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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

# MICO Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 40932 Employer's ID Number 31-1022150

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

Country of Domicile United States of America

Incorporated/Organized 11/30/1981 Commenced Business 12/03/1981

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

Main Administrative Office 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address MotoristsGroup.com

Statutory Statement Contact Joel B. Kratzer (Name), 614-225-8327 (Area Code) (Telephone Number)

Accounting@MotoristsGroup.com (E-mail Address), 614-225-8330 (FAX Number)

## OFFICERS

President & CEO David Lynn Kaufman

Treasurer & CFO Susan Elizabeth Haack #

Secretary Anne Bridges King #

## OTHER

## DIRECTORS OR TRUSTEES

Susan Elizabeth Haack

David Lynn Kaufman

State of Ohio

County of Franklin

SS:

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

David L. Kaufman
Chief Executive Officer

Anne B. King
Secretary

Susan E. Haack
Treasurer

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

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

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings 1 Amount | 2 Percentage | Admitted Assets as Reported in the Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage |
|---|---|---|---|---|---|---|
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 2,027,104 | 15.489 | 2,027,104 | | 2,027,104 | 15.489 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | 0.000 | | | | 0.000 |
| 1.22 Issued by U.S. government sponsored agencies | | 0.000 | | | | 0.000 |
| 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) | | 0.000 | | | | 0.000 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. : | | | | | | |
| 1.41 States, territories and possessions general obligations | | 0.000 | | | | 0.000 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | | 0.000 | | | | 0.000 |
| 1.43 Revenue and assessment obligations | 384,916 | 2.941 | 384,916 | | 384,916 | 2.941 |
| 1.44 Industrial development and similar obligations | | 0.000 | | | | 0.000 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 144,557 | 1.105 | 144,557 | | 144,557 | 1.105 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 791,871 | 6.051 | 791,871 | | 791,871 | 6.051 |
| 1.513 All other | | 0.000 | | | | 0.000 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 431,355 | 3.296 | 431,355 | | 431,355 | 3.296 |
| 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 | 26,102 | 0.199 | 26,102 | | 26,102 | 0.199 |
| 1.523 All other | 2,390,926 | 18.269 | 2,390,926 | | 2,390,926 | 18.269 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 3,203,360 | 24.476 | 3,203,360 | | 3,203,360 | 24.476 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 431,180 | 3.295 | 431,180 | | 431,180 | 3.295 |
| 2.3 Affiliated securities | | 0.000 | | | | 0.000 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | 1,030,716 | 7.876 | 1,030,716 | | 1,030,716 | 7.876 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.000 | | | | 0.000 |
| 3.22 Unaffiliated | | 0.000 | | | | 0.000 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.000 | | | | 0.000 |
| 3.32 Unaffiliated | 999,901 | 7.640 | 999,901 | | 999,901 | 7.640 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | | 0.000 | | | | 0.000 |
| 3.42 Unaffiliated | | 0.000 | | | | 0.000 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | 0.000 | | | | 0.000 |
| 3.52 Unaffiliated | | 0.000 | | | | 0.000 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | 0.000 | | | | 0.000 |
| 4.2 Agricultural | | 0.000 | | | | 0.000 |
| 4.3 Single family residential properties | | 0.000 | | | | 0.000 |
| 4.4 Multifamily residential properties | | 0.000 | | | | 0.000 |
| 4.5 Commercial loans | | 0.000 | | | | 0.000 |
| 4.6 Mezzanine real estate loans | | 0.000 | | | | 0.000 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | | 0.000 | | | | 0.000 |
| 5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt) | | 0.000 | | | | 0.000 |
| 5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt) | | 0.000 | | | | 0.000 |
| 6. Contract loans | | 0.000 | | | | 0.000 |
| 7. Derivatives | | 0.000 | | | | 0.000 |
| 8. Receivables for securities | 9 | 0.000 | 9 | | 9 | 0.000 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | | 0.000 | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 499,551 | 3.817 | 499,551 | | 499,551 | 3.817 |
| 11. Other invested assets | 725,991 | 5.547 | 725,991 | | 725,991 | 5.547 |
| 12. Total invested assets | 13,087,540 | 100.000 | 13,087,540 | | 13,087,540 | 100.000 |

## Schedule A - Verification - Real Estate

NONE

## Schedule B - Verification - Mortgage Loans

NONE

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 909,963 |
| 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 | (83,972) | |
| | 5.2 Totals, Part 3, Column 9 | | (83,972) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 100,000 |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | | |
| | 9.2 Totals, Part 3, Column 14 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | | |
| | 10.2 Totals, Part 3, Column 11 | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 725,991 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 725,991 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 13,206,165 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 2,937,494 |
| 3. | Accrual of discount | | 1,389 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | 24,631 | |
| | 4.2. Part 2, Section 1, Column 15 | | |
| | 4.3. Part 2, Section 2, Column 13 | 23,858 | |
| | 4.4. Part 4, Column 11 | (397,197) | (348,708) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 439,299 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 4,274,152 |
| 7. | Deduct amortization of premium | | 99,497 |
| 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) | | 11,861,989 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 11,861,989 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| BONDS | 1. United States | 2,250,497 | 2,177,820 | 2,263,777 | 2,016,517 |
| Governments | 2. Canada | | | | |
| (Including all obligations guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 2,250,497 | 2,177,820 | 2,263,777 | 2,016,517 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 150,412 | 154,298 | 151,623 | 150,000 |
| 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 | 1,378,895 | 1,387,482 | 1,389,807 | 1,309,743 |
| Industrial and Miscellaneous and Hybrid Securities (unaffiliated) | 8. United States | 5,558,008 | 5,756,204 | 5,633,505 | 5,476,053 |
| | 9. Canada | 69,321 | 74,365 | 69,467 | 65,000 |
| | 10. Other Countries | 424,239 | 434,514 | 426,652 | 400,000 |
| | 11. Totals | 6,051,568 | 6,265,083 | 6,129,624 | 5,941,053 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | 13. Total Bonds | 9,831,372 | 9,984,683 | 9,934,831 | 9,417,313 |
| 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 | 2,030,617 | 2,030,617 | 1,675,068 | |
| Industrial and Miscellaneous (unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 2,030,617 | 2,030,617 | 1,675,068 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | 25. Total Common Stocks | 2,030,617 | 2,030,617 | 1,675,068 | |
| | 26. Total Stocks | 2,030,617 | 2,030,617 | 1,675,068 | |
| | 27. Total Bonds and Stocks | 11,861,989 | 12,015,300 | 11,609,899 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 NAIC 1 | 61,101 | 850,007 | 1,140,818 | | 198,570 | 2,250,496 | 21.8 | 3,156,106 | 29.5 | 2,250,496 | |
| 1.2 NAIC 2 | | | | | | | | | | | |
| 1.3 NAIC 3 | | | | | | | | | | | |
| 1.4 NAIC 4 | | | | | | | | | | | |
| 1.5 NAIC 5 | | | | | | | | | | | |
| 1.6 NAIC 6 | | | | | | | | | | | |
| 1.7 Totals | 61,101 | 850,007 | 1,140,818 | | 198,570 | 2,250,496 | 21.8 | 3,156,106 | 29.5 | 2,250,496 | |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 NAIC 1 | | | | | | | | | | | |
| 2.2 NAIC 2 | | | | | | | | | | | |
| 2.3 NAIC 3 | | | | | | | | | | | |
| 2.4 NAIC 4 | | | | | | | | | | | |
| 2.5 NAIC 5 | | | | | | | | | | | |
| 2.6 NAIC 6 | | | | | | | | | | | |
| 2.7 Totals | | | | | | | | | | | |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | |
| 3.1 NAIC 1 | | 150,412 | | | | 150,412 | 1.5 | 150,756 | 1.4 | 150,412 | |
| 3.2 NAIC 2 | | | | | | | | | | | |
| 3.3 NAIC 3 | | | | | | | | | | | |
| 3.4 NAIC 4 | | | | | | | | | | | |
| 3.5 NAIC 5 | | | | | | | | | | | |
| 3.6 NAIC 6 | | | | | | | | | | | |
| 3.7 Totals | | 150,412 | | | | 150,412 | 1.5 | 150,756 | 1.4 | 150,412 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | |
| 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 | 180,450 | 568,368 | 271,281 | 142,121 | 216,676 | 1,378,896 | 13.3 | 2,128,741 | 19.9 | 1,378,896 | |
| 5.2 NAIC 2 | | | | | | | | | | | |
| 5.3 NAIC 3 | | | | | | | | | | | |
| 5.4 NAIC 4 | | | | | | | | | | | |
| 5.5 NAIC 5 | | | | | | | | | | | |
| 5.6 NAIC 6 | | | | | | | | | | | |
| 5.7 Totals | 180,450 | 568,368 | 271,281 | 142,121 | 216,676 | 1,378,896 | 13.3 | 2,128,741 | 19.9 | 1,378,896 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | |
| 6.1 NAIC 1 | 920,825 | 2,276,586 | 2,319,588 | 170,696 | 813,575 | 6,501,270 | 62.9 | 5,147,285 | 48.2 | 6,501,270 | |
| 6.2 NAIC 2 | | | 49,850 | | | 49,850 | 0.5 | 101,450 | 0.9 | 49,850 | |
| 6.3 NAIC 3 | | | | | | | | | | | |
| 6.4 NAIC 4 | | | | | | | | | | | |
| 6.5 NAIC 5 | | | | | | | | | | | |
| 6.6 NAIC 6 | | | | | | | | | | | |
| 6.7 Totals | 920,825 | 2,276,586 | 2,369,438 | 170,696 | 813,575 | 6,551,120 | 63.4 | 5,248,735 | 49.1 | 6,551,120 | |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | | | | | | |
| 7.2 NAIC 2 | | | | | | | | | | | |
| 7.3 NAIC 3 | | | | | | | | | | | |
| 7.4 NAIC 4 | | | | | | | | | | | |
| 7.5 NAIC 5 | | | | | | | | | | | |
| 7.6 NAIC 6 | | | | | | | | | | | |
| 7.7 Totals | | | | | | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | | | | | | |
| 8.2 NAIC 2 | | | | | | | | | | | |
| 8.3 NAIC 3 | | | | | | | | | | | |
| 8.4 NAIC 4 | | | | | | | | | | | |
| 8.5 NAIC 5 | | | | | | | | | | | |
| 8.6 NAIC 6 | | | | | | | | | | | |
| 8.7 Totals | | | | | | | | | | | |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 NAIC 1 | (d) 1,162,376 | 3,845,373 | 3,731,687 | 312,817 | 1,228,821 | 10,281,074 | 99.5 | XXX | XXX | 10,281,074 | |
| 9.2 NAIC 2 | (d) | | 49,850 | | | 49,850 | 0.5 | XXX | XXX | 49,850 | |
| 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 | 1,162,376 | 3,845,373 | 3,781,537 | 312,817 | 1,228,821 | (b) 10,330,924 | 100.0 | XXX | XXX | 10,330,924 | |
| 9.8 Line 9.7 as a % of Col. 6 | 11.3 | 37.2 | 36.6 | 3.0 | 11.9 | 100.0 | XXX | XXX | XXX | 100.0 | |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 NAIC 1 | 733,604 | 4,103,850 | 4,316,896 | 834,685 | 593,853 | XXX | XXX | 10,582,888 | 99.1 | 10,582,888 | |
| 10.2 NAIC 2 | | | 101,450 | | | XXX | XXX | 101,450 | 0.9 | 101,450 | |
| 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 | 733,604 | 4,103,850 | 4,418,346 | 834,685 | 593,853 | XXX | XXX | (b) 10,684,338 | 100.0 | 10,684,338 | |
| 10.8 Line 10.7 as a % of Col. 8 | 6.9 | 38.4 | 41.4 | 7.8 | 5.6 | XXX | XXX | 100.0 | XXX | 100.0 | |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 NAIC 1 | 1,162,376 | 3,845,373 | 3,731,687 | 312,817 | 1,228,821 | 10,281,074 | 99.5 | 10,582,888 | 99.1 | 10,281,074 | XXX |
| 11.2 NAIC 2 | | | 49,850 | | | 49,850 | 0.5 | 101,450 | 0.9 | 49,850 | XXX |
| 11.3 NAIC 3 | | | | | | | | | | | XXX |
| 11.4 NAIC 4 | | | | | | | | | | | XXX |
| 11.5 NAIC 5 | | | | | | | | | | | XXX |
| 11.6 NAIC 6 | | | | | | | | | | | XXX |
| 11.7 Totals | 1,162,376 | 3,845,373 | 3,781,537 | 312,817 | 1,228,821 | 10,330,924 | 100.0 | 10,684,338 | 100.0 | 10,330,924 | XXX |
| 11.8 Line 11.7 as a % of Col. 6 | 11.3 | 37.2 | 36.6 | 3.0 | 11.9 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 11.3 | 37.2 | 36.6 | 3.0 | 11.9 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 NAIC 1 | | | | | | | | | | XXX | |
| 12.2 NAIC 2 | | | | | | | | | | XXX | |
| 12.3 NAIC 3 | | | | | | | | | | XXX | |
| 12.4 NAIC 4 | | | | | | | | | | XXX | |
| 12.5 NAIC 5 | | | | | | | | | | XXX | |
| 12.6 NAIC 6 | | | | | | | | | | XXX | |
| 12.7 Totals | | | | | | | | | | XXX | |
| 12.8 Line 12.7 as a % of Col. 6 | | | | | | | XXX | XXX | XXX | XXX | |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 | | | | | | | XXX | XXX | XXX | XXX | |

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

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

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

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

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.5 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Issuer Obligations | | 700,873 | 1,127,660 | | 198,570 | 2,027,103 | 19.6 | 2,006,247 | 18.8 | 2,027,103 | |
| 1.2 Residential Mortgage-Backed Securities | 61,101 | 149,134 | 13,158 | | | 223,393 | 2.2 | 1,149,859 | 10.8 | 223,393 | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 1.5 Totals | 61,101 | 850,007 | 1,140,818 | | 198,570 | 2,250,496 | 21.8 | 3,156,106 | 29.5 | 2,250,496 | |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Issuer Obligations | | | | | | | | | | | |
| 2.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 2.5 Totals | | | | | | | | | | | |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 3.1 Issuer Obligations | | 150,412 | | | | 150,412 | 1.5 | 150,756 | 1.4 | 150,412 | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 3.5 Totals | | 150,412 | | | | 150,412 | 1.5 | 150,756 | 1.4 | 150,412 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 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 | | 54,674 | | | 179,831 | 234,505 | 2.3 | 236,188 | 2.2 | 234,505 | |
| 5.2 Residential Mortgage-Backed Securities | 180,450 | 513,694 | 271,281 | 142,121 | 36,845 | 1,144,391 | 11.1 | 1,892,553 | 17.7 | 1,144,391 | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 5.5 Totals | 180,450 | 568,368 | 271,281 | 142,121 | 216,676 | 1,378,896 | 13.3 | 2,128,741 | 19.9 | 1,378,896 | |
| 6. Industrial and Miscellaneous | | | | | | | | | | | |
| 6.1 Issuer Obligations | 499,551 | 813,996 | 1,680,634 | 170,696 | 813,575 | 3,978,452 | 38.5 | 3,218,686 | 30.1 | 3,978,452 | |
| 6.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 6.3 Commercial Mortgage-Backed Securities | 103,238 | 488,006 | 577,094 | | | 1,168,338 | 11.3 | 1,175,092 | 11.0 | 1,168,338 | |
| 6.4 Other Loan-Backed and Structured Securities | 318,035 | 974,584 | 111,711 | | | 1,404,330 | 13.6 | 854,957 | 8.0 | 1,404,330 | |
| 6.5 Totals | 920,824 | 2,276,586 | 2,369,439 | 170,696 | 813,575 | 6,551,120 | 63.4 | 5,248,735 | 49.1 | 6,551,120 | |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | | | | | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 7.5 Totals | | | | | | | | | | | |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | | | | | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 8.5 Totals | | | | | | | | | | | |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 9.5 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Issuer Obligations | 499,551 | 1,719,955 | 2,808,294 | 170,696 | 1,191,976 | 6,390,472 | 61.9 | XXX | XXX | 6,390,472 | |
| 9.2 Residential Mortgage-Backed Securities | 241,551 | 662,828 | 284,439 | 142,121 | 36,845 | 1,367,784 | 13.2 | XXX | XXX | 1,367,784 | |
| 9.3 Commercial Mortgage-Backed Securities | 103,238 | 488,006 | 577,094 | | | 1,168,338 | 11.3 | XXX | XXX | 1,168,338 | |
| 9.4 Other Loan-Backed and Structured Securities | 318,035 | 974,584 | 111,711 | | | 1,404,330 | 13.6 | XXX | XXX | 1,404,330 | |
| 9.5 Totals | 1,162,375 | 3,845,373 | 3,781,538 | 312,817 | 1,228,821 | 10,330,924 | 100.0 | XXX | XXX | 10,330,924 | |
| 9.6 Line 9.5 as a % of Col. 6 | 11.3 | 37.2 | 36.6 | 3.0 | 11.9 | 100.0 | XXX | XXX | XXX | 100.0 | |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 Issuer Obligations | 205,018 | 2,003,073 | 2,870,899 | | 532,887 | XXX | XXX | 5,611,877 | 52.5 | 5,611,877 | |
| 10.2 Residential Mortgage-Backed Securities | 374,582 | 1,076,028 | 696,151 | 834,685 | 60,966 | XXX | XXX | 3,042,412 | 28.5 | 3,042,412 | |
| 10.3 Commercial Mortgage-Backed Securities | 60,836 | 446,472 | 667,784 | | | XXX | XXX | 1,175,092 | 11.0 | 1,175,092 | |
| 10.4 Other Loan-Backed and Structured Securities | 93,168 | 578,277 | 183,512 | | | XXX | XXX | 854,957 | 8.0 | 854,957 | |
| 10.5 Totals | 733,604 | 4,103,850 | 4,418,346 | 834,685 | 593,853 | XXX | XXX | 10,684,338 | 100.0 | 10,684,338 | |
| 10.6 Line 10.5 as a % of Col. 8 | 6.9 | 38.4 | 41.4 | 7.8 | 5.6 | XXX | XXX | 100.0 | XXX | 100.0 | |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Issuer Obligations | 499,551 | 1,719,955 | 2,808,294 | 170,696 | 1,191,976 | 6,390,472 | 61.9 | 5,611,877 | 52.5 | 6,390,472 | XXX |
| 11.2 Residential Mortgage-Backed Securities | 241,551 | 662,828 | 284,439 | 142,121 | 36,845 | 1,367,784 | 13.2 | 3,042,412 | 28.5 | 1,367,784 | XXX |
| 11.3 Commercial Mortgage-Backed Securities | 103,238 | 488,006 | 577,094 | | | 1,168,338 | 11.3 | 1,175,092 | 11.0 | 1,168,338 | XXX |
| 11.4 Other Loan-Backed and Structured Securities | 318,035 | 974,584 | 111,711 | | | 1,404,330 | 13.6 | 854,957 | 8.0 | 1,404,330 | XXX |
| 11.5 Totals | 1,162,375 | 3,845,373 | 3,781,538 | 312,817 | 1,228,821 | 10,330,924 | 100.0 | 10,684,338 | 100.0 | 10,330,924 | XXX |
| 11.6 Line 11.5 as a % of Col. 6 | 11.3 | 37.2 | 36.6 | 3.0 | 11.9 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 | 11.3 | 37.2 | 36.6 | 3.0 | 11.9 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations | | | | | | | | | | XXX | |
| 12.2 Residential Mortgage-Backed Securities | | | | | | | | | | XXX | |
| 12.3 Commercial Mortgage-Backed Securities | | | | | | | | | | XXX | |
| 12.4 Other Loan-Backed and Structured Securities | | | | | | | | | | XXX | |
| 12.5 Totals | | | | | | | | | | XXX | |
| 12.6 Line 12.5 as a % of Col. 6 | | | | | | | XXX | XXX | XXX | XXX | |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 | | | | | | | XXX | XXX | XXX | XXX | |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 205,018 | 205,018 | | | |
| 2. Cost of short-term investments acquired | 8,438,362 | 8,438,362 | | | |
| 3. Accrual of discount | | | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | | | | | |
| 6. Deduct consideration received on disposals | 8,143,829 | 8,143,829 | | | |
| 7. Deduct amortization of premium | | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 499,551 | 499,551 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 499,551 | 499,551 | | | |

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

Schedule E - Verification - Cash Equivalents

NONE

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location 4 | Location 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| Joint Venture Interests - Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Blackrock Enhanced Commodity Muni Fund LLC | | Wilmington | DE | Blackrock Financial Management | | 06/27/2007 | | 500,000 | 296,217 | 296,217 | (95,998) | | | | | | 0 | 0.980 |
| | Crescent Senior Secured Floating Rate Fund | | Dover | DE | Crescent Capital Group LP | | 05/01/2007 | | 250,000 | 429,774 | 429,774 | 12,025 | | | | | | 0 | 0.280 |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 750,000 | 725,991 | 725,991 | (83,972) | | | | | | 0 | XXX |
| 4499999. Total - Unaffiliated | | | | | | | | | 750,000 | 725,991 | 725,991 | (83,972) | | | | | | 0 | XXX |
| 4599999. Total - Affiliated | | | | | | | | | | | | | | | | | | | XXX |
| 4699999 - Totals | | | | | | | | | 750,000 | 725,991 | 725,991 | (83,972) | | | | | | 0 | XXX |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Year

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

NONE

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum- brances, Prior Year | Unrealized Valuation Increase (De- crease) | Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion | Current Year's Other- Than- Temporary Impair- ment Recog- nized | Capital- ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10- 11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum- brances on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest- ment Income |
| Joint Venture Interests - Other - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | Blackrock Enhanced Commodity Muni Fund LLC | Wilmington | DE | Blackrock Financial Management | 06/27/2007 | 07/31/2014 | 442,215 | | | | | | | 50,000 | 50,000 | | | | |
| | Crescent Senior Secured Floating Rate Fund | Dover | DE | Crescent Capital Group LP | 05/01/2007 | 06/30/2014 | 467,748 | | | | | | | 50,000 | 50,000 | | | | |
| 2199999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 909,963 | | | | | | | 100,000 | 100,000 | | | | |
| 4499999. Total - Unaffiliated | | | | | | | 909,963 | | | | | | | 100,000 | 100,000 | | | | |
| 4599999. Total - Affiliated | | | | | | | | | | | | | | | | | | | |
| 4699999 - Totals | | | | | | | 909,963 | | | | | | | 100,000 | 100,000 | | | | |

# 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 Des. | 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 (Amor- tization) 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 Book/ Adjusted Carrying Value | Interest: 16 Rate of | Interest: 17 Effective Rate of | Interest: 18 When Paid | Interest: 19 Admitted Amount Due and Accrued | Interest: 20 Amount Received During Year | Dates: 21 Acquired | Dates: 22 Stated Contractual Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 912810-QZ-4 | U S Treasury Notes | | | | 1 | 198,516 | 107.3750 | 214,750 | 200,000 | 198,570 | | 31 | | | 3.125 | 3.163 | FA | 2,361 | 6,250 | 03/19/2013 | 02/15/2043 |
| 912828-G4-6 | U S Treasury Notes | | | | 1 | 149,754 | 99.7500 | 149,625 | 150,000 | 149,759 | | 4 | | | 0.500 | 0.585 | MN | 65 | | 12/17/2014 | 11/30/2016 |
| 912828-PP-9 | U S Treasury Notes TIPS | SD | | | 1 | 984,899 | 113.1110 | 904,885 | 800,000 | 980,818 | 15,763 | (18,656) | | | 1.125 | (0.954) | JJ | 4,513 | 9,684 | 02/21/2013 | 01/15/2021 |
| 912828-QD-5 | U S Treasury Notes TIPS | SD | | | 1 | 553,500 | 107.2400 | 536,200 | 500,000 | 551,115 | 8,868 | (10,187) | | | 0.125 | (1.761) | AO | 142 | 669 | 02/07/2013 | 04/15/2016 |
| 912828-VB-3 | U S Treasury Notes | | | | 1 | 146,307 | 97.3050 | 145,958 | 150,000 | 146,842 | | 342 | | | 1.750 | 2.024 | MN | 341 | 2,625 | 06/12/2013 | 05/15/2023 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 2,032,977 | XXX | 1,951,417 | 1,800,000 | 2,027,104 | 24,631 | (28,466) | | | XXX | XXX | XXX | 7,421 | 19,228 | XXX | XXX |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 36219Q-YP-2 | GNMA Pool #256418 | | | 2 | 1 | 7,133 | 100.5160 | 7,118 | 7,082 | 7,075 | | (5) | | | 9.500 | 9.550 | MON | 56 | 673 | 07/13/1989 | 07/15/2019 |
| 36291B-KJ-5 | GNMA Pool #623197 | | | 2 | 1 | 143,934 | 105.6910 | 141,512 | 133,892 | 137,482 | | (758) | | | 6.500 | 4.809 | MON | 725 | 8,703 | 01/21/2004 | 11/15/2018 |
| 38377R-VK-8 | Government National Mtg Assn CMO | | | 2 | 1 | 79,734 | 102.9510 | 77,773 | 75,544 | 78,836 | | (346) | | | 3.000 | 1.393 | MON | 69 | 2,266 | 04/20/2012 | 04/20/2039 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 230,800 | XXX | 226,403 | 216,517 | 223,393 | | (1,109) | | | XXX | XXX | XXX | 851 | 11,642 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 2,263,777 | XXX | 2,177,820 | 2,016,517 | 2,250,497 | 24,631 | (29,575) | | | XXX | XXX | XXX | 8,271 | 30,870 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 373383-X3-7 | Georgia St Ser C | | | 1 | 1FE | 151,623 | 102.8650 | 154,298 | 150,000 | 150,412 | | (344) | | | 5.250 | 4.998 | MS | 2,625 | 7,875 | 03/25/2011 | 03/01/2026 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 151,623 | XXX | 154,298 | 150,000 | 150,412 | | (344) | | | XXX | XXX | XXX | 2,625 | 7,875 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 151,623 | XXX | 154,298 | 150,000 | 150,412 | | (344) | | | XXX | XXX | XXX | 2,625 | 7,875 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 18085P-LL-6 | Clark Cnty NV Arpt Rev BAB | | | 1 | 1FE | 56,991 | 115.9960 | 57,998 | 50,000 | 54,673 | | (916) | | | 6.881 | 4.560 | JJ | 1,720 | 3,441 | 05/10/2012 | 07/01/2042 |
| 593791-EM-4 | Miami University OH Rev BAB | | | 2 | 1FE | 63,886 | 133.5410 | 66,771 | 50,000 | 62,993 | | (363) | | | 6.772 | 4.779 | MS | 1,129 | 3,386 | 06/07/2012 | 09/01/2035 |
| 709221-TF-2 | Pennsylvania St Turnpike | | | 2 | 1FE | 117,839 | 120.4430 | 120,443 | 100,000 | 116,837 | | (405) | | | 5.848 | 4.646 | JD | 487 | 5,848 | 06/07/2012 | 12/01/2037 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 238,716 | XXX | 245,212 | 200,000 | 234,504 | | (1,684) | | | XXX | XXX | XXX | 3,336 | 12,675 | XXX | XXX |
| Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 3128MJ-Q9-4 | FHLMC Pool #G08479 | | | 2 | 1 | 95,751 | 104.1810 | 96,556 | 92,681 | 95,595 | | (85) | | | 3.500 | 3.082 | MON | 270 | 3,244 | 02/23/2012 | 03/01/2042 |
| 3128MJ-S4-3 | FHLMC Pool #G08538 | | | 2 | 1 | 115,159 | 104.0880 | 119,252 | 114,568 | 115,139 | | (11) | | | 3.500 | 3.445 | MON | 334 | 4,010 | 08/06/2013 | 07/01/2043 |
| 31292S-AH-3 | FHLMC Pool #C09008 | | | 2 | 1 | 67,446 | 101.2260 | 66,034 | 65,234 | 67,334 | | (58) | | | 3.000 | 2.633 | MON | 163 | 1,957 | 07/19/2012 | 08/01/2042 |
| 31306X-2A-0 | FHLMC Pool #J20769 | | | 2 | 1 | 239,038 | 101.9810 | 234,204 | 229,654 | 238,015 | | (500) | | | 2.500 | 1.748 | MON | 478 | 5,741 | 11/21/2012 | 10/01/2027 |
| 3136A4-DA-4 | Federal National Mtg Assn CMO | | | 2 | 1 | 54,380 | 102.5300 | 54,387 | 53,045 | 53,965 | | (189) | | | 2.500 | 1.730 | MON | 111 | 1,326 | 04/19/2012 | 05/25/2030 |
| 3136A5-YC-4 | Federal National Mtg Assn CMO | | | 2 | 1 | 61,770 | 99.3720 | 60,142 | 60,522 | 61,469 | | (135) | | | 2.500 | 1.956 | MON | 126 | 1,513 | 04/19/2012 | 04/25/2031 |
| 3136A6-CK-8 | Federal National Mtg Assn CMO | | | 2 | 1 | 90,008 | 103.6900 | 87,671 | 84,551 | 88,206 | | (783) | | | 3.500 | 1.096 | MON | 49 | 2,959 | 05/09/2012 | 12/25/2039 |
| 3137A8-RX-8 | Federal Home Loan Mtg Corp CMO | | | 2 | 1 | 53,665 | 103.1220 | 53,188 | 51,578 | 53,144 | | (173) | | | 3.000 | 1.620 | MON | 129 | 1,547 | 04/25/2012 | 10/15/2038 |
| 3138EE-QV-4 | FNMA Pool #AK9467 | | | 2 | 1 | 154,751 | 104.2100 | 154,924 | 148,665 | 153,962 | | (425) | | | 3.000 | 2.144 | MON | 372 | 4,460 | 04/18/2012 | 03/01/2027 |
| 3138MQ-4E-0 | FNMA Pool #AQ8920 | | | 2 | 1 | 122,245 | 102.0870 | 119,997 | 117,544 | 121,827 | | (145) | | | 2.500 | 1.632 | MON | 245 | 2,939 | 02/06/2013 | 01/01/2028 |
| 31397Q-LT-3 | Federal National Mtg Assn CMO | | | 2 | 1 | 55,530 | 102.4550 | 54,080 | 52,784 | 54,740 | | (312) | | | 3.000 | 1.374 | MON | 132 | 1,583 | 05/02/2012 | 04/25/2040 |
| 31398V-7F-7 | Federal Home Loan Mtg Corp CMO | | | 2 | 1 | 41,349 | 107.5030 | 41,836 | 38,916 | 40,995 | | (108) | | | 4.000 | 2.119 | MON | 69 | 1,557 | 05/01/2012 | 03/15/2025 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 1,151,092 | XXX | 1,142,271 | 1,109,743 | 1,144,391 | | (2,924) | | | XXX | XXX | XXX | 2,479 | 32,836 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 1,389,807 | XXX | 1,387,482 | 1,309,743 | 1,378,895 | | (4,608) | | | XXX | XXX | XXX | 5,815 | 45,511 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 0258M0-DN-6 | American Express Credit SER MTN | | | | 1FE | 50,098 | 99.6900 | 49,845 | 50,000 | 50,087 | | (10) | | | 0.428 | 0.352 | MJSD | 16 | 64 | 09/16/2014 | 06/05/2017 |
| 035242-AA-4 | Anheuser-Busch InBev Finance | | | | 1FE | 49,313 | 97.5110 | 48,756 | 50,000 | 49,423 | | 63 | | | 2.625 | 2.786 | JJ | 598 | 1,313 | 03/25/2013 | 01/17/2023 |
| 037833-AN-0 | Apple Computer Inc | | | | 1FE | 50,000 | 100.0500 | 50,025 | 50,000 | 50,000 | | | | | 0.226 | 0.221 | FMAN | 17 | 77 | 04/29/2014 | 05/05/2017 |
| 05567L-T3-1 | BNP Paribas | | | | 1FE | 50,360 | 113.3670 | 56,684 | 50,000 | 50,255 | | (36) | | | 5.000 | 4.901 | JJ | 1,153 | 2,500 | 10/26/2011 | 01/15/2021 |
| 06051G-EH-8 | Bank of America Corp | | | | 1FE | 50,004 | 111.8520 | 55,926 | 50,000 | 50,003 | | (1) | | | 5.000 | 4.998 | MN | 333 | 2,500 | 08/03/2011 | 05/13/2021 |
| 06406H-BY-4 | Bank of New York Mellon | | | 1 | 1FE | 100,571 | 104.7350 | 104,735 | 100,000 | 100,413 | | (55) | | | 3.550 | 3.480 | MS | 966 | 3,550 | 10/26/2011 | 09/23/2021 |
| 17275R-AR-3 | Cisco Systems Inc | | | | 1FE | 50,113 | 100.7970 | 50,399 | 50,000 | 50,095 | | (18) | | | 2.125 | 2.077 | MS | 354 | 525 | 03/06/2014 | 03/01/2019 |
| 172967-FF-3 | Citigroup Inc | | | | 1FE | 53,146 | 113.4150 | 56,708 | 50,000 | 52,106 | | (324) | | | 5.375 | 4.515 | FA | 1,060 | 2,688 | 08/11/2011 | 08/09/2020 |
| 20030N-BH-3 | Comcast Corp | | | | 1FE | 101,402 | 106.8510 | 106,851 | 100,000 | 101,375 | | (27) | | | 4.250 | 4.140 | JJ | 1,960 | 2,125 | 05/15/2014 | 01/15/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization) Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 24422E-QF-9 | John Deere Capital Corp | | | | 1FE | 112,759 | 109.6300 | 109,630 | 100,000 | 104,609 | | (1,912) | | | 5.500 | 3.383 | AO | 1,192 | 5,500 | 06/22/2010 | 04/13/2017 |
| 263534-CK-3 | Du Pont De Nemours | | | | 1FE | 49,983 | 98.3880 | 49,194 | 50,000 | 49,985 | | 2 | | | 2.800 | 2.804 | FA | 529 | 1,400 | 02/12/2013 | 02/15/2023 |
| 263901-AC-4 | Duke Energy Indiana Inc | | | | 1FE | 53,948 | 105.5020 | 52,751 | 50,000 | 52,691 | | (445) | | | 3.750 | 2.697 | JJ | 865 | 1,875 | 02/03/2012 | 07/15/2020 |
| 291011-BE-3 | Emerson Electric Co | | | | 1FE | 49,783 | 99.0580 | 49,529 | 50,000 | 49,818 | | 20 | | | 2.625 | 2.675 | FA | 496 | 1,313 | 02/14/2013 | 02/15/2023 |
| 341081-EU-7 | Florida Power & Light | | | | 1FE | 84,325 | 121.5470 | 91,160 | 75,000 | 84,037 | | (261) | | | 5.400 | 4.498 | MS | 1,350 | 4,050 | 11/19/2013 | 09/01/2035 |
| 341099-CM-9 | Florida Power Corp | | | | 1FE | 55,523 | 110.1590 | 55,080 | 50,000 | 53,546 | | (614) | | | 4.550 | 3.076 | AO | 569 | 2,275 | 08/25/2011 | 04/01/2020 |
| 369550-AU-2 | General Dynamics Corp | | | 1 | 1FE | 47,871 | 96.4450 | 48,223 | 50,000 | 48,244 | | 197 | | | 2.250 | 2.749 | MN | 144 | 1,125 | 01/28/2013 | 11/15/2022 |
| 36962G-6F-6 | General Electric Capital Corp | | | | 1FE | 49,927 | 102.0210 | 51,011 | 50,000 | 49,938 | | 7 | | | 3.150 | 3.168 | MS | 499 | 1,575 | 03/15/2013 | 09/07/2022 |
| 373334-JX-0 | Georgia Power | | | | 1FE | 52,063 | 100.2960 | 50,148 | 50,000 | 51,717 | | (211) | | | 2.850 | 2.340 | MN | 182 | 1,425 | 05/02/2013 | 05/15/2022 |
| 38141G-GQ-1 | Goldman Sachs Group Inc | | | | 1FE | 51,352 | 113.1100 | 56,555 | 50,000 | 50,960 | | (121) | | | 5.250 | 4.904 | JJ | 1,123 | 2,625 | 08/02/2011 | 07/27/2021 |
| 452308-AR-0 | Illinois Tool Works Inc | | | 1 | 1FE | 47,557 | 98.7440 | 49,372 | 50,000 | 47,573 | | 17 | | | 3.900 | 4.198 | MS | 650 | 975 | 08/07/2014 | 09/01/2042 |
| 452308-AU-3 | Illinois Tool Works Inc | | | | 1FE | 49,936 | 100.2980 | 50,149 | 50,000 | 49,946 | | 10 | | | 1.950 | 1.977 | MS | 325 | 504 | 02/18/2014 | 03/01/2019 |
| 46623E-JZ-3 | JPMorgan Chase & Co. | | | | 1FE | 50,314 | 100.2800 | 50,140 | 50,000 | 50,277 | | (37) | | | 0.673 | 0.417 | FMAN | 44 | 98 | 09/16/2014 | 02/15/2017 |
| 46625H-HZ-6 | J P Morgan Chase & Co | | | | 1FE | 50,912 | 110.0430 | 55,022 | 50,000 | 50,638 | | (86) | | | 4.625 | 4.392 | MN | 328 | 2,313 | 08/11/2011 | 05/10/2021 |
| 532457-AN-8 | Eli Lilly and Co | | | | 1FE | 119,214 | 105.8820 | 105,882 | 100,000 | 103,704 | | (3,603) | | | 6.570 | 2.788 | JJ | 3,285 | 6,570 | 06/22/2010 | 01/01/2016 |
| 585055-AW-6 | Medtronic Inc | | | 1 | 1FE | 51,149 | 106.0300 | 53,015 | 50,000 | 51,135 | | (14) | | | 4.500 | 4.355 | MS | 663 | 1,125 | 05/13/2014 | 03/15/2042 |
| 585055-AZ-9 | Medtronic Inc | | | 1 | 1FE | 51,222 | 97.7160 | 48,858 | 50,000 | 51,032 | | (115) | | | 2.750 | 2.464 | AO | 344 | 1,375 | 05/02/2013 | 04/01/2023 |
| 58933Y-AJ-4 | Merck & Co Inc | | | | 1FE | 98,819 | 107.4050 | 107,405 | 100,000 | 98,828 | | 9 | | | 4.150 | 4.221 | MN | 496 | 2,075 | 05/14/2014 | 05/18/2043 |
| 595620-AL-9 | MidAmerican Energy Co | | | 1 | 1FE | 110,483 | 116.7310 | 116,731 | 100,000 | 110,402 | | (81) | | | 4.800 | 4.169 | MS | 1,413 | 2,400 | 07/30/2014 | 09/15/2043 |
| 61747W-AL-3 | Morgan Stanley | | | | 1FE | 52,012 | 113.7650 | 56,883 | 50,000 | 51,432 | | (180) | | | 5.500 | 4.983 | JJ | 1,169 | 2,750 | 08/03/2011 | 07/28/2021 |
| 674599-CE-3 | Occidental Petroleum Corp | | | | 1FE | 50,647 | 95.0300 | 47,515 | 50,000 | 50,549 | | (60) | | | 2.700 | 2.549 | FA | 510 | 1,350 | 05/02/2013 | 02/15/2023 |
| 693476-BL-6 | PNC Funding Corp | | | | 1FE | 52,619 | 108.8050 | 54,403 | 50,000 | 51,769 | | (279) | | | 4.375 | 3.671 | FA | 851 | 2,188 | 10/26/2011 | 08/11/2020 |
| 713448-BY-3 | Pepsico Inc | | | | 1FE | 51,738 | 99.8440 | 49,922 | 50,000 | 51,437 | | (182) | | | 2.750 | 2.313 | MS | 443 | 1,375 | 04/29/2013 | 03/05/2022 |
| 744448-CH-2 | Public Service Colorado | | | 1 | 1FE | 49,769 | 97.0590 | 48,530 | 50,000 | 49,804 | | 21 | | | 2.500 | 2.553 | MS | 368 | 1,250 | 03/19/2013 | 03/15/2023 |
| 74456Q-AX-4 | Public Svc Elec & Gas | | | | 1FE | 52,378 | 104.0140 | 52,007 | 50,000 | 51,584 | | (256) | | | 3.500 | 2.885 | FA | 661 | 1,750 | 10/18/2011 | 08/15/2020 |
| 774341-AD-3 | Rockwell Collins Inc | | | | 1FE | 50,208 | 100.3800 | 50,190 | 50,000 | 50,160 | | (48) | | | 0.512 | 0.345 | MS | 74 | 221 | 05/23/2014 | 12/15/2016 |
| 842400-FR-9 | Southern Calif Edison | | | 1 | 1FE | 53,498 | 107.7810 | 53,891 | 50,000 | 52,384 | | (347) | | | 3.875 | 3.022 | JD | 161 | 1,938 | 08/29/2011 | 06/01/2021 |
| 85771P-AF-9 | Statoil ASA | | | | 1FE | 53,882 | 101.8740 | 50,937 | 50,000 | 53,202 | | (415) | | | 3.150 | 2.167 | JJ | 691 | 1,575 | 05/02/2013 | 01/23/2022 |
| 863667-AD-3 | Stryker Corp | | | | 1FE | 49,259 | 98.8480 | 49,424 | 50,000 | 49,401 | | 142 | | | 1.300 | 1.680 | AO | 163 | 650 | 03/10/2014 | 04/01/2018 |
| 863667-AG-6 | Stryker Corp | | | 1 | 1FE | 49,841 | 103.3330 | 51,667 | 50,000 | 49,842 | | 1 | | | 4.375 | 4.394 | MN | 280 | 1,179 | 05/13/2014 | 05/15/2044 |
| 907818-DZ-8 | Union Pacific Corp | | | 1 | 1FE | 98,473 | 104.4510 | 104,451 | 100,000 | 98,479 | | 6 | | | 4.150 | 4.240 | JJ | 1,602 | | 08/07/2014 | 01/15/2045 |
| 911312-AH-9 | United Parcel Service | | | | 1FE | 113,709 | 111.6120 | 111,612 | 100,000 | 105,939 | | (1,825) | | | 5.500 | 3.425 | JJ | 2,536 | 5,500 | 06/22/2010 | 01/15/2018 |
| 913017-BT-5 | United Technologies Corp | | | | 1FE | 104,583 | 109.4240 | 109,424 | 100,000 | 104,553 | | (30) | | | 4.500 | 4.218 | JD | 375 | 2,250 | 08/14/2014 | 06/01/2042 |
| 92343V-BR-4 | Verizon Communications | | | | 2FE | 49,838 | 111.0590 | 55,530 | 50,000 | 49,850 | | 13 | | | 5.150 | 5.192 | MS | 758 | 2,554 | 09/11/2013 | 09/15/2023 |
| 927804-FN-9 | Virginia Electric & Power Co | | | 1 | 1FE | 49,844 | 99.2340 | 49,617 | 50,000 | 49,868 | | 14 | | | 2.750 | 2.786 | MS | 405 | 1,375 | 03/11/2013 | 03/15/2023 |
| 931142-DH-3 | Wal-Mart Stores Inc | | | 1 | 1FE | 100,532 | 98.6350 | 98,635 | 100,000 | 100,448 | | (50) | | | 2.550 | 2.488 | AO | 567 | 2,550 | 04/25/2013 | 04/11/2023 |
| 94974B-EV-8 | Wells Fargo Co | | | | 1FE | 52,930 | 111.2660 | 55,633 | 50,000 | 52,026 | | (282) | | | 4.600 | 3.863 | AO | 575 | 2,300 | 08/23/2011 | 04/01/2021 |
| 94974B-GC-8 | Wells Fargo Co SER MTN | | | | 1FE | 50,000 | 99.7300 | 49,865 | 50,000 | 50,000 | | | | | 0.422 | 0.414 | MJSD | 14 | 62 | 09/02/2014 | 09/08/2017 |
| 983919-AG-6 | Xilinx Inc | | | | 1FE | 49,739 | 99.4000 | 49,700 | 50,000 | 49,778 | | 39 | | | 2.125 | 2.236 | MS | 313 | 540 | 03/05/2014 | 03/15/2019 |
| 893526-DF-7 | Trans-Canada Pipelines | | A | | 1FE | 69,467 | 114.4080 | 74,365 | 65,000 | 69,321 | | (131) | | | 5.600 | 5.055 | MS | 920 | 3,640 | 11/19/2013 | 03/31/2034 |
| 05565Q-BZ-0 | BP Capital Mkts PLC | | F | | 1FE | 51,177 | 98.6440 | 49,322 | 50,000 | 50,970 | | (117) | | | 3.245 | 2.949 | MN | 248 | 1,623 | 03/12/2013 | 05/06/2022 |
| 25152R-WZ-2 | Deutsche Bank AG London | | F | | 1FE | 50,000 | 100.4000 | 50,200 | 50,000 | 50,000 | | | | | 0.624 | 0.621 | FA | 109 | 177 | 05/22/2014 | 05/30/2017 |
| 25243Y-AH-2 | Diageo Capital PLC | | F | | 1FE | 61,785 | 126.3000 | 63,150 | 50,000 | 61,665 | | (119) | | | 5.875 | 4.224 | MS | 743 | 1,469 | 08/18/2014 | 09/30/2036 |
| 25243Y-AU-3 | Diageo Capital PLC | | F | 1 | 1FE | 49,878 | 97.5770 | 48,789 | 50,000 | 49,895 | | 11 | | | 2.625 | 2.653 | AO | 226 | 1,313 | 04/24/2013 | 04/29/2023 |
| 404280-AK-5 | HSBC Holdings PLC | | F | | 1FE | 106,702 | 113.2800 | 113,280 | 100,000 | 104,649 | | (637) | | | 5.100 | 4.245 | AO | 1,218 | 5,100 | 08/11/2011 | 04/05/2021 |
| 822582-AY-8 | Shell International Fin | | F | | 1FE | 107,111 | 109.7730 | 109,773 | 100,000 | 107,060 | | (51) | | | 4.550 | 4.127 | FA | 1,757 | | 08/14/2014 | 08/12/2043 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 3,523,754 | XXX | 3,588,492 | 3,390,000 | 3,478,900 | | (12,407) | | | XXX | XXX | XXX | 38,688 | 102,614 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 05950X-AE-6 | Banc of America Comm Mtg Inc CMO | | | 2 | 1FM | 52,859 | 104.6640 | 52,332 | 50,000 | 50,757 | | (660) | | | 5.414 | 4.033 | MON | 226 | 2,707 | 08/25/2011 | 09/10/2047 |
| 07401D-BC-4 | Bear Stearns Comm Mtg CMO | | | 2 | 1FM | 27,474 | 109.0550 | 27,264 | 25,000 | 26,102 | | (408) | | | 5.700 | 3.890 | MON | 119 | 1,425 | 06/15/2011 | 06/11/2050 |
| 12527E-AD-0 | CFCRE Comm Mtg Trust CMO | | | 2 | 1FM | 227,848 | 112.3630 | 252,817 | 225,000 | 226,635 | | (374) | | | 4.961 | 4.794 | MON | 930 | 11,163 | 07/20/2011 | 03/15/2021 |
| 12626L-AE-2 | Comm Mortgage Trust CMO | | | 2 | 1FE | 205,994 | 109.4040 | 218,808 | 200,000 | 205,235 | | (592) | | | 4.258 | 3.631 | MON | 710 | 8,516 | 10/02/2013 | 09/10/2023 |
| 17310M-AE-0 | Citigroup Comm Mtg Trust CMO | | | 2 | 1FM | 134,697 | 105.9740 | 132,468 | 125,000 | 128,248 | | (1,931) | | | 5.431 | 2.377 | MON | 566 | 6,789 | 08/26/2011 | 10/15/2049 |
| 23305Y-AD-1 | DBUBS Mortgage Tr CMO | | | 2 | 1FM | 126,241 | 111.2600 | 139,075 | 125,000 | 125,835 | | (128) | | | 4.551 | 4.452 | MON | 474 | 5,689 | 08/11/2011 | 06/10/2021 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization) Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 50180C-AD-2 | LB-UBS Comm Mtg Trust CMO | | | 2 | 1FM | 161,648 | 106.3700 | 159,555 | 150,000 | 153,327 | | (2,307) | | | 5.347 | 3.722 | MON | 446 | 8,021 | 03/10/2011 | 10/15/2016 |
| 617459-AD-4 | Morgan Stanley Capital I CMO | | | 2 | 1FM | 51,344 | 110.6800 | 55,340 | 50,000 | 50,904 | | (137) | | | 4.661 | 4.334 | MON | 194 | 2,331 | 08/11/2011 | 06/15/2044 |
| 92936C-AJ-8 | WF-RBS Comm Mtg Trust CMO | | | 2 | 1FM | 201,994 | 113.3620 | 226,724 | 200,000 | 201,297 | | (217) | | | 4.902 | 4.798 | MON | 817 | 9,804 | 07/21/2011 | 07/15/2021 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 1,190,100 | XXX | 1,264,382 | 1,150,000 | 1,168,338 | | (6,754) | | | XXX | XXX | XXX | 4,481 | 56,443 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| 02006W-AD-1 | Ally Auto Receivables Trust Ser 2014-2 A4 | | | 2 | 1FE | 199,980 | 100.5860 | 201,172 | 200,000 | 199,981 | | 1 | | | 1.840 | 1.852 | MON | 164 | 828 | 09/17/2014 | 07/16/2018 |
| 12622X-AD-2 | CNH Equipment Trust | | | 2 | 1FE | 27,388 | 100.4080 | 27,506 | 27,394 | 27,393 | | 1 | | | 2.040 | 2.055 | MON | 25 | 559 | 05/04/2011 | 10/17/2016 |
| 126802-CR-6 | Cabela's Master Credit Card Tr Ser 2013-2A | | | 2 | 1FE | 100,000 | 100.6840 | 100,684 | 100,000 | 100,000 | | | | | 0.812 | 0.813 | MON | 36 | 814 | 08/07/2013 | 08/16/2021 |
| 14041N-DT-5 | Capital One Multi-Asset Trust Ser 2007-A5 | | | 2 | 1FE | 197,516 | 99.2490 | 198,498 | 200,000 | 197,967 | | 361 | | | 0.202 | 0.570 | MON | 18 | 394 | 10/10/2013 | 07/15/2020 |
| 161571-GC-2 | Chase Issuance Trust Ser 2013-A8 | | | 2 | 1FE | 200,547 | 99.8760 | 199,752 | 200,000 | 200,465 | | (82) | | | 1.010 | 0.890 | MON | 90 | 1,515 | 04/09/2014 | 10/15/2018 |
| 254683-BF-1 | Discover Card Execution Note Ser 2013-A6 | | | 2 | 1FE | 200,000 | 100.3890 | 200,778 | 200,000 | 200,000 | | | | | 0.612 | 0.613 | MON | 54 | 1,223 | 10/22/2013 | 04/15/2021 |
| 29366A-AA-2 | Entergy Louisiana Investment | | | 2 | 1FE | 86,312 | 100.2520 | 86,544 | 86,326 | 86,317 | | 1 | | | 2.040 | 2.043 | JD | 147 | 1,761 | 09/15/2011 | 09/01/2023 |
| 34530K-AC-7 | Ford Credit Auto Owner Trust | | | 2 | 1FE | 99,985 | 99.8320 | 99,832 | 100,000 | 99,987 | | 2 | | | 1.420 | 1.433 | MON | 63 | 674 | 06/17/2014 | 01/15/2018 |
| 41284A-AD-0 | Harley-Davidson Motorcycle Tr Ser 2014-1 | | | 2 | 1FE | 99,974 | 99.5110 | 99,511 | 100,000 | 99,979 | | 5 | | | 1.100 | 1.117 | MON | 49 | 730 | 04/08/2014 | 10/15/2017 |
| 61750W-AX-1 | Morgan Stanley Capital I | | | 2 | 1FM | 204,069 | 105.6580 | 197,933 | 187,334 | 192,241 | | (3,715) | | | 5.332 | 3.244 | MON | 832 | 10,001 | 09/07/2011 | 12/15/2043 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 1,415,770 | XXX | 1,412,209 | 1,401,053 | 1,404,330 | | (3,425) | | | XXX | XXX | XXX | 1,478 | 18,500 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 6,129,623 | XXX | 6,265,083 | 5,941,053 | 6,051,568 | | (22,585) | | | XXX | XXX | XXX | 44,647 | 177,557 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 7799999. Total - Issuer Obligations | | | | | | 5,947,069 | XXX | 5,939,418 | 5,540,000 | 5,890,920 | 24,631 | (42,901) | | | XXX | XXX | XXX | 52,070 | 142,391 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 1,381,892 | XXX | 1,368,673 | 1,326,260 | 1,367,784 | | (4,033) | | | XXX | XXX | XXX | 3,329 | 44,478 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 1,190,100 | XXX | 1,264,382 | 1,150,000 | 1,168,338 | | (6,754) | | | XXX | XXX | XXX | 4,481 | 56,443 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 1,415,770 | XXX | 1,412,209 | 1,401,053 | 1,404,330 | | (3,425) | | | XXX | XXX | XXX | 1,478 | 18,500 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 9,934,831 | XXX | 9,984,683 | 9,417,314 | 9,831,372 | 24,631 | (57,112) | | | XXX | XXX | XXX | 61,358 | 261,813 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes 3 | Codes 4 | 5 | 6 | Fair Value 7 | Fair Value 8 | 9 | Dividends 10 | Dividends 11 | Dividends 12 | Change in Book/Adjusted Carrying Value 13 | Change in Book/Adjusted Carrying Value 14 | Change in Book/Adjusted Carrying Value 15 | Change in Book/Adjusted Carrying Value 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | |
| 002824-10-0 | Abbott Laboratories | | | 720.000 | 32,414 | 45.020 | 32,414 | 24,883 | | 493 | | 4,598 | | 4,598 | | L | 09/24/2014 |
| 026874-78-4 | American Intl Group Inc | | | 560.000 | 31,366 | 56.010 | 31,366 | 20,352 | | 280 | | 2,778 | | 2,778 | | L | 10/19/2012 |
| 037833-10-0 | Apple Computer Inc | | | 186.000 | 20,531 | 110.380 | 20,531 | 10,900 | | 343 | | 5,624 | | 5,624 | | L | 06/09/2014 |
| 071813-10-9 | Baxter Intl Inc | | | 180.000 | 13,192 | 73.290 | 13,192 | 9,504 | 109 | 364 | | 673 | | 673 | | L | 04/23/2010 |
| 101137-10-7 | Boston Scientific Corp | | | 1,565.000 | 20,736 | 13.250 | 20,736 | 11,279 | | | | 1,925 | | 1,925 | | L | 07/10/2013 |
| 14040H-10-5 | Capital One Financial Corp | | | 250.000 | 20,638 | 82.550 | 20,638 | 20,132 | | | | 506 | | 506 | | L | 12/16/2014 |
| 171798-10-1 | Cimarex Energy Co | | | 175.000 | 18,550 | 106.000 | 18,550 | 17,345 | | 92 | | (901) | | (901) | | L | 09/09/2014 |
| 17275R-10-2 | Cisco Systems Inc | | | 653.000 | 18,163 | 27.815 | 18,163 | 11,671 | | 483 | | 3,516 | | 3,516 | | L | 12/13/2012 |
| 172967-42-4 | Citigroup Inc | | | 570.000 | 30,843 | 54.110 | 30,843 | 21,051 | | 22 | | 1,275 | | 1,275 | | L | 07/03/2014 |
| 20030N-10-1 | Comcast Corp | | | 365.000 | 21,174 | 58.010 | 21,174 | 13,423 | | 318 | | 2,206 | | 2,206 | | L | 08/29/2013 |
| 25179M-10-3 | Devon Energy Corp New | | | 470.000 | 28,769 | 61.210 | 28,769 | 30,371 | | 412 | | (1,980) | | (1,980) | | L | 06/27/2014 |
| 254687-10-6 | Walt Disney Co | | | 225.000 | 21,193 | 94.190 | 21,193 | 8,971 | 305 | 194 | | 4,003 | | 4,003 | | L | 02/15/2012 |
| 260003-10-8 | Dover Corp | | | 240.000 | 17,213 | 71.720 | 17,213 | 12,111 | | 372 | | (2,078) | | (2,078) | | L | 03/04/2014 |
| 26875P-10-1 | EOG Resources Inc | | | 255.000 | 23,478 | 92.070 | 23,478 | 12,346 | | 130 | | 2,078 | | 2,078 | | L | 04/01/2014 |
| 277432-10-0 | Eastman Chemical Co | | | 140.000 | 10,620 | 75.860 | 10,620 | 10,671 | 56 | | | (50) | | (50) | | L | 10/23/2014 |
| 30219G-10-8 | Express Scripts Hldg Co | | | 225.000 | 19,051 | 84.670 | 19,051 | 13,988 | | | | 3,019 | | 3,019 | | L | 03/18/2014 |
| 354613-10-1 | Franklin Resources | | | 275.000 | 15,227 | 55.370 | 15,227 | 15,319 | 41 | 123 | | (696) | | (696) | | L | 01/17/2014 |
| 364730-10-1 | Gannett Co Inc | | | 405.000 | 12,932 | 31.930 | 12,932 | 11,078 | 96 | 242 | | 1,854 | | 1,854 | | L | 03/19/2014 |
| 382550-10-1 | Goodyear Tire & Rubber Co | | | 460.000 | 13,142 | 28.570 | 13,142 | 9,759 | | 28 | | 3,383 | | 3,383 | | L | 10/22/2014 |
| 452308-10-9 | Illinois Tool Works Inc | | | 185.000 | 17,520 | 94.700 | 17,520 | 5,909 | 90 | 323 | | 1,965 | | 1,965 | | L | 09/12/2007 |
| 459200-10-1 | IBM Corp | | | 105.000 | 16,846 | 160.440 | 16,846 | 17,750 | | 446 | | (2,826) | | (2,826) | | L | 01/23/2014 |
| 46625H-10-0 | J P Morgan Chase & Co | | | 501.000 | 31,353 | 62.580 | 31,353 | 19,057 | | 782 | | 2,054 | | 2,054 | | L | 12/19/2012 |
| 48203R-10-4 | Juniper Networks Inc | | | 465.000 | 10,379 | 22.320 | 10,379 | 8,861 | | 93 | | (263) | | (263) | | L | 07/29/2014 |
| 494368-10-3 | Kimberly Clark | | | 198.000 | 22,877 | 115.540 | 22,877 | 14,729 | 179 | 659 | | 3,054 | | 3,054 | | L | 06/20/2012 |
| 535678-10-6 | Linear Technology | | | 225.000 | 10,260 | 45.600 | 10,260 | 6,955 | | 243 | | 11 | | 11 | | L | 06/29/2011 |
| 571748-10-2 | Marsh & Mclennan Cos Inc | | | 395.000 | 22,610 | 57.240 | 22,610 | 18,117 | | 419 | | 3,508 | | 3,508 | | L | 10/25/2013 |
| 580135-10-1 | McDonalds Corp | | | 90.000 | 8,433 | 93.700 | 8,433 | 5,012 | | 295 | | (300) | | (300) | | L | 09/02/2009 |
| 585055-10-6 | Medtronic Inc | | | 404.000 | 29,169 | 72.200 | 29,169 | 15,694 | | 473 | | 5,983 | | 5,983 | | L | 01/14/2013 |
| 59156R-10-8 | MetLife Inc | | | 240.000 | 12,982 | 54.090 | 12,982 | 12,233 | | 252 | | 749 | | 749 | | L | 04/11/2014 |
| 594918-10-4 | Microsoft Corp | | | 560.000 | 26,012 | 46.450 | 26,012 | 14,316 | | 644 | | 5,062 | | 5,062 | | L | 06/29/2011 |
| 617446-44-8 | Morgan Stanley | | | 805.000 | 31,234 | 38.800 | 31,234 | 17,805 | | 282 | | 5,989 | | 5,989 | | L | 05/13/2013 |
| 674599-10-5 | Occidental Petroleum Corp | | | 194.000 | 15,638 | 80.610 | 15,638 | 16,816 | 165 | 543 | | (2,241) | | (2,241) | | L | 04/23/2012 |
| 693475-10-5 | PNC Financial Servs Group | | | 255.000 | 23,264 | 91.230 | 23,264 | 15,658 | | 479 | | 3,481 | | 3,481 | | L | 06/29/2011 |
| 701094-10-4 | Parker-Hannifin | | | 162.000 | 20,890 | 128.950 | 20,890 | 8,794 | | 335 | | 50 | | 50 | | L | 06/29/2011 |
| 717081-10-3 | Pfizer Inc | | | 1,032.000 | 32,147 | 31.150 | 32,147 | 20,892 | | 1,021 | | 555 | | 555 | | L | 07/03/2014 |
| 718172-10-9 | Philip Morris Intl Inc | | | 190.000 | 15,476 | 81.450 | 15,476 | 17,701 | 190 | 726 | | (1,079) | | (1,079) | | L | 05/02/2013 |
| 74005P-10-4 | Praxair Inc | | | 80.000 | 10,365 | 129.560 | 10,365 | 10,567 | | 104 | | (202) | | (202) | | L | 07/03/2014 |
| 742718-10-9 | Procter & Gamble Co | | | 380.000 | 34,614 | 91.090 | 34,614 | 23,430 | | 884 | | 4,115 | | 4,115 | | L | 03/03/2014 |
| 743315-10-3 | Progressive Corp | | | 775.000 | 20,917 | 26.990 | 20,917 | 17,547 | | 1,157 | | (217) | | (217) | | L | 03/14/2013 |
| 744320-10-2 | Prudential Financial Inc | | | 285.000 | 25,781 | 90.460 | 25,781 | 19,244 | | 618 | | 5 | | 5 | | L | 01/29/2014 |
| 863667-10-1 | Stryker Corp | | | 135.000 | 12,735 | 94.330 | 12,735 | 11,000 | 47 | 15 | | 1,734 | | 1,734 | | L | 10/22/2014 |
| 871829-10-7 | Sysco Corp | | | 380.000 | 15,082 | 39.690 | 15,082 | 13,173 | | 402 | | 1,370 | | 1,370 | | L | 01/06/2014 |
| 872540-10-9 | TJX Cos Inc | | | 345.000 | 23,660 | 68.580 | 23,660 | 14,879 | | 231 | | 1,673 | | 1,673 | | L | 03/18/2013 |
| 88579Y-10-1 | 3M Co | | | 45.000 | 7,394 | 164.320 | 7,394 | 3,767 | | 154 | | 1,083 | | 1,083 | | L | 06/29/2011 |
| 90130A-20-0 | Twenty-First Century Fox Inc | | | 445.000 | 16,416 | 36.890 | 16,416 | 15,077 | | 56 | | 1,339 | | 1,339 | | L | 08/29/2014 |
| 913017-10-9 | United Technologies Corp | | | 305.000 | 35,075 | 115.000 | 35,075 | 14,935 | | 720 | | 366 | | 366 | | L | 06/29/2011 |
| 918204-10-8 | V F Corp | | | 280.000 | 20,972 | 74.900 | 20,972 | 10,414 | | 310 | | 3,517 | | 3,517 | | L | 04/09/2012 |
| 92210H-10-5 | Vantiv Inc | | | 375.000 | 12,720 | 33.920 | 12,720 | 11,919 | | | | 801 | | 801 | | L | 03/11/2014 |
| 949746-10-1 | Wells Fargo & Co New | | | 190.000 | 10,416 | 54.820 | 10,416 | 5,293 | | 257 | | 1,790 | | 1,790 | | L | 06/29/2011 |
| 963320-10-6 | Whirlpool Corp | | | 90.000 | 17,437 | 193.740 | 17,437 | 12,052 | | 229 | | 3,694 | | 3,694 | | L | 05/14/2014 |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 999,901 | XXX | 999,901 | 704,751 | 1,277 | 17,047 | | 78,551 | | 78,551 | | XXX | XXX |
| Mutual Funds | | | | | | | | | | | | | | | | | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 00769G-53-5 | LSV Small Cap Value Fund | | | 6,755.000 | 88,962 | 13.170 | 88,962 | 69,232 | | | | 4,256 | | 4,256 | | L | 12/30/2013 |
| 04314H-75-8 | Artisan Small Cap Fund - I | | | 6,071.000 | 179,158 | 29.510 | 179,158 | 143,413 | | | | 5,826 | | 5,826 | | L | 06/03/2014 |
| 04314H-85-7 | Artisan Intl Val Fund - I | | | 22,233.000 | 762,596 | 34.300 | 762,596 | 757,672 | | 53,904 | | (64,775) | | (64,775) | | L | 11/19/2014 |
| 9299999. Subtotal - Mutual Funds | | | | | 1,030,716 | XXX | 1,030,716 | 970,317 | | 53,904 | | (54,694) | | (54,694) | | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 2,030,617 | XXX | 2,030,617 | 1,675,068 | 1,277 | 70,951 | | 23,858 | | 23,858 | | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 2,030,617 | XXX | 2,030,617 | 1,675,068 | 1,277 | 70,951 | | 23,858 | | 23,858 | | XXX | XXX |

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

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | |
| 912828-G4-6 | U S Treasury Notes 0.500% 11/30/16 | | 12/17/2014 | Morgan Stanley | | 149,754 | 150,000 | 37 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 149,754 | 150,000 | 37 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 02006W-AD-1 | Ally Auto Receivables Trust Ser 2014-2 A4 1.840% 07/16/18 | | 09/17/2014 | Credit Suisse | | 199,980 | 200,000 | |
| 0258M0-DN-6 | American Express Credit SER MTN 0.428% 06/05/17 | | 09/16/2014 | Goldman Sachs | | 50,098 | 50,000 | 10 |
| 037833-AN-0 | Apple Computer Inc 0.226% 05/05/17 | | 04/29/2014 | Deutsche Bank Secur | | 50,000 | 50,000 | |
| 161571-GC-2 | Chase Issuance Trust Ser 2013-A8 1.010% 10/15/18 | | 04/09/2014 | Citigroup Global | | 200,547 | 200,000 | 163 |
| 17275R-AR-3 | Cisco Systems Inc 2.125% 03/01/19 | | 03/06/2014 | Citigroup Global | | 50,113 | 50,000 | 24 |
| 20030N-BH-3 | Comcast Corp 4.250% 01/15/33 | | 05/15/2014 | Various | | 101,402 | 100,000 | 1,281 |
| 34530K-AC-7 | Ford Credit Auto Owner Trust 1.420% 01/15/18 | | 06/17/2014 | Morgan Stanley | | 99,985 | 100,000 | |
| 41284A-AD-0 | Harley-Davidson Motorcycle Tr Ser 2014-1 1.100% 10/15/17 | | 04/08/2014 | J P Morgan | | 99,974 | 100,000 | |
| 452308-AR-0 | Illinois Tool Works Inc 3.900% 09/01/42 | | 08/07/2014 | Barclays Capital | | 47,557 | 50,000 | 872 |
| 452308-AU-3 | Illinois Tool Works Inc 1.950% 03/01/19 | | 02/18/2014 | Bank Of America | | 49,936 | 50,000 | |
| 46623E-JZ-3 | JPMorgan Chase & Co. 0.673% 02/15/17 | | 09/16/2014 | Goldman Sachs | | 50,314 | 50,000 | 37 |
| 585055-AW-6 | Medtronic Inc 4.500% 03/15/42 | | 05/13/2014 | Deutsche Bank Secur | | 51,149 | 50,000 | 381 |
| 58933Y-AJ-4 | Merck & Co Inc 4.150% 05/18/43 | | 05/14/2014 | Citigroup Global | | 98,819 | 100,000 | 12 |
| 595620-AL-9 | MidAmerican Energy Co 4.800% 09/15/43 | | 07/30/2014 | J P Morgan | | 110,483 | 100,000 | 1,853 |
| 774341-AD-3 | Rockwell Collins Inc 0.512% 12/15/16 | | 05/23/2014 | Keybanc Capital Mrkt | | 50,208 | 50,000 | 59 |
| 863667-AD-3 | Stryker Corp 1.300% 04/01/18 | | 03/10/2014 | Citigroup Global | | 49,259 | 50,000 | 293 |
| 863667-AG-6 | Stryker Corp 4.375% 05/15/44 | | 05/13/2014 | Credit Suisse | | 49,841 | 50,000 | 91 |
| 907818-DZ-8 | Union Pacific Corp 4.150% 01/15/45 | | 08/07/2014 | Bank Of America | | 98,473 | 100,000 | |
| 913017-BT-5 | United Technologies Corp 4.500% 06/01/42 | | 08/14/2014 | Credit Suisse | | 104,583 | 100,000 | 975 |
| 94974B-GC-8 | Wells Fargo Co SER MTN 0.422% 09/08/17 | | 09/02/2014 | Wells Fargo Financial | | 50,000 | 50,000 | |
| 983919-AG-6 | Xilinx Inc 2.125% 03/15/19 | | 03/05/2014 | J P Morgan | | 49,739 | 50,000 | |
| 25152R-WZ-2 | Deutsche Bank AG London 0.624% 05/30/17 | F | 05/22/2014 | Deutsche Bank Secur | | 50,000 | 50,000 | |
| 25243Y-AH-2 | Diageo Capital PLC 5.875% 09/30/36 | F | 08/18/2014 | Credit Suisse | | 61,785 | 50,000 | 1,151 |
| 822582-AY-8 | Shell International Fin 4.550% 08/12/43 | F | 08/14/2014 | Morgan Stanley | | 107,111 | 100,000 | 88 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,931,352 | 1,900,000 | 7,289 |
| 8399997. Total - Bonds - Part 3 | | | | | | 2,081,107 | 2,050,000 | 7,326 |
| 8399998. Total - Bonds - Part 5 | | | | | | | | |
| 8399999. Total - Bonds | | | | | | 2,081,107 | 2,050,000 | 7,326 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | | XXX | |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | |
| 8999999. Total - Preferred Stocks | | | | | | | XXX | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 002824-10-0 | Abbott Laboratories | | 09/24/2014 | Various | 530.000 | 20,534 | | |
| 037833-10-0 | Apple Computer Inc | | 06/09/2014 | Stock Split | 159.000 | | | |
| 14040H-10-5 | Capital One Financial Corp | | 12/16/2014 | Various | 250.000 | 20,132 | | |
| 171798-10-1 | Cimarex Energy Co | | 09/09/2014 | Merrill Lynch | 45.000 | 5,813 | | |
| 172967-42-4 | Citigroup Inc | | 07/03/2014 | J P Morgan | 35.000 | 1,689 | | |
| 25179M-10-3 | Devon Energy Corp New | | 06/27/2014 | Various | 235.000 | 16,209 | | |
| 260003-10-8 | Dover Corp | | 03/04/2014 | Various | 65.000 | 5,177 | | |
| 26875P-10-1 | EOG Resources Inc | | 04/01/2014 | Stock Split | 128.000 | | | |
| 277432-10-0 | Eastman Chemical Co | | 10/23/2014 | Various | 140.000 | 10,671 | | |
| 30219G-10-8 | Express Scripts Hldg Co | | 03/18/2014 | National Fin Services | 35.000 | 2,686 | | |
| 354613-10-1 | Franklin Resources | | 01/17/2014 | Barclays Capital | 55.000 | 3,222 | | |
| 364730-10-1 | Gannett Co Inc | | 03/19/2014 | Various | 405.000 | 11,078 | | |
| 382550-10-1 | Goodyear Tire & Rubber Co | | 10/22/2014 | Various | 460.000 | 9,759 | | |
| 459200-10-1 | IBM Corp | | 01/23/2014 | Stifel Nicholaus & Co | 5.000 | 915 | | |
| 48203R-10-4 | Juniper Networks Inc | | 07/29/2014 | Various | 120.000 | 2,855 | | |
| 59156R-10-8 | MetLife Inc | | 04/11/2014 | Various | 240.000 | 12,233 | | |
| 717081-10-3 | Pfizer Inc | | 07/03/2014 | Merrill Lynch | 100.000 | 3,045 | | |
| 74005P-10-4 | Praxair Inc | | 07/03/2014 | Merrill Lynch | 80.000 | 10,567 | | |
| 742718-10-9 | Procter & Gamble Co | | 03/03/2014 | Various | 130.000 | 10,147 | | |
| 744320-10-2 | Prudential Financial Inc | | 01/29/2014 | Barclays Capital | 60.000 | 5,027 | | |
| 863667-10-1 | Stryker Corp | | 10/22/2014 | Various | 135.000 | 11,000 | | |
| 871829-10-7 | Sysco Corp | | 01/06/2014 | Various | 110.000 | 3,965 | | |
| 90130A-20-0 | Twenty-First Century Fox Inc | | 08/29/2014 | Various | 445.000 | 15,077 | | |
| 92210H-10-5 | Vantiv Inc | | 03/11/2014 | Various | 375.000 | 11,919 | | |
| 963320-10-6 | Whirlpool Corp | | 05/14/2014 | Various | 35.000 | 5,115 | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 198,835 | XXX | |
| Common Stocks - Mutual Funds | | | | | | | | |
| 04314H-75-8 | Artisan Small Cap Fund - I | | 06/03/2014 | BNY Mellon | 1,916.000 | 50,000 | | |
| 04314H-85-7 | Artisan Intl Val Fund - I | | 11/19/2014 | BNY Mellon | 14,079.000 | 526,804 | | |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | 576,804 | XXX | |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 775,639 | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 80,748 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 856,387 | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | | 856,387 | XXX | |
| 9999999 - Totals | | | | | | 2,937,494 | XXX | 7,326 |

# SCHEDULE D - PART 4

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

| 1<br>CUSIP Identi-fication | 2<br>Description | 3<br>For-eign | 4<br>Disposal Date | 5<br>Name of Purchaser | 6<br>Number of Shares of Stock | 7<br>Con-sideration | 8<br>Par Value | 9<br>Actual Cost | 10<br>Prior Year Book/ Adjusted Carrying Value | Change In Book/Adjusted Carrying Value<br>11<br>Unrealized Valuation Increase/ Decrease | 12<br>Current Year's (Amor-tization)/ Accretion | 13<br>Current Year's Other-Than-Temporary Impairment Recognized | 14<br>Total Change in Book/ Adjusted Carrying Value (11+12-13) | 15<br>Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16<br>Book/ Adjusted Carrying Value at Disposal Date | 17<br>Foreign Exchange Gain (Loss) on Disposal | 18<br>Realized Gain (Loss) on Disposal | 19<br>Total Gain (Loss) on Disposal | 20<br>Bond Interest/ Stock Dividends Received During Year | 21<br>Stated Con-tractual Maturity Date |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 362194-KB-7 | GNMA Pool #266790 9.000% 08/15/31 | | 07/01/2014 | Paydown | | 824,493 | 824,493 | 873,963 | 855,663 | | (31,169) | | (31,169) | | 824,493 | | | | 43,038 | 08/15/2031 |
| 36219Q-YP-2 | GNMA Pool #256418 9.500% 07/15/19 | | 12/01/2014 | Paydown | | 1,584 | 1,584 | 1,595 | 1,583 | | | | | | 1,584 | | | | 82 | 07/15/2019 |
| 36291B-KJ-5 | GNMA Pool #623197 6.500% 11/15/18 | | 12/01/2014 | Paydown | | 51,397 | 51,397 | 55,252 | 53,066 | | (1,669) | | (1,669) | | 51,397 | | | | 1,992 | 11/15/2018 |
| 38377R-VK-8 | Government National Mtg Assn CMO 3.000% 04/20/39 | | 12/20/2014 | Paydown | | 14,354 | 14,354 | 15,150 | 15,045 | | (691) | | (691) | | 14,354 | | | | 236 | 04/20/2039 |
| 912828-UR-9 | U S Treasury Notes 0.750% 02/28/18 | | 01/10/2014 | JP Morgan | | 122,089 | 125,000 | 125,074 | 125,062 | | | | | | 125,062 | | (2,972) | (2,972) | 350 | 02/28/2018 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 1,013,917 | 1,016,828 | 1,071,034 | 1,050,420 | | (33,530) | | (33,530) | | 1,016,890 | | (2,972) | (2,972) | 45,698 | XXX |
| Bonds - U.S. Special Revenues | | | | | | | | | | | | | | | | | | | | |
| 3128MJ-Q9-4 | FHLMC Pool #G08479 3.500% 03/01/42 | | 12/01/2014 | Paydown | | 8,231 | 8,231 | 8,504 | 8,498 | | (266) | | (266) | | 8,231 | | | | 163 | 03/01/2042 |
| 3128MJ-S4-3 | FHLMC Pool #G08538 3.500% 07/01/43 | | 12/01/2014 | Paydown | | 8,452 | 8,452 | 8,496 | 8,495 | | (43) | | (43) | | 8,452 | | | | 176 | 07/01/2043 |
| 31292S-AH-3 | FHLMC Pool #C09008 3.000% 08/01/42 | | 12/01/2014 | Paydown | | 4,516 | 4,516 | 4,669 | 4,666 | | (149) | | (149) | | 4,516 | | | | 80 | 08/01/2042 |
| 31306X-2A-0 | FHLMC Pool #J20769 2.500% 10/01/27 | | 12/01/2014 | Paydown | | 31,417 | 31,417 | 32,700 | 32,629 | | (1,212) | | (1,212) | | 31,417 | | | | 438 | 10/01/2027 |
| 3136A4-DA-4 | Federal National Mtg Assn CMO 2.500% 05/25/30 | | 12/01/2014 | Paydown | | 9,011 | 9,011 | 9,238 | 9,200 | | (189) | | (189) | | 9,011 | | | | 128 | 05/25/2030 |
| 3136A5-YC-4 | Federal National Mtg Assn CMO 2.500% 04/25/31 | | 12/01/2014 | Paydown | | 9,032 | 9,032 | 9,218 | 9,193 | | (162) | | (162) | | 9,032 | | | | 128 | 04/25/2031 |
| 3136A6-CK-8 | Federal National Mtg Assn CMO 3.500% 12/25/39 | | 12/25/2014 | Paydown | | 18,434 | 18,434 | 19,624 | 19,402 | | (967) | | (967) | | 18,434 | | | | 360 | 12/25/2039 |
| 3137A8-RX-8 | Federal Home Loan Mtg Corp CMO 3.000% 10/15/38 | | 12/01/2014 | Paydown | | 14,565 | 14,565 | 15,154 | 15,055 | | (491) | | (491) | | 14,565 | | | | 245 | 10/15/2038 |
| 3138EE-QV-4 | FNMA Pool #AK9467 3.000% 03/01/27 | | 12/01/2014 | Paydown | | 24,656 | 24,656 | 25,665 | 25,605 | | (949) | | (949) | | 24,656 | | | | 406 | 03/01/2027 |
| 3138MH-US-0 | FNMA Pool #AQ2392 2.500% 11/01/27 | | 01/10/2014 | Cantor Fitzgerald & Co | | 402,820 | 405,354 | 422,961 | 422,243 | | 24 | | 24 | | 422,268 | | (19,448) | (19,448) | 1,267 | 11/01/2027 |
| 3138MH-US-0 | FNMA Pool #AQ2392 2.500% 11/01/27 | | 01/01/2014 | Paydown | | 2,353 | 2,353 | 2,456 | 2,451 | | (98) | | (98) | | 2,353 | | | | 5 | 11/01/2027 |
| 3138MN-SV-3 | FNMA Pool #AQ6831 2.500% 12/01/27 | | 01/10/2014 | Cantor Fitzgerald & Co | | 134,750 | 135,597 | 140,735 | 140,456 | | 8 | | 8 | | 140,465 | | (5,715) | (5,715) | 424 | 12/01/2027 |
| 3138MN-SV-3 | FNMA Pool #AQ6831 2.500% 12/01/27 | | 01/01/2014 | Paydown | | 740 | 740 | 768 | 767 | | (27) | | (27) | | 740 | | | | 2 | 12/01/2027 |
| 3138MQ-4E-0 | FNMA Pool #AQ8920 2.500% 01/01/28 | | 12/01/2014 | Paydown | | 21,267 | 21,267 | 22,117 | 22,068 | | (801) | | (801) | | 21,267 | | | | 259 | 01/01/2028 |
| 31397Q-LT-3 | Federal National Mtg Assn CMO 3.000% 04/25/40 | | 12/01/2014 | Paydown | | 10,915 | 10,915 | 11,483 | 11,384 | | (469) | | (469) | | 10,915 | | | | 184 | 04/25/2040 |
| 31398V-7F-7 | Federal Home Loan Mtg Corp CMO 4.000% 03/15/25 | | 12/15/2014 | Paydown | | 12,426 | 12,426 | 13,203 | 13,125 | | (698) | | (698) | | 12,426 | | | | 253 | 03/15/2025 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 713,587 | 716,967 | 746,993 | 745,238 | | (6,489) | | (6,489) | | 738,749 | | (25,163) | (25,163) | 4,515 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 12622X-AD-2 | CNH Equipment Trust 2.040% 10/17/16 | | 12/15/2014 | Paydown | | 22,606 | 22,606 | 22,601 | 22,604 | | 2 | | 2 | | 22,606 | | | | 280 | 10/17/2016 |
| 17275R-AC-6 | Cisco Systems Inc 5.500% 02/22/16 | | 01/10/2014 | JP Morgan | | 110,143 | 100,000 | 114,552 | 105,768 | | (101) | | (101) | | 105,667 | | 4,476 | 4,476 | 2,185 | 02/22/2016 |
| 20825C-AT-1 | ConocoPhillips 4.600% 01/15/15 | | 01/07/2014 | Clearstream | | 104,199 | 100,000 | 109,373 | 102,232 | | (52) | | (52) | | 102,179 | | 2,020 | 2,020 | 2,236 | 01/15/2015 |
| 29366A-AA-2 | Entergy Louisiana Investment 2.040% 09/01/23 | | 12/01/2014 | Paydown | | 13,232 | 13,232 | 13,230 | 13,231 | | 1 | | 1 | | 13,232 | | | | 206 | 09/01/2023 |
| 548661-CH-8 | Lowe's Cos Inc 5.000% 10/15/15 | | 01/07/2014 | Wells Fargo Financial | | 107,630 | 100,000 | 100,619 | 100,128 | | (2) | | (2) | | 100,126 | | 7,504 | 7,504 | 1,181 | 10/15/2015 |
| 579780-AD-9 | McCormick & Co 5.200% 12/15/15 | | 01/10/2014 | Keybanc Capital Mrkt | | 135,495 | 125,000 | 134,471 | 128,473 | | (68) | | (68) | | 128,404 | | 7,091 | 7,091 | 542 | 12/15/2015 |
| 61750W-AX-1 | Morgan Stanley Capital I 5.332% 12/15/43 | | 12/01/2014 | Paydown | | 11,331 | 11,331 | 12,343 | 11,852 | | (522) | | (522) | | 11,331 | | | | 340 | 12/15/2043 |
| 68402L-AC-8 | Oracle Corp 5.250% 01/15/16 | | 01/07/2014 | Barclays Capital | | 109,096 | 100,000 | 93,764 | 98,344 | | 21 | | 21 | | 98,365 | | 10,731 | 10,731 | 2,552 | 01/15/2016 |
| 74005P-AN-4 | Praxair Inc 5.375% 11/01/16 | | 01/09/2014 | Morgan Stanley | | 111,384 | 100,000 | 115,200 | 107,106 | | (88) | | (88) | | 107,019 | | 4,365 | 4,365 | 1,090 | 11/01/2016 |
| 87612E-AN-6 | Target Corp 5.875% 07/15/16 | | 01/09/2014 | JP Morgan | | 112,412 | 100,000 | 117,659 | 107,762 | | (105) | | (105) | | 107,657 | | 4,755 | 4,755 | 2,921 | 07/15/2016 |
| 913017-BH-1 | United Technologies Corp 4.875% 05/01/15 | | 01/07/2014 | Wells Fargo Financial | | 105,639 | 100,000 | 111,956 | 103,415 | | (63) | | (63) | | 103,352 | | 2,287 | 2,287 | 934 | 05/01/2015 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 943,167 | 872,169 | 945,769 | 900,916 | | (978) | | (978) | | 899,938 | | 43,229 | 43,229 | 14,466 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 2,670,671 | 2,605,965 | 2,763,795 | 2,696,573 | | (40,996) | | (40,996) | | 2,655,577 | | 15,094 | 15,094 | 64,679 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | | | | | | | | | | | | | | | XXX |
| 8399999. Total - Bonds | | | | | | 2,670,671 | 2,605,965 | 2,763,795 | 2,696,573 | | (40,996) | | (40,996) | | 2,655,577 | | 15,094 | 15,094 | 64,679 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | | | | | | | | | | | | | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | XXX | | | | | | | | | | | | | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 002824-10-0 | Abbott Laboratories | | 12/19/2014 | Instinet | 310.000 | 12,774 | | 6,733 | 11,882 | (5,150) | | | (5,150) | | 6,733 | | 6,042 | 6,042 | 121 | |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 009158-10-6 | Air Products & Chemicals Inc | | 07/03/2014 | Various | 115.000 | 14,598 | | 8,092 | 12,855 | (4,763) | | | (4,763) | | 8,092 | | 6,506 | 6,506 | 193 | |
| 026874-78-4 | American Intl Group Inc | | 12/19/2014 | Instinet | 205.000 | 10,666 | | 7,035 | 10,465 | (3,431) | | | (3,431) | | 7,035 | | 3,631 | 3,631 | 61 | |
| 037411-10-5 | Apache Corp | | 06/11/2014 | Various | 260.000 | 22,483 | | 18,919 | 22,344 | (3,426) | | | (3,426) | | 18,919 | | 3,564 | 3,564 | 86 | |
| 037833-10-0 | Apple Computer Inc | | 12/19/2014 | Instinet | 11.000 | 6,403 | | 5,065 | 6,412 | (1,347) | | | (1,347) | | 5,065 | | 1,338 | 1,338 | 41 | |
| 071813-10-9 | Baxter Intl Inc | | 12/19/2014 | Instinet | 115.000 | 7,889 | | 6,434 | 7,998 | (1,564) | | | (1,564) | | 6,434 | | 1,455 | 1,455 | 144 | |
| 101137-10-7 | Boston Scientific Corp | | 12/19/2014 | Instinet | 705.000 | 9,173 | | 4,293 | 8,474 | (4,181) | | | (4,181) | | 4,293 | | 4,880 | 4,880 | | |
| 171798-10-1 | Cimarex Energy Co | | 12/19/2014 | Instinet | 80.000 | 8,981 | | 5,419 | 8,393 | (2,974) | | | (2,974) | | 5,419 | | 3,562 | 3,562 | 18 | |
| 17275R-10-2 | Cisco Systems Inc | | 12/19/2014 | Instinet | 390.000 | 9,763 | | 7,767 | 8,748 | (980) | | | (980) | | 7,767 | | 1,995 | 1,995 | 192 | |
| 172967-42-4 | Citigroup Inc | | 12/19/2014 | Instinet | 240.000 | 12,383 | | 7,764 | 12,506 | (4,742) | | | (4,742) | | 7,764 | | 4,618 | 4,618 | 7 | |
| 20030N-10-1 | Comcast Corp | | 12/19/2014 | Instinet | 255.000 | 13,868 | | 6,786 | 13,251 | (6,465) | | | (6,465) | | 6,786 | | 7,082 | 7,082 | 87 | |
| 205887-10-2 | ConAgra Inc | | 03/04/2014 | Various | 690.000 | 19,784 | | 14,646 | 23,253 | (8,607) | | | (8,607) | | 14,646 | | 5,138 | 5,138 | 173 | |
| 25179M-10-3 | Devon Energy Corp New | | 03/17/2014 | Instinet | 85.000 | 5,350 | | 6,179 | 5,259 | 920 | | | 920 | | 6,179 | | (830) | (830) | 19 | |
| 254687-10-6 | Walt Disney Co | | 12/19/2014 | Instinet | 175.000 | 14,718 | | 6,488 | 13,370 | (6,882) | | | (6,882) | | 6,488 | | 8,229 | 8,229 | 151 | |
| 260003-10-8 | Dover Corp | | 12/19/2014 | Instinet | 100.000 | 8,012 | | 3,817 | 8,065 | (4,248) | | | (4,248) | | 3,817 | | 4,194 | 4,194 | 61 | |
| 260003-10-8 | Dover Corp | | 03/03/2014 | Spin Off | 0.000 | 2,118 | | 2,118 | 4,369 | (2,251) | | | (2,251) | | 2,118 | | | | | |
| 26875P-10-1 | EOG Resources Inc | | 12/19/2014 | Instinet | 53.000 | 9,867 | | 5,598 | 8,812 | (3,213) | | | (3,213) | | 5,598 | | 4,268 | 4,268 | 13 | |
| 30219G-10-8 | Express Scripts Hldg Co | | 12/19/2014 | Instinet | 130.000 | 10,076 | | 7,517 | 9,131 | (1,614) | | | (1,614) | | 7,517 | | 2,559 | 2,559 | | |
| 354613-10-1 | Franklin Resources | | 12/19/2014 | Instinet | 85.000 | 4,821 | | 4,712 | 4,907 | (195) | | | (195) | | 4,712 | | 109 | 109 | 43 | |
| 370334-10-4 | General Mills | | 09/24/2014 | Various | 495.000 | 25,680 | | 16,015 | 24,705 | (8,691) | | | (8,691) | | 16,015 | | 9,666 | 9,666 | 494 | |
| 452308-10-9 | Illinois Tool Works Inc | | 12/19/2014 | Instinet | 90.000 | 7,863 | | 4,593 | 7,567 | (2,974) | | | (2,974) | | 4,593 | | 3,270 | 3,270 | 84 | |
| 459200-10-1 | IBM Corp | | 12/19/2014 | Instinet | 45.000 | 8,102 | | 7,377 | 8,441 | (1,064) | | | (1,064) | | 7,377 | | 725 | 725 | 76 | |
| 46625H-10-0 | J P Morgan Chase & Co | | 12/19/2014 | Instinet | 245.000 | 14,378 | | 11,074 | 14,328 | (3,254) | | | (3,254) | | 11,074 | | 3,305 | 3,305 | 158 | |
| 48203R-10-4 | Juniper Networks Inc | | 12/19/2014 | Instinet | 245.000 | 5,966 | | 4,555 | 5,530 | (975) | | | (975) | | 4,555 | | 1,411 | 1,411 | 16 | |
| 494368-10-3 | Kimberly Clark | | 12/19/2014 | Instinet | 100.000 | 11,169 | | 6,240 | 10,381 | (4,140) | | | (4,140) | | 6,240 | | 4,928 | 4,928 | 190 | |
| 494368-10-3 | Kimberly Clark | | 11/03/2014 | Spin Off | 0.000 | 678 | | 678 | 925 | (247) | | | (247) | | 678 | | | | | |
| 535678-10-6 | Linear Technology | | 03/17/2014 | Instinet | 120.000 | 5,652 | | 3,670 | 5,466 | (1,796) | | | (1,796) | | 3,670 | | 1,982 | 1,982 | 32 | |
| 571748-10-2 | Marsh & Mclennan Cos Inc | | 12/19/2014 | Instinet | 165.000 | 8,535 | | 7,257 | 7,979 | (722) | | | (722) | | 7,257 | | 1,278 | 1,278 | 70 | |
| 580135-10-1 | McDonalds Corp | | 12/19/2014 | Various | 155.000 | 14,703 | | 8,632 | 15,040 | (6,407) | | | (6,407) | | 8,632 | | 6,070 | 6,070 | 236 | |
| 585055-10-6 | Medtronic Inc | | 12/19/2014 | Various | 395.000 | 25,667 | | 12,566 | 22,669 | (10,103) | | | (10,103) | | 12,566 | | 13,100 | 13,100 | 243 | |
| 594918-10-4 | Microsoft Corp | | 12/19/2014 | Instinet | 400.000 | 16,625 | | 10,218 | 14,964 | (4,746) | | | (4,746) | | 10,218 | | 6,407 | 6,407 | 234 | |
| 617446-44-8 | Morgan Stanley | | 12/19/2014 | Instinet | 585.000 | 19,942 | | 11,670 | 18,346 | (6,675) | | | (6,675) | | 11,670 | | 8,272 | 8,272 | 95 | |
| 674599-10-5 | Occidental Petroleum Corp | | 12/19/2014 | Various | 285.000 | 27,171 | | 17,980 | 27,001 | (9,021) | | | (9,021) | | 17,980 | | 9,191 | 9,191 | 481 | |
| 674599-10-5 | Occidental Petroleum Corp | | 12/01/2014 | Spin Off | 0.000 | 650 | | 650 | 673 | (23) | | | (23) | | 650 | | | | | |
| 693475-10-5 | PNC Financial Servs Group | | 12/19/2014 | Instinet | 145.000 | 12,449 | | 8,925 | 11,249 | (2,324) | | | (2,324) | | 8,925 | | 3,524 | 3,524 | 107 | |
| 701094-10-4 | Parker-Hannifin | | 12/19/2014 | Instinet | 70.000 | 8,529 | | 3,560 | 9,005 | (5,445) | | | (5,445) | | 3,560 | | 4,969 | 4,969 | 57 | |
| 713448-10-8 | Pepsico Inc | | 10/21/2014 | Various | 390.000 | 35,638 | | 25,379 | 32,347 | (6,968) | | | (6,968) | | 25,379 | | 10,259 | 10,259 | 857 | |
| 717081-10-3 | Pfizer Inc | | 12/19/2014 | Instinet | 380.000 | 11,988 | | 6,717 | 11,639 | (4,923) | | | (4,923) | | 6,717 | | 5,271 | 5,271 | 173 | |
| 742718-10-9 | Procter & Gamble Co | | 12/19/2014 | Instinet | 200.000 | 16,633 | | 9,739 | 16,282 | (6,543) | | | (6,543) | | 9,739 | | 6,893 | 6,893 | 227 | |
| 743315-10-3 | Progressive Corp | | 12/19/2014 | Instinet | 185.000 | 4,939 | | 3,927 | 5,045 | (1,118) | | | (1,118) | | 3,927 | | 1,012 | 1,012 | 276 | |
| 744320-10-2 | Prudential Financial Inc | | 12/19/2014 | Instinet | 110.000 | 9,451 | | 5,219 | 10,144 | (4,925) | | | (4,925) | | 5,219 | | 4,232 | 4,232 | 108 | |
| 74834L-10-0 | Quest Diagnostics Inc | | 02/13/2014 | Various | 325.000 | 16,780 | | 16,966 | 17,401 | (434) | | | (434) | | 16,966 | | (186) | (186) | 98 | |
| 844741-10-8 | Southwest Airlines Co | | 05/01/2014 | Various | 1,285.000 | 30,148 | | 18,096 | 24,209 | (6,114) | | | (6,114) | | 18,096 | | 12,052 | 12,052 | 95 | |
| 855030-10-2 | Staples Inc | | 03/24/2014 | Various | 1,070.000 | 12,366 | | 15,727 | 17,002 | (1,276) | | | (1,276) | | 15,727 | | (3,360) | (3,360) | 128 | |
| 871829-10-7 | Sysco Corp | | 12/19/2014 | Instinet | 175.000 | 6,619 | | 5,868 | 6,318 | (450) | | | (450) | | 5,868 | | 751 | 751 | 114 | |
| 872540-10-9 | TJX Cos Inc | | 03/17/2014 | Instinet | 110.000 | 6,835 | | 4,640 | 7,010 | (2,371) | | | (2,371) | | 4,640 | | 2,195 | 2,195 | 16 | |
| 88579Y-10-1 | 3M Co | | 12/24/2014 | Various | 165.000 | 25,316 | | 13,356 | 23,141 | (9,785) | | | (9,785) | | 13,356 | | 11,959 | 11,959 | 406 | |
| 913017-10-9 | United Technologies Corp | | 12/19/2014 | Instinet | 100.000 | 11,490 | | 4,768 | 11,380 | (6,612) | | | (6,612) | | 4,768 | | 6,722 | 6,722 | 94 | |
| 918204-10-8 | V F Corp | | 12/19/2014 | Instinet | 220.000 | 14,442 | | 8,121 | 13,715 | (5,594) | | | (5,594) | | 8,121 | | 6,321 | 6,321 | 113 | |
| 949746-10-1 | Wells Fargo & Co New | | 12/19/2014 | Various | 460.000 | 23,732 | | 12,554 | 20,884 | (8,330) | | | (8,330) | | 12,554 | | 11,178 | 11,178 | 406 | |
| 963320-10-6 | Whirlpool Corp | | 12/19/2014 | Instinet | 40.000 | 6,682 | | 4,470 | 6,274 | (1,804) | | | (1,804) | | 4,470 | | 2,212 | 2,212 | 70 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 650,542 | XXX | 426,590 | 627,554 | (200,964) | | | (200,964) | | 426,590 | | 223,952 | 223,952 | 7,161 | XXX |
| Common Stocks - Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| 00769G-53-5 | LSV Small Cap Value Fund | | 03/17/2014 | BNY Mellon | 7,788.000 | 100,000 | | 77,882 | 97,664 | (19,782) | | | (19,782) | | 77,882 | | 22,118 | 22,118 | | |
| 04314H-75-8 | Artisan Small Cap Fund - I | | 12/19/2014 | BNY Mellon | 1,701.000 | 50,000 | | 38,231 | 50,476 | (12,245) | | | (12,245) | | 38,231 | | 11,769 | 11,769 | | |
| 04314H-85-7 | Artisan Intl Val Fund - I | | 03/17/2014 | BNY Mellon | 5,469.000 | 200,000 | | 146,677 | 201,586 | (54,908) | | | (54,908) | | 146,677 | | 53,323 | 53,323 | | |
| 29875E-10-0 | American EuroPacific Growth Fd Cl F-2 | | 03/05/2014 | BNY Mellon | 10,585.000 | 523,103 | | 409,147 | 518,445 | (109,298) | | | (109,298) | | 409,147 | | 113,956 | 113,956 | | |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | 873,103 | XXX | 671,938 | 868,171 | (196,233) | | | (196,233) | | 671,938 | | 201,166 | 201,166 | | XXX |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 1,523,645 | XXX | 1,098,528 | 1,495,725 | (397,197) | | | (397,197) | | 1,098,528 | | 425,117 | 425,117 | 7,161 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 79,836 | XXX | 80,748 | | | | | | | 80,748 | | (912) | (912) | 173 | XXX |
| 9799999. Total - Common Stocks | | | | | | 1,603,481 | XXX | 1,179,276 | 1,495,725 | (397,197) | | | (397,197) | | 1,179,276 | | 424,205 | 424,205 | 7,335 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 1,603,481 | XXX | 1,179,276 | 1,495,725 | (397,197) | | | (397,197) | | 1,179,276 | | 424,205 | 424,205 | 7,335 | XXX |
| 9999999 - Totals | | | | | | 4,274,152 | XXX | 3,943,071 | 4,192,298 | (397,197) | (40,996) | | (438,193) | | 3,834,853 | | 439,299 | 439,299 | 72,014 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi- fication | Description | For- eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid- eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort- ization)/ Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 8399998. Total - Bonds | | | | | | | | | | | | | | | | | | | | |
| 8999998. Total - Preferred Stocks | | | | | | | | | | | | | | | | | | | | |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 037833-10-0 | Apple Computer Inc | | 06/09/2014 | Stock Split | 12/19/2014 | Instinet | 9.000 | | | | | | | | | | | | 8 | |
| 13057Q-10-7 | California Resources Corp | | 12/01/2014 | Spin Off | 12/19/2014 | Various | 92.000 | 650 | 483 | 650 | | | | | | | (167) | (167) | | |
| 14040H-10-5 | Capital One Financial Corp | | 11/11/2014 | Sandler O' Neill & Partners | 12/19/2014 | Instinet | 35.000 | 2,878 | 2,891 | 2,878 | | | | | | | 14 | 14 | | |
| 26875P-10-1 | EOG Resources Inc | | 04/01/2014 | Stock Split | 12/19/2014 | Instinet | 8.000 | | | | | | | | | | | | 3 | |
| 364730-10-1 | Gannett Co Inc | | 02/04/2014 | Merrill Lynch | 12/19/2014 | Instinet | 75.000 | 1,972 | 2,387 | 1,972 | | | | | | | 415 | 415 | 45 | |
| 382550-10-1 | Goodyear Tire & Rubber Co | | 09/19/2014 | Various | 12/19/2014 | Instinet | 120.000 | 2,895 | 3,388 | 2,895 | | | | | | | 493 | 493 | 7 | |
| 40650V-10-0 | Halyard Health Inc | | 11/03/2014 | Spin Off | 12/09/2014 | Various | 27.000 | 678 | 1,007 | 678 | | | | | | | 329 | 329 | | |
| 49926D-10-9 | Knowles Corp | | 03/03/2014 | Spin Off | 06/09/2014 | Various | 137.000 | 2,110 | 4,166 | 2,110 | | | | | | | 2,056 | 2,056 | | |
| 49926D-10-9 | Knowles Corp | | 03/03/2014 | Spin Off | 03/03/2014 | Cash Adjustment | 1.000 | 8 | 14 | 8 | | | | | | | 7 | 7 | | |
| 59156R-10-8 | MetLife Inc | | 04/07/2014 | Stifel Nicholaus & Co | 12/19/2014 | Instinet | 25.000 | 1,284 | 1,354 | 1,284 | | | | | | | 70 | 70 | 26 | |
| 655044-10-5 | Noble Energy Inc | | 06/11/2014 | Various | 12/17/2014 | UBS Securities Inc | 160.000 | 11,545 | 7,019 | 11,545 | | | | | | | (4,526) | (4,526) | 58 | |
| 74005P-10-4 | Praxair Inc | | 06/26/2014 | Merrill Lynch | 12/19/2014 | Instinet | 10.000 | 1,309 | 1,301 | 1,309 | | | | | | | (8) | (8) | 13 | |
| 863667-10-1 | Stryker Corp | | 09/23/2014 | Sanford Bernstein | 12/19/2014 | Instinet | 20.000 | 1,633 | 1,896 | 1,633 | | | | | | | 263 | 263 | 6 | |
| 90130A-20-0 | Twenty-First Century Fox Inc | | 06/23/2014 | Sanford Bernstein | 12/19/2014 | Instinet | 55.000 | 1,844 | 2,033 | 1,844 | | | | | | | 189 | 189 | 7 | |
| 92210H-10-5 | Vantiv Inc | | 03/05/2014 | Liquidnet Inc | 12/19/2014 | Instinet | 55.000 | 1,738 | 1,896 | 1,738 | | | | | | | 157 | 157 | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | 30,545 | 29,836 | 30,545 | | | | | | | (709) | (709) | 173 | |
| Common Stocks - Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| 04314H-85-7 | Artisan Intl Val Fund - I | | 11/19/2014 | BNY Mellon | 12/19/2014 | BNY Mellon | 1,452.000 | 50,203 | 50,000 | 50,203 | | | | | | | (203) | (203) | | |
| 9299999. Subtotal - Common Stocks - Mutual Funds | | | | | | | | 50,203 | 50,000 | 50,203 | | | | | | | (203) | (203) | | |
| 9799998. Total - Common Stocks | | | | | | | | 80,748 | 79,836 | 80,748 | | | | | | | (912) | (912) | 173 | |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 80,748 | 79,836 | 80,748 | | | | | | | (912) | (912) | 173 | |
| 9999999 - Totals | | | | | | | | 80,748 | 79,836 | 80,748 | | | | | | | (912) | (912) | 173 | |

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

# SCHEDULE DA - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value 9 | 10 | 11 | 12 | 13 | 14 | Interest 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identi- fication | Description | Code | For- eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor- tization)/ Accretion | Current Year's Other- Than- Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default | Non- Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 0599999. Total - U.S. Government Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1099999. Total - All Other Government Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 4899999. Total - Hybrid Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7799999. Total - Issuer Obligations | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8399999. Total Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |
| Class One Money Market Mutual Funds | | | | | | | | | | | | | | | | | | | | |
| 26188J-20-6 | Dreyfus Corporation Inst Cash Management | | | 12/31/2014 | BNY Mellon | XXX | 74,756 | | | | | | 74,756 | | | 0.000 | 0.000 | | 4 | |
| 26200V-10-4 | Dreyfus Institutional Cash Advantage Fd | | | 12/31/2014 | BNY Mellon | XXX | 200,003 | | | | | | 200,003 | | | 0.000 | 0.000 | | 3 | |
| 38141W-23-2 | Goldman Sachs Financial Square Money Market | | | 12/31/2014 | BNY Mellon | XXX | 50,009 | | | | | | 50,009 | | | 0.000 | 0.000 | | 8 | |
| 52470G-88-2 | Western Asset Institutional Liq Res | | | 12/31/2014 | BNY Mellon | XXX | 174,782 | | | | | | 174,782 | | | 0.000 | 0.000 | | 6 | |
| 61747C-71-5 | Morgan Stanley Institutional Liquidity Fund | | | 12/31/2014 | Motorists | XXX | 1 | | | | | | 1 | | | 0.000 | 0.000 | | | |
| 8999999. Subtotal - Class One Money Market Mutual Funds | | | | | | | 499,551 | | | | | XXX | 499,551 | | | XXX | XXX | XXX | 21 | |
| 9199999 - Totals | | | | | | | 499,551 | | | | | XXX | 499,551 | | | XXX | XXX | XXX | 21 | |

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 38,577 Book/Adjusted Carrying Value $ 38,577
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 38,577 Book/Adjusted Carrying Value $ 38,577

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|
| 0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | XXX | XXX | | | | XXX |
| 0199999. Totals - Open Depositories | XXX | XXX | | | | XXX |
| 0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | XXX | XXX | | | | XXX |
| 0299999. Totals - Suspended Depositories | XXX | XXX | | | | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | | | | XXX |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | XXX | XXX | | | | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | | 4. April | 5 | 7. July | | 10. October | |
| 2. February | 30 | 5. May | | 8. August | | 11. November | |
| 3. March | (125,000) | 6. June | | 9. September | | 12. December | |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits For the Benefit of All Policyholders: 3 Book/Adjusted Carrying Value | 4 Fair Value | All Other Special Deposits: 5 Book/Adjusted Carrying Value | 6 Fair Value |
|---|---|---|---|---|---|---|
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | | | | | | |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | | | | | | |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | | | | | | |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | | | | | | |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | B | Property & Casualty | 1,531,933 | 1,441,085 | | |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | | | | | | |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | | | | | | |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | | | | | | |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. U.S. Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | | | | |
| 59. Subtotal | XXX | XXX | 1,531,933 | 1,441,085 | | |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | | | | |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | | | | |

# ALPHABETICAL INDEX

**ANNUAL STATEMENT BLANK**


| | |
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| Schedule A - Part 2 | E02 |
| Schedule A - Part 3 | E03 |
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