,608	02/14/2014	04/01/2043
3132JP-P2-2	FHLMC Pool #Q22241			2	1	1,527,755	107.2000	1,565,122	1,460,002	1,525,506		(1,756)			4.000	3.619	MON	4,867	58,400	10/08/2013	10/01/2043
3132L5-AF-0	FHLMC Pool #V80006			2	1	1,897,714	101.2100	1,839,894	1,817,897	1,894,755		(1,667)			3.000	2.548	MON	4,545	54,537	04/30/2013	04/01/2043
3132M8-QW-9	FHLMC Pool #Q27969			2	1	525,006	107.1840	532,598	496,901	524,680		(327)			4.000	3.572	MON	1,656	6,625	08/05/2014	08/01/2044
3136AC-U5-8	Federal National Mortgage Assn			2	1	452,088	105.1560	457,388	434,962	451,516		(514)			3.500	3.072	MON	254	15,224	11/22/2013	08/25/2042
3138EN-HJ-1	FNMA Pool #AL5632			2	1	526,522	107.8080	533,537	494,895	526,233		(290)			4.664	4.160	MON	1,923	4,949	09/09/2014	08/01/2044
3138X3-AY-8	FNMA Pool #AU3622			2	1	1,414,177	106.8520	1,435,915	1,343,835	1,411,863		(1,652)			4.000	3.576	MON	4,479	53,753	11/01/2013	07/01/2043
3138X3-BX-9	FNMA Pool #AU3653			2	1	2,488,584	106.8520	2,529,091	2,366,910	2,485,843		(2,161)			4.000	3.337	MON	7,890	94,676	11/01/2013	09/01/2043
31396Q-F2-0	Federal National Mtg Assn CMO			2	1	128,775	102.1240	130,033	127,328	127,326		(459)			4.000	3.395	MON	424	5,093	07/21/2009	04/25/2027
31412U-L7-3	FNMA Pool #935150			2	1	163,424	107.8970	169,446	157,044	162,515		(439)			4.500	2.674	MON	589	7,067	10/06/2009	04/01/2024
31414P-M2-2	FNMA Pool #972077			2	1	374,746	107.2960	391,059	364,467	371,651		(1,412)			4.500	3.739	MON	1,367	16,401	04/07/2009	02/01/2023
31415M-4F-9	FNMA Pool #984722			2	1	95,145	107.4140	105,684	98,389	95,840		326			4.500	5.455	MON	369	4,427	06/30/2008	06/25/2023
31416T-JN-0	FNMA Pool #AA9268			2	1	78,389	106.3100	84,058	79,069	78,474		43			4.000	4.219	MON	264	3,163	05/28/2009	07/01/2024
38377L-AQ-1	Government National Mtg Assn CMO			2	1	265,508	108.3110	270,778	250,000	265,363		(145)			4.000	3.426	MON	833	2,500	09/17/2014	09/20/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						18,600,206	XXX	18,994,740	17,968,789	18,576,889		(15,168)			XXX	XXX	XXX	55,941	623,405	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						46,398,181	XXX	47,339,018	42,568,789	45,539,671		(316,285)			XXX	XXX	XXX	373,559	1,626,098	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
03523T-BP-2	Anheuser-Busch InBev Worldwide				1FE	1,217,684	97.9390	1,273,207	1,300,000	1,227,161		8,363			2.500	3.347	JJ	14,986	32,500	11/07/2013	07/15/2022
03524B-AE-6	Anheuser-Busch Inbev Fin				1FE	249,938	104.1140	260,285	250,000	249,937					3.700	3.703	FA	3,854	4,728	01/22/2014	02/01/2024
037833-AN-0	Apple Computer Inc				1FE	750,000	100.0500	750,375	750,000	750,000					0.226	0.221	FMAN	258	1,150	04/29/2014	05/05/2017
073902-CD-8	Bear Stearns Cos Inc				1FE	454,141	108.3100	541,550	500,000	484,508		3,896			4.650	5.637	JJ	11,560	23,250	03/02/2005	07/02/2018
084664-AT-8	Berkshire Hathaway				1FE	2,052,203	100.1750	2,003,500	2,000,000	2,000,186		(6,620)			4.850	4.509	JJ	44,728	97,000	07/16/2005	01/15/2015
126408-GQ-0	CSX Corp				2FE	604,680	120.1360	600,680	500,000	559,233		(13,047)			7.375	4.187	FA	15,365	36,875	04/20/2011	02/01/2019
126650-CC-2	CVS Health Corp			1	2FE	760,470	106.3660	797,745	750,000	759,621		(849)			4.000	3.825	JD	2,167	30,000	01/21/2014	12/05/2023
172967-FD-8	Citigroup Inc				1FE	1,051,620	101.5400	1,015,400	1,000,000	1,004,525		(11,714)			4.750	3.534	MN	5,542	47,500	09/22/2010	05/19/2015
199575-AT-8	Columbus Southern Power Co Ser D				2FE	307,148	131.4200	328,550	250,000	305,398		(1,749)			6.600	4.763	MS	5,500	16,500	01/24/2014	03/01/2033
20030N-BH-3	Comcast Corp				1FE	248,293	106.8510	267,128	250,000	248,345		52			4.250	4.303	JJ	4,899	5,313	04/14/2014	01/15/2033
208251-AE-8	Conoco Inc				1FE	1,596,875	133.4950	1,668,688	1,250,000	1,493,820		(11,447)			6.950	5.020	AO	18,340	86,875	06/17/2003	04/15/2029
209111-EV-1	Consolidated Edison NY				1FE	1,473,978	118.8140	1,485,175	1,250,000	1,358,030		(24,600)			7.125	4.683	JD	7,422	89,063	10/21/2009	12/01/2018
22541L-AR-4	Credit Suisse Bank				1FE	770,608	100.1710	772,318	771,000	770,966		20			4.875	4.880	JJ	17,331	37,586	03/02/2005	01/15/2015
260003-AJ-7	Dover Corp				1FE	511,090	110.5720	552,860	500,000	507,446		(1,048)			4.300	4.024	MS	7,167	21,500	04/26/2011	03/01/2021
302570-BC-9	FPL Group Capital				2FE	687,282	106.8310	601,459	563,000	584,471		(21,680)			7.875	3.771	JD	1,971	44,336	11/17/2009	12/15/2015
31428X-AX-4	FedEx Corp				2FE	770,145	111.9860	839,895	750,000	769,579		(566)			4.900	4.691	JJ	16,946	18,988	01/24/2014	01/15/2034
38141E-A7-4	Goldman Sachs Group Inc				1FE	998,820	101.7190	1,017,190	1,000,000	999,828		247			3.700	3.726	FA	15,417	37,000	07/21/2010	08/01/2015
428236-BW-2	Hewlett Packard Co				2FE	238,483	102.1170	255,293	250,000	243,231		2,336			2.600	3.659	MS	1,914	6,500	11/30/2012	09/15/2017
45506D-EZ-4	Indiana ST FIN Auth			1	1FE	344,097	121.9380	335,330	275,000	332,403		(6,431)			5.000	2.170	FA	5,729	13,750	02/26/2013	02/01/2024
46625H-HS-2	J P Morgan Chase & Co				1FE	759,120	109.1810	818,858	750,000	755,575		(875)			4.400	4.248	JJ	14,575	33,000	08/19/2010	07/22/2020
494550-BT-2	Kinder Morgan Energy Partners			1	2FE	397,976	98.3330	393,332	400,000	398,184		208			3.500	3.582	MS	4,667	7,272	02/19/2014	03/01/2021
50076Q-AZ-9	Kraft Food Group Inc				2FE	244,815	102.7370	256,843	250,000	245,401		526			3.500	3.786	JD	608	8,750	11/13/2013	06/06/2022
53947M-AA-4	Lloyds TSB Bank				1FE	1,029,090	100.1220	1,001,220	1,000,000	1,000,204		(7,233)			4.375	3.632	JJ	20,538	43,750	09/30/2010	01/12/2015
565849-AD-8	Marathon Oil Corp				2FE	788,837	110.8140	775,698	700,000	740,461		(13,731)			6.000	3.765	AO	10,500	42,000	04/14/2011	10/01/2017
58933Y-AJ-4	Merck & Co Inc				1FE	498,640	107.4050	537,025	500,000	498,657		17			4.150	4.166	MN	2,478	10,375	07/30/2014	05/18/2043
609207-AB-1	Mondelez International Inc			1	2FE	749,190	105.0460	787,845	750,000	749,246		56			4.000	4.013	FA	12,500	16,250	01/09/2014	02/01/2024
666807-BG-6	Northrop Grumman Corp				2FE	710,130	100.7080	755,310	750,000	713,389		3,259			3.250	3.925	FA	10,156	28,505	01/22/2014	08/01/2023
693476-BJ-1	PNC Funding Corp				1FE	933,126	112.6340	968,652	860,000	903,536		(7,550)			5.125	4.017	FA	17,508	44,075	10/26/2010	02/08/2020
713448-BS-6	Pepsico Inc				1FE	272,743	111.8460	279,615	250,000	272,525		(218)			4.875	4.294	MN	2,031	6,094	07/10/2014	11/01/2040
713448-BY-3	Pepsico Inc				1FE	1,246,986	99.8440	1,297,972	1,300,000	1,253,388		5,660			2.750	3.315	MS	11,519	35,750	11/07/2013	03/05/2022
78573A-AC-4	SABMiller Holdings Inc SER 144A				1FE	271,053	111.6190	279,048	250,000	270,905		(147)			4.950	4.417	JJ	5,706		08/12/2014	01/15/2042
84756N-AD-1	Spectra Energy Partners			1	2FE	249,413	105.9460	264,865	250,000	249,449		42			4.750	4.779	MS	3,497	11,545	09/16/2013	03/15/2024
85771P-AN-2	Statoil ASA				1FE	1,099,197	104.3070	1,147,377	1,100,000	1,099,191		23			3.700	3.709	MS	13,567	33,125	11/05/2013	03/01/2024
863667-AB-7	Stryker Corp				1FE	512,465	106.9920	534,960	500,000	507,559		(1,329)			4.375	4.040	JJ	10,087	21,875	01/31/2011	01/15/2020
863667-AG-6	Stryker Corp			1	1FE	398,741	103.3330	413,332	400,000	398,750		10			4.375	4.394	MN	2,236	9,431	05/13/2014	05/15/2044
887317-AF-2	Time Warner Inc				2FE	783,248	109.9620	824,715	750,000	771,002		(3,540)			4.875	4.268	MS	10,766	36,563	05/03/2011	03/15/2020
88732J-AV-0	Time Warner Cable				2FE	519,090	100.2310	501,155	500,000	500,419		(5,116)			3.500	2.457	FA	7,292	17,500	03/16/2011	02/01/2015
910678-ZH-7	United Independent School Dist			1	1FE	208,994	123.3200	215,810	175,000	207,755		(1,239)			5.000	2.770	FA	3,306	365	06/24/2014	08/15/2026
913017-BV-0	United Technologies Corp				1FE	730,755	102.1640	766,230	750,000	732,983		1,980			3.100	3.449	JD	1,938	23,250	11/08/2013	06/01/2022
92343V-BR-4	Verizon Communications				2FE	249,190	111.0590	277,648	250,000	249,251		64			5.150	5.192	MS	3,791	12,768	09/11/2013	09/15/2023
92343V-BS-2	Verizon Communications				2FE	301,860	123.3440	308,360	250,000	300,881		(979)			6.400	4.741	MS	4,711	14,028	08/27/2014	09/15/2033
925524-BG-4	Viacom Inc				2FE	798,304	108.3580	866,864	800,000	798,846		153			4.500	4.526	MS	12,000	36,000	04/26/2011	03/01/2021
927804-FH-2	Virginia Electric & Power Co				1FE	1,611,060	112.0480	1,680,720	1,500,000	1,565,467		(13,064)			5.000	3.932	JD	208	75,000	04/20/2011	06/30/2019
927804-FP-4	Virginia Electric & Power Co SER D			1	1FE	273,268	113.3860	283,465	250,000	273,166		(101)			4.650	4.092	FA	4,392		10/02/2014	08/15/2043
931142-CB-7	Wal-Mart Stores Inc				1FE	867,218	122.1710	916,283	750,000	864,941		(2,277)			5.250	4.139	MS	13,125	19,688	05/01/2014	09/01/2035
931142-DD-2	Wal-Mart Stores Inc				1FE	1,007,540	110.4030	1,104,030	1,000,000	1,005,050		(697)			4.250	4.157	AO	8,972	42,500	04/18/2011	04/15/2021
976826-BK-2	Wisconsin Power & Light			1	1FE	249,785	103.9150	259,788	250,000	249,773		(12)			4.100	4.105	AO	2,192		10/06/2014	10/15/2044
98389B-AM-2	Xcel Energy Inc				2FE	771,030	110.3980	827,985	750,000	763,403		(2,178)			4.700	4.323	MN	4,504	35,250	04/14/2011	05/15/2020
988498-AJ-0	Yum Brands Inc			1	2FE	734,145	102.3490	767,618	750,000	735,603		1,324			3.875	4.136	MN	4,844	29,143	11/13/2013	11/01/2023
89352H-AK-5	Trans-Canada Pipelines		A		1FE	1,498,335	100.3260	1,504,890	1,500,000	1,498,462		139			3.750	3.763	AO	11,719	57,656	11/07/2013	10/16/2023
05565Q-CD-8	BP Capital Mkts PLC		F		1FE	700,613	94.2190	706,643	750,000	704,734		4,121			2.750	3.592	MN	2,922	20,625	02/04/2014	05/10/2023
06739G-BB-4	Barclays Bank PLC		F		1FE	619,584	100.8660	605,196	600,000	601,286		(4,893)			3.900	3.062	AO	5,460	23,400	01/26/2011	04/07/2015
21685W-DD-6	Rabobank Nederland		F		1FE	270,550	106.4500	266,125	250,000	266,250		(2,037)			3.875	2.857	FA	3,848	9,688	11/05/2012	02/08/2022
25152R-WZ-2	Deutsche Bank AG London		F		1FE	250,000	100.4000	251,000	250,000	250,000					0.624	0.621	FA	544	886	05/22/2014	05/30/2017
25243Y-AU-3	Diageo Capital PLC		F	1	1FE	919,610	97.5770	975,770	1,000,000	927,752		7,303			2.625	3.638	AO	4,521	26,250	11/13/2013	04/29/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44328M-AC-8	HSBC Bank PLC		R		1FE	2,072,720	108.0010	2,160,020	2,000,000	2,044,800		(7,072)			4.125	3.679	FA	31,854	82,500	10/20/2010	08/12/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						40,685,971	XXX	41,948,889	39,244,000	40,016,934		(134,241)			XXX	XXX	XXX	486,176	1,565,269	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
12514A-AE-1	Citigroup/Deutche Bank CMO			2	1FM	724,519	109.4630	746,703	682,151	698,298		(6,577)			5.886	3.949	MON	3,346	40,151	10/11/2011	11/15/2044
12527E-AD-0	CFCRE Comm Mtg Trust CMO			2	1FM	1,012,656	112.3630	1,123,630	1,000,000	1,007,265		(1,662)			4.961	4.794	MON	4,134	49,613	07/20/2011	03/15/2021
50179M-AE-1	LB-UBS Comm Mtg Trust CMO			2	1FM	3,747,082	105.3660	3,608,786	3,425,000	3,526,392		(68,257)			5.372	3.268	MON	10,222	183,991	11/03/2011	09/15/2039
92903P-AA-7	Vornado DP LLC CMO			2	1FM	560,773	102.9300	577,204	560,773	560,712		(13)			2.970	2.983	MON	971	16,653	08/10/2010	09/13/2028
92936C-AJ-8	WF-RBS Comm Mtg Trust CMO			2	1FM	3,787,395	113.3620	4,251,075	3,750,000	3,774,315		(4,070)			4.902	4.798	MON	15,319	183,825	07/21/2011	07/15/2021
92937U-AD-0	WF-RBS Comm Mtg Tr			2	1FM	617,988	100.2210	601,326	600,000	615,222		(1,696)			3.001	2.659	MON	1,501	18,006	04/17/2013	05/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						10,450,413	XXX	10,908,723	10,017,924	10,182,204		(82,275)			XXX	XXX	XXX	35,493	492,239	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
12622X-AD-2	CNH Equipment Trust			2	1FE	164,326	100.4080	165,033	164,363	164,358		8			2.040	2.055	MON	149	3,353	05/04/2011	10/17/2016
14313N-AD-4	Carmax Auto Owner Trust Ser 2013-3			2	1FE	249,988	100.2700	250,675	250,000	250,000		11			1.490	1.503	MON	166	3,725	07/31/2013	01/15/2019
161571-GC-2	Chase Issuance Trust Ser 2013-A8			2	1FE	500,254	99.8760	499,380	500,000	500,211		(43)			1.010	0.990	MON	224	3,787	03/21/2014	10/15/2018
17305E-DK-8	Citibank Credit Card Issuance Ser 2006-A7			2	1FE	496,914	99.5640	497,820	500,000	497,557		637			0.222	0.424	MJSD	49	1,493	11/20/2013	12/17/2018
254683-BF-1	Discover Card Execution Note Ser 2013-A6			2	1FE	1,503,340	100.3890	1,505,835	1,500,000	1,502,844		(451)			0.612	0.553	MON	408	9,175	11/07/2013	04/15/2021
57165A-AA-6	Marriott Vacation Club Owner			2	1FE	252,580	101.6880	256,880	252,615	252,589		3			2.510	2.527	MON	194	6,341	06/20/2012	05/20/2030
58768W-AD-1	Mercedes-Benz Auto Ser 2013-1			2	1FE	749,876	99.7800	748,350	750,000	749,928		36			1.130	1.147	MON	377	8,475	07/23/2013	10/15/2016
61750W-AX-1	Morgan Stanley Capital I			2	1FM	2,040,692	105.6580	1,979,329	1,873,336	1,922,407		(37,149)			5.332	3.244	MON	8,324	100,009	09/07/2011	12/15/2043
61760R-AZ-5	Morgan Stanley Capital I			2	1FM	673,863	103.1080	687,948	667,211	668,994		(1,553)			3.224	2.994	MON	1,793	21,511	09/14/2011	07/15/2049
82650H-AA-1	Sierra Receivables Fding Co 144A			2	1FE	529,915	99.3960	526,863	530,064	529,936		19			2.200	2.222	MON	356	11,661	10/29/2013	05/20/2021
82652B-AA-2	MetroPCS Wireless Inc Ser 2013-2A			2	1FE	152,148	100.7760	153,334	152,153	152,149					2.280	2.292	MON	106	3,469	07/17/2013	11/20/2025
90290K-AD-7	USAA Auto Owner Trust Ser 2014-1			2	1FE	499,914	99.0720	495,360	500,000	500,000		86			0.940	1.212	MON	209	3,721	02/25/2014	05/15/2019
98160N-AD-1	World Omni Auto Receivables Tr Ser 2013-B			2	1FE	499,864	99.4850	497,425	500,000	499,889		21			1.320	1.337	MON	293	6,600	10/23/2013	01/15/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						8,313,675	XXX	8,264,232	8,139,743	8,190,862		(38,373)			XXX	XXX	XXX	12,648	183,320	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						59,450,059	XXX	61,121,845	57,401,667	58,389,999		(254,889)			XXX	XXX	XXX	534,316	2,240,828	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						143,523,938	XXX	146,745,862	131,429,000	141,222,496	344,721	(1,067,708)			XXX	XXX	XXX	1,542,898	4,693,656	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						20,155,979	XXX	20,660,799	19,551,488	20,133,037		(13,445)			XXX	XXX	XXX	61,678	691,662	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						10,450,413	XXX	10,908,723	10,017,924	10,182,204		(82,275)			XXX	XXX	XXX	35,493	492,239	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						8,313,675	XXX	8,264,232	8,139,743	8,190,862		(38,373)			XXX	XXX	XXX	12,648	183,320	XXX	XXX
8399999 - Total Bonds						182,444,005	XXX	186,579,617	169,138,156	179,728,599	344,721	(1,201,801)			XXX	XXX	XXX	1,652,717	6,060,878	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
00101J-10-6	ADT Corp			155.000	5,616	36.230	5,616	3,982		124		(657)		(657)		L	10/31/2012
001055-10-2	AFLAC Inc			240.000	14,662	61.090	14,662	9,497		360		(1,370)		(1,370)		L	09/30/2011
00206R-10-2	AT&T Inc			2,875.000	96,571	33.590	96,571	73,699		5,290		(4,514)		(4,514)		L	09/30/2011
002824-10-0	Abbott Laboratories			8,590.000	386,722	45.020	386,722	254,501		6,568		56,119		56,119		L	09/24/2014
00287Y-10-9	AbbVie Inc			910.000	59,550	65.440	59,550	20,206		1,511		11,493		11,493		L	01/02/2013
00724F-10-1	Adobe Systems Inc			220.000	15,994	72.700	15,994	6,118				2,821		2,821		L	07/29/2011
00817Y-10-8	Aetna Inc			177.000	15,723	88.830	15,723	5,611		159		3,582		3,582		L	03/28/2007
00846U-10-1	Agilent Technologies Inc			190.000	7,779	40.940	7,779	4,015		100		(55)		(55)		L	07/23/2010
009158-10-6	Air Products & Chemicals Inc			110.000	15,865	144.230	15,865	6,188		332		3,570		3,570		L	10/17/2007
009363-10-2	Airgas Inc			50.000	5,759	115.180	5,759	3,275		107		167		167		L	07/23/2010
00971T-10-1	Akamai Technologies Inc			105.000	6,611	62.960	6,611	1,831				1,657		1,657		L	07/24/2007
013817-10-1	Alcoa Inc			790.000	12,474	15.790	12,474	9,679		81		2,671		2,671		L	04/23/2014
015351-10-9	Alexion Pharmaceuticals Inc			105.000	19,428	185.030	19,428	10,567				5,475		5,475		L	09/19/2012
018490-10-2	Allergan Inc			170.000	36,140	212.590	36,140	9,382		34		17,257		17,257		L	03/28/2007
020002-10-1	Allstate Corp			195.000	13,699	70.250	13,699	6,576	55	213		3,063		3,063		L	06/05/2013
021441-10-0	Altera Corp			90.000	3,325	36.940	3,325	1,805		59		399		399		L	03/28/2007
02209S-10-3	Altria Group Inc			1,160.000	57,153	49.270	57,153	23,142	603	2,274		12,621		12,621		L	03/28/2007
023135-10-6	Amazon.com Inc			220.000	68,277	310.350	68,277	12,220				(19,457)		(19,457)		L	08/26/2009
025537-10-1	American Electric Power			320.000	19,430	60.720	19,430	8,408		650		4,474		4,474		L	04/17/2009
025816-10-9	American Express Co			525.000	48,846	93.040	48,846	23,532		515		1,213		1,213		L	09/30/2011
026874-78-4	American Intl Group Inc			7,090.000	397,111	56.010	397,111	249,060		3,545		35,166		35,166		L	01/23/2013
03027X-10-0	American Tower REIT			260.000	25,701	98.850	25,701	12,496	99	265		4,948		4,948		L	05/23/2012
03073E-10-5	AmerisourceBergen Corp			180.000	16,229	90.160	16,229	6,732		179		3,573		3,573		L	06/05/2013
03076C-10-6	Ameriprise Financial Inc			55.000	7,274	132.250	7,274	1,285		124		946		946		L	03/28/2007
031162-10-0	Amgen Inc			440.000	70,088	159.290	70,088	23,927		1,074		19,892		19,892		L	07/23/2010
032095-10-1	Amphenol Corp CL A			100.000	5,381	53.810	5,381	1,728	13	43		922		922		L	10/10/2014
032511-10-7	Anadarko Petroleum Corp			310.000	25,575	82.500	25,575	14,053		307		986		986		L	09/30/2011
032654-10-5	Analog Devices Inc			260.000	14,435	55.520	14,435	5,010		385		1,193		1,193		L	03/28/2007
036752-10-3	Anthem Inc			165.000	20,736	125.670	20,736	7,717		72		13,019		13,019		L	12/03/2014
037411-10-5	Apache Corp			250.000	15,668	62.670	15,668	17,876		157		(4,616)		(4,616)		L	11/19/2014
03748R-10-1	Apartment Invt & Mgmt Co CL A			22.000	817	37.150	817	221		23		247		247		L	03/28/2007
037833-10-0	Apple Computer Inc			5,324.000	587,663	110.380	587,663	158,073		9,827		160,967		160,967		L	06/09/2014
038222-10-5	Applied Materials Inc			700.000	17,444	24.920	17,444	7,091		280		5,068		5,068		L	07/19/2006
039483-10-2	Archer-Daniels-Midland			390.000	20,280	52.000	20,280	10,798		374		3,354		3,354		L	07/23/2010
04621X-10-8	Assurant Inc			80.000	5,474	68.430	5,474	2,358		85		165		165		L	01/30/2008
052769-10-6	Autodesk Inc			200.000	12,012	60.060	12,012	5,082				1,948		1,948		L	03/28/2007
053015-10-3	Automatic Data Process			275.000	22,927	83.370	22,927	10,259	135	528		3,438		3,438		L	07/23/2010
053332-10-2	Autozone Inc			10.000	6,191	619.110	6,191	1,275				1,412		1,412		L	03/28/2007
053484-10-1	Avalonbay Communities Inc			72.000	11,764	163.390	11,764	4,228	84	328		3,252		3,252		L	03/28/2007
054937-10-7	BB&T Corp			410.000	15,945	38.890	15,945	9,638		390		644		644		L	09/30/2011
057224-10-7	Baker Hughes Inc			265.000	14,859	56.070	14,859	12,920		170		215		215		L	06/05/2013
060505-10-4	Bank Amer Corp			5,973.000	106,857	17.890	106,857	60,617		699		13,786		13,786		L	07/30/2014
064058-10-0	Bank of NY Mellon Corp			465.000	18,865	40.570	18,865	12,306		297		2,517		2,517		L	07/30/2014
067383-10-9	Bard C R Inc			60.000	9,997	166.620	9,997	4,988		52		1,961		1,961		L	11/20/2007
071813-10-9	Baxter Intl Inc			2,145.000	157,207	73.290	157,207	95,841	1,115	4,333		8,022		8,022		L	07/28/2010
075887-10-9	Becton Dickinson			90.000	12,524	139.160	12,524	6,049		201		2,580		2,580		L	07/23/2010
075896-10-0	Bed Bath & Beyond Inc			90.000	6,855	76.170	6,855	2,288				(372)		(372)		L	03/28/2007
081437-10-5	Bemis Co			130.000	5,877	45.210	5,877	3,972		140		553		553		L	07/23/2010
084670-70-2	Berkshire Hathaway Inc CL B			971.000	145,796	150.150	145,796	73,919				30,674		30,674		L	02/16/2010
086516-10-1	Best Buy Co Inc			200.000	7,796	38.980	7,796	5,018		86		486		486		L	09/24/2014
09062X-10-3	Biogen Idec Inc			145.000	49,220	339.450	49,220	9,454				8,682		8,682		L	09/30/2011
09247X-10-1	BlackRock Inc			77.000	27,532	357.560	27,532	15,579		594		3,164		3,164		L	04/01/2011
093671-10-5	H&R Block Inc			185.000	6,231	33.680	6,231	2,203	37	148		858		858		L	03/28/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
097023-10-5	Boeing Co			400.000	51,992	129.980	51,992	26,360		1,168		(2,604)		(2,604)		L	09/30/2011
099724-10-6	BorgWarner Inc			80.000	4,396	54.950	4,396	3,018		41		(77)		(77)		L	01/26/2012
101121-10-1	Boston Properties Inc			100.000	12,869	128.690	12,869	6,707	65	485		2,832		2,832		L	03/28/2007
101137-10-7	Boston Scientific Corp			18,285.000	242,276	13.250	242,276	131,499				22,491		22,491		L	10/24/2013
110122-10-8	Bristol-Myers Squibb			1,033.000	60,978	59.030	60,978	24,692		1,488		6,074		6,074		L	07/23/2010
111320-10-7	Broadcom Corp			185.000	8,016	43.330	8,016	3,869		86		2,456		2,456		L	06/25/2014
115637-20-9	Brown-Forman CP CL B			120.000	10,541	87.840	10,541	4,881		142		1,472		1,472		L	02/25/2013
124857-20-2	CBS Corp CL B			360.000	19,922	55.340	19,922	2,948	54	184		(3,024)		(3,024)		L	03/28/2007
12504L-10-9	CBRE Group Inc CL A			180.000	6,165	34.250	6,165	1,720				1,431		1,431		L	09/18/2013
12508E-10-1	CDK Global Inc			110.000	4,484	40.760	4,484	1,764		13		2,720		2,720		L	10/01/2014
125269-10-0	CF Industries Holdings Inc			45.000	12,264	272.540	12,264	4,954		225		1,778		1,778		L	09/25/2008
12541W-20-9	C H Robinson Worldwide Inc			100.000	7,489	74.890	7,489	5,428		143		1,654		1,654		L	07/23/2010
125509-10-9	CIGNA Corp			215.000	22,126	102.910	22,126	3,623		9		3,317		3,317		L	03/28/2007
12572Q-10-5	CME Group Inc			150.000	13,298	88.650	13,298	8,450	300	672		1,529		1,529		L	02/23/2011
125896-10-0	CMS Energy Corp			200.000	6,950	34.750	6,950	2,368		216		1,596		1,596		L	03/28/2007
126408-10-3	CSX Corp			750.000	27,173	36.230	27,173	9,715		473		5,595		5,595		L	03/28/2007
126650-10-0	CVS Health Corp			655.000	63,083	96.310	63,083	22,244		720		16,205		16,205		L	03/28/2007
12673P-10-5	CA Inc			215.000	6,547	30.450	6,547	3,786		215		(688)		(688)		L	03/28/2007
12686C-10-9	Cablevision Systems Corp CL A			150.000	3,096	20.640	3,096	2,708		23		389		389		L	09/24/2014
127097-10-3	Cabot Oil & Gas Corp			160.000	4,738	29.610	4,738	1,274		13		(1,464)		(1,464)		L	07/23/2010
13057Q-10-7	California Resources Corp			200.000	1,102	5.510	1,102	876				226		226		L	12/01/2014
13342B-10-5	Cameron Intl Corp			180.000	8,991	49.950	8,991	7,904				(1,724)		(1,724)		L	01/30/2008
14040H-10-5	Capital One Financial Corp			3,160.000	260,858	82.550	260,858	240,755		468		7,408		7,408		L	12/16/2014
14149Y-10-8	Cardinal Health Inc			100.000	8,073	80.730	8,073	6,926		69		1,147		1,147		L	06/25/2014
14170T-10-1	CareFusion Corp			90.000	5,341	59.340	5,341	3,299				1,757		1,757		L	08/15/2013
143130-10-2	CarMax Inc			180.000	11,984	66.580	11,984	4,295				3,521		3,521		L	09/30/2011
143658-30-0	Carnival Cruise Lines CL A			190.000	8,613	45.330	8,613	5,837		190		980		980		L	09/30/2011
149123-10-1	Caterpillar Inc			375.000	34,324	91.530	34,324	21,526		975		270		270		L	11/17/2009
151020-10-4	Celgene Corp			500.000	55,930	111.860	55,930	13,220				13,688		13,688		L	06/18/2014
15189T-10-7	CenterPoint Energy Inc			340.000	7,966	23.430	7,966	6,603		323		85		85		L	08/15/2013
156700-10-6	CenturyLink Inc			391.000	15,476	39.580	15,476	13,645		731		2,163		2,163		L	07/30/2014
156782-10-4	Cerner Corp			120.000	7,759	64.660	7,759	2,300				1,070		1,070		L	07/23/2010
165167-10-7	Chesapeake Energy Corp			285.000	5,577	19.570	5,577	5,314		100		(1,731)		(1,731)		L	05/23/2012
166764-10-0	Chevron Corp			1,045.000	117,228	112.180	117,228	67,189		4,399		(13,303)		(13,303)		L	07/23/2010
169656-10-5	Chipotle Mexican Grill Inc			20.000	13,690	684.510	13,690	6,059				3,035		3,035		L	09/30/2011
171232-10-1	Chubb Corp			170.000	17,590	103.470	17,590	8,781	85	330		1,163		1,163		L	03/28/2007
171798-10-1	Cimarex Energy Co			1,920.000	203,520	106.000	203,520	183,405		1,014		(9,475)		(9,475)		L	09/09/2014
172062-10-1	Cincinnati Financial Corp			140.000	7,256	51.830	7,256	4,070	62	244		(76)		(76)		L	03/28/2007
17275R-10-2	Cisco Systems Inc			10,476.000	291,390	27.815	291,390	194,018		7,752		56,413		56,413		L	12/13/2012
172908-10-5	Cintas Corp			110.000	8,628	78.440	8,628	2,555		187		2,074		2,074		L	03/28/2007
172967-42-4	Citigroup Inc			7,896.000	427,253	54.110	427,253	293,374		316		16,428		16,428		L	01/23/2014
177376-10-0	Citrix Systems Inc			90.000	5,742	63.800	5,742	2,038				50		50		L	03/28/2007
189054-10-9	Clorox Co			80.000	8,337	104.210	8,337	5,446		232		916		916		L	01/26/2012
189754-10-4	Coach Inc			190.000	7,136	37.560	7,136	6,622		128		515		515		L	07/30/2014
191216-10-0	Coca Cola Co			2,380.000	100,484	42.220	100,484	51,430		2,904		2,166		2,166		L	05/18/2006
19122T-10-9	Coca Cola Enterprises Inc			130.000	5,749	44.220	5,749	2,614		130		12		12		L	03/28/2007
192446-10-2	Cognizant Technology Solutions			410.000	21,591	52.660	21,591	6,076				890		890		L	03/10/2014
194162-10-3	Colgate Palmolive			510.000	35,287	69.190	35,287	16,399		724		2,030		2,030		L	09/29/2009
20030N-10-1	Comcast Corp			5,480.000	317,895	58.010	317,895	170,180		4,768		33,127		33,127		L	08/29/2013
205363-10-4	Computer Sciences			105.000	6,620	63.050	6,620	4,880		90		753		753		L	02/25/2013
205887-10-2	ConAgra Inc			340.000	12,335	36.280	12,335	5,736		340		877		877		L	03/28/2007
20825C-10-4	ConocoPhillips			740.000	51,104	69.060	51,104	32,414		2,102		(1,177)		(1,177)		L	07/23/2010
20854P-10-9	CONSOL Energy Inc			140.000	4,733	33.810	4,733	5,491		35		(592)		(592)		L	03/28/2007
209115-10-4	Consolidated Edison Inc			195.000	12,872	66.010	12,872	10,108		422		1,913		1,913		L	04/23/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
21036P-10-8	Constellation Brands Inc CL A			105.000	10,308	98.170	10,308	1,673				2,918		2,918		L	03/28/2007
219350-10-5	Corning Inc			640.000	14,675	22.930	14,675	8,064		256		3,270		3,270		L	09/30/2011
22160K-10-5	Costco Wholesale Corp			240.000	34,020	141.750	34,020	12,893		330		5,455		5,455		L	03/28/2007
22822V-10-1	Crown Castle Intl Corp New			190.000	14,953	78.700	14,953	10,034		156		4,919		4,919		L	12/16/2014
231021-10-6	Cummins Inc			110.000	15,859	144.170	15,859	4,923		309		352		352		L	09/29/2009
23331A-10-9	Dr Horton Inc			210.000	5,311	25.290	5,311	1,485		42		624		624		L	03/28/2007
233331-10-7	DTE Energy Co			140.000	12,092	86.370	12,092	3,878	97	372		2,797		2,797		L	07/24/2007
235851-10-2	Danaher Corp			395.000	33,855	85.710	33,855	10,780	40	128		3,361		3,361		L	04/17/2009
237194-10-5	Darden Restaurants Inc			90.000	5,277	58.630	5,277	4,623		50		653		653		L	09/24/2014
23918K-10-8	DaVita HealthCare Partners Inc			40.000	3,030	75.740	3,030	1,118				495		495		L	09/25/2008
244199-10-5	Deere & Co			205.000	18,136	88.470	18,136	10,740	123	455		(586)		(586)		L	11/17/2009
247361-70-2	Delta Air Lines Inc			545.000	26,809	49.190	26,809	12,791		164		11,837		11,837		L	09/18/2013
249030-10-7	Dentsply International Inc			140.000	7,458	53.270	7,458	4,826	9	37		671		671		L	09/29/2009
25179M-10-3	Devon Energy Corp New			5,975.000	365,730	61.210	365,730	374,158		4,745		(18,931)		(18,931)		L	10/24/2014
254687-10-6	Walt Disney Co			3,555.000	334,845	94.190	334,845	136,176	4,088	3,057		63,243		63,243		L	02/15/2012
254709-10-8	Discover Financial Service			277.000	18,141	65.490	18,141	3,337		255		2,643		2,643		L	11/17/2009
25470F-10-4	Discovery Communications Inc CL A			120.000	4,134	34.450	4,134	2,763				(1,393)		(1,393)		L	02/25/2013
25470F-30-2	Discovery Communications Inc			120.000	4,046	33.720	4,046	2,662				1,384		1,384		L	08/07/2014
25490A-30-9	DirectTV CL A			280.000	24,276	86.700	24,276	8,586				4,939		4,939		L	12/28/2009
256677-10-5	Dollar General Corp			180.000	12,726	70.700	12,726	8,182				1,868		1,868		L	02/25/2013
256746-10-8	Dollar Tree Inc			125.000	8,798	70.380	8,798	5,228				1,745		1,745		L	01/26/2012
25746U-10-9	Dominion Resources Inc VA			390.000	29,991	76.900	29,991	17,273		936		4,762		4,762		L	03/28/2007
257867-10-1	Donnelley (RR) & Sons			130.000	2,185	16.805	2,185	953		135		(452)		(452)		L	03/28/2007
260003-10-8	Dover Corp			2,715.000	194,720	71.720	194,720	122,867		4,208		(23,830)		(23,830)		L	03/04/2014
260543-10-3	Dow Chemical Co			695.000	31,699	45.610	31,699	18,692	292	994		841		841		L	07/18/2012
26138E-10-9	Dr Pepper Snapple Group Inc			190.000	13,619	71.680	13,619	7,370	78	306		4,362		4,362		L	09/30/2011
263534-10-9	Du Pont De Nemours			515.000	38,079	73.940	38,079	20,407		948		4,620		4,620		L	08/24/2010
26441C-20-4	Duke Energy Corp New			437.000	36,479	83.540	36,479	24,638		1,376		6,345		6,345		L	07/03/2012
26483E-10-0	Dun & Bradstreet Corp			5.000	605	120.960	605	372		9		(9)		(9)		L	12/17/2008
268648-10-2	EMC Corp			1,225.000	36,432	29.740	36,432	17,042		527		5,623		5,623		L	07/23/2010
26875P-10-1	EOG Resources Inc			3,470.000	319,483	92.070	319,483	186,785		1,537		27,471		27,471		L	10/14/2014
26884L-10-9	EQT Corp			130.000	9,841	75.700	9,841	5,879		16		(1,830)		(1,830)		L	12/28/2009
269246-40-1	E Trade Financial Corp			195.000	4,730	24.255	4,730	3,938				632		632		L	06/25/2014
277432-10-0	Eastman Chemical Co			1,460.000	110,756	75.860	110,756	108,069	584	161		(879)		(879)		L	10/23/2014
278642-10-3	EBay Inc			640.000	35,917	56.120	35,917	11,625				803		803		L	07/23/2010
278865-10-0	Ecolab Inc			170.000	17,768	104.520	17,768	7,949	56	187		43		43		L	04/16/2008
281020-10-7	Edison International			220.000	14,406	65.480	14,406	7,652	92	312		4,220		4,220		L	03/28/2007
28176E-10-8	Edwards Lifesciences Corp			60.000	7,643	127.380	7,643	4,277				3,697		3,697		L	09/30/2011
291011-10-4	Emerson Electric Co			350.000	21,606	61.730	21,606	14,935		616		(2,958)		(2,958)		L	03/28/2007
29364G-10-3	Entergy Corp			130.000	11,372	87.480	11,372	8,118		403		3,285		3,285		L	03/05/2014
294429-10-5	Equifax Inc			100.000	8,087	80.870	8,087	3,668		100		1,178		1,178		L	03/28/2007
29476L-10-7	Equity Residential Properties			210.000	15,086	71.840	15,086	7,094	105	452		4,194		4,194		L	03/28/2007
297178-10-5	Essex Property Trust Inc			45.000	9,297	206.600	9,297	8,310		117		987		987		L	06/25/2014
30161N-10-1	Exelon Corp			525.000	19,467	37.080	19,467	16,449		330		2,346		2,346		L	09/24/2014
30212P-30-3	Expedia Inc			55.000	4,695	85.360	4,695	4,258		32		437		437		L	07/30/2014
302130-10-9	Expeditors Intl of Wash Inc			125.000	5,576	44.610	5,576	5,464		40		113		113		L	11/19/2014
30219G-10-8	Express Scripts Hldg Co			3,021.000	255,788	84.670	255,788	174,390				42,845		42,845		L	03/18/2014
30231G-10-2	Exxon Mobil Corp			2,254.000	208,382	92.450	208,382	120,359		6,086		(19,722)		(19,722)		L	06/04/2012
302445-10-1	Flir Systems Inc			20.000	646	32.310	646	396		8		44		44		L	03/03/2009
302491-30-3	FMC Corp			5.000	285	57.030	285	229	1	3		(92)		(92)		L	01/26/2012
30249U-10-1	FMC Technologies Inc			90.000	4,216	46.840	4,216	1,848				(483)		(483)		L	07/24/2009
30303#-10-7	Facility Insurance Corp CL A			56,429.000	41,532	0.736	41,532			428		3,555		3,555		A	08/21/1997
30303M-10-2	Facebook Inc			1,023.000	79,814	78.020	79,814	57,964				22,092		22,092		L	11/19/2014
307000-10-9	Family Dollar Stores			30.000	2,376	79.210	2,376	850		36		427		427		L	03/28/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
311900-10-4	Fastenal Co			185.000	8,799	47.560	8,799	3,639		185		9		9		L	10/30/2008
31428X-10-6	FedEx Corp			160.000	27,786	173.660	27,786	10,830	32	112		4,782		4,782		L	09/30/2011
315616-10-2	F5 Networks Inc			5.000	652	130.466	652	579				73		73		L	07/30/2014
31620M-10-6	Fidelity National Information			130.000	8,086	62.200	8,086	2,366		125		1,108		1,108		L	03/28/2007
316773-10-0	Fifth Third Bancorp			500.000	10,188	20.375	10,188	5,055	65	250		(328)		(328)		L	09/30/2011
320517-10-5	First Horizon National Corp			228.000	3,096	13.580	3,096	1,824	11	46		440		440		L	08/26/2009
336433-10-7	First Solar Inc			45.000	2,007	44.595	2,007	3,070				(1,064)		(1,064)		L	09/24/2014
337738-10-8	FISERV Inc			170.000	12,065	70.970	12,065	4,500				2,026		2,026		L	03/28/2007
337932-10-7	FirstEnergy Corp			280.000	10,917	38.990	10,917	9,606		202		1,311		1,311		L	06/25/2014
343412-10-2	Fluor Corp			50.000	3,032	60.630	3,032	2,245	11	40		(983)		(983)		L	03/28/2007
34354P-10-5	Flowserve Corp			180.000	10,769	59.830	10,769	5,292	29	112		(3,420)		(3,420)		L	08/26/2009
345370-86-0	Ford Motor Co			2,243.000	34,767	15.500	34,767	6,186		1,121		157		157		L	04/17/2009
354613-10-1	Franklin Resources			3,210.000	177,738	55.370	177,738	170,818	482	1,486		(7,923)		(7,923)		L	01/17/2014
35671D-85-7	Freeport-McMoRan Inc			570.000	13,315	23.360	13,315	18,221		713		(8,197)		(8,197)		L	08/26/2009
35906A-10-8	Frontier Communications Corp CL B			625.000	4,169	6.670	4,169	4,099		63		70		70		L	09/24/2014
36467W-10-9	GameStop Corp			25.000	845	33.800	845	760		26		(329)		(329)		L	07/30/2014
364730-10-1	Gannett Co Inc			5,080.000	162,204	31.930	162,204	139,376	1,016	2,822		22,828		22,828		L	03/19/2014
364760-10-8	Gap Inc			130.000	5,474	42.110	5,474	2,276		112		394		394		L	03/28/2007
369550-10-8	General Dynamics Corp			255.000	35,093	137.620	35,093	15,083		617		10,728		10,728		L	05/23/2012
369604-10-3	General Electric			5,095.000	128,751	25.270	128,751	87,622	1,172	4,118		(13,146)		(13,146)		L	09/24/2014
370023-10-3	General Growth Properties Inc			300.000	8,439	28.130	8,439	6,861	51	93		1,578		1,578		L	04/23/2014
370334-10-4	General Mills			320.000	17,066	53.330	17,066	11,370		515		1,094		1,094		L	07/23/2010
37045V-10-0	General Motors Co			765.000	26,706	34.910	26,706	26,150		612		(2,053)		(2,053)		L	09/24/2014
372460-10-5	Genuine Parts Co			160.000	17,051	106.570	17,051	6,074	92	362		3,741		3,741		L	12/21/2007
375558-10-3	Gilead Sciences Inc			890.000	83,891	94.260	83,891	15,389				17,052		17,052		L	07/23/2010
38141G-10-4	Goldman Sachs Group Inc			240.000	46,519	193.830	46,519	31,832		540		3,977		3,977		L	09/30/2011
382550-10-1	Goodyear Tire & Rubber Co			5,760.000	164,563	28.570	164,563	125,809		346		38,754		38,754		L	10/22/2014
38259P-50-8	Google Inc CL A			160.000	84,906	530.660	84,906	36,329				(4,851)		(4,851)		L	03/03/2009
38259P-70-6	Google Inc CL C			150.000	78,960	526.400	78,960	33,941				45,019		45,019		L	04/03/2014
384802-10-4	W W Grainger Inc			15.000	3,823	254.890	3,823	1,333		63		(8)		(8)		L	07/24/2009
40414L-10-9	HCP Inc			230.000	10,127	44.030	10,127	8,446		501		1,773		1,773		L	04/16/2008
406216-10-1	Halliburton Co			570.000	22,418	39.330	22,418	17,465		359		(6,509)		(6,509)		L	09/30/2011
40650V-10-0	Halyard Health Inc			23.000	1,046	45.470	1,046	526				520		520		L	11/03/2014
412822-10-8	Harley Davidson Inc			55.000	3,625	65.910	3,625	933		61		(183)		(183)		L	03/28/2007
413086-10-9	Harman Intl Industries			45.000	4,802	106.710	4,802	4,783		30		19		19		L	06/25/2014
413875-10-5	Harris Corp			80.000	5,746	71.820	5,746	3,611		142		161		161		L	07/23/2010
416515-10-4	Hartford Financial Servs Group			300.000	12,507	41.690	12,507	7,921	54	162		1,715		1,715		L	07/30/2014
42217K-10-6	Health Care REIT Inc			190.000	14,377	75.670	14,377	9,829		537		3,498		3,498		L	04/23/2014
423452-10-1	Helmerich & Payne Inc			75.000	5,057	67.420	5,057	3,076		197		(1,250)		(1,250)		L	07/23/2010
427866-10-8	Hershey Foods Corp			110.000	11,432	103.930	11,432	3,821		224		737		737		L	03/28/2007
42809H-10-7	Hess Corp			190.000	14,026	73.820	14,026	10,309		190		(1,744)		(1,744)		L	07/23/2010
428236-10-3	Hewlett Packard Co			1,110.000	44,544	40.130	44,544	22,983	178	678		13,487		13,487		L	09/18/2013
437076-10-2	Home Depot Inc			760.000	79,777	104.970	79,777	20,377		1,429		17,199		17,199		L	07/23/2010
438516-10-6	Honeywell Intl Inc			480.000	47,962	99.920	47,962	16,409		896		4,104		4,104		L	09/29/2009
441060-10-0	Hospira Inc			100.000	6,125	61.250	6,125	4,057				1,997		1,997		L	03/28/2007
44107P-10-4	Host Hotels & Resorts Inc			503.000	11,956	23.770	11,956	9,673	30	240		1,743		1,743		L	04/23/2014
444859-10-2	Humana Inc			100.000	14,363	143.630	14,363	3,728	28	110		4,041		4,041		L	03/28/2007
452308-10-9	Illinois Tool Works Inc			2,375.000	224,913	94.700	224,913	104,645	1,152	4,144		25,223		25,223		L	09/30/2011
458140-10-0	Intel Corp			2,785.000	101,068	36.290	101,068	45,474		2,506		28,783		28,783		L	09/30/2011
45822P-10-5	Integrys Energy Group Inc			80.000	6,228	77.850	6,228	3,819		218		1,875		1,875		L	07/23/2010
45866F-10-4	Intercontinental Exchange Inc			47.000	10,307	219.290	10,307	3,875		122		(265)		(265)		L	10/17/2007
459200-10-1	IBM Corp			1,620.000	259,913	160.440	259,913	234,461		6,885		(43,951)		(43,951)		L	10/29/2013
460146-10-3	International Paper Co			265.000	14,199	53.580	14,199	5,667		384		1,356		1,356		L	09/19/2012
460690-10-0	Interpublic Group			430.000	8,931	20.770	8,931	1,703		163		1,320		1,320		L	03/28/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
461202-10-3	Intuit Inc			90.000	8,297	92.190	8,297	2,955		74		1,428		1,428		L	02/25/2013
46120E-60-2	Intuitive Surgical Inc			30.000	15,868	528.940	15,868	8,335				4,346		4,346		L	06/25/2008
462846-10-6	Iron Mountain Inc			123.000	4,755	38.660	4,755	2,966		357		1,274		1,274		L	11/04/2014
46625H-10-0	J P Morgan Chase & Co			7,712.000	482,617	62.580	482,617	276,598		11,968		31,534		31,534		L	11/19/2014
466313-10-3	Jabil Circuit Inc			190.000	4,148	21.830	4,148	3,323		61		834		834		L	12/28/2009
478160-10-4	Johnson & Johnson			1,535.000	160,515	104.570	160,515	86,925		4,237		19,924		19,924		L	07/23/2010
478366-10-7	Johnson Controls Inc			380.000	18,369	48.340	18,369	10,613	99	334		(1,125)		(1,125)		L	09/28/2010
48203R-10-4	Juniper Networks Inc			5,880.000	131,242	22.320	131,242	113,064		1,176		(2,959)		(2,959)		L	07/29/2014
482480-10-0	KLA-Tencor Corp			110.000	7,735	70.320	7,735	2,397		2,024		645		645		L	03/28/2007
485170-30-2	Kansas City Southern			10.000	1,220	122.030	1,220	1,016	3	6		204		204		L	04/23/2014
487836-10-8	Kellogg Co			150.000	9,816	65.440	9,816	7,798		285		656		656		L	07/24/2007
49271M-10-0	Keurig Green Mountain Inc			50.000	6,620	132.395	6,620	4,718		25		1,902		1,902		L	04/23/2014
493267-10-8	KeyCorp			630.000	8,757	13.900	8,757	5,233		158		302		302		L	07/23/2010
49338L-10-3	Keysight Technologies Inc			95.000	3,208	33.770	3,208	1,554				1,654		1,654		L	11/03/2014
494368-10-3	Kimberly Clark			2,430.000	280,762	115.540	280,762	172,492	2,041	7,975		37,003		37,003		L	11/19/2014
49456B-10-1	Kinder Morgan Inc			445.000	18,828	42.310	18,828	14,542		685		3,200		3,200		L	04/23/2014
49926D-10-9	Knowles Corp			80.000	1,884	23.550	1,884	1,456				428		428		L	03/03/2014
500255-10-4	Kohl's Corp			160.000	9,766	61.040	9,766	7,852		250		686		686		L	09/30/2011
50076Q-10-6	Kraft Food Group Inc			252.000	15,790	62.660	15,790	8,186	139	536		2,205		2,205		L	10/02/2012
501044-10-1	Kroger Co			345.000	22,152	64.210	22,152	7,083		235		8,515		8,515		L	03/28/2007
501797-10-4	L Brands Inc			145.000	12,550	86.550	12,550	3,551		342		3,582		3,582		L	11/20/2012
502424-10-4	L-3 Communications Hldgs Inc			80.000	10,097	126.210	10,097	5,809		192		1,548		1,548		L	12/02/2005
50540R-40-9	Laboratory Corp of Amer Hldgs			80.000	8,632	107.900	8,632	6,255				1,322		1,322		L	09/30/2011
512807-10-8	Lam Research Corp			110.000	8,727	79.340	8,727	7,288	20	20		1,440		1,440		L	06/25/2014
518439-10-4	Estee Lauder Cos CL A			90.000	6,858	76.200	6,858	1,558		76		79		79		L	10/30/2008
524660-10-7	Leggett & Platt			160.000	6,818	42.610	6,818	3,421	50	194		1,867		1,867		L	07/23/2010
526057-10-4	Lennar Corp CL A			130.000	5,825	44.810	5,825	1,127		21		683		683		L	08/24/2007
527288-10-4	Leucadia National Corp			85.000	1,906	22.420	1,906	2,252		11		(346)		(346)		L	06/25/2014
52729N-30-8	Level 3 Communications Inc			155.000	7,654	49.380	7,654	7,603				51		51		L	11/19/2014
532457-10-8	Eli Lilly and Co			570.000	39,324	68.990	39,324	20,239		1,117		10,254		10,254		L	07/18/2012
534187-10-9	Lincoln National Corp			130.000	7,497	57.670	7,497	3,325		83		787		787		L	11/17/2009
535678-10-6	Linear Technology			2,645.000	120,612	45.600	120,612	80,805		2,857		132		132		L	09/30/2011
539830-10-9	Lockheed Martin Corp			105.000	20,220	192.570	20,220	8,210		576		4,611		4,611		L	12/17/2008
540424-10-8	Loews Corp			158.000	6,639	42.020	6,639	6,277		39		(983)		(983)		L	11/20/2012
544147-10-1	Lorillard Inc			223.000	14,036	62.940	14,036	5,220		549		2,734		2,734		L	09/30/2011
548661-10-7	Lowe's Cos Inc			630.000	43,344	68.800	43,344	13,543		517		12,128		12,128		L	07/23/2010
55616P-10-4	Macy's Inc			300.000	19,725	65.750	19,725	6,257	94	338		3,705		3,705		L	07/18/2012
565849-10-6	Marathon Oil Corp			375.000	10,609	28.290	10,609	7,560		300		(2,629)		(2,629)		L	07/23/2010
56585A-10-2	Marathon Petroleum Corp			225.000	20,309	90.260	20,309	4,845		414		(331)		(331)		L	06/27/2011
571748-10-2	Marsh & Mclennan Cos Inc			4,515.000	258,439	57.240	258,439	198,820		4,786		40,093		40,093		L	10/25/2013
571903-20-2	Marriott International CL A			125.000	9,754	78.030	9,754	3,024		96		3,585		3,585		L	03/28/2007
574599-10-6	Masco Corp			240.000	6,048	25.200	6,048	5,110		22		938		938		L	07/30/2014
57636Q-10-4	MasterCard Inc CL A			625.000	53,850	86.160	53,850	11,829		275		1,634		1,634		L	01/22/2014
577081-10-2	Mattel Inc			300.000	9,284	30.945	9,284	4,800		456		(4,991)		(4,991)		L	03/28/2007
579780-20-6	McCormick & Co			120.000	8,916	74.300	8,916	3,848	48	178		646		646		L	10/30/2008
580135-10-1	McDonalds Corp			1,695.000	158,822	93.700	158,822	103,067		5,560		(5,644)		(5,644)		L	07/28/2010
580645-10-9	McGraw Hill Financial Inc			185.000	16,461	88.980	16,461	4,290		222		1,994		1,994		L	10/17/2007
58155Q-10-3	McKesson HBOC Inc			110.000	22,834	207.580	22,834	7,809	26	106		5,080		5,080		L	07/29/2011
582839-10-6	Mead Johnson Nutrition Co			95.000	9,551	100.540	9,551	4,159	36	139		1,594		1,594		L	12/18/2009
585055-10-6	Medtronic Inc			5,224.000	377,173	72.200	377,173	198,218		6,112		77,367		77,367		L	01/14/2013
58933Y-10-5	Merck & Co Inc			1,625.000	92,284	56.790	92,284	49,639	731	2,860		10,953		10,953		L	03/28/2011
59156R-10-8	MetLife Inc			3,525.000	190,667	54.090	190,667	174,775		3,610		8,388		8,388		L	09/24/2014
594918-10-4	Microsoft Corp			10,390.000	482,616	46.450	482,616	280,897		11,713		91,256		91,256		L	09/24/2014
595017-10-4	Microchip Technology Inc			20.000	902	45.110	902	657		28		7		7		L	12/21/2007

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
595112-10-3	Micron Technology Inc			640.000	22,406	35.010	22,406	3,091				8,486		8,486		L	03/28/2007
609207-10-5	Mondelez International Inc			1,072.000	38,940	36.325	38,940	21,618	161	611		1,099		1,099		L	08/24/2010
61166W-10-1	Monsanto Co			305.000	36,438	119.470	36,438	16,634		543		891		891		L	08/31/2011
611740-10-1	Monster Beverage Corp			20.000	2,167	108.350	2,167	1,082				812		812		L	01/23/2013
615369-10-5	Moodys Corp			115.000	11,018	95.810	11,018	2,310		129		1,994		1,994		L	03/28/2007
617446-44-8	Morgan Stanley			10,175.000	394,790	38.800	394,790	217,762		3,561		75,542		75,542		L	01/22/2014
61945C-10-3	The Mosaic Co			140.000	6,391	45.650	6,391	6,772		80		(278)		(278)		L	11/19/2014
620076-30-7	Motorola Solutions Inc			77.000	5,165	67.080	5,165	3,254	26	98		(32)		(32)		L	03/28/2011
626717-10-2	Murphy Oil Corp			120.000	6,062	50.520	6,062	5,580		159		(1,723)		(1,723)		L	03/28/2007
626755-10-2	Murphy USA			30.000	2,066	68.860	2,066	905				819		819		L	09/03/2013
628530-10-7	Mylan Laboratories			190.000	10,710	56.370	10,710	2,204				2,464		2,464		L	03/28/2007
629377-50-8	NRG Energy Inc			215.000	5,794	26.950	5,794	6,791		15		(997)		(997)		L	11/19/2014
631103-10-8	Nasdaq Stock Market Inc			130.000	6,235	47.960	6,235	2,577		75		1,061		1,061		L	10/30/2008
637071-10-1	National-Oilwell Varco Inc			245.000	16,055	65.530	16,055	9,548		402		(1,476)		(1,476)		L	12/17/2010
63938C-10-8	Navient Corp			310.000	6,699	21.610	6,699	1,770		140		4,929		4,929		L	04/30/2014
64110D-10-4	NetApp Inc			195.000	8,083	41.450	8,083	3,879		121		80		80		L	03/05/2014
64110L-10-6	NetFlix Inc			35.000	11,956	341.610	11,956	4,120				(930)		(930)		L	06/05/2013
651229-10-6	Newell Rubbermaid Inc			270.000	10,284	38.090	10,284	2,641		178		1,534		1,534		L	12/21/2007
651290-10-8	Newfield Exploration Co			85.000	2,305	27.120	2,305	2,820				(515)		(515)		L	11/19/2014
65249B-10-9	News Corp CL A			337.000	5,288	15.690	5,288	1,616				(785)		(785)		L	07/01/2013
65339F-10-1	NextEra Energy Inc			310.000	32,950	106.290	32,950	16,883		899		6,408		6,408		L	08/26/2009
654106-10-3	Nike Inc CL B			490.000	47,114	96.150	47,114	12,880	137	470		8,580		8,580		L	03/28/2007
65473P-10-5	NiSource Inc			250.000	10,605	42.420	10,605	2,743		255		2,385		2,385		L	03/28/2007
655044-10-5	Noble Energy Inc			230.000	10,909	47.430	10,909	6,196		156		(4,756)		(4,756)		L	11/20/2007
655664-10-0	Nordstrom Inc			120.000	9,527	79.390	9,527	3,449		158		2,111		2,111		L	03/28/2007
655844-10-8	Norfolk Southern Corp			180.000	19,730	109.610	19,730	9,258		400		3,020		3,020		L	01/26/2012
664397-10-6	Northeast Utilities			265.000	14,183	53.520	14,183	10,073		416		2,949		2,949		L	11/20/2012
665859-10-4	Northern Trust Corp			140.000	9,436	67.400	9,436	6,695	46	158		807		807		L	04/23/2014
666807-10-2	Northrop Grumman Corp			90.000	13,265	147.390	13,265	4,544		244		2,950		2,950		L	08/24/2010
67011P-10-0	NOW Inc			61.000	1,570	25.730	1,570	1,060				510		510		L	06/02/2014
670346-10-5	Nucor Corp			260.000	12,753	49.050	12,753	8,721	97	385		(1,126)		(1,126)		L	09/30/2011
67066G-10-4	NVIDIA Corp			380.000	7,619	20.050	7,619	3,747		129		1,531		1,531		L	03/28/2007
67103H-10-7	O'Reilly Automotive Inc			50.000	9,631	192.620	9,631	2,454				3,196		3,196		L	03/28/2012
674599-10-5	Occidental Petroleum Corp			2,877.000	231,915	80.610	231,915	226,600	2,071	7,764		(30,580)		(30,580)		L	01/23/2014
681919-10-6	Omnicom Group Inc			175.000	13,557	77.470	13,557	4,095	88	315		543		543		L	03/28/2007
68235P-10-8	One Gas Inc			42.000	1,731	41.220	1,731	955		35		777		777		L	02/03/2014
682680-10-3	ONEOK Inc			170.000	8,464	49.790	8,464	6,846		361		(799)		(799)		L	11/20/2012
68389X-10-5	Oracle Corp			1,955.000	87,916	44.970	87,916	35,055		938		13,118		13,118		L	12/17/2008
690768-40-3	Owens-Illinois Inc			55.000	1,484	26.990	1,484	1,170				(483)		(483)		L	07/24/2009
69331C-10-8	PG & E Corp			80.000	4,259	53.240	4,259	3,042	36	146		1,037		1,037		L	12/17/2008
693475-10-5	PNC Financial Servs Group			3,275.000	298,778	91.230	298,778	190,366		6,157		44,704		44,704		L	05/23/2012
693506-10-7	PPG Industries			95.000	21,959	231.150	21,959	4,031		249		3,942		3,942		L	07/24/2007
69351T-10-6	PPL Corp			270.000	9,809	36.330	9,809	7,201	101	401		1,685		1,685		L	07/23/2010
693656-10-0	PVH Corp			50.000	6,409	128.170	6,409	5,868		8		(393)		(393)		L	02/25/2013
693718-10-8	PACCAR Inc			75.000	5,101	68.010	5,101	3,464	75	132		663		663		L	07/23/2010
696429-30-7	Pall Corp			110.000	11,133	101.210	11,133	4,498		124		1,745		1,745		L	06/25/2008
701094-10-4	Parker-Hannifin			1,840.000	237,268	128.950	237,268	111,538		3,809		570		570		L	09/30/2011
703395-10-3	Patterson Cos Inc			80.000	3,848	48.100	3,848	2,658		61		552		552		L	03/28/2007
704326-10-7	Paychex			135.000	6,233	46.170	6,233	5,971		37		(111)		(111)		L	11/19/2014
708160-10-6	J C Penney Inc			10.000	65	6.480	65	92				(27)		(27)		L	07/23/2010
713448-10-8	Pepsico Inc			790.000	74,702	94.560	74,702	47,612	517	1,932		9,180		9,180		L	11/17/2009
716768-10-6	PetSmart Inc			55.000	4,471	81.295	4,471	3,444		43		470		470		L	02/25/2013
717081-10-3	Pfizer Inc			14,043.000	437,439	31.150	437,439	214,429		14,345		7,368		7,368		L	11/19/2014
718172-10-9	Philip Morris Intl Inc			2,505.000	204,032	81.450	204,032	192,155	2,505	9,569		(14,228)		(14,228)		L	05/02/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
718546-10-4	Phillips 66			390.000	27,963	71.700	27,963	10,271		737		(2,118)		(2,118)		L	05/01/2012
723484-10-1	Pinnacle West Capital Corp			90.000	6,148	68.310	6,148	2,507		207		1,385		1,385		L	04/17/2009
723787-10-7	Pioneer Natural Resources Co			65.000	9,675	148.850	9,675	3,744		5		(2,289)		(2,289)		L	09/25/2008
729251-10-8	Plum Creek Timber Co Inc			160.000	6,846	42.790	6,846	6,146		282		(595)		(595)		L	03/28/2007
74005P-10-4	Praxair Inc			1,055.000	136,686	129.560	136,686	129,518		1,554		(2,238)		(2,238)		L	07/03/2014
740189-10-5	Precision Castparts Corp			80.000	19,270	240.880	19,270	6,302		10		(2,274)		(2,274)		L	07/24/2007
74144T-10-8	T Rowe Price Group Inc			210.000	18,031	85.860	18,031	9,954		370		439		439		L	03/28/2007
741503-40-3	The Priceline Group Inc/The			30.000	34,206	1,140.210	34,206	6,860				(666)		(666)		L	07/23/2010
74251V-10-2	Principal Financial Group Inc			155.000	8,051	51.940	8,051	6,331		135		329		329		L	06/25/2014
742718-10-9	Procter & Gamble Co			5,356.000	487,878	91.090	487,878	358,175		12,679		56,657		56,657		L	03/03/2014
743315-10-3	Progressive Corp			8,625.000	232,789	26.990	232,789	191,860		12,876		(2,415)		(2,415)		L	03/14/2013
74340W-10-3	ProLogis Inc			311.000	13,382	43.030	13,382	7,102		411		1,891		1,891		L	09/30/2011
744320-10-2	Prudential Financial Inc			3,600.000	325,656	90.460	325,656	226,792		7,812		(1,400)		(1,400)		L	01/29/2014
744573-10-6	Public Service Enterprise Grp			225.000	9,317	41.410	9,317	7,486		333		2,108		2,108		L	09/28/2010
74460D-10-9	Public Storage Inc			90.000	16,637	184.850	16,637	7,008		504		3,090		3,090		L	10/17/2007
745867-10-1	Pulte Homes Inc			227.000	4,871	21.460	4,871	4,062	18	1		717		717		L	09/24/2014
74733V-10-0	QEP Resources Inc			110.000	2,224	20.220	2,224	2,603				(379)		(379)		L	11/19/2014
747525-10-3	QUALCOMM Inc			940.000	69,870	74.330	69,870	37,003		1,513		75		75		L	07/23/2010
74762E-10-2	Quanta Services Inc			190.000	5,394	28.390	5,394	4,473				(602)		(602)		L	07/24/2009
74834L-10-0	Quest Diagnostics Inc			120.000	8,047	67.060	8,047	5,962		155		1,622		1,622		L	03/28/2007
751212-10-1	Ralph Lauren Corp			20.000	3,703	185.160	3,703	908	9	36		172		172		L	03/28/2007
75281A-10-9	Range Resources Corp			95.000	5,078	53.450	5,078	3,910		15		(2,932)		(2,932)		L	04/16/2008
755111-50-7	Raytheon Co			150.000	16,226	108.170	16,226	7,634		355		2,621		2,621		L	07/23/2010
756577-10-2	Red Hat Inc			60.000	4,148	69.140	4,148	1,675				786		786		L	09/29/2009
75886F-10-7	Regeneron Pharmaceuticals			40.000	16,410	410.250	16,410	9,188				5,400		5,400		L	06/05/2013
7591EP-10-0	Regions Financial Corp			1,050.000	11,088	10.560	11,088	5,432	53	168		704		704		L	07/23/2010
760759-10-0	Republic Services Inc			53.000	2,133	40.250	2,133	1,480		56		374		374		L	12/05/2008
761713-10-6	Reynolds American Inc			195.000	12,533	64.270	12,533	3,930	131	515		2,785		2,785		L	03/28/2007
770323-10-3	Robert Half International Inc			130.000	7,589	58.380	7,589	2,707		94		2,131		2,131		L	03/28/2007
773903-10-9	Rockwell International Corp			90.000	10,008	111.200	10,008	2,902		215		(626)		(626)		L	03/28/2007
774341-10-1	Rockwell Collins Inc			80.000	6,758	84.480	6,758	3,127		96		845		845		L	03/28/2007
776696-10-6	Roper Industries Inc			100.000	15,635	156.350	15,635	6,202		80		1,767		1,767		L	07/23/2010
778296-10-3	Ross Stores Inc			145.000	13,668	94.260	13,668	4,035		116		2,803		2,803		L	07/23/2010
78442P-10-6	SLM Corp			310.000	3,159	10.190	3,159	989		47		238		238		L	03/05/2008
786514-20-8	Safeway Inc			160.000	5,619	35.120	5,619	2,273	37	138		1,527		1,527		L	03/28/2007
790849-10-3	St Jude Medical Inc			240.000	15,607	65.030	15,607	9,130	65	254		739		739		L	03/28/2007
79466L-30-2	Salesforce.com Inc			340.000	20,165	59.310	20,165	4,453				1,401		1,401		L	09/25/2008
80004C-10-1	SanDisk Corp			100.000	9,798	97.980	9,798	4,047		105		2,744		2,744		L	09/30/2011
80589M-10-2	SCANA Corp			100.000	6,040	60.400	6,040	2,908	53	208		1,347		1,347		L	03/03/2009
806857-10-8	Schlumberger Ltd			712.000	60,812	85.410	60,812	45,439		1,077		(3,346)		(3,346)		L	01/31/2007
808513-10-5	Charles Schwab Corp			665.000	20,076	30.190	20,076	9,549		160		2,786		2,786		L	03/28/2007
811065-10-1	Scripps Networks Interactive			80.000	6,022	75.270	6,022	3,557		64		(891)		(891)		L	07/01/2008
81211K-10-0	Sealed Air Corp New			100.000	4,243	42.430	4,243	1,494		52		838		838		L	03/28/2007
816851-10-9	Sempra Energy			150.000	16,704	111.360	16,704	8,308	99	392		3,240		3,240		L	07/24/2009
818097-10-7	Seventy Seven Energy Inc			20.000	108	5.410	108	306				(197)		(197)		L	07/01/2014
824348-10-6	Sherwin-Williams Co			40.000	10,522	263.040	10,522	4,289		88		3,182		3,182		L	05/23/2012
826552-10-1	Sigma-Aldrich Corp			120.000	16,472	137.270	16,472	6,118		110		5,191		5,191		L	08/26/2009
828806-10-9	Simon Property Group Inc			147.000	26,770	182.110	26,770	10,233		757		5,716		5,716		L	07/23/2010
832696-40-5	J M Smucker Co			21.000	2,121	100.980	2,121	821		51		(55)		(55)		L	11/12/2008
842587-10-7	Southern Co			585.000	28,729	49.110	28,729	20,950		1,218		4,680		4,680		L	10/30/2008
844741-10-8	Southwest Airlines Co			450.000	19,044	42.320	19,044	5,144	27	90		10,566		10,566		L	03/28/2007
845467-10-9	Southwestern Energy Co			120.000	3,275	27.290	3,275	4,099				(1,445)		(1,445)		L	07/18/2012
847560-10-9	Spectra Energy Corp			385.000	13,976	36.300	13,976	7,896		529		262		262		L	03/28/2007
854502-10-1	Stanley Black & Decker Inc			144.000	13,836	96.080	13,836	7,881		294		2,216		2,216		L	11/20/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
855030-10-2	Staples Inc			435.000	7,882	18.120	7,882	4,763	52	52		3,119		3,119		L	06/25/2014
855244-10-9	Starbucks Corp			415.000	34,051	82.050	34,051	3,926		457		1,519		1,519		L	03/28/2007
85590A-40-1	Starwood Hotels & Resorts Inc			30.000	2,432	81.070	2,432	537		120		49		49		L	03/28/2007
857477-10-3	State Street Corp			290.000	22,765	78.500	22,765	10,641		325		1,482		1,482		L	07/23/2010
858912-10-8	Stericycle Inc			80.000	10,486	131.080	10,486	4,408				1,193		1,193		L	12/17/2008
863667-10-1	Stryker Corp			1,555.000	146,683	94.330	146,683	124,278	536	320		20,300		20,300		L	10/22/2014
867914-10-3	Suntrust Banks Inc			300.000	12,570	41.900	12,570	6,616		210		1,527		1,527		L	02/23/2011
871503-10-8	Symantec Corp			530.000	13,597	25.655	13,597	10,174		318		1,100		1,100		L	05/04/2007
871829-10-7	Sysco Corp			4,410.000	175,033	39.690	175,033	141,517		4,782		15,759		15,759		L	11/19/2014
872540-10-9	TJX Cos Inc			3,940.000	270,205	68.580	270,205	159,704		2,640		19,109		19,109		L	03/18/2013
87265H-10-9	Tri Pointe Homes Inc			222.000	3,386	15.250	3,386	2,828				557		557		L	07/02/2014
87612E-10-6	Target Corp			390.000	29,605	75.910	29,605	18,841		741		4,930		4,930		L	09/30/2011
88033G-40-7	Tenet Healthcare Corp			67.000	3,395	50.670	3,395	1,739				573		573		L	03/28/2007
88076W-10-3	Teradata Corp			60.000	2,621	43.680	2,621	973				(109)		(109)		L	10/01/2007
880770-10-2	Teradyne Inc			170.000	3,364	19.790	3,364	745		31		369		369		L	03/28/2007
881609-10-1	Tesoro Corp			90.000	6,692	74.350	6,692	1,185		99		1,427		1,427		L	10/17/2007
882508-10-4	Texas Instruments Inc			600.000	32,079	53.465	32,079	11,542		744		5,733		5,733		L	09/19/2012
883556-10-2	Thermo Fisher Scientific Inc			260.000	32,575	125.290	32,575	11,973	39	156		3,624		3,624		L	03/28/2007
88579Y-10-1	3M Co			840.000	138,029	164.320	138,029	64,715		2,873		20,219		20,219		L	09/30/2011
886547-10-8	Tiffany & Co			80.000	8,549	106.860	8,549	1,725	30	115		1,126		1,126		L	03/28/2007
887228-10-4	Time Inc			65.000	1,600	24.610	1,600	637		12		962		962		L	06/06/2014
887317-30-3	Time Warner Inc			521.000	44,504	85.420	44,504	15,474		662		9,619		9,619		L	05/23/2012
88732J-20-7	Time Warner Cable			172.000	26,154	152.060	26,154	6,608		516		2,848		2,848		L	09/29/2009
891906-10-9	Total System Services Inc			120.000	4,075	33.960	4,075	1,680	12	48		82		82		L	12/18/2007
89417E-10-9	Travelers Cos Inc			130.000	13,761	105.850	13,761	6,019		280		2,056		2,056		L	03/05/2014
896945-20-1	TripAdvisor Inc			95.000	7,093	74.660	7,093	4,247				(776)		(776)		L	01/23/2013
90130A-10-1	Twenty-First Century Fox Inc			1,055.000	40,517	38.405	40,517	10,155		264		3,413		3,413		L	07/01/2013
90130A-20-0	Twenty-First Century Fox Inc			5,040.000	185,926	36.890	185,926	170,563		630		15,363		15,363		L	08/29/2014
902494-10-3	Tyson Foods Inc CL A			200.000	8,018	40.090	8,018	1,752		65		1,326		1,326		L	03/28/2007
902973-30-4	US Bancorp			1,140.000	51,243	44.950	51,243	22,480	279	1,083		5,187		5,187		L	07/24/2002
907818-10-8	Union Pacific Corp			590.000	70,287	119.130	70,287	17,610	295	1,065		20,727		20,727		L	06/09/2014
911312-10-6	United Parcel Service			335.000	37,242	111.170	37,242	21,636		898		2,040		2,040		L	07/23/2010
913017-10-9	United Technologies Corp			3,840.000	441,600	115.000	441,600	254,193		9,062		4,608		4,608		L	09/30/2011
91324P-10-2	UnitedHealth Group Inc			515.000	52,061	101.090	52,061	13,699		724		13,282		13,282		L	03/28/2007
91529Y-10-6	Unum Group			270.000	9,418	34.880	9,418	6,086		167		(54)		(54)		L	03/28/2007
918204-10-8	V F Corp			3,495.000	261,776	74.900	261,776	125,151		3,871		43,897		43,897		L	04/09/2012
91913Y-10-0	Valero Energy Corp			75.000	3,713	49.500	3,713	3,750				(38)		(38)		L	11/19/2014
92210H-10-5	Vantiv Inc			4,455.000	151,114	33.920	151,114	141,999				9,114		9,114		L	03/19/2014
92220P-10-5	Varian Medical Systems Inc			100.000	8,651	86.510	8,651	4,705				882		882		L	03/28/2007
92276F-10-0	Ventas Inc			225.000	16,133	71.700	16,133	11,815		667		3,245		3,245		L	08/15/2013
92343E-10-2	VeriSign Inc			90.000	5,130	57.000	5,130	2,605				(250)		(250)		L	08/15/2013
92343V-10-4	Verizon Communications			2,185.000	102,214	46.780	102,214	73,332		4,178		(4,731)		(4,731)		L	11/19/2014
923454-10-2	Vertiv Corp			5.000	259	51.870	259	66				194		194		L	07/02/2014
92532F-10-0	Vertex Pharmaceuticals Inc			95.000	11,286	118.800	11,286	7,954				3,332		3,332		L	01/22/2014
92553P-20-1	Viacom Inc CL B			210.000	15,803	75.250	15,803	4,003	69	202		(2,539)		(2,539)		L	03/28/2007
92826C-83-9	Visa Inc CL A			275.000	72,105	262.200	72,105	23,266		454		10,732		10,732		L	11/19/2014
929042-10-9	Vornado Realty Trust			77.000	9,064	117.710	9,064	6,170		225		2,227		2,227		L	07/23/2010
929160-10-9	Vulcan Materials Co			25.000	1,643	65.730	1,643	1,587		3		56		56		L	06/25/2014
931142-10-3	Wal-Mart Stores Inc			755.000	64,839	85.880	64,839	35,221	362	1,442		5,428		5,428		L	03/28/2007
931427-10-8	Walgreen Boot Alliance Inc			530.000	40,386	76.200	40,386	16,502		692		9,943		9,943		L	09/30/2011
939647-10-3	Washington Prime Group			83.000	1,429	17.220	1,429	803		42		626		626		L	05/28/2014
94106L-10-9	Waste Management Inc			245.000	12,573	51.320	12,573	8,350		368		1,580		1,580		L	03/28/2007
941848-10-3	Waters Corp			90.000	10,145	112.720	10,145	5,471				1,145		1,145		L	03/05/2008
949746-10-1	Wells Fargo & Co New			4,997.000	273,936	54.820	273,936	139,883		6,746		47,072		47,072		L	05/20/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
958102-10-5	Western Digital Corp			80.000	8,856	110.700	8,856	2,416		112		2,144		2,144		L	07/24/2009
962166-10-4	Weyerhaeuser Co			252.000	9,044	35.890	9,044	4,130		257		1,089		1,089		L	09/28/2010
963320-10-6	Whirlpool Corp			1,230.000	238,300	193.740	238,300	157,177		3,162		50,236		50,236		L	05/14/2014
966837-10-6	Whole Foods Market Inc			240.000	12,101	50.420	12,101	1,133		115		(1,778)		(1,778)		L	03/28/2007
969457-10-0	Williams Companies Inc			500.000	22,470	44.940	22,470	11,649		979		3,185		3,185		L	03/28/2007
98310W-10-8	Wyndham Worldwide Corp			125.000	10,720	85.760	10,720	4,459		175		1,509		1,509		L	05/23/2012
983134-10-7	Wynn Resorts Ltd			70.000	10,413	148.760	10,413	5,662		438		(3,182)		(3,182)		L	08/24/2010
98389B-10-0	Xcel Energy Inc			410.000	14,727	35.920	14,727	8,795	123	484		3,272		3,272		L	10/17/2007
983919-10-1	Xilinx Inc			175.000	7,576	43.290	7,576	4,487		196		(460)		(460)		L	03/28/2007
984121-10-3	Xerox Corp			454.000	6,292	13.860	6,292	3,122	28	111		767		767		L	06/22/2010
984332-10-6	Yahoo Inc			550.000	27,781	50.510	27,781	6,742				5,539		5,539		L	06/22/2010
988498-10-1	Yum Brands Inc			300.000	21,855	72.850	21,855	9,843		456		(828)		(828)		L	07/23/2010
98956P-10-2	Zimmer Holdings Inc			45.000	5,104	113.420	5,104	2,408	10	39		910		910		L	09/30/2011
98978V-10-3	Zoetis Inc			337.000	14,501	43.030	14,501	8,290		62		2,861		2,861		L	09/24/2014
G29183-10-3	Eaton Corp PLC			236.000	16,039	67.960	16,039	12,149		463		(1,926)		(1,926)		L	12/03/2012
G47791-10-1	Ingersoll-Rand PLC			175.000	11,093	63.390	11,093	5,399		175		313		313		L	11/20/2012
G491BT-10-8	Invesco Ltd			330.000	13,042	39.520	13,042	7,760		322		1,030		1,030		L	09/25/2008
G7945M-10-7	Seagate Technology PLC			185.000	12,303	66.500	12,303	7,121		238		1,458		1,458		L	11/19/2014
G7S00T-10-4	Pentair PLC			129.000	8,568	66.420	8,568	6,015		98		(872)		(872)		L	09/24/2014
G91442-10-6	Tyco International Ltd			310.000	13,597	43.860	13,597	6,253				7,344		7,344		L	11/17/2014
G97822-10-3	Perrigo Co PLC			80.000	13,373	167.160	13,373	12,444		34		1,096		1,096		L	12/19/2013
G98290-10-2	XL Group PLC			160.000	5,499	34.370	5,499	724		102		405		405		L	01/29/2010
H8817H-10-0	Transocean Ltd		E	195.000	3,574	18.330	3,574	4,976				(1,402)		(1,402)		L	11/19/2014
N63218-10-6	Nielsen Holdings N V			205.000	9,170	44.730	9,170	9,131		44		39		39		L	09/24/2014
G0083B-10-8	Actavis PLC		F	113.000	29,087	257.410	29,087	15,610				11,324		11,324		L	07/01/2014
G0176J-10-9	Allegion PLC		F	58.000	3,217	55.460	3,217	1,358		19		654		654		L	12/12/2013
G0408V-10-2	ACN PLC		R	180.000	17,069	94.830	17,069	8,822		167		1,969		1,969		L	04/02/2012
G1151C-10-1	Accenture PLC CL A		F	265.000	23,667	89.310	23,667	15,029		517		1,879		1,879		L	09/30/2011
G2554F-11-3	Covidien PLC		R	330.000	33,752	102.280	33,752	15,544		436		11,279		11,279		L	03/28/2011
G27823-10-6	Delphi Automotive PLC		F	165.000	11,999	72.720	11,999	6,293		165		2,077		2,077		L	02/25/2013
G5785G-10-7	Mallinckrodt PLC		F	41.000	4,060	99.030	4,060	1,518				1,918		1,918		L	07/01/2013
G60754-10-1	Michael Kors Holdings Ltd		F	90.000	6,759	75.100	6,759	6,542				217		217		L	11/19/2014
G6S01W-10-8	Paragon Offshore PLC		F	28.000	78	2.770	78	349		4		(271)		(271)		L	08/04/2014
H0023R-10-5	ACE Ltd		F	130.000	14,934	114.880	14,934	6,859		333		1,476		1,476		L	07/23/2010
H84989-10-4	TE Connectivity Ltd		F	250.000	15,813	63.250	15,813	7,830		280		2,035		2,035		L	11/22/2011
N53745-10-0	LyondellBasell Industries CL A		R	235.000	18,657	79.390	18,657	12,750		635		(209)		(209)		L	01/23/2013
Y0486S-10-4	Avago Technologies Ltd		F	75.000	7,544	100.590	7,544	5,345		50		2,200		2,200		L	06/25/2014
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					21,514,364	XXX	21,514,364	12,850,406	24,145	380,246		2,059,739		2,059,739		XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	
00131@-10-0	MCM Insurance Agency Inc			200.000	97,206	486.028	97,206	709,000				(19,780)		(19,780)		A	01/13/2014
61944@-10-9	Motorists Life Insurance Co			90,000.000	16,907,699	187.863	16,907,699	11,219,299				532,216		532,216		A	02/13/2003
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					17,004,905	XXX	17,004,905	11,928,299				512,436		512,436		XXX	XXX
Mutual Funds																	
00769G-53-5	LSV Small Cap Value Fund			249,876.000	3,290,867	13.170	3,290,867	2,564,315				149,484		149,484		L	12/30/2014
04314H-75-8	Artisan Small Cap Fund - I			82,275.000	2,427,935	29.510	2,427,935	1,849,542				(13,987)		(13,987)		L	05/01/2013
04314H-85-7	Artisan Intl Val Fund - I			459,067.000	15,746,008	34.300	15,746,008	14,638,325		1,044,754		(1,012,728)		(1,012,728)		L	11/19/2014
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund			3,470.000	915,976	263.970	915,976	519,341	3,727	9,571		68,602		68,602		L	09/30/2011
9299999. Subtotal - Mutual Funds					22,380,786	XXX	22,380,786	19,571,523	3,727	1,054,325		(808,629)		(808,629)		XXX	XXX
9799999 - Total Common Stocks					60,900,055	XXX	60,900,055	44,350,228	27,873	1,434,571		1,763,546		1,763,546		XXX	XXX
9899999 - Total Preferred and Common Stocks					60,900,055	XXX	60,900,055	44,350,228	27,873	1,434,571		1,763,546		1,763,546		XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912810-FD-5	U S Treasury Notes TIPS 3.625% 04/15/28		06/10/2014	Goldman Sachs		404,579	200,000	1,651
912810-FH-6	U S Treasury Notes 3.875% 04/15/29		12/04/2013	Bank Of America		(114,440)		
912810-FQ-6	U S Treasury Notes TIPS 3.375% 04/15/32		12/04/2013	RBS Securities Inc		(35,058)		
912810-FS-2	U S Treasury Notes TIPS 2.000% 01/15/26		03/31/2014	RBC Capital Markets		537,715	400,000	1,979
912810-PS-1	U S Treasury Notes TIPS 2.375% 01/15/27		03/31/2014	Morgan Stanley		344,752	250,000	1,446
912810-PZ-5	U S Treasury Notes TIPS 2.500% 01/15/29		03/31/2014	Morgan Stanley		331,075	250,000	1,430
912810-QP-6	U S Treasury Notes TIPS 2.125% 02/15/41		11/12/2014	Various		353,561	270,000	960
912810-QV-3	U S Treasury Notes TIPS 0.750% 02/15/42		11/12/2014	Various		49,585	43,722	97
912810-RF-7	U S Treasury Notes TIPS 1.375% 02/15/44		08/04/2014	BNP		386,775	360,000	1,404
912810-RJ-9	U S Treasury Notes 3.000% 11/15/44		12/30/2014	Various		5,146,297	4,900,000	18,249
912828-B2-5	U S Treasury Notes TIPS 0.625% 01/15/24		04/01/2014	Goldman Sachs		250,913	250,000	333
912828-C9-9	U S Treasury Notes 0.125% 04/15/19		06/11/2014	Barclays Capital		412,565	400,000	80
912828-ET-3	U S Treasury Notes TIPS 2.000% 01/15/16		05/05/2014	Goldman Sachs		250,927	200,000	1,452
912828-FL-9	U S Treasury Notes TIPS 2.500% 07/15/16		05/05/2014	J P Morgan		253,648	200,000	1,784
912828-G9-5	U S Treasury Notes 1.625% 12/31/19		12/31/2014	BMO Capital Markets		299,497	300,000	
912828-JX-9	U S Treasury Notes TIPS 2.125% 01/15/19		12/04/2013	Nomura Sec Intl			(26,357)	
912828-MF-4	U S Treasury Notes TIPS 1.375% 01/15/20		05/05/2014	Various		236,507	187,636	916
912828-QD-5	U S Treasury Notes TIPS 0.125% 04/15/16		05/05/2014	J P Morgan		218,967	200,000	15
912828-QV-5	U S Treasury Notes TIPS 0.625% 07/15/21		05/05/2014	Various		723,687	675,000	1,055
912828-SQ-4	U S Treasury Notes TIPS 0.125% 04/15/17		05/05/2014	Goldman Sachs		213,468	200,000	15
912828-UX-6	U S Treasury Notes 0.125% 04/15/18		12/04/2013	RBC Capital Markets			(9,946)	
912828-VM-9	U S Treasury Notes 0.375% 07/15/23		12/04/2013	Barclays Capital			(1,453)	
912828-WU-0	U S Treasury Notes 0.125% 07/15/24		08/04/2014	Barclays Capital		376,103	380,000	27
0599999. Subtotal - Bonds - U.S. Governments						10,790,623	9,479,105	32,894
Bonds - U.S. States, Territories and Possessions								
575896-NX-9	Massachusetts ST Port Auth Ref Ser C 5.000% 07/01/29		07/10/2014	Raymond James Assoc		172,448	150,000	
93974C-6K-1	Washington St SER E 5.000% 02/01/25		09/10/2014	Wedbush Morgan Sec Inc		179,246	150,000	917
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						351,693	300,000	917
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
160131-DP-0	Charleston SC Edu Excel Fin Rev 5.000% 12/01/26		08/07/2014	Wachovia Cap Mrkts, LLC		237,908	200,000	
160131-DQ-8	Charleston SC Edu Excel Fin Rev 5.000% 12/01/27		08/07/2014	Wachovia Cap Mrkts, LLC		236,350	200,000	
165573-ZZ-2	Chester Cnty PA Ref 5.000% 07/15/22		11/14/2014	Pittsburgh Natl Bank		362,538	300,000	
66702R-HS-4	Northside Independent SD Ref - Ser A 5.000% 02/15/22		11/13/2014	Jefferies & Co		300,463	250,000	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,137,259	950,000	
Bonds - U.S. Special Revenues								
235241-PC-4	Dallas TX Area Rapid Tran Ref - Ser A Rev 5.000% 12/01/25		11/20/2014	J P Morgan		182,031	150,000	
30382L-DU-9	Fairfax Cty Economic Dev Auth Ser A 5.000% 10/01/34		06/13/2014	Citigroup Global		226,962	200,000	
3128MD-XJ-7	FHLMC Pool #G14981 3.500% 12/01/28		02/21/2014	Cantor Fitzgerald & Co		479,128	455,161	752
3132J8-UR-9	FHLMC Pool #Q17391 4.000% 04/01/43		02/14/2014	Nomura Sec Intl		1,792,850	1,720,276	2,294
3132M8-QW-9	FHLMC Pool #Q27969 4.000% 08/01/44		08/05/2014	Cantor Fitzgerald & Co		525,006	496,901	607
3138EN-HJ-1	FNMA Pool #AL5632 4.664% 08/01/44		09/09/2014	Sun Trust Equity		526,522	494,895	550
38377L-AQ-1	Government National Mtg Assn CMO 4.000% 09/20/40		09/17/2014	Sun Trust Equity		265,508	250,000	583
41422E-DM-2	Harris Cnty TX Met Tran Auth Ser A Rev 5.000% 11/01/36		01/08/2014	UBS Securities Inc		261,145	250,000	2,500
45129W-MA-5	Idaho St Hsg & Fin Assn Rev 5.000% 07/15/31		01/15/2014	Citigroup Global		634,752	600,000	
546589-VJ-8	Louisville & Jefferson Cnty KY Ser A Rev 5.000% 05/15/26		11/20/2014	Baum George K & Co		180,566	150,000	
59333P-K4-9	Miami-Dade Cnty FL Aviation Ser A Rev 5.000% 10/01/25		12/16/2014	Sterne Agee & Leach		291,648	250,000	69
59333P-K9-8	Miami-Dade Cnty FL Aviation Ser A Rev 5.000% 10/01/31		12/03/2014	Wells Fargo Financial		335,424	300,000	
606092-GA-6	MO Joint Muni Electric Util Ser A 5.000% 01/01/27		09/24/2014	BNY Mellon		291,808	250,000	
613681-U7-8	County of Montgomery TX Ser A 5.000% 03/01/26		09/17/2014	Citigroup Global		210,609	175,000	1,240
64971W-MW-7	New York City Transitional Fin 5.000% 08/01/29		11/06/2014	Barclays Capital		586,020	500,000	
681810-KJ-5	City of Omaha NE Sewer Revenue Rev 5.000% 11/15/25		11/20/2014	Davidson DA & Company Inc		241,636	200,000	
681810-KK-2	City of Omaha NE Sewer Revenue Rev 5.000% 11/15/26		11/20/2014	Davidson DA & Company Inc		239,118	200,000	
73358W-TM-6	Port Auth NY & NJ REV 5.000% 09/01/23		11/12/2014	Goldman Sachs		206,147	175,000	2,090
83755L-UY-0	South Dakota State Bldg Auth Ser A Rev 5.000% 06/01/25		11/14/2014	FTN Financial Sec		178,965	150,000	1,688
850000-2F-6	Spring Independent School Dist 5.000% 08/15/25		06/25/2014	Pershing		205,039	175,000	510
882723-NY-1	State of Texas Ser A 5.000% 10/01/26		09/09/2014	Pershing		183,522	150,000	1,333
914119-B8-4	University of Cincinnati OH Ref - Ser D Rev 5.000% 06/01/25		12/03/2014	Wachovia Cap Mrkts, LLC		213,325	175,000	
915183-TY-3	University of Utah Ser B 5.000% 08/01/36		06/13/2014	J P Morgan		250,047	225,000	
915200-UK-3	Univ of Vermont Rev 5.000% 10/01/25		09/19/2014	Merrill Lynch		179,411	150,000	
92778W-BK-1	Virginia College Building Auth Rev 5.000% 09/01/28		12/09/2014	RBC Capital Markets		211,027	175,000	705
3199999. Subtotal - Bonds - U.S. Special Revenues						8,898,215	8,017,233	14,922

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)								
03524B-AE-6	Anheuser-Busch Inbev Fin 3.700% 02/01/24		01/22/2014	Bank Of America		249,938	250,000	
037833-AN-0	Apple Computer Inc 0.226% 05/05/17		04/29/2014	Deutsche Bank Secur		750,000	750,000	
126650-CC-2	CVS Health Corp 4.000% 12/05/23		01/21/2014	Citigroup Global		760,470	750,000	4,083
161571-GC-2	Chase Issuance Trust Ser 2013-A8 1.010% 10/15/18		03/21/2014	Credit Suisse		500,254	500,000	154
199575-AT-8	Columbus Southern Power Co Ser D 6.600% 03/01/33		01/24/2014	Morgan Stanley		307,148	250,000	6,783
20030N-BH-3	Comcast Corp 4.250% 01/15/33		04/14/2014	Citigroup Global		248,293	250,000	2,715
31428X-AX-4	FedEx Corp 4.900% 01/15/34		01/24/2014	RBC Capital Markets		770,145	750,000	2,042
494550-BT-2	Kinder Morgan Energy Partners 3.500% 03/01/21		02/19/2014	UBS Securities Inc		397,976	400,000	
58933Y-AJ-4	Merck & Co Inc 4.150% 05/18/43		07/30/2014	Wells Fargo Financial		498,640	500,000	4,381
609207-AB-1	Mondelez International Inc 4.000% 02/01/24		01/09/2014	J P Morgan		749,190	750,000	
666807-BG-6	Northrop Grumman Corp 3.250% 08/01/23		01/22/2014	BNP		710,130	750,000	16,047
713448-BS-6	Pepsico Inc 4.875% 11/01/40		07/10/2014	Morgan Stanley		272,743	250,000	2,505
78573A-AC-4	SABMiller Holdings Inc SER 144A 4.950% 01/15/42		08/12/2014	Morgan Stanley		271,053	250,000	1,031
863667-AG-6	Stryker Corp 4.375% 05/15/44		05/13/2014	Credit Suisse		398,741	400,000	729
90290K-AD-7	USAA Auto Owner Trust Ser 2014-1 0.940% 05/15/19		02/25/2014	J P Morgan		499,914	500,000	
910678-ZH-7	United Independent School Dist 5.000% 08/15/26		06/24/2014	Wachovia Cap Mrkts, LLC		208,994	175,000	
92343V-BS-2	Verizon Communications 6.400% 09/15/33		08/27/2014	Various		301,860	250,000	6,545
927804-FP-4	Virginia Electric & Power Co SER D 4.650% 08/15/43		10/02/2014	J P Morgan		273,268	250,000	1,679
931142-CB-7	Wal-Mart Stores Inc 5.250% 09/01/35		05/01/2014	Citigroup Global		867,218	750,000	7,109
976826-BK-2	Wisconsin Power & Light 4.100% 10/15/44		10/06/2014	J P Morgan		249,785	250,000	
05565Q-CD-8	BP Capital Mkts PLC 2.750% 05/10/23	F	02/04/2014	J P Morgan		700,613	750,000	4,984
25152R-WZ-2	Deutsche Bank AG London 0.624% 05/30/17	F	05/22/2014	Deutsche Bank Secur		250,000	250,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,236,368	9,975,000	60,789
8399997. Total - Bonds - Part 3						31,414,157	28,721,338	109,522
8399998. Total - Bonds - Part 5						1,057,735	918,697	5,847
8399999. Total - Bonds						32,471,892	29,640,035	115,369
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
002824-10-0	Abbott Laboratories		09/24/2014	Various	3,795.000	146,810		
013817-10-1	Alcoa Inc		04/23/2014	Citigroup Global	470.000	6,401		
032095-10-1	Amphenol Corp CL A		10/10/2014	Stock Split	50.000			
036752-10-3	Anthem Inc		12/03/2014	Tax Free Exchange	165.000	7,717		
037411-10-5	Apache Corp		11/19/2014	Investment Technology	85.000	6,104		
037833-10-0	Apple Computer Inc		06/09/2014	Stock Split	4,563.000			
060505-10-4	Bank Amer Corp		07/30/2014	Various	868.000	13,586		
064058-10-0	Bank of NY Mellon Corp		07/30/2014	Investment Technology	20.000	800		
086516-10-1	Best Buy Co Inc		09/24/2014	Citigroup Global	110.000	3,721		
111320-10-7	Broadcom Corp		06/25/2014	Investment Technology	10.000	373		
12508E-10-1	CDK Global Inc		10/01/2014	Spin Off	110.000	1,764		
12686C-10-9	Cablevision Systems Corp CL A		09/24/2014	Citigroup Global	150.000	2,708		
13057Q-10-7	California Resources Corp		12/01/2014	Spin Off	200.000	876		
14040H-10-5	Capital One Financial Corp		12/16/2014	Various	2,770.000	223,572		
14149Y-10-8	Cardinal Health Inc		06/25/2014	Investment Technology	100.000	6,926		
151020-10-4	Celgene Corp		06/18/2014	Stock Split	250.000			
156700-10-6	CenturyLink Inc		07/30/2014	Investment Technology	105.000	4,204		
171798-10-1	Cimarex Energy Co		09/09/2014	Merrill Lynch	475.000	61,400		
172967-42-4	Citigroup Inc		01/23/2014	J P Morgan	450.000	22,813		
189754-10-4	Coach Inc		07/30/2014	Investment Technology	190.000	6,622		
192446-10-2	Cognizant Technology Solutions		03/10/2014	Stock Split	205.000			
209115-10-4	Consolidated Edison Inc		04/23/2014	Citigroup Global	110.000	6,260		
22822V-10-1	Crown Castle Intl Corp New		12/16/2014	Tax Free Exchange	190.000	10,034		
237194-10-5	Darden Restaurants Inc		09/24/2014	Citigroup Global	90.000	4,623		
25179M-10-3	Devon Energy Corp New		10/24/2014	Various	3,075.000	205,237		
25470F-30-2	Discovery Communications Inc		08/07/2014	Spin Off	120.000	2,662		
260003-10-8	Dover Corp		03/04/2014	Various	420.000	33,449		
26875P-10-1	EOG Resources Inc		10/14/2014	J P Morgan	800.000	67,945		
26875P-10-1	EOG Resources Inc		04/01/2014	Stock Split	1,335.000			
269246-40-1	E Trade Financial Corp		06/25/2014	Investment Technology	180.000	3,803		
277432-10-0	Eastman Chemical Co		10/23/2014	Various	1,345.000	102,354		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29364G-10-3	Entergy Corp		03/05/2014	Investment Technology	120.000	7,455		
297178-10-5	Essex Property Trust Inc		06/25/2014	Investment Technology	45.000	8,310		
30161N-10-1	Exelon Corp		09/24/2014	Citigroup Global	395.000	13,561		
30212P-30-3	Expedia Inc		07/30/2014	Investment Technology	55.000	4,258		
302130-10-9	Expeditors Intl of Wash Inc		11/19/2014	Investment Technology	125.000	5,464		
30219G-10-8	Express Scripts Hldg Co		03/18/2014	National Fin Services	115.000	8,826		
30303M-10-2	Facebook Inc		11/19/2014	Investment Technology	445.000	26,136		
315616-10-2	F5 Networks Inc		07/30/2014	Investment Technology	5.000	579		
336433-10-7	First Solar Inc		09/24/2014	Citigroup Global	45.000	3,070		
337932-10-7	FirstEnergy Corp		06/25/2014	Investment Technology	280.000	9,606		
354613-10-1	Franklin Resources		01/17/2014	Various	440.000	25,749		
35906A-10-8	Frontier Communications Corp CL B		09/24/2014	Citigroup Global	625.000	4,099		
36467W-10-9	GameStop Corp		07/30/2014	Investment Technology	10.000	435		
364730-10-1	Gannett Co Inc		03/19/2014	Various	5,080.000	139,376		
369604-10-3	General Electric		09/24/2014	Various	560.000	14,781		
370023-10-3	General Growth Properties Inc		04/23/2014	Citigroup Global	300.000	6,861		
37045V-10-0	General Motors Co		09/24/2014	Citigroup Global	340.000	11,389		
382550-10-1	Goodyear Tire & Rubber Co		10/22/2014	Various	5,760.000	125,809		
38259P-70-6	Google Inc CL C		04/03/2014	Spin Off	150.000	33,941		
40650V-10-0	Halyard Health Inc		11/03/2014	Spin Off	23.000	526		
413086-10-9	Harman Intl Industries		06/25/2014	Investment Technology	45.000	4,783		
416515-10-4	Hartford Financial Servs Group		07/30/2014	Investment Technology	60.000	2,097		
42217K-10-6	Health Care REIT Inc		04/23/2014	Citigroup Global	85.000	5,254		
44107P-10-4	Host Hotels & Resorts Inc		04/23/2014	Citigroup Global	265.000	5,586		
462846-10-6	Iron Mountain Inc		11/04/2014	Stock Dividend	8.000			
46625H-10-0	J P Morgan Chase & Co		11/19/2014	Investment Technology	40.000	2,424		
48203R-10-4	Juniper Networks Inc		07/29/2014	Various	1,220.000	29,025		
485170-30-2	Kansas City Southern		04/23/2014	Citigroup Global	10.000	1,016		
49271M-10-0	Keurig Green Mountain Inc		04/23/2014	Citigroup Global	50.000	4,718		
49338L-10-3	Keysight Technologies Inc		11/03/2014	Spin Off	95.000	1,554		
494368-10-3	Kimberly Clark		11/19/2014	Investment Technology	35.000	3,981		
49456B-10-1	Kinder Morgan Inc		04/23/2014	Citigroup Global	175.000	5,908		
49926D-10-9	Knowles Corp		03/03/2014	Spin Off	80.000	1,456		
512807-10-8	Lam Research Corp		06/25/2014	Investment Technology	110.000	7,288		
527288-10-4	Leucadia National Corp		06/25/2014	Investment Technology	85.000	2,252		
52729N-30-8	Level 3 Communications Inc		11/19/2014	Investment Technology	155.000	7,603		
574599-10-6	Masco Corp		07/30/2014	Investment Technology	240.000	5,110		
57636Q-10-4	MasterCard Inc CL A		01/22/2014	Stock Split	563.000			
59156R-10-8	MetLife Inc		09/24/2014	Various	3,120.000	160,442		
594918-10-4	Microsoft Corp		09/24/2014	Citigroup Global	280.000	13,145		
617446-44-8	Morgan Stanley		01/22/2014	Investment Technology	155.000	5,020		
61945C-10-3	The Mosaic Co		11/19/2014	Investment Technology	80.000	3,833		
629377-50-8	NRG Energy Inc		11/19/2014	Various	215.000	6,791		
63938C-10-8	Navient Corp		04/30/2014	Spin Off	310.000	1,770		
64110D-10-4	NetApp Inc		03/05/2014	Investment Technology	15.000	598		
651290-10-8	Newfield Exploration Co		11/19/2014	Investment Technology	85.000	2,820		
665859-10-4	Northern Trust Corp		04/23/2014	Citigroup Global	35.000	2,130		
67011P-10-0	NOW Inc		06/02/2014	Spin Off	61.000	1,060		
674599-10-5	Occidental Petroleum Corp		01/23/2014	Pershing	270.000	23,290		
68235P-10-8	One Gas Inc		02/03/2014	Spin Off	42.000	955		
704326-10-7	Paychex		11/19/2014	Investment Technology	110.000	5,205		
717081-10-3	Pfizer Inc		11/19/2014	Investment Technology	250.000	7,592		
74005P-10-4	Praxair Inc		07/03/2014	Merrill Lynch	915.000	120,719		
74251V-10-2	Principal Financial Group Inc		06/25/2014	Investment Technology	105.000	5,256		
742718-10-9	Procter & Gamble Co		03/03/2014	Various	1,470.000	114,861		
744320-10-2	Prudential Financial Inc		01/29/2014	Barclays Capital	585.000	49,012		
745867-10-1	Pulte Homes Inc		09/24/2014	Citigroup Global	220.000	4,012		
74733V-10-0	QEP Resources Inc		11/19/2014	Investment Technology	110.000	2,603		
818097-10-7	Seventy Seven Energy Inc		07/01/2014	Spin Off	20.000	306		
855030-10-2	Staples Inc		06/25/2014	Investment Technology	435.000	4,763		
863667-10-1	Stryker Corp		10/22/2014	Various	1,470.000	119,996		
871829-10-7	Sysco Corp		11/19/2014	Various	945.000	34,187		
87265H-10-9	Tri Pointe Homes Inc		07/02/2014	Corp Reorg/Merger	222.000	2,828		
887228-10-4	Time Inc		06/06/2014	Spin Off	65.000	637		
89417E-10-9	Travelers Cos Inc		03/05/2014	Investment Technology	10.000	840		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
90130A-20-0	Twenty-First Century Fox Inc		08/29/2014	Various	5,040.000	170,563		
907818-10-8	Union Pacific Corp		06/09/2014	Stock Split	295.000			
91913Y-10-0	Valero Energy Corp		11/19/2014	Investment Technology	75.000	3,750		
92210H-10-5	Vantiv Inc		03/19/2014	Various	4,455.000	141,999		
92343V-10-4	Verizon Communications		11/19/2014	Investment Technology	515.000	24,881		
923454-10-2	Vertiv Corp		07/02/2014	Spin Off	5.000	66		
92532F-10-0	Vertex Pharmaceuticals Inc		01/22/2014	Investment Technology	95.000	7,954		
92826C-83-9	Visa Inc CL A		11/19/2014	Investment Technology	5.000	1,249		
929160-10-9	Vulcan Materials Co		06/25/2014	Investment Technology	25.000	1,587		
939647-10-3	Washington Prime Group		05/28/2014	Spin Off	83.000	803		
963320-10-6	Whirlpool Corp		05/14/2014	Various	455.000	66,497		
98978V-10-3	Zoetis Inc		09/24/2014	Citigroup Global	160.000	5,854		
G7945M-10-7	Seagate Technology PLC		11/19/2014	Investment Technology	55.000	3,544		
G7S00T-10-4	Pentair PLC		09/24/2014	Citigroup Global	55.000	3,692		
G91442-10-6	Tyco International Ltd		11/17/2014	Tax Free Exchange	310.000	6,253		
H8817H-10-0	Transocean Ltd	E	11/19/2014	Investment Technology	195.000	4,976		
N63218-10-6	Nielsen Holdings N V		09/24/2014	Citigroup Global	205.000	9,131		
G0083B-10-8	Actavis PLC	F	07/01/2014	Tax Free Exchange	23.000	2,689		
G60754-10-1	Michael Kors Holdings Ltd	F	11/19/2014	Investment Technology	90.000	6,542		
G6S01W-10-8	Paragon Offshore PLC	F	08/04/2014	Spin Off	28.000	349		
Y0486S-10-4	Avago Technologies Ltd	F	06/25/2014	Investment Technology	75.000	5,345		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,655,444	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates								
00131@-10-0	MCM Insurance Agency Inc		01/13/2014	Capital Contribution	0.000	50,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						50,000	XXX	
Common Stocks - Mutual Funds								
00769G-53-5	LSV Small Cap Value Fund		12/30/2014	BNY Mellon	11,837.000	156,372		
04314H-85-7	Artisan Intl Val Fund - I		11/19/2014	BNY Mellon	257,726.000	9,337,312		
9299999. Subtotal - Common Stocks - Mutual Funds						9,493,684	XXX	
9799997. Total - Common Stocks - Part 3						12,199,128	XXX	
9799998. Total - Common Stocks - Part 5						418,887	XXX	
9799999. Total - Common Stocks						12,618,015	XXX	
9899999. Total - Preferred and Common Stocks						12,618,015	XXX	
9999999 - Totals						45,089,906	XXX	115,369

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bonds - U.S. Governments																				
3620A8-MT-7	GNMA Pool #722270 5.000% 09/15/39		01/15/2014	Jefferies & Co		450,571	413,842	424,188	423,923		119		119		424,042		26,528	26,528	2,874	09/15/2039
3620A8-MT-7	GNMA Pool #722270 5.000% 09/15/39		01/01/2014	Paydown		11,698	11,698	11,991	11,983		(285)		(285)		11,698				49	09/15/2039
36290S-RR-4	GNMA Pool #616196 5.500% 01/15/24		12/01/2014	Paydown		107,630	107,630	112,204	110,783		(3,153)		(3,153)		107,630				3,628	01/15/2024
36296S-E3-5	GNMA Pool #699554 5.000% 11/15/38		12/01/2014	Paydown		24,487	24,487	24,223	24,230		258		258		24,487				779	11/15/2038
36296X-JS-4	GNMA Pool #704173 5.000% 01/15/39		01/15/2014	Jefferies & Co		219,381	201,498	208,897	208,696		96		96		208,792		10,589	10,589	1,399	01/15/2039
36296X-JS-4	GNMA Pool #704173 5.000% 01/15/39		01/01/2014	Paydown		11,251	11,251	11,664	11,653		(402)		(402)		11,251				47	01/15/2039
36297A-AT-0	GNMA Pool #705718 5.000% 01/15/39		12/01/2014	Paydown		25,961	25,961	26,915	26,886		(925)		(925)		25,961				636	01/15/2039
38373A-D9-4	Government National Mtg Assn CMO 4.000% 08/20/39		12/01/2014	Paydown		33,545	33,545	33,949	33,914		(368)		(368)		33,545				695	08/20/2039
912810-PV-4	U S Treasury Notes TIPS 1.750% 01/15/28		11/12/2014	Morgan Stanley		128,918	100,000	144,162	143,030	(1,332)	(1,960)		(3,291)		139,739		(10,821)	(10,821)	14,417	01/15/2028
912810-QF-8	U S Treasury Notes TIPS 2.125% 02/15/40		03/31/2014	Morgan Stanley		674,509	520,000	562,923	600,032	(40,789)	(264)		(41,053)		558,978		115,530	115,530	7,444	02/15/2040
912828-A2-6	U S Treasury Notes 0.250% 11/30/15		01/02/2014	Barclays Capital		2,045,989	2,050,000	2,045,956	2,045,995		12		12		2,046,006		(17)	(17)	479	11/30/2015
912828-DC-1	U S Treasury Notes 4.250% 11/15/14		11/15/2014	Maturity		1,100,000	1,100,000	1,063,906	1,095,998		4,002		4,002		1,100,000				46,750	11/15/2014
912828-DH-0	U S Treasury Notes TIPS 1.625% 01/15/15		04/01/2014	Nomura Sec Intl		251,479	200,000	240,618	247,651	(16,471)	(682)		(17,154)		230,498		20,982	20,982	2,833	01/15/2015
912828-GD-6	U S Treasury Notes TIPS 2.375% 01/15/17		05/05/2014	Bank Of America		446,933	350,000	410,888	422,300	(31,575)	(1,760)		(33,335)		388,965		57,968	57,968	7,779	01/15/2017
912828-MY-3	U S Treasury Notes TIPS 0.500% 04/15/15		05/05/2014	Deutsche Bank Secur		1,209,141	1,095,000	1,199,001	1,201,566	(31,209)	(5,632)		(36,841)		1,164,725		44,415	44,415	3,301	04/15/2015
0599999. Subtotal - Bonds - U.S. Governments						6,741,493	6,244,913	6,521,484	6,608,640	(121,377)	(10,945)		(132,321)		6,476,319		265,174	265,174	93,109	XXX
Bonds - U.S. States, Territories and Possessions																				
546415-TS-9	Louisiana St Ser A 5.000% 08/01/14		08/01/2014	Maturity		200,000	200,000	218,102	202,118		(2,118)		(2,118)		200,000				10,000	08/01/2014
604129-ED-4	Minnesota St 5.000% 08/01/14		08/01/2014	Maturity		650,000	650,000	729,170	659,130		(9,130)		(9,130)		650,000				32,500	08/01/2014
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						850,000	850,000	947,272	861,248		(11,248)		(11,248)		850,000				42,500	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
059132-4N-7	Baltimore Cnty MD 5.000% 08/01/15		08/01/2014	Call 100.0000		170,000	170,000	190,191	172,334		(2,334)		(2,334)		170,000				8,500	08/01/2015
230822-PE-2	Cumberland Valley PA Sch Dist 5.000% 11/15/14		11/15/2014	Maturity		200,000	200,000	217,074	202,844		(2,844)		(2,844)		200,000				10,000	11/15/2014
358776-AA-0	Frisco TX 5.250% 02/15/17		09/19/2014	Fidelity Investments		724,165	710,000	738,211	729,771		(12,827)		(12,827)		716,944		7,220	7,220	41,313	02/15/2017
421110-Q8-3	Hays TX ISD 4.000% 08/15/17		11/13/2014	First Southwest Co		261,386	240,000	271,490	267,360		(6,559)		(6,559)		260,801		586	586	12,053	08/15/2017
49474F-BY-5	King Cnty WA Ser C 5.000% 01/01/18		11/21/2014	Hutchinson Schockley		620,268	550,000	652,256	638,327		(19,663)		(19,663)		618,665		1,603	1,603	38,576	01/01/2018
64966H-GT-1	New York NY Ser H-1 5.250% 03/01/21		02/14/2014	RBC Capital Markets		700,044	600,000	648,798	628,665		(653)		(653)		628,013		72,031	72,031	14,788	03/01/2021
64966H-KY-5	New York NY Ser J-1 5.000% 05/15/24		04/25/2014	FTN Financial Sec		920,936	800,000	875,568	848,826		(2,713)		(2,713)		846,113		74,823	74,823	18,333	05/15/2024
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,596,799	3,270,000	3,593,588	3,488,128		(47,593)		(47,593)		3,440,535		156,264	156,264	143,564	XXX
Bonds - U.S. Special Revenues																				
3128MB-X6-9	FHLMC Pool #G13201 4.500% 07/01/23		12/01/2014	Paydown		63,520	63,520	60,688	60,970		2,549		2,549		63,520				1,491	07/01/2023
3128MB-XQ-5	FHLMC Pool #G13187 4.500% 06/01/23		12/01/2014	Paydown		75,986	75,986	72,875	73,194		2,792		2,792		75,986				1,706	06/01/2023
3128MC-GZ-2	FHLMC Pool #G13616 4.500% 07/01/24		12/01/2014	Paydown		47,261	47,261	48,162	48,072		(812)		(812)		47,261				878	07/01/2024
3128MJ-Q7-8	FHLMC Pool #G08477 3.500% 02/01/42		12/01/2014	Paydown		14,862	14,862	15,413	15,400		(538)		(538)		14,862				303	02/01/2042
3128MJ-RM-4	FHLMC Pool #G08491 3.500% 05/01/42		12/01/2014	Paydown		29,551	29,551	30,687	30,663		(1,112)		(1,112)		29,551				605	05/01/2042
3128MJ-S4-3	FHLMC Pool #G08538 3.500% 07/01/43		12/01/2014	Paydown		16,905	16,905	16,992	16,991		(86)		(86)		16,905				351	07/01/2043
3128MM-RE-5	FHLMC Pool #G18484 3.000% 10/01/28		12/01/2014	Paydown		132,638	132,638	136,617	136,577		(3,940)		(3,940)		132,638				2,382	10/01/2028
3128PL-CS-9	FHLMC Pool #J08181 4.500% 06/01/23		12/01/2014	Paydown		35,100	35,100	33,663	33,796		1,305		1,305		35,100				985	06/01/2023
3128PM-6D-7	FHLMC Pool #J09868 4.500% 06/01/24		12/01/2014	Paydown		89,196	89,196	91,398	91,192		(1,996)		(1,996)		89,196				2,067	06/01/2024
3128PQ-FE-6	FHLMC Pool #J11065 4.500% 10/01/24		12/01/2014	Paydown		86,952	86,952	90,267	89,894		(2,943)		(2,943)		86,952				2,262	10/01/2024
31292S-AN-0	FHLMC Pool #C09013 3.000% 09/01/42		12/01/2014	Paydown		71,548	71,548	72,812	72,777		(1,229)		(1,229)		71,548				1,228	09/01/2042
312944-FE-6	FHLMC Pool #A95565 4.000% 12/01/40		12/01/2014	Paydown		202,560	202,560	199,401	199,462		3,098		3,098		202,560				4,936	12/01/2040
312988-KQ-0	FHLMC Pool #B70303 5.000% 02/01/34		12/01/2014	Paydown		4,866	4,866	4,902	4,900		(34)		(34)		4,866				133	02/01/2034
3132GU-DX-9	FHLMC Pool #Q08818 3.500% 06/01/42		12/01/2014	Paydown		34,799	34,799	36,137	36,097		(1,297)		(1,297)		34,799				720	06/01/2042
3132HL-PP-2	FHLMC Pool #Q10430 3.500% 08/01/42		12/01/2014	Paydown		45,093	45,093	47,693	47,625		(2,532)		(2,532)		45,093				837	08/01/2042
3132JP-P2-2	FHLMC Pool #Q22241 4.000% 10/01/43		12/01/2014	Paydown		35,582	35,582	37,233	37,221		(1,639)		(1,639)		35,582				748	10/01/2043
3132L5-AF-0	FHLMC Pool #V80006 3.000% 04/01/43		12/01/2014	Paydown		112,950	112,950	117,909	117,829		(4,879)		(4,879)		112,950				2,008	04/01/2043
3136AC-U5-8	Federal National Mortgage Assn 3.500% 08/25/42		12/25/2014	Paydown		43,750	43,750	45,473	45,467		(1,717)		(1,717)		43,750				877	08/25/2042
3138X3-AY-8	FNMA Pool #AU3622 4.000% 07/01/43		12/01/2014	Paydown		26,639	26,639	28,033	28,020		(1,381)		(1,381)		26,639				582	07/01/2043
3138X3-BX-9	FNMA Pool #AU3653 4.000% 09/01/43		12/01/2014	Paydown		193,100	193,100	203,027	202,979		(9,879)		(9,879)		193,100				6,428	09/01/2043
31396Q-F2-0	Federal National Mtg Assn CMO 4.000% 04/25/27		12/01/2014	Paydown		92,470	92,470	93,521	92,801		(332)		(332)		92,470				1,972	04/25/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31412U-L7-3	FNMA Pool #935150 4.500% 04/01/24		12/01/2014	Paydown		83,216	83,216	86,597	86,348		(3,132)		(3,132)		83,216				2,346	04/01/2024
31414P-M2-2	FNMA Pool #972077 4.500% 02/01/23		12/01/2014	Paydown		93,263	93,263	95,894	95,463		(2,200)		(2,200)		93,263				1,852	02/01/2023
31415M-4F-9	FNMA Pool #984722 4.500% 06/25/23		12/01/2014	Paydown		30,655	30,655	29,644	29,759		896		896		30,655				841	06/25/2023
31416T-JN-0	FNMA Pool #AA9268 4.000% 07/01/24		12/01/2014	Paydown		26,062	26,062	25,838	25,851		210		210		26,062				601	07/01/2024
930868-BJ-2	Wake Cnty NC Rev 0.175% 11/01/18		01/29/2014	Call 100.0000		250,000	250,000	238,125	240,000		155		155		240,155		9,845	9,845	25	11/01/2018
930868-BP-8	Wake Cnty NC Ser F Rev 0.175% 10/01/22		12/11/2014	Call 100.0000		300,000	300,000	271,500	274,105		2,657		2,657		276,762		23,238	23,238	280	10/01/2022
3199999. Subtotal - Bonds - U.S. Special Revenues						2,238,524	2,238,524	2,230,500	2,233,455		(28,014)		(28,014)		2,205,441		33,083	33,083	39,442	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
02582J-GG-9	American Express Credit 0.582% 05/17/21		10/15/2014	Pershing		2,503,027	2,500,000	2,500,000	2,500,000						2,500,000		3,027	3,027	12,303	05/17/2021
07385T-AJ-5	Bear Stearns Cos Inc 5.700% 11/15/14		11/15/2014	Maturity		500,000	500,000	529,477	503,227		(3,227)		(3,227)		500,000				28,500	11/15/2014
12514A-AE-1	Citigroup/Deutche Bank CMO 5.886% 11/15/44		12/01/2014	Paydown		197,178	197,178	209,425	203,747		(6,568)		(6,568)		197,178				9,888	11/15/2044
12622X-AD-2	CNH Equipment Trust 2.040% 10/17/16		12/15/2014	Paydown		135,637	135,637	135,607	135,626		11		11		135,637				1,679	10/17/2016
161571-GB-4	Chase Issuance Trust Ser 2013-A7 0.592% 09/15/20		10/16/2014	Goldman Sachs		2,004,688	2,000,000	2,002,969	2,002,857		(375)		(375)		2,002,482		2,206	2,206	10,013	09/15/2020
22541L-AR-4	Credit Suisse Bank 4.875% 01/15/15		01/07/2014	Credit Suisse		532,501	510,000	509,745	509,964		7		7		509,971		22,530	22,530	12,086	01/15/2015
302570-BC-9	FPL Group Capital 7.875% 12/15/15		12/29/2014	Call 106.8310		199,774	187,000	228,280	201,333		(7,160)		(7,160)		194,173		5,601	5,601	15,299	12/15/2015
57165A-AA-6	Marriott Vacation Club Owner 2.510% 05/20/30		12/20/2014	Paydown		80,477	80,477	80,466	80,468		9		9		80,477				1,033	05/20/2030
59018Y-RZ-6	Merrill Lynch & Co Inc 5.300% 09/30/15		01/08/2014	Bank Of America		1,337,350	1,250,000	1,301,675	1,259,633		(176)		(176)		1,259,456		77,894	77,894	18,955	09/30/2015
61747Y-CL-7	Morgan Stanley 4.100% 01/26/15		01/07/2014	JP Morgan		775,133	750,000	746,663	749,197		24		24		749,221		25,912	25,912	14,008	01/26/2015
61747Y-CT-0	Morgan Stanley 3.450% 11/02/15		01/07/2014	Stifel Nicholaus & Co		260,228	250,000	244,983	247,946		26		26		247,973		12,255	12,255	1,629	11/02/2015
61750W-AX-1	Morgan Stanley Capital I 5.332% 12/15/43		12/01/2014	Paydown		113,309	113,309	123,432	118,524		(5,215)		(5,215)		113,309				3,400	12/15/2043
61760R-AZ-5	Morgan Stanley Capital I 3.224% 07/15/49		12/01/2014	Paydown		29,117	29,117	29,407	29,262		(146)		(146)		29,117				516	07/15/2049
82650H-AA-1	Sierra Receivables Fding Co 144A 2.200% 05/20/21		12/20/2014	Paydown		396,405	396,405	396,294	396,295		110		110		396,405				4,157	05/20/2021
82652B-AA-2	MetroPCS Wireless Inc Ser 2013-2A 2.280% 11/20/25		12/20/2014	Paydown		116,088	116,088	116,084	116,084		4		4		116,088				1,246	11/20/2025
92903P-AA-7	Vornado DP LLC CMO 2.970% 09/13/28		12/10/2014	Paydown		85,073	85,073	85,073	85,066		7		7		85,073				1,377	09/13/2028
931142-BY-8	Wal-Mart Stores Inc 4.500% 07/01/15		01/08/2014	Wells Fargo Financial		132,288	125,000	136,724	129,118		(91)		(91)		129,027		3,260	3,260	3,000	07/01/2015
2515A1-4E-8	Deutsche Bank AG London 3.250% 01/11/16	F	01/08/2014	Deutsche Bank Secur		418,224	400,000	400,376	400,161						400,160		18,064	18,064	6,572	01/11/2016
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,816,496	9,625,284	9,776,677	9,668,507		(22,760)		(22,760)		9,645,748		170,748	170,748	145,661	XXX
8399997. Total - Bonds - Part 4						23,243,311	22,228,721	23,069,521	22,859,978	(121,377)	(120,559)		(241,936)		22,618,043		625,269	625,269	464,277	XXX
8399998. Total - Bonds - Part 5						1,063,118	918,697	1,057,735			(15,283)		(15,283)		1,042,452		20,667	20,667	14,347	XXX
8399999. Total - Bonds						24,306,430	23,147,418	24,127,255	22,859,978	(121,377)	(135,842)		(257,219)		23,660,494		645,935	645,935	478,624	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00130H-10-5	AES Corp		09/24/2014	Various	550.000	7,655		3,196	7,981	(4,785)			(4,785)		3,196		4,460	4,460	30	
00206R-10-2	AT&T Inc		10/15/2014	Various	655.000	21,590		21,420	23,030	(1,610)			(1,610)		21,420		170	170	377	
002824-10-0	Abbott Laboratories		10/15/2014	Various	860.000	34,203		20,472	32,964	(12,492)			(12,492)		20,472		13,731	13,731	609	
002896-20-7	Abercrombie & Fitch Co		01/22/2014	Investment Technology	90.000	3,149		2,076	2,962	(886)			(886)		2,076		1,073	1,073		
00724F-10-1	Adobe Systems Inc		01/22/2014	Investment Technology	115.000	7,067		3,660	6,886	(3,226)			(3,226)		3,660		3,407	3,407		
007903-10-7	Advanced Micro Devices		03/17/2014	Investment Technology	470.000	1,781		1,979	1,819	160			160		1,979		(197)	(197)		
00846U-10-1	Agilent Technologies Inc		11/03/2014	Spin Off	0.000	1,554		1,554	3,032	(1,478)			(1,478)		1,554					
009158-10-6	Air Products & Chemicals Inc		10/15/2014	Merrill Lynch	1,055.000	135,633		75,265	117,928	(42,663)			(42,663)		75,265		60,368	60,368	2,112	
00971T-10-1	Akamai Technologies Inc		03/17/2014	Investment Technology	55.000	3,288		959	2,595	(1,636)			(1,636)		959		2,329	2,329		
013817-10-1	Alcoa Inc		03/17/2014	Investment Technology	850.000	10,106		6,239	9,036	(2,797)			(2,797)		6,239		3,867	3,867	26	
015351-10-9	Alexion Pharmaceuticals Inc		10/15/2014	Merrill Lynch	60.000	10,420		6,799	7,973	(1,174)			(1,174)		6,799		3,621	3,621		
01741R-10-2	Allegheny Technologies Inc		03/17/2014	Merrill Lynch	80.000	2,807		2,364	2,850	(486)			(486)		2,364		443	443	14	
018490-10-2	Allergan Inc		10/15/2014	Investment Technology	40.000	7,103		3,639	4,443	(804)			(804)		3,639		3,464	3,464	6	
020002-10-1	Allstate Corp		10/15/2014	Various	175.000	10,042		3,351	9,545	(6,193)			(6,193)		3,351		6,691	6,691	129	
02209S-10-3	Altria Group Inc		03/17/2014	Investment Technology	130.000	4,728		2,594	4,991	(2,397)			(2,397)		2,594		2,134	2,134	125	
023135-10-6	Amazon.com Inc		03/17/2014	Merrill Lynch	25.000	9,376		2,972	9,970	(6,998)			(6,998)		2,972		6,403	6,403		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
023608-10-2	Ameren Corp		06/25/2014	Investment Technology	120.000	4,797		2,783	4,339	(1,556)			(1,556)		2,783		2,015	2,015	96	
026874-78-4	American Intl Group Inc		05/28/2014	Wells Fargo Financial	475.000	25,436		16,562	24,249	(7,687)			(7,687)		16,562		8,874	8,874	59	
03027X-10-0	American Tower REIT		03/17/2014	Investment Technology	65.000	5,312		4,230	5,188	(959)			(959)		4,230		1,083	1,083		
031162-10-0	Amgen Inc		03/17/2014	Investment Technology	70.000	8,669		3,901	7,986	(4,085)			(4,085)		3,901		4,768	4,768	43	
037411-10-5	Apache Corp		10/15/2014	Various	2,325.000	205,116		195,427	199,811	(4,383)			(4,383)		195,427		9,689	9,689	885	
03748R-10-1	Apartment Invt & Mgmt Co CL A		06/25/2014	Investment Technology	105.000	3,390		1,056	2,721	(1,665)			(1,665)		1,056		2,334	2,334	55	
037833-10-0	Apple Computer Inc		10/15/2014	Various	151.000	92,370		39,218	84,954	(45,737)			(45,737)		39,218		53,152	53,152	829	
053015-10-3	Automatic Data Process		10/15/2014	Investment Technology	55.000	3,947		2,328	3,898	(1,569)			(1,569)		2,328		1,619	1,619	106	
053015-10-3	Automatic Data Process		10/01/2014	Spin Off	0.000	1,764		1,764	3,277	(1,513)			(1,513)		1,764					
053332-10-2	Autozone Inc		03/17/2014	Investment Technology	15.000	8,091		5,706	7,169	(1,463)			(1,463)		5,706		2,385	2,385		
053611-10-9	Avery Dennison Corp		07/30/2014	Investment Technology	110.000	5,261		4,014	5,521	(1,507)			(1,507)		4,014		1,247	1,247	70	
054303-10-2	Avon Products		06/25/2014	Various	295.000	4,332		4,687	5,080	(393)			(393)		4,687		(356)	(356)	27	
060505-10-4	Bank Amer Corp		06/25/2014	Various	2,168.000	35,306		17,054	33,756	(16,702)			(16,702)		17,054		18,252	18,252	32	
064058-10-0	Bank of NY Mellon Corp		03/17/2014	Investment Technology	250.000	8,340		7,063	8,735	(1,673)			(1,673)		7,063		1,277	1,277	38	
071813-10-9	Baxter Intl Inc		05/28/2014	Wells Fargo Financial	205.000	15,227		12,017	14,258	(2,240)			(2,240)		12,017		3,210	3,210	201	
073730-10-3	Beam Inc		05/01/2014	Corp Reorg/Merger	140.000	11,690		7,455	9,528	(2,074)			(2,074)		7,455		4,235	4,235	32	
084670-70-2	Berkshire Hathaway Inc CL B		10/15/2014	Various	105.000	13,811		8,069	12,449	(4,380)			(4,380)		8,069		5,742	5,742		
086516-10-1	Best Buy Co Inc		07/30/2014	Investment Technology	110.000	3,384		2,571	4,387	(1,816)			(1,816)		2,571		813	813	37	
09062X-10-3	Biogen Idec Inc		10/15/2014	Merrill Lynch	15.000	4,984		1,397	4,194	(2,796)			(2,796)		1,397		3,587	3,587		
097023-10-5	Boeing Co		03/17/2014	Investment Technology	60.000	7,524		3,066	8,189	(5,124)			(5,124)		3,066		4,459	4,459	44	
101137-10-7	Boston Scientific Corp		10/15/2014	Various	2,435.000	31,855		14,744	29,269	(14,525)			(14,525)		14,744		17,112	17,112		
110122-10-8	Bristol-Myers Squibb		03/17/2014	Merrill Lynch	80.000	4,377		1,973	4,252	(2,279)			(2,279)		1,973		2,404	2,404	29	
111320-10-7	Broadcom Corp		03/05/2014	Investment Technology	215.000	6,478		4,296	6,374	(2,078)			(2,078)		4,296		2,182	2,182	26	
125509-10-9	CIGNA Corp		01/22/2014	Investment Technology	5.000	448		84	437	(353)			(353)		84		364	364		
12572Q-10-5	CME Group Inc		03/17/2014	Investment Technology	100.000	7,625		4,162	7,846	(3,684)			(3,684)		4,162		3,463	3,463	307	
126650-10-0	CVS Health Corp		10/15/2014	Various	160.000	12,336		5,434	11,451	(6,018)			(6,018)		5,434		6,902	6,902	96	
12686C-10-9	Cablevision Systems Corp CL A		03/17/2014	Investment Technology	240.000	4,042		3,586	4,303	(718)			(718)		3,586		456	456	36	
127097-10-3	Cabot Oil & Gas Corp		10/15/2014	Various	170.000	5,397		5,959	6,589	(630)			(630)		5,959		(563)	(563)	7	
14149Y-10-8	Cardinal Health Inc		10/15/2014	Various	95.000	6,621		3,251	6,347	(3,096)			(3,096)		3,251		3,370	3,370	68	
149123-10-1	Caterpillar Inc		03/17/2014	Investment Technology	65.000	6,218		4,306	5,903	(1,596)			(1,596)		4,306		1,912	1,912	39	
151020-10-4	Celgene Corp		10/15/2014	Various	40.000	6,352		2,115	6,759	(4,644)			(4,644)		2,115		4,236	4,236		
156700-10-6	CenturyLink Inc		06/25/2014	Investment Technology	160.000	5,750		5,096	5,096						5,096		654	654	173	
165167-10-7	Chesapeake Energy Corp		07/01/2014	Spin Off	0.000	310		310	426	(116)			(116)		310					
166764-10-0	Chevron Corp		03/17/2014	Investment Technology	120.000	13,807		8,891	14,989	(6,098)			(6,098)		8,891		4,916	4,916	120	
169656-10-5	Chipotle Mexican Grill Inc		03/17/2014	Merrill Lynch	5.000	2,881		2,021	2,664	(642)			(642)		2,021		860	860		
171798-10-1	Cimarex Energy Co		05/28/2014	Wells Fargo Financial	230.000	29,838		15,098	24,129	(9,031)			(9,031)		15,098		14,740	14,740	69	
17275R-10-2	Cisco Systems Inc		10/15/2014	Various	2,605.000	60,598		53,980	58,430	(4,450)			(4,450)		53,980		6,618	6,618	884	
172967-42-4	Citigroup Inc		10/15/2014	Various	720.000	35,508		23,102	37,519	(14,417)			(14,417)		23,102		12,405	12,405	22	
18683K-10-1	Cliffs Natural Resources Inc		04/23/2014	Citigroup Global	120.000	2,198		3,145	3,145						3,145		(947)	(947)	18	
189054-10-9	Clorox Co		03/17/2014	Investment Technology	50.000	4,391		3,444	4,638	(1,194)			(1,194)		3,444		947	947	36	
189754-10-4	Coach Inc		06/25/2014	Investment Technology	170.000	5,761		4,337	9,542	(5,205)			(5,205)		4,337		1,424	1,424	172	
191216-10-0	Coca Cola Co		03/17/2014	Investment Technology	195.000	7,461		4,291	8,055	(3,764)			(3,764)		4,291		3,169	3,169	59	
194162-10-3	Colgate Palmolive		03/17/2014	Investment Technology	90.000	5,795		3,448	5,869	(2,421)			(2,421)		3,448		2,347	2,347	31	
20030N-10-1	Comcast Corp		10/15/2014	Various	565.000	28,763		14,806	29,360	(14,554)			(14,554)		14,806		13,957	13,957	492	
200340-10-7	Comerica Inc		04/23/2014	Citigroup Global	140.000	6,878		2,779	6,656	(3,877)			(3,877)		2,779		4,099	4,099	50	
205887-10-2	ConAgra Inc		03/04/2014	Various	5,975.000	171,396		143,928	201,358	(57,429)			(57,429)		143,928		27,468	27,468	1,494	
20825C-10-4	ConocoPhillips		03/17/2014	Investment Technology	70.000	4,709		3,090	4,946	(1,856)			(1,856)		3,090		1,620	1,620	48	
219350-10-5	Corning Inc		10/15/2014	Investment Technology	440.000	8,250		5,839	7,841	(2,002)			(2,002)		5,839		2,411	2,411	74	
22160K-10-5	Costco Wholesale Corp		03/17/2014	Merrill Lynch	55.000	6,240		5,505	6,546	(1,041)			(1,041)		5,505		734	734	17	
228227-10-4	Crown Castle Intl Corp		12/16/2014	Tax Free Exchange	190.000	10,034		10,034	13,952	(3,918)			(3,918)		10,034				200	
247361-70-2	Delta Air Lines Inc		03/05/2014	Investment Technology	70.000	2,430		1,643	1,923	(280)			(280)		1,643		787	787	4	
247916-20-8	Denbury Resources Inc		11/19/2014	Investment Technology	250.000	2,443		4,297	4,108	190			190		4,297		(1,855)	(1,855)	47	
25271C-10-2	Diamond Offshore Drilling		03/17/2014	Merrill Lynch	70.000	3,073		4,681	3,984	697			697		4,681		(1,608)	(1,608)	61	
254687-10-6	Walt Disney Co		10/15/2014	Various	625.000	52,142		23,359	47,750	(24,391)			(24,391)		23,359		28,783	28,783	538	
25470F-10-4	Discovery Communications Inc CL A		03/17/2014	Investment Technology	45.000	3,739		3,146	4,069	(923)			(923)		3,146		593	593		
25470F-10-4	Discovery Communications Inc CL A		08/07/2014	Spin Off	0.000	2,662		2,662	5,324	(2,662)			(2,662)		2,662					
25490A-30-9	DirectTV CL A		03/17/2014	Investment Technology	55.000	4,225		1,863	3,798	(1,935)			(1,935)		1,863		2,362	2,362		
256746-10-8	Dollar Tree Inc		03/17/2014	Investment Technology	30.000	1,610		1,255	1,693	(438)			(438)		1,255		355	355		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
260003-10-8	Dover Corp		05/28/2014	Wells Fargo Financial	280.000	24,363		10,307	22,583	(12,276)			(12,276)		10,307		14,057	14,057	210	
260003-10-8	Dover Corp		03/03/2014	Spin Off	0.000	19,643		19,643	40,907	(21,264)			(21,264)		19,643					
263534-10-9	Du Pont De Nemours		10/15/2014	Merrill Lynch	75.000	4,982		2,996	4,873	(1,877)			(1,877)		2,996		1,986	1,986	103	
26875P-10-1	EOG Resources Inc		10/15/2014	Various	425.000	82,889		31,368	71,332	(39,964)			(39,964)		31,368		51,521	51,521	124	
278642-10-3	EBay Inc		10/15/2014	Merrill Lynch	60.000	3,014		754	3,292	(2,538)			(2,538)		754		2,260	2,260		
285512-10-9	Electronic Arts Inc		04/23/2014	Various	280.000	8,264		4,068	6,423	(2,355)			(2,355)		4,068		4,196	4,196		
30161N-10-1	Exelon Corp		06/25/2014	Various	255.000	8,788		7,184	6,984	200			200		7,184		1,604	1,604	132	
302130-10-9	Expeditors Intl of Wash Inc		10/15/2014	Investment Technology	220.000	8,613		6,224	9,735	(3,511)			(3,511)		6,224		2,389	2,389	29	
30219G-10-8	Express Scripts Hldg Co		10/15/2014	Various	130.000	9,803		6,785	9,131	(2,346)			(2,346)		6,785		3,017	3,017		
30231G-10-2	Exxon Mobil Corp		10/15/2014	Various	560.000	52,705		40,822	56,672	(15,850)			(15,850)		40,822		11,883	11,883	445	
314211-10-3	Federated Investors Inc CL B		03/17/2014	Investment Technology	80.000	2,198		1,781	2,304	(523)			(523)		1,781		418	418	20	
315616-10-2	F5 Networks Inc		06/25/2014	Investment Technology	60.000	6,515		5,829	5,452	377			377		5,829		686	686		
336433-10-7	First Solar Inc		03/17/2014	Investment Technology	50.000	2,825		1,688	2,732	(1,044)			(1,044)		1,688		1,137	1,137		
337932-10-7	FirstEnergy Corp		04/23/2014	Citigroup Global	200.000	6,724		8,984	6,596	2,388			2,388		8,984		(2,260)	(2,260)	72	
345370-86-0	Ford Motor Co		10/15/2014	Merrill Lynch	325.000	4,424		3,142	5,015	(1,873)			(1,873)		3,142		1,282	1,282	122	
345838-10-6	Forest Laboratories Inc		07/01/2014	Tax Free Exchange	70.000	4,487		1,783	4,202	(2,419)			(2,419)		1,783		2,704	2,704		
354613-10-1	Franklin Resources		10/15/2014	Investment Technology	60.000	3,031		1,276	3,464	(2,188)			(2,188)		1,276		1,756	1,756	30	
35671D-85-7	Freeport-McMoRan Inc		11/19/2014	Investment Technology	125.000	3,526		4,162	4,718	(556)			(556)		4,162		(636)	(636)	156	
35906A-10-8	Frontier Communications Corp CL B		06/25/2014	Investment Technology	920.000	5,002		3,938	4,278	(340)			(340)		3,938		1,064	1,064	150	
364730-10-1	Gannett Co Inc		04/23/2014	Citigroup Global	180.000	4,856		1,440	5,324	(3,884)			(3,884)		1,440		3,416	3,416	72	
369604-10-3	General Electric		11/19/2014	Investment Technology	1,915.000	49,265		31,023	53,677	(22,654)			(22,654)		31,023		18,242	18,242	1,056	
370334-10-4	General Mills		09/24/2014	Various	4,560.000	238,426		159,684	227,590	(67,906)			(67,906)		159,684		78,743	78,743	4,810	
37045V-10-0	General Motors Co		11/19/2014	Investment Technology	70.000	2,254		2,608	2,861	(253)			(253)		2,608		(354)	(354)	63	
37247D-10-6	Genworth Financial Inc CL A		09/24/2014	Various	480.000	7,402		1,749	7,454	(5,705)			(5,705)		1,749		5,653	5,653		
375558-10-3	Gilead Sciences Inc		10/15/2014	Merrill Lynch	25.000	2,404		469	1,878	(1,408)			(1,408)		469		1,935	1,935		
38141G-10-4	Goldman Sachs Group Inc		04/23/2014	Citigroup Global	20.000	3,204		2,948	3,545	(597)			(597)		2,948		257	257	11	
382550-10-1	Goodyear Tire & Rubber Co		07/30/2014	Investment Technology	160.000	4,101		955	3,816	(2,861)			(2,861)		955		3,146	3,146	26	
38259P-50-8	Google Inc CL A		03/17/2014	Investment Technology	20.000	23,841		9,763	22,414	(12,651)			(12,651)		9,763		14,078	14,078		
38259P-50-8	Google Inc CL A		04/03/2014	Spin Off	0.000	36,248		36,248	89,557	(53,309)			(53,309)		36,248					
412822-10-8	Harley Davidson Inc		10/15/2014	Investment Technology	100.000	5,547		1,697	6,924	(5,227)			(5,227)		1,697		3,850	3,850	83	
416515-10-4	Hartford Financial Servs Group		03/17/2014	Various	100.000	3,520		1,642	3,623	(1,981)			(1,981)		1,642		1,878	1,878	30	
428236-10-3	Hewlett Packard Co		03/17/2014	Investment Technology	110.000	3,242		1,568	3,078	(1,510)			(1,510)		1,568		1,674	1,674	32	
437076-10-2	Home Depot Inc		10/15/2014	Merrill Lynch	110.000	9,663		2,532	9,057	(6,525)			(6,525)		2,532		7,130	7,130	155	
438516-10-6	Honeywell Intl Inc		03/17/2014	Investment Technology	50.000	4,669		3,022	4,569	(1,547)			(1,547)		3,022		1,648	1,648	23	
443683-10-7	Hudson City Bancorp Inc		04/23/2014	Citigroup Global	510.000	5,069		3,188	4,809	(1,622)			(1,622)		3,188		1,882	1,882	20	
446150-10-4	Huntington Bancshares		06/25/2014	Investment Technology	360.000	3,438		1,314	3,474	(2,160)			(2,160)		1,314		2,124	2,124	54	
452308-10-9	Illinois Tool Works Inc		05/28/2014	Various	380.000	32,404		17,986	31,950	(13,964)			(13,964)		17,986		14,417	14,417	273	
458140-10-0	Intel Corp		10/15/2014	Various	370.000	9,826		8,029	9,603	(1,574)			(1,574)		8,029		1,797	1,797	131	
45866F-10-4	Intercontinental Exchange Inc		03/17/2014	Investment Technology	30.000	6,274		4,596	6,748	(2,152)			(2,152)		4,596		1,678	1,678	20	
459200-10-1	IBM Corp		10/15/2014	Various	265.000	48,348		35,810	49,706	(13,896)			(13,896)		35,810		12,538	12,538	692	
459902-10-2	International Game Technology		03/17/2014	Various	290.000	4,367		3,448	5,266	(1,818)			(1,818)		3,448		919	919	32	
460146-10-3	International Paper Co		07/02/2014	Spin Off	0.000	66		66	150	(84)			(84)		66					
461202-10-3	Intuit Inc		10/15/2014	Investment Technology	100.000	7,949		6,203	7,632	(1,429)			(1,429)		6,203		1,746	1,746	82	
462846-10-6	Iron Mountain Inc		11/13/2014	Corp Reorg/Merger	0.000	12		8	9	(1)			(1)		8		4	4	1	
46612J-50-7	JDS Uniphase Corp		07/30/2014	Investment Technology	160.000	1,884		584	2,078	(1,494)			(1,494)		584		1,300	1,300		
46625H-10-0	J P Morgan Chase & Co		10/15/2014	Various	575.000	31,820		21,954	33,626	(11,672)			(11,672)		21,954		9,866	9,866	897	
478160-10-4	Johnson & Johnson		03/17/2014	Investment Technology	170.000	15,966		10,202	15,570	(5,369)			(5,369)		10,202		5,764	5,764	112	
481165-10-8	Joy Global Inc		11/19/2014	Investment Technology	80.000	4,199		4,991	4,679	312			312		4,991		(792)	(792)	46	
487836-10-8	Kellogg Co		03/17/2014	Investment Technology	80.000	4,867		4,159	4,886	(727)			(727)		4,159		708	708	37	
493267-10-8	KeyCorp		03/17/2014	Investment Technology	370.000	5,158		2,054	4,965	(2,912)			(2,912)		2,054		3,104	3,104	20	
494368-10-3	Kimberly Clark		05/28/2014	Various	200.000	22,174		12,817	20,892	(8,075)			(8,075)		12,817		9,357	9,357	330	
494368-10-3	Kimberly Clark		11/03/2014	Spin Off	0.000	7,311		7,311	10,403	(3,092)			(3,092)		7,311					
49446R-10-9	Kimco Realty Corp		04/23/2014	Citigroup Global	240.000	5,400		3,247	4,740	(1,493)			(1,493)		3,247		2,153	2,153	108	
502161-10-2	LSI Logic Corp		05/06/2014	Various	710.000	7,848		2,998	7,835	(4,837)			(4,837)		2,998		4,850	4,850		
527288-10-4	Leucadia National Corp		04/23/2014	Citigroup Global	130.000	3,405		3,007	3,684	(677)			(677)		3,007		397	397	8	
53217V-10-9	Life Technologies Corp		02/05/2014	Corp Reorg/Merger	90.000	6,852		3,041	6,822	(3,781)			(3,781)		3,041		3,811	3,811		
532457-10-8	Eli Lilly and Co		03/17/2014	Investment Technology	115.000	6,769		4,107	5,865	(1,758)			(1,758)		4,107		2,662	2,662	56	
534187-10-9	Lincoln National Corp		10/15/2014	Investment Technology	35.000	1,692		659	1,807	(1,147)			(1,147)		659		1,032	1,032	21	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
535678-10-6	Linear Technology		05/28/2014	Wells Fargo Financial	265.000	12,195		8,107	12,071	(3,964)			(3,964)		8,107		4,088	4,088	143	
540424-10-8	Loews Corp		10/15/2014	Investment Technology	105.000	4,222		4,285	5,065	(780)			(780)		4,285		(63)	(63)	20	
548661-10-7	Lowe's Cos Inc		10/15/2014	Merrill Lynch	55.000	2,816		1,437	2,725	(1,289)			(1,289)		1,437		1,379	1,379	32	
565849-10-6	Marathon Oil Corp		10/15/2014	Investment Technology	185.000	6,053		3,141	6,531	(3,390)			(3,390)		3,141		2,912	2,912	109	
571748-10-2	Marsh & Mclennan Cos Inc		10/15/2014	Various	795.000	39,506		34,880	38,446	(3,566)			(3,566)		34,880		4,626	4,626	605	
571903-20-2	Marriott International CL A		03/17/2014	Investment Technology	105.000	5,677		2,540	5,182	(2,641)			(2,641)		2,540		3,137	3,137	18	
574599-10-6	Masco Corp		06/25/2014	Investment Technology	270.000	5,929		3,005	6,148	(3,143)			(3,143)		3,005		2,924	2,924	65	
57636Q-10-4	MasterCard Inc CL A		03/17/2014	Merrill Lynch	8.000	5,837		1,256	6,266	(5,010)			(5,010)		1,256		4,580	4,580	8	
580135-10-1	McDonalds Corp		08/08/2014	Various	975.000	91,424		55,843	94,604	(38,761)			(38,761)		55,843		35,581	35,581	1,527	
585055-10-6	Medtronic Inc		10/15/2014	Various	2,125.000	132,598		85,690	121,954	(36,263)			(36,263)		85,690		46,907	46,907	1,567	
58933Y-10-5	Merck & Co Inc		10/15/2014	Various	305.000	17,026		9,273	15,265	(5,992)			(5,992)		9,273		7,753	7,753	343	
59156R-10-8	MetLife Inc		07/30/2014	Investment Technology	395.000	21,271		13,963	21,298	(7,335)			(7,335)		13,963		7,308	7,308	194	
594918-10-4	Microsoft Corp		10/15/2014	Various	2,140.000	88,082		54,851	80,057	(25,207)			(25,207)		54,851		33,231	33,231	1,352	
609207-10-5	Mondelez International Inc		10/15/2014	Merrill Lynch	195.000	6,369		3,946	6,884	(2,937)			(2,937)		3,946		2,423	2,423	111	
61166W-10-1	Monsanto Co		03/17/2014	Investment Technology	65.000	7,403		4,507	7,576	(3,069)			(3,069)		4,507		2,896	2,896	28	
611740-10-1	Monster Beverage Corp		03/17/2014	Investment Technology	105.000	7,444		7,601	7,116	485			485		7,601		(157)	(157)		
615369-10-5	Moodys Corp		03/17/2014	Investment Technology	55.000	4,492		1,105	4,316	(3,211)			(3,211)		1,105		3,387	3,387	15	
617446-44-8	Morgan Stanley		10/15/2014	Various	1,270.000	40,985		25,572	39,827	(14,255)			(14,255)		25,572		15,413	15,413	289	
61945C-10-3	The Mosaic Co		07/30/2014	Investment Technology	160.000	7,566		7,837	7,563	274			274		7,837		(271)	(271)	80	
620076-30-7	Motorola Solutions Inc		03/17/2014	Investment Technology	120.000	7,808		2,218	8,100	(5,882)			(5,882)		2,218		5,590	5,590	74	
637071-10-1	National-Oilwell Varco Inc		03/17/2014	Investment Technology	55.000	4,073		3,459	4,374	(915)			(915)		3,459		614	614	14	
637071-10-1	National-Oilwell Varco Inc		06/02/2014	Spin Off	0.000	1,064		1,064	1,954	(890)			(890)		1,064					
64110L-10-6	NetFlix Inc		03/17/2014	Investment Technology	10.000	4,227		2,188	3,682	(1,494)			(1,494)		2,188		2,039	2,039		
651290-10-8	Newfield Exploration Co		03/17/2014	Investment Technology	110.000	3,071		2,946	2,709	237			237		2,946		125	125		
651639-10-6	Newmont Mining Corp		04/23/2014	Citigroup Global	330.000	8,529		7,600	7,600						7,600		929	929	50	
655844-10-8	Norfolk Southern Corp		03/17/2014	Investment Technology	55.000	5,270		4,124	5,106	(982)			(982)		4,124		1,146	1,146	30	
665859-10-4	Northern Trust Corp		11/19/2014	Investment Technology	45.000	2,850		1,785	2,785	(1,000)			(1,000)		1,785		1,065	1,065	31	
674599-10-5	Occidental Petroleum Corp		10/15/2014	Various	2,045.000	196,179		165,466	194,480	(29,013)			(29,013)		165,466		30,713	30,713	3,530	
674599-10-5	Occidental Petroleum Corp		12/01/2014	Spin Off	0.000	7,412		7,412	8,721	(1,309)			(1,309)		7,412					
682680-10-3	ONEOK Inc		02/03/2014	Spin Off	0.000	966		966	1,307	(341)			(341)		966					
68389X-10-5	Oracle Corp		10/15/2014	Various	385.000	14,728		6,999	14,730	(7,731)			(7,731)		6,999		7,729	7,729	122	
69331C-10-8	PG & E Corp		10/15/2014	Various	270.000	12,223		10,314	10,876	(562)			(562)		10,314		1,909	1,909	341	
693475-10-5	PNC Financial Servs Group		05/28/2014	Wells Fargo Financial	335.000	28,370		20,633	25,989	(5,357)			(5,357)		20,633		7,738	7,738	308	
69351T-10-6	PPL Corp		03/17/2014	Investment Technology	260.000	8,515		6,843	7,823	(980)			(980)		6,843		1,672	1,672	192	
693718-10-8	PACCAR Inc		10/15/2014	Investment Technology	210.000	11,982		5,716	12,426	(6,710)			(6,710)		5,716		6,266	6,266	323	
701094-10-4	Parker-Hannifin		05/28/2014	Wells Fargo Financial	190.000	23,679		11,309	24,442	(13,133)			(13,133)		11,309		12,370	12,370	182	
704326-10-7	Paychex		10/15/2014	Investment Technology	205.000	8,823		6,281	9,334	(3,052)			(3,052)		6,281		2,542	2,542	221	
704549-10-4	Peabody Energy Corp		06/25/2014	Investment Technology	90.000	1,471		1,758	1,758						1,758		(286)	(286)	15	
712704-10-5	People's United Financial Inc		06/25/2014	Investment Technology	350.000	5,253		4,904	5,292	(389)			(389)		4,904		350	350	115	
713448-10-8	Pepsico Inc		10/21/2014	Various	3,535.000	326,496		227,258	293,193	(65,934)			(65,934)		227,258		99,238	99,238	8,135	
716768-10-6	PetSmart Inc		10/15/2014	Investment Technology	15.000	970		939	1,091	(152)			(152)		939		31	31	9	
717081-10-3	Pfizer Inc		10/15/2014	Merrill Lynch	1,030.000	31,256		14,029	31,549	(17,520)			(17,520)		14,029		17,228	17,228	445	
718172-10-9	Philip Morris Intl Inc		10/15/2014	Merrill Lynch	190.000	15,499		8,500	16,555	(8,055)			(8,055)		8,500		6,999	6,999	395	
724479-10-0	Pitney Bowes Inc		03/17/2014	Investment Technology	140.000	3,543		1,490	3,262	(1,772)			(1,772)		1,490		2,054	2,054	26	
74005P-10-4	Praxair Inc		03/17/2014	Investment Technology	40.000	5,296		3,230	5,201	(1,972)			(1,972)		3,230		2,067	2,067	26	
740189-10-5	Precision Castparts Corp		03/17/2014	Investment Technology	50.000	12,751		7,538	13,465	(5,927)			(5,927)		7,538		5,213	5,213	2	
742718-10-9	Procter & Gamble Co		10/15/2014	Various	1,165.000	96,234		68,417	94,843	(26,426)			(26,426)		68,417		27,818	27,818	1,769	
74460D-10-9	Public Storage Inc		09/24/2014	Citigroup Global	5.000	820		389	753	(363)			(363)		389		431	431	21	
745867-10-1	Pulte Homes Inc		06/25/2014	Investment Technology	270.000	5,289		1,706	5,500	(3,794)			(3,794)		1,706		3,583	3,583	35	
747525-10-3	QUALCOMM Inc		10/15/2014	Various	200.000	14,938		8,103	14,850	(6,747)			(6,747)		8,103		6,835	6,835	137	
74834L-10-0	Quest Diagnostics Inc		02/13/2014	Various	2,665.000	137,633		131,624	142,684	(11,060)			(11,060)		131,624		6,009	6,009	800	
75281A-10-9	Range Resources Corp		03/17/2014	Investment Technology	55.000	4,851		2,264	4,637	(2,373)			(2,373)		2,264		2,588	2,588	2	
75886F-10-7	Regeneron Pharmaceuticals		10/15/2014	Investment Technology	15.000	5,082		3,446	4,129	(683)			(683)		3,446		1,636	1,636		
7591EP-10-0	Regions Financial Corp		03/17/2014	Merrill Lynch	300.000	3,238		1,587	2,967	(1,380)			(1,380)		1,587		1,651	1,651	18	
78442P-10-6	SLM Corp		04/30/2014	Spin Off	0.000	1,770		1,770	5,226	(3,456)			(3,456)		1,770					
786514-20-8	Safeway Inc		04/15/2014	Spin Off	0.000	622		622	1,119	(498)			(498)		622					
806857-10-8	Schlumberger Ltd		03/17/2014	Investment Technology	60.000	5,386		3,939	5,407	(1,467)			(1,467)		3,939		1,447	1,447	43	
808513-10-5	Charles Schwab Corp		10/15/2014	Investment Technology	155.000	3,923		2,226	4,030	(1,804)			(1,804)		2,226		1,697	1,697	28	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
824348-10-6	Sherwin-Williams Co		03/17/2014	Investment Technology	30.000	6,126		3,919	5,505	(1,586)			(1,586)		3,919		2,207	2,207	17	
828806-10-9	Simon Property Group Inc		10/15/2014	Merrill Lynch	85.000	13,895		13,214	12,755	459			459		13,214		681	681	158	
828806-10-9	Simon Property Group Inc		05/28/2014	Spin Off	0.000	806			1,492	(686)			(686)		806					
844741-10-8	Southwest Airlines Co		05/01/2014	Various	10,095.000	237,677		141,953	190,190	(48,237)			(48,237)		141,953		95,724	95,724	765	
845467-10-9	Southwestern Energy Co		10/15/2014	Investment Technology	170.000	6,397		6,566	6,686	(120)			(120)		6,566		(168)	(168)		
847560-10-9	Spectra Energy Corp		03/17/2014	Investment Technology	145.000	5,330		2,974	5,165	(2,191)			(2,191)		2,974		2,356	2,356	49	
855030-10-2	Staples Inc		03/24/2014	Various	9,955.000	114,957		145,760	158,185	(12,425)			(12,425)		145,760		(30,803)	(30,803)	1,195	
855244-10-9	Starbucks Corp		01/22/2014	Investment Technology	80.000	5,921		757	6,271	(5,514)			(5,514)		757		5,165	5,165		
863667-10-1	Stryker Corp		03/17/2014	Investment Technology	105.000	8,482		5,289	7,890	(2,601)			(2,601)		5,289		3,193	3,193	32	
871829-10-7	Sysco Corp		10/15/2014	Various	650.000	23,696		19,849	23,465	(3,616)			(3,616)		19,849		3,848	3,848	779	
872375-10-0	TECO Energy Inc		07/30/2014	Investment Technology	200.000	3,551		2,230	3,448	(1,218)			(1,218)		2,230		1,321	1,321	88	
872540-10-9	TJX Cos Inc		03/17/2014	Investment Technology	50.000	3,102		1,960	3,187	(1,227)			(1,227)		1,960		1,142	1,142	7	
87612E-10-6	Target Corp		03/17/2014	Investment Technology	45.000	2,685		2,835	2,847	(12)			(12)		2,835		(150)	(150)	19	
88076W-10-3	Teradata Corp		10/15/2014	Investment Technology	70.000	3,043		4,749	3,184	1,565			1,565		4,749		(1,706)	(1,706)		
882508-10-4	Texas Instruments Inc		10/15/2014	Merrill Lynch	150.000	6,413		2,477	6,587	(4,110)			(4,110)		2,477		3,936	3,936	135	
883203-10-1	Textron Inc		06/25/2014	Investment Technology	200.000	7,598		1,148	7,352	(6,204)			(6,204)		1,148		6,450	6,450	12	
88579Y-10-1	3M Co		12/24/2014	Various	1,280.000	203,719		104,300	179,520	(75,220)			(75,220)		104,300		99,419	99,419	3,728	
887317-30-3	Time Warner Inc		03/17/2014	Investment Technology	110.000	7,332		3,092	7,669	(4,577)			(4,577)		3,092		4,240	4,240	35	
887317-30-3	Time Warner Inc		06/06/2014	Spin Off	0.000	638		638	1,439	(801)			(801)		638					
88732J-20-7	Time Warner Cable		03/17/2014	Merrill Lynch	50.000	6,912		4,647	6,775	(2,128)			(2,128)		4,647		2,265	2,265	38	
90130A-10-1	Twenty-First Century Fox Inc		10/15/2014	Various	295.000	9,509		2,375	10,375	(8,000)			(8,000)		2,375		7,134	7,134	46	
902973-30-4	US Bancorp		01/22/2014	Investment Technology	120.000	4,958		3,271	4,848	(1,577)			(1,577)		3,271		1,687	1,687	28	
911312-10-6	United Parcel Service		03/17/2014	Investment Technology	145.000	14,062		10,209	15,237	(5,027)			(5,027)		10,209		3,852	3,852	97	
912909-10-8	United States Steel Corp		01/22/2014	Investment Technology	160.000	4,240		3,600	4,720	(1,120)			(1,120)		3,600		640	640		
913017-10-9	United Technologies Corp		05/28/2014	Various	215.000	24,885		10,840	24,467	(13,627)			(13,627)		10,840		14,045	14,045	224	
91324P-10-2	UnitedHealth Group Inc		03/17/2014	Investment Technology	170.000	13,047		4,522	12,801	(8,279)			(8,279)		4,522		8,525	8,525	48	
918204-10-8	V F Corp		10/15/2014	Various	605.000	37,994		22,266	37,716	(15,449)			(15,449)		22,266		15,728	15,728	340	
91913Y-10-0	Valero Energy Corp		09/24/2014	Various	370.000	20,032		7,350	18,648	(11,298)			(11,298)		7,350		12,682	12,682	126	
92553P-20-1	Viacom Inc CL B		10/15/2014	Merrill Lynch	50.000	3,410		953	4,367	(3,414)			(3,414)		953		2,457	2,457	48	
92826C-83-9	Visa Inc CL A		10/15/2014	Various	55.000	11,719		4,757	12,247	(7,490)			(7,490)		4,757		6,961	6,961	42	
929160-10-9	Vulcan Materials Co		04/23/2014	Citigroup Global	100.000	6,491		4,436	5,942	(1,506)			(1,506)		4,436		2,055	2,055	5	
931142-10-3	Wal-Mart Stores Inc		10/15/2014	Various	200.000	14,960		9,330	15,738	(6,408)			(6,408)		9,330		5,630	5,630	238	
94973V-10-7	Wellpoint Inc		03/17/2014	Investment Technology	65.000	6,184		3,040	6,005	(2,965)			(2,965)		3,040		3,144	3,144	28	
94973V-10-7	Wellpoint Inc		12/03/2014	Tax Free Exchange	165.000	7,717		7,717	15,244	(7,527)			(7,527)		7,717				217	
949746-10-1	Wells Fargo & Co New		12/03/2014	Various	3,185.000	167,491		87,838	144,599	(56,761)			(56,761)		87,838		79,652	79,652	3,430	
959802-10-9	Western Union Co		03/17/2014	Investment Technology	400.000	6,488		8,984	6,900	2,084			2,084		8,984		(2,496)	(2,496)	50	
962166-10-4	Weyerhaeuser Co		07/02/2014	Corp Reorg/Merger	21.000	590		344	663	(319)			(319)		344		246	246	9	
966837-10-6	Whole Foods Market Inc		03/17/2014	Investment Technology	50.000	2,726		2,319	2,892	(573)			(573)		2,319		408	408	6	
97382A-10-1	Windstream Holdings Inc		06/25/2014	Investment Technology	300.000	3,003		2,418	2,394	24			24		2,418		585	585	150	
984121-10-3	Xerox Corp		07/30/2014	Various	730.000	8,104		3,322	8,884	(5,562)			(5,562)		3,322		4,782	4,782	56	
98419M-10-0	Xylem Inc		10/15/2014	Investment Technology	180.000	5,992		4,878	6,228	(1,350)			(1,350)		4,878		1,114	1,114	69	
984332-10-6	Yahoo Inc		03/17/2014	Investment Technology	145.000	5,742		1,769	5,864	(4,095)			(4,095)		1,769		3,973	3,973		
G7665A-10-1	Rowan Companies PLC		07/30/2014	Investment Technology	100.000	3,119		3,471	3,536	(65)			(65)		3,471		(352)	(352)	10	
H89128-10-4	Tyco International Plc		11/17/2014	Tax Free Exchange	310.000	6,253		6,253	12,722	(6,469)			(6,469)		6,253				217	
G0083B-10-8	Actavis PLC	F	08/18/2014	Corp Reorg/Merger	0.000	55		39	45	(6)			(6)		39		16	16		
G1151C-10-1	Accenture PLC CL A	F	10/15/2014	Merrill Lynch	125.000	9,480		7,446	10,278	(2,831)			(2,831)		7,446		2,034	2,034	244	
G27823-10-6	Delphi Automotive PLC	F	03/17/2014	Investment Technology	35.000	2,328		1,355	2,105	(750)			(750)		1,355		973	973	9	
G3157S-10-6	Ensco PLC CL A	F	11/19/2014	Investment Technology	160.000	6,217		9,328	9,149	179			179		9,328		(3,111)	(3,111)	360	
G6359F-10-3	Nabors Industries Ltd	F	10/15/2014	Investment Technology	260.000	4,462		3,757	4,417	(660)			(660)		3,757		705	705	36	
G65431-10-1	Noble Corp PLC	F	04/23/2014	Citigroup Global	170.000	5,205		7,689	6,370	1,319			1,319		7,689		(2,484)	(2,484)	64	
H0023R-10-5	ACE Ltd	F	03/17/2014	Investment Technology	100.000	9,877		8,962	10,353	(1,391)			(1,391)		8,962		915	915	63	
N53745-10-0	LyondellBasell Industries CL A	R	10/15/2014	Merrill Lynch	35.000	3,007		2,160	2,810	(650)			(650)		2,160		847	847	70	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,854,049	XXX	3,304,782	4,829,305	(1,524,523)			(1,524,523)		3,304,782		1,549,267	1,549,267	59,416	XXX
Common Stocks - Mutual Funds																				
00769G-53-5	LSV Small Cap Value Fund		06/01/2014	BNY Mellon	1.000	10		8	10	(2)			(2)		8		2	2		
04314H-75-8	Artisan Small Cap Fund - I		03/17/2014	BNY Mellon	16,026.000	500,000		360,256	475,641	(115,385)			(115,385)		360,256		139,744	139,744		
04314H-85-7	Artisan Intl Val Fund - I		05/28/2014	BNY Mellon	24,103.000	900,000		646,433	888,424	(241,991)			(241,991)		646,433		253,567	253,567		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29875E-10-0	American EuroPacific Growth Fd Cl F-2		03/17/2014	BNY Mellon	171,263.000	8,292,558		6,270,230	8,388,465	(2,118,236)			(2,118,236)		6,270,230		2,022,328	2,022,328		
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund		10/15/2014	Investment Technology	540.000	133,105		83,201	131,868	(48,667)			(48,667)		83,201		49,904	49,904	603	
9299999. Subtotal - Common Stocks - Mutual Funds						9,825,673	XXX	7,360,128	9,884,408	(2,524,280)			(2,524,280)		7,360,128		2,465,544	2,465,544	603	XXX
9799997. Total - Common Stocks - Part 4						14,679,722	XXX	10,664,910	14,713,713	(4,048,802)			(4,048,802)		10,664,910		4,014,812	4,014,812	60,019	XXX
9799998. Total - Common Stocks - Part 5						381,333	XXX	418,887							418,887		(37,554)	(37,554)	3,062	XXX
9799999. Total - Common Stocks						15,061,055	XXX	11,083,797	14,713,713	(4,048,802)			(4,048,802)		11,083,797		3,977,258	3,977,258	63,081	XXX
9899999. Total - Preferred and Common Stocks						15,061,055	XXX	11,083,797	14,713,713	(4,048,802)			(4,048,802)		11,083,797		3,977,258	3,977,258	63,081	XXX
9999999 - Totals						39,367,484	XXX	35,211,052	37,573,691	(4,170,179)	(135,842)		(4,306,021)		34,744,291		4,623,193	4,623,193	541,705	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828-EA-4	U S Treasury Notes 1.875% 07/15/15		06/11/2014	Various	08/04/2014	Barclays Capital	460,000	580,819	580,818	575,004		(5,815)		(5,815)			5,814	5,814	5,252	2,931
0599999. Subtotal - Bonds - U.S. Governments							460,000	580,819	580,818	575,004		(5,815)		(5,815)			5,814	5,814	5,252	2,931
Bonds - U.S. Special Revenues																				
3128MD-XJ-7	FHLMC Pool #G14981 3.500% 12/01/28		02/21/2014	Cantor Fitzgerald & Co	12/01/2014	Paydown	39,548	41,630	39,548	39,548		(2,082)		(2,082)					627	65
3132J8-UR-9	FHLMC Pool #Q17391 4.000% 04/01/43		02/14/2014	Nomura Sec Intl	12/01/2014	Paydown	159,565	166,297	159,565	159,565		(6,732)		(6,732)					3,246	213
3132M8-QW-9	FHLMC Pool #Q27969 4.000% 08/01/44		08/05/2014	Cantor Fitzgerald & Co	12/01/2014	Paydown	3,099	3,275	3,099	3,099		(175)		(175)					26	4
3138EN-HJ-1	FNMA Pool #AL5632 4.664% 08/01/44		09/09/2014	Sun Trust Equity	12/01/2014	Paydown	2,568	2,732	2,568	2,568		(164)		(164)					16	3
3199999. Subtotal - Bonds - U.S. Special Revenues							204,781	213,934	204,781	204,781		(9,154)		(9,154)					3,915	285
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
92343V-BS-2	Verizon Communications 6.400% 09/15/33		01/24/2014	Clearstream	08/18/2014	Tax Free Exchange	113,000	131,648	131,333	131,333		(315)		(315)					4,972	2,632
92343V-CJ-1	Verizon Communications 4.862% 08/21/46		08/18/2014	Tax Free Exchange	08/27/2014	Various	140,917	131,333	146,186	131,334		1		1			14,852	14,852	208	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							253,917	262,982	277,519	262,667		(314)		(314)			14,852	14,852	5,180	2,632
8399998. Total - Bonds							918,697	1,057,735	1,063,118	1,042,452		(15,283)		(15,283)			20,667	20,667	14,347	5,847
8999998. Total - Preferred Stocks																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00130H-10-5	AES Corp		07/30/2014	Investment Technology	09/24/2014	Citigroup Global	430.000	6,501	6,202	6,501							(299)	(299)		
00206R-10-2	AT&T Inc		07/30/2014	Various	10/15/2014	Merrill Lynch	125.000	4,512	4,233	4,512							(279)	(279)	69	
008252-10-8	Affiliated Managers Group		07/30/2014	Investment Technology	10/15/2014	Investment Technology	30.000	6,150	5,433	6,150							(717)	(717)		
018581-10-8	Alliance Data Systems Corp		06/25/2014	Investment Technology	09/24/2014	Various	35.000	9,793	9,361	9,793							(432)	(432)		
023135-10-6	Amazon.com Inc		06/25/2014	Investment Technology	10/15/2014	Merrill Lynch	5.000	1,629	1,530	1,629							(99)	(99)		
037833-10-0	Apple Computer Inc		06/09/2014	Stock Split	10/15/2014	Merrill Lynch	219.000												103	
054303-10-2	Avon Products		09/24/2014	Citigroup Global	11/19/2014	Investment Technology	290.000	3,871	2,729	3,871							(1,142)	(1,142)	17	
060505-10-4	Bank Amer Corp		04/23/2014	Citigroup Global	10/15/2014	Various	437.000	7,138	6,805	7,138							(333)	(333)	15	
09238E-20-3	Blackhawk Network Hlds		04/15/2014	Spin Off	09/24/2014	Various	26.000	622	728	622							106	106		
111320-10-7	Broadcom Corp		06/25/2014	Investment Technology	10/15/2014	Investment Technology	195.000	7,264	6,913	7,264							(351)	(351)	23	
130570-10-7	California Resources Corp		12/01/2014	Spin Off	12/19/2014	Various	951.000	7,386	5,011	7,386							(2,375)	(2,375)		
134429-10-9	Campbell Soup Co		09/24/2014	Citigroup Global	10/15/2014	Investment Technology	115.000	4,955	4,824	4,955							(131)	(131)	36	
14149Y-10-8	Cardinal Health Inc		06/25/2014	Investment Technology	10/15/2014	Various	115.000	7,964	8,420	7,964							456	456	79	
151020-10-4	Celgene Corp		06/18/2014	Stock Split	10/15/2014	Merrill Lynch	15.000													
166764-10-0	Chevron Corp		07/30/2014	Investment Technology	10/15/2014	Merrill Lynch	5.000	665	546	665							(118)	(118)	5	
172967-42-4	Citigroup Inc		06/25/2014	Investment Technology	10/15/2014	Merrill Lynch	190.000	9,101	9,438	9,101							337	337	2	
26875P-10-1	EOG Resources Inc		04/01/2014	Stock Split	10/15/2014	Various	405.000												44	
30161N-10-1	Exelon Corp		04/23/2014	Citigroup Global	07/30/2014	Investment Technology	95.000	3,436	2,963	3,436							(473)	(473)	29	
30231G-10-2	Exxon Mobil Corp		04/23/2014	Citigroup Global	09/24/2014	Citigroup Global	15.000	1,510	1,437	1,510							(74)	(74)	21	
30303M-10-2	Facebook Inc		09/24/2014	Various	10/15/2014	Various	280.000	20,800	20,393	20,800							(407)	(407)		
345838-10-6	Forest Laboratories Inc		03/05/2014	Investment Technology	07/01/2014	Tax Free Exchange	15.000	1,483	961	1,483							(522)	(522)		
37045V-10-0	General Motors Co		03/05/2014	Investment Technology	11/19/2014	Investment Technology	230.000	8,689	7,734	8,689							(956)	(956)	164	
37247D-10-6	Genworth Financial Inc CL A		07/30/2014	Investment Technology	09/24/2014	Citigroup Global	140.000	1,980	1,869	1,980							(111)	(111)		
38259P-70-6	Google Inc CL C		04/03/2014	Spin Off	04/23/2014	Citigroup Global	10.000	2,307	5,310	2,307							3,003	3,003		
40650V-10-0	Halyard Health Inc		11/03/2014	Spin Off	12/09/2014	Various	276.000	6,785	10,519	6,785							3,734	3,734		
462846-10-6	Iron Mountain Inc		11/04/2014	Stock Dividend	11/13/2014	Corp Reorg/Merger	0.000													
485170-30-2	Kansas City Southern		04/23/2014	Citigroup Global	10/15/2014	Investment Technology	55.000	5,588	6,356	5,588							768	768	31	
49446R-10-9	Kimco Realty Corp		06/25/2014	Investment Technology	09/24/2014	Citigroup Global	275.000	6,338	6,036	6,338							(302)	(302)	75	
499260-10-9	Knowles Corp		03/03/2014	Spin Off	06/09/2014	Various	1,207.000	18,179	36,510	18,179							18,331	18,331		
499260-10-9	Knowles Corp		03/03/2014	Spin Off	03/03/2014	Cash Adjustment	1.000	8	14	8							7	7		
527288-10-4	Leucadia National Corp		06/25/2014	Investment Technology	09/24/2014	Citigroup Global	125.000	3,312	3,077	3,312							(235)	(235)	8	
539830-10-9	Lockheed Martin Corp		07/30/2014	Investment Technology	10/15/2014	Merrill Lynch	65.000	11,136	11,387	11,136							251	251	86	
55261F-10-4	M&T Bank Corp		04/23/2014	Citigroup Global	10/15/2014	Investment Technology	85.000	10,398	9,848	10,398							(550)	(550)	119	
57636Q-10-4	MasterCard Inc CL A		01/22/2014	Stock Split	03/17/2014	Merrill Lynch	68.000													
58155Q-10-3	McKesson HBOC Inc		03/05/2014	Investment Technology	03/17/2014	Investment Technology	10.000	1,815	1,819	1,815							4	4		
595017-10-4	Microchip Technology Inc		07/30/2014	Investment Technology	10/15/2014	Merrill Lynch	75.000	3,490	2,829	3,490							(661)	(661)	27	
629377-50-8	NRG Energy Inc		04/23/2014	Citigroup Global	09/24/2014	Citigroup Global	140.000	4,570	4,220	4,570							(350)	(350)	39	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
651639-10-6	Newmont Mining Corp		06/25/2014	Investment Technology	11/19/2014	Investment Technology	335.000	8,338	6,549	8,338							(1,789)	(1,789)	8	
655044-10-5	Noble Energy Inc		06/11/2014	Various	12/17/2014	UBS Securities Inc	1,600.000	115,486	70,166	115,486							(45,320)	(45,320)	576	
67011P-10-0	NOW Inc		06/02/2014	Spin Off	06/02/2014	Cash Adjustment	0.000	4	9	4							4	4		
674599-10-5	Occidental Petroleum Corp		01/23/2014	Pershing	12/01/2014	Spin Off	0.000	849	849	849										
68235P-10-8	One Gas Inc		02/03/2014	Spin Off	02/11/2014	Corp Reorg/Merger	1.000	11	16	11							5	5		
717081-10-3	Pfizer Inc		04/23/2014	Citigroup Global	10/15/2014	Various	195.000	6,013	5,891	6,013							(122)	(122)	101	
723787-10-7	Pioneer Natural Resources Co		07/30/2014	Investment Technology	09/24/2014	Citigroup Global	10.000	2,285	1,979	2,285							(305)	(305)		
80004C-10-1	SanDisk Corp		06/25/2014	Investment Technology	11/19/2014	Investment Technology	50.000	5,124	4,807	5,124							(317)	(317)	18	
818097-10-7	Seventy Seven Energy Inc		07/01/2014	Spin Off	07/23/2014	Corp Reorg/Merger	0.000	4	6	4							2	2		
85590A-40-1	Starwood Hotels & Resorts Inc		04/23/2014	Citigroup Global	10/15/2014	Investment Technology	95.000	7,319	6,732	7,319							(587)	(587)	190	
87265H-10-9	Tri Pointe Homes Inc		07/02/2014	Corp Reorg/Merger	07/10/2014	Corp Reorg/Merger	1.000	10	11	10							1	1		
887228-10-4	Time Inc		06/06/2014	Spin Off	06/18/2014	Corp Reorg/Merger	0.000	1	3	1							2	2		
891027-10-4	Torchmark Corp		07/30/2014	Investment Technology	09/24/2014	Citigroup Global	65.000	3,495	3,462	3,495							(33)	(33)		
904311-10-7	Under Armour Inc Class A		07/30/2014	Investment Technology	09/24/2014	Citigroup Global	45.000	3,120	3,077	3,120							(43)	(43)		
911363-10-9	United Rentals Inc		09/24/2014	Citigroup Global	10/15/2014	Investment Technology	60.000	6,838	5,605	6,838							(1,233)	(1,233)		
91913Y-10-0	Valero Energy Corp		06/25/2014	Investment Technology	09/24/2014	Citigroup Global	95.000	4,833	4,450	4,833							(383)	(383)	26	
92343V-10-4	Verizon Communications		07/30/2014	Investment Technology	10/15/2014	Various	645.000	31,673	31,459	31,673							(213)	(213)	638	
923454-10-2	Vertiv Corp		07/02/2014	Spin Off	07/15/2014	Corp Reorg/Merger	0.000		2								2	2		
92532F-10-0	Vertex Pharmaceuticals Inc		01/22/2014	Investment Technology	03/05/2014	Investment Technology	15.000	1,256	1,244	1,256							(12)	(12)		
929160-10-9	Vulcan Materials Co		06/25/2014	Investment Technology	09/24/2014	Citigroup Global	60.000	3,809	3,744	3,809							(65)	(65)	4	
939647-10-3	Washington Prime Group		05/28/2014	Spin Off	06/11/2014	Corp Reorg/Merger	1.000	4	10	4							6	6		
962166-10-4	Weyerhaeuser Co		01/22/2014	Investment Technology	07/02/2014	Corp Reorg/Merger	80.000	2,494	2,248	2,494							(246)	(246)	35	
97382A-10-1	Windstream Holdings Inc		09/24/2014	Various	11/19/2014	Investment Technology	410.000	4,638	4,014	4,638							(624)	(624)	103	
H8817H-10-0	Transocean Ltd	E	04/23/2014	Citigroup Global	09/24/2014	Citigroup Global	225.000	9,338	7,409	9,338							(1,929)	(1,929)	338	
G0083B-10-8	Actavis PLC	F	07/01/2014	Tax Free Exchange	09/24/2014	Citigroup Global	5.000	578	1,229	578							652	652		
G60754-10-1	Michael Kors Holdings Ltd	F	01/22/2014	Investment Technology	09/24/2014	Citigroup Global	115.000	9,160	8,578	9,160							(582)	(582)		
G65431-10-1	Noble Corp PLC	F	06/25/2014	Investment Technology	09/24/2014	Citigroup Global	85.000	2,477	1,974	2,477							(504)	(504)	32	
G65431-10-1	Noble Corp PLC	F	06/25/2014	Investment Technology	08/04/2014	Spin Off	0.000	353	353	353										
G6S01W-10-8	Paragon Offshore PLC	F	08/04/2014	Spin Off	08/19/2014	Corp Reorg/Merger	0.000	4	3	4							(1)	(1)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								418,887	381,333	418,887							(37,554)	(37,554)	3,062	
9799998. Total - Common Stocks								418,887	381,333	418,887							(37,554)	(37,554)	3,062	
9899999. Total - Preferred and Common Stocks								418,887	381,333	418,887							(37,554)	(37,554)	3,062	
9999999 - Totals								1,476,622	1,444,451	1,461,339		(15,283)		(15,283)			(16,887)	(16,887)	17,409	5,847

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
Common Stock - U.S. Life Insurer									
61944@-10-9	Motorists Life Insurance Company		66311	2CIB1	NO		16,907,699	90,000.000	30.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							16,907,699	XXX	XXX
Common Stock - Other Affiliates									
00131@-10-0	MCM Insurance Agency, Inc.		None	2CIB2	NO		97,206	200.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							97,206	XXX	XXX
1899999. Total Common Stocks							17,004,905	XXX	XXX
1999999 - Totals							17,004,905	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 136,351,647
2. Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

NONE

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
23337T-20-1	Deutsche Money Market Series Inst Cash Management			12/31/2014	BNY Mellon	XXX	950,079						950,079			0.000	0.000		75	
26188J-20-6	Dreyfus Corporation Inst Cash Management			12/31/2014	Motorists Commercial Mutual	XXX	934,157						934,157			0.000	0.000		79	
26200V-10-4	Dreyfus Institutional Cash Advantage Fd			12/31/2014	BNY Mellon	XXX	1,055,137						1,055,137			0.000	0.000		86	
38141W-23-2	Goldman Sachs Financial Square Money Market			12/31/2014	BNY Mellon	XXX	1,055,196						1,055,196			0.000	0.000		120	
52470G-30-4	Western Asset Institutional Cash Reserves			12/31/2014	BNY Mellon	XXX	950,085						950,085			0.000	0.000		85	
52470G-88-2	Western Asset Institutional Liq Res			12/30/2014	BNY Mellon	XXX	416,480						416,480			0.000	0.000		22	
60934N-20-3	Federated Investors Prime Obligations Fund			06/20/2014	Motorists	XXX	5						5			0.000	0.000			
61747C-71-5	Morgan Stanley Institutional Liquidity Fund			12/31/2014	BNY Mellon	XXX	950,077						950,077			0.000	0.000		65	
8999999. Subtotal - Class One Money Market Mutual Funds							6,311,217					XXX	6,311,217			XXX	XXX	XXX	531	
9199999 - Totals							6,311,217					XXX	6,311,217			XXX	XXX	XXX	531	

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

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

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

N O N E

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

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 492,546 Book/Adjusted Carrying Value $ 492,546
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 492,546 Book/Adjusted Carrying Value $ 492,546

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC Bank ..... Columbus, OH					(103,336)	XXX
0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			82,449	XXX
0199999. Totals - Open Depositories	XXX	XXX			(20,886)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			(20,886)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	500	XXX
0599999 Total - Cash	XXX	XXX			(20,386)	XXX

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

1.	January	4,756,528	4.	April	1,980,865	7.	July	(31,115)	10.	October	(185,593)
2.	February	1,570,653	5.	May	980,873	8.	August	(20,779)	11.	November	(20,886)
3.	March	1,975,201	6.	June	2,002,552	9.	September	(20,779)	12.	December	(20,886)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ	B	Worker's Compensation			209,848	220,582
4.	Arkansas AR						
5.	California CA	B	Worker's Compensation			2,760,148	2,523,536
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Property & Casualty			198,849	181,914
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Property & Casualty			186,018	167,342
12.	Hawaii HI						
13.	Idaho ID	B	Property & Casualty			248,931	226,967
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Worker's Compensation			49,964	52,520
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	Worker's Compensation			125,096	130,674
30.	New Hampshire NH						
31.	New Jersey NJ	B	Worker's Compensation			2,556,801	2,488,675
32.	New Mexico NM	B	Worker's Compensation			493,073	481,430
33.	New York NY						
34.	North Carolina NC	B	Worker's Compensation			493,663	444,100
35.	North Dakota ND						
36.	Ohio OH	B	Property & Casualty	2,495,453	2,563,000		
37.	Oklahoma OK						
38.	Oregon OR	B	Worker's Compensation			2,659,577	2,707,378
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	2,495,453	2,563,000	9,981,968	9,625,118
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets 2
Cash Flow 5
Exhibit of Capital Gains (Losses) 12
Exhibit of Net Investment Income 12
Exhibit of Nonadmitted Assets 13
Exhibit of Premiums and Losses (State Page) 19
Five-Year Historical Data 17
General Interrogatories 15
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Notes To Financial Statements 14
Overflow Page For Write-ins 100
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F - Part 1 20
Schedule F - Part 2 21
Schedule F - Part 3 22
Schedule F - Part 4 23
Schedule F - Part 5 24
Schedule F - Part 6 - Section 1 25
Schedule F - Part 6 - Section 2 26
Schedule F - Part 7 27
Schedule F - Part 8 28
Schedule F - Part 9 29

ANNUAL STATEMENT BLANK (Continued)

Schedule H - Accident and Health Exhibit - Part 1 ... 30
Schedule H - Part 2, Part 3 and 4 ... 31
Schedule H - Part 5 - Health Claims ... 32
Schedule P - Part 1 - Summary ... 33
Schedule P - Part 1A - Homeowners/Farmowners ... 35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical ... 36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical ... 37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) ... 38
Schedule P - Part 1E - Commercial Multiple Peril ... 39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence ... 40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made ... 41
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery) ... 42
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence ... 43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made ... 44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) ... 45
Schedule P - Part 1J - Auto Physical Damage ... 46
Schedule P - Part 1K - Fidelity/Surety ... 47
Schedule P - Part 1L - Other (Including Credit, Accident and Health) ... 48
Schedule P - Part 1M - International ... 49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property ... 50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability ... 51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines ... 52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence ... 53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made ... 54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty ... 55
Schedule P - Part 1T - Warranty ... 56
Schedule P - Part 2, Part 3 and Part 4 - Summary ... 34
Schedule P - Part 2A - Homeowners/Farmowners ... 57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical ... 57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical ... 57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) ... 57
Schedule P - Part 2E - Commercial Multiple Peril ... 57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence ... 58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made ... 58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) ... 58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence ... 58
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made ... 58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) ... 59
Schedule P - Part 2J - Auto Physical Damage ... 59
Schedule P - Part 2K - Fidelity, Surety ... 59
Schedule P - Part 2L - Other (Including Credit, Accident and Health) ... 59
Schedule P - Part 2M - International ... 59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property ... 60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability ... 60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines ... 60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence ... 61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made ... 61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty ... 61
Schedule P - Part 2T - Warranty ... 61
Schedule P - Part 3A - Homeowners/Farmowners ... 62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical ... 62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical ... 62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) ... 62
Schedule P - Part 3E - Commercial Multiple Peril ... 62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence ... 63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made ... 63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) ... 63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence ... 63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made ... 63
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) ... 64
Schedule P - Part 3J - Auto Physical Damage ... 64
Schedule P - Part 3K - Fidelity/Surety ... 64
Schedule P - Part 3L - Other (Including Credit, Accident and Health) ... 64
Schedule P - Part 3M - International ... 64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property ... 65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability ... 65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines ... 65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence ... 66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made ... 66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty ... 66
Schedule P - Part 3T - Warranty ... 66

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners 67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical 67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical 67
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation) 67
Schedule P - Part 4E - Commercial Multiple Peril 67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence 68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made 68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence 68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made 68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) 69
Schedule P - Part 4J - Auto Physical Damage 69
Schedule P - Part 4K - Fidelity/Surety 69
Schedule P - Part 4L - Other (Including Credit, Accident and Health) 69
Schedule P - Part 4M - International 69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property 70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability 70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines 70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence 71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made 71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty 71
Schedule P - Part 4T - Warranty 71
Schedule P - Part 5A - Homeowners/Farmowners 72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical 73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical 74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation) 75
Schedule P - Part 5E - Commercial Multiple Peril 76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made 78
Schedule P - Part 5F - Medical Professional Liability - Occurrence 77
Schedule P - Part 5H - Other Liability - Claims-Made 80
Schedule P - Part 5H - Other Liability - Occurrence 79
Schedule P - Part 5R - Products Liability - Claims-Made 82
Schedule P - Part 5R - Products Liability - Occurrence 81
Schedule P - Part 5T - Warranty 83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical 84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) 84
Schedule P - Part 6E - Commercial Multiple Peril 85
Schedule P - Part 6H - Other Liability - Claims-Made 86
Schedule P - Part 6H - Other Liability - Occurrence 85
Schedule P - Part 6M - International 86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property 87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability 87
Schedule P - Part 6R - Products Liability - Claims-Made 88
Schedule P - Part 6R - Products Liability - Occurrence 88
Schedule P - Part 7A - Primary Loss Sensitive Contracts 89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts 91
Schedule P Interrogatories 93
Schedule T - Exhibit of Premiums Written 94
Schedule T - Part 2 - Interstate Compact 95
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 96
Schedule Y - Part 1A - Detail of Insurance Holding Company System 97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 98
Statement of Income 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 99
Underwriting and Investment Exhibit Part 1 6
Underwriting and Investment Exhibit Part 1A 7
Underwriting and Investment Exhibit Part 1B 8
Underwriting and Investment Exhibit Part 2 9
Underwriting and Investment Exhibit Part 2A 10
Underwriting and Investment Exhibit Part 3 11