16705201420100100

ANNUAL STATEMENT

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

Dealers Assurance Company

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 16705 Employer's ID Number 34-6513705

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

Country of Domicile US

Incorporated/Organized August 2, 1935 Commenced Business August 2, 1935

Statutory Home Office 240 North Fifth St, Suite 350 (Street and Number), Columbus, OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 15920 Addison Rd (Street and Number)

Addison, TX, US 75001 (City or Town, State, Country and Zip Code) 800-282-8913 (Area Code) (Telephone Number)

Mail Address 240 North Fifth St, Suite 350 (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 240 North Fifth St, Suite 350 (Street and Number) Columbus, OH, US 43215 (City or Town, State, Country and Zip Code) 800-282-8913 (Area Code) (Telephone Number)

Internet Web Site Address www.dealersassurance.com

Statutory Statement Contact Linda M Toy (Name) 800-282-8913 ext 11773 (Area Code) (Telephone Number) (Extension)

ltoy@dealersassurance.com (E-Mail Address) 614-459-2665 (Fax Number)

OFFICERS

	Name	Title
1.	Kristen Anne Gruber	President
2.	David Steven Levine #	Secretary
3.	Sharon Mae Spohn	Treasurer
4.	David Paul May #	Assistant Secretary

VICE-PRESIDENTS

Name	Title	Name	Title
Edmond Melgar Eckert #	Senior Vice President	Linda Marie Toy #	Vice President/CFO
David Steven Levine #	Vice President		

DIRECTORS OR TRUSTEES

James Bradford Smith	Kristen Anne Gruber	Edmond Melgar Eckert	Robert Reynard Bowsher #
Kelly Aubrey Westlake #	Michael Thomas Rogers #		

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.

(Signature)	(Signature)	(Signature)
Kristen Anne Gruber	David Steven Levine	Sharon Mae Spohn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me this on this
23rd day of February, 2015, by

NOTARIAL SEAL STATE OF OHIO

Keith H Burkholder
Notary Public - State of Ohio
My Commission Expires
August 17, 2015

a. Is this an original filing? [X] Yes [ ] 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		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	4,732,088	5.76	4,732,088		4,732,088	5.76
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	15,081,326	18.35	15,081,326		15,081,326	18.35
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA						
1.512 Issued or guaranteed by FNMA and FHLMC	3,449,082	4.20	3,449,082		3,449,082	4.20
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	477,105	0.58	477,105		477,105	0.58
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	33,862,738	41.20	33,862,738		33,862,738	41.20
2.2 Unaffiliated non-U.S. securities (including Canada)	9,445,185	11.49	9,445,185		9,445,185	11.49
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	7,670,475	9.33	7,670,475		7,670,475	9.33
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties	296,867	0.36	296,867		296,867	0.36
4.4 Multifamily residential properties						
4.5 Commercial loans	552,111	0.67	552,111		552,111	0.67
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	6,627,000	8.06	6,627,000		6,627,000	8.06
11. Other invested assets						
12. Total invested assets	82,193,977	100.00	82,193,977		82,193,977	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisitions (Part 2, Column 7)	860,000	
	2.2 Additional investment made after acquisitions (Part 2, Column 8)		860,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		11,022
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		848,978
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		848,978
14.	Deduct total nonadmitted accounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		848,978

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		67,378,650
2. Cost of bonds and stocks acquired, Part 3, Column 7		25,689,778
3. Accrual of discount		8,879
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	957,840	
4.4 Part 4,Column 11	(760,329)	197,511
5. Total gain (loss) on disposals, Part 4, Column 19		620,456
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		18,554,231
7. Deduct amortization of premium		623,042
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)		74,718,001
11. Deduct total nonadmitted accounts		
12. Statement value at end of current period (Line 10 minus Line 11)		74,718,001

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	4,732,088	4,738,751	4,765,736	4,710,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	4,732,088	4,738,751	4,765,736	4,710,000
U.S. States, Territories and Possessions (Direct and guranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	18,530,409	18,601,375	18,658,286	18,176,821
	8. United States	34,339,843	34,666,701	35,190,849	33,612,138
Industrial and Miscellaneous	9. Canada	2,563,046	2,564,549	2,598,770	2,550,000
and Hybrid Securities (unaffiliated)	10. Other Countries	6,882,140	6,907,105	6,985,590	6,800,000
	11. Totals	43,785,029	44,138,355	44,775,209	42,962,138
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	67,047,526	67,478,481	68,199,231	65,848,959
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	7,234,647	7,234,647	6,042,558	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	435,828	435,828	445,041	
	23. Totals	7,670,475	7,670,475	6,487,599	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	7,670,475	7,670,475	6,487,599	
	26. Total Stocks	7,670,475	7,670,475	6,487,599	
	27. Total Bonds and Stocks	74,718,001	75,148,956	74,686,830	

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	4,026,879	2,559,747				6,586,626	9.484	5,007,979	7.198	6,586,626	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	4,026,879	2,559,747				6,586,626	9.484	5,007,979	7.198	6,586,626	
2. All Other Governments				NONE							
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				NONE							
3.1 NAIC 1											
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed				NONE							
4.1 NAIC 1											
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	5,875,721	11,633,774	719,573	279,764	21,576	18,530,409	26.680	18,743,848	26.939	18,530,409	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	5,875,721	11,633,774	719,573	279,764	21,576	18,530,409	26.680	18,743,848	26.939	18,530,409	

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	10,972,557	26,898,930	1,769,647			39,641,134	57.076	40,986,587	58.906	36,041,847	3,599,287
6.2 NAIC 2	305,365	2,330,474	2,059,247			4,695,085	6.760	4,840,749	6.957	4,695,085	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	11,277,923	29,229,403	3,828,893			44,336,219	63.836	45,827,336	65.864	40,736,932	3,599,287
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3					NONE						
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					NONE						
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) 20,875,157	41,092,451	2,489,220	279,764	21,576	64,758,168	93.240	XXX	XXX	61,158,881	3,599,287
9.2 NAIC 2	(d) 305,365	2,330,474	2,059,247			4,695,085	6.760	XXX	XXX	4,695,085	
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	21,180,523	43,422,925	4,548,467	279,764	21,576	(b) 69,453,254	100.000	XXX	XXX	65,853,966	3,599,287
9.8 Line 9.7 as a % of Col. 6	30.496	62.521	6.549	0.403	0.031	100.000	XXX	XXX	XXX	94.818	5.182
10. Total Bonds Prior Year											
10.1 NAIC 1	16,192,062	44,429,887	3,570,716	478,606	67,142	XXX	XXX	64,738,414	93.043	63,819,909	918,505
10.2 NAIC 2	300,532	2,472,248	2,067,968			XXX	XXX	4,840,749	6.957	4,540,757	299,992
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	16,492,594	46,902,136	5,638,685	478,606	67,142	XXX	XXX	(b) 69,579,163	100.000	68,360,666	1,218,497
10.8 Line 10.7 as a % of Col. 8	23.703	67.408	8.104	0.688	0.096	XXX	XXX	100.000	XXX	98.249	1.751
11. Total Publicly Traded Bonds											
11.1 NAIC 1	19,609,592	38,758,730	2,489,220	279,764	21,576	61,158,881	88.058	63,819,909	91.723	61,158,881	XXX
11.2 NAIC 2	305,365	2,330,474	2,059,247			4,695,085	6.760	4,540,757	6.526	4,695,085	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	19,914,957	41,089,203	4,548,467	279,764	21,576	65,853,966	94.818	68,360,666	98.249	65,853,966	XXX
11.8 Line 11.7 as a % of Col. 6	30.241	62.394	6.907	0.425	0.033	100.000	XXX	XXX	XXX	100.000	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	28.674	59.161	6.549	0.403	0.031	94.818	XXX	XXX	XXX	94.818	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	1,265,566	2,333,721				3,599,287	5.182	918,505	1.320	XXX	3,599,287
12.2 NAIC 2								299,992	0.431	XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals	1,265,566	2,333,721				3,599,287	5.182	1,218,497	1.751	XXX	3,599,287
12.8 Line 12.7 as a % of Col. 6	35.162	64.838				100.000	XXX	XXX	XXX	XXX	100.000
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.822	3.360				5.182	XXX	XXX	XXX	XXX	5.182

(a) Includes $ 3,599,287 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 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	4,026,879	2,559,747				6,586,626	9.484	5,007,979	7.198	6,586,626	
1.2 Residential Mortgage-Backed Securities											
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	4,026,879	2,559,747				6,586,626	9.484	5,007,979	7.198	6,586,626	
2. All Other Governments				NONE							
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				NONE							
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed				NONE							
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	5,120,258	9,961,069				15,081,326	21.714	14,317,681	20.578	15,081,326	
5.2 Residential Mortgage-Backed Securities	755,464	1,672,706	719,573	279,764	21,576	3,449,082	4.966	4,426,167	6.361	3,449,082	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	5,875,721	11,633,774	719,573	279,764	21,576	18,530,409	26.680	18,743,848	26.939	18,530,409	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	11,200,938	26,959,854	3,828,893			41,989,685	60.457	45,827,336	65.864	39,592,292	2,397,393
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities	76,984	400,120				477,105	0.687			477,105	
6.4 Other Loan-Backed and Structured Securities		1,869,429				1,869,429	2.692			667,536	1,201,894
6.5 Totals	11,277,923	29,229,403	3,828,893			44,336,219	63.836	45,827,336	65.864	40,736,932	3,599,287
7. Hybrid Securities				NONE							
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				NONE							
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	20,348,074	39,480,670	3,828,893			63,657,637	91.655	XXX	XXX	61,260,244	2,397,393
9.2 Residential Mortgage-Backed Securities	755,464	1,672,706	719,573	279,764	21,576	3,449,082	4.966	XXX	XXX	3,449,082	
9.3 Commercial Mortgage-Backed Securities	76,984	400,120				477,105	0.687	XXX	XXX	477,105	
9.4 Other Loan-Backed and Structured Securities		1,869,429				1,869,429	2.692	XXX	XXX	667,536	1,201,894
9.5 Totals	21,180,523	43,422,925	4,548,467	279,764	21,576	69,453,254	100.000	XXX	XXX	65,853,966	3,599,287
9.6 Line 9.5 as a % of Col. 6	30.496	62.521	6.549	0.403	0.031	100.000	XXX	XXX	XXX	94.818	5.182
10. Total Bonds Prior Year											
10.1 Issuer Obligations	15,643,669	44,820,668	4,688,659			XXX	XXX	65,152,995	93.639	63,934,498	1,218,497
10.2 Residential Mortgage-Backed Securities	848,925	2,081,468	950,026	478,606	67,142	XXX	XXX	4,426,167	6.361	4,426,167	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities						XXX	XXX				
10.5 Totals	16,492,594	46,902,136	5,638,685	478,606	67,142	XXX	XXX	69,579,163	100.000	68,360,666	1,218,497
10.6 Line 10.5 as a % of Col. 8	23.703	67.408	8.104	0.688	0.096	XXX	XXX	100.000	XXX	98.249	1.751
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	19,082,509	38,348,842	3,828,893			61,260,244	88.204	63,934,498	91.887	61,260,244	XXX
11.2 Residential Mortgage-Backed Securities	755,464	1,672,706	719,573	279,764	21,576	3,449,082	4.966	4,426,167	6.361	3,449,082	XXX
11.3 Commercial Mortgage-Backed Securities	76,984	400,120				477,105	0.687			477,105	XXX
11.4 Other Loan-Backed and Structured Securities		667,536				667,536	0.961			667,536	XXX
11.5 Totals	19,914,957	41,089,203	4,548,467	279,764	21,576	65,853,966	94.818	68,360,666	98.249	65,853,966	XXX
11.6 Line 11.5 as a % of Col. 6	30.241	62.394	6.907	0.425	0.033	100.000	XXX	XXX	XXX	100.000	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	28.674	59.161	6.549	0.403	0.031	94.818	XXX	XXX	XXX	94.818	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	1,265,566	1,131,828				2,397,393	3.452	1,218,497	1.751	XXX	2,397,393
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities		1,201,894				1,201,894	1.731			XXX	1,201,894
12.5 Totals	1,265,566	2,333,721				3,599,287	5.182	1,218,497	1.751	XXX	3,599,287
12.6 Line 12.5 as a % of Col. 6	35.162	64.838				100.000	XXX	XXX	XXX	XXX	100.000
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.822	3.360				5.182	XXX	XXX	XXX	XXX	5.182

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	2,574,672	2,574,672			
2. Cost of short-term investments acquired	21,872,867	21,872,867			
3. Accrual of discount	270	270			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	69	69			
6. Deduct consideration received on disposals	22,016,732	22,016,732			
7. Deduct amortization of premium	25,418	25,418			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	2,405,728	2,405,728			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,405,728	2,405,728			

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

NONE **Schedule DB - Part A and B Verification**

NONE **Schedule DB - Part C - Section 1**

NONE **Schedule DB - Part C - Section 2**

NONE **Schedule DB - Verification**

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,817,536	4,817,536	
2. Cost of cash equivalents acquired			
3. Accrual of discount	161	161	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	4,816,000	4,816,000	
7. Deduct amortization of premium	1,698	1,698	
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)	(1)	(1)	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	(1)	(1)	

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

NONE Schedule A - Part 1

NONE Schedule A - Part 2

NONE Schedule A - Part 3

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location: 3 City	Location: 4 State	5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment: 9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
DAC002		Mokena	IL		08/21/2014	4.000	296,867						625,000	08/20/2014
0399999 Mortgages in Good Standing - Residential Mortgages - All Other *							296,867						625,000	X X X
DAC001		Albuquerque	NM		07/09/2014	5.500	552,111						700,000	06/27/2013
0599999 Mortgages in Good Standing - Commercial Mortgages - All Other *							552,111						700,000	X X X
0899999 Total Mortgages in Good Standing							848,978						1,325,000	X X X
3399999 Total Mortgages							848,978						1,325,000	X X X

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 2,343 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City	Location 3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
DAC002	Mokena	IL		08/21/2014	4.000	300,000		625,000
0399999 Mortgages in Good Standing - Residential Mortgages - All Other *						300,000		625,000
DAC001	Albuquerque	NM		07/09/2014	5.500	560,000		700,000
0599999 Mortgages in Good Standing - Commercial Mortgages - All Other *						560,000		700,000
0899999 Total Mortgages in Good Standing						860,000		1,325,000
3399999 Totals						860,000		1,325,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
DAC001	Albuquerque	NM		07/09/2014										7,889			
DAC002	Mokena	IL		08/21/2014										3,133			
0299999 Mortgages with partial repayments														11,022			
0599999 Totals														11,022			

NONE Schedule BA - Part 1

NONE Schedule BA - Part 2

NONE Schedule BA - Part 3

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828-MH-0	US TREASURY N/B				1	498,478	100.180	500,900	500,000	499,974		318			2.250	2.315	JJ	4,708	11,250	02/16/2010	01/31/2015
912828-NP-1	US TREASURY N/B				1	462,299	100.930	454,185	450,000	453,928		(6,059)			1.750	0.247	JJ	3,296	6,125	03/21/2014	07/31/2015
912828-PE-4	US TREASURY N/B				1	511,232	100.836	504,180	500,000	502,241		(2,688)			1.250	0.706	AO	1,070	6,250	08/16/2011	10/31/2015
912828-PJ-3	US TREASURY N/B				1	726,483	101.016	717,214	710,000	716,198		(6,770)			1.375	0.415	MN	858	9,763	09/10/2013	11/30/2015
912828-QP-8	US TREASURY N/B				1	208,023	101.825	203,650	200,000	203,755		(2,646)			1.750	0.415	MN	308	3,500	05/20/2013	05/31/2016
912828-QX-1	US TREASURY N/B				1	255,059	101.539	253,848	250,000	253,412		(1,647)			1.500	0.631	JJ	1,569	1,875	03/25/2014	07/31/2016
912828-RF-9	US TREASURY N/B				1	452,637	100.743	453,344	450,000	451,731		(849)			1.000	0.766	FA	1,529	3,250	03/20/2014	08/31/2016
912828-RU-6	US TREASURY N/B				1	402,343	100.454	401,816	400,000	401,659		(646)			0.875	0.656	MN	308	2,953	08/21/2014	11/30/2016
912828-SJ-0	US TREASURY N/B				1	250,895	100.258	250,645	250,000	250,757		(138)			0.875	0.733	FA	743	1,313	11/25/2014	02/28/2017
912828-SS-0	US TREASURY N/B				1	649,578	100.133	650,865	650,000	649,670		92			0.875	0.897	AO	974	2,844	05/06/2014	04/30/2017
912828-TM-2	US TREASURY N/B				1	198,563	99.047	198,094	200,000	198,649		86			0.625	0.883	FA	425		10/30/2014	08/31/2017
912828-US-7	US TREASURY N/B				1	150,146	100.008	150,012	150,000	150,115		(32)			0.375	0.311	MS	168	281	08/29/2014	03/15/2016
0199999 U.S. Government - Issuer Obligations						4,765,736	X X X	4,738,753	4,710,000	4,732,089		(20,979)			X X X	X X X	X X X	15,956	49,404	X X X	X X X
0599999 Subtotals – U.S. Governments						4,765,736	X X X	4,738,753	4,710,000	4,732,089		(20,979)			X X X	X X X	X X X	15,956	49,404	X X X	X X X
31359M-S6-1	FANNIE MAE				1	95,631	107.373	85,898	80,000	84,320		(2,746)			5.375	1.799	JJ	1,983	4,300	10/05/2010	07/15/2016
31359M-ZC-0	FANNIE MAE				1	501,912	103.239	516,195	500,000	500,234		(288)			4.375	4.314	AO	4,618	21,875	02/19/2008	10/15/2015
3135G0-AL-7	FANNIE MAE				1	208,368	102.096	204,192	200,000	203,856		(3,187)			2.250	0.637	MS	1,325	4,500	08/01/2013	03/15/2016
3135G0-BA-0	FANNIE MAE				1	897,815	102.465	870,953	850,000	870,141		(15,712)			2.375	0.508	AO	4,486	20,188	05/31/2013	04/11/2016
3135G0-CM-3	FANNIE MAE				1	653,446	101.021	656,637	650,000	651,800		(1,028)			1.250	1.088	MS	2,099	8,125	05/20/2013	09/28/2016
3135G0-GY-3	FANNIE MAE				1	550,547	100.896	550,963	545,000	549,113		(1,433)			1.250	0.883	JJ	2,857	4,938	10/01/2014	01/30/2017
3135G0-JA-2	FANNIE MAE				1	604,344	100.558	603,348	600,000	603,578		(766)			1.125	0.865	AO	1,200	3,375	06/30/2014	04/27/2017
3135G0-UY-7	FANNIE MAE			1	1	679,424	100.001	675,007	675,000	675,358		(2,305)			1.000	0.656	FA	2,325	6,750	05/20/2013	02/27/2017
3135G0-VA-8	FANNIE MAE				1	400,614	100.591	402,364	400,000	400,271		(215)			0.500	0.445	MS	506	2,000	03/21/2014	03/30/2016
3135G0-YE-7	FANNIE MAE				1	598,074	99.980	599,880	600,000	598,969		618			0.625	0.730	FA	1,302	3,750	07/17/2013	08/26/2016
3135G0-ZL-0	FANNIE MAE				1	175,199	99.799	174,648	175,000	175,193		(6)			1.000	0.959	MS	457		12/02/2014	09/27/2017
31398A-4M-1	FANNIE MAE				1	744,682	101.138	728,431	720,000	726,048		(7,374)			1.625	0.591	AO	2,113	11,700	06/18/2012	10/26/2015
31398A-U3-4	FANNIE MAE				1	520,885	101.241	506,205	500,000	503,040		(5,250)			2.375	1.307	JJ	5,047	11,875	07/18/2011	07/28/2015
31331J-2S-1	FEDERAL FARM CREDIT BANK				1	565,741	101.050	555,775	550,000	555,542		(6,329)			1.500	0.343	MN	1,031	8,250	05/20/2013	11/16/2015
31331X-LG-5	FEDERAL FARM CREDIT BANK				1	110,810	108.210	108,210	100,000	108,220		(2,590)			4.875	0.811	JJ	2,221	2,438	05/06/2014	01/17/2017
3133EC-HV-9	FEDERAL FARM CREDIT BANK				1	500,160	99.929	499,645	500,000	500,040		(69)			0.350	0.336	JJ	734	1,750	04/09/2013	07/30/2015
3130A0-SD-3	FEDERAL HOME LOAN BANK				1	149,811	99.968	149,952	150,000	149,887		76			0.375	0.442	FA	206	281	03/27/2014	02/19/2016
3130A1-CD-8	FEDERAL HOME LOAN BANK			1	1	505,000	100.539	502,695	500,000	502,462		(2,538)			1.125	0.455	MS	1,453	2,813	03/12/2014	09/28/2016
3130A1-CR-7	FEDERAL HOME LOAN BANK			1	1	505,750	100.311	501,555	500,000	501,375		(4,375)			1.625	0.452	MS	2,122	4,063	04/02/2014	03/27/2017
3130A1-NN-4	FEDERAL HOME LOAN BANK				1	514,006	99.816	514,052	515,000	514,234		228			0.875	0.938	MN	463	2,791	04/10/2014	05/24/2017

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130A3-HF-4	FEDERAL HOME LOAN BANK				1	149,560	99.902	149,853	150,000	149,563		3			1.125	1.226	JD	239		12/23/2014	12/08/2017
313371-NW-2	FEDERAL HOME LOAN BANK				1	666,034	100.919	655,974	650,000	656,159		(6,181)			1.375	0.367	JD	497	8,938	03/21/2014	12/11/2015
313373-SZ-6	FEDERAL HOME LOAN BANK				1	778,525	102.240	766,800	750,000	765,910		(9,621)			2.125	0.642	JD	930	14,344	07/28/2014	06/10/2016
313375-RN-9	FEDERAL HOME LOAN BANK				1	743,353	100.643	739,726	735,000	739,012		(3,349)			1.000	0.539	MS	2,246	7,350	10/16/2013	03/11/2016
313378-2N-0	FEDERAL HOME LOAN BANK				1	250,236	99.938	249,845	250,000	250,213		(23)			0.875	0.836	MS	674		10/01/2014	03/10/2017
313379-FW-4	FEDERAL HOME LOAN BANK				1	150,794	99.908	149,862	150,000	150,642		(152)			1.000	0.822	JD	92	1,500	05/29/2014	06/09/2017
313383-4R-9	FEDERAL HOME LOAN BANK				1	598,389	99.756	598,536	600,000	599,231		517			0.375	0.462	JD	44	2,250	05/16/2013	06/24/2016
3137EA-CW-7	FREDDIE MAC				1	728,019	102.388	716,716	700,000	714,827		(8,908)			2.000	0.706	FA	4,900	14,000	07/25/2013	08/25/2016
3137EA-DC-0	FREDDIE MAC				1	150,374	100.290	150,435	150,000	150,313		(60)			1.000	0.903	MS	471	750	07/28/2014	03/08/2017
3137EA-DF-3	FREDDIE MAC				1	101,038	100.741	100,741	100,000	100,996		(42)			1.250	0.823	MN	170		11/25/2014	05/12/2017
3137EA-DS-5	FREDDIE MAC				1	1,430,906	100.373	1,435,334	1,430,000	1,430,779		(309)			0.875	0.844	AO	2,676	12,513	03/31/2014	10/14/2016
2599999 U.S. Special Revenue - Issuer Obligations						15,229,447	X X X	15,120,427	14,975,000	15,081,326		(83,414)			X X X	X X X	X X X	51,487	187,407	X X X	X X X
312945-ZD-3	RMBS - FG A97040			2	1	823,257	106.724	833,321	780,819	825,589		(3,580)			4.000	2.812	MON	2,603	31,233	12/29/2011	02/01/2041
3128M7-4G-8	RMBS - FG G05923			2	1	141,219	111.860	145,130	129,743	145,851		590			5.500	1.935	MON	595	7,136	12/28/2011	02/01/2040
31368H-MY-6	RMBS - FN 190375			2	1	133,737	111.862	136,739	122,239	137,641		136			5.500	1.626	MON	560	6,723	03/27/2012	11/01/2036
31368H-M4-2	RMBS - FN 190379			2	1	20,622	111.743	21,517	19,256	21,050		1			5.500	2.451	MON	88	1,059	10/06/2010	05/01/2037
31385W-SB-6	RMBS - FN 555014			2	1	103,097	105.619	99,870	94,557	99,052		(1,399)			5.500	1.121	MON	433	5,201	12/28/2011	11/01/2017
31402C-PL-0	RMBS - FN 725027			2	1	254,531	110.798	261,709	236,204	255,897		(1,141)			5.000	2.392	MON	984	11,810	12/28/2011	11/01/2033
31403C-6L-0	RMBS - FN 745275			2	1	177,071	110.663	180,861	163,434	179,795		(710)			5.000	2.034	MON	681	8,172	03/27/2012	02/01/2036
31403D-DX-4	RMBS - FN 745418			2	1	266,481	111.800	273,586	244,710	271,315		259			5.500	2.120	MON	1,122	13,459	12/28/2011	04/01/2036
31410F-VW-2	RMBS - FN 888129			2	1	22,579	111.847	23,581	21,083	22,972		(14)			5.500	2.549	MON	97	1,160	10/06/2010	02/01/2037
31410K-JY-1	RMBS - FN 889579			2	1	128,290	113.475	132,597	116,851	132,682		740			6.000	1.738	MON	584	7,011	12/28/2011	05/01/2038
31412P-RQ-6	RMBS - FN 931195			2	1	15,678	107.891	15,963	14,795	15,751		(33)			4.500	2.261	MON	55	666	10/06/2010	05/01/2024
31416B-QD-3	RMBS - FN 995152			2	1	181,549	105.761	175,550	165,987	176,263		(2,309)			5.500	0.913	MON	761	9,129	03/27/2012	01/01/2021
31416B-TW-8	RMBS - FN 995265			2	1	20,975	108.936	21,041	19,315	20,860		(106)			5.500	2.291	MON	89	1,062	10/06/2010	01/01/2024
31417V-N6-6	RMBS - FN AC8512			2	1	27,141	108.696	27,831	25,605	27,355		(118)			4.500	2.807	MON	96	1,152	11/29/2011	12/01/2039
31418N-YK-0	RMBS - FN AD1613			2	1	185,201	108.082	186,856	172,883	185,896		(311)			4.500	2.087	MON	648	7,780	12/28/2011	02/01/2025
31418R-GS-4	RMBS - FN AD3808			2	1	85,214	108.660	88,368	81,325	85,759		(335)			4.500	3.108	MON	305	3,660	10/06/2010	04/01/2040
3138A4-Y5-8	RMBS - FN AH3431			2	1	195,256	105.785	197,185	186,402	194,530		(778)			3.500	2.140	MON	544	6,524	12/28/2011	01/01/2026
3138AM-UJ-2	RMBS - FN AI7784			2	1	391,751	108.658	399,454	367,625	394,596		(1,994)			4.500	2.735	MON	1,379	16,543	12/28/2011	07/01/2041
3138EG-FA-7	RMBS - FN AL0160			2	1	255,193	108.704	259,789	238,987	256,228		(609)			4.500	2.863	MON	896	10,754	03/27/2012	05/01/2041
2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities						3,428,842	X X X	3,480,948	3,201,820	3,449,082		(11,711)			X X X	X X X	X X X	12,520	150,234	X X X	X X X
3199999 Subtotals – U.S. Special Revenue						18,658,289	X X X	18,601,375	18,176,820	18,530,408		(95,125)			X X X	X X X	X X X	64,007	337,641	X X X	X X X

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
942683-AG-8	ACTAVIS INC		R		2FE	355,705	99.493	348,226	350,000	353,204		(1,133)			1.875	1.533	AO	1,641	6,563	10/09/2012	10/01/2017
010392-FH-6	ALABAMA POWER CO				1FE	300,006	99.807	299,421	300,000	300,003		(3)			0.550	0.549	AO	348	1,650	12/04/2013	10/15/2015
0258M0-DC-0	AMERICAN EXPRESS CREDIT				1FE	523,405	102.895	514,475	500,000	515,166		(8,239)			2.800	1.009	MS	3,967	14,000	01/17/2014	09/19/2016
02665W-AB-7	AMERICAN HONDA FINANCE		R		1FE	199,304	100.490	200,980	200,000	199,587		230			1.125	1.244	AO	525	2,231	10/03/2013	10/07/2016
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR		R		1FE	402,698	112.184	398,253	355,000	386,612		(5,440)			5.000	3.152	AO	3,747	17,750	12/28/2011	04/15/2020
037833-AH-3	APPLE INC				1FE	274,502	99.953	274,871	275,000	274,777		166			0.450	0.511	MN	199	1,238	04/30/2013	05/03/2016
037833-AM-2	APPLE INC				1FE	399,788	100.313	401,252	400,000	399,834		46			1.050	1.068	MN	642	2,100	04/29/2014	05/05/2017
00206R-AJ-1	AT&T INC				1FE	420,238	110.186	396,670	360,000	390,823		(9,481)			5.500	2.593	FA	8,250	19,800	12/28/2011	02/01/2018
053332-AQ-5	AUTOZONE INC				2FE	324,935	99.650	323,863	325,000	324,956		21			1.300	1.307	JJ	1,972	2,101	01/07/2014	01/13/2017
06051G-EK-1	BANK OF AMERICA CORP				1FE	368,207	103.637	362,730	350,000	364,091		(4,116)			3.750	1.077	JJ	6,161		07/17/2014	07/12/2016
06050T-LR-1	BANK OF AMERICA NA				1FE	501,020	99.870	499,350	500,000	500,656		(345)			1.125	1.054	MN	734	5,625	12/09/2013	11/14/2016
06366R-JH-9	BANK OF MONTREAL		I		1FE	499,744	100.046	500,230	500,000	499,925		89			0.800	0.818	MN	611	4,000	12/18/2012	11/06/2015
06406H-BQ-1	BANK OF NEW YORK MELLON				1FE	527,655	101.105	505,525	500,000	505,137		(11,073)			2.950	0.716	JD	533	14,750	12/17/2012	06/18/2015
06406H-CW-7	BANK OF NEW YORK MELLON			1	1FE	350,749	100.589	352,062	350,000	350,704		(45)			2.300	2.254	MS	2,460		09/05/2014	09/11/2019
064149-A6-4	BANK OF NOVA SCOTIA		I		1FE	371,938	100.172	350,602	350,000	350,546		(9,541)			3.400	0.659	JJ	5,256	11,900	10/01/2012	01/22/2015
05531F-AG-8	BB&T CORPORATION			1	1FE	517,230	102.637	513,185	500,000	504,516		(3,925)			3.200	2.379	MS	4,711	16,000	09/02/2011	03/15/2016
084664-AT-8	BERKSHIRE HATHAWAY FIN				1FE	505,945	100.175	500,875	500,000	500,000					4.850	4.849	JJ	11,182	24,250	09/11/2008	01/15/2015
084670-BC-1	BERKSHIRE HATHAWAY INC				1FE	532,150	106.610	533,050	500,000	523,812		(3,211)			3.750	2.953	FA	7,083	18,750	05/02/2012	08/15/2021
09247X-AK-7	BLACKROCK INC				1FE	508,840	100.326	501,630	500,000	501,675		(4,023)			1.375	0.565	JD	573	6,875	03/14/2013	06/01/2015
10138M-AG-0	BOTTLING GROUP LLC			1	1FE	121,146	105.877	111,171	105,000	110,635		(4,461)			5.500	1.153	AO	1,444	5,775	08/17/2012	04/01/2016
05565Q-CA-4	BP CAPITAL MARKETS PLC		R		1FE	240,437	100.004	240,010	240,000	240,279		(158)			0.700	0.562	MN	257	840	07/03/2014	11/06/2015
136069-ET-4	CANADIAN IMPERIAL BANK		I		1FE	503,190	100.161	500,805	500,000	500,881		(1,173)			0.900	0.663	AO	1,125	4,500	01/08/2013	10/01/2015
14040H-AY-1	CAPITAL ONE FINANCIAL CO				2FE	343,389	110.043	357,640	325,000	338,435		(1,764)			4.750	4.025	JJ	7,118	15,438	01/30/2012	07/15/2021
14912L-4S-7	CATERPILLAR FINANCIAL SE				1FE	528,910	102.484	512,420	500,000	509,352		(7,405)			2.650	1.135	AO	3,313	13,250	05/02/2012	04/01/2016
149123-BM-2	CATERPILLAR INC			1	1FE	427,562	107.971	388,696	360,000	383,348		(14,092)			5.700	1.632	FA	7,752	20,520	12/28/2011	08/15/2016
166751-AJ-6	CHEVRON CORP			1	1FE	474,556	112.077	448,308	400,000	444,678		(10,144)			4.950	2.135	MS	6,490	19,800	12/29/2011	03/03/2019
125509-BR-9	CIGNA CORP				2FE	516,540	102.498	512,490	500,000	514,598		(1,942)			2.750	1.167	MN	1,757	6,875	09/26/2014	11/15/2016
17275R-AK-8	CISCO SYSTEMS INC				1FE	808,505	104.554	784,155	750,000	774,832		(11,009)			3.150	1.611	MS	7,022	23,625	12/06/2011	03/14/2017
172967-EH-0	CITIGROUP INC				1FE	382,994	110.597	398,149	360,000	371,192		(3,923)			6.000	4.725	FA	8,160	21,600	12/28/2011	08/15/2017
172967-GP-0	CITIGROUP INC				1FE	301,911	100.254	300,762	300,000	301,495		(416)			1.300	0.897	AO	975	1,950	08/21/2014	04/01/2016
191216-AK-6	COCA-COLA CO/THE			1	1FE	436,967	111.046	405,318	365,000	400,627		(11,987)			5.350	1.841	MN	2,495	19,528	12/28/2011	11/15/2017
19416Q-DX-5	COLGATE-PALMOLIVE CO				1FE	505,380	100.696	503,480	500,000	502,365		(1,142)			1.300	1.065	JJ	2,997	6,500	05/02/2012	01/15/2017
20030N-AJ-0	COMCAST CORP			1	1FE	409,287	104.633	376,679	360,000	371,092		(12,495)			5.850	2.252	MN	2,691	21,060	12/28/2011	11/15/2015
20271R-AB-6	COMMONWEALTH BK AUSTR NY		R		1FE	505,205	100.360	501,800	500,000	501,356		(1,896)			1.250	0.866	MS	1,788	6,250	12/18/2012	09/18/2015
22160K-AD-7	COSTCO WHOLESALE CORP				1FE	501,680	100.191	500,955	500,000	500,584		(624)			0.650	0.524	JD	217	3,250	03/25/2013	12/07/2015
22541L-BK-8	CREDIT SUISSE USA INC		R		1FE	384,041	102.629	369,464	360,000	363,962		(6,214)			5.125	3.321	FA	6,970	18,450	12/28/2011	08/15/2015

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 Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233851-AQ-7	DAIMLER FINANCE NA LLC		R		1FE	503,610	100.439	502,195	500,000	500,806		(1,376)			1.300	1.021	JJ	2,726	6,500	12/18/2012	07/31/2015
25459H-AY-1	DIRECTV HOLDINGS/FING				2FE	370,798	102.821	370,156	360,000	363,105		(2,594)			3.500	2.741	MS	4,200	12,600	12/28/2011	03/01/2016
25746U-BE-8	DOMINION RESOURCES INC			1	2FE	484,792	114.559	458,236	400,000	447,187		(12,843)			6.400	2.792	JD	1,138	25,600	12/28/2011	06/15/2018
260543-CF-8	DOW CHEMICAL CO/THE			1	2FE	361,081	105.998	370,993	350,000	358,219		(1,074)			4.125	3.722	MN	1,845	14,438	03/27/2012	11/15/2021
341099-CQ-0	DUKE ENERGY FLORIDA INC				1FE	350,812	99.961	349,864	350,000	350,391		(421)			0.650	0.521	MN	291	2,275	01/17/2014	11/15/2015
30231G-AA-0	EXXON MOBIL CORPORATION				1FE	625,000	99.730	623,313	625,000	625,000					0.921	0.921	MS	1,695	2,798	03/17/2014	03/15/2017
354613-AH-4	FRANKLIN RESOURCES INC				1FE	300,222	99.946	299,838	300,000	300,135		(49)			1.375	1.358	MS	1,215	4,125	03/14/2013	09/15/2017
369550-AQ-1	GENERAL DYNAMICS CORP				1FE	258,768	102.101	255,253	250,000	250,000					2.250	2.250	JJ	2,594	5,625	08/18/2011	07/15/2016
36962G-3H-5	GENERAL ELEC CAP CORP				1FE	400,905	110.779	398,804	360,000	379,726		(6,850)			5.625	3.482	MS	5,963	20,250	12/28/2011	09/15/2017
36962G-5C-4	GENERAL ELEC CAP CORP				1FE	504,455	102.768	513,840	500,000	501,285		(920)			2.950	2.755	MN	2,131	14,750	06/01/2011	05/09/2016
36962G-5N-0	GENERAL ELEC CAP CORP				1FE	518,900	104.015	520,075	500,000	508,376		(4,017)			2.900	2.050	JJ	6,928	14,500	05/02/2012	01/09/2017
373334-JV-4	GEORGIA POWER COMPANY				1FE	318,807	102.697	308,091	300,000	307,752		(5,964)			3.000	0.972	AO	1,900	9,000	02/22/2013	04/15/2016
377373-AC-9	GLAXOSMITHKLINE CAPITAL		R		1FE	303,255	100.636	301,908	300,000	302,512		(743)			1.500	1.138	MN	663	4,500	04/14/2014	05/08/2017
38141E-A2-5	GOLDMAN SACHS GROUP INC				1FE	397,886	118.722	421,463	355,000	380,837		(5,462)			7.500	5.499	FA	10,058	26,625	12/28/2011	02/15/2019
38141E-A7-4	GOLDMAN SACHS GROUP INC				1FE	490,215	101.719	508,595	500,000	498,391		2,666			3.700	4.264	FA	7,708	18,500	10/18/2011	08/01/2015
41283L-AB-1	HARLEY-DAVIDSON FINL SER				1FE	259,330	102.739	256,848	250,000	256,817		(2,513)			2.700	1.437	MS	1,988	6,750	02/27/2014	03/15/2017
427866-AM-0	HERSHEY COMPANY				1FE	220,614	102.554	205,108	200,000	204,973		(7,941)			4.850	0.834	FA	3,664	9,700	01/04/2013	08/15/2015
428236-AM-5	HEWLETT-PACKARD CO			1	2FE	346,893	108.147	335,256	310,000	327,424		(7,722)			5.400	2.706	MS	5,580	16,740	06/05/2012	03/01/2017
44328M-AB-0	HSBC BANK PLC		R		1FE	422,908	101.307	405,228	400,000	405,381		(10,943)			3.500	0.739	JD	117	14,000	05/21/2013	06/28/2015
446438-RF-2	HUNTINGTON NATIONAL BANK			1	1FE	503,420	99.823	499,115	500,000	502,543		(877)			1.300	1.013	MN	740	6,500	05/14/2014	11/20/2016
44841A-AA-6	HUTCHISON WHAM INT 09/16		R		1FE	366,944	102.359	358,257	350,000	359,379		(7,564)			4.625	0.727	MS	4,946	8,094	06/06/2014	09/11/2015
459200-GU-9	IBM CORP				1FE	259,605	101.582	253,955	250,000	253,292		(3,234)			2.000	0.691	JJ	2,444	5,000	01/11/2013	01/05/2016
458140-AL-4	INTEL CORP				1FE	500,500	100.014	500,070	500,000	500,304		(100)			1.350	1.329	JD	300	6,750	01/02/2013	12/15/2017
460146-CG-6	INTL PAPER CO			1	2FE	371,154	109.137	381,980	350,000	365,904		(1,973)			4.750	3.988	FA	6,281	16,625	03/27/2012	02/15/2022
24422E-RZ-4	JOHN DEERE CAPITAL CORP				1FE	499,470	100.185	500,925	500,000	499,812		177			0.750	0.786	JJ	1,656	3,750	01/17/2013	01/22/2016
478160-AY-0	JOHNSON & JOHNSON				1FE	523,460	102.043	510,215	500,000	510,773		(7,811)			2.150	0.569	MN	1,374	10,750	05/13/2013	05/15/2016
46625H-HX-1	JPMORGAN CHASE & CO				1FE	512,405	102.728	513,640	500,000	503,198		(2,668)			3.450	2.886	MS	5,750	17,250	06/01/2011	03/01/2016
46625H-JA-9	JPMORGAN CHASE & CO				1FE	505,340	102.848	514,240	500,000	501,759		(1,123)			3.150	2.910	JJ	7,700	15,750	12/06/2011	07/05/2016
49326E-EC-3	KEYCORP				2FE	314,936	101.671	305,013	300,000	305,365		(8,639)			3.750	0.836	FA	4,313	11,250	11/19/2013	08/13/2015
55616X-AF-4	MACYS RETAIL HLDGS INC			1	2FE	353,003	104.366	365,281	350,000	352,248		(284)			3.875	3.767	JJ	6,254	13,563	03/27/2012	01/15/2022
58013M-EE-0	MCDONALD'S CORP			1	1FE	65,160	111.361	61,249	55,000	59,580		(1,372)			5.350	2.591	MS	981	2,943	10/06/2010	03/01/2018
58933Y-AG-0	MERCK & CO INC				1FE	299,307	99.424	298,272	300,000	299,526		136			1.300	1.348	MN	466	3,900	05/15/2013	05/18/2018
594918-AK-0	MICROSOFT CORP				1FE	526,865	102.421	512,105	500,000	509,979		(8,982)			2.500	0.681	FA	4,965	12,500	02/07/2013	02/08/2016
637432-ML-6	NATIONAL RURAL UTIL COOP				1FE	231,687	100.835	226,879	225,000	227,170		(2,593)			1.900	0.734	MN	713	4,275	03/28/2013	11/01/2015
637432-MN-2	NATIONAL RURAL UTIL COOP				1FE	291,888	102.442	281,716	275,000	281,510		(5,539)			3.050	0.997	MS	2,796	8,388	02/12/2013	03/01/2016
654740-AC-3	NISSAN MOTOR ACCEPTANCE		R		1FE	299,991	100.006	300,018	300,000	299,996		4			1.000	1.001	MS	883	3,000	12/02/2013	03/15/2016
674599-BX-2	OCCIDENTAL PETROLEUM COR			1	1FE	552,440	104.328	521,640	500,000	523,196		(16,235)			4.125	0.820	JD	1,719	20,625	03/06/2013	06/01/2016

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used To Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase / (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) / Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other -Than- Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in B./A.C.V.	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due & Accrued	Interest 20 Amount Rec. During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
681919-AZ-9	OMNICOM GROUP INC				2FE	420,976	102.592	410,368	400,000	416,455		(1,979)			3.625	2.996	MN	2,417	14,500	08/31/2012	05/01/2022
68402L-AC-8	ORACLE CORP				1FE	402,412	104.988	367,458	350,000	363,452		(12,771)			5.250	1.504	JJ	8,473	18,375	12/28/2011	01/15/2016
713448-BW-7	PEPSICO INC				1FE	514,910	103.200	516,000	500,000	511,016		(1,497)			3.000	2.637	FA	5,250	15,000	05/02/2012	08/25/2021
717081-DD-2	PFIZER INC				1FE	498,958	99.728	498,640	500,000	499,305		336			0.900	0.969	JJ	2,075	5,025	12/17/2013	01/15/2017
69353R-CG-1	PNC BANK NA			1	1FE	498,660	99.857	499,285	500,000	499,008		348			1.125	1.222	JJ	2,406	2,797	04/02/2014	01/27/2017
742718-DM-8	PROCTER & GAMBLE CO/THE				1FE	302,871	100.397	301,191	300,000	300,000					3.500	3.499	FA	3,967	10,500	06/30/2009	02/15/2015
742718-DV-8	PROCTER & GAMBLE CO/THE				1FE	285,799	101.136	283,181	280,000	282,596		(1,582)			1.450	0.873	FA	1,534	4,060	12/19/2012	08/15/2016
21685W-BL-0	RABOBANK NEDERLAND		R		1FE	308,256	101.200	303,600	300,000	302,920		(3,715)			2.125	0.870	AO	1,381	6,375	07/19/2013	10/13/2015
21686C-AD-2	RABOBANK NEDERLAND		R		1FE	387,473	104.366	386,154	370,000	378,165		(3,851)			3.375	2.267	JJ	5,619	12,488	07/24/2012	01/19/2017
78008S-PH-3	ROYAL BANK OF CANADA		I		1FE	500,210	100.153	500,765	500,000	500,061		(74)			0.800	0.785	AO	678	4,000	12/18/2012	10/30/2015
78010U-NX-1	ROYAL BANK OF CANADA		I		1FE	199,818	99.746	199,492	200,000	199,874		56			1.200	1.231	JJ	1,053	1,200	01/15/2014	01/23/2017
828807-CH-8	SIMON PROPERTY GROUP LP			1	1FE	370,234	102.993	360,476	350,000	359,708		(5,213)			2.800	1.261	JJ	4,111	9,800	12/20/2012	01/30/2017
828807-CM-7	SIMON PROPERTY GROUP LP			1	1FE	248,373	99.029	247,573	250,000	248,481		109			1.500	1.703	FA	1,563		10/07/2014	02/01/2018
842400-GB-3	SOUTHERN CAL EDISON				1FE	299,904	99.153	297,459	300,000	299,924		20			1.125	1.136	MN	563	1,613	05/06/2014	05/01/2017
857477-AH-6	STATE STREET CORP				1FE	533,370	102.438	512,190	500,000	513,205		(11,121)			2.875	0.624	MS	4,552	14,375	03/05/2013	03/07/2016
8672EM-2A-1	SUNCORP-METWAY LTD		R		1FE	326,940	99.355	322,904	325,000	326,533		(407)			1.700	1.485	MS	1,427	2,763	05/20/2014	03/28/2017
87612E-AZ-9	TARGET CORP				1FE	347,596	101.628	355,698	350,000	348,206		226			2.900	2.981	JJ	4,680	10,150	03/27/2012	01/15/2022
882508-AR-5	TEXAS INSTRUMENTS INC				1FE	525,820	102.355	511,775	500,000	511,665		(8,431)			2.375	0.665	MN	1,517	11,875	04/23/2013	05/16/2016
89114Q-AE-8	TORONTO-DOMINION BANK		I		1FE	523,870	102.531	512,655	500,000	511,758		(6,450)			2.375	1.050	AO	2,375	11,875	02/08/2013	10/19/2016
89153U-AE-1	TOTAL CAPITAL CANADA LTD		R		1FE	499,520	99.188	495,940	500,000	499,704		95			1.450	1.470	JJ	3,343	7,250	01/10/2013	01/15/2018
89233P-5E-2	TOYOTA MOTOR CREDIT CORP		R		1FE	496,960	101.852	509,260	500,000	498,924		615			2.000	2.130	MS	2,944	10,000	09/30/2011	09/15/2016
904764-AL-1	UNILEVER CAPITAL CORP		R		1FE	364,970	102.552	358,932	350,000	358,285		(6,684)			2.750	0.604	FA	3,770	9,625	02/04/2014	02/10/2016
913017-BM-0	UNITED TECHNOLOGIES CORP			1	1FE	419,983	111.495	395,807	355,000	387,387		(10,509)			5.375	2.169	JD	848	19,081	12/28/2011	12/15/2017
91324P-AM-4	UNITEDHEALTH GROUP INC			1	1FE	423,348	100.923	403,692	400,000	403,440		(17,034)			4.875	0.597	MS	5,742	19,500	10/29/2013	03/15/2015
91159H-GX-2	US BANCORP				1FE	508,935	101.069	505,345	500,000	501,132		(1,953)			2.450	2.049	JJ	5,240	12,250	11/16/2010	07/27/2015
92276M-AX-3	VENTAS REALTY LP/CAP CRP			1	2FE	231,878	105.170	226,116	215,000	227,986		(1,648)			4.250	3.267	MS	3,046	9,138	07/26/2012	03/01/2022
92976W-BH-8	WACHOVIA CORP				1FE	410,615	112.205	403,938	360,000	386,113		(7,925)			5.750	3.258	FA	8,625	20,700	12/28/2011	02/01/2018
931142-DC-4	WAL-MART STORES INC				1FE	532,610	103.029	515,145	500,000	514,046		(10,851)			2.800	0.603	AO	2,956	14,000	04/10/2013	04/15/2016
25468P-CE-4	WALT DISNEY COMPANY/THE				1FE	429,883	108.410	390,276	360,000	384,870		(14,329)			5.625	1.497	MS	5,963	20,250	12/28/2011	09/15/2016
94974B-FA-3	WELLS FARGO & COMPANY				1FE	302,757	100.096	300,288	300,000	300,151		(1,289)			1.250	0.817	FA	1,438	3,750	12/20/2012	02/13/2015
961214-BN-2	WESTPAC BANKING CORP		R		1FE	367,637	101.329	354,652	350,000	354,746		(7,968)			3.000	0.702	FA	4,288	10,500	05/14/2013	08/04/2015
961214-CH-4	WESTPAC BANKING CORP		R		1FE	249,738	99.730	249,325	250,000	249,790		53			1.200	1.236	MN	350	1,483	05/14/2014	05/19/2017
3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						42,427,869	X X X	41,794,766	40,620,000	41,438,492		(423,734)			X X X	X X X	X X X	344,045	1,093,281	X X X	X X X
46642N-BA-3	CMBS - JPMBB 2014-C22 A1			2	1FE	477,137	99.801	476,188	477,138	477,105		(32)			1.451	1.435	MON	577	2,308	08/06/2014	09/15/2047

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 Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3499999 Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securiti						477,137	X X X	476,188	477,138	477,105		(32)			X X X	X X X	X X X	577	2,308	X X X	X X X
13975J-AD-4	ABS - AFIN 2014-3 A4			2	1FE	300,000	100.431	301,293	300,000	300,000					1.830	1.857	MON	168	1,632	08/27/2014	04/22/2019
126802-CE-5	ABS - CABMT 2012-2A A1			2	1FE	602,367	99.885	599,310	600,000	601,998		(369)			1.450	1.316	MON	387	3,625	07/10/2014	06/15/2020
687847-AC-7	ABS - OSCAR 2014-1A A3			2	1FE	249,939	99.976	249,939	250,000	249,945		6			1.720	1.736	MON	191	908	09/19/2014	04/15/2019
86909V-AC-6	ABS - SBART 2014-1A A3			2	1FE	349,938	99.953	349,836	350,000	349,951		12			1.000	1.012	MON	156	1,176	08/06/2014	02/15/2018
981464-DB-3	ABS - WFNMT 2012-B A			2	1FE	367,966	100.557	367,033	365,000	367,536		(430)			1.760	1.486	MON	286	2,677	07/18/2014	05/17/2021
3599999 Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Se						1,870,210	X X X	1,867,411	1,865,000	1,869,430		(781)			X X X	X X X	X X X	1,188	10,018	X X X	X X X
3899999 Subtotals – Industrial and Miscellaneous (Unaffiliated)						44,775,216	X X X	44,138,365	42,962,138	43,785,027		(424,547)			X X X	X X X	X X X	345,810	1,105,607	X X X	X X X
7799999 Totals – Issuer Obligations						62,423,052	X X X	61,653,946	60,305,000	61,251,907		(528,127)			X X X	X X X	X X X	411,488	1,330,092	X X X	X X X
7899999 Totals – Residential Mortgage-Backed Securities						3,428,842	X X X	3,480,948	3,201,820	3,449,082		(11,711)			X X X	X X X	X X X	12,520	150,234	X X X	X X X
7999999 Totals – Commercial Mortgage-Backed Securities						477,137	X X X	476,188	477,138	477,105		(32)			X X X	X X X	X X X	577	2,308	X X X	X X X
8099999 Totals – Other Loan-Backed and Structured Securities						1,870,210	X X X	1,867,411	1,865,000	1,869,430		(781)			X X X	X X X	X X X	1,188	10,018	X X X	X X X
8399999 Total Bonds						68,199,241	X X X	67,478,493	65,848,958	67,047,524		(540,651)			X X X	X X X	X X X	425,773	1,492,652	X X X	X X X

NONE Schedule D - Part 2 - Section 1

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 Identification	Description	Code	Foreign	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 B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
00287Y-10-9	ABBVIE INC			3,033.000	198,480	65.440	198,480	167,806		1,778		30,673		30,673		L	11/04/2014
03073E-10-5	AMERISOURCEBERGEN CORP			1,155.000	104,135	90.160	104,135	83,107		907		20,349		20,349		L	08/04/2014
031162-10-0	AMGEN INC			1,717.000	273,501	159.290	273,501	223,368		2,307		45,726		45,726		L	12/03/2014
037833-10-0	APPLE INC			3,446.000	380,369	110.380	380,369	279,136		4,559		87,812		87,812		L	10/23/2014
053015-10-3	AUTOMATIC DATA PROCESSING			1,319.000	109,965	83.370	109,965	72,789	646			37,176		37,176		L	03/03/2014
09247X-10-1	BLACKROCK INC			277.000	99,044	357.560	99,044	93,926		428		5,118		5,118		L	12/03/2014
14040H-10-5	CAPITAL ONE FINANCIAL CORP			878.000	72,479	82.550	72,479	72,805		393		(326)		(326)		L	10/10/2014
14149Y-10-8	CARDINAL HEALTH INC			2,714.000	219,101	80.730	219,101	208,213	930	439		10,889		10,889		L	12/23/2014
151020-10-4	CELGENE CORP			883.000	98,772	111.860	98,772	97,299				1,474		1,474		L	12/03/2014
17275R-10-2	CISCO SYSTEMS INC			3,551.000	98,771	27.815	98,771	84,941		1,611		16,584		16,584		L	08/07/2014
20030N-10-1	COMCAST CORP-CLASS A			3,251.000	188,591	58.010	188,591	169,986		1,496		17,494		17,494		L	11/10/2014
22160K-10-5	COSTCO WHOLESALE CORP			836.000	118,503	141.750	118,503	108,319		297		10,184		10,184		L	11/04/2014
126650-10-0	CVS HEALTH CORP			3,001.000	289,026	96.310	289,026	176,517		2,784		73,813		73,813		L	08/07/2014
264411-50-5	DUKE REALTY CORP			3,939.000	79,568	20.200	79,568	73,363		670		6,204		6,204		L	08/19/2014
30231G-10-2	EXXON MOBIL CORP			1,772.000	163,821	92.450	163,821	171,747		4,085		(10,476)		(10,476)		L	04/28/2014
370334-10-4	GENERAL MILLS INC			892.000	47,570	53.330	47,570	48,677		731		(1,106)		(1,106)		L	05/29/2014
428236-10-3	HEWLETT-PACKARD CO			7,046.000	282,756	40.130	282,756	240,335	1,127	1,457		42,421		42,421		L	12/03/2014
437076-10-2	HOME DEPOT INC			922.000	96,782	104.970	96,782	66,036		1,733		21,379		21,379		L	03/03/2014
438516-10-6	HONEYWELL INTERNATIONAL INC			1,354.000	135,292	99.920	135,292	130,864		823		4,427		4,427		L	12/23/2014
G491BT-10-8	INVESCO LTD		R	2,376.000	93,900	39.520	93,900	88,806		1,188		5,094		5,094		L	08/01/2014
478160-10-4	JOHNSON & JOHNSON			2,733.000	285,790	104.570	285,790	215,656		7,190		33,508		33,508		L	07/10/2014
501044-10-1	KROGER CO			4,035.000	259,087	64.210	259,087	194,301		1,258		65,247		65,247		L	10/02/2014
501797-10-4	L BRANDS INC			1,519.000	131,469	86.550	131,469	112,750		353		18,719		18,719		L	12/03/2014
539830-10-9	LOCKHEED MARTIN CORP			687.000	132,296	192.570	132,296	104,811		2,890		23,536		23,536		L	09/24/2014
544147-10-1	LORILLARD INC			1,545.000	97,242	62.940	97,242	86,290		2,851		10,952		10,952		L	05/09/2014
N53745-10-0	LYONDELLBASELL INDU-CL A		R	612.000	48,587	79.390	48,587	69,325		428		(20,738)		(20,738)		L	09/11/2014
55616P-10-4	MACY'S INC			1,366.000	89,815	65.750	89,815	73,455	427	1,310		15,678		15,678		L	03/03/2014
571903-20-2	MARRIOTT INTERNATIONAL -CL A			2,458.000	191,798	78.030	191,798	149,150		1,169		42,648		42,648		L	11/04/2014
59156R-10-8	METLIFE INC			2,587.000	139,931	54.090	139,931	125,213		3,087		2,665		2,665		L	04/03/2014
594918-10-4	MICROSOFT CORP			7,031.000	326,590	46.450	326,590	268,019		6,735		53,588		53,588		L	09/08/2014
61166W-10-1	MONSANTO CO			486.000	58,062	119.470	58,062	52,701		656		5,361		5,361		L	03/03/2014
651229-10-6	NEWELL RUBBERMAID INC			2,994.000	114,041	38.090	114,041	98,337		928		15,705		15,705		L	09/08/2014
65339F-10-1	NEXTERA ENERGY INC			1,182.000	125,635	106.290	125,635	112,698		2,039		12,936		12,936		L	10/10/2014
66987V-10-9	NOVARTIS AG-SPONSORED ADR		R	1,151.000	106,652	92.660	106,652	107,185				(533)		(533)		L	10/02/2014
N6596X-10-9	NXP SEMICONDUCTORS NV		R	1,727.000	131,943	76.400	131,943	112,051				19,892		19,892		U	09/08/2014
674599-10-5	OCCIDENTAL PETROLEUM CORP			561.000	45,222	80.610	45,222	51,060	404			(5,838)		(5,838)		L	03/06/2014

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 131,943

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 Identification	Description	Code	Foreign	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 B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
713448-10-8	PEPSICO INC			3,154.000	298,242	94.560	298,242	278,549	2,333	2,862		19,693		19,693		L	10/02/2014
693475-10-5	PNC FINANCIAL SERVICES GROUP			1,042.000	95,062	91.230	95,062	88,508		1,000		6,554		6,554		L	06/17/2014
747525-10-3	QUALCOMM INC			1,166.000	86,669	74.330	86,669	86,260		1,510		409		409		L	11/04/2014
776696-10-6	ROPER INDUSTRIES INC			653.000	102,097	156.350	102,097	95,318		189		6,779		6,779		L	11/04/2014
783549-10-8	RYDER SYSTEM INC			2,128.000	197,585	92.850	197,585	131,639		2,897		40,788		40,788		L	03/12/2014
806857-10-8	SCHLUMBERGER LTD		R	641.000	54,748	85.410	54,748	67,676	346	334		(12,928)		(12,928)		L	06/17/2014
855244-10-9	STARBUCKS CORP			460.000	37,743	82.050	37,743	38,507				(764)		(764)		L	12/12/2014
871829-10-7	SYSCO CORP			966.000	38,341	39.690	38,341	39,616	290			(1,276)		(1,276)		L	12/23/2014
87612E-10-6	TARGET CORP			528.000	40,080	75.910	40,080	39,523				557		557		L	12/23/2014
882508-10-4	TEXAS INSTRUMENTS INC			3,019.000	161,411	53.465	161,411	143,492		2,249		17,919		17,919		L	10/23/2014
907818-10-8	UNION PACIFIC CORP			2,121.000	252,675	119.130	252,675	168,214	1,225	2,520		62,104		62,104		L	10/15/2014
91324P-10-2	UNITEDHEALTH GROUP INC			3,090.000	312,368	101.090	312,368	251,309		2,926		54,543		54,543		L	12/03/2014
918204-10-8	VF CORP			2,001.000	149,875	74.900	149,875	107,366		1,706		23,660		23,660		L	10/23/2014
92826C-83-9	VISA INC-CLASS A SHARES			149.000	39,068	262.200	39,068	39,570				(502)		(502)		L	12/23/2014
254687-10-6	WALT DISNEY CO/THE			955.000	89,951	94.190	89,951	72,793	1,098	160		13,606		13,606		L	08/07/2014
949746-10-1	WELLS FARGO & CO			3,748.000	205,465	54.820	205,465	150,956		4,536		31,216		31,216		L	06/03/2014
969457-10-0	WILLIAMS COS INC			1,658.000	74,511	44.940	74,511	97,263		1,874		(22,752)		(22,752)		L	09/04/2014
9099999 Industrial and Miscellaneous (Unaffiliated)					7,670,477	X X X	7,670,477	6,487,601	8,826	83,343		957,841		957,841		X X X	X X X
9799999 Total Common Stocks					7,670,477	X X X	7,670,477	6,487,601	8,826	83,343		957,841		957,841		X X X	X X X
9899999 Total Preferred and Common Stocks					7,670,477	X X X	7,670,477	6,487,601	8,826	83,343		957,841		957,841		X X X	X X X

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 131,943

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
912828-NP-1	US TREASURY N/B		03/21/2014	BONY/TORONTO DOMINION SECURITI		204,125	200,000.00	503
912828-QX-1	US TREASURY N/B		03/25/2014	JEFFERIES & CO INC, NEW YORK		255,059	250,000.00	559
912828-RF-9	US TREASURY N/B		03/20/2014	RBC CAPITAL MARKETS		252,090	250,000.00	143
912828-RU-6	US TREASURY N/B		08/21/2014	VARIOUS		276,483	275,000.00	518
912828-SJ-0	US TREASURY N/B		11/25/2014	VARIOUS		250,895	250,000.00	830
912828-SS-0	US TREASURY N/B		05/06/2014	VARIOUS		649,578	650,000.00	84
912828-TM-2	US TREASURY N/B		10/30/2014	BARCLAYS CAPITAL INC		198,563	200,000.00	211
912828-US-7	US TREASURY N/B		08/29/2014	DEUTSCHE BANK SECURITIES, INC.		150,146	150,000.00	261
0599999	Subtotal - Bonds - U. S. Government				X X X	2,236,939	2,225,000.00	3,109
3135G0-GY-3	FANNIE MAE		10/01/2014	VARIOUS		656,633	650,000.00	3,205
3135G0-JA-2	FANNIE MAE		06/30/2014	Wachovia Capital Markets		604,344	600,000.00	1,200
3135G0-VA-8	FANNIE MAE		03/21/2014	SG AMERICAS SECURITIES, LLC		150,026	150,000.00	363
3135G0-ZL-0	FANNIE MAE		12/02/2014	BARCLAYS CAPITAL INC		175,199	175,000.00	321
31331X-LG-5	FEDERAL FARM CREDIT BANK		05/06/2014	BANC / AMERICA SECUR. LLC, MONT.		110,810	100,000.00	1,490
3130A0-SD-3	FEDERAL HOME LOAN BANK		03/27/2014	VARIOUS		149,811	150,000.00	59
3130A1-CD-8	FEDERAL HOME LOAN BANK		03/12/2014	NOMURA SECURITIES INTL INC		505,000	500,000.00	
3130A1-CR-7	FEDERAL HOME LOAN BANK		04/02/2014	GOLDMAN SACHS & CO, NY		505,750	500,000.00	135
3130A1-NN-4	FEDERAL HOME LOAN BANK		04/10/2014	DEUTSCHE BANK SECURITIES, INC.		514,006	515,000.00	
3130A3-HF-4	FEDERAL HOME LOAN BANK		12/23/2014	OPPENHEIMER & CO. INC.		149,560	150,000.00	206
313371-NW-2	FEDERAL HOME LOAN BANK		03/21/2014	BONY CAPITAL MARKETS INC.		152,499	150,000.00	590
313373-SZ-6	FEDERAL HOME LOAN BANK		07/28/2014	NOMURA SECURITIES INTL INC		154,388	150,000.00	434
313378-2N-0	FEDERAL HOME LOAN BANK		10/01/2014	NATIONAL FINANCIAL SERVICES CO		250,236	250,000.00	158
313379-FW-4	FEDERAL HOME LOAN BANK		05/29/2014	MORGAN STANLEY & CO INC, NY		150,794	150,000.00	721
3137EA-DC-0	FREDDIE MAC		07/28/2014	CITIGROUP GLOBAL MARKETS INC.		150,374	150,000.00	588
3137EA-DF-3	FREDDIE MAC		11/25/2014	BONY/TORONTO DOMINION SECURITI		101,038	100,000.00	49
3137EA-DS-5	FREDDIE MAC		03/31/2014	VARIOUS		782,609	780,000.00	2,328
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	5,263,077	5,220,000.00	11,847
13975J-AD-4	ABS - AFIN 2014-3 A4		09/01/2014	Adjustment		300,000	300,000.00	
126802-CE-5	ABS - CABMT 2012-2A A1		07/10/2014	JP MORGAN SECURITIES LLC		602,367	600,000.00	
687847-AC-7	ABS - OSCAR 2014-1A A3		09/19/2014	MIZUHO SECURITIES USA INC.		249,939	250,000.00	
86909V-AC-6	ABS - SBART 2014-1A A3		08/06/2014	JP MORGAN SECURITIES LLC		349,938	350,000.00	
981464-DB-3	ABS - WFNMT 2012-B A		07/18/2014	BNP PARIBAS SECURITIES BOND		367,966	365,000.00	143
0258M0-DC-0	AMERICAN EXPRESS CREDIT		01/17/2014	Wachovia Capital Markets		523,405	500,000.00	4,822
037833-AM-2	APPLE INC		05/01/2014	Adjustment		399,788	400,000.00	
053332-AQ-5	AUTOZONE INC		01/07/2014	Wachovia Capital Markets		324,935	325,000.00	
06051G-EK-1	BANK OF AMERICA CORP		07/17/2014	Credit Suisse First Boston		368,207	350,000.00	365
06406H-CW-7	BANK OF NEW YORK MELLON		09/05/2014	KEYBANC CAPITAL MARKETS INC		350,749	350,000.00	
05565Q-CA-4	BP CAPITAL MARKETS PLC	R	07/03/2014	Credit Suisse First Boston		240,437	240,000.00	292
125509-BR-9	CIGNA CORP		09/26/2014	US BANCORP INVESTMENTS INC.		516,540	500,000.00	5,194

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
172967-GP-0	CITIGROUP INC		08/21/2014	UBS WARBURG LLC		301,911	300,000.00	1,571
46642N-BA-3	CMBS - JPMBB 2014-C22 A1		08/06/2014	JP MORGAN SECURITIES LLC		499,999	500,000.00	423
341099-CQ-0	DUKE ENERGY FLORIDA INC		01/17/2014	Credit Suisse First Boston		350,812	350,000.00	430
30231G-AA-0	EXXON MOBIL CORPORATION		03/17/2014	JP MORGAN CHASE BANK/HSBCSI		625,000	625,000.00	
377373-AC-9	GLAXOSMITHKLINE CAPITAL	R	04/14/2014	JP MORGAN SECURITIES LLC		303,255	300,000.00	1,988
41283L-AB-1	HARLEY-DAVIDSON FINL SER		03/01/2014	Adjustment		259,330	250,000.00	3,169
446438-RF-2	HUNTINGTON NATIONAL BANK		05/14/2014	UBS WARBURG LLC		503,420	500,000.00	3,232
44841A-AA-6	HUTCHISON WHAM INT 09/16	R	06/06/2014	PERSHING LLC		366,944	350,000.00	4,047
69353R-CG-1	PNC BANK NA		04/02/2014	CITIGROUP GLOBAL MARKETS INC.		498,660	500,000.00	1,078
78010U-NX-1	ROYAL BANK OF CANADA	I	01/15/2014	RBC CAPITAL MARKETS		199,818	200,000.00	
828807-CM-7	SIMON PROPERTY GROUP LP		10/07/2014	US BANCORP INVESTMENTS INC.		248,373	250,000.00	719
842400-GB-3	SOUTHERN CAL EDISON		05/06/2014	BARCLAYS CAPITAL INC		299,904	300,000.00	
8672EM-2A-1	SUNCORP-METWAY LTD	R	05/20/2014	RBC CAPITAL MARKETS		326,940	325,000.00	844
904764-AL-1	UNILEVER CAPITAL CORP	R	02/04/2014	KEYBANC CAPITAL MARKETS INC		364,970	350,000.00	4,732
961214-CH-4	WESTPAC BANKING CORP	R	05/14/2014	BANC / AMERICA SECUR. LLC, MONT.		249,738	250,000.00	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	9,993,345	9,880,000.00	33,049
8399997	Subtotal - Bonds - Part 3				X X X	17,493,361	17,325,000	48,005
8399999	Total - Bonds				X X X	17,493,361	17,325,000.00	48,005
00287Y-10-9	ABBVIE INC		11/04/2014	VARIOUS	4,203.000	229,359		
03073E-10-5	AMERISOURCEBERGEN CORP		08/04/2014	VARIOUS	798.000	58,686		
031162-10-0	AMGEN INC		12/03/2014	VARIOUS	1,562.000	210,093		
037833-10-0	APPLE INC		10/23/2014	VARIOUS	1,065.000	195,501		
053015-10-3	AUTOMATIC DATA PROCESSING		10/01/2014	Unknown	1,319.000	72,789		
09247X-10-1	BLACKROCK INC		12/03/2014	VARIOUS	277.000	93,926		
14040H-10-5	CAPITAL ONE FINANCIAL CORP		10/10/2014	VARIOUS	878.000	72,805		
14149Y-10-8	CARDINAL HEALTH INC		12/23/2014	VARIOUS	2,714.000	208,213		
151020-10-4	CELGENE CORP		12/03/2014	INSTINET	883.000	97,299		
17275R-10-2	CISCO SYSTEMS INC		08/07/2014	VARIOUS	2,841.000	66,262		
20030N-10-1	COMCAST CORP-CLASS A		11/10/2014	VARIOUS	2,875.000	151,558		
22160K-10-5	COSTCO WHOLESALE CORP		11/04/2014	VARIOUS	836.000	108,319		
126650-10-0	CVS CAREMARK CORP		08/07/2014	VARIOUS	1,150.000	82,737		
264411-50-5	DUKE REALTY CORP		08/19/2014	INSTINET	3,939.000	73,363		
30231G-10-2	EXXON MOBIL CORP		04/28/2014	VARIOUS	1,605.000	157,397		
370334-10-4	GENERAL MILLS INC		05/29/2014	CITATION GROUP	1,205.000	65,757		
428236-10-3	HEWLETT-PACKARD CO		12/03/2014	VARIOUS	7,573.000	257,652		
437076-10-2	HOME DEPOT INC		03/03/2014	VARIOUS	491.000	39,914		
438516-10-6	HONEYWELL INTERNATIONAL INC		12/23/2014	VARIOUS	1,431.000	137,726		
G491BT-10-8	INVESCO LTD	R	08/01/2014	VARIOUS	2,873.000	107,115		
478160-10-4	JOHNSON & JOHNSON		07/10/2014	VARIOUS	749.000	70,567		

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
501044-10-1	KROGER CO		10/02/2014	VARIOUS	3,724.000	181,547		
501797-10-4	L BRANDS INC		12/03/2014	VARIOUS	1,519.000	112,750		
539830-10-9	LOCKHEED MARTIN CORP		09/24/2014	VARIOUS	317.000	53,755		
544147-10-1	LORILLARD INC		05/09/2014	VARIOUS	2,465.000	134,431		
N53745-10-0	LYONDELLBASELL INDU-CL A	R	09/11/2014	KEYBANC CAPITAL MARKETS INC	828.000	93,792		
55616P-10-4	MACY'S INC		03/03/2014	VARIOUS	907.000	49,626		
571903-20-2	MARRIOTT INTERNATIONAL -CL A		11/04/2014	VARIOUS	2,963.000	176,571		
59156R-10-8	METLIFE INC		04/03/2014	VARIOUS	1,631.000	85,719		
594918-10-4	MICROSOFT CORP		09/08/2014	VARIOUS	4,671.000	184,714		
61166W-10-1	MONSANTO CO		03/03/2014	VARIOUS	496.000	53,753		
651229-10-6	NEWELL RUBBERMAID INC		09/08/2014	VARIOUS	2,994.000	98,337		
65339F-10-1	NEXTERA ENERGY INC		10/10/2014	VARIOUS	1,225.000	116,628		
66987V-10-9	NOVARTIS AG-ADR	R	10/02/2014	VARIOUS	1,363.000	126,972		
N6596X-10-9	NXP SEMICONDUCTORS NV	R	09/08/2014	VARIOUS	1,946.000	125,580		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/01/2014	Unknown	594.000	54,034		
713448-10-8	PEPSICO INC		10/02/2014	VARIOUS	3,562.000	313,966		
693475-10-5	PNC FINANCIAL SERVICES GROUP		06/17/2014	VARIOUS	1,485.000	125,271		
747525-10-3	QUALCOMM INC		11/04/2014	VARIOUS	1,266.000	93,597		
776696-10-6	ROPER INDUSTRIES INC		11/04/2014	VARIOUS	653.000	95,318		
783549-10-8	RYDER SYSTEM INC		03/12/2014	VARIOUS	731.000	53,726		
806857-10-8	SCHLUMBERGER LTD	R	06/17/2014	VARIOUS	909.000	95,351		
855244-10-9	STARBUCKS CORP		12/12/2014	OPPENHEIMER & CO. INC.	460.000	38,507		
871829-10-7	SYSCO CORP		12/23/2014	OPPENHEIMER & CO. INC.	966.000	39,616		
87612E-10-6	TARGET CORP		12/23/2014	OPPENHEIMER & CO. INC.	528.000	39,523		
882508-10-4	TEXAS INSTRUMENTS INC		10/23/2014	VARIOUS	3,799.000	180,716		
907818-10-8	UNION PACIFIC CORP		10/15/2014	VARIOUS	808.000	104,639		
91324P-10-2	UNITEDHEALTH GROUP INC		12/03/2014	VARIOUS	1,762.000	157,827		
918204-10-8	VF CORP		10/23/2014	VARIOUS	1,254.000	79,647		
92826C-83-9	VISA INC-CLASS A SHARES		12/23/2014	OPPENHEIMER & CO. INC.	149.000	39,570		
254687-10-6	WALT DISNEY CO/THE		08/07/2014	VARIOUS	769.000	62,135		
949746-10-1	WELLS FARGO & CO		06/03/2014	VARIOUS	1,391.000	67,242		
969457-10-0	WILLIAMS COS INC		09/04/2014	INSTINET	1,658.000	97,263		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	5,889,161	X X X	
9799997	Subtotal - Common Stocks - Part 3				X X X	5,889,161	X X X	
9799998	Summary Item from Part 5 for Common Stocks				X X X	2,307,261	X X X	
9799999	Total - Common Stocks				X X X	8,196,422	X X X	
9899999	Total - Preferred and Common Stocks				X X X	8,196,422	X X X	

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
9999999	Totals				X X X	25,689,783	X X X	48,005

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
912828-PZ-7	US TREASURY N/B		03/17/2014	Maturity		250,000	250,000.00	249,776	249,985		15		15		250,000				1,563	03/15/2014
0599999	Subtotal - Bonds - U.S. Governments				X X X	250,000	250,000.00	249,776	249,985		15		15		250,000				1,563	X X X
31359M-UT-8	FANNIE MAE		04/15/2014	Maturity		500,000	500,000.00	501,919	500,103		(103)		(103)		500,000				10,313	04/15/2014
3135G0-GY-3	FANNIE MAE		08/06/2014	Unknown		105,889	105,000.00	106,087			(197)		(197)		105,889				1,334	01/30/2017
31398A-VD-1	FANNIE MAE		02/05/2014	Maturity		500,000	500,000.00	520,332	500,857		(857)		(857)		500,000				6,875	02/05/2014
31398A-ZV-7	FANNIE MAE		11/20/2014	Maturity		175,000	175,000.00	179,592	178,700		(3,700)		(3,700)		175,000				4,594	11/20/2014
313371-PC-4	FEDERAL HOME LOAN BANK		12/12/2014	Maturity		400,000	400,000.00	403,957	402,392		(2,392)		(2,392)		400,000				3,500	12/12/2014
3133XN-5L-9	FEDERAL HOME LOAN BANK		12/12/2014	Maturity		175,000	175,000.00	184,298	182,376		(7,376)		(7,376)		175,000				8,313	12/12/2014
3134A4-UM-4	FREDDIE MAC		01/15/2014	Maturity		500,000	500,000.00	509,186	500,069		(69)		(69)		500,000				11,250	01/15/2014
3134A4-UU-6	FREDDIE MAC		07/15/2014	Maturity		500,000	500,000.00	511,128	501,720		(1,720)		(1,720)		500,000				25,000	07/15/2014
3134G3-RK-8	FREDDIE MAC		03/14/2014	Redemption		500,000	500,000.00	503,700	500,655		(655)		(655)		500,000				2,500	03/14/2016
3134G3-SP-6	FREDDIE MAC		03/28/2014	Redemption		340,000	340,000.00	342,220	340,545		(545)		(545)		340,000				1,785	09/28/2016
3137EA-CU-1	FREDDIE MAC		07/30/2014	Maturity		200,000	200,000.00	202,330	200,888		(888)		(888)		200,000				2,000	07/30/2014
3137EA-DA-4	FREDDIE MAC		12/29/2014	Maturity		500,000	500,000.00	502,477	501,624		(1,624)		(1,624)		500,000				3,125	12/29/2014
312945-ZD-3	RMBS - FG A97040		12/15/2014	Direct		108,910	108,910.07	114,829	115,654		(179)		(179)		115,475		(6,565)	(6,565)	2,467	02/01/2041
3128M7-4G-8	RMBS - FG G05923		12/15/2014	Direct		52,849	52,849.40	57,524	59,171		29		29		59,200		(6,350)	(6,350)	1,427	02/01/2040
31368H-MY-6	RMBS - FN 190375		12/26/2014	Direct		49,366	49,366.50	54,010	55,531		44		44		55,575		(6,209)	(6,209)	1,310	11/01/2036
31368H-M4-2	RMBS - FN 190379		12/26/2014	Direct		7,759	7,758.80	8,309	8,481		3		3		8,485		(726)	(726)	206	05/01/2037
31385W-SB-6	RMBS - FN 555014		12/26/2014	Direct		65,306	65,306.10	71,204	69,377		(447)		(447)		68,930		(3,624)	(3,624)	1,895	11/01/2017
31402C-PL-0	RMBS - FN 725027		12/26/2014	Direct		60,242	60,241.73	64,916	65,555		(148)		(148)		65,407		(5,166)	(5,166)	1,586	11/01/2033
31403C-6L-0	RMBS - FN 745275		12/26/2014	Direct		49,586	49,585.78	53,723	54,765		(94)		(94)		54,671		(5,085)	(5,085)	1,288	02/01/2036
31403D-DX-4	RMBS - FN 745418		12/26/2014	Direct		89,835	89,834.34	97,827	99,506		44		44		99,550		(9,716)	(9,716)	2,487	04/01/2036
31410F-VW-2	RMBS - FN 888129		12/26/2014	Direct		8,169	8,168.67	8,748	8,906		1		1		8,907		(738)	(738)	218	02/01/2037
31410K-JY-1	RMBS - FN 889579		12/26/2014	Direct		56,610	56,610.01	62,152	63,921		158		158		64,078		(7,468)	(7,468)	1,651	05/01/2038
31412P-RQ-6	RMBS - FN 931195		12/26/2014	Direct		5,294	5,293.97	5,610	5,648		(9)		(9)		5,639		(345)	(345)	133	05/01/2024
31416B-QD-3	RMBS - FN 995152		12/26/2014	Direct		93,273	93,272.76	102,017	100,345		(573)		(573)		99,771		(6,499)	(6,499)	2,652	01/01/2021
31416B-TW-8	RMBS - FN 995265		12/26/2014	Direct		6,904	6,904.26	7,498	7,495		(16)		(16)		7,479		(574)	(574)	193	01/01/2024
31417V-N6-6	RMBS - FN AC8512		12/26/2014	Direct		5,508	5,507.63	5,838	5,909		(13)		(13)		5,897		(389)	(389)	141	12/01/2039
31418N-YK-0	RMBS - FN AD1613		12/26/2014	Direct		57,750	57,749.42	61,864	62,200		(57)		(57)		62,143		(4,393)	(4,393)	1,343	02/01/2025
31418R-GS-4	RMBS - FN AD3808		12/26/2014	Direct		17,212	17,212.18	18,035	18,221		(34)		(34)		18,187		(975)	(975)	437	04/01/2040
3138A4-Y5-8	RMBS - FN AH3431		12/26/2014	Direct		40,275	40,274.96	42,188	42,199		(86)		(86)		42,113		(1,838)	(1,838)	784	01/01/2026
3138AM-UJ-2	RMBS - FN AI7784		12/26/2014	Direct		70,430	70,430.28	75,052	75,979		(180)		(180)		75,799		(5,369)	(5,369)	1,794	07/01/2041
3138EG-FA-7	RMBS - FN AL0160		12/26/2014	Direct		43,278	43,278.40	46,213	46,511		(91)		(91)		46,420		(3,141)	(3,141)	1,095	05/01/2041
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and a				X X X	5,284,445	5,283,555.26	5,424,783	5,275,303		(21,774)		(21,774)		5,359,615		(75,170)	(75,170)	103,696	X X X
05567L-G6-8	BNP PARIBAS	R	08/07/2014	BNP PARIBAS SE		330,181	325,000.00	338,592	333,093		(4,127)		(4,127)		328,966		1,214	1,214	9,712	03/11/2015
05565Q-BL-1	BP CAPITAL MARKETS PLC	R	05/08/2014	Maturity		350,000	350,000.00	367,084	353,752		(3,752)		(3,752)		350,000				6,344	05/08/2014
172967-GB-1	CITIGROUP INC		08/12/2014	Not Available		254,018	250,000.00	255,433	255,207		(2,013)		(2,013)		253,194		823	823	5,750	08/07/2015
46642N-BA-3	CMBS - JPMBB 2014-C22 A1		12/18/2014	Direct		22,862	22,862.45	22,862							22,862		1	1	70	09/15/2047

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
263534-BT-5	E.I. DU PONT DE NEMOURS		09/17/2014	BONY CAPITAL M		408,165	355,000.00	434,402	410,124		(8,431)		(8,431)		401,694		6,471	6,471	25,264	07/15/2018
278642-AB-9	EBAY INC		10/01/2014	Wachovia Capital		252,715	250,000.00	252,408	250,000						250,000		2,715	2,715	3,961	10/15/2015
377372-AA-5	GLAXOSMITHKLINE CAP INC	R	04/15/2014	Maturity		500,000	500,000.00	498,045	499,905		95		95		500,000				10,938	04/15/2014
38259P-AA-0	GOOGLE INC		05/19/2014	Maturity		505,000	505,000.00	510,176	506,819		(1,819)		(1,819)		505,000				3,156	05/19/2014
459200-GW-5	IBM CORP		05/12/2014	Maturity		250,000	250,000.00	252,768	250,000						250,000				1,563	05/12/2014
46625H-BV-1	JPMORGAN CHASE & CO		09/15/2014	Maturity		360,000	360,000.00	382,469	365,476		(5,476)		(5,476)		360,000				18,450	09/15/2014
585055-AU-0	MEDTRONIC INC		10/06/2014	KEYBANC CAPIT		292,937	285,000.00	299,333	296,188		(3,879)		(3,879)		292,309		629	629	7,980	03/15/2016
59018Y-TZ-4	MERRILL LYNCH & CO		07/15/2014	Maturity		500,000	500,000.00	494,940	499,584		416		416		500,000				27,250	07/15/2014
59156R-AH-1	METLIFE INC		06/16/2014	Maturity		250,000	250,000.00	249,470	249,965		35		35		250,000				6,875	06/15/2014
50075N-BB-9	MONDELEZ INTERNATIONAL		05/13/2014	BARCLAYS CAPI		344,204	325,000.00	356,749	343,040		(3,142)		(3,142)		339,898		4,306	4,306	10,315	02/09/2016
63254A-AA-6	NATIONAL AUSTRALIA BK LT	R	07/01/2014	Adjustment		556,237	550,000.00	560,775	558,745		(3,624)		(3,624)		555,121		1,116	1,116	8,892	03/09/2015
665859-AK-0	NORTHERN TRUST CORP		05/01/2014	Maturity		600,000	600,000.00	633,504	608,162		(8,162)		(8,162)		600,000				13,875	05/01/2014
69349L-AH-1	PNC BANK NA		04/02/2014	PERSHING LLC		300,801	300,000.00	299,937	299,956		6		6		299,962		839	839	1,660	01/28/2016
94974B-ET-3	WELLS FARGO & COMPANY		10/01/2014	Maturity		350,000	350,000.00	371,007	357,884		(7,884)		(7,884)		350,000				13,125	10/01/2014
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	6,427,120	6,327,862.45	6,579,954	6,437,900		(51,757)		(51,757)		6,409,006		18,114	18,114	175,180	X X X
8399997	Subtotal - Bonds - Part 4				X X X	11,961,565	11,861,418	12,254,513	11,963,188		(73,516)		(73,516)		12,018,621		(57,056)	(57,056)	280,439	X X X
8399999	Total - Bonds				X X X	11,961,565	11,861,417.71	12,254,513	11,963,188		(73,516)		(73,516)		12,018,621		(57,056)	(57,056)	280,439	X X X
00287Y-10-9	ABBVIE INC		12/23/2014	OPPENHEIMER &	1,170.00	76,401		61,553							61,553		14,848	14,848	983	
G1151C-10-1	ACCENTURE PLC-CL A	R	05/15/2014	JP MORGAN SEC	337.00	25,896		24,604	27,708	(3,105)			(3,105)		24,604		1,293	1,293	313	
H0023R-10-5	ACE LTD	R	04/17/2014	Stifel Nicolaus & C	668.00	66,097		54,611	69,158	(14,547)			(14,547)		54,611		11,486	11,486	842	
009158-10-6	AIR PRODUCTS & CHEMICAL		06/04/2014	Stifel Nicolaus & C	457.00	55,462		49,226	51,083	(1,857)			(1,857)		49,226		6,236	6,236	472	
03076C-10-6	AMERIPRISE FINANCIAL INC		10/10/2014	VARIOUS	2,155.00	233,637		134,661	247,933	(113,272)			(113,272)		134,661		98,977	98,977	1,248	
03073E-10-5	AMERISOURCEBERGEN CO		04/03/2014	Stifel Nicolaus & C	809.00	53,058		49,513	56,881	(7,368)			(7,368)		49,513		3,546	3,546	190	
031162-10-0	AMGEN INC		05/09/2014	JP MORGAN SEC	315.00	34,515		26,978	35,935	(8,957)			(8,957)		26,978		7,537	7,537	192	
032654-10-5	ANALOG DEVICES INC		04/03/2014	CITATION GROU	2,032.00	109,676		88,911	103,490	(14,579)			(14,579)		88,911		20,765	20,765	752	
037833-10-0	APPLE INC		06/09/2014	CITATION GROU	75.00	40,644		38,989	42,077	(3,087)			(3,087)		38,989		1,655	1,655		
053015-10-3	AUTOMATIC DATA PROCES		10/01/2014	VARIOUS	1,375.00	86,872		78,061	111,099	(33,037)			(33,037)		78,061		8,811	8,811	2,203	
055622-10-4	BP PLC-SPONS ADR	R	09/19/2014	BERNSTEIN (SAN	1,883.00	86,882		81,755	91,533	(9,778)			(9,778)		81,755		5,128	5,128	3,072	
166764-10-0	CHEVRON CORP		03/10/2014	VARIOUS	750.00	87,847		83,282	93,683	(10,400)			(10,400)		83,282		4,565	4,565	368	
17275R-10-2	CISCO SYSTEMS INC		03/18/2014	VARIOUS	4,613.00	100,235		98,969	103,470	(4,500)			(4,500)		98,969		1,266	1,266	784	
172967-42-4	CITIGROUP INC		05/23/2014	VARIOUS	2,714.00	127,162		126,438	141,427	(14,988)			(14,988)		126,438		724	724	34	
20030N-10-1	COMCAST CORP-CLASS A		05/29/2014	VARIOUS	1,724.00	87,930		81,295	89,588	(8,293)			(8,293)		81,295		6,635	6,635	566	
22160K-10-5	COSTCO WHOLESALE CORP		04/03/2014	CITATION GROU	419.00	46,897		40,776	49,869	(9,094)			(9,094)		40,776		6,121	6,121	130	
G2554F-11-3	COVIDIEN PLC	R	11/07/2014	INSTINET	1,235.00	116,310		63,777	84,104	(20,327)			(20,327)		63,777		52,533	52,533	1,630	
231021-10-6	CUMMINS INC		09/08/2014	VARIOUS	565.00	75,606		73,000	79,648	(6,649)			(6,649)		73,000		2,606	2,606	481	
126650-10-0	CVS CAREMARK CORP		05/02/2014	SG COWEN SEC	471.00	34,202		17,760	33,709	(15,949)			(15,949)		17,760		16,442	16,442	259	
G29183-10-3	EATON CORP PLC	R	08/22/2014	VARIOUS	2,179.00	155,361		117,238	165,865	(48,627)			(48,627)		117,238		38,122	38,122	1,749	
278865-10-0	ECOLAB INC		01/15/2014	CITATION GROU	493.00	51,091		35,065	51,405	(16,340)			(16,340)		35,065		16,026	16,026	136	

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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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
26875P-10-1	EOG RESOURCES INC		09/04/2014	VARIOUS	758.00	82,557		59,478	63,611	(4,133)			(4,133)		59,478		23,079	23,079	261	
30231G-10-2	EXXON MOBIL CORP		03/10/2014	VARIOUS	642.00	60,937		55,166	64,970	(9,805)			(9,805)		55,166		5,772	5,772	404	
369604-10-3	GENERAL ELECTRIC CO		11/04/2014	VARIOUS	5,629.00	144,686		125,396	157,781	(32,385)			(32,385)		125,396		19,289	19,289	2,856	
370334-10-4	GENERAL MILLS INC		11/10/2014	INSTINET	313.00	15,886		17,081							17,081		(1,195)	(1,195)	257	
37045V-10-0	GENERAL MOTORS CO		08/01/2014	VARIOUS	3,296.00	112,755		121,952	134,708	(12,756)			(12,756)		121,952		(9,197)	(9,197)	840	
38259P-50-8	GOOGLE INC-CL A		04/03/2014	Unknown	111.00	95,190		95,190	124,399	(29,208)			(29,208)		95,190					
428236-10-3	HEWLETT-PACKARD CO		11/04/2014	BONY BROKERA	527.00	18,895		17,316							17,316		1,579	1,579	169	
437076-10-2	HOME DEPOT INC		07/10/2014	BERNSTEIN (SAN	242.00	19,158		14,667	19,926	(5,260)			(5,260)		14,667		4,491	4,491	227	
438516-10-6	HONEYWELL INTERNATION		10/15/2014	VARIOUS	991.00	90,586		76,463	83,512	(13,910)			(13,910)		76,463		14,123	14,123	1,053	
460146-10-3	INTERNATIONAL PAPER CO		01/27/2014	JP MORGAN SEC	565.00	25,638		25,113	27,702	(2,589)			(2,589)		25,113		526	526		
G491BT-10-8	INVESCO LTD	R	12/05/2014	INSTINET	497.00	20,098		18,310							18,310		1,788	1,788	249	
46625H-10-0	JPMORGAN CHASE & CO		06/03/2014	VARIOUS	1,737.00	96,562		78,270	101,580	(23,310)			(23,310)		78,270		18,292	18,292	1,320	
501044-10-1	KROGER CO		06/17/2014	Stifel Nicolaus & C	1,528.00	71,815		60,208	60,402	(194)			(194)		60,208		11,607	11,607	504	
544147-10-1	LORILLARD INC		09/10/2014	INSTINET	920.00	54,769		48,141							48,141		6,629	6,629	1,132	
N53745-10-0	LYONDELLBASELL INDU-CL	R	12/08/2014	INSTINET	216.00	17,208		24,468							24,468		(7,259)	(7,259)	151	
55616P-10-4	MACY'S INC		05/15/2014	Stifel Nicolaus & C	589.00	33,490		30,577	31,453	(875)			(875)		30,577		2,913	2,913	295	
571903-20-2	MARRIOTT INTERNATIONAL		12/26/2014	OPPENHEIMER &	505.00	39,801		27,421							27,421		12,380	12,380	303	
585055-10-6	MEDTRONIC INC		07/25/2014	VARIOUS	1,539.00	92,501		89,084	88,323	760			760		89,084		3,418	3,418	909	
59156R-10-8	METLIFE INC		11/04/2014	BONY BROKERA	1,065.00	54,770		41,267	57,425	(16,158)			(16,158)		41,267		13,503	13,503	1,038	
594918-10-4	MICROSOFT CORP		12/23/2014	OPPENHEIMER &	814.00	39,590		25,210	30,452	(5,242)			(5,242)		25,210		14,381	14,381	936	
61166W-10-1	MONSANTO CO		11/04/2014	VARIOUS	657.00	75,347		69,538	75,408	(6,922)			(6,922)		69,538		5,809	5,809	848	
65339F-10-1	NEXTERA ENERGY INC		08/01/2014	Stifel Nicolaus & C	742.00	70,774		53,702	59,848	(10,075)			(10,075)		53,702		17,072	17,072	1,076	
66987V-10-9	NOVARTIS AG-SPONSORED	R	11/04/2014	BONY BROKERA	212.00	19,490		19,787							19,787		(298)	(298)		
N6596X-10-9	NXP SEMICONDUCTORS NV	R	12/03/2014	INSTINET	219.00	16,827		13,529							13,529		3,298	3,298		
674599-10-5	OCCIDENTAL PETROLEUM C		12/03/2014	VARIOUS	850.00	77,359		75,962	77,697	(4,709)			(4,709)		75,962		1,398	1,398	2,288	
713448-10-8	PEPSICO INC		12/23/2014	OPPENHEIMER &	408.00	39,624		35,417							35,417		4,207	4,207	534	
717081-10-3	PFIZER INC		09/04/2014	VARIOUS	5,285.00	154,957		122,958	161,880	(38,921)			(38,921)		122,958		31,999	31,999	3,027	
693475-10-5	PNC FINANCIAL SERVICES		12/03/2014	INSTINET	443.00	38,874		36,763							36,763		2,111	2,111	425	
742718-10-9	PROCTER & GAMBLE CO/TH		05/29/2014	CITATION GROU	629.00	50,432		48,335	51,207	(2,872)			(2,872)		48,335		2,096	2,096	783	
747525-10-3	QUALCOMM INC		09/24/2014	VARIOUS	2,102.00	159,187		138,887	148,649	(17,099)			(17,099)		138,887		20,300	20,300	1,550	
771195-10-4	ROCHE HOLDINGS LTD-SPO	R	08/04/2014	VARIOUS	3,798.00	137,010		93,716	133,027	(39,311)			(39,311)		93,716		43,294	43,294	2,662	
776696-10-6	ROPER INDUSTRIES INC		03/12/2014	Stifel Nicolaus & C	416.00	55,530		45,596	57,691	(12,095)			(12,095)		45,596		9,934	9,934	83	
783549-10-8	RYDER SYSTEM INC		02/06/2014	Stifel Nicolaus & C	438.00	30,517		21,517	32,316	(10,799)			(10,799)		21,517		9,000	9,000		
806857-10-8	SCHLUMBERGER LTD	R	12/03/2014	VARIOUS	268.00	23,587		27,676							27,676		(4,088)	(4,088)	214	
857477-10-3	STATE STREET CORP		04/28/2014	INSTINET	522.00	33,092		36,346	38,310	(1,964)			(1,964)		36,346		(3,254)	(3,254)	271	
882508-10-4	TEXAS INSTRUMENTS INC		10/02/2014	BONY BROKERA	780.00	36,251		37,224							37,224		(973)	(973)	468	
887317-30-3	TIME WARNER INC		01/13/2014	JP MORGAN SEC	587.00	38,779		28,690	40,926	(12,236)			(12,236)		28,690		10,089	10,089		
872540-10-9	TJX COMPANIES INC		06/05/2014	CITATION GROU	996.00	54,122		41,536	63,475	(21,939)			(21,939)		41,536		12,586	12,586	319	
907818-10-8	UNION PACIFIC CORP		12/23/2014	OPPENHEIMER &	329.00	39,644		20,446	27,636	(7,190)			(7,190)		20,446		19,198	19,198	594	
918204-10-8	VF CORP		02/28/2014	CITATION GROU	989.00	58,046		36,699	61,654	(24,955)			(24,955)		36,699		21,347	21,347		
931142-10-3	WAL-MART STORES INC		06/02/2014	Stifel Nicolaus & C	956.00	72,913		74,380	75,228	(847)			(847)		74,380		(1,467)	(1,467)	1,090	
254687-10-6	WALT DISNEY CO/THE		12/03/2014	VARIOUS	1,054.00	90,657		51,949	80,526	(28,577)			(28,577)		51,949		38,708	38,708	906	

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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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliat				X X X	4,311,692	X X X	3,607,893	3,961,387	(760,330)			(760,330)		3,607,893		703,807	703,807	46,446	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	4,311,692	X X X	3,607,893	3,961,387	(760,330)			(760,330)		3,607,893		703,807	703,807	46,446	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	2,280,966	X X X	2,307,261							2,307,261		(26,295)	(26,295)	19,155	X X X
9799999	Total - Common Stocks				X X X	6,592,658	X X X	5,915,154	3,961,387	(760,330)			(760,330)		5,915,154		677,512	677,512	65,601	X X X
9899999	Total - Preferred and Common Stocks				X X X	6,592,658	X X X	5,915,154	3,961,387	(760,330)			(760,330)		5,915,154		677,512	677,512	65,601	X X X
9999999	Totals					18,554,223	X X X	18,169,667	15,924,575	(760,330)	(73,516)		(833,846)		17,933,775		620,456	620,456	346,040	X X X

SCHEDULE D - PART 5

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

1 CUSIP Ident-ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amort-ization)/ Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other -Than- Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Change in B./A.C.V. (12 + 13 - 14)	Change in Book/Adjusted Carrying Value 16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
G1151C-10-1	ACCENTURE PLC-CL A	R	03/03/2014	VARIOUS	05/15/2014	JP MORGAN SECURI	98.00	7,928	7,531	7,928							(398)	(398)	91	
H0023R-10-5	ACE LTD	R	03/03/2014	VARIOUS	04/17/2014	Stifel Nicolaus & Co.	194.00	18,587	19,196	18,587							609	609	162	
009158-10-6	AIR PRODUCTS & CHEMICALS INC		03/03/2014	VARIOUS	06/04/2014	Stifel Nicolaus & Co.	110.00	12,071	13,309	12,071							1,238	1,238	85	
03076C-10-6	AMERIPRISE FINANCIAL INC		03/03/2014	VARIOUS	11/04/2014	VARIOUS	511.00	55,637	58,546	55,637							2,909	2,909	779	
032654-10-5	ANALOG DEVICES INC		03/03/2014	VARIOUS	04/03/2014	CITATION GROUP	590.00	28,952	31,845	28,952							2,892	2,892	145	
053015-10-3	AUTOMATIC DATA PROCESSING		03/03/2014	VARIOUS	10/01/2014	Unknown	399.00	30,742	30,742	30,742									575	
075887-10-9	BECTON DICKINSON AND CO		06/09/2014	Stifel Nicolaus & Co.	09/04/2014	INSTINET	289.00	34,763	33,609	34,763							(1,154)	(1,154)		
055622-10-4	BP PLC-SPONS ADR	R	03/03/2014	VARIOUS	09/19/2014	BERNSTEIN (SANFO	548.00	26,479	24,586	26,479							(1,893)	(1,893)	849	
13057Q-10-7	CALIFORNIA RESOURCES CORP		12/01/2014	Unknown	12/11/2014	VARIOUS	320.40	3,067	2,293	3,067							(773)	(773)		
12508E-10-1	CDK GLOBAL INC		10/01/2014	Unknown	10/21/2014	VARIOUS	439.66	10,183	13,447	10,183							3,264	3,264		
166764-10-0	CHEVRON CORP		03/03/2014	VARIOUS	03/10/2014	Stifel Nicolaus & Co.	200.00	23,129	22,927	23,129							(203)	(203)	162	
172967-42-4	CITIGROUP INC		03/03/2014	VARIOUS	05/23/2014	Stifel Nicolaus & Co.	667.00	33,477	31,295	33,477							(2,182)	(2,182)	9	
22160K-10-5	COSTCO WHOLESALE CORP		03/03/2014	VARIOUS	04/03/2014	CITATION GROUP	121.00	13,843	13,543	13,843							(300)	(300)	25	
G2554F-11-3	COVIDIEN PLC	R	08/04/2014	VARIOUS	11/07/2014	INSTINET	1,408.00	103,970	132,594	103,970							28,624	28,624	1,188	
231021-10-6	CUMMINS INC		05/29/2014	VARIOUS	09/11/2014	VARIOUS	739.00	108,943	103,369	108,943							(5,574)	(5,574)	925	
277432-10-0	EASTMAN CHEMICAL CO		06/04/2014	VARIOUS	10/02/2014	VARIOUS	1,663.00	139,770	129,768	139,770							(10,002)	(10,002)	1,334	
G29183-10-3	EATON CORP PLC	R	03/03/2014	VARIOUS	08/22/2014	Stifel Nicolaus & Co.	611.00	44,767	40,953	44,767							(3,814)	(3,814)	898	
278865-10-0	ECOLAB INC		01/10/2014	Stifel Nicolaus & Co.	01/13/2014	CITATION GROUP	46.00	4,863	4,767	4,863							(96)	(96)		
26875P-10-1	EOG RESOURCES INC		03/06/2014	VARIOUS	09/08/2014	VARIOUS	470.00	87,535	96,181	87,535							8,646	8,646	242	
369604-10-3	GENERAL ELECTRIC CO		10/23/2014	VARIOUS	11/04/2014	BONY BROKERAGE	2,300.00	58,761	59,100	58,761							340	340	918	
370334-10-4	GENERAL MILLS INC		04/11/2014	VARIOUS	11/10/2014	VARIOUS	1,838.00	94,601	95,443	94,601							842	842	1,419	
37045V-10-0	GENERAL MOTORS CO		04/03/2014	VARIOUS	08/01/2014	Stifel Nicolaus & Co.	1,751.00	63,360	58,423	63,360							(4,937)	(4,937)	753	
38259P-50-8	GOOGLE INC-CL A		04/03/2014	VARIOUS	05/15/2014	VARIOUS	235.00	154,670	163,284	154,670							8,614	8,614		
38259P-70-6	GOOGLE INC-CL C		04/03/2014	Unknown	05/07/2014	VARIOUS	173.00	83,147	88,722	83,147							5,575	5,575		
423452-10-1	HELMERICH & PAYNE		04/11/2014	VARIOUS	09/08/2014	VARIOUS	670.00	69,351	68,010	69,351							(1,340)	(1,340)	656	
438516-10-6	HONEYWELL INTERNATIONAL INC		01/27/2014	Stifel Nicolaus & Co.	10/15/2014	VARIOUS	441.00	39,684	38,174	39,684							(1,510)	(1,510)	595	
460146-10-3	INTERNATIONAL PAPER CO		01/10/2014	Stifel Nicolaus & Co.	01/27/2014	JP MORGAN SECURI	53.00	2,603	2,405	2,603							(198)	(198)		
46625H-10-0	JPMORGAN CHASE & CO		04/03/2014	VARIOUS	06/03/2014	Stifel Nicolaus & Co.	976.00	57,029	54,056	57,029							(2,973)	(2,973)	192	
N53745-10-0	LYONDELLBASELL INDU-CL A	R	09/04/2014	VARIOUS	12/08/2014	VARIOUS	1,130.00	123,747	94,424	123,747							(29,323)	(29,323)	761	
585055-10-6	MEDTRONIC INC		04/03/2014	VARIOUS	08/04/2014	VARIOUS	1,593.00	95,440	99,636	95,440							4,196	4,196	694	
61166W-10-1	MONSANTO CO		01/27/2014	Stifel Nicolaus & Co.	11/04/2014	VARIOUS	443.00	48,131	50,274	48,131							2,143	2,143	456	
65339F-10-1	NEXTERA ENERGY INC		01/10/2014	Stifel Nicolaus & Co.	08/01/2014	Stifel Nicolaus & Co.	67.00	5,848	6,297	5,848							448	448	97	
N6596X-10-9	NXP SEMICONDUCTORS NV	R	03/18/2014	Stifel Nicolaus & Co.	12/03/2014	VARIOUS	590.00	34,462	34,549	34,462							87	87		
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/01/2014	VARIOUS	12/03/2014	VARIOUS	801.00	75,180	73,388	75,180							(1,792)	(1,792)	1,026	
68389X-10-5	ORACLE CORP		08/04/2014	VARIOUS	09/24/2014	KEYBANC CAPITAL M	2,502.00	104,564	98,074	104,564							(6,489)	(6,489)	194	
717081-10-3	PFIZER INC		03/03/2014	VARIOUS	09/04/2014	INSTINET	1,532.00	47,767	44,898	47,767							(2,869)	(2,869)	1,064	
742718-10-9	PROCTER & GAMBLE CO/THE		03/03/2014	VARIOUS	05/29/2014	CITATION GROUP	183.00	14,275	14,672	14,275							397	397	154	
771195-10-4	ROCHE HOLDINGS LTD-SPONS AD	R	03/03/2014	VARIOUS	08/07/2014	VARIOUS	726.00	39,165	39,134	39,165							(31)	(31)	772	
776696-10-6	ROPER INDUSTRIES INC		03/03/2014	VARIOUS	03/12/2014	Stifel Nicolaus & Co.	122.00	16,524	16,285	16,524							(239)	(239)		
806857-10-8	SCHLUMBERGER LTD	R	05/22/2014	Stifel Nicolaus & Co.	10/10/2014	BONY BROKERAGE	687.00	69,997	66,915	69,997							(3,083)	(3,083)	550	
857477-10-3	STATE STREET CORP		03/03/2014	VARIOUS	04/28/2014	INSTINET	620.00	43,752	39,304	43,752							(4,448)	(4,448)	161	
887317-30-3	TIME WARNER INC		01/10/2014	Stifel Nicolaus & Co.	01/13/2014	JP MORGAN SECURI	56.00	3,708	3,700	3,708							(8)	(8)		

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 Ident-ification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
872540-10-9	TJX COMPANIES INC		03/03/2014	VARIOUS	06/05/2014	CITATION GROUP	290.00	17,485	15,758	17,485							(1,726)	(1,726)	79	
931142-10-3	WAL-MART STORES INC		03/03/2014	VARIOUS	06/02/2014	Stifel Nicolaus & Co.	251.00	18,847	19,284	18,847							437	437	241	
963320-10-6	WHIRLPOOL CORP		04/21/2014	Stifel Nicolaus & Co.	06/16/2014	CITATION GROUP	336.00	51,765	48,157	51,765							(3,608)	(3,608)	252	
983919-10-1	XILINX INC		03/12/2014	VARIOUS	06/04/2014	JP MORGAN SECURI	1,690.00	84,692	78,099	84,692							(6,593)	(6,593)	652	
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	2,307,261	2,280,966	2,307,261							(26,295)	(26,295)	19,155	
9799998	Subtotal - Common Stocks						X X X	2,307,261	2,280,966	2,307,261							(26,295)	(26,295)	19,155	
9899999	Subtotal - Stocks						X X X	2,307,261	2,280,966	2,307,261							(26,295)	(26,295)	19,155	
9999999	Totals						X X X	2,307,261	2,280,966	2,307,261							(26,295)	(26,295)	19,155	

NONE Schedule D - Part 6 - Section 1 and 2

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due And Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	UBS AG STAMFORD CT		R	01/22/2014	UBS WARBURG LLC	01/15/2015	550,722		(17,615)			550,000	568,337	9,827		3.875		JJ	10,656	710
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						550,722		(17,615)			550,000	568,337	9,827		X X X	X X X	X X X	10,656	710
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)						550,722		(17,615)			550,000	568,337	9,827		X X X	X X X	X X X	10,656	710
7799999	Totals – Issuer Obligations						550,722		(17,615)			550,000	568,337	9,827		X X X	X X X	X X X	10,656	710
8399999	Totals – Bonds						550,722		(17,615)			550,000	568,337	9,827		X X X	X X X	X X X	10,656	710
8699999	Subtotals – Parent, Subsidiaries and Affiliates											X X X				X X X	X X X	X X X		
60934N-80-7	FEDERATED GOVT OBLI FUND-SS			12/31/2014	VARIOUS		1,778,490					1,778,490	1,778,490	10		0.010		N/A	5	
31846V-41-9	FIRST AM TREAS OBLI-INS INV			12/01/2014	VARIOUS		51,031					51,031	51,031					N/A		
94975H-29-6	WFA TREASURY PLUS MM-I			12/02/2014	VARIOUS		25,016					25,016	25,016			0.010		N/A	3	
8899999	Exempt Money Market Mutual Funds						1,854,537					X X X	1,854,537	10		X X X	X X X	X X X	8	
177366-20-0	CITIZENSSELECT PRIME MMK-B			07/31/2014	Direct		469					469	469					N/A		
8999999	Class One Money Market Mutual Funds						469					X X X	469			X X X	X X X	X X X		
9199999	TOTALS						2,405,728		(17,615)			X X X	2,423,343	9,837		X X X	X X X	X X X	10,664	710

NONE Schedule DB - Part A - Section 1

NONE Schedule DB - Part A - Section 2

NONE Schedule DB - Part B - Section 1

NONE Schedule DB - Part B - Section 2

NONE Schedule DB - Part D - Section 1

NONE Schedule DB - Part D - Section 2

NONE Schedule DL - Part 1

NONE Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
Bank of Oklahoma	Tulsa, Oklahoma		0.080	75		91,891	
Century Bank	Albuquerque, New Mexico		0.150	597		528,372	
Fifth Third	Cincinnati, Ohio					2,840,611	
Fifth Third	Cincinnati, Ohio		0.050	225		450,025	
Fifth Third	Cincinnati, Ohio		0.050	72		142,700	
Fifth Third	Cincinnati, Ohio					100,000	
Fifth Third	Cincinnati, Ohio		0.050	36		71,123	
Fifth Third	Cincinnati, Ohio					(3,652)	
Fifth Third	Cincinnati, Ohio					203	
0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories		X X X	X X X				X X X
0199999 Totals - Open Depositories		X X X	X X X	1,005		4,221,273	X X X
SUSPENDED DEPOSITORIES							
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories		X X X	X X X				X X X
0299999 Totals - Suspended Depositories		X X X	X X X				X X X
0399999 Total Cash on Deposit		X X X	X X X	1,005		4,221,273	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X		X X X
0599999 Total Cash		X X X	X X X	1,005		4,221,273	X X X

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

1. January	3,238,089	4. April	4,708,437	7. July	4,317,683	10. October	4,401,576
2. February	2,675,871	5. May	4,001,861	8. August	5,009,717	11. November	5,503,175
3. March	4,612,764	6. June	3,062,696	9. September	4,522,894	12. December	4,221,272

NONE Schedule E - Part 2

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Property & Casualty	110,635	111,171		
5. California CA	B	Property & Casualty	25,210	25,285		
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Property & Casualty	25,016	25,016		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Property & Casualty	105,967	106,034		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	Property & Casualty	499,974	500,900		
31. New Jersey NJ						
32. New Mexico NM	B	Property & Casualty	403,103	405,385		
33. New York NY						
34. North Carolina NC	O	Property & Casualty	202,285	202,555		
35. North Dakota ND						
36. Ohio OH	B	Property & Casualty	2,139,797	2,145,015		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Property & Casualty	205,104	211,529		
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. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien and Other OT	X X X	X X X				
59. Total	X X X	X X X	3,717,091	3,732,890		

DETAILS OF WRITE-INS						
5801.						
5802.		NONE				
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	X X X	X X X				

OVERFLOW PAGE FOR WRITE-INS

ALPHABETICAL INDEX TO PROPERTY ANNUAL STATEMENT

ALPHABETICAL INDEX TO PROPERTY ANNUAL STATEMENT