95189201420100100 2014 Document Code: 201

ANNUAL STATEMENT

For the Year Ending DECEMBER 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

Paramount Health Care

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 95189 Employer's ID Number 341549926

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 04/22/1987 Commenced Business 01/01/1988

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)

Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Jonathan Burns, Mr. (Name) (419)887-2909 (Area Code)(Telephone Number)(Extension)

jonathan.burns@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
Robert William LaClair Mr.	Chairman #
John Charles Randolph Mr.	President
Alan Michael Sattler Mr.	Treasurer #
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
John David Meier M.D., Vice President, Health Services
Stacey Lee Bock Mrs., Vice President, Finance

DIRECTORS OR TRUSTEES

Garry Walter Roberts Mr.
Dee Ann Bialecki-Haase M.D.
Cynthia Ann Geronimo Ms.
Richard Lawrence Munk M.D.
Timothy Bublick Mr.
Richard Dean Heltzel Mr.
John Charles Randolph Mr.
Calvin Joseph Lawshe Mr.
Deborah Anne Dickenson Peters Ms.
Cathy Lynn Cantor M.D.

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
John Charles Randolph	Stacey Lee Bock	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_________ day of _________, 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 ________

____
(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

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	16,241,902	17.311	16,241,902		16,241,902	17.311
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	2,388,901	2.546	2,388,901		2,388,901	2.546
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	398,667	0.425	398,667		398,667	0.425
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,189,531	2.334	2,189,531		2,189,531	2.334
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	278,559	0.297	278,559		278,559	0.297
1.43 Revenue and assessment obligations	11,688,132	12.458	11,688,132		11,688,132	12.458
1.44 Industrial development and similar obligations	1,458,458	1.554	1,458,458		1,458,458	1.554
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA						
1.512 Issued or Guaranteed by FNMA and FHLMC	7,337,587	7.821	7,337,587		7,337,587	7.821
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	202,184	0.215	202,184		202,184	0.215
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	123,402	0.132	123,402		123,402	0.132
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	18,544,980	19.766	18,544,980		18,544,980	19.766
2.2 Unaffiliated Non-U.S. securities (including Canada)	1,672,676	1.783	1,672,676		1,672,676	1.783
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	5,979,060	6.373	5,979,060		5,979,060	6.373
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	14,827,267	15.803	14,827,267		14,827,267	15.803
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	14,816	0.016	14,816		14,816	0.016
9. Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	10,476,695	11.166	10,476,695		10,476,695	11.166
11. Other invested assets						
12. TOTAL Invested assets	93,822,817	100.000	93,822,817		93,822,817	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		260,574
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)	35,179	35,179
3.	Capitalized deferred interest and other:		
	3.1 TOTALS, Part 1, Column 16		
	3.2 TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 TOTALS, Part 1, Column 13		
	5.2 TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		18,896
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)		276,857
12.	Deduct total nonadmitted amounts		276,857
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		81,608,424
2.	Cost of bonds and stocks acquired, Part 3, Column 7		38,676,590
3.	Accrual of Discount		17,512
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(34,092)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	1,700,123	
	4.4 Part 4, Column 11	(3,031,316)	(1,365,285)
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		3,120,514
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		38,075,667
7.	Deduct amortization of premium		596,120
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	12,249	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14	42,414	
	9.4 Part 4, Column 13		54,662
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		83,331,306
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		83,331,306

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	18,630,802	18,711,121	18,696,896	18,452,500
Governments	2.	Canada	398,667	401,738	401,271	395,000
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	TOTALS	19,029,469	19,112,859	19,098,167	18,847,500
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	2,189,531	2,243,871	2,302,496	2,020,000
U.S. Political Subdivisions of States, Territories and Possessions (Diresct and guaranteed)	6.	TOTALS	278,559	285,633	297,028	250,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	20,686,360	21,108,543	21,266,237	19,600,733
	8.	United States	18,668,383	18,811,535	18,830,711	18,375,936
Industrial and Miscellaneous and	9.	Canada	565,661	562,127	572,151	560,000
Hybrid Securities (unaffiliated)	10.	Other Countries	1,107,016	1,117,154	1,137,706	1,100,000
	11.	TOTALS	20,341,059	20,490,817	20,540,567	20,035,936
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	62,524,979	63,241,722	63,504,495	60,754,170
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	19,030,704	19,030,704	13,399,211	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	271,842	271,842	255,003	
	22.	Other Countries	1,503,781	1,503,781	1,140,952	
	23.	TOTALS	20,806,327	20,806,327	14,795,166	
Parent, Subsidiaries and Affiliates	24.	TOTALS				
	25.	TOTAL Common Stocks	20,806,327	20,806,327	14,795,166	
	26.	TOTAL Stocks	20,806,327	20,806,327	14,795,166	
	27.	TOTAL Bonds and Stocks	83,331,306	84,048,049	78,299,661	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	2,573,556	11,397,614	4,299,863	825,401	840,540	19,936,974	31.23	13,402,373	22.66	19,936,974	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	2,573,556	11,397,614	4,299,863	825,401	840,540	19,936,974	31.23	13,402,373	22.66	19,936,974	
2. All Other Governments											
2.1 NAIC 1		398,667				398,667	0.62	579,934	0.98	398,667	
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS		398,667				398,667	0.62	579,934	0.98	398,667	
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	175,000	1,551,797	462,734			2,189,531	3.43	2,517,321	4.26	2,189,531	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS	175,000	1,551,797	462,734			2,189,531	3.43	2,517,321	4.26	2,189,531	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1		278,559				278,559	0.44	285,509	0.48	278,559	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS		278,559				278,559	0.44	285,509	0.48	278,559	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	1,722,483	9,260,447	4,929,804	2,472,608	2,301,015	20,686,358	32.41	21,321,102	36.05	20,686,358	
5.2 NAIC 2											
5.3 NAIC 3								249,805	0.42		
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS	1,722,483	9,260,447	4,929,804	2,472,608	2,301,015	20,686,358	32.41	21,570,907	36.47	20,686,358	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	947,796	11,682,648	1,847,913		226,521	14,704,878	23.04	15,366,284	25.98	14,704,878	
6.2 NAIC 2		2,701,584	2,934,601			5,636,185	8.83	5,424,414	9.17	5,636,185	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	947,796	14,384,232	4,782,514		226,521	20,341,063	31.87	20,790,698	35.15	20,341,063	
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 5,418,835	34,569,733	11,540,315	3,298,009	3,368,076	58,194,968	91.17	XXX	XXX	58,194,968	
9.2 NAIC 2	(d)	2,701,584	2,934,601			5,636,185	8.83	XXX	XXX	5,636,185	
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	5,418,835	37,271,317	14,474,916	3,298,009	3,368,076	(b) 63,831,152	100.00	XXX	XXX	63,831,152	
9.8 Line 9.7 as a % of Column 6	8.49	58.39	22.68	5.17	5.28	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 NAIC 1	6,081,034	31,538,713	8,625,098	2,242,309	4,985,368	XXX	XXX	53,472,522	90.41	53,472,522	
10.2 NAIC 2		2,507,214	2,916,890	310		XXX	XXX	5,424,414	9.17	5,424,414	
10.3 NAIC 3		249,805				XXX	XXX	249,805	0.42	249,805	
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 TOTALS	6,081,034	34,295,732	11,541,988	2,242,619	4,985,368	XXX	XXX	(b) 59,146,741	100.00	59,146,741	
10.8 Line 10.7 as a % of Col. 8	10.28	57.98	19.51	3.79	8.43	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	5,418,835	34,569,733	11,540,315	3,298,009	3,368,076	58,194,968	91.17	53,472,522	90.41	58,194,968	XXX
11.2 NAIC 2		2,701,584	2,934,601			5,636,185	8.83	5,424,414	9.17	5,636,185	XXX
11.3 NAIC 3								249,805	0.42		XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 TOTALS	5,418,835	37,271,317	14,474,916	3,298,009	3,368,076	63,831,152	100.00	59,146,741	100.00	63,831,152	XXX
11.8 Line 11.7 as a % of Col. 6	8.49	58.39	22.68	5.17	5.28	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	8.49	58.39	22.68	5.17	5.28	100.00	XXX	XXX	XXX	100.00	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 $...............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $...............0 current year, $...............0 prior year of bonds with Z designations and $...............0 current year, $...............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $...............0 current year, $...............0 prior year of bonds with 5* designations and $...............0 current year, $...............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.......1,306,173; NAIC 2 $...............0; NAIC 3 $...............0; NAIC 4 $...............0; NAIC 5 $...............0; NAIC 6 $...............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,504,751	11,115,227	3,928,096			17,548,074	27.49	10,813,159	18.28	17,548,074	
1.2 Residential Mortgage-Backed Securities	68,805	282,387	371,767	825,401	840,540	2,388,900	3.74	2,589,214	4.38	2,388,900	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 TOTALS	2,573,556	11,397,614	4,299,863	825,401	840,540	19,936,974	31.23	13,402,373	22.66	19,936,974	
2. All Other Governments											
2.1 Issuer Obligations		398,667				398,667	0.62	579,934	0.98	398,667	
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 TOTALS		398,667				398,667	0.62	579,934	0.98	398,667	
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	175,000	1,551,797	462,734			2,189,531	3.43	2,517,321	4.26	2,189,531	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 TOTALS	175,000	1,551,797	462,734			2,189,531	3.43	2,517,321	4.26	2,189,531	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		278,559				278,559	0.44	285,509	0.48	278,559	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 TOTALS		278,559				278,559	0.44	285,509	0.48	278,559	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	1,404,992	7,936,040	3,495,171	310,384		13,146,587	20.60	14,808,637	25.04	13,146,587	
5.2 Residential Mortgage-Backed Securities	317,492	1,324,407	1,434,633	2,162,225	2,301,015	7,539,771	11.81	6,762,270	11.43	7,539,771	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 TOTALS	1,722,483	9,260,447	4,929,804	2,472,608	2,301,015	20,686,358	32.41	21,570,907	36.47	20,686,358	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	947,796	7,018,801	4,459,899			12,426,496	19.47	13,022,016	22.02	12,426,496	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities					226,521	226,521	0.35	226,759	0.38	226,521	
6.4 Other Loan-Backed and Structured Securities		7,365,431	322,615			7,688,046	12.04	7,541,923	12.75	7,688,046	
6.5 TOTALS	947,796	14,384,232	4,782,514		226,521	20,341,063	31.87	20,790,698	35.15	20,341,063	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 TOTALS											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	5,032,538	28,299,092	12,345,900	310,384		45,987,914	72.05	XXX	XXX	45,987,914	
9.2 Residential Mortgage-Backed Securities	386,297	1,606,794	1,806,400	2,987,625	3,141,555	9,928,671	15.55	XXX	XXX	9,928,671	
9.3 Commercial Mortgage-Backed Securities					226,521	226,521	0.35	XXX	XXX	226,521	
9.4 Other Loan-Backed and Structured Securities		7,365,431	322,615			7,688,046	12.04	XXX	XXX	7,688,046	
9.5 TOTALS	5,418,835	37,271,317	14,474,916	3,298,009	3,368,076	63,831,152	100.00	XXX	XXX	63,831,152	
9.6 Line 9.5 as a % of Col. 6	8.49	58.39	22.68	5.17	5.28	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,785,415	25,680,467	10,003,666	557,027		XXX	XXX	42,026,575	71.05	42,026,575	
10.2 Residential Mortgage-Backed Securities	280,368	1,088,593	1,538,322	1,685,592	4,758,608	XXX	XXX	9,351,484	15.81	9,351,484	
10.3 Commercial Mortgage-Backed Securities					226,759	XXX	XXX	226,759	0.38	226,759	
10.4 Other Loan-Backed and Structured Securities	15,251	7,526,672				XXX	XXX	7,541,923	12.75	7,541,923	
10.5 TOTALS	6,081,034	34,295,732	11,541,988	2,242,619	4,985,368	XXX	XXX	59,146,741	100.00	59,146,741	
10.6 Line 10.5 as a % of Col. 8	10.28	57.98	19.51	3.79	8.43	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	5,032,538	28,299,092	12,345,900	310,384		45,987,914	72.05	42,026,575	71.05	45,987,914	XXX
11.2 Residential Mortgage-Backed Securities	386,297	1,606,794	1,806,400	2,987,625	3,141,555	9,928,671	15.55	9,351,484	15.81	9,928,671	XXX
11.3 Commercial Mortgage-Backed Securities					226,521	226,521	0.35	226,759	0.38	226,521	XXX
11.4 Other Loan-Backed and Structured Securities		7,365,431	322,615			7,688,046	12.04	7,541,923	12.75	7,688,046	XXX
11.5 TOTALS	5,418,835	37,271,317	14,474,916	3,298,009	3,368,076	63,831,152	100.00	59,146,741	100.00	63,831,152	XXX
11.6 Line 11.5 as a % of Col. 6	8.49	58.39	22.68	5.17	5.28	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	8.49	58.39	22.68	5.17	5.28	100.00	XXX	XXX	XXX	100.00	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 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year	1,245,944	1,245,944			
2.	Cost of short-term investments acquired	401,001	401,001			
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	TOTAL gain (loss) on disposals					
6.	Deduct consideration received on disposals	340,772	340,772			
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)	1,306,173	1,306,173			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	1,306,173	1,306,173			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SI15 Schedule E - Verification . . . . NONE

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP 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 B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					276,857	276,857	276,857								4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									276,857	276,857	276,857								XXX
4499999 Total - Unaffiliated									276,857	276,857	276,857								XXX
4599999 Total - Affiliated																			XXX
4699999 Totals									276,857	276,857	276,857								XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated										
	Health Plan Alliance	Irving			01/01/1997			35,179		4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated								35,179		XXX
4499999 Total - Unaffiliated								35,179		XXX
4599999 Total - Affiliated										XXX
4699999 Totals								35,179		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	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 Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance	Irving		Return of Capital	01/01/1997	03/31/2014	18,896							18,896	18,896				
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							18,896							18,896	18,896				
4499999 Total - Unaffiliated							18,896							18,896	18,896				
4599999 Total - Affiliated																			
4699999 Totals							18,896							18,896	18,896				

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828UC2	U S TREASURY NOTE				1	1,196,132	100.0080	1,200,096	1,200,000	1,198,577		1,483			0.250	0.389	JD	140	3,000	12/20/2013	12/15/2015
912828VA5	U S TREASURY NOTE				1	463,663	97.0230	460,859	475,000	463,824		161			1.125	1.587	AO	913		12/01/2014	04/30/2020
912828VC1	U S TREASURY NOTE				1	1,028,252	99.7890	1,032,816	1,035,000	1,031,835		2,293			0.250	0.474	MN	336	2,588	06/06/2013	05/15/2016
912828RR3	U S TREASURY NOTE				1	869,539	100.3670	888,248	885,000	870,838		1,160			2.000	2.251	MN	2,298	13,000	09/24/2014	11/15/2021
912828SF8	U S TREASURY NOTE				1	199,580	100.2500	205,513	205,000	200,312		598			2.000	2.351	FA	1,530	4,100	10/07/2013	02/15/2022
912828TG5	U S TREASURY NOTE				1	714,694	98.8670	716,786	725,000	716,204		1,511			0.500	0.977	JJ	1,520	1,813	07/17/2014	07/31/2017
912828VK3	U S TREASURY NOTE				1	1,329,745	100.1950	1,332,594	1,330,000	1,329,856		111			1.375	1.448	JD	50	9,144	11/21/2014	06/30/2018
912828WF3	U S TREASURY NOTE				1	1,425,866	100.0080	1,425,114	1,425,000	1,425,568		(286)			0.625	0.594	MN	1,156	8,906	02/06/2014	11/15/2016
912828WH9	U S TREASURY NOTE				1	370,059	100.0550	370,204	370,000	370,047		(12)			0.875	0.870	MN	420	1,619	05/12/2014	05/15/2017
912828WP1	U S TREASURY NOTE				1	714,109	99.9450	714,607	715,000	714,256		147			0.875	0.918	JD	295	3,128	07/02/2014	06/15/2017
912828VR8	U S TREASURY NOTE				1	89,164	100.1640	90,148	90,000	89,535		283			0.625	0.946	FA	212	563	09/05/2013	08/15/2016
912828VW7	U S TREASURY NOTE				1	125,894	100.5230	125,654	125,000	125,518		(301)			0.875	0.630	MS	326	1,094	09/27/2013	09/15/2016
912828WA4	U S TREASURY NOTE				1	411,105	100.0310	410,127	410,000	411,011		(94)			0.625	0.486	AO	549		10/31/2014	10/15/2016
912828D64	U S TREASURY NOTE				1	89,877	99.9610	89,965	90,000	89,894		17			0.500	0.572	FA	151		09/19/2014	08/31/2016
912828D98	U S TREASURY NOTE				1	535,063	100.0550	535,294	535,000	535,058		(5)			1.000	0.996	MS	1,596		10/03/2014	09/15/2017
912828F47	U S TREASURY NOTE				1	269,558	99.8830	269,684	270,000	269,613		55			0.500	0.583	MS	347		09/30/2014	09/30/2016
912828B74	U S TREASURY NOTE				1	358,482	99.7500	359,100	360,000	358,895		413			0.625	0.771	FA	850	1,125	03/07/2014	02/15/2017
912828C57	U S TREASURY NOTE				1	831,592	102.0940	847,380	830,000	831,469		(123)			2.250	2.250	MS	4,798	9,338	06/10/2014	03/31/2021
912828B66	U S TREASURY NOTE				1	210,214	105.2270	220,977	210,000	210,198		(17)			2.750	2.738	FA	2,181	2,888	03/07/2014	02/15/2024
912828ND8	U S TREASURY NOTE				1	713,424	109.0940	703,656	645,000	700,918		(5,527)			3.500	1.579	MN	2,931	15,225	09/24/2014	05/15/2020
912828QN3	U S TREASURY NOTE				1	428,312	107.3130	423,886	395,000	418,915		(3,488)			3.125	1.467	MN	1,603	12,344	04/03/2013	05/15/2021
912828QX1	U S TREASURY NOTE				1	509,336	101.5310	507,655	500,000	507,670		(1,666)			1.500	0.545	JJ	3,143	2,025	09/29/2014	07/31/2016
912828G20	U S TREASURY NOTE				1	1,063,036	99.5230	1,059,920	1,065,000	1,063,091		55			0.875	0.937	MN	1,210		12/02/2014	11/15/2017
912828G38	U S TREASURY NOTE				1	231,635	100.6720	231,546	230,000	231,623		(12)			2.250	2.170	MN	672		12/01/2014	11/15/2024
912828WT3	U S TREASURY NOTES				1	1,010,761	99.8830	1,013,812	1,015,000	1,011,348		587			0.875	1.019	JJ	4,113		07/31/2014	07/15/2017
912828GX2	US TREAS-CPI INFLAT				1	274,374	107.2030	264,066	246,420	264,066	(8,897)	(1,411)			2.625	(1.580)	JJ	2,983		07/17/2014	07/15/2017
912828C99	US TREAS-CPI INFLAT				1	829,097	98.8980	801,762	808,688	801,762	(25,195)	(2,140)			0.125	(0.339)	AO	217	508	06/20/2014	04/15/2019
0199999 Subtotal - U.S. Governments - Issuer Obligations						16,292,561	XXX	16,301,468	16,190,108	16,241,902	(34,092)	(6,210)			XXX	XXX	XXX	36,541	92,406	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
3620A94H1	GNMA POOL #0723624				1	173,874	109.5410	178,603	163,047	169,762		(5,273)			4.500	4.068	MON	611	7,337	08/15/2013	01/15/2040
3620AUUY8	GNMA POOL #0740499				1	125,498	109.5410	128,949	117,717	122,590		(4,413)			4.500	4.070	MON	441	5,297	08/16/2013	08/15/2040
36230T5T5	GNMA POOL #0758958				1	516,716	107.3790	517,488	481,927	514,683		(5,691)			4.000	3.384	MON	1,607	19,277	12/21/2011	10/15/2041
38378KGV5	GNMA GTD REMIC P/T 13-57 A			1	1	117,574	98.2910	115,335	117,341	117,560		(19)			1.350	1.332	MON	132	1,584	04/12/2013	06/16/2037
36202FZX7	GNMA II POOL #0005258				1	344,321	105.1370	348,242	331,227	343,880		(2,376)			3.500	3.150	MON	966	11,593	12/21/2011	12/20/2041
36202F2L9	GNMA II POOL #0005279				1	352,797	105.1370	353,731	336,448	351,924		(2,855)			3.500	3.083	MON	981	11,776	01/13/2012	01/20/2042
36179MC24	GNMA II POOL #0MA0089				1	560,092	107.3300	552,858	515,101	555,047		(9,026)			4.000	3.288	MON	1,717	20,604	05/24/2012	05/20/2042
36179QT50	GNMA II POOL #0MA2372				1	213,463	107.4460	214,446	199,585	213,453		(9)			4.000	3.620	MON	665		11/18/2014	11/20/2044
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,404,335	XXX	2,409,653	2,262,393	2,388,900		(29,662)			XXX	XXX	XXX	7,121	77,468	XXX	XXX
0599999 Subtotal - U.S. Governments						18,696,896	XXX	18,711,121	18,452,500	18,630,802	(34,092)	(35,871)			XXX	XXX	XXX	43,662	169,874	XXX	XXX
All Other Governments - Issuer Obligations																					
68323AAU8	ONTARIO (PROVINCE OF)		I		1FE	35,212	104.7470	36,661	35,000	35,111		(30)			3.000	3.009	JJ	481	1,050	07/14/2011	07/16/2018
68323AAQ7	ONTARIO (PROVINCE OF)		I		1FE	29,941	102.2050	30,662	30,000	29,983		12			2.300	2.342	MN	98	690	05/03/2011	05/10/2016
683234DP0	PROVINCE OF ONTARIO CANADA		I		1FE	336,118	101.3380	334,415	330,000	333,572		(2,045)			1.600	0.965	MS	1,467	5,280	09/27/2013	09/21/2016
0699999 Subtotal - All Other Governments - Issuer Obligations						401,271	XXX	401,738	395,000	398,667		(2,063)			XXX	XXX	XXX	2,046	7,020	XXX	XXX
1099999 Subtotal - All Other Governments						401,271	XXX	401,738	395,000	398,667		(2,063)			XXX	XXX	XXX	2,046	7,020	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063BNS7	CALIFORNIA ST				1FE	145,000	103.5060	150,084	145,000	145,000					2.924	2.924	AO	1,060	4,240	10/20/2011	10/01/2016
13063BPP1	CALIFORNIA ST				1FE	281,520	107.8660	269,665	250,000	261,600		(6,427)			5.000	2.279	AO	3,125	12,500	10/20/2011	10/01/2016
13063BMH2	CALIFORNIA ST				1FE	115,476	120.5030	120,503	100,000	110,918		(1,449)			5.000	3.170	MS	1,667	5,000	09/21/2011	09/01/2021
13063BN73	CALIFORNIA ST				1FE	35,118	100.5140	35,180	35,000	35,045		(42)			1.050	0.929	FA	153	368	03/14/2013	02/01/2016
4521518V8	ILLINOIS ST			1	1FE	182,357	100.0000	175,000	175,000	175,000		(2,362)			4.421	3.041	JJ	3,868	7,737	10/05/2011	01/01/2015
574193GB8	MARYLAND ST			1	1FE	372,246	119.1990	357,597	300,000	351,816		(8,763)			5.000	1.740	FA	6,250	15,000	08/17/2012	08/01/2021
68608UCG9	OREGON ST				1FE	375,026	116.0450	365,542	315,000	350,993		(7,830)			5.000	2.219	MN	2,625	15,750	10/28/2011	05/01/2019
880541QL4	TENNESSEE ST			1	1FE	200,000	101.4890	202,978	200,000	200,000					1.675	1.675	FA	1,396	3,350	10/12/2011	08/01/2016
93974CE97	WASHINGTON ST				1FE	292,678	113.3530	283,383	250,000	274,466		(5,894)			5.000	2.369	JD	1,042	12,500	10/14/2011	06/01/2018
93974C7W4	WASHINGTON ST				1FE	303,075	113.5760	283,940	250,000	284,694		(9,701)			5.000	0.959	JJ	6,250	12,500	01/24/2013	07/01/2018
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,302,496	XXX	2,243,871	2,020,000	2,189,531		(42,467)			XXX	XXX	XXX	27,436	88,944	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,302,496	XXX	2,243,871	2,020,000	2,189,531		(42,467)			XXX	XXX	XXX	27,436	88,944	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
54675QAF0	LOUISVILLE & JEFFERSON CNTY KY				1FE	297,028	114.2530	285,633	250,000	278,559		(6,950)			5.000	1.956	JD	1,042	12,500	03/16/2012	12/01/2018
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						297,028	XXX	285,633	250,000	278,559		(6,950)			XXX	XXX	XXX	1,042	12,500	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						297,028	XXX	285,633	250,000	278,559		(6,950)			XXX	XXX	XXX	1,042	12,500	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
041826E53	ARLINGTON TX INDEP SCH DIST				1FE	40,000	100.1470	40,059	40,000	40,000					0.611	0.611	FA	92	244	05/23/2013	02/15/2016
072031AB3	BAY AREA CA WTR SPLY & CONSV A			1	1FE	250,000	100.1690	250,423	250,000	250,000					0.566	0.566	AO	354	1,415	02/01/2013	10/01/2015
11506KCX7	BROWARD CNTY FL PORT FACS REVE				1FE	256,676	112.5750	264,551	235,000	247,354		(3,109)			5.000	3.461	MS	3,917	11,750	11/10/2011	09/01/2018
13033LSP3	CALIFORNIA ST HLTH FACS FING A				1FE	171,878	117.2380	175,857	150,000	167,460		(3,121)			5.000	2.579	MS	2,500	7,500	07/24/2013	03/01/2020
181006GH4	CLARK CNTY NEV PASSENGER FAC C				1FE	222,032	110.2180	220,436	200,000	210,115		(3,847)			5.000	2.888	JJ	5,000	10,000	10/18/2011	07/01/2017
19648AWW1	COLORADO ST HLTH FACS AUTH REV			1	1FE	226,790	116.6850	233,370	200,000	222,000		(3,250)			5.000	3.008	FA	4,167	10,000	06/27/2013	02/01/2022
220245TP9	CORPUS CHRISTI TX UTILITY SYSR				1FE	464,016	119.7390	478,956	400,000	454,854		(6,407)			5.000	2.957	JJ	9,222	20,000	07/18/2013	07/15/2022
235036XP0	DALLAS-FORT WORTH TX INTERNATI			1	1FE	282,113	114.6940	286,735	250,000	273,902		(3,673)			5.000	3.191	MN	2,083	12,500	08/17/2012	11/01/2023
2838212G0	EL PASO TEX WTR & SWR REV				1FE	339,861	100.8600	302,580	300,000	302,029		(12,116)			5.250	1.168	MS	5,250	15,750	10/28/2011	03/01/2015
29270CYK5	ENERGY N W WA ELEC REVENUE			1	1FE	100,000	100.4160	100,416	100,000	100,000					1.063	1.063	JJ	532	1,063	08/16/2012	07/01/2015
3133XFJF4	FEDERAL HOME LN BK CONS BD				1	295,495	106.6690	266,673	250,000	266,553		(11,913)			5.375	0.554	MN	1,605	13,438	07/20/2012	05/18/2016
313371PV2	FEDERAL HOME LN BK CONS BD				1	534,961	101.6230	523,358	515,000	524,877		(5,252)			1.625	0.196	JD	511	8,369	01/17/2013	12/09/2016
3137EADT3	FEDERAL HOME LN MTG CORP				1	579,066	100.1620	580,940	580,000	579,309		243			0.875	0.921	FA	1,819	2,975	01/17/2014	02/22/2017
3135G0WJ8	FEDERAL NATL MTG ASSN				1	444,048	98.3370	437,600	445,000	444,362		185			0.875	0.918	MN	433	3,894	04/11/2013	05/21/2018
3135G0RD7	FEDERAL NATL MTG ASSN			1	1	530,000	98.4460	521,764	530,000	530,000					1.550	1.550	AO	1,415	8,215	10/12/2012	10/29/2019
3135G0JA2	FEDERAL NATL MTG ASSN				1	454,777	100.5580	452,511	450,000	453,819		(958)			1.125	0.756	AO	900	2,531	05/28/2014	04/27/2017
3135G0MZ3	FEDERAL NATL MTG ASSN				1	784,757	99.6510	782,260	785,000	784,869		48			0.875	0.881	FA	2,347	6,869	08/24/2012	08/28/2017
3431363Q8	FLORIDA ST TURNPIKE AUTH			1	1FE	289,805	121.2120	303,030	250,000	286,625		(3,180)			5.000	3.032	JJ	6,250	5,035	01/15/2014	07/01/2024
4551677K6	INDIANA UNIV REVENUES TXBL			1	1FE	200,000	99.5330	199,066	200,000	200,000					1.612	1.612	FA	1,343	3,224	10/18/2012	08/01/2018
46613QGU2	JEA FLA ST JOHNS RIV PWR PK SY				1FE	297,255	111.4570	278,643	250,000	272,289		(7,857)			5.000	1.669	AO	3,125	12,500	09/20/2011	10/01/2017
486063QN3	KATY TX INDEP SCH DIST				1FE	310,573	125.1400	312,850	250,000	310,384		(189)			5.000	2.310	FA	443		12/03/2014	02/15/2025
53945CAE0	LOS ANGELES CA WSTWTR SYS REVE				1FE	263,355	113.7700	250,294	220,000	251,065		(7,684)			5.000	1.291	JD	917	11,000	05/15/2013	06/01/2018
5447125B4	LOS ANGELES CNTY CA MET TRANSP				1FE	340,303	110.9810	321,845	290,000	323,177		(10,816)			5.000	1.112	JJ	7,250	15,789	05/15/2013	07/01/2017
575579CW5	MASSACHUSETTS BAY TRANSN AUTH				1FE	124,902	119.9910	119,991	100,000	116,169		(2,744)			5.250	2.120	JJ	2,625	5,250	09/22/2011	07/01/2020
576000LZ4	MASSACHUSETTS ST SCH BLDG AUTH				1FE	302,480	120.5040	301,260	250,000	287,289		(4,963)			5.000	2.590	AO	2,639	12,500	11/03/2011	10/15/2021
592030ZA1	MET GOVT NASHVILLE & DAVIDSON				1FE	350,823	113.1650	333,837	295,000	324,844		(8,493)			5.000	1.889	MN	1,885	14,750	11/04/2011	05/15/2018
592112LU8	MET GOVT NASHVILLE & DAVIDSONC				1FE	284,678	108.2420	270,605	250,000	270,030		(7,907)			4.000	0.759	JJ	5,000	10,000	01/30/2013	07/01/2017
59259YU64	MET TRANSPRTN AUTH NY REVENUE			1	1FE	466,848	121.3300	485,320	400,000	463,002		(3,846)			5.000	3.055	MN	2,556	11,556	04/11/2014	11/15/2024
59259YRA9	MET TRANSPRTN AUTH NY REVENUE				1FE	288,558	108.3110	270,778	250,000	267,299		(9,077)			5.000	1.249	MN	1,597	12,500	06/29/2012	11/15/2016
604111CW2	MINNESOTA PUB FACS AUTH				1FE	292,538	109.3600	273,400	250,000	267,644		(7,933)			5.000	1.669	MS	4,167	12,500	10/17/2011	03/01/2017
649907XP2	NEW YORK ST DORM AUTH REVENUES			1	1FE	110,000	99.9000	109,890	110,000	110,000					0.874	0.874	JD	80	913	12/05/2013	12/01/2016
64989KHS8	NEW YORK ST POWER AUTH				1FE	282,918	103.3320	258,330	250,000	257,075		(8,058)			4.000	0.738	MN	1,278	10,000	09/22/2011	11/15/2015
67756A3M2	OHIO ST HGR EDUCTNL FAC COMMIS				1FE	332,469	103.6200	310,860	300,000	309,029		(8,943)			4.000	0.968	JJ	6,000	12,000	04/25/2012	01/01/2016
67760HJM4	OHIO ST TURNPIKE COMMISSION			1	1FE	558,440	119.1630	595,815	500,000	551,732		(4,985)			5.000	3.524	FA	9,444	25,000	08/13/2013	02/15/2024
67919PLF8	OKLAHOMA ST WTR RESOURCE BRD R				1FE	60,000	100.0670	60,040	60,000	60,000					1.000	1.000	AO	150	318	02/26/2014	04/01/2017
685869CZ0	OREGON ST HLTH & SCIENCE UNIV				1FE	228,344	106.4980	212,996	200,000	210,495		(6,871)			5.000	1.451	JJ	5,000	10,000	05/02/2012	07/01/2016
686543TP4	ORLANDO & ORANGE CNTY FL EXPRE				1FE	226,614	119.6850	239,370	200,000	222,713		(2,631)			5.000	3.280	JJ	5,000	10,000	06/27/2013	07/01/2022
727199WC1	PLANO TX INDEP SCH DIST				1FE	67,423	102.3980	66,559	65,000	66,310		(1,113)			2.625	0.817	FA	645	1,000	12/11/2013	02/15/2016
812643DQ4	SEATTLE WASH MUN LT & PWR REV				1FE	176,040	109.0330	163,550	150,000	160,666		(5,002)			5.000	1.519	FA	3,125	7,500	11/10/2011	02/01/2017
882117M27	TEXAS A & M UNIV PERM UNIV FD				1FE	244,674	118.6160	237,232	200,000	229,085		(4,925)			5.000	2.180	JJ	5,000	10,000	09/28/2011	07/01/2020
91412GSX4	UNIV OF CALIFORNIA CA REVENUES			1	1FE	30,000	100.4490	30,135	30,000	30,000					0.907	0.907	MN	35	305	09/26/2013	05/15/2016
915138KS9	UNIV OF TOLEDO OH				1FE	278,588	106.0600	265,150	250,000	259,178		(6,300)			5.000	2.349	JD	1,042	12,500	10/20/2011	06/01/2016
91523NKQ8	UNIV OF WASHINGTON WA UNIV REV				1FE	607,650	113.5760	567,880	500,000	569,761		(19,515)			5.000	0.938	JJ	12,500	25,000	01/15/2013	07/01/2018
91412F5B9	UNIVERSITY CALIF REVS				1FE	117,825	116.3850	116,385	100,000	110,728		(2,301)			5.000	2.400	MN	639	5,000	10/28/2011	05/15/2019
914353RY5	UNIVERSITY ILL UNIV REVS				1FE	231,050	118.5920	237,184	200,000	220,340		(3,486)			5.500	3.370	AO	2,750	11,000	10/19/2011	04/01/2020
956704XT2	WEST VIRGINIA ST UNIV REVENUES				1FE	322,619	103.5910	290,055	280,000	288,156		(10,778)			5.000	1.088	AO	3,500	14,000	09/22/2011	10/01/2015
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						13,663,239	XXX	13,400,835	12,330,000	13,146,589		(212,767)			XXX	XXX	XXX	138,130	417,651	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
312946X50	FHLMC POOL #A9-7900				1	310,974	108.5220	312,138	287,627	310,775		(1,287)			4.500	3.716	MON	1,079	3,236	09/25/2014	03/01/2041
3128PWC89	FHLMC POOL #J1-6395				1	83,198	106.0080	83,698	78,954	82,243		(1,461)			4.000	2.694	MON	263	3,158	10/19/2011	08/01/2021
3132GEFH8	FHLMC POOL #Q0-1068				1	464,061	112.8770	476,740	422,354	462,172		(20,860)			5.500	4.585	MON	1,936	23,229	09/21/2011	05/01/2041
3132GETD2	FHLMC POOL #Q0-1448				1	413,281	110.7330	422,664	381,697	411,922		(4,596)			5.000	4.189	MON	1,590	19,085	10/06/2011	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622				1	272,710	111.8300	278,991	249,478	271,223		(3,163)			5.500	4.662	MON	1,143	13,721	09/28/2011	08/01/2041

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132GUG24	FHLMC POOL #Q0-8917				1	198,942	104.1900	205,863	197,584	198,427		(578)			3.500	3.460	MON	576	6,915	09/20/2013	06/01/2042
3132HNEB1	FHLMC POOL #Q1-1930				1	21,543	101.2280	20,800	20,548	20,584		(2)			3.000	2.985	MON	51	616	10/31/2012	10/01/2042
3132J7W99	FHLMC POOL #Q1-6571				1	148,468	101.1910	146,038	144,319	146,790		(1,672)			3.000	2.857	MON	361	4,330	03/27/2013	03/01/2043
3132M6T42	FHLMC POOL #Q2-6271				1	199,057	104.3850	203,524	194,975	199,008		(152)			3.500	3.389	MON	569	3,981	05/09/2014	05/01/2044
3132M7KH0	FHLMC POOL #Q2-6896				1	346,177	104.1730	352,647	338,520	346,120		(270)			3.500	3.317	MON	987	2,962	09/24/2014	06/01/2044
31398QTE7	FHLMC MULTICLASS MTG 3747 HG				1	164,424	101.4180	164,583	162,282	164,366		(543)			2.400	2.267	MON	325	2,921	03/24/2014	07/15/2037
31416WRK0	FNMA POOL #0AB1389				1	138,109	108.6780	138,122	127,093	138,030		(478)			4.500	3.661	MON	477	953	10/21/2014	08/01/2040
31417GZ74	FNMA POOL #0AB9765				1	401,435	101.2940	413,543	408,260	401,527		251			3.000	3.138	MON	1,021	6,124	06/23/2014	06/01/2043
31419JSV1	FNMA POOL #0AE7731				1	209,776	108.6550	211,324	194,490	203,983		(7,043)			4.500	4.015	MON	729	8,752	05/13/2013	11/01/2040
31419MC25	FNMA POOL #0AE9988				1	92,035	106.1120	91,875	86,583	89,589		(474)			4.000	3.357	MON	289	3,463	10/05/2011	07/01/2026
3138A6LJ7	FNMA POOL #0AH4828				1	89,533	107.0810	89,575	83,651	89,141		(1,549)			4.000	2.744	MON	279	2,788	02/12/2014	02/01/2026
3138AJVV1	FNMA POOL #0AI5127				1	303,647	107.3030	305,993	285,167	300,898		(4,807)			4.000	2.956	MON	951	11,407	09/19/2011	09/01/2026
3138ALKA4	FNMA POOL #0AI6588				1	173,874	107.1440	173,880	162,286	173,133		(2,591)			4.000	2.772	MON	541	5,410	02/07/2014	07/01/2026
3138AUP43	FNMA POOL #0AJ3142				1	150,808	108.7280	153,692	141,354	147,257		(4,198)			4.500	4.102	MON	530	6,361	06/12/2013	10/01/2041
3138E0RS0	FNMA POOL #0AJ7696				1	240,276	108.7100	242,171	222,768	233,845		(7,915)			4.500	4.022	MON	835	10,025	05/13/2013	12/01/2041
3138EMNR8	FNMA POOL #0AL4899				1	66,102	106.8340	65,913	61,697	65,881		(1,055)			4.000	2.947	MON	206	2,057	02/13/2014	02/01/2029
3138LUQS7	FNMA POOL #0AO4064				1	144,684	104.7300	142,060	135,644	140,995		(323)			3.500	3.161	MON	396	4,748	07/12/2012	06/01/2042
3138LVXA6	FNMA POOL #0AO5172				1	65,487	104.3830	64,640	61,926	63,493		(2,216)			3.000	2.307	MON	155	1,858	05/21/2013	06/01/2022
3138M0DJ6	FNMA POOL #0AO8204				1	65,194	104.6320	63,957	61,125	61,517		(31)			3.500	3.443	MON	178	2,139	07/12/2012	06/01/2042
3138MCRK2	FNMA POOL #0AP8589				1	61,072	101.3620	58,947	58,155	59,869		(1,280)			3.000	2.745	MON	145	1,745	10/31/2012	11/01/2042
3138MGNW1	FNMA POOL #0AQ1304				1	47,976	101.3650	46,491	45,865	46,617		(101)			3.000	2.862	MON	115	1,376	10/25/2012	10/01/2042
3138NXL54	FNMA POOL #0AR1247				1	91,180	101.3470	88,034	86,864	89,415		(1,945)			3.000	2.757	MON	217	2,606	01/03/2013	01/01/2043
3138WCUN1	FNMA POOL #0AS3288				1	202,054	104.4580	207,288	198,442	202,036		(41)			3.500	3.403	MON	579	1,736	09/18/2014	09/01/2044
3138WN3X5	FNMA POOL #0AT1713				1	382,193	101.3260	398,020	392,811	382,368		850			3.000	3.233	MON	982	6,874	04/01/2014	03/01/2043
3138WTUT1	FNMA POOL #0AT5993				1	299,540	101.3210	307,655	303,644	299,604		201			3.000	3.112	MON	759	5,314	05/20/2014	05/01/2043
3138WVCN9	FNMA POOL #0AT7276				1	382,106	107.3070	393,251	366,473	376,672		(5,815)			4.000	3.755	MON	1,222	14,659	09/19/2013	09/01/2043
3138X4R44	FNMA POOL #0AU5006				1	72,840	104.6380	74,678	71,368	72,303		(578)			3.500	3.390	MON	208	2,498	11/06/2013	10/01/2043
3138XXAT3	FNMA POOL #0AW7217				1	413,963	107.3080	418,762	390,243	413,684		(860)			4.000	3.511	MON	1,301	7,805	06/23/2014	06/01/2044
31417Y7F8	FNMA POOL #0MA0893				1	159,584	106.0680	160,490	151,309	157,828		(2,912)			4.000	2.691	MON	504	6,052	10/19/2011	10/01/2021
31418AAF5	FNMA POOL #0MA0905				1	299,390	105.7690	303,480	286,927	296,869		(4,448)			3.500	2.447	MON	837	10,042	10/13/2011	10/01/2021
31418AFD5	FNMA POOL #0MA1063				1	86,428	104.3720	85,644	82,056	82,549		(192)			3.000	2.829	MON	205	2,462	04/26/2012	05/01/2022
31418AH76	FNMA POOL #0MA1153				1	138,535	104.3710	137,664	131,899	134,854		(4,020)			3.000	2.384	MON	330	3,957	05/30/2013	07/01/2022
31397ND77	FNMA GTD REMIC P/T 09-31 C				1	101,807	104.9000	102,166	97,394	101,715		(915)			3.500	3.047	MON	283	2,557	03/24/2014	11/25/2038
3136A1QL2	FNMA GTD REMIC P/T 11-96 CA				1	100,535	103.9270	100,706	96,901	100,469		(871)			3.500	3.147	MON	283	2,544	03/24/2014	05/25/2041
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						7,602,998	XXX	7,707,708	7,270,733	7,539,771		(89,939)			XXX	XXX	XXX	23,435	222,465	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						21,266,237	XXX	21,108,543	19,600,733	20,686,360		(302,706)			XXX	XXX	XXX	161,564	640,116	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
90131HAA3	21ST CENTURY FOX AMERICA INC				2FE	127,904	106.1780	127,414	120,000	127,747		(158)			4.000	3.150	AO	1,194		10/14/2014	10/01/2023
00440EAJ6	ACE INA HOLDINGS INC			1	1FE	149,974	109.0960	147,280	135,000	147,848		(2,127)			5.700	1.176	FA	2,899	1,710	09/29/2014	02/15/2017
02209SAJ2	ALTRIA GROUP INC				2FE	32,672	128.5240	32,131	25,000	29,989		(917)			9.250	4.406	FA	931	2,313	09/28/2011	08/06/2019
02665WAB7	AMERICAN HONDA FINANCE CORP			1	1FE	29,896	100.4620	30,139	30,000	29,938		35			1.125	1.244	AO	79	335	10/03/2013	10/07/2016
02687QDG0	AMERICAN INTERNATIONAL GROUP I				2FE	103,235	111.8100	100,629	90,000	98,930		(2,795)			5.850	2.445	JJ	2,413	5,265	06/07/2013	01/16/2018
03076CAF3	AMERIPRISE FINANCIAL INC			1	1FE	81,564	105.9260	84,741	80,000	81,413		(133)			4.000	3.762	AO	676	3,547	11/07/2013	10/15/2023
031162BD1	AMGEN INC			1	2FE	4,798	103.9000	5,195	5,000	4,866		20			3.450	3.978	AO	43	173	07/07/2011	10/01/2020
03523TBA5	ANHEUSER-BUSCH INBEV WORLDWIDE			1	1FE	115,893	102.2820	112,510	110,000	112,511		(2,218)			2.875	0.827	FA	1,195	3,163	06/17/2013	02/15/2016
037833AJ9	APPLE INC			1	1FE	33,145	98.5160	34,481	35,000	33,648		386			1.000	2.207	MN	56	350	09/05/2013	05/03/2018
037833AM2	APPLE INC			1	1FE	44,976	100.2230	45,100	45,000	44,981		5			1.050	1.068	MN	74	236	04/29/2014	05/05/2017
053332AM4	AUTOZONE INC			1	2FE	84,986	102.8440	87,417	85,000	84,990		1			3.700	3.702	AO	664	3,145	04/17/2012	04/15/2022
06051GEC9	BANK OF AMERICA CORP				1FE	83,365	113.8590	91,087	80,000	82,359		(364)			5.625	5.005	JJ	2,250	4,500	06/08/2011	07/01/2020
06051GFB0	BANK OF AMERICA CORP				1FE	144,894	105.0160	152,273	145,000	144,902		8			4.125	4.134	JJ	2,642	3,007	01/15/2014	01/22/2024
06050TKN1	BANK OF AMERICA NA				2FE	280,870	107.4170	268,543	250,000	267,466		(7,667)			5.300	2.043	MS	3,901	13,250	03/21/2013	03/15/2017
075887BE8	BECTON DICKINSON AND CO			1	2FE	115,000	101.3150	116,512	115,000	115,000					2.675	2.675	JD	137		12/04/2014	12/15/2019
084664BN0	BERKSHIRE HATHAWAY FINANCE COR			1	1FE	157,427	101.7990	152,699	150,000	151,998		(2,070)			2.450	1.045	JD	163	3,675	05/04/2012	12/15/2015
084670BH0	BERKSHIRE HATHAWAY INC			1	1FE	139,805	99.9510	139,931	140,000	139,877		38			1.550	1.579	FA	856	2,170	01/29/2013	02/09/2018
097014AN4	BOEING CAPITAL CORP			1	1FE	46,672	101.8950	45,853	45,000	45,819		(726)			2.125	0.496	FA	361	956	10/23/2013	08/15/2016
10112RAT1	BOSTON PROPERTIES LP			1	2FE	119,720	105.4430	126,532	120,000	119,828		36			3.700	3.736	MN	567	4,440	11/03/2011	11/15/2018
149123BM2	CATERPILLAR INC			1	1FE	90,907	107.8800	86,304	80,000	85,967		(3,626)			5.700	1.050	FA	1,723	4,560	08/14/2013	08/15/2016
14916RAB0	CATHOLIC HEALTH INITIATI			1	1FE	54,984	99.5920	54,776	55,000	54,990		3			1.600	1.606	MN	147	880	10/25/2012	11/01/2017
12527GAC7	CF INDUSTRIES INC			1	2FE	29,972	97.7550	29,327	30,000	29,976		2			3.450	3.461	JD	86	1,035	05/20/2013	06/01/2023
172967HK0	CITIGROUP INC				1FE	124,949	99.5280	124,410	125,000	124,962		14			1.350	1.364	MS	520	844	03/04/2014	03/10/2017
172967HY0	CITIGROUP INC				1FE	64,909	99.7180	64,817	65,000	64,920		11			1.550	1.598	FA	383		08/07/2014	08/14/2017
212015AN1	CONTINENTAL RESOURCES INC/OK			1	2FE	114,058	89.4540	102,872	115,000	114,077		19			3.800	3.903	JD	364	2,331	10/03/2014	06/01/2024
126650BZ2	CVS CAREMARK CORP			1	2FE	122,947	97.3980	121,748	125,000	123,251		193			2.750	2.893	JD	286	3,438	05/28/2013	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254010AC5	DIGNITY HEALTH			1	1FE	45,000	100.7700	45,347	45,000	45,000					2.637	2.637	MN	251		10/07/2014	11/01/2019
25470DAH2	DISCOVERY COMMUNICATIONS LLC			1	2FE	49,919	97.0770	48,539	50,000	49,931		7			3.250	3.268	AO	406	1,625	03/12/2013	04/01/2023
233331AS6	DTE ENERGY COMPANY			1	2FE	49,957	101.7340	50,867	50,000	49,959		2			3.500	3.510	JD	146	963	05/06/2014	06/01/2024
264399EM4	DUKE ENERGY CAROLINAS LLC			1	1FE	115,252	103.4070	103,407	100,000	102,942		(3,880)			5.300	1.342	AO	1,325	5,300	10/05/2011	10/01/2015
26441CAN5	DUKE ENERGY CORP			1	2FE	99,941	104.0230	104,023	100,000	99,944		3			3.750	3.757	AO	792	1,990	04/01/2014	04/15/2024
26441YAT4	DUKE REALTY LP			1	2FE	147,183	123.3700	154,213	125,000	139,124		(2,621)			8.250	5.451	FA	3,896	10,313	09/21/2011	08/15/2019
278865AL4	ECOLAB INC			1	2FE	108,180	108.9590	108,959	100,000	107,920		(260)			4.350	3.073	JD	278	2,175	09/24/2014	12/08/2021
29273RAS8	ENERGY TRANSFER PARTNERS LP			1	2FE	79,919	96.7670	77,414	80,000	79,932		7			3.600	3.612	FA	1,200	2,880	01/14/2013	02/01/2023
29379VAZ6	ENTERPRISE PRODUCTS OPERATING			1	2FE	79,926	98.9090	79,127	80,000	79,938		6			3.350	3.361	MS	789	2,680	03/11/2013	03/15/2023
26875PAH4	EOG RESOURCES INC			1	1FE	156,272	101.8070	152,711	150,000	152,166		(1,977)			2.500	0.714	FA	1,563	3,750	10/22/2013	02/01/2016
26884LAB5	EQT CORP			1	2FE	82,206	108.0310	86,425	80,000	81,867		(227)			4.875	4.477	MN	498	3,900	06/25/2013	11/15/2021
26884ABA0	ERP OPERATING LP			1	2FE	47,573	97.5290	46,814	48,000	47,634		36			3.000	3.100	AO	304	1,440	04/03/2013	04/15/2023
31620MAJ5	FIDELITY NATIONAL INFORM			1	2FE	59,770	99.4600	59,676	60,000	59,846		45			2.000	2.081	AO	253	1,200	04/10/2013	04/15/2018
35671DAU9	FREEPORT-MCMORAN COPPER & GOLD			1	2FE	123,057	94.5110	118,139	125,000	123,402		190			3.550	3.628	MS	1,479	4,438	03/04/2013	03/01/2022
369550AQ1	GENERAL DYNAMICS CORP			1	1FE	52,170	102.3100	51,155	50,000	51,081		(695)			2.250	0.833	JJ	519	1,125	05/31/2013	07/15/2016
36962G3H5	GENERAL ELECTRIC CAPITAL CORP				1FE	169,547	111.0050	166,508	150,000	166,664		(2,882)			5.625	1.424	MS	2,484	4,219	07/02/2014	09/15/2017
36962G4J0	GENERAL ELECTRIC CAPITAL CORP				1FE	144,509	114.4580	143,073	125,000	143,041		(1,468)			5.500	2.428	JJ	3,304		07/21/2014	01/08/2020
36962G6R0	GENERAL ELECTRIC CAPITAL CORP				1FE	50,227	100.3640	50,182	50,000	50,106		(103)			1.000	0.791	JJ	240	500	10/24/2013	01/08/2016
36962G6N9	GENERAL ELECTRIC CAPITAL CORP			1	1FE	135,000	100.4570	135,617	135,000	135,000					1.500	1.500	MJSD	113	1,144	12/05/2012	12/11/2015
373334JY8	GEORGIA POWER CO			1	1FE	65,255	100.0630	65,041	65,000	65,064		(104)			0.750	0.588	FA	191	488	02/25/2013	08/10/2015
38141GGQ1	GOLDMAN SACHS GROUP INC				1FE	15,045	112.8660	16,930	15,000	15,033		(4)			5.250	5.124	JAN	337	788	07/22/2011	07/27/2021
38141EA58	GOLDMAN SACHS GROUP INC/THE				1FE	86,713	112.0700	95,260	85,000	86,095		(180)			5.375	5.090	MS	1,345	4,569	02/18/2011	03/15/2020
38259PAC6	GOOGLE INC			1	1FE	103,962	102.1500	102,150	100,000	101,355		(967)			2.125	1.135	MN	248	2,125	04/04/2012	05/19/2016
40414LAF6	HCP INC			1	2FE	64,690	104.9550	68,221	65,000	64,810		42			3.750	3.828	FA	1,016	2,438	01/18/2012	02/01/2019
42217KAY2	HEALTH CARE REIT INC			1	2FE	134,587	106.3390	143,558	135,000	134,735		56			4.125	4.176	AO	1,392	5,569	03/27/2012	04/01/2019
42225BAA4	HEALTHCARE REALTY TRUST INC			1	2FE	109,465	109.2010	109,201	100,000	104,265		(1,955)			6.500	4.298	JJ	2,961	6,500	03/22/2012	01/17/2017
428236BM4	HEWLETT-PACKARD CO			1	2FE	60,338	105.2900	63,174	60,000	60,273		(36)			4.300	4.224	JD	215	2,580	02/28/2013	06/01/2021
437076AW2	HOME DEPOT INC/THE			1	1FE	102,705	111.2480	100,123	90,000	100,166		(1,636)			4.400	2.292	AO	990	3,960	05/23/2013	04/01/2021
437076AP7	HOME DEPOT INC/THE			1	1FE	68,057	105.5310	63,319	60,000	63,196		(2,717)			5.400	0.802	MS	1,080	3,240	03/11/2013	03/01/2016
458140AM2	INTEL CORP			1	1FE	154,338	99.4050	154,078	155,000	154,460		60			2.700	2.749	JD	186	4,185	12/04/2012	12/15/2022
24422ESR1	JOHN DEERE CAPITAL CORP				1FE	89,978	99.9950	89,996	90,000	89,980		2			1.550	1.557	JD	411		09/10/2014	12/15/2017
46625HJT8	JPMORGAN CHASE & CO				1FE	99,442	104.2430	104,243	100,000	99,482		40			3.875	3.940	FA	1,615	1,970	01/21/2014	02/01/2024
46623EJY6	JPMORGAN CHASE & CO				1FE	179,910	99.9980	179,996	180,000	179,936		26			1.350	1.367	FA	918	1,195	02/12/2014	02/15/2017
46625HJA9	JPMORGAN CHASE & CO				1FE	115,444	102.7940	118,213	115,000	115,143		(91)			3.150	3.065	JJ	1,771	3,623	07/19/2011	07/05/2016
46625HGY0	JPMORGAN CHASE & CO SR NT				1FE	103,887	111.8840	100,696	90,000	99,614		(3,018)			6.000	2.338	JJ	2,490	5,400	07/24/2013	01/15/2018
494550BM7	KINDER MORGAN ENER PART			1	2FE	104,578	95.7260	100,512	105,000	104,656		34			3.450	3.494	FA	1,369	3,623	08/08/2012	02/15/2023
501044CX7	KROGER CO/THE			1	2FE	116,731	101.4790	116,701	115,000	116,660		(70)			3.300	3.015	JJ	1,750		09/24/2014	01/15/2021
56585AAG7	MARATHON PETROLEUM CORP			1	2FE	109,605	98.0000	107,800	110,000	109,615		10			3.625	3.666	MS	1,285		09/02/2014	09/15/2024
571748AS1	MARSH & MCLENNAN COS INC			1	2FE	98,905	101.2390	100,227	99,000	98,956		19			2.300	2.320	AO	569	2,277	03/07/2012	04/01/2017
581557BD6	MCKESSON CORP			1	2FE	100,000	99.7910	99,791	100,000	100,000					2.284	2.284	MS	673	1,174	03/05/2014	03/15/2019
59156RAR9	METLIFE INC			1	1FE	95,094	116.3520	93,082	80,000	87,636		(1,924)			6.817	3.962	FA	2,060	5,454	11/16/2010	08/15/2018
59156RBK3	METLIFE INC			1	1FE	20,061	100.2280	20,046	20,000	20,057		(4)			1.000	0.903	JD	9	102	09/30/2014	12/15/2017
50075NBB9	MONDELEZ INTERNATIONAL INC				2FE	144,654	103.7150	140,015	135,000	137,549		(2,250)			4.125	2.384	FA	2,197	5,569	09/28/2011	02/09/2016
61166WAT8	MONSANTO CO			1	1FE	104,806	99.6800	104,664	105,000	104,817		12			2.750	2.777	JJ	1,444		06/26/2014	07/15/2021
61166WAR2	MONSANTO CO			1	1FE	49,952	99.2320	49,616	50,000	49,959		8			1.150	1.183	JD		286	06/26/2014	06/30/2017
61747WAL3	MORGAN STANLEY			1	1FE	149,488	113.4880	170,232	150,000	149,604		49			5.500	5.548	JJ	3,539	8,250	07/10/2012	07/28/2021
61761JVL0	MORGAN STANLEY			1	1FE	99,826	101.3620	101,362	100,000	99,829		3			3.700	3.721	AO	699		10/20/2014	10/23/2024
61945CAC7	MOSAIC CO/THE			1	2FE	84,822	105.5200	89,692	85,000	84,837		14			4.250	4.275	MN	462	3,633	11/07/2013	11/15/2023
628530BF3	MYLAN INC/PA			1	2FE	84,791	99.6160	84,674	85,000	84,831		37			2.550	2.600	MS	560	1,812	11/19/2013	03/28/2019
65473QAS2	NISOURCE FINANCE CORP			1	2FE	130,210	113.8930	130,977	115,000	123,050		(2,308)			6.400	4.049	MS	2,167	7,360	09/28/2011	03/15/2018
693304AQ0	PECO ENERGY CO			1	1FE	84,878	100.3970	85,337	85,000	84,921		34			1.200	1.241	AO	215	1,082	09/16/2013	10/15/2016
713448BT4	PEPSICO INC			1	1FE	78,023	102.1660	76,625	75,000	76,518		(1,105)			2.500	0.996	MN	266	1,875	08/14/2013	05/10/2016
718172BN8	PHILIP MORRIS INTERNATIONAL IN				1FE	54,847	99.4150	54,678	55,000	54,854		7			1.250	1.345	MN	97		11/03/2014	11/09/2017
72650RAW2	PLAINS ALL AMERICAN PIPELINE L			1	2FE	129,079	112.9630	129,907	115,000	124,169		(1,613)			5.750	3.988	JJ	3,049	6,613	10/24/2011	01/15/2020
693475AP0	PNC FINANCIAL SERVICES			1	2FE	89,763	101.6370	91,473	90,000	89,776		12			3.900	3.931	AO	605	1,765	04/23/2014	04/29/2024
69352PAK9	PPL CAPITAL FUNDING INC			1	2FE	34,885	104.1150	36,440	35,000	34,892		7			3.950	3.988	MS	407	714	03/05/2014	03/15/2024
74005PAV6	PRAXAIR INC			1	1FE	57,804	101.8960	56,043	55,000	56,066		(1,503)			3.250	0.494	MS	526	1,788	10/30/2013	09/15/2015
742718DS5	PROCTER & GAMBLE CO/THE			1	1FE	133,519	101.1400	131,482	130,000	131,454		(1,660)			1.800	0.513	MN	299	2,340	09/27/2013	11/15/2015
75076PAS4	RAILSPLITTER IL TOBACCO SETTLE			1	2FE	242,790	117.4020	234,804	200,000	235,227		(5,000)			5.500	2.511	JD	917	11,000	04/24/2013	06/01/2023
756109AQ7	REALTY INCOME CORP			1	2FE	104,954	101.7680	106,856	105,000	104,956		2			3.875	3.880	JJ	2,102		06/18/2014	07/15/2024
816851AS8	SEMPRA ENERGY			1	2FE	124,935	101.8380	127,298	125,000	124,970		13			2.300	2.311	AO	719	2,875	03/20/2012	04/01/2017
828807CJ4	SIMON PROPERTY GROUP LP			1	1FE	87,479	101.6950	86,441	85,000	87,057		(422)			2.150	1.037	MS	538	914	06/30/2014	09/15/2017
842400GB3	SOUTHERN CAL EDISON				1FE	39,987	99.7470	39,899	40,000	39,990		3			1.125	1.136	MN	75	215	05/06/2014	05/01/2017
84756NAA7	SPECTRA ENERGY PARTNERS LP			1	2FE	122,230	102.5690	123,083	120,000	120,653		(668)			2.950	2.370	JD	157	3,540	07/11/2012	06/15/2016
855030AL6	STAPLES INC			1	2FE	124,659	99.8960	124,870	125,000	124,787		66			2.750	2.809	JJ	1,614	3,438	01/07/2013	01/12/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87165BAB9	SYNCHRONY FINANCIAL			1	2FE	89,788	101.0940	90,985	90,000	89,801		14			3.000	3.047	FA	1,050		08/06/2014	08/15/2019
882508AR5	TEXAS INSTRUMENTS INC				1FE	57,352	102.2960	56,263	55,000	56,187		(855)			2.375	0.794	MN	163	1,306	08/14/2013	05/16/2016
88732JAW8	TIME WARNER CABLE INC				2FE	60,597	110.1990	60,609	55,000	59,978		(619)			5.000	3.063	FA	1,146	1,375	04/16/2014	02/01/2020
887317AC9	TIME WARNER INC			1	2FE	106,367	108.3950	97,556	90,000	96,667		(3,470)			5.875	1.831	MN	676	5,288	02/22/2012	11/15/2016
89233P4R4	TOYOTA MOTOR CREDIT CORP			1	1FE	62,730	102.1710	61,303	60,000	61,295		(1,251)			2.800	0.689	JJ	793	1,680	11/04/2013	01/11/2016
792860AH1	TRAVELERS COS INC/THE				1FE	54,987	104.1300	52,065	50,000	52,188		(2,371)			5.500	0.702	JD	229	2,750	10/22/2013	12/01/2015
898365AB7	TRUSTEES BOSTON COLLEGE			1	1FE	75,000	100.2620	75,197	75,000	75,000					0.734	0.734	JJ	275	476	08/14/2013	07/01/2015
902494AX1	TYSON FOODS INC			1	2FE	109,666	103.3720	113,709	110,000	109,676		10			3.950	3.986	FA	1,726		08/05/2014	08/15/2024
907818DA3	UNION PACIFIC CORP			1	1FE	146,774	113.9080	142,385	125,000	137,028		(3,107)			5.700	2.883	FA	2,692	7,125	09/30/2011	08/15/2018
911312AP1	UNITED PARCEL SERVICE INC			1	1FE	89,657	99.5080	89,557	90,000	89,779		79			1.125	1.216	AO	253	1,013	06/05/2013	10/01/2017
91324PBY7	UNITEDHEALTH GROUP INC			1	1FE	135,594	99.9020	134,868	135,000	135,564		(30)			1.400	1.247	AO	397		11/04/2014	10/15/2017
91159HHK9	US BANCORP			1	1FE	84,823	101.5510	86,318	85,000	84,828		5			3.600	3.625	MS	935		09/08/2014	09/11/2024
91159HHB9	US BANCORP			1	1FE	114,897	102.0460	112,251	110,000	112,345		(1,696)			2.200	0.637	MN	309	2,420	05/23/2013	11/15/2016
92277GAD9	VENTAS REALTY LP			1	2FE	114,861	100.6590	115,758	115,000	114,862		1			3.750	3.765	MN	716		11/24/2014	05/01/2024
92343VCC6	VERIZON COMMUNICATIONS			1	2FE	109,980	102.2040	112,424	110,000	109,982		2			3.450	3.453	MS	1,117	1,876	03/10/2014	03/15/2021
92343VBR4	VERIZON COMMUNICATIONS INC			1	2FE	43,012	110.4230	44,169	40,000	42,698		(252)			5.150	4.216	MS	607	2,043	09/27/2013	09/15/2023
92343VBP8	VERIZON COMMUNICATIONS INC			1	2FE	49,998	105.6730	52,837	50,000	49,998		0			3.650	3.651	MS	542	1,805	09/11/2013	09/14/2018
94106LAU3	WASTE MANAGEMENT INC			1	2FE	120,902	120.8540	120,854	100,000	119,810		(1,092)			7.375	2.382	MS	2,242		09/30/2014	03/11/2019
94974BFD7	WELLS FARGO & CO				1FE	86,926	101.6950	86,441	85,000	86,647		(279)			2.100	1.262	MN	263	893	07/30/2014	05/08/2017
94974BFJ4	WELLS FARGO & CO				1FE	79,953	101.3490	81,079	80,000	79,961		4			3.450	3.457	FA	1,058	2,760	02/06/2013	02/13/2023
94974BFU9	WELLS FARGO & COMPANY				1FE	99,788	99.9740	99,974	100,000	99,816		28			2.125	2.170	AO	407	1,063	04/14/2014	04/22/2019
983024AM2	WYETH LLC			1	1FE	79,727	109.5790	76,705	70,000	76,115		(2,654)			5.450	1.487	AO	954	3,815	08/14/2013	04/01/2017
984121CG6	XEROX CORP			1	2FE	89,924	100.2490	90,224	90,000	89,938		14			2.750	2.767	MS	729	1,918	12/03/2013	03/15/2019
06366RPR0	BANK OF MONTREAL		I		1FE	79,927	100.5620	80,450	80,000	79,962		24			1.300	1.331	JJ	480	1,037	07/11/2013	07/15/2016
064159DA1	BANK OF NOVA SCOTIA		I		1FE	54,984	100.0690	55,038	55,000	54,990		5			1.100	1.110	JD	30	605	12/10/2013	12/13/2016
20825TAA5	CONOCOPHILLIPS CANADA FUNDING		I	1	1FE	56,749	107.9540	53,977	50,000	54,089		(2,251)			5.625	1.000	AO	594	2,813	10/22/2013	10/15/2016
78008SD86	ROYAL BANK OF CANADA		I		1FE	89,944	100.0380	90,034	90,000	89,978		19			0.850	0.871	MS	240	765	03/05/2013	03/08/2016
87425EAM5	TALISMAN ENERGY INC		I	1	2FE	74,498	96.7030	72,527	75,000	74,556		58			3.750	3.860	FA	1,172	1,406	04/03/2014	02/01/2021
878742AX3	TECK RESOURCES LIMITED		I	1	2FE	74,768	97.0100	72,758	75,000	74,865		41			2.500	2.561	FA	781	1,875	07/30/2012	02/01/2018
89114QAE8	TORONTO-DOMINION BANK/THE		I		1FE	77,684	102.3160	76,737	75,000	76,539		(841)			2.375	1.219	AO	356	1,781	08/14/2013	10/19/2016
893526DH3	TRANSCANADA PIPELINES LTD		I	1	1FE	63,597	101.0110	60,607	60,000	60,682		(1,629)			3.400	0.664	JD	170	2,040	03/11/2013	06/01/2015
055451AF5	BHP BILLITON FINANCE USA LTD		R		1FE	150,024	108.8890	141,556	130,000	138,616		(3,697)			5.400	2.338	MS	1,794	7,020	10/28/2011	03/29/2017
05565QCC0	BP CAPITAL MARKETS PLC		R	1	1FE	49,599	98.9100	49,455	50,000	49,606		7			1.375	1.660	MN	105		12/08/2014	11/06/2017
25243YAS8	DIAGEO CAPITAL PLC		R	1	1FE	59,890	99.6910	59,815	60,000	59,951		37			0.625	0.687	AO	65	375	04/24/2013	04/29/2016
29358QAC3	ENSCO PLC		R	1	2FE	29,959	97.1980	29,159	30,000	29,960		1			4.500	4.516	AO	345		09/24/2014	10/01/2024
539473AG3	LLOYDS TSB BANK PLC		R		1FE	70,637	104.0250	67,616	65,000	67,338		(2,183)			4.875	1.429	JJ	1,408	3,169	06/19/2013	01/21/2016
636274AC6	NATIONAL GRID PLC		R	1	2FE	143,949	107.9450	134,931	125,000	131,515		(3,965)			6.300	2.907	FA	3,281	7,875	09/30/2011	08/01/2016
76720AAE6	RIO TINTO FINANCE USA PLC		R	1	1FE	181,040	99.9590	179,926	180,000	180,920		(120)			1.625	1.417	FA	1,056		09/19/2014	08/21/2017
78010XAG6	ROYAL BANK OF SCOTLAND PLC/THE		R		1FE	121,010	102.0580	117,367	115,000	117,401		(3,292)			3.950	1.039	MS	1,262	4,543	11/21/2013	09/21/2015
822582AZ5	SHELL INTERNATIONAL FIN		R	1	1FE	54,932	100.0600	55,033	55,000	54,957		23			0.900	0.942	MN	63	495	11/12/2013	11/15/2016
85771PAT9	STATOIL ASA		R		1FE	54,855	99.3910	54,665	55,000	54,862		7			1.250	1.340	MN	97		11/03/2014	11/09/2017
89153VAL3	TOTAL CAPITAL INTERNATIONAL SA		R		1FE	99,249	103.6120	103,612	100,000	99,304		55			3.750	3.836	AO	844	2,760	01/08/2014	04/10/2024
893830BC2	TRANSOCEAN INC		R	1	2FE	32,413	81.0330	32,413	40,000	32,413		24	3,915		3.800	5.299	AO	321	760	09/23/2014	10/15/2022
893830BB4	TRANSOCEAN INC		R		2FE	55,347	92.2450	55,347	60,000	55,347		(98)	8,334		6.375	5.314	JD	170	1,913	09/23/2014	12/15/2021
89641UAA9	TRINITY ACQUISITION PLC		R	1	2FE	34,804	103.5970	36,259	35,000	34,826		16			4.625	4.696	FA	612	1,619	08/08/2013	08/15/2023
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						12,625,457	XXX	12,588,544	12,132,000	12,426,543		(99,803)	12,249		XXX	XXX	XXX	126,507	323,738	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
50179MAE1	LB-UBS COMMERCIAL MORTGA C6 A4			1	1FM	141,391	105.7120	137,426	130,000	140,724		(221)			5.372	4.801	MON	388	6,984	10/26/2011	09/15/2039
92936JAZ7	WF-RBS COMMERCIAL MORTGA C5 A2			1	1FM	85,849	102.4300	87,066	85,000	85,797		(17)			2.684	2.639	MON	190	2,281	11/01/2011	11/15/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						227,240	XXX	224,491	215,000	226,521		(239)			XXX	XXX	XXX	578	9,265	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02006NAC3	ALLY AUTO RECEIVABLES T SN1 A3			1	1FE	179,989	99.8250	179,685	180,000	179,992		3			0.750	0.752	MON	38	1,069	02/25/2014	02/21/2017
02005ADF2	ALLY MASTER OWNER TRUST 1 A2			1	1FE	99,977	100.1210	100,121	100,000	99,991		8			1.000	1.008	MON	44	1,000	02/12/2013	02/15/2016
02005AEK0	ALLY MASTER OWNER TRUST 4 A2				1FE	489,879	99.7630	488,839	490,000	489,889		10			4.300	4.306	MON	311	2,900	07/08/2014	06/17/2019
02005AER5	ALLY MASTER OWNER TRUST 5 A2			1	1FE	269,995	99.7300	269,271	270,000	269,995		0			1.600	1.600	MON	192	396	11/04/2014	10/15/2019
03065JAD6	AMERICREDIT AUTOMOBILE 4 A3			1	1FE	39,993	99.6050	39,842	40,000	39,993		0			1.270	1.274	MON	32	25	11/13/2014	07/08/2019
03064VAC2	AMERICREDIT AUTOMOBILE RE 2 A3			1	1FE	224,994	99.6060	224,114	225,000	224,995		1			0.940	0.941	MON	135	1,034	06/03/2014	02/08/2019
03062AAD8	AMERICREDIT AUTOMOBILE RE 3 A3			1	1FE	169,995	99.8530	169,750	170,000	169,996		0			1.150	1.151	MON	114	549	08/20/2014	06/10/2019
05579UAD5	BMW VEHICLE LEASE TRUST 1 A4			1	1FE	69,998	99.9770	69,984	70,000	69,999		0			0.990	0.991	MON	19	470	04/09/2014	08/21/2017
13975HAC0	CAPITAL AUTO RECEIVABLES 2 A3			1	1FE	79,991	100.2230	80,178	80,000	79,992		2			1.260	1.263	MON	28	664	04/16/2014	05/21/2018
13975FAC4	CAPITAL AUTO RECEIVABLES 4 A3			1	1FE	294,996	99.9910	294,973	295,000	294,997		1			1.160	1.160	MON	104	3,216	11/21/2013	03/20/2018
14313PAC1	CARMAX AUTO OWNER TRUS 13-4 A3			1	1FE	124,989	99.8850	124,856	125,000	124,992		2			1.100	1.102	MON	57	1,000	10/30/2013	07/16/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14313TAC3	CARMAX AUTO OWNER TRUST 3 A3			1	1FE	264,979	99.6240	264,004	265,000	264,981		2			1.330	1.332	MON	137	1,042	08/06/2014	06/17/2019
14313UAC0	CARMAX AUTO OWNER TRUST 4 A3			1	1FE	64,994	99.7260	64,822	65,000	64,994		0			1.250	1.252	MON	36	72	11/05/2014	11/15/2019
12632XAC2	CNH EQUIPMENT TRUST 2014- C A3			1	1FE	89,996	99.4820	89,534	90,000	89,997		0			1.050	1.051	MON	42	137	10/16/2014	11/15/2019
12591BAC9	CNH EQUIPMENT TRUST A A3			1	1FE	294,996	99.7280	294,198	295,000	294,997		1			0.840	0.840	MON	110	2,031	02/12/2014	05/15/2019
12623PAC0	CNH EQUIPMENT TRUST B A3			1	1FE	289,664	99.7110	289,162	290,000	289,669		5			0.910	0.911	MON	117	998	12/04/2014	05/15/2019
34530LAE1	FORD CREDIT AUTO LEASE TR B A4			1	1FE	99,986	100.1810	100,181	100,000	99,987		2			1.100	1.104	MON	49	416	07/22/2014	11/15/2017
34530PAD4	FORD CREDIT AUTO OWNER C A3			1	1FE	264,961	99.7110	264,234	265,000	264,962		1			1.060	1.063	MON	125	156	11/18/2014	05/15/2019
34530KAB9	FORD CREDIT AUTO OWNER TR B A3			1	1FE	199,999	99.9240	199,848	200,000	199,999		0			0.900	0.900	MON	80	855	06/17/2014	10/15/2018
34528QCD4	FORD CREDIT FLOORPLAN MAS 1 A1			1	1FE	409,898	99.9940	409,975	410,000	409,937		20			0.850	0.855	MON	155	3,485	01/15/2013	01/15/2018
36159LBS4	GE DEALER FLOORPLAN 2012-1 A			1	1FE	100,000	100.0170	100,017	100,000	100,000					1.500	1.500	MON	46	740	02/14/2012	02/20/2017
36159LCK0	GE DEALER FLOORPLAN MASTER 1 A			1	1FE	400,000	99.9030	399,612	400,000	400,000					1.000	1.000	MON	72	910	07/16/2014	07/20/2019
36163TAC7	GE EQUIPMENT MIDTICKET LL 1 A3			1	1FE	264,998	99.9510	264,870	265,000	264,998		0			1.140	1.140	MON	76	797	09/09/2014	05/22/2018
36163NAD8	GE EQUIPMENT TRANSPORTATI 1 A4			1	1FE	169,950	99.9090	169,845	170,000	169,953		3			1.660	1.664	MON	63	1,293	06/10/2014	08/23/2022
36163GAC5	GE EQUIPMENT TRANSPORTATI 2 A3			1	1FE	354,983	100.2190	355,777	355,000	354,988		4			1.210	1.211	MON	72	3,266	10/23/2013	09/25/2017
41284AAD0	HARLEY-DAVIDSON MOTORCYCL 1 A3			1	1FE	99,974	99.8100	99,810	100,000	99,977		3			1.100	1.105	MON	49	730	04/08/2014	09/15/2019
41283TAC2	HARLEY-DAVIDSON MOTORCYCL 1 A3			1	1FE	31,268	100.0410	31,286	31,274	31,271		5			0.680	0.684	MON	8	213	07/17/2012	04/17/2017
43814JAC8	HONDA AUTO RECEIVABLES 14-4 A3			1	1FE	224,960	99.7550	224,450	225,000	224,961		1			0.990	0.995	MON	87	118	11/19/2014	09/17/2018
43814GAC4	HONDA AUTO RECEIVABLES OW 2 A3			1	1FE	69,992	99.7790	69,845	70,000	69,993		1			0.770	0.773	MON	3	310	05/13/2014	03/29/2018
43814HAC2	HONDA AUTO RECEVEIVABLES 3 A3			1	1FE	209,959	99.6650	209,297	210,000	209,963		4			0.880	0.885	MON	82	590	08/12/2014	06/15/2018
44890RAC5	HYUNDAI AUTO RECEIVABLES A A3			1	1FE	39,993	99.8740	39,950	40,000	39,994		1			0.790	0.794	MON	13	272	01/28/2014	07/16/2018
47787VAC5	JOHN DEERE OWNER TR A A3			1	1FE	89,986	99.9540	89,959	90,000	89,988		3			0.920	0.924	MON	35	566	04/02/2014	04/16/2018
477877AD6	JOHN DEERE OWNER TRUST 20 B A3			1	1FE	49,989	99.6080	49,804	50,000	49,990		1			1.070	1.075	MON	24	152	08/26/2014	11/15/2018
63938EAA2	NAVIENT STUDENT 14-1 A1				1FE	152,662	99.7700	152,311	152,662	152,662					1.000	1.000	MON	25	370	05/20/2014	03/25/2021
65477NAE6	NISSAN AUTO LEASE TRUST A A4			1	1FE	159,979	99.8430	159,749	160,000	159,981		2			1.040	1.042	MON	74	818	06/10/2014	10/15/2019
65477KAD4	NISSAN AUTO LEASE TRUST B A3			1	1FE	89,999	100.0780	90,070	90,000	89,999		0			0.750	0.751	MON	30	675	10/22/2013	06/15/2016
65477WAC0	NISSAN AUTO RECEIVABLES B A3			1	1FE	84,997	99.7520	84,789	85,000	84,997		0			1.110	1.111	MON	55		12/03/2014	05/15/2019
65477PAC5	NISSAN AUTO RECEIVABLES O A A3			1	1FE	54,987	99.7740	54,876	55,000	54,990		2			0.930	0.935	MON	23	326	02/11/2014	08/15/2018
65477MAC2	NISSAN AUTO RECEIVABLES O C A3			1	1FE	79,983	99.7570	79,806	80,000	79,987		3			0.670	0.674	MON	24	542	12/04/2013	08/15/2018
80283XAD9	SANTANDER DRIVE AUTO REC 3 A3			1	1FE	129,999	99.7700	129,701	130,000	129,999		0			0.810	0.810	MON	44	518	06/11/2014	07/16/2018
80283YAD7	SANTANDER DRIVE AUTO RECE 4 A3			1	1FE	249,988	99.8770	249,693	250,000	249,989		1			1.080	1.081	MON	225	660	09/10/2014	09/17/2018
80284AAD8	SANTANDER DRIVE AUTO RECE 5 A3			1	1FE	64,991	99.8480	64,901	65,000	64,992		0			1.150	1.153	MON	33	42	11/19/2014	01/15/2019
92867QAD3	VOLKSWAGEN AUTO LEASE TRU A A3			1	1FE	234,981	99.6810	234,250	235,000	234,986		5			0.800	0.803	MON	57	1,608	02/04/2014	04/20/2017
98161DAD2	WORLD OMNI AUTOMOB 14-A A3			1	1FE	254,983	100.2130	255,543	255,000	254,984		2			1.160	1.162	MON	131	723	09/10/2014	09/15/2017
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,687,870	XXX	7,677,782	7,688,936	7,687,996		100			XXX	XXX	XXX	3,277	37,750	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						20,540,567	XXX	20,490,817	20,035,936	20,341,059		(99,941)	12,249		XXX	XXX	XXX	130,362	370,752	XXX	XXX
7799999 Subtotals - Issuer Obligations						45,582,053	XXX	45,222,089	43,317,108	44,681,791	(34,092)	(370,260)	12,249		XXX	XXX	XXX	331,701	942,259	XXX	XXX
7899999 Subtotals - Residential Mortgage-Backed Securities						10,007,332	XXX	10,117,360	9,533,126	9,928,671		(119,601)			XXX	XXX	XXX	30,556	299,933	XXX	XXX
7999999 Subtotals - Commercial Mortgage-Backed Securities						227,240	XXX	224,491	215,000	226,521		(239)			XXX	XXX	XXX	578	9,265	XXX	XXX
8099999 Subtotals - Other Loan-Backed and Structured Securities						7,687,870	XXX	7,677,782	7,688,936	7,687,996		100			XXX	XXX	XXX	3,277	37,750	XXX	XXX
8399999 Grand Total - Bonds						63,504,495	XXX	63,241,722	60,754,170	62,524,979	(34,092)	(490,000)	12,249		XXX	XXX	XXX	366,112	1,289,206	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	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	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		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
90214J101	2U INC			920.000	18,087	19.660	18,087	11,346				6,742		6,742		L	05/09/2014
00287Y109	ABBVIE INC			3,045.000	199,265	65.440	199,265	152,154		3,840		40,824		40,824		L	10/23/2013
00507V109	ACTIVISION BLIZZARD INC			2,075.000	41,811	20.150	41,811	45,895				(4,083)		(4,083)		L	09/09/2014
00738A106	ADTRAN INC			337.000	7,347	21.800	7,347	5,015		121		(1,756)		(1,756)		L	12/07/2006
007974108	ADVENT SOFTWARE INC			549.000	16,821	30.640	16,821	13,213	71	143		(2,367)		(2,367)		L	04/05/2012
00130H105	AES CORP/THE			4,435.000	61,070	13.770	61,070	58,412		887		(3,282)		(3,282)		L	04/03/2013
001084102	AGCO CORP			120.000	5,424	45.200	5,424	5,224				200		200		L	12/08/2014
00971T101	AKAMAI TECHNOLOGIES INC			520.000	32,739	62.960	32,739	15,383				8,206		8,206		L	05/21/2012
012653101	ALBEMARLE CORP			417.000	25,074	60.130	25,074	19,128	115	486		(1,359)		(1,359)		L	05/03/2010
01741R102	ALLEGHENY TECHNOLOGIES INC			1,019.000	35,431	34.770	35,431	29,822		716		(259)		(259)		L	06/04/2012
01988P108	ALLSCRIPTS HEALTHCARE SOLUTION			1,270.000	16,218	12.770	16,218	16,423				(205)		(205)		L	10/14/2014
020002101	ALLSTATE CORP/THE			1,385.000	97,296	70.250	97,296	76,368	388	1,114		19,776		19,776		L	10/23/2013
021441100	ALTERA CORP			527.000	19,467	36.940	19,467	19,208		372		2,334		2,334		L	08/30/2013
02376R102	AMERICAN AIRLS GROUP INC			666.000	35,718	53.630	35,718	4,347		133		18,901		18,901		L	12/09/2013
031100100	AMETEK INC			1,060.000	55,788	52.630	55,788	49,034		378		(42)		(42)		L	09/27/2013
037604105	APOLLO EDUCATION GROUP INC			1,025.000	34,963	34.110	34,963	32,995				1,968		1,968		L	01/24/2014
037833100	APPLE INC			3,820.000	421,652	110.380	421,652	309,419		5,568		100,409		100,409		L	01/23/2014
04013V108	ARES COMMERCIAL REAL ESTATE			1,390.000	15,957	11.480	15,957	17,873	348	1,170		(2,011)		(2,011)		L	12/05/2013
04247X102	ARMSTRONG WORLD INDUSTRIES INC			410.000	20,959	51.120	20,959	21,568				(1,458)		(1,458)		L	02/25/2014
049513104	ATMEL CORP			2,424.000	20,349	8.395	20,349	18,630				704		704		L	10/22/2013
052800109	AUTOLIV INC			293.000	31,093	106.120	31,093	15,416		663		4,196		4,196		L	07/14/2010
053611109	AVERY DENNISON CORP			530.000	27,496	51.880	27,496	24,967		186		2,530		2,530		L	09/15/2014
054303102	AVON PRODUCTS INC			545.000	5,118	9.390	5,118	5,346				(228)		(228)		L	12/08/2014
054937107	BB&T CORP			665.000	25,862	38.890	25,862	20,562		662		1,044		1,044		L	02/05/2013
077454106	BELDEN INC			1,040.000	81,962	78.810	81,962	23,107	52	227		8,694		8,694		L	06/07/2010
084423102	BERKLEY W R CORP COM			696.000	35,677	51.260	35,677	15,238		1,023		5,478		5,478		L	03/03/2009
084670702	BERKSHIRE HATHAWAY INC			1,397.000	209,760	150.150	209,760	112,299				44,131		44,131		L	01/10/2011
08579W103	BERRY PLASTICS GROUP INC			1,970.000	62,154	31.550	62,154	33,508				15,287		15,287		L	04/19/2013
09061G101	BIOMARIN PHARMACEUTICAL COM			132.000	11,933	90.400	11,933	1,562				2,647		2,647		L	02/20/2009
09739D100	BOISE CASCADE LLC			740.000	27,491	37.150	27,491	16,650				5,676		5,676		L	11/07/2013
10921T101	BRIGHTCOVE INC			4,170.000	32,443	7.780	32,443	29,226				(13,665)		(13,665)		L	04/09/2013
111621306	BROCADE COMMUNICATIONS SYSTEMS			4,255.000	50,379	11.840	50,379	33,961	149	327		12,637		12,637		L	09/19/2013
127055101	CABOT CORP			542.000	23,772	43.860	23,772	8,293		466		(4,087)		(4,087)		L	10/24/2008
127097103	CABOT OIL & GAS CORP COM			800.000	23,688	29.610	23,688	6,303		64		(7,320)		(7,320)		L	06/29/2010
13057Q107	CALIFORNIA RESOURCES CORP			132.000	727	5.510	727	988				(261)		(261)		L	12/01/2014
14040H105	CAPITAL ONE FINANCIAL CORP			1,935.000	159,734	82.550	159,734	122,685		1,917		11,705		11,705		L	04/24/2013
14149Y108	CARDINAL HEALTH INC			1,220.000	98,491	80.730	98,491	52,547	418	1,574		16,982		16,982		L	03/30/2012
141665109	CAREER EDUCATION CORP			98.000	682	6.960	682	565				117		117		L	11/21/2014
142339100	CARLISLE COS INC			227.000	20,484	90.240	20,484	4,699		213		2,461		2,461		L	05/04/2007
144577103	CARRIZO OIL & GAS INC			1,523.000	63,357	41.600	63,357	32,398				(4,828)		(4,828)		L	06/12/2012
149123101	CATERPILLAR INC			707.000	64,712	91.530	64,712	60,805		1,699		148		148		L	11/14/2013
150870103	CELANESE CORP			1,410.000	84,544	59.960	84,544	85,981		865		(1,437)		(1,437)		L	04/30/2014
151020104	CELGENE CORP			1,920.000	214,771	111.860	214,771	55,009				52,560		52,560		L	08/03/2011
15117E107	CELLADON CORP			640.000	12,499	19.530	12,499	7,451				5,048		5,048		L	11/05/2014
168615102	CHICO'S FAS INC			886.000	14,362	16.210	14,362	5,658		285		(2,056)		(2,056)		L	10/31/2008
17275R102	CISCO SYSTEMS INC			4,120.000	114,598	27.815	114,598	84,727		3,049		22,186		22,186		L	02/09/2012
172967424	CITIGROUP INC			5,273.000	285,322	54.110	285,322	223,067		137		12,247		12,247		L	09/11/2012
189754104	COACH INC			140.000	5,258	37.560	5,258	5,058				200		200		L	12/17/2014
19239V302	COGENT COMMUNICATIONS GROUP			1,920.000	67,949	35.390	67,949	17,822		1,925		(7,719)		(7,719)		L	10/21/2009
20030N101	COMCAST CORP			4,190.000	243,062	58.010	243,062	128,947		3,103		25,200		25,200		L	10/31/2011
20854P109	CONSOL ENERGY INC			315.000	10,650	33.810	10,650	15,874		79		(1,332)		(1,332)		L	04/13/2011
21036P108	CONSTELLATION BRANDS INC			800.000	78,536	98.170	78,536	71,061				7,475		7,475		L	10/24/2014
212015101	CONTINENTAL RESOURCES INC			688.000	26,392	38.360	26,392	7,124				(12,315)		(12,315)		L	10/16/2008
21240D107	CONTROL4 CORP			750.000	11,528	15.370	11,528	9,615				1,912		1,912		L	09/23/2014
216648402	COOPER COS INC/THE			1,162.000	188,349	162.090	188,349	92,119		69		43,776		43,776		L	06/07/2012
22160K105	COSTCO WHOLESALE CORP			730.000	103,478	141.750	103,478	75,965		1,004		16,593		16,593		L	01/29/2013
224399105	CRANE CO			510.000	29,937	58.700	29,937	35,777		466		(5,840)		(5,840)		L	04/07/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
228368106	CROWN HOLDINGS INC			690.000	35,121	50.900	35,121	29,244				4,368		4,368		L	07/16/2013
126408103	CSX CORP			1,750.000	63,403	36.230	63,403	44,292		1,207		14,158		14,158		L	05/06/2013
126650100	CVS CAREMARK CORP			1,185.000	114,127	96.310	114,127	58,458		1,303		29,317		29,317		L	07/22/2013
232806109	CYPRESS SEMICONDUCTOR CORP			2,978.000	42,526	14.280	42,526	29,244	328	832		11,267		11,267		L	10/22/2012
235851102	DANAHER CORP			940.000	80,567	85.710	80,567	48,800	94	306		7,999		7,999		L	06/14/2011
247361702	DELTA AIR LINES INC			1,295.000	63,701	49.190	63,701	47,799		193		15,902		15,902		L	07/02/2014
252131107	DEXCOM INC			1,566.000	86,208	55.050	86,208	5,458				30,756		30,756		L	01/30/2009
254709108	DISCOVER FINANCIAL SERVICES			1,050.000	68,765	65.490	68,765	37,296		859		9,447		9,447		L	01/24/2013
25470F104	DISCOVERY COMMUNICATIONS INC			155.000	5,340	34.450	5,340	5,246				93		93		L	12/05/2014
256746108	DOLLAR TREE INC			1,310.000	92,198	70.380	92,198	72,824				19,374		19,374		L	10/13/2014
260003108	DOVER CORP			150.000	10,758	71.720	10,758	7,514		302		(1,321)		(1,321)		L	09/24/2012
262037104	DRIL-QUIP INC			337.000	25,858	76.730	25,858	6,912				(11,188)		(11,188)		L	08/07/2007
23335C101	DTS INC/CA			1,098.000	33,764	30.750	33,764	25,145				7,510		7,510		L	08/24/2011
269246401	E*TRADE FINANCIAL CORP			860.000	20,859	24.255	20,859	17,472				3,387		3,387		L	10/09/2014
26969P108	EAGLE MATERIALS INC			710.000	53,981	76.030	53,981	17,707	71	284		(994)		(994)		L	05/06/2011
28176E108	EDWARDS LIFESCIENCES CORP			242.000	30,826	127.380	30,826	15,703				14,836		14,836		L	04/24/2013
285512109	ELECTRONIC ARTS INC			879.000	41,326	47.015	41,326	11,143				21,162		21,162		L	10/23/2012
28849P100	ELLIE MAE INC			470.000	18,950	40.320	18,950	11,972				6,979		6,979		L	04/08/2014
268648102	EMC CORP/MA			5,495.000	163,421	29.740	163,421	149,047	632	1,417		14,374		14,374		L	03/18/2014
29101U209	EMERALD OIL INC			5,040.000	6,048	1.200	6,048	28,737				(22,689)		(22,689)		L	07/29/2014
291011104	EMERSON ELECTRIC CO			380.000	23,457	61.730	23,457	25,720		359		(2,263)		(2,263)		L	07/08/2014
29265N108	ENERGEN CORP			440.000	28,054	63.760	28,054	33,691		79		(5,637)		(5,637)		L	05/15/2014
26875P101	EOG RESOURCES INC			510.000	46,956	92.070	46,956	32,755		179		2,782		2,782		L	02/27/2013
26884L109	EQT CORP			495.000	37,472	75.700	37,472	51,800		42		(14,328)		(14,328)		L	04/08/2014
518439104	ESTEE LAUDER COS INC/THE			990.000	75,438	76.200	75,438	72,184		645		3,254		3,254		L	04/16/2014
30219G108	EXPRESS SCRIPTS HOLDING CO			1,045.000	88,480	84.670	88,480	67,927				14,186		14,186		L	05/09/2013
30231G102	EXXON MOBIL CORP			440.000	40,678	92.450	40,678	40,879		2,041		(3,831)		(3,831)		L	11/04/2013
30303M102	FACEBOOK INC			1,640.000	127,953	78.020	127,953	77,569				35,879		35,879		L	09/17/2013
303726103	FAIRCHILD SEMICONDUCTOR INTERN			1,809.000	30,536	16.880	30,536	22,691				6,386		6,386		L	10/20/2011
31620M106	FIDELITY NATIONAL INFORMATION			370.000	23,014	62.200	23,014	19,687		283		3,327		3,327		L	04/02/2014
316773100	FIFTH THIRD BANCORP			3,840.000	78,240	20.375	78,240	60,957	499	1,523		(728)		(728)		L	02/11/2013
343412102	FLUOR CORP			90.000	5,457	60.630	5,457	5,317				139		139		L	12/17/2014
302491303	FMC CORP			425.000	24,238	57.030	24,238	29,223	64	268		(7,833)		(7,833)		L	10/01/2013
34959E109	FORTINET INC			1,047.000	32,101	30.660	32,101	18,172				12,072		12,072		L	11/08/2013
35138V102	FOX FACTORY HOLDING CORP			1,782.000	28,922	16.230	28,922	27,078				1,844		1,844		L	07/29/2014
35671D857	FREEPORT-MCMORAN INC			435.000	10,162	23.360	10,162	10,631				(470)		(470)		L	12/08/2014
364760108	GAP INC/THE			1,140.000	48,005	42.110	48,005	42,901				5,104		5,104		L	10/30/2014
369550108	GENERAL DYNAMICS CORP			220.000	30,276	137.620	30,276	26,733				3,543		3,543		L	10/10/2014
375558103	GILEAD SCIENCES INC			150.000	14,139	94.260	14,139	13,294				845		845		L	12/23/2014
37940X102	GLOBAL PAYMENTS INC			380.000	30,677	80.730	30,677	24,801		27		4,608		4,608		L	10/03/2013
37954N206	GLOBE SPECIALTY METALS INC			2,125.000	36,614	17.230	36,614	30,061		624		(1,261)		(1,261)		L	04/15/2013
38046C109	GOGO INC			1,961.000	32,415	16.530	32,415	31,832				584		584		L	08/14/2014
38259P706	GOOGLE INC			194.000	102,122	526.400	102,122	60,106				42,016		42,016		L	04/03/2014
38259P508	GOOGLE INC			194.000	102,948	530.660	102,948	61,463				(6,483)		(6,483)		L	08/06/2012
39304D102	GREEN DOT CORP			754.000	15,449	20.490	15,449	10,559				(3,514)		(3,514)		L	05/18/2012
406216101	HALLIBURTON CO			1,500.000	58,995	39.330	58,995	58,484		1,011		(17,130)		(17,130)		L	01/07/2013
413086109	HARMAN INTERNATIONAL INDUSTRIE			439.000	46,846	106.710	46,846	13,592		592		10,914		10,914		L	06/04/2010
415864107	HARSCO CORP			646.000	12,203	18.890	12,203	12,668		579		(5,904)		(5,904)		L	05/16/2012
404132102	HCC INSURANCE HOLDINGS INC			410.000	21,943	53.520	21,943	11,152	121	398		3,026		3,026		L	10/26/2011
422368100	HEARTWARE INTERNATIONAL INC			205.000	15,053	73.430	15,053	15,539				(4,196)		(4,196)		L	08/30/2013
427866108	HERSHEY CO/THE			880.000	91,458	103.930	91,458	49,318		1,868		5,896		5,896		L	08/08/2011
437076102	HOME DEPOT INC/THE			1,055.000	110,743	104.970	110,743	74,792		2,122		25,119		25,119		L	04/25/2014
438516106	HONEYWELL INTERNATIONAL INC			245.000	24,480	99.920	24,480	13,725		476		2,095		2,095		L	06/13/2011
440694305	HORSEHEAD HOLDING CORP			602.000	9,530	15.830	9,530	5,499				(229)		(229)		L	05/31/2012
443320106	HUB GROUP INC CL A			540.000	20,563	38.080	20,563	13,746				(972)		(972)		L	08/11/2010
443510201	HUBBELL INC			95.000	10,149	106.830	10,149	3,105		233		(197)		(197)		L	07/14/2008
447011107	HUNTSMAN CORP			1,745.000	39,751	22.780	39,751	39,751		510			4,955	(4,955)		L	04/29/2014
452327109	ILLUMINA INC			351.000	64,788	184.580	64,788	21,515				25,970		25,970		L	09/23/2011
45784P101	INSULET CORP			1,918.000	88,343	46.060	88,343	9,668				17,185		17,185		L	11/24/2008

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
458118106	INTEGRATED DEVICE TECH INC			1,365.000	26,754	19.600	26,754	7,906				12,858		12,858		L	05/19/2010
460146103	INTERNATIONAL PAPER CO			740.000	39,649	53.580	39,649	32,005		1,143		5,055		5,055		L	10/10/2012
46071F103	INTERSECT ENT INC			168.000	3,116	18.550	3,116	1,848				1,268		1,268		L	07/24/2014
460254105	INTL RECTIFIER CORP			740.000	29,526	39.900	29,526	9,990				10,234		10,234		L	11/20/2008
465741106	ITRON INC			847.000	35,820	42.290	35,820	34,354				1,519		1,519		L	02/27/2013
466313103	JABIL CIRCUIT INC			1,450.000	31,654	21.830	31,654	21,281		501		6,366		6,366		L	12/18/2013
477143101	JETBLUE AIRWAYS CORP			2,389.000	37,890	15.860	37,890	14,928				16,718		16,718		L	05/25/2010
478160104	JOHNSON & JOHNSON			1,265.000	132,281	104.570	132,281	79,434		3,510		16,420		16,420		L	01/19/2012
46625H100	JPMORGAN CHASE & CO			4,505.000	281,923	62.580	281,923	203,880		6,053		18,004		18,004		L	05/11/2012
485170302	KANSAS CITY SOUTHERN COM NEW			88.000	10,739	122.030	10,739	1,316	25	102		(158)		(158)		L	03/03/2009
48238T109	KAR AUCTION SERVICES INC			710.000	24,602	34.650	24,602	12,426	192	710		3,621		3,621		L	12/07/2012
48242W106	KBR INC			388.000	6,577	16.950	6,577	6,577	31	148		(1,397)	4,399	(5,797)		L	04/15/2013
497266106	KIRBY CORP			168.000	13,564	80.740	13,564	2,894				(3,110)		(3,110)		L	04/02/2004
50077C106	KRATON PERFORMANCE POLYMERS IN			2,260.000	46,985	20.790	46,985	44,584				(3,580)		(3,580)		L	08/21/2013
512807108	LAM RESEARCH CORP			900.000	71,406	79.340	71,406	63,450	162	177		7,956		7,956		L	08/19/2014
521865204	LEAR CORP			520.000	51,002	98.080	51,002	22,038		458		8,897		8,897		L	08/08/2011
526107107	LENNOX INTERNATIONAL INC			652.000	61,986	95.070	61,986	18,876	196	714		6,527		6,527		L	08/08/2011
527288104	LEUCADIA NATIONAL CORP			927.000	20,783	22.420	20,783	14,430		253		(5,488)		(5,488)		L	03/01/2013
530307305	LIBERTY BROADBAND CORP			225.000	11,210	49.820	11,210	5,327				5,882		5,882		L	11/05/2014
530307107	LIBERTY BROADBAND CORP			112.000	5,610	50.090	5,610	2,731		646		2,879		2,879		L	11/05/2014
530307115	LIBERTY BROADBAND CORP RT PUR COM SER C			68.000	646	9.500	646	646								L	12/11/2014
531229102	LIBERTY MEDIA CORP			451.000	15,907	35.270	15,907	3,031				7,991		7,991		L	01/14/2013
531229300	LIBERTY MEDIA CORP			902.000	31,597	35.030	31,597	14,887				22,559		22,559		L	07/24/2014
539830109	LOCKHEED MARTIN CORP			535.000	103,025	192.570	103,025	70,902		2,911		22,374		22,374		L	07/25/2013
546347105	LOUISIANA-PACIFIC CORP			2,995.000	49,597	16.560	49,597	49,363				234		234		L	03/12/2014
50212V100	LPL FINANCIAL HOLDINGS INC			418.000	18,622	44.550	18,622	12,541		322		(329)		(329)		L	10/23/2012
55616P104	MACY'S INC			520.000	34,190	65.750	34,190	25,191	163	616		6,422		6,422		L	05/03/2013
56585A102	MARATHON PETROLEUM CORP			500.000	45,130	90.260	45,130	46,214		692		(1,084)		(1,084)		L	04/30/2014
567908108	MARINEMAX INC			974.000	19,529	20.050	19,529	15,172				4,357		4,357		L	03/12/2014
573284106	MARTIN MARIETTA MATERIALS INC			161.000	17,762	110.320	17,762	14,175		281		1,671		1,671		L	11/15/2012
576323109	MASTEC INC			730.000	16,505	22.610	16,505	19,869				(3,364)		(3,364)		L	10/08/2014
57772K101	MAXIM INTEGRATED PRODUCTS			915.000	29,161	31.870	29,161	10,449		988		3,633		3,633		L	07/09/2008
58155Q103	MCKESSON CORP			90.000	18,682	207.580	18,682	8,058	22	96		4,156		4,156		L	09/06/2012
58502B106	MEDNAX INC COM			615.000	40,658	66.110	40,658	12,208				7,829		7,829		L	05/20/2010
585055106	MEDTRONIC INC			940.000	67,868	72.200	67,868	56,655	287	754		11,213		11,213		L	03/12/2014
59001K100	MERITOR INC			2,475.000	37,496	15.150	37,496	18,245				11,682		11,682		L	04/11/2011
59156R108	METLIFE INC			570.000	30,831	54.090	30,831	17,475		779		97		97		L	01/05/2012
595112103	MICRON TECHNOLOGY INC			1,190.000	41,662	35.010	41,662	34,283				7,379		7,379		L	10/21/2014
595137100	MICROSEMI CORP			165.000	4,683	28.380	4,683	1,769				566		566		L	05/16/2007
594918104	MICROSOFT CORP			5,180.000	240,611	46.450	240,611	220,031		2,963		12,584		12,584		L	09/05/2014
607828100	MODINE MANUFACTURING CO			1,330.000	18,088	13.600	18,088	13,359				857		857		L	04/15/2013
609839105	MONOLITHIC POWER SYSTEMS INC			1,215.000	60,434	49.740	60,434	17,013	182	365		18,322		18,322		L	02/25/2011
61166W101	MONSANTO CO			800.000	95,576	119.470	95,576	74,389		1,377		3,474		3,474		L	06/05/2013
55345K103	MRC GLOBAL INC			1,344.000	20,362	15.150	20,362	30,205				(22,996)		(22,996)		L	11/09/2012
62855J104	MYRIAD GENETICS INC			754.000	25,681	34.060	25,681	20,118				9,862		9,862		L	06/14/2013
637071101	NATIONAL OILWELL VARCO INC			1,075.000	70,445	65.530	70,445	72,777		1,785		(7,350)		(7,350)		L	04/13/2011
674599105	OCCIDENTAL PETROLEUM CORP			840.000	67,712	80.610	67,712	67,842	605	1,730		(4,952)		(4,952)		L	06/04/2013
681904108	OMNICARE INC			685.000	49,957	72.930	49,957	23,722		562		8,610		8,610		L	08/02/2012
681919106	OMNICOM GROUP INC			295.000	22,854	77.470	22,854	13,431	148	531		915		915		L	05/12/2011
682189105	ON SEMICONDUCTOR CORP			4,644.000	47,044	10.130	47,044	33,864				8,670		8,670		L	01/10/2013
68389X105	ORACLE CORP			1,745.000	78,473	44.970	78,473	71,383		462		7,090		7,090		L	04/01/2014
690768403	OWENS-ILLINOIS INC			75.000	2,024	26.990	2,024	1,926				99		99		L	12/18/2014
693718108	PACCAR INC			960.000	65,290	68.010	65,290	48,714	960	1,197		8,181		8,181		L	08/08/2014
695156109	PACKAGING CORP OF AMERICA			300.000	23,415	78.050	23,415	3,760	120	524		4,431		4,431		L	10/22/2008
695263103	PACWEST BANCORP			1,636.000	74,373	45.460	74,373	31,317		1,636		43,056		43,056		L	04/08/2014
696429307	PALL CORP			344.000	34,816	101.210	34,816	7,934		389		5,456		5,456		L	04/02/2004
717081103	PFIZER INC			4,855.000	151,233	31.150	151,233	127,036		5,267		2,525		2,525		L	09/23/2010
718546104	PHILLIPS 66			1,225.000	87,833	71.700	87,833	76,638		2,283		(7,801)		(7,801)		L	07/27/2012
733174700	POPULAR INC			1,211.000	41,235	34.050	41,235	20,055				6,239		6,239		L	06/04/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
693506107	PPG INDUSTRIES INC			460.000	106,329	231.150	106,329	70,449		1,095		18,147		18,147		L	09/09/2013
740189105	PRECISION CASTPARTS CORP			355.000	85,512	240.880	85,512	69,736		46		(8,896)		(8,896)		L	02/06/2014
740585104	PREMIERE GLOBAL SERVICES INC			2,812.000	29,863	10.620	29,863	25,207				(3,148)		(3,148)		L	05/06/2010
741503403	PRICELINE.COM INC			94.000	107,180	1,140.210	107,180	66,381				(2,086)		(2,086)		L	01/07/2013
74164F103	PRIMORIS SERVICES CORP			488.000	11,341	23.240	11,341	6,791	20	74		(3,850)		(3,850)		L	11/01/2012
744320102	PRUDENTIAL FINANCIAL INC			535.000	48,396	90.460	48,396	47,522		575		874		874		L	06/06/2014
74733V100	QEP RESOURCES INC			1,460.000	29,521	20.220	29,521	43,837		90		(14,315)		(14,315)		L	04/07/2014
747277101	QLOGIC CORP			2,327.000	30,996	13.320	30,996	21,840				9,155		9,155		L	09/05/2014
747525103	QUALCOMM INC			1,425.000	105,920	74.330	105,920	90,830		2,441		114		114		L	01/07/2013
74762E102	QUANTA SERVICES INC			842.000	23,904	28.390	23,904	14,592				(2,669)		(2,669)		L	08/08/2011
74834L100	QUEST DIAGNOSTICS INC/DE			530.000	35,542	67.060	35,542	30,106		591		7,337		7,337		L	09/20/2013
74837P108	QUICKLOGIC CORP			7,330.000	23,016	3.140	23,016	26,360				(3,344)		(3,344)		L	04/28/2014
74874Q100	QUINSTREET INC			2,166.000	13,148	6.070	13,148	13,148				5,632	10,741	(5,110)		L	08/08/2011
754730109	RAYMOND JAMES FINL INC COM			608.000	34,832	57.290	34,832	18,265	109	389		3,101		3,101		L	05/25/2010
755111507	RAYTHEON CO			685.000	74,096	108.170	74,096	39,047		1,498		11,245		11,245		L	04/14/2014
75524W108	RE/MAX HOLDINGS INC			13.000	445	34.250	445	286		3		28		28		L	10/01/2013
761565100	REX ENERGY CORP COM			654.000	3,335	5.100	3,335	3,335				(6,141)	3,414	(9,555)		L	08/24/2010
762760106	RICE ENERGY INC			400.000	8,388	20.970	8,388	10,974				(2,586)		(2,586)		L	08/14/2014
775133101	ROGERS CORP			813.000	66,211	81.440	66,211	23,463				16,211		16,211		L	11/02/2010
779376102	ROVI CORP			2,245.000	50,715	22.590	50,715	24,791				6,475		6,475		L	02/03/2014
74973W107	RTI INTERNATIONAL METALS INC			227.000	5,734	25.260	5,734	3,248				(2,032)		(2,032)		L	09/26/2008
79466L302	SALESFORCE.COM INC			1,740.000	103,199	59.310	103,199	73,523				7,949		7,949		L	11/29/2012
80007P307	SANDRIDGE ENERGY INC			2,538.000	4,619	1.820	4,619	4,619				0	7,696	(7,696)		L	09/10/2014
800677106	SANGAMO BIOSCIENCES INC			725.000	11,027	15.210	11,027	9,844				1,183		1,183		L	05/07/2014
78388J106	SBA COMMUNICATIONS CORP			264.000	29,241	110.760	29,241	10,145				5,523		5,523		L	04/18/2011
811065101	SCRIPPS NETWORKS INTERACTIVE I			390.000	29,355	75.270	29,355	31,045		152		(1,690)		(1,690)		L	06/16/2014
811699107	SEACHANGE INTERNATIONAL INC			1,433.000	9,143	6.380	9,143	9,359				(459)		(459)		L	12/15/2014
81616X103	SELECT COMFORT CORP			1,413.000	38,193	27.030	38,193	26,656				9,695		9,695		L	06/25/2012
816850101	SEMTECH CORP			469.000	12,930	27.570	12,930	10,557				2,374		2,374		L	01/27/2014
826919102	SILICON LABORATORIES			264.000	12,572	47.620	12,572	6,542				1,138		1,138		L	06/22/2007
82817Q103	SILVER SPRING NETWORKS INC			1,821.000	15,351	8.430	15,351	15,048				303		303		L	10/09/2014
83001A102	SIX FLAGS ENTERTAINMENT CORP			590.000	25,459	43.150	25,459	23,573		1,032		2,106		2,106		L	11/15/2013
83088M102	SKYWORKS SOLUTIONS INC			864.000	62,821	72.710	62,821	7,793		302		38,146		38,146		L	06/24/2013
855244109	STARBUCKS CORP			840.000	68,922	82.050	68,922	46,778		784		3,643		3,643		L	05/23/2012
857477103	STATE STREET CORP			1,010.000	79,285	78.500	79,285	54,525	303	1,131		5,161		5,161		L	05/03/2013
86101X104	STOCK BUILDING SUPPLY HOLDINGS			1,526.000	23,378	15.320	23,378	23,274				105		105		L	05/07/2014
86732Y109	SUNEDISON INC			1,318.000	25,714	19.510	25,714	7,098				8,514		8,514		L	06/03/2013
87157D109	SYNAPTICS INC			477.000	32,837	68.840	32,837	13,955				7,829		7,829		L	11/16/2012
87582Y108	TANGOE INC			1,500.000	19,545	13.030	19,545	19,491				54		54		L	09/10/2014
880349105	TENNECO INC			161.000	9,114	56.610	9,114	4,076				6		6		L	07/24/2012
880779103	TEREX CORP			190.000	5,297	27.880	5,297	5,359				(62)		(62)		L	12/08/2014
88164L100	TESSERA TECHNOLOGIES INC			1,237.000	44,235	35.760	44,235	22,630		1,183		21,080		21,080		L	08/16/2013
883203101	TEXTRON INC			1,880.000	79,167	42.110	79,167	80,759	38			(1,593)		(1,593)		L	11/19/2014
883556102	THERMO FISHER SCIENTIFIC INC			555.000	69,536	125.290	69,536	30,043	83	469		7,737		7,737		L	04/23/2012
887228104	TIME INC			546.000	13,437	24.610	13,437	10,676		104		2,761		2,761		L	09/05/2014
887317303	TIME WARNER INC			503.000	42,966	85.420	42,966	23,954		652		9,109		9,109		L	06/05/2014
888706108	TIVO INC			2,057.000	24,355	11.840	24,355	20,200				(2,633)		(2,633)		L	05/12/2011
89417E109	TRAVELERS COS INC/THE			640.000	67,744	105.850	67,744	54,216		1,315		11,264		11,264		L	04/28/2014
89531P105	TREX CO INC			586.000	24,952	42.580	24,952	4,667				1,650		1,650		L	08/19/2011
89674K103	TRIQUINT SEMICONDUCTOR INC			3,405.000	93,808	27.550	93,808	20,694				65,410		65,410		L	07/18/2011
87264S106	TRW AUTOMOTIVE HOLDINGS CORP			234.000	24,067	102.850	24,067	12,932				6,660		6,660		L	02/21/2013
90130A101	TWENTY FIRST CENTURY FOX INC			2,540.000	97,549	38.405	97,549	85,797		350		11,752		11,752		L	08/07/2014
902494103	TYSON FOODS INC			1,525.000	61,137	40.090	61,137	53,899		437		5,209		5,209		L	12/05/2013
904034105	ULTRATECH INC			2,154.000	39,978	18.560	39,978	39,978				(6,766)	11,208	(17,974)		L	09/12/2011
90478E103	UNILIFE CORP			4,840.000	16,214	3.350	16,214	12,343				(5,082)		(5,082)		L	02/25/2013
910047109	UNITED CONTINENTAL HOLDINGS IN			5,314.000	355,453	66.890	355,453	132,441				139,038		139,038		L	11/10/2011
91347P105	UNIVERSAL DISPLAY CORP			681.000	18,898	27.750	18,898	18,340				(2,836)		(2,836)		L	05/14/2014
91913Y100	VALERO ENERGY CORP			1,740.000	86,130	49.500	86,130	87,801		1,411		(3,047)		(3,047)		L	01/10/2014
92335C106	VERA BRADLEY INC			476.000	9,701	20.380	9,701	12,055				(1,742)		(1,742)		L	02/07/2013

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 Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
92342Y109	VERIFONE SYSTEMS INC			410.000	15,252	37.200	15,252	11,565				4,256		4,256		L	09/06/2012
92343V104	VERIZON COMMUNICATIONS INC			2,150.000	100,577	46.780	100,577	104,705		2,735		(4,128)		(4,128)		L	05/08/2014
918204108	VF CORP			954.000	71,455	74.900	71,455	54,207		1,130		14,468		14,468		L	11/05/2013
92826C839	VISA INC			480.000	125,856	262.200	125,856	64,215		862		18,970		18,970		L	08/02/2012
929566107	WABASH NATIONAL CORP			3,097.000	38,279	12.360	38,279	16,124				31		31		L	10/04/2011
92927K102	WABCO HLDGS INC COM			271.000	28,395	104.780	28,395	7,123				3,081		3,081		L	01/28/2010
930059100	WADDELL & REED FINANCIAL INC			242.000	12,056	49.820	12,056	3,741		329		(3,703)		(3,703)		L	10/08/2008
254687106	WALT DISNEY CO/THE			1,040.000	97,958	94.190	97,958	50,541	1,196	894		18,502		18,502		L	11/20/2012
942622200	WATSCO INC			388.000	41,516	107.000	41,516	14,899		776		4,245		4,245		L	01/08/2008
94733A104	WEB.COM GROUP INC			542.000	10,293	18.990	10,293	9,157				(6,951)		(6,951)		L	06/04/2012
949746101	WELLS FARGO & CO			3,720.000	203,930	54.820	203,930	99,333		5,249		35,042		35,042		L	12/16/2011
958102105	WESTERN DIGITAL CORP			525.000	58,118	110.700	58,118	39,702	210	546		12,428		12,428		L	08/23/2013
98212B103	WPX ENERGY INC			1,628.000	18,934	11.630	18,934	30,055				(11,121)		(11,121)		L	10/10/2014
983134107	WYNN RESORTS LTD			35.000	5,207	148.760	5,207	5,264				(58)		(58)		L	12/19/2014
988498101	YUM! BRANDS INC			940.000	68,479	72.850	68,479	68,260		385		219		219		L	08/27/2014
98956P102	ZIMMER HOLDINGS INC			350.000	39,697	113.420	39,697	33,962	77	231		5,735		5,735		L	03/06/2014
98986T108	ZYNGA INC			10,732.000	28,547	2.660	28,547	38,064				(9,516)		(9,516)		L	10/14/2014
008474108	AGNICO-EAGLE MINES LTD		I	935.000	23,272	24.890	23,272	26,976		273		(1,377)		(1,377)		L	04/10/2012
067901108	BARRICK GOLD CORP		I	1,310.000	14,083	10.750	14,083	24,931		115		(10,848)		(10,848)		L	07/14/2014
136385101	CANADIAN NATURAL RESOURCES LTD		I	1,475.000	45,548	30.880	45,548	51,500	291			(5,952)		(5,952)		L	10/20/2014
148887102	CATAMARAN CORP		I	439.000	22,718	51.750	22,718	9,304				1,882		1,882		L	07/11/2012
45245E109	IMAX CORP		I	879.000	27,161	30.900	27,161	17,368				1,248		1,248		L	06/01/2012
460951106	INTEROIL CORP		I	688.000	33,568	48.790	33,568	39,313				(1,960)		(1,960)		L	04/18/2011
535919203	LIONS GATE ENTERTAINMENT CORP		I	1,281.000	41,018	32.020	41,018	8,728	90	242		461		461		L	09/12/2011
767744105	RITCHIE BROTHERS AUCTIONEERS		I	329.000	8,847	26.890	8,847	3,139		151		1,303		1,303		L	04/02/2004
867224107	SUNCOR ENERGY INC		I	1,950.000	61,971	31.780	61,971	80,214		1,549		(7,566)		(7,566)		L	04/23/2014
H0023R105	ACE LIMITED SHS		R	670.000	76,970	114.880	76,970	57,661	436	1,640		8,889		8,889		L	02/03/2014
G0083B108	ACTAVIS PLC		R	620.000	159,594	257.410	159,594	89,280				55,434		55,434		L	10/01/2013
G0408V102	AON CORP		R	335.000	31,768	94.830	31,768	32,346				(578)		(578)		L	12/10/2014
M20598104	CAESAR STONE SDOT YAM LTD		R	923.000	55,214	59.820	55,214	20,797		439		9,368		9,368		L	04/15/2013
21240E105	CONTROLADORA VUELA CIA DE AVIA		R	4,860.000	43,837	9.020	43,837	46,255				(2,418)		(2,418)		L	02/04/2014
G2554F113	COVIDIEN PLC		R	420.000	42,958	102.280	42,958	17,441	151	554		14,356		14,356		L	10/14/2011
G27823106	DELPHI AUTOMOTIVE PLC		R	1,477.000	107,407	72.720	107,407	98,987		200		8,420		8,420		L	10/06/2014
G30401106	ENDO INTERNATIONAL PLC		R	1,260.000	90,871	72.120	90,871	82,468				8,403		8,403		L	08/08/2014
G3223R108	EVEREST RE GROUP INC COM		R	234.000	39,850	170.300	39,850	14,311		790		3,377		3,377		L	03/05/2009
G35569105	FLEETMATICS GROUP LTD		R	1,120.000	39,749	35.490	39,749	35,638				204		204		L	10/30/2013
Y2573F102	FLEXTRONICS INTERNATIONAL LTD		R	3,522.000	39,376	11.180	39,376	13,914				12,010		12,010		L	01/29/2013
G50871105	JAZZ PHARMACEUTICALS PLC		R	625.000	102,331	163.730	102,331	92,905				9,426		9,426		L	03/12/2014
G5480U120	LIBERTY GLOBAL PLC SHS CL C		R	1,775.000	85,750	48.310	85,750	64,407				10,975		10,975		L	07/30/2013
580037109	MCDERMOTT INTERNATIONAL INC		R	4,445.000	12,935	2.910	12,935	18,164				(7,204)		(7,204)		L	12/31/2014
N63218106	NIELSEN HOLDINGS N.V.		R	1,430.000	63,964	44.730	63,964	50,175		1,244		(1,659)		(1,659)		L	05/14/2013
N6596X109	NXP SEMICONDUCTOR NV		R	755.000	57,682	76.400	57,682	44,453				13,229		13,229		L	10/30/2014
N72482107	QIAGEN N V		R	652.000	15,296	23.460	15,296	12,745				(228)		(228)		L	11/12/2010
G7945M107	SEAGATE TECHNOLOGY		R	410.000	27,265	66.500	27,265	12,519		750		4,239		4,239		L	07/25/2013
82481R106	SHIRE PLC		R	590.000	125,399	212.540	125,399	107,432				17,966		17,966		L	10/15/2014
H84989104	TE CONNECTIVITY LTD		R	680.000	43,010	63.250	43,010	24,912		664		4,955		4,955		L	06/22/2012
881624209	TEVA PHARMACEUTICAL INDUSTRIES		R	3,710.000	213,362	57.510	213,362	164,502		3,833		47,590		47,590		L	12/10/2013
Q9235V101	TRONOX LTD SHS CL A		R	1,084.000	25,886	23.880	25,886	20,972		1,102		787		787		L	02/20/2013
G87210103	UTI WORLDWIDE INC		R	2,717.000	32,794	12.070	32,794	37,925				(7,345)		(7,345)		L	07/07/2014
G9319H102	VALIDUS HOLDINGS LTD COM SHS		R	225.000	9,351	41.560	9,351	8,038		354		1,313		1,313		L	02/03/2014
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					14,827,267	XXX	14,827,267	10,238,884	9,442	141,582		1,733,688	42,414	1,691,274		XXX	XXX
Mutual Funds																	
411511306	HARBOR INTERNATIONAL MUTUAL FND			50,513.694	3,272,277	64.780	3,272,277	2,175,094		70,152		(308,989)		(308,989)		L	12/19/2008
922908710	VANGUARD 500 INDEX FUND			14,254.477	2,706,783	189.890	2,706,783	2,381,187		49,537		275,424		275,424		L	03/21/2014
9299999 Subtotal - Mutual Funds					5,979,060	XXX	5,979,060	4,556,282		119,689		(33,566)		(33,566)		XXX	XXX
9799999 Total Common Stocks					20,806,327	XXX	20,806,327	14,795,166	9,442	261,271		1,700,123	42,414	1,657,709		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9899999 Total Preferred and Common Stocks					20,806,327	XXX	20,806,327	14,795,166	9,442	261,271		1,700,123	42,414	1,657,709		XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ....0, the total $ value (included in Column 8) of all such issues $..............0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828TG5	U S TREASURY NOTE		07/17/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	837,917	850,000	1,972
912828VA5	U S TREASURY NOTE		12/01/2014	NOMURA SECS, NEW YORK	X X X	463,663	475,000	472
912828RR3	U S TREASURY NOTE		09/24/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	462,254	470,000	3,372
912828ND8	U S TREASURY NOTE		09/24/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	455,341	420,000	5,273
912828QX1	U S TREASURY NOTE		09/29/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	509,336	500,000	2,530
912828WH9	U S TREASURY NOTE		05/12/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	900,144	900,000	
912828WP1	U S TREASURY NOTE		07/02/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	714,109	715,000	308
912828WF3	U S TREASURY NOTE		02/06/2014	MORGAN STANLEY & CO INC, NY	X X X	895,388	895,000	1,298
912828VK3	U S TREASURY NOTE		11/21/2014	UBS SECURITIES LLC, STAMFORD	X X X	1,329,745	1,330,000	5,220
912828WA4	U S TREASURY NOTE		10/31/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	411,105	410,000	113
912828D64	U S TREASURY NOTE		09/19/2014	MORGAN STANLEY & CO INC, NY	X X X	89,877	90,000	29
912828B74	U S TREASURY NOTE		03/07/2014	NOMURA SECS, NEW YORK	X X X	358,482	360,000	143
912828C57	U S TREASURY NOTE		06/10/2014	MORGAN STANLEY & CO INC, NY	X X X	831,592	830,000	2,551
912828B66	U S TREASURY NOTE		03/07/2014	NOMURA SECS, NEW YORK	X X X	410,418	410,000	716
912828G38	U S TREASURY NOTE		12/01/2014	NOMURA SECS, NEW YORK	X X X	231,635	230,000	243
912828D98	U S TREASURY NOTE		10/03/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	535,063	535,000	310
912828F47	U S TREASURY NOTE		09/30/2014	JPMORGAN SECURITIES INC, NEW YORK	X X X	269,558	270,000	4
912828G20	U S TREASURY NOTE		12/02/2014	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	1,063,036	1,065,000	407
912828WT3	U S TREASURY NOTES		07/31/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	1,010,761	1,015,000	410
912828GX2	US TREAS-CPI INFLAT		07/17/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	542,325	487,071	104
912828C99	US TREAS-CPI INFLAT		06/20/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	829,097	808,688	191
36179QT50	GNMA II POOL #0MA2372		11/18/2014	JPMORGAN SECURITIES INC, NEW YORK	X X X	213,463	199,585	377
0599999 Subtotal - Bonds - U.S. Governments						13,364,308	13,265,344	26,042
Bonds - U.S. Special Revenue, Special Assessment								
3137EADT3	FEDERAL HOME LN MTG CORP		01/17/2014	GOLDMAN SACHS & CO, NY	X X X	579,066	580,000	
3135G0JA2	FEDERAL NATL MTG ASSN		05/28/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	454,777	450,000	450
3431363Q8	FLORIDA ST TURNPIKE AUTH		01/15/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	289,805	250,000	
486063QN3	KATY TX INDEP SCH DIST		12/03/2014	WELLS FARGO BANK, N.A., CHARLOTTE	X X X	310,573	250,000	
59259YU64	MET TRANSPRTN AUTH NY REVENUE		04/11/2014	WELLS FARGO BANK, N.A., CHARLOTTE	X X X	466,848	400,000	
67919PLF8	OKLAHOMA ST WTR RESOURCE BRD R		02/26/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	60,000	60,000	
312946X50	FHLMC POOL #A9-7900		09/25/2014	MORGAN STANLEY & CO INC, NY	X X X	326,162	301,675	1,094
3132M6T42	FHLMC POOL #Q2-6271		05/09/2014	NOMURA SECS, NEW YORK	X X X	204,188	200,000	253
3132M7KH0	FHLMC POOL #Q2-6896		09/24/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	356,099	348,224	948
31398QTE7	FHLMC MULTICLASS MTG 3747 HG		03/24/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	207,442	204,738	355
31416WRK0	FNMA POOL #0AB1389		10/21/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	143,260	131,833	379
31417GZ74	FNMA POOL #0AB9765		06/23/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	410,973	417,960	871
3138A6LJ7	FNMA POOL #0AH4828		02/12/2014	NOMURA SECS, NEW YORK	X X X	109,882	102,663	205
3138ALKA4	FNMA POOL #0AI6588		02/07/2014	JPMORGAN SECURITIES INC, NEW YORK	X X X	205,271	191,590	383
3138EMNR8	FNMA POOL #0AL4899		02/13/2014	NOMURA SECS, NEW YORK	X X X	80,355	75,000	158
3138WCUN1	FNMA POOL #0AS3288		09/18/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	203,309	199,674	427
3138WN3X5	FNMA POOL #0AT1713		04/01/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	407,614	418,939	384
3138WTUT1	FNMA POOL #0AT5993		05/20/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	309,769	314,013	576
3138XXAT3	FNMA POOL #0AW7217		06/23/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	424,313	400,000	1,111
31397ND77	FNMA GTD REMIC P/T 09-31 C		03/24/2014	JPMORGAN SECURITIES INC, NEW YORK	X X X	123,179	117,839	298
3136A1QL2	FNMA GTD REMIC P/T 11-96 CA		03/24/2014	CREDIT SUISSE, NEW YORK (CSUS)	X X X	126,084	121,527	307
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						5,798,968	5,535,675	8,199
Bonds - Industrial and Miscellaneous (Unaffiliated)								
90131HAA3	21ST CENTURY FOX AMERICA INC		10/14/2014	MILLENNIUM ADVISORS LLC, JERSEY CITY	X X X	127,904	120,000	213
00440EAJ6	ACE INA HOLDINGS INC		09/29/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	149,974	135,000	1,869
037833AM2	APPLE INC		04/29/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	44,976	45,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06051GFB0	BANK OF AMERICA CORP		01/15/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	144,894	145,000	
075887BE8	BECTON DICKINSON AND CO		12/04/2014	GOLDMAN SACHS & CO, NY	XXX	115,000	115,000	
172967HY0	CITIGROUP INC		08/07/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	64,909	65,000	
172967HK0	CITIGROUP INC		03/04/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	124,949	125,000	
212015AN1	CONTINENTAL RESOURCES INC/OK		10/03/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	114,058	115,000	1,687
254010AC5	DIGNITY HEALTH		10/07/2014	JPMORGAN SECURITIES INC, NEW YORK	XXX	45,000	45,000	
233331AS6	DTE ENERGY COMPANY		05/06/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	49,957	50,000	
26441CAN5	DUKE ENERGY CORP		04/01/2014	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	99,941	100,000	
278865AL4	ECOLAB INC		09/24/2014	US BANCORP INVESTMENTS INC, ST. PAUL	XXX	108,180	100,000	1,341
36962G3H5	GENERAL ELECTRIC CAPITAL CORP		07/02/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	169,547	150,000	2,648
36962G4J0	GENERAL ELECTRIC CAPITAL CORP		07/21/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	144,509	125,000	306
24422ESR1	JOHN DEERE CAPITAL CORP		09/10/2014	GOLDMAN SACHS & CO, NY	XXX	89,978	90,000	
46625HJT8	JPMORGAN CHASE & CO		01/21/2014	JPMORGAN SECURITIES INC, NEW YORK	XXX	99,442	100,000	
46623EJY6	JPMORGAN CHASE & CO		02/12/2014	JPMORGAN SECURITIES INC, NEW YORK	XXX	179,910	180,000	
501044CX7	KROGER CO/THE		09/24/2014	SG AMERICAS SECURITIES LLC, NEW YORK	XXX	116,731	115,000	780
56585AAG7	MARATHON PETROLEUM CORP		09/02/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	109,605	110,000	
581557BD6	MCKESSON CORP		03/05/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	100,000	100,000	
59156RBK3	METLIFE INC		09/30/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	20,061	20,000	30
61166WAR2	MONSANTO CO		06/26/2014	WILLIAMS CAPITAL GROUP LP, JERSEY CITY	XXX	49,952	50,000	
61166WAT8	MONSANTO CO		06/26/2014	JPMORGAN SECURITIES INC, NEW YORK	XXX	104,806	105,000	
61761JVL0	MORGAN STANLEY		10/20/2014	MORGAN STANLEY & CO INC, NY	XXX	99,826	100,000	
718172BN8	PHILIP MORRIS INTERNATIONAL IN		11/03/2014	JPMORGAN SECURITIES INC, NEW YORK	XXX	54,847	55,000	
693475AP0	PNC FINANCIAL SERVICES		04/23/2014	GOLDMAN SACHS & CO, NY	XXX	89,763	90,000	
69352PAK9	PPL CAPITAL FUNDING INC		03/05/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	34,885	35,000	
756109AQ7	REALTY INCOME CORP		06/18/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	104,954	105,000	
828807CJ4	SIMON PROPERTY GROUP LP		06/30/2014	MITSUBISHI UFJ SECURITIES, NEW YORK	XXX	87,479	85,000	548
842400GB3	SOUTHERN CAL EDISON		05/06/2014	CASTLEOAK SEC/CANTOR FITZGERALD & CO, NY	XXX	39,987	40,000	
87165BAB9	SYNCHRONY FINANCIAL		08/06/2014	LOOP CAPITAL MARKETS LLC, JERSEY CITY	XXX	89,788	90,000	
88732JAW8	TIME WARNER CABLE INC		04/16/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	60,597	55,000	619
902494AX1	TYSON FOODS INC		08/05/2014	MORGAN STANLEY & CO INC, NY	XXX	109,666	110,000	
91324PBY7	UNITEDHEALTH GROUP INC		11/04/2014	MIZUHO SECURITIES USA INC. NEW YORK	XXX	135,594	135,000	116
91159HHK9	US BANCORP		09/08/2014	US BANCORP INVESTMENTS INC, ST. PAUL	XXX	84,823	85,000	
92277GAD9	VENTAS REALTY LP		11/24/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	114,861	115,000	323
92343VCC6	VERIZON COMMUNICATIONS		03/10/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	109,980	110,000	
94106LAU3	WASTE MANAGEMENT INC		09/30/2014	US BANCORP INVESTMENTS INC, ST. PAUL	XXX	120,902	100,000	451
94974BFD7	WELLS FARGO & CO		07/30/2014	STIFEL NICOLAUS	XXX	86,926	85,000	426
94974BFU9	WELLS FARGO & COMPANY		04/14/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	99,788	100,000	
87425EAM5	TALISMAN ENERGY INC	I	04/03/2014	BARCLAYS CAPITAL INC, NEW YORK	XXX	99,330	100,000	698
05565QCC0	BP CAPITAL MARKETS PLC	R	12/08/2014	BARCLAYS CAPITAL INC, NEW YORK	XXX	49,599	50,000	67
29358QAC3	ENSCO PLC	R	09/24/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	29,959	30,000	
76720AAE6	RIO TINTO FINANCE USA PLC	R	09/19/2014	MORGAN STANLEY & CO INC, NY	XXX	181,040	180,000	238
85771PAT9	STATOIL ASA	R	11/03/2014	MORGAN STANLEY & CO INC, NY	XXX	54,855	55,000	
89153VAL3	TOTAL CAPITAL INTERNATIONAL SA	R	01/08/2014	BARCLAYS CAPITAL INC, NEW YORK	XXX	99,249	100,000	
893830BB4	TRANSOCEAN INC	R	09/26/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	63,779	60,000	1,106
893830BC2	TRANSOCEAN INC	R	09/23/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	36,305	40,000	680
02006NAC3	ALLY AUTO RECEIVABLES T SN1 A3		02/25/2014	CREDIT SUISSE, NEW YORK (CSUS)	XXX	179,989	180,000	
02005AEK0	ALLY MASTER OWNER TRUST 4 A2		07/08/2014	JPMORGAN SECURITIES INC, NEW YORK	XXX	489,879	490,000	
02005AER5	ALLY MASTER OWNER TRUST 5 A2		11/04/2014	BARCLAYS CAPITAL INC, NEW YORK	XXX	269,995	270,000	
03065JAD6	AMERICREDIT AUTOMOBILE 4 A3		11/13/2014	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	XXX	39,993	40,000	
03064VAC2	AMERICREDIT AUTOMOBILE RE 2 A3		06/03/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	224,994	225,000	
03062AAD8	AMERICREDIT AUTOMOBILE RE 3 A3		08/20/2014	CREDIT SUISSE, NEW YORK (CSUS)	XXX	169,995	170,000	
05579UAD5	BMW VEHICLE LEASE TRUST 1 A4		04/09/2014	BARCLAYS CAPITAL INC, NEW YORK	XXX	69,998	70,000	
13975HAC0	CAPITAL AUTO RECEIVABLES 2 A3		04/16/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	79,991	80,000	
14313TAC3	CARMAX AUTO OWNER TRUST 3 A3		08/06/2014	BARCLAYS CAPITAL INC, NEW YORK	XXX	264,979	265,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
14313UAC0	CARMAX AUTO OWNER TRUST 4 A3		11/05/2014	CREDIT SUISSE, NEW YORK (CSUS)	X X X	64,994	65,000	
12632XAC2	CNH EQUIPMENT TRUST 2014- C A3		10/16/2014	CREDIT SUISSE, NEW YORK (CSUS)	X X X	89,996	90,000	
12591BAC9	CNH EQUIPMENT TRUST A A3		02/12/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	294,996	295,000	
12623PAC0	CNH EQUIPMENT TRUST B A3		12/04/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	289,664	290,000	55
34530LAE1	FORD CREDIT AUTO LEASE TR B A4		07/22/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	99,986	100,000	
34530PAD4	FORD CREDIT AUTO OWNER C A3		11/18/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	264,961	265,000	
34530KAB9	FORD CREDIT AUTO OWNER TR B A3		06/17/2014	MORGAN STANLEY & CO INC, NY	X X X	199,999	200,000	
36159LCK0	GE DEALER FLOORPLAN MASTER 1 A		07/16/2014	MERRILL LYNCH PIERCE FENNER SMITH INC NY	X X X	400,000	400,000	
36163TAC7	GE EQUIPMENT MIDTICKET LL 1 A3		09/09/2014	CREDIT SUISSE, NEW YORK (CSUS)	X X X	264,998	265,000	
36163NAD8	GE EQUIPMENT TRANSPORTATI 1 A4		06/10/2014	BARCLAYS CAPITAL INC, NEW YORK	X X X	169,950	170,000	
41284AAD0	HARLEY-DAVIDSON MOTORCYCL 1 A3		04/08/2014	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	99,974	100,000	
43814JAC8	HONDA AUTO RECEIVABLES 14-4 A3		11/19/2014	CREDIT SUISSE, NEW YORK (CSUS)	X X X	224,960	225,000	
43814GAC4	HONDA AUTO RECEIVABLES OW 2 A3		05/13/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	69,992	70,000	
43814HAC2	HONDA AUTO RECEVEIVABLES 3 A3		08/12/2014	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	209,959	210,000	
44890RAC5	HYUNDAI AUTO RECEIVABLES A A3		01/28/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	39,993	40,000	
47787VAC5	JOHN DEERE OWNER TR A A3		04/02/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	89,986	90,000	
477877AD6	JOHN DEERE OWNER TRUST 20 B A3		08/26/2014	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	49,989	50,000	
63938EAA2	NAVIENT STUDENT 14-1 A1		05/20/2014	RBC CAPITAL MARKETS LLC, NEW YORK	X X X	190,000	190,000	
65477NAE6	NISSAN AUTO LEASE TRUST A A4		06/10/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	159,979	160,000	
65477WAC0	NISSAN AUTO RECEIVABLES B A3		12/03/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	84,997	85,000	
65477PAC5	NISSAN AUTO RECEIVABLES O A A3		02/11/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	54,987	55,000	
80283XAD9	SANTANDER DRIVE AUTO REC 3 A3		06/11/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	129,999	130,000	
80283YAD7	SANTANDER DRIVE AUTO RECE 4 A3		09/10/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	249,988	250,000	
80284AAD8	SANTANDER DRIVE AUTO RECE 5 A3		11/19/2014	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	64,991	65,000	
92867QAD3	VOLKSWAGEN AUTO LEASE TRU A A3		02/04/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	234,981	235,000	
98161DAD2	WORLD OMNI AUTOMOB 14-A A3		09/10/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	254,983	255,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,652,178	10,555,000	14,202
8399997 Subtotal - Bonds - Part 3						29,815,454	29,356,020	48,442
8399998 Summary item from Part 5 for Bonds						2,542,853	2,526,816	3,183
8399999 Subtotal - Bonds						32,358,307	31,882,836	51,625
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
90214J101	2U INC		05/12/2014	CREDIT SUISSE, NEW YORK (CSUS)	1,120.000	13,875	X X X	
00287Y109	ABBVIE INC		07/18/2014	CREDIT SUISSE, NEW YORK (CSUS)	1,450.000	74,209	X X X	
00507V109	ACTIVISION BLIZZARD INC		11/14/2014	BERNSTEIN SANFORD C & CO, NEW YORK	2,185.000	48,416	X X X	
001084102	AGCO CORP		12/10/2014	J P MORGAN SECURITIES INC, BROOKLYN	120.000	5,224	X X X	
01741R102	ALLEGHENY TECHNOLOGIES INC		11/04/2014	LIQUIDNET INC, BROOKLYN	140.000	4,370	X X X	
01988P108	ALLSCRIPTS HEALTHCARE SOLUTION		10/16/2014	INSTINET CORP, NY	1,270.000	16,423	X X X	
020002101	ALLSTATE CORP/THE		08/13/2014	CREDIT SUISSE, NEW YORK (CSUS)	795.000	45,342	X X X	
037604105	APOLLO EDUCATION GROUP INC		11/18/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,085.000	34,977	X X X	
037833100	APPLE INC		07/07/2014	J P MORGAN SECURITIES INC, BROOKLYN	1,048.000	266,423	X X X	
04013V108	ARES COMMERCIAL REAL ESTATE		10/10/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	370.000	4,607	X X X	
04247X102	ARMSTRONG WORLD INDUSTRIES INC		03/03/2014	J P MORGAN SECURITIES INC, BROOKLYN	300.000	16,081	X X X	
049513104	ATMEL CORP		01/22/2014	OPPENHEIMER & CO INC, NEW YORK	770.000	6,694	X X X	
053611109	AVERY DENNISON CORP		10/01/2014	BERNSTEIN SANFORD C & CO, NEW YORK	530.000	24,967	X X X	
054303102	AVON PRODUCTS INC		12/09/2014	J P MORGAN SECURITIES INC, BROOKLYN	545.000	5,346	X X X	
10921T101	BRIGHTCOVE INC		10/27/2014	WEEDEN & CO, NEW YORK	2,100.000	16,838	X X X	
13057Q107	CALIFORNIA RESOURCES CORP		12/01/2014	LIQUIDATION OF OCCIDENTAL PET	198.000	1,482	X X X	
14040H105	CAPITAL ONE FINANCIAL CORP		10/20/2014	CREDIT SUISSE, NEW YORK (CSUS)	685.000	52,267	X X X	
141665109	CAREER EDUCATION CORP		11/24/2014	CREDIT SUISSE, NEW YORK (CSUS)	98.000	565	X X X	
149123101	CATERPILLAR INC		10/10/2014	LIQUIDNET INC, BROOKLYN	110.000	10,350	X X X	
150870103	CELANESE CORP		05/06/2014	LIQUIDNET INC, BROOKLYN	1,430.000	87,177	X X X	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15117E107	CELLADON CORP		11/21/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	640.000	7,451	XXX	
168615102	CHICO'S FAS INC		03/27/2014	SUNTRUST CAPITAL MARKETS INC, ATLANTA	90.000	1,421	XXX	
172967424	CITIGROUP INC		11/13/2014	GOLDMAN SACHS & CO, NY	2,490.000	128,053	XXX	
189754104	COACH INC		12/18/2014	CREDIT SUISSE, NEW YORK (CSUS)	140.000	5,058	XXX	
20030N101	COMCAST CORP		11/10/2014	J P MORGAN SECURITIES INC, BROOKLYN	1,040.000	54,157	XXX	
21036P108	CONSTELLATION BRANDS INC		12/17/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	800.000	71,061	XXX	
21240D107	CONTROL4 CORP		10/10/2014	DOUGHERTY COMPANY, BROOKLYN	750.000	9,615	XXX	
216648402	COOPER COS INC/THE		04/30/2014	CREDIT SUISSE, NEW YORK (CSUS)	90.000	11,816	XXX	
224399105	CRANE CO		12/31/2014	LIQUIDNET INC, BROOKLYN	520.000	36,492	XXX	
126408103	CSX CORP		01/28/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	460.000	12,131	XXX	
232806109	CYPRESS SEMICONDUCTOR CORP		12/02/2014	NEEDHAM & CO, NEW YORK	644.000	7,045	XXX	
247361702	DELTA AIR LINES INC		10/14/2014	UBS SECURITIES LLC, STAMFORD	1,360.000	50,297	XXX	
254709108	DISCOVER FINANCIAL SERVICES		08/27/2014	ISI GROUP INC, NY	305.000	17,635	XXX	
25470F104	DISCOVERY COMMUNICATIONS INC		12/08/2014	CREDIT SUISSE, NEW YORK (CSUS)	155.000	5,246	XXX	
256746108	DOLLAR TREE INC		10/15/2014	CITIGROUP GBL MKTS INC, NEW YORK	1,310.000	72,824	XXX	
269246401	E*TRADE FINANCIAL CORP		10/10/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	860.000	17,472	XXX	
28176E108	EDWARDS LIFESCIENCES CORP		02/11/2014	LIQUIDNET INC, BROOKLYN	60.000	4,022	XXX	
28849P100	ELLIE MAE INC		04/28/2014	CANTOR FITZGERALD & CO INC, NEW YORK	530.000	13,508	XXX	
268648102	EMC CORP/MA		11/17/2014	GOLDMAN SACHS & CO, NY	6,010.000	162,026	XXX	
29101U209	EMERALD OIL INC		10/31/2014	MERRILL LYNCH PIERCE FENNER SMITH INC NY	5,310.000	30,769	XXX	
291011104	EMERSON ELECTRIC CO		07/10/2014	CITIGROUP GBL MKTS INC, NEW YORK	445.000	30,111	XXX	
29265N108	ENERGEN CORP		10/29/2014	GOLDMAN SACHS & CO, NY	470.000	36,163	XXX	
26875P101	EOG RESOURCES INC		10/22/2014	CREDIT SUISSE, NEW YORK (CSUS)	160.000	14,801	XXX	
26884L109	EQT CORP		06/25/2014	ISI GROUP INC, NY	545.000	56,893	XXX	
518439104	ESTEE LAUDER COS INC/THE		06/19/2014	LIQUIDNET INC, BROOKLYN	1,100.000	80,098	XXX	
30219G108	EXPRESS SCRIPTS HOLDING CO		10/30/2014	J P MORGAN SECURITIES INC, BROOKLYN	415.000	30,043	XXX	
30231G102	EXXON MOBIL CORP		06/05/2014	GOLDMAN SACHS & CO, NY	30.000	3,017	XXX	
30303M102	FACEBOOK INC		06/10/2014	UBS SECURITIES LLC, STAMFORD	260.000	16,657	XXX	
31620M106	FIDELITY NATIONAL INFORMATION		04/07/2014	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	370.000	19,687	XXX	
316773100	FIFTH THIRD BANCORP		10/21/2014	CREDIT SUISSE, NEW YORK (CSUS)	1,085.000	21,030	XXX	
343412102	FLUOR CORP		12/18/2014	BAIRD, ROBERT W & CO INC, MILWAUKEE	90.000	5,317	XXX	
35138V102	FOX FACTORY HOLDING CORP		11/21/2014	LIQUIDNET INC, BROOKLYN	2,300.000	35,107	XXX	
35671D857	FREEPORT-MCMORAN INC		12/19/2014	CITIGROUP GBL MKTS INC, NEW YORK	435.000	10,631	XXX	
364760108	GAP INC/THE		11/17/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,140.000	42,901	XXX	
369550108	GENERAL DYNAMICS CORP		10/16/2014	J P MORGAN SECURITIES INC, BROOKLYN	220.000	26,733	XXX	
375558103	GILEAD SCIENCES INC		12/23/2014	BENCHMARK COMPANY LLC, BROOKLYN	150.000	13,294	XXX	
37940X102	GLOBAL PAYMENTS INC		10/06/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	230.000	16,321	XXX	
37954N206	GLOBE SPECIALTY METALS INC		12/15/2014	OPPENHEIMER & CO INC, NEW YORK	251.000	4,124	XXX	
38046C109	GOGO INC		12/17/2014	CORNERSTONE MACRO LLC, NEW YORK	2,261.000	37,348	XXX	
38259P706	GOOGLE INC		04/03/2014	MELLON BANK	249.000	77,146	XXX	
437076102	HOME DEPOT INC/THE		04/28/2014	CITATION GROUP/BCC CLRG, NEW YORK	580.000	46,513	XXX	
447011107	HUNTSMAN CORP		10/22/2014	CITIGROUP GBL MKTS INC, NEW YORK	1,890.000	48,268	XXX	
460146103	INTERNATIONAL PAPER CO		04/28/2014	SJ LEVINSON & SONS LLC, JERSEY CITY	540.000	25,303	XXX	
460951106	INTEROIL CORP		07/15/2014	GOLDMAN SACHS & CO, NY	190.000	9,885	XXX	
46071F103	INTERSECT ENT INC		07/24/2014	J P MORGAN SECURITIES INC, BROOKLYN	230.000	2,530	XXX	
465741106	ITRON INC		12/17/2014	INSTINET CORP, NY	312.000	12,136	XXX	
477143101	JETBLUE AIRWAYS CORP		10/10/2014	INSTINET CORP, NY	390.000	4,100	XXX	
46625H100	JPMORGAN CHASE & CO		09/22/2014	CREDIT SUISSE, NEW YORK (CSUS)	965.000	56,899	XXX	
50077C106	KRATON PERFORMANCE POLYMERS IN		09/15/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	540.000	10,919	XXX	
512807108	LAM RESEARCH CORP		09/17/2014	LIQUIDNET INC, BROOKLYN	920.000	64,791	XXX	
530307107	LIBERTY BROADBAND CORP		11/05/2014	CONVERSION	112.750	2,749	XXX	
530307305	LIBERTY BROADBAND CORP		11/05/2014	CONVERSION	225.500	5,339	XXX	
530307115	LIBERTY BROADBAND CORP RT PUR COM SER C		12/11/2014	FROM LIBERTY BROADBAND CORP	68.000	646	XXX	
531229300	LIBERTY MEDIA CORP		07/24/2014	SPIN-OFF OF LIBERTY MEDIA	1,072.000	24,038	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
539830109	LOCKHEED MARTIN CORP		04/23/2014	CITATION GROUP/BCC CLRG, NEW YORK	125.000	19,700	XXX	
546347105	LOUISIANA-PACIFIC CORP		08/05/2014	BUCKINGHAM RESEARCH GRP INC, BROOKLYN	3,220.000	53,205	XXX	
50212V100	LPL FINANCIAL HOLDINGS INC		10/22/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	110.000	4,459	XXX	
56585A102	MARATHON PETROLEUM CORP		05/27/2014	CITATION GROUP/BCC CLRG, NEW YORK	595.000	55,043	XXX	
567908108	MARINEMAX INC		05/15/2014	LIQUIDNET INC, BROOKLYN	1,230.000	19,263	XXX	
576323109	MASTEC INC		11/14/2014	INSTINET CORP, NY	730.000	19,869	XXX	
585055106	MEDTRONIC INC		06/17/2014	CREDIT SUISSE, NEW YORK (CSUS)	970.000	58,452	XXX	
595112103	MICRON TECHNOLOGY INC		10/30/2014	JMP SECURITIES, SAN FRANCISCO	1,190.000	34,283	XXX	
594918104	MICROSOFT CORP		09/08/2014	GOLDMAN SACHS & CO, NY	4,135.000	188,934	XXX	
607828100	MODINE MANUFACTURING CO		09/15/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	320.000	4,283	XXX	
61166W101	MONSANTO CO		01/24/2014	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	140.000	15,179	XXX	
637071101	NATIONAL OILWELL VARCO INC		06/11/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	280.000	22,082	XXX	
674599105	OCCIDENTAL PETROLEUM CORP		12/02/2014	J P MORGAN SECURITIES INC, BROOKLYN	345.000	27,188	XXX	
682189105	ON SEMICONDUCTOR CORP		05/09/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	240.000	2,084	XXX	
68389X105	ORACLE CORP		11/13/2014	J P MORGAN SECURITIES INC, BROOKLYN	2,065.000	84,717	XXX	
690768403	OWENS-ILLINOIS INC		12/18/2014	CREDIT SUISSE, NEW YORK (CSUS)	75.000	1,926	XXX	
693718108	PACCAR INC		10/08/2014	LIQUIDNET INC, BROOKLYN	380.000	22,790	XXX	
695263103	PACWEST BANCORP		04/08/2014	MERGER WITH CAPITALSOURCE	2,235.556	42,793	XXX	
718546104	PHILLIPS 66		06/05/2014	GOLDMAN SACHS & CO, NY	320.000	25,831	XXX	
733174700	POPULAR INC		08/07/2014	KEEFE BRUYETTE AND WOODS, JERSEY CITY	100.000	3,077	XXX	
693506107	PPG INDUSTRIES INC		09/30/2014	JONESTRADING INSTL SVCS LLC, WESTLAKE	145.000	28,439	XXX	
740189105	PRECISION CASTPARTS CORP		02/06/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	120.000	31,123	XXX	
740585104	PREMIERE GLOBAL SERVICES INC		05/01/2014	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	460.000	5,752	XXX	
744320102	PRUDENTIAL FINANCIAL INC		08/27/2014	J P MORGAN SECURITIES INC, BROOKLYN	635.000	56,339	XXX	
74733V100	QEP RESOURCES INC		04/23/2014	J P MORGAN SECURITIES INC, BROOKLYN	1,690.000	50,208	XXX	
747277101	QLOGIC CORP		10/20/2014	OPPENHEIMER & CO INC, NEW YORK	2,780.000	25,935	XXX	
74834L100	QUEST DIAGNOSTICS INC/DE		01/30/2014	BARCLAYS CAPITAL LE, JERSEY CITY	310.000	16,426	XXX	
74837P108	QUICKLOGIC CORP		10/31/2014	JEFFERIES & CO INC, NEW YORK	7,780.000	28,506	XXX	
74874Q100	QUINSTREET INC		12/15/2014	CANTOR FITZGERALD & CO INC, NEW YORK	138.000	634	XXX	
755111507	RAYTHEON CO		04/15/2014	CITATION GROUP/BCC CLRG, NEW YORK	115.000	11,152	XXX	
762760106	RICE ENERGY INC		11/28/2014	ISI GROUP INC, NY	400.000	10,974	XXX	
779376102	ROVI CORP		02/03/2014	CANTOR FITZGERALD & CO INC, NEW YORK	50.000	1,020	XXX	
79466L302	SALESFORCE.COM INC		06/10/2014	EVERCORE GROUP LLC, JERSEY CITY	310.000	16,329	XXX	
80007P307	SANDRIDGE ENERGY INC		10/01/2014	JEFFERIES & CO INC, NEW YORK	2,980.000	14,641	XXX	
800677106	SANGAMO BIOSCIENCES INC		05/07/2014	INSTINET CORP, NY	880.000	12,016	XXX	
811065101	SCRIPPS NETWORKS INTERACTIVE I		11/17/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	415.000	32,974	XXX	
811699107	SEACHANGE INTERNATIONAL INC		12/16/2014	WEEDEN & CO, NEW YORK	1,283.000	7,778	XXX	
81616X103	SELECT COMFORT CORP		02/05/2014	KEYBANC CAPITAL MARKETS INC, NEW YORK	240.000	3,760	XXX	
816850101	SEMTECH CORP		02/03/2014	JEFFERIES & CO INC, NEW YORK	550.000	12,413	XXX	
82817Q103	SILVER SPRING NETWORKS INC		12/02/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,821.000	15,048	XXX	
83001A102	SIX FLAGS ENTERTAINMENT CORP		03/11/2014	SJ LEVINSON & SONS LLC, JERSEY CITY	410.000	16,725	XXX	
855244109	STARBUCKS CORP		10/09/2014	LIQUIDNET INC, BROOKLYN	180.000	13,541	XXX	
86101X104	STOCK BUILDING SUPPLY HOLDINGS		10/28/2014	CANTOR FITZGERALD & CO INC, NEW YORK	1,560.000	23,865	XXX	
87157D109	SYNAPTICS INC		10/24/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	30.000	1,849	XXX	
87582Y108	TANGOE INC		11/06/2014	WILLIAM BLAIR & CO, CHICAGO	1,500.000	19,491	XXX	
880779103	TEREX CORP		12/08/2014	J P MORGAN SECURITIES INC, BROOKLYN	190.000	5,359	XXX	
88164L100	TESSERA TECHNOLOGIES INC		01/21/2014	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	690.000	12,374	XXX	
883203101	TEXTRON INC		12/03/2014	STATE STREET BROKERAGE SVCS, BOSTON	1,880.000	80,759	XXX	
887228104	TIME INC		09/30/2014	J P MORGAN SECURITIES INC, BROOKLYN	546.625	10,683	XXX	
887317303	TIME WARNER INC		06/05/2014	GOLDMAN SACHS & CO, NY	40.000	2,849	XXX	
89417E109	TRAVELERS COS INC/THE		04/29/2014	CITATION GROUP/BCC CLRG, NEW YORK	395.000	34,298	XXX	
90130A101	TWENTY FIRST CENTURY FOX INC		09/17/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	3,170.000	106,570	XXX	
902494103	TYSON FOODS INC		12/12/2014	WELLS FARGO SECURITIES LLC, CHARLOTTE	790.000	31,335	XXX	
904034105	ULTRATECH INC		12/26/2014	INSTINET CORP, NY	904.000	21,702	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
910047109	UNITED CONTINENTAL HOLDINGS IN		12/18/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,295.000	64,377	XXX	
91347P105	UNIVERSAL DISPLAY CORP		05/15/2014	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	170.000	4,176	XXX	
91913Y100	VALERO ENERGY CORP		10/13/2014	BMO CAPITAL MARKETS CORP, NEW YORK	1,460.000	75,065	XXX	
92343V104	VERIZON COMMUNICATIONS INC		11/14/2014	J P MORGAN SECURITIES INC, BROOKLYN	2,435.000	118,430	XXX	
918204108	VF CORP		02/20/2014	GOLDMAN SACHS & CO, NY	550.000	31,801	XXX	
94733A104	WEB.COM GROUP INC		03/27/2014	MORGAN STANLEY & CO INC, NY	40.000	1,285	XXX	
958102105	WESTERN DIGITAL CORP		11/18/2014	RBC CAPITAL MARKETS LLC, NEW YORK	175.000	16,325	XXX	
98212B103	WPX ENERGY INC		11/13/2014	INSTINET CORP, NY	1,628.000	30,055	XXX	
983134107	WYNN RESORTS LTD		12/19/2014	CREDIT SUISSE, NEW YORK (CSUS)	35.000	5,264	XXX	
988498101	YUM! BRANDS INC		09/04/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,070.000	77,734	XXX	
98956P102	ZIMMER HOLDINGS INC		03/14/2014	J P MORGAN SECURITIES INC, BROOKLYN	360.000	34,932	XXX	
98986T108	ZYNGA INC		10/14/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	13,480.000	51,266	XXX	
008474108	AGNICO EAGLE MINES LTD	I	10/30/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	20.000	512	XXX	
067901108	BARRICK GOLD CORP	I	08/13/2014	CUTTONE & CO., INC., NEW YORK	1,555.000	29,598	XXX	
136385101	CANADIAN NATURAL RESOURCES LTD	I	12/02/2014	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1,475.000	51,500	XXX	
867224107	SUNCOR ENERGY INC	I	04/23/2014	SIMMONS & CO INTL, HOUSTON	490.000	18,364	XXX	
H0023R105	ACE LIMITED SHS	R	02/04/2014	SJ LEVINSON & SONS LLC, JERSEY CITY	120.000	11,139	XXX	
G0408V102	AON CORP	R	12/16/2014	STIFEL NICOLAUS	335.000	32,346	XXX	
21240E105	CONTROLADORA VUELA CIA DE AVIA	R	09/11/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	4,860.000	46,255	XXX	
G27823106	DELPHI AUTOMOTIVE PLC	R	11/19/2014	CREDIT SUISSE, NEW YORK (CSUS)	1,477.000	98,987	XXX	
G30401106	ENDO INTERNATIONAL PLC	R	08/11/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,440.000	94,850	XXX	
G35569105	FLEETMATICS GROUP LTD	R	04/25/2014	BARCLAYS CAPITAL LE, JERSEY CITY	800.000	25,705	XXX	
G50871105	JAZZ PHARMACEUTICALS PLC	R	04/07/2014	CREDIT SUISSE, NEW YORK (CSUS)	640.000	95,109	XXX	
G5480U120	LIBERTY GLOBAL PLC SHS CL C	R	09/25/2014	CREDIT SUISSE, NEW YORK (CSUS)	240.000	10,060	XXX	
580037109	MCDERMOTT INTERNATIONAL INC	R	12/31/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	3,303.000	9,678	XXX	
N6596X109	NXP SEMICONDUCTOR NV	R	10/30/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	755.000	44,453	XXX	
82481R106	SHIRE PLC	R	10/15/2014	STATE STREET BROKERAGE SVCS, BOSTON	590.000	107,432	XXX	
H84989104	TE CONNECTIVITY LTD	R	10/31/2014	GOLDMAN SACHS & CO, NY	130.000	7,744	XXX	
881624209	TEVA PHARMACEUTICAL INDUSTRIES	R	11/11/2014	CITIGROUP GBL MKTS INC, NEW YORK	1,180.000	64,369	XXX	
Q9235V101	TRONOX LTD SHS CL A	R	10/24/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	80.000	1,937	XXX	
G87210103	UTI WORLDWIDE INC	R	10/24/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,060.000	11,042	XXX	
G9319H102	VALIDUS HOLDINGS LTD COM SHS	R	02/03/2014	CREDIT SUISSE, NEW YORK (CSUS)	225.000	8,038	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,093,131	XXX	
Common Stocks - Mutual Funds								
411511306	HARBOR INTERNATIONAL FUND		12/18/2014	NON-BROKER TRADE	1,098.244	72,275	XXX	
922908710	VANGUARD 500 INDEX FUND		12/17/2014	NON-BROKER TRADE	284.167	51,442	XXX	
9299999 Subtotal - Common Stocks - Mutual Funds						123,718	XXX	
9799997 Subtotal - Common Stocks - Part 3						5,216,848	XXX	
9799998 Summary Item from Part 5 for Common Stocks						1,101,434	XXX	
9799999 Subtotal - Common Stocks						6,318,282	XXX	
9899999 Subtotal - Preferred and Common Stocks						6,318,282	XXX	
9999999 Totals						38,676,590	XXX	51,625

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828TG5	U S TREASURY NOTE		12/12/2014	DEUTSCHE BK SECS INC, NY	XXX	123,877	125,000	123,223			236		236		123,459		418	418	545	07/31/2017
912828UC2	U S TREASURY NOTE		12/02/2014	DEUTSCHE BK SECS INC, NY	XXX	1,395,857	1,395,000	1,389,229	1,391,229		1,630		1,630		1,392,859		2,998	2,998	3,108	12/15/2015
912828SF8	U S TREASURY NOTE		06/25/2014	DEUTSCHE BK SECS INC, NY	XXX	206,291	210,000	204,447	204,586		296		296		204,882		1,410	1,410	3,620	02/15/2022
912828TD2	U S TREASURY NOTE		03/07/2014	NOMURA SECS, NEW YORK	XXX	300,187	300,000	299,321	299,650		43		43		299,694		493	493	487	07/15/2015
912828WB2	U S TREASURY NOTE		07/02/2014	JP MORGAN CHASE BANK/HSBC	XXX	180,140	180,000	179,790	179,806		53		53		179,859		281	281	303	10/31/2015
912828WH9	U S TREASURY NOTE		07/17/2014	DEUTSCHE BK SECS INC, NY	XXX	529,915	530,000	530,085			(5)		(5)		530,080		(164)	(164)	807	05/15/2017
912828UD0	U S TREASURY NOTE		02/06/2014	GOLDMAN SACHS & CO, NY	XXX	954,848	955,000	952,019	953,507		160		160		953,667		1,180	1,180	125	12/31/2014
912828VY3	U S TREASURY NOTE		05/12/2014	DEUTSCHE BK SECS INC, NY	XXX	981,030	980,000	978,472	978,649		282		282		978,931		2,099	2,099	1,513	09/30/2015
912828PS3	U S TREASURY NOTE		12/05/2014	DEUTSCHE BK SECS INC, NY	XXX	168,300	165,000	173,966	170,637		(2,531)		(2,531)		168,106		194	194	4,466	01/31/2016
912828NT3	U S TREASURY NOTE		07/17/2014	DEUTSCHE BK SECS INC, NY	XXX	374,511	360,000	386,973	381,765		(1,709)		(1,709)		380,055		(5,544)	(5,544)	8,719	08/15/2020
912828B66	U S TREASURY NOTE		06/25/2014	MERRILL LYNCH PIERCE FENN	XXX	204,070	200,000	200,204			(5)		(5)		200,199		3,871	3,871	1,990	02/15/2024
912828QM5	U S TREASURY NOTE		02/14/2014	JPMORGAN SECURITIES INC,	XXX	55,122	55,000	55,103	55,013		(5)		(5)		55,008		114	114	144	05/15/2014
912828RV4	U S TREASURY NOTE		12/15/2014	Maturity	XXX	400,000	400,000	400,594	400,540		(540)		(540)		400,000				1,000	12/15/2014
912828RP7	U S TREASURY NOTE		01/10/2014	BARCLAYS CAPITAL INC, NEW	XXX	251,044	250,000	260,772	259,013		(65)		(65)		258,947		(7,903)	(7,903)	894	10/31/2018
912828QU7	U S TREASURY NOTE		02/14/2014	NOMURA SECS, NEW YORK	XXX	40,087	40,000	40,000	40,000						40,000		87	87	148	07/15/2014
912828GX2	US TREAS-CPI INFLAT		11/21/2014	BARCLAYS CAPITAL INC, NEW	XXX	262,662	241,139	267,951			(3,177)		(3,177)		264,774		(2,112)	(2,112)	2,271	07/15/2017
3620A94H1	GNMA POOL #0723624		12/15/2014	Redemption	XXX	33,021	33,021	35,213	33,953		(932)		(932)		33,021				917	01/15/2040
3620AUUY8	GNMA POOL #0740499		12/15/2014	Redemption	XXX	45,342	45,342	48,338	46,753		(1,412)		(1,412)		45,342				1,119	08/15/2040
36230T5T5	GNMA POOL #0758958		12/15/2014	Redemption	XXX	75,735	75,735	81,202	76,296		(562)		(562)		75,735				1,103	10/15/2041
38378KGV5	GNMA GTD REMIC P/T 13-57 A		12/16/2014	Redemption	XXX	5,056	5,056	5,066	5,056		0		0		5,056				38	06/16/2037
36202FZX7	GNMA II POOL #0005258		12/22/2014	Redemption	XXX	55,205	55,205	57,387	55,417		(213)		(213)		55,205				1,118	12/20/2041
36202F2L9	GNMA II POOL #0005279		12/22/2014	Redemption	XXX	54,720	54,720	57,379	54,969		(249)		(249)		54,720				1,104	01/20/2042
36179MC24	GNMA II POOL #0MA0089		12/22/2014	Redemption	XXX	110,641	110,641	120,305	111,669		(1,027)		(1,027)		110,641				2,523	05/20/2042
0599999 Subtotal - Bonds - U.S. Governments						6,807,661	6,765,858	6,847,040	5,698,508		(9,731)		(9,731)		6,810,240		(2,579)	(2,579)	38,063	XXX
Bonds - All Other Governments																				
642869AC5	PROV OF NEW BRUNSWICK	I	03/14/2014	RBC CAPITAL MARKETS CORP,	XXX	20,948	20,000	19,941	19,961		2		2		19,963		985	985	144	06/15/2018
11070TAB4	PROVINCE OF BRITISH COLUMBIA	I	01/15/2014	RBC CAPITAL MARKETS LLC,	XXX	145,952	160,000	159,150	159,243		4		4		159,247		(13,295)	(13,295)	782	10/23/2022
1099999 Subtotal - Bonds - All Other Governments						166,900	180,000	179,091	179,203		6		6		179,210		(12,310)	(12,310)	926	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063BNQ1	CALIFORNIA ST		10/01/2014	Maturity	XXX	50,000	50,000	50,083	50,022		(22)		(22)		50,000				1,063	10/01/2014
452152SG7	ILLINOIS ST		07/28/2014	MORGAN STANLEY & CO INC,	XXX	109,833	100,000	109,721	108,613		(1,373)		(1,373)		107,240		2,593	2,593	5,264	07/01/2017
4521518V8	ILLINOIS ST		06/12/2014	JPMORGAN SECURITIES INC,	XXX	127,496	125,000	130,255	126,687		(772)		(772)		125,915		1,581	1,581	5,311	01/01/2015
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						287,329	275,000	290,059	285,322		(2,167)		(2,167)		283,155		4,175	4,175	11,638	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Special Revenue, Special Assessment																				
251250AB2	DETROIT MI WTR & SEWERAGE DEPT		02/26/2014	PERSHING LLC, JERSEY CITY	XXX	250,625	250,000	270,913	249,805	12,321	(1,025)		11,296		261,101		(10,476)	(10,476)	8,403	07/01/2015
3137EACY3	FEDERAL HOME LN MTG CORP		02/14/2014	JPMORGAN SECURITIES INC,	XXX	1,024,888	1,020,000	1,019,653	1,019,900		9		9		1,019,909		4,979	4,979	1,443	11/25/2014
3135G0NV1	FEDERAL NATL MTG ASSN		07/24/2014	JP MORGAN CHASE BANK/HSBC	XXX	270,800	270,000	270,450	270,260		(84)		(84)		270,176		624	624	1,114	09/28/2015
3135G0SB0	FEDERAL NATL MTG ASSN		05/28/2014	SG AMERICAS SECURITIES LL	XXX	501,040	500,000	499,113	499,631		77		77		499,707		1,333	1,333	823	12/21/2015
343136M53	FLORIDA ST TPK AUTH TPK REV		07/01/2014	Maturity	XXX	250,000	250,000	276,633	254,139		(4,139)		(4,139)		250,000				12,500	07/01/2014
469487CR1	JACKSONVILLE FLA SPL REV		04/21/2014	US BANCORP INVESTMENTS IN	XXX	510,450	500,000	578,595	521,897		(5,459)		(5,459)		516,438		(5,988)	(5,988)	14,097	10/01/2014
59259RYY4	METROPOLITAN TRANSN AUTH N Y		11/15/2014	Maturity	XXX	250,000	250,000	274,748	256,001		(6,001)		(6,001)		250,000				13,125	11/15/2014
639707AU2	NEBRASKA UTIL CORP REV		04/08/2014	PERSHING LLC, JERSEY CITY	XXX	258,385	250,000	280,943	257,999		(2,212)		(2,212)		255,787		2,598	2,598	9,722	01/01/2015
875124CR8	TAMPA BAY WTR FLA A REGL WTR		03/24/2014	NATIONAL FINL SVCS CORP,	XXX	287,784	245,000	292,812	280,721		(1,390)		(1,390)		279,332		8,453	8,453	5,989	10/01/2019
312946X50	FHLMC POOL #A9-7900		12/15/2014	Redemption	XXX	14,048	14,048	15,188			(52)		(52)		14,048				151	03/01/2041
3128PWC89	FHLMC POOL #J1-6395		12/15/2014	Redemption	XXX	24,404	24,404	25,716	24,637		(233)		(233)		24,404				556	08/01/2021
3132GEFH8	FHLMC POOL #Q0-1068		12/15/2014	Redemption	XXX	281,739	281,739	309,560	289,327		(7,588)		(7,588)		281,739				7,944	05/01/2041
3132GETD2	FHLMC POOL #Q0-1448		12/15/2014	Redemption	XXX	50,196	50,196	54,350	50,599		(403)		(403)		50,196				1,828	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622		12/15/2014	Redemption	XXX	32,467	32,467	35,491	32,807		(340)		(340)		32,467				1,404	08/01/2041
3132GUG24	FHLMC POOL #Q0-8917		12/15/2014	Redemption	XXX	16,759	16,759	16,874	16,805		(45)		(45)		16,759				336	06/01/2042
3132HNEB1	FHLMC POOL #Q1-1930		12/15/2014	Redemption	XXX	459	459	481	459						459				8	10/01/2042
3132J7W99	FHLMC POOL #Q1-6571		12/15/2014	Redemption	XXX	3,308	3,308	3,403	3,345		(37)		(37)		3,308				54	03/01/2043
3132M6T42	FHLMC POOL #Q2-6271		12/15/2014	Redemption	XXX	5,025	5,025	5,131			(2)		(2)		5,025				54	05/01/2044
3132M7KH0	FHLMC POOL #Q2-6896		12/15/2014	Redemption	XXX	9,703	9,703	9,923			(6)		(6)		9,703				56	06/01/2044
31398QTE7	FHLMC MULTICLASS MTG 3747 HG		12/15/2014	Redemption	XXX	42,457	42,457	43,017			(76)		(76)		42,457				428	07/15/2037
31416WRK0	FNMA POOL #0AB1389		12/26/2014	Redemption	XXX	4,740	4,740	5,151			(13)		(13)		4,740				22	08/01/2040
31417C3V5	FNMA POOL #0AB6211		04/16/2014	Redemption	XXX	108,860	111,945	117,612	117,490		(2,144)		(2,144)		115,346		(6,486)	(6,486)	1,496	08/01/2042
31417DC35	FNMA POOL #0AB6389		04/16/2014	Redemption	XXX	96,473	99,182	103,986	101,544		(54)		(54)		101,491		(5,018)	(5,018)	1,322	10/01/2042
31417EHH7	FNMA POOL #0AB7431		04/16/2014	Redemption	XXX	76,577	78,746	82,118	82,048		(1,293)		(1,293)		80,755		(4,178)	(4,178)	1,052	12/01/2042
31417GZ74	FNMA POOL #0AB9765		12/26/2014	Redemption	XXX	9,700	9,700	9,538			3		3		9,700				96	06/01/2043
31419JSV1	FNMA POOL #0AE7731		12/26/2014	Redemption	XXX	31,031	31,031	33,470	32,024		(993)		(993)		31,031				826	11/01/2040
31419MC25	FNMA POOL #0AE9988		12/26/2014	Redemption	XXX	6,084	6,084	6,467	6,100		(16)		(16)		6,084				133	07/01/2026
3138A6LJ7	FNMA POOL #0AH4828		12/26/2014	Redemption	XXX	19,012	19,012	20,349			(181)		(181)		19,012				357	02/01/2026
3138AJVV1	FNMA POOL #0AI5127		12/26/2014	Redemption	XXX	71,139	71,139	75,750	71,965		(826)		(826)		71,139				1,784	09/01/2026
3138ALKA4	FNMA POOL #0AI6588		12/26/2014	Redemption	XXX	29,304	29,304	31,397			(243)		(243)		29,304				549	07/01/2026
3138ALLZ8	FNMA POOL #0AI6643		05/20/2014	Redemption	XXX	333,043	308,332	329,289	329,068		(7,839)		(7,839)		321,229		11,815	11,815	6,523	08/01/2041
3138ASCZ3	FNMA POOL #0AJ0987		01/22/2014	CITIGROUP GBL MKTS/SALOMO	XXX	336,569	320,102	337,607	336,845		(265)		(265)		336,581		(12)	(12)	1,738	09/01/2026
3138AUP43	FNMA POOL #0AJ3142		12/26/2014	Redemption	XXX	18,741	18,741	19,994	19,238		(497)		(497)		18,741				386	10/01/2041
3138E0RS0	FNMA POOL #0AJ7696		12/26/2014	Redemption	XXX	35,826	35,826	38,642	36,947		(1,121)		(1,121)		35,826				867	12/01/2041
3138EMNR8	FNMA POOL #0AL4899		12/26/2014	Redemption	XXX	13,303	13,303	14,253			(116)		(116)		13,303				242	02/01/2029
3138LUQS7	FNMA POOL #0AO4064		12/26/2014	Redemption	XXX	3,799	3,799	4,052	3,804		(4)		(4)		3,799				69	06/01/2042
3138LVXA6	FNMA POOL #0AO5172		12/26/2014	Redemption	XXX	18,561	18,561	19,629	19,127		(565)		(565)		18,561				252	06/01/2022
3138M0DJ6	FNMA POOL #0AO8204		12/26/2014	Redemption	XXX	3,036	3,036	3,238	3,036		(1)		(1)		3,036				50	06/01/2042
3138MCRK2	FNMA POOL #0AP8589		12/26/2014	Redemption	XXX	5,331	5,331	5,599	5,444		(113)		(113)		5,331				140	11/01/2042
3138MGDD4	FNMA POOL #0AQ0999		02/27/2014	NOMURA SECS, NEW YORK	XXX	195,419	192,552	204,075	203,866		(4,210)		(4,210)		199,656		(4,237)	(4,237)	1,619	10/01/2042
3138MGNW1	FNMA POOL #0AQ1304		12/26/2014	Redemption	XXX	4,949	4,949	5,176	4,955		(7)		(7)		4,949				54	10/01/2042
3138MR6E6	FNMA POOL #0AQ9868		04/16/2014	Redemption	XXX	51,753	53,220	55,016	54,982		(685)		(685)		54,296		(2,543)	(2,543)	711	01/01/2043
3138NXL54	FNMA POOL #0AR1247		12/26/2014	Redemption	XXX	9,721	9,721	10,204	9,923		(202)		(202)		9,721				156	01/01/2043
3138NXNF0	FNMA POOL #0AR1289		04/16/2014	NOMURA SECS, NEW YORK	XXX	106,297	109,308	114,927	114,809		(2,140)		(2,140)		112,669		(6,372)	(6,372)	1,460	12/01/2042

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3138W03B3	FNMA POOL #0AR3493		04/16/2014	NOMURA SECS, NEW YORK	XXX	138,351	142,257	147,102	147,010		(1,846)		(1,846)		145,163		(6,813)	(6,813)	1,897	01/01/2043
3138WCUN1	FNMA POOL #0AS3288		12/26/2014	Redemption	XXX	1,233	1,233	1,255			0		0		1,233				7	09/01/2044
3138WN3X5	FNMA POOL #0AT1713		12/26/2014	Redemption	XXX	26,128	26,128	25,421			31		31		26,128				261	03/01/2043
3138WTUT1	FNMA POOL #0AT5993		12/26/2014	Redemption	XXX	10,369	10,369	10,228			3		3		10,369				91	05/01/2043
3138WVCN9	FNMA POOL #0AT7276		12/26/2014	Redemption	XXX	16,656	16,656	17,367	16,907		(250)		(250)		16,656				470	09/01/2043
3138X4R44	FNMA POOL #0AU5006		12/26/2014	Redemption	XXX	3,392	3,392	3,462	3,418		(26)		(26)		3,392				58	10/01/2043
3138X5MS3	FNMA POOL #0AU5768		05/09/2014	Redemption	XXX	199,607	195,492	197,340	197,332		(679)		(679)		196,653		2,955	2,955	3,047	09/01/2043
3138XXAT3	FNMA POOL #0AW7217		12/26/2014	Redemption	XXX	9,757	9,757	10,350			(12)		(12)		9,757				63	06/01/2044
31417Y7F8	FNMA POOL #0MA0893		12/26/2014	Redemption	XXX	47,436	47,436	50,030	47,882		(446)		(446)		47,436				984	10/01/2021
31418AAF5	FNMA POOL #0MA0905		12/26/2014	Redemption	XXX	90,422	90,422	94,349	91,115		(694)		(694)		90,422				1,718	10/01/2021
31418AFD5	FNMA POOL #0MA1063		12/26/2014	Redemption	XXX	21,659	21,659	22,813	21,684		(25)		(25)		21,659				351	05/01/2022
31418AH76	FNMA POOL #0MA1153		12/26/2014	Redemption	XXX	32,332	32,332	33,959	33,180		(848)		(848)		32,332				517	07/01/2022
31397ND77	FNMA GTD REMIC P/T 09-31 C		12/26/2014	Redemption	XXX	20,445	20,445	21,371			(104)		(104)		20,445				293	11/25/2038
3136A1QL2	FNMA GTD REMIC P/T 11-96 CA		12/26/2014	Redemption	XXX	24,626	24,626	25,549			(119)		(119)		24,626				347	05/25/2041
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						6,316,217	6,215,432	6,591,128	6,140,074	12,321	(57,546)		(45,225)		6,335,583		(19,366)	(19,366)	112,042	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00440EAL1	ACE INA HOLDINGS INC		06/30/2014	JPMORGAN SECURITIES INC,	XXX	93,864	90,000	100,029	96,016		(2,210)		(2,210)		93,806		58	58	3,192	05/15/2015
020002AZ4	ALLSTATE CORP/THE		01/13/2014	WELLS FARGO SECURITIES LL	XXX	67,862	70,000	69,862	69,868		0		0		69,869		(2,007)	(2,007)	184	06/15/2023
025816BG3	AMERICAN EXPRESS CO		01/07/2014	STIFEL NICOLAUS	XXX	102,995	105,000	103,469	103,493		8		8		103,501		(507)	(507)	217	05/22/2018
026874CT2	AMERICAN INTL GROUP		05/05/2014	Call	XXX	127,791	125,000	124,805	124,918		23		23		124,941		2,850	2,850	2,344	03/20/2015
03523TBH0	ANHEUSER-BUSCH INBEV WORLDWIDE		03/17/2014	CREDIT SUISSE, NEW YORK (	XXX	148,309	120,000	148,790	141,684		(735)		(735)		140,949		7,360	7,360	2,865	11/15/2019
037389AY9	AON CORP		11/24/2014	WELLS FARGO SECURITIES LL	XXX	185,220	180,000	181,411	180,762		(281)		(281)		180,480		4,740	4,740	5,641	05/27/2016
00206RAV4	AT&T INC		11/04/2014	WELLS FARGO SECURITIES LL	XXX	91,859	90,000	93,946	92,524		(856)		(856)		91,668		191	191	2,158	08/15/2015
084664BP5	BERKSHIRE HATHAWAY FINANCE COR		01/10/2014	Maturity	XXX	150,000	150,000	149,644	149,996		4		4		150,000				220	01/10/2014
10112RAE4	BOSTON PROPERTIES LP		12/01/2014	Call	XXX	117,452	115,000	123,111	118,277		(2,111)		(2,111)		116,166		1,286	1,286	5,974	06/01/2015
101137AM9	BOSTON SCIENTIFIC CORP		03/18/2014	WELLS FARGO SECURITIES LL	XXX	136,472	135,000	135,281	135,263		18		18		135,281		1,191	1,191	2,166	10/01/2018
166764AC4	CHEVRON CORP		05/12/2014	BARCLAYS CAPITAL INC, NEW	XXX	100,707	100,000	100,000	100,000						100,000		707	707	348	06/24/2016
172967GL9	CITIGROUP INC		04/10/2014	MERRILL LYNCH PIERCE FENN	XXX	78,318	80,000	79,810	79,824		4		4		79,828		(1,510)	(1,510)	1,680	03/01/2023
19416QDW7	COLGATE-PALMOLIVE CO		09/18/2014	JEFFERIES & CO (BONDS DIR	XXX	80,037	80,000	80,348	80,200		(167)		(167)		80,033		4	4	411	11/15/2014
25179MAT0	DEVON ENERGY CORP		01/17/2014	CANTOR FITZGERALD & CO/DE	XXX	90,102	90,000	89,844	89,845		2		2		89,847		255	255	186	12/15/2018
25459HBA2	DIRECTV HOLDINGS LLC / DIRECTV		07/07/2014	JPMORGAN CHASE BK/RBS SEC	XXX	105,615	95,000	103,863	103,029		(458)		(458)		102,572		3,043	3,043	3,778	03/01/2021
260543CC5	DOW CHEMICAL CO/THE		07/01/2014	MORGAN STANLEY & CO INC,	XXX	108,530	100,000	106,654	105,343		(393)		(393)		104,950		3,580	3,580	2,739	11/15/2020
26442CAK0	DUKE ENERGY CAROLINAS		04/01/2014	CIBC WORLD MARKETS CORP,	XXX	10,671	10,000	10,068	10,053		(2)		(2)		10,051		620	620	118	06/15/2021
264399EM4	DUKE ENERGY CAROLINAS LLC		04/01/2014	MILLENNIUM ADVISORS LLC,	XXX	133,648	125,000	144,065	133,528		(1,245)		(1,245)		132,283		1,364	1,364	3,368	10/01/2015
263534CD9	EI DU PONT DE NEMOURS & CO		05/20/2014	MIZUHO SECURITIES USA INC	XXX	122,866	120,000	124,309	123,151		(607)		(607)		122,545		321	321	2,002	01/15/2016
36962GK94	GENERAL ELECTRIC CAPITAL CORP		07/02/2014	GOLDMAN SACHS & CO, NY	XXX	200,116	200,000	192,501	198,103		1,393		1,393		199,496		620	620	564	09/15/2014
36962G6R0	GENERAL ELECTRIC CAPITAL CORP		07/21/2014	MERRILL LYNCH PROFESSIONA	XXX	100,582	100,000	100,285	100,262		(72)		(72)		100,190		392	392	1,044	01/08/2016

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
37247DAM8	GENWORTH FINANCIAL INC		11/12/2014	GOLDMAN SACHS & CO, NY	XXX	57,750	55,000	66,313	65,087		(1,211)		(1,211)		63,876		(6,126)	(6,126)	3,906	06/15/2020
37247DAN6	GENWORTH FINANCIAL INC		11/12/2014	GOLDMAN SACHS & CO, NY	XXX	5,138	5,000	5,950	5,856		(92)		(92)		5,764		(627)	(627)	452	02/15/2021
459200HB0	INTERNATIONAL BUSINESS MACHINE		03/12/2014	WELLS FARGO SECURITIES LL	XXX	110,287	110,000	110,053	110,029		(6)		(6)		110,023		264	264	371	02/06/2015
24422ERZ4	JOHN DEERE CAPITAL CORP		09/10/2014	US BANCORP INVESTMENTS IN	XXX	90,179	90,000	89,905	89,934		22		22		89,957		222	222	774	01/22/2016
46625HJA9	JPMORGAN CHASE & CO		01/21/2014	US BANCORP INVESTMENTS IN	XXX	125,944	120,000	120,463	120,244		(6)		(6)		120,238		5,706	5,706	2,090	07/05/2016
46625HHP8	JPMORGAN CHASE & CO		02/13/2014	GOLDMAN SACHS & CO, NY	XXX	190,341	185,000	193,493	188,879		(193)		(193)		188,687		1,654	1,654	3,974	01/20/2015
49326EEE9	KEYCORP		01/14/2014	SUNTRUST ROBINSON HUMPHRE	XXX	100,248	100,000	99,937	99,938		0		0		99,939		309	309	396	12/13/2018
501044CX7	KROGER CO/THE		01/16/2014	FIDELITY CAP MKTS (DIV OF	XXX	65,174	65,000	64,841	64,841		1		1		64,842		332	332	173	01/15/2021
58933YAD7	MERCK & CO INC		07/21/2014	WELLS FARGO SECURITIES LL	XXX	110,205	110,000	109,970	109,976		6		6		109,982		223	223	526	05/18/2016
59156RAN8	METLIFE INC		10/06/2014	MERRILL LYNCH PIERCE FENN	XXX	103,129	100,000	110,029	104,048		(2,133)		(2,133)		101,915		1,214	1,214	4,083	06/15/2015
666807BG6	NORTHROP GRUMMAN CORP		01/16/2014	GOLDMAN SACHS & CO, NY	XXX	94,609	100,000	99,462	99,487		3		3		99,489		(4,880)	(4,880)	2,094	08/01/2023
743263AQ8	PROGRESS ENERGY INC		06/16/2014	GOLDMAN SACHS & CO, NY	XXX	128,890	115,000	126,802	123,905		(639)		(639)		123,266		5,624	5,624	3,083	12/01/2019
74432QBM6	PRUDENTIAL FINANCIAL INC		07/01/2014	MILLENNIUM ADVISORS LLC,	XXX	97,284	85,000	100,485	99,296		(1,058)		(1,058)		98,238		(954)	(954)	2,487	06/21/2020
74456QAW6	PUBLIC SERVICE ELECTRIC & GAS		05/23/2014	MERRILL LYNCH PIERCE FENN	XXX	71,380	70,000	72,346	72,016		(620)		(620)		71,396		(16)	(16)	1,092	05/01/2015
761713AY2	REYNOLDS AMERICAN INC		03/20/2014	DEUTSCHE BK SECS INC, NY	XXX	52,022	50,000	49,961	49,962		1		1		49,963		2,059	2,059	1,266	09/15/2023
828807BM8	SIMON PROPERTY GROUP LP		06/30/2014	WELLS FARGO SECURITIES LL	XXX	114,778	110,000	120,326	114,180		(1,436)		(1,436)		112,744		2,034	2,034	3,086	06/15/2015
828807CG0	SIMON PROPERTY GROUP LP		07/01/2014	WELLS FARGO SECURITIES LL	XXX	97,092	90,000	98,876	98,048		(509)		(509)		97,539		(447)	(447)	2,228	12/01/2021
91324PBX9	UNITEDHEALTH GROUP INC		11/04/2014	MERRILL LYNCH PROFESSIONA	XXX	130,495	130,000	129,970	129,982		9		9		129,991		505	505	1,173	10/15/2015
91159JAA4	US BANCORP		07/07/2014	KEYBANC CAPITAL MARKETS I	XXX	73,372	75,000	74,762	74,792		11		11		74,804		(1,432)	(1,432)	2,182	07/15/2022
92276MBB0	VENTAS REALTY LP / VENTAS CAPI		11/24/2014	MERRILL LYNCH PIERCE FENN	XXX	104,160	105,000	104,939	104,945		7		7		104,952		(792)	(792)	3,284	04/01/2020
94974BFE5	WELLS FARGO & CO		07/30/2014	CREDIT SUISSE, NEW YORK (	XXX	126,231	125,000	126,708	126,488		(585)		(585)		125,903		328	328	2,047	07/01/2015
87425EAM5	TALISMAN ENERGY INC	I	07/25/2014	BARCLAYS CAPITAL INC, NEW	XXX	25,997	25,000	24,833			7		7		24,839		1,158	1,158	466	02/01/2021
05565QBT4	BP CAPITAL MARKETS PLC	R	06/10/2014	BNP PARIBAS SECS CP/FIXED	XXX	222,007	215,000	217,711	217,101		(244)		(244)		216,857		5,150	5,150	2,980	11/01/2016
539473AQ1	LLOYDS TSB BANK PLC	R	05/20/2014	NOMURA SECS, NEW YORK	XXX	103,181	95,000	103,815	102,558		(898)		(898)		101,660		1,522	1,522	2,605	03/28/2017
76720AAM8	RIO TINTO FINANCE USA PLC	R	07/08/2014	SG AMERICAS SECURITIES LL	XXX	121,823	120,000	118,903	119,003		101		101		119,104		2,719	2,719	1,553	12/14/2018
76720AAA4	RIO TINTO FINANCE USA PLC	R	09/09/2014	MERRILL LYNCH PIERCE FENN	XXX	60,177	60,000	60,422	60,258		(147)		(147)		60,111		66	66	660	03/20/2015
801060AB0	SANOFI	R	01/17/2014	JPMORGAN CHASE BK/RBS SEC	XXX	83,444	85,000	84,627	84,679		4		4		84,684		(1,240)	(1,240)	304	04/10/2018
02006GAD6	ALLY AUTO RECEIVABLES SN1 A4		02/19/2014	MERRILL LYNCH PIERCE FENN	XXX	110,232	110,000	109,990	109,994		1		1		109,994		238	238	137	12/21/2015

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
02006JAB4	ALLY AUTO RECEIVABLES TRU 1 A3		07/23/2014	CREDIT AGRICOLE (USA) INC	XXX	285,312	285,000	284,967	284,973		4		4		284,977		334	334	1,112	05/15/2017
02005ACN6	ALLY MASTER OWNER TRUST 3 A2		07/09/2014	MERRILL LYNCH PIERCE FENN	XXX	306,835	305,000	307,276	307,250		(343)		(343)		306,907		(72)	(72)	2,143	06/15/2017
03063XAD7	AMERICREDIT AUTOMOBILE R 4 A3		06/04/2014	CREDIT SUISSE, NEW YORK (	XXX	95,096	95,000	94,985	94,989		1		1		94,990		106	106	320	06/08/2017
03064YAC6	AMERICREDIT AUTOMOBILE RE 1 A3		09/10/2014	WELLS FARGO SECURITIES LL	XXX	334,948	335,000	334,991	334,993		1		1		334,994		(47)	(47)	1,572	10/10/2017
03064JAC9	AMERICREDIT AUTOMOBILE RE 2 A3		08/21/2014	NOMURA SECS, NEW YORK	XXX	245,086	245,000	244,951	244,958		7		7		244,965		121	121	1,141	12/08/2017
03065BAC5	AMERICREDIT AUTOMOBILE RE 3 A3		11/14/2014	BARCLAYS CAPITAL INC, NEW	XXX	115,135	115,000	114,989	114,991		2		2		114,993		142	142	1,002	04/09/2018
09657YAD4	BMW VEHICLE LEASE TRUST 1 A4		11/06/2014	PERSHING LLC, JERSEY CITY	XXX	200,125	200,000	199,963	199,971		8		8		199,978		147	147	1,181	04/20/2017
13975EAC7	CAPITAL AUTO RECEIVABLES 1 A3		07/09/2014	NOMURA SECS, NEW YORK	XXX	200,188	200,000	199,958	199,967		5		5		199,972		216	216	895	06/20/2017
14313PAC1	CARMAX AUTO OWNER TRUS 13-4 A3		11/20/2014	MERRILL LYNCH PIERCE FENN	XXX	219,863	220,000	219,980	219,981		4		4		219,985		(122)	(122)	1,662	07/16/2018
14313JAC5	CARMAX AUTO OWNER TRUST 2 A3		11/06/2014	Redemption	XXX	270,507	270,000	269,944	269,962		15		15		269,977		530	530	901	03/15/2017
12591FAC0	CNH EQUIPMENT TRUST A A3		04/09/2014	CITIGROUP GBL MKTS/SALOMO	XXX	145,232	145,000	145,000	145,000						145,000		232	232	331	06/15/2018
12625HAC6	CNH EQUIPMENT TRUST B A3		03/12/2014	JPMORGAN CHASE BK/RBS SEC	XXX	90,028	90,000	89,987	89,988		1		1		89,989		39	39	154	08/15/2018
12613SAC6	CNH EQUIPMENT TRUST C A3		09/10/2014	DEUTSCHE BK SECS INC, NY	XXX	110,193	110,000	109,987	109,988		2		2		109,990		203	203	842	08/15/2018
34530FAD6	FORD CREDIT AUTO LEASE TR B A3		06/11/2014	CREDIT AGRICOLE (USA) INC	XXX	90,267	90,000	89,987	89,988		2		2		89,990		277	277	342	09/15/2016
34529TAC1	FORD CREDIT AUTO LEASE TR B A3		01/15/2014	Call	XXX	15,251	15,251	15,249	15,251		1		1		15,251				13	10/15/2014
34530DAC3	FORD CREDIT AUTO OWNER TR C A3		06/17/2014	JPMORGAN CHASE BK/RBS SEC	XXX	200,406	200,000	199,966	199,970		4		4		199,973		433	433	843	12/15/2017
34530GAD4	FORD CREDIT AUTO OWNER TR D A3		11/20/2014	BAIRD, ROBERT W & CO INC,	XXX	174,836	175,000	174,992	174,992		2		2		174,994		(158)	(158)	1,107	04/15/2018
34528QBT0	FORD CREDIT FLOORPLAN MAS 4 A1		06/04/2014	JPMORGAN SECURITIES INC,	XXX	150,152	150,000	149,974	149,982		3		3		149,985		167	167	537	09/15/2016
36159JCS8	GE CAPITAL CREDIT CARD MA 1 A		05/08/2014	NOMURA SECS, NEW YORK	XXX	140,459	140,000	139,989	139,992		1		1		139,993		467	467	577	01/15/2018
36161YAB0	GE EQUIPMENT 2012-1 CL A2		04/22/2014	Redemption	XXX	75,313	75,313	75,308	75,311		2		2		75,313				65	01/22/2015
36830NAC3	GE EQUIPMENT MIDTICKET LL 1 A3		09/10/2014	JPMORGAN CHASE BK/RBS SEC	XXX	100,273	100,000	99,998	99,998		0		0		99,998		275	275	694	03/22/2017
36162WAC1	GE EQUIPMENT TRANSPORTATI 1 A3		06/11/2014	MIZUHO SECURITIES USA INC	XXX	250,332	250,000	249,979	249,983		3		3		249,986		346	346	824	11/25/2016
41283TAC2	HARLEY-DAVIDSON MOTORCYCL 1 A3		12/15/2014	Redemption	XXX	68,726	68,726	68,714	68,722		5		5		68,726				254	04/17/2017
41283NAD3	HARLEY-DAVIDSON MOTORCYCL 1 A3		08/15/2014	Redemption	XXX	105,380	105,380	105,680	105,535		(155)		(155)		105,380		0	0	336	05/15/2016
44614TAC6	HUNTINGTON AUTO TRUST 2 A3		07/15/2014	Redemption	XXX	235,112	235,000	234,975	234,982		6		6		234,988		125	125	705	04/17/2017
44890QAC7	HYUNDAI AUTO RECEIVABLES C A3		10/16/2014	NOMURA SECS, NEW YORK	XXX	35,120	35,000	34,994	34,994		1		1		34,995		125	125	300	02/15/2018
47787BAC9	JOHN DEERE OWNER TRUST A A3		04/09/2014	Redemption	XXX	158,169	158,014	157,998	158,003		4		4		158,007		162	162	334	03/15/2016
477879AC4	JOHN DEERE OWNER TRUST B A3		10/16/2014	NOMURA SECS, NEW YORK	XXX	110,223	110,000	109,985	109,986		3		3		109,989		234	234	813	08/15/2017
63938EAA2	NAVIENT STUDENT 14-1 A1		12/26/2014	Redemption	XXX	37,338	37,338	37,338							37,338				58	03/25/2021
65476LAD3	NISSAN AUTO LEASE TRUST B A4		08/13/2014	BARCLAYS CAPITAL INC, NEW	XXX	240,281	240,000	240,384	240,381		(49)		(49)		240,332		(50)	(50)	1,199	09/17/2018
654748AC6	NISSAN AUTO RECEIVABLES O A A3		02/26/2014	DEUTSCHE BK SECS INC, NY	XXX	150,123	150,000	149,972	149,978		1		1		149,979		144	144	163	05/15/2017
80282WAC4	SANTANDER DRIVE AUTO REC 3A3		01/08/2014	MERRILL LYNCH PIERCE FENN	XXX	116,648	116,443	117,059	116,882		8		8		116,891		(243)	(243)	98	04/15/2016
80283FAB2	SANTANDER DRIVE AUTO RECE 1 A2		06/17/2014	Redemption	XXX	67,938	67,938	67,934	67,936		3		3		67,938		0	0	82	02/16/2016

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
80283DAB7	SANTANDER DRIVE AUTO RECE 2 A2		07/15/2014	Redemption	XXX	52,833	52,833	52,828	52,829		4		4		52,833				80	03/15/2016
80283HAC6	SANTANDER DRIVE AUTO RECE 4 A3		08/27/2014	PERSHING LLC, JERSEY CITY	XXX	55,161	55,000	54,994	54,995		1		1		54,996		165	165	436	12/15/2017
80281CAD7	SANTANDER DRIVE AUTO RECE 5 A3		09/10/2014	NOMURA SECS, NEW YORK	XXX	120,141	120,000	119,999	119,999		0		0		119,999		142	142	738	02/15/2018
92867MAC4	VOLKSWAGEN AUTO LOAN ENHA 1 A3		09/10/2014	CITIGROUP GBL MKTS/SALOMO	XXX	114,892	115,000	114,993	114,995		1		1		114,996		(104)	(104)	474	08/21/2017
98158VAD7	WORLD OMNI AUTOMOBILE LEA A A4		09/10/2014	BARCLAYS CAPITAL INC, NEW	XXX	200,109	200,000	199,988	199,991		2		2		199,993		117	117	1,590	11/15/2017
78447NAB2	SMART TRUST/AUSTRALIA 1US A2A	R	08/14/2014	Redemption	XXX	203,110	203,110	203,104	203,107		3		3		203,109		0	0	422	05/14/2015
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,015,726	10,865,346	11,041,346	10,927,457		(17,728)		(17,728)		10,971,899		43,827	43,827	117,010	XXX
8399997 Subtotal - Bonds - Part 4						24,593,833	24,301,636	24,948,663	23,230,564	12,321	(87,167)		(74,845)		24,580,086		13,747	13,747	279,679	XXX
8399998 Summary Item from Part 5 for Bonds						2,543,483	2,526,816	2,542,853			(1,440)		(1,440)		2,541,413		2,070	2,070	8,342	XXX
8399999 Subtotal - Bonds						27,137,316	26,828,452	27,491,517	23,230,564	12,321	(88,607)		(76,285)		27,121,499		15,817	15,817	288,021	XXX
8999998 Summary Item from Part 5 for Preferred Stocks							XXX													XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
90214J101	2U INC		09/16/2014	INSTINET CORP, NY	200.000	3,070	XXX	2,529							2,529		541	541		XXX
00287Y109	ABBVIE INC		09/16/2014	WELLS FARGO SECURITIES LL	1,450.000	77,098	XXX	63,149	76,575	(13,425)			(13,425)		63,149		13,949	13,949	958	XXX
00507V109	ACTIVISION BLIZZARD INC		09/16/2014	BERNSTEIN SANFORD C & CO,	110.000	2,448	XXX	2,521							2,521		(73)	(73)		XXX
00738A106	ADTRAN INC		09/16/2014	INSTINET CORP, NY	123.000	2,763	XXX	1,830	3,322	(1,492)			(1,492)		1,830		933	933	33	XXX
007974108	ADVENT SOFTWARE INC		09/16/2014	INSTINET CORP, NY	201.000	6,468	XXX	4,997	7,025	(2,029)			(2,029)		4,997		1,472	1,472	26	XXX
00130H105	AES CORP/THE		09/16/2014	BERNSTEIN SANFORD C & CO,	855.000	12,373	XXX	10,767	12,406	(1,639)			(1,639)		10,767		1,607	1,607	128	XXX
001084102	AGCO CORP		02/12/2014	SJ LEVINSON & SONS LLC, J	550.000	28,143	XXX	29,375	32,555	(3,180)			(3,180)		29,375		(1,232)	(1,232)	10	XXX
00846U101	AGILENT TECHNOLOGIES INC		02/18/2014	J P MORGAN SECURITIES INC	615.000	34,050	XXX	31,745	35,172	(3,427)			(3,427)		31,745		2,305	2,305	81	XXX
00971T101	AKAMAI TECHNOLOGIES INC		09/16/2014	INSTINET CORP, NY	190.000	11,797	XXX	5,413	8,964	(3,551)			(3,551)		5,413		6,384	6,384		XXX
011659109	ALASKA AIR GROUP INC		01/09/2014	UBS SECURITIES LLC, STAMF	490.000	37,110	XXX	11,085	35,951	(24,867)			(24,867)		11,085		26,026	26,026		XXX
012653101	ALBEMARLE CORP		09/16/2014	INSTINET CORP, NY	153.000	9,937	XXX	5,882	9,699	(3,816)			(3,816)		5,882		4,055	4,055	121	XXX
01741R102	ALLEGHENY TECHNOLOGIES INC		09/16/2014	INSTINET CORP, NY	321.000	13,576	XXX	12,686	11,437	1,248			1,248		12,686		891	891	116	XXX
018581108	ALLIANCE DATA SYSTEMS CORP		01/30/2014	INVESTMENT TECHNOLOGY GRO	80.000	19,762	XXX	4,584	21,034	(16,450)			(16,450)		4,584		15,178	15,178		XXX
020002101	ALLSTATE CORP/THE		09/16/2014	BERNSTEIN SANFORD C & CO,	265.000	16,292	XXX	13,769	14,453	(684)			(684)		13,769		2,523	2,523	204	XXX
021441100	ALTERA CORP		09/16/2014	INSTINET CORP, NY	243.000	8,661	XXX	8,519	7,900	619			619		8,519		142	142	84	XXX
023135106	AMAZON.COM INC		03/31/2014	KNIGHT EQUITY MARKETS L.P	310.000	105,364	XXX	62,165	123,625	(61,460)			(61,460)		62,165		43,200	43,200		XXX
02376R102	AMERICAN AIRLS GROUP INC		09/16/2014	INSTINET CORP, NY	244.000	9,234	XXX	1,593	6,161	(4,568)			(4,568)		1,593		7,642	7,642	24	XXX
02503X105	AMERICAN CAPITAL AGENCY CORP		09/22/2014	GOLDMAN SACHS & CO, NY	700.000	15,788	XXX	14,005	13,503	502			502		14,005		1,782	1,782	1,162	XXX
026874784	AMERICAN INTERNATIONAL GROUP I		08/07/2014	BARCLAYS CAPITAL LE, JERS	2,210.000	116,238	XXX	73,815	112,821	(39,005)			(39,005)		73,815		42,423	42,423	553	XXX
03027X100	AMERICAN TOWER CORP		06/05/2014	RAYMOND JAMES & ASSOC INC	700.000	62,039	XXX	55,074	55,874	(800)			(800)		55,074		6,965	6,965	224	XXX
031100100	AMETEK INC		11/13/2014	GOLDMAN SACHS & CO, NY	1,100.000	55,028	XXX	50,800	57,937	(7,137)			(7,137)		50,800		4,228	4,228	236	XXX
031162100	AMGEN INC		04/29/2014	BERNSTEIN SANFORD C & CO,	1,260.000	149,182	XXX	125,747	143,741	(17,994)			(17,994)		125,747		23,435	23,435	711	XXX
037604105	APOLLO EDUCATION GROUP INC		09/16/2014	BERNSTEIN SANFORD C & CO,	60.000	1,622	XXX	1,982							1,982		(360)	(360)		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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
037833100	APPLE INC		10/20/2014	BARCLAYS CAPITAL LE, JERS	1,734.000	197,657	XXX	134,975	167,344	(32,370)			(32,370)		134,975		62,682	62,682	2,484	XXX
04013V108	ARES COMMERCIAL REAL ESTATE		09/16/2014	INSTINET CORP, NY	300.000	3,694	XXX	3,898	3,930	(32)			(32)		3,898		(204)	(204)	225	XXX
04247X102	ARMSTRONG WORLD INDUSTRIES INC		09/16/2014	INSTINET CORP, NY	150.000	8,539	XXX	7,421	8,642	(1,220)			(1,220)		7,421		1,118	1,118		XXX
049513104	ATMEL CORP		09/16/2014	INSTINET CORP, NY	886.000	7,556	XXX	6,663	6,937	(275)			(275)		6,663		894	894		XXX
050095108	ATWOOD OCEANICS INC		06/11/2014	BARRINGTON RESEARCH ASSOC	490.000	24,176	XXX	22,099	26,161	(4,062)			(4,062)		22,099		2,077	2,077		XXX
052800109	AUTOLIV INC		09/16/2014	INSTINET CORP, NY	187.000	18,829	XXX	8,919	17,167	(8,247)			(8,247)		8,919		9,910	9,910	211	XXX
060505104	BANK OF AMERICA CORP		04/28/2014	BROADCOURT CAP CORP/SUB O	7,115.000	107,676	XXX	91,914	110,781	(18,867)			(18,867)		91,914		15,762	15,762	71	XXX
054937107	BB&T CORP		10/20/2014	CREDIT SUISSE, NEW YORK (	545.000	19,738	XXX	16,079	20,339	(4,261)			(4,261)		16,079		3,659	3,659	356	XXX
075896100	BED BATH & BEYOND INC		04/09/2014	CREDIT SUISSE, NEW YORK (	775.000	52,498	XXX	46,469	62,233	(15,764)			(15,764)		46,469		6,029	6,029		XXX
077454106	BELDEN		09/16/2014	CITIGROUP GBL MKTS INC, N	440.000	31,280	XXX	9,187	30,998	(21,811)			(21,811)		9,187		22,093	22,093	63	XXX
084423102	BERKLEY W R CORP COM		09/16/2014	INSTINET CORP, NY	254.000	12,302	XXX	5,350	11,021	(5,671)			(5,671)		5,350		6,951	6,951	53	XXX
084670702	BERKSHIRE HATHAWAY INC DEL		09/16/2014	BERNSTEIN SANFORD C & CO,	360.000	48,763	XXX	23,815	42,682	(18,866)			(18,866)		23,815		24,948	24,948		XXX
08579W103	BERRY PLASTICS GROUP INC		09/16/2014	INSTINET CORP, NY	720.000	17,446	XXX	12,259	17,129	(4,869)			(4,869)		12,259		5,187	5,187		XXX
09061G101	BIOMARIN PHARMACEUTICAL COM		09/16/2014	INSTINET CORP, NY	48.000	3,210	XXX	568	3,377	(2,809)			(2,809)		568		2,642	2,642		XXX
09739D100	BOISE CASCADE LLC		09/16/2014	INSTINET CORP, NY	270.000	8,453	XXX	6,075	7,960	(1,885)			(1,885)		6,075		2,378	2,378		XXX
097793103	BONANZA CREEK ENERGY INC		02/03/2014	LIQUIDNET INC, BROOKLYN	460.000	19,403	XXX	13,570	19,996	(6,426)			(6,426)		13,570		5,833	5,833		XXX
099724106	BORGWARNER INC		02/11/2014	INVESTMENT TECHNOLOGY GRO	1,570.000	83,784	XXX	68,921	87,779	(18,858)			(18,858)		68,921		14,863	14,863	196	XXX
10921T101	BRIGHTCOVE INC		09/16/2014	INSTINET CORP, NY	500.000	2,968	XXX	2,972	7,070	(4,098)			(4,098)		2,972		(4)	(4)		XXX
110122108	BRISTOL-MYERS SQUIBB CO		04/15/2014	BARCLAYS CAPITAL LE, JERS	2,710.000	130,427	XXX	104,849	144,037	(39,188)			(39,188)		104,849		25,578	25,578	1,951	XXX
111621306	BROCADE COMMUNICATIONS SYSTEMS		09/16/2014	WELLS FARGO SECURITIES LL	2,280.000	20,302	XXX	14,206	20,224	(6,018)			(6,018)		14,206		6,096	6,096	29	XXX
127055101	CABOT CORP		09/16/2014	INSTINET CORP, NY	198.000	10,850	XXX	3,029	10,177	(7,148)			(7,148)		3,029		7,820	7,820	127	XXX
12709P103	CABOT MICROELECTRONICS CORP		10/22/2014	BTIG LLC, SAN FRANCISCO	360.000	15,489	XXX	12,524	16,452	(3,928)			(3,928)		12,524		2,965	2,965		XXX
127097103	CABOT OIL & GAS CORP		10/21/2014	INSTINET CORP, NY	620.000	20,308	XXX	4,590	24,031	(19,441)			(19,441)		4,590		15,718	15,718	37	XXX
13057Q107	CALIFORNIA RESOURCES CORP		12/30/2014	DEUTSCHE BK SECS INC, NY	66.000	367	XXX	494							494		(127)	(127)		XXX
14040H105	CAPITAL ONE FINANCIAL CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	350.000	28,582	XXX	16,725	26,814	(10,088)			(10,088)		16,725		11,856	11,856	304	XXX
14055X102	CAPITAL SOURCE INC		04/08/2014	MERGER WITH PACWEST	7,920.000	43,360	XXX	23,380	113,810	(90,430)			(90,430)		23,380		19,980	19,980	79	XXX
14149Y108	CARDINAL HEALTH INC		09/16/2014	RBC CAPITAL MARKETS LLC,	360.000	27,024	XXX	15,487	24,052	(8,565)			(8,565)		15,487		11,537	11,537	341	XXX
142339100	CARLISLE COS INC		09/16/2014	INSTINET CORP, NY	83.000	6,921	XXX	1,718	6,590	(4,872)			(4,872)		1,718		5,203	5,203	57	XXX
144577103	CARRIZO OIL & GAS INC		09/16/2014	INSTINET CORP, NY	567.000	33,523	XXX	14,985	25,385	(10,400)			(10,400)		14,985		18,538	18,538		XXX
149123101	CATERPILLAR INC		10/30/2014	ISI GROUP INC, NY	453.000	47,464	XXX	40,230	41,137	(907)			(907)		40,230		7,234	7,234	861	XXX
124857202	CBS CORP		07/07/2014	J P MORGAN SECURITIES INC	505.000	30,321	XXX	14,482	32,189	(17,706)			(17,706)		14,482		15,839	15,839	182	XXX
150870103	CELANESE CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	280.000	17,001	XXX	10,874	14,381	(4,702)			(4,702)		10,874		6,127	6,127	149	XXX
151020104	CELGENE CORP		10/15/2014	STATE STREET BROKERAGE SV	1,140.000	101,788	XXX	31,880	96,313	(64,433)			(64,433)		31,880		69,908	69,908		XXX
168615102	CHICO'S FAS INC		09/16/2014	INSTINET CORP, NY	324.000	5,064	XXX	1,354	6,104	(4,750)			(4,750)		1,354		3,709	3,709	47	XXX
125509109	CIGNA CORPORATION COM		04/30/2014	GOLDMAN SACHS & CO, NY	740.000	57,975	XXX	36,942	64,735	(27,793)			(27,793)		36,942		21,033	21,033	24	XXX
17275R102	CISCO SYSTEMS INC		09/16/2014	BERNSTEIN SANFORD C & CO,	795.000	19,932	XXX	14,312	17,832	(3,520)			(3,520)		14,312		5,621	5,621	437	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
172967424	CITIGROUP INC		09/16/2014	BERNSTEIN SANFORD C & CO,	570.000	29,737	XXX	15,928	29,703	(13,774)			(13,774)		15,928		13,808	13,808	17	XXX
19239V302	COGENT COMMUNICATIONS GROUP		09/16/2014	LIQUIDATING DIVIDEND	400.000	13,943	XXX	3,893	18,083	(14,190)			(14,190)		3,893		10,050	10,050	132	XXX
20030N101	COMCAST CORP		11/10/2014	BERNSTEIN SANFORD C & CO,	1,540.000	84,651	XXX	37,299	80,034	(42,735)			(42,735)		37,299		47,352	47,352	881	XXX
20854P109	CONSOL ENERGY INC		09/16/2014	INSTINET CORP, NY	115.000	4,481	XXX	5,795	4,375	1,421			1,421		5,795		(1,315)	(1,315)	22	XXX
212015101	CONTINENTAL RESOURCES INC		09/16/2014	INSTINET CORP, NY	252.000	18,845	XXX	2,609	14,177	(11,568)			(11,568)		2,609		16,236	16,236		XXX
22160K105	COSTCO WHOLESALE CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	210.000	26,450	XXX	20,610	24,994	(4,384)			(4,384)		20,610		5,840	5,840	214	XXX
224399105	CRANE CO		09/16/2014	BERNSTEIN SANFORD C & CO,	10.000	682	XXX	715							715		(33)	(33)	4	XXX
227046109	CROCS INC		01/29/2014	LIQUIDNET INC, BROOKLYN	20.000	305	XXX	261	318	(58)			(58)		261		44	44		XXX
228368106	CROWN HOLDINGS INC		09/16/2014	BERNSTEIN SANFORD C & CO,	370.000	18,151	XXX	15,383	16,491	(1,108)			(1,108)		15,383		2,768	2,768		XXX
126408103	CSX CORP		12/01/2014	RBC CAPITAL MARKETS LLC,	1,740.000	55,209	XXX	41,738	50,060	(8,322)			(8,322)		41,738		13,472	13,472	763	XXX
126650100	CVS CAREMARK CORP		10/14/2014	BERNSTEIN SANFORD C & CO,	505.000	40,989	XXX	17,651	36,143	(18,491)			(18,491)		17,651		23,338	23,338	417	XXX
232806109	CYPRESS SEMICONDUCTOR CORP		10/16/2014	LIQUIDATING DIVIDEND	956.000	10,062	XXX	11,821	10,296	1,489			1,489		11,821		(1,759)	(1,759)	315	XXX
235851102	DANAHER CORP		09/16/2014	BAIRD, ROBERT W & CO INC,	500.000	39,076	XXX	27,513	38,600	(11,087)			(11,087)		27,513		11,563	11,563	90	XXX
247361702	DELTA AIR LINES INC		09/16/2014	BERNSTEIN SANFORD C & CO,	65.000	2,527	XXX	2,498							2,498		29	29	6	XXX
252131107	DEXCOM INC		12/30/2014	PULSE TRADING LLC, BOSTON	1,684.000	67,299	XXX	4,944	59,630	(54,686)			(54,686)		4,944		62,355	62,355		XXX
254709108	DISCOVER FINANCIAL SERVICES		09/16/2014	BERNSTEIN SANFORD C & CO,	200.000	12,549	XXX	2,974	11,190	(8,216)			(8,216)		2,974		9,575	9,575	136	XXX
260003108	DOVER CORP		12/11/2014	CITIGROUP GBL MKTS INC, N	400.000	37,808	XXX	25,790	41,018	(15,229)			(15,229)		25,790		12,018	12,018	369	XXX
262037104	DRIL-QUIP INC		09/16/2014	INSTINET CORP, NY	123.000	11,453	XXX	2,523	13,521	(10,999)			(10,999)		2,523		8,931	8,931		XXX
23335C101	DTS INC		09/16/2014	INSTINET CORP, NY	402.000	9,266	XXX	11,243	9,612	1,631			1,631		11,243		(1,977)	(1,977)		XXX
267888105	DYNAMIC MATERIALS CORP		09/18/2014	BTIG LLC, SAN FRANCISCO	210.000	4,176	XXX	4,300	4,565	(266)			(266)		4,300		(124)	(124)	25	XXX
26969P108	EAGLE MATERIALS INC		09/16/2014	INSTINET CORP, NY	260.000	26,338	XXX	7,267	20,132	(12,865)			(12,865)		7,267		19,071	19,071	78	XXX
278642103	EBAY INC		06/06/2014	J P MORGAN SECURITIES INC	920.000	45,719	XXX	47,107	50,480	(3,373)			(3,373)		47,107		(1,388)	(1,388)		XXX
278865100	ECOLAB INC		05/07/2014	INVESTMENT TECHNOLOGY GRO	860.000	90,233	XXX	71,976	89,672	(17,697)			(17,697)		71,976		18,258	18,258	473	XXX
28176E108	EDWARDS LIFESCIENCES CORP		09/16/2014	INSTINET CORP, NY	88.000	8,894	XXX	5,655	5,787	(132)			(132)		5,655		3,239	3,239		XXX
285512109	ELECTRONIC ARTS INC		09/16/2014	INSTINET CORP, NY	321.000	11,864	XXX	4,180	7,364	(3,184)			(3,184)		4,180		7,684	7,684		XXX
28849P100	ELLIE MAE INC		09/16/2014	INSTINET CORP, NY	60.000	2,034	XXX	1,537							1,537		497	497		XXX
268648102	EMC CORP/MA		10/10/2014	BREAN CAPITAL LLC, JERSEY	515.000	14,547	XXX	12,979							12,979		1,568	1,568	103	XXX
29101U209	EMERALD OIL INC		09/16/2014	INSTINET CORP, NY	270.000	2,062	XXX	2,032							2,032		30	30		XXX
291011104	EMERSON ELECTRIC CO		09/16/2014	BERNSTEIN SANFORD C & CO,	65.000	4,163	XXX	4,391							4,391		(228)	(228)	13	XXX
292475209	EMULEX CORP		06/10/2014	ISI GROUP INC, NY	1,350.000	7,369	XXX	9,308	9,666	(358)			(358)		9,308		(1,938)	(1,938)		XXX
29265N108	ENERGEN CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	30.000	2,348	XXX	2,472							2,472		(123)	(123)	4	XXX
26875P101	EOG RESOURCES INC		09/16/2014	BERNSTEIN SANFORD C & CO,	70.000	7,171	XXX	2,456	5,874	(3,418)			(3,418)		2,456		4,715	4,715	24	XXX
26884L109	EQT CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	50.000	4,766	XXX	5,093							5,093		(327)	(327)	2	XXX
29476L107	EQUITY RESIDENTIAL		04/22/2014	GOLDMAN SACHS & CO, NY	700.000	40,574	XXX	41,075	36,309	4,766			4,766		41,075		(501)	(501)	805	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
518439104	ESTEE LAUDER COS INC/THE		09/16/2014	RBC CAPITAL MARKETS LLC,	110.000	8,201	XXX	7,915							7,915		286	286	26	XXX
30219G108	EXPRESS SCRIPTS HOLDING CO		09/16/2014	BERNSTEIN SANFORD C & CO,	530.000	36,994	XXX	28,676	37,227	(8,551)			(8,551)		28,676		8,318	8,318		XXX
30231G102	EXXON MOBIL CORP		12/01/2014	GOLDMAN SACHS & CO, NY	2,425.000	227,000	XXX	208,000	245,410	(37,410)			(37,410)		208,000		19,000	19,000	4,640	XXX
30303M102	FACEBOOK INC		09/16/2014	RBC CAPITAL MARKETS LLC,	490.000	36,760	XXX	21,682	26,779	(5,096)			(5,096)		21,682		15,078	15,078		XXX
303726103	FAIRCHILD SEMICONDUCTOR INTL		09/16/2014	INSTINET CORP, NY	661.000	10,868	XXX	9,210	8,824	386			386		9,210		1,658	1,658		XXX
316773100	FIFTH THIRD BANCORP		09/16/2014	BERNSTEIN SANFORD C & CO,	625.000	12,886	XXX	7,389	13,144	(5,755)			(5,755)		7,389		5,497	5,497	231	XXX
337932107	FIRSTENERGY CORP		06/20/2014	CREDIT SUISSE, NEW YORK (	1,295.000	44,632	XXX	48,012	42,709	5,303			5,303		48,012		(3,380)	(3,380)	932	XXX
302491303	FMC CORP		09/30/2014	KEYBANC CAPITAL MARKETS I	1,525.000	93,350	XXX	64,175	115,077	(50,902)			(50,902)		64,175		29,175	29,175	663	XXX
34959E109	FORTINET INC		09/16/2014	INSTINET CORP, NY	383.000	9,910	XXX	7,655	7,327	329			329		7,655		2,255	2,255		XXX
35138V102	FOX FACTORY HOLDING CORP		09/16/2014	INSTINET CORP, NY	518.000	8,081	XXX	8,029							8,029		52	52		XXX
364730101	GANNETT CO INC		04/23/2014	CREDIT SUISSE, NEW YORK (	1,315.000	35,010	XXX	20,242	38,898	(18,655)			(18,655)		20,242		14,768	14,768	526	XXX
37940X102	GLOBAL CROSSING		12/08/2014	BERNSTEIN SANFORD C & CO,	310.000	23,853	XXX	10,878	20,147	(9,269)			(9,269)		10,878		12,975	12,975	22	XXX
37954N206	GLOBE SPECIALTY METALS INC		09/16/2014	INSTINET CORP, NY	686.000	13,499	XXX	10,022	12,355	(2,333)			(2,333)		10,022		3,477	3,477	103	XXX
38046C109	GOGO INC		09/16/2014	INSTINET CORP, NY	300.000	5,386	XXX	5,516							5,516		(130)	(130)		XXX
38141G104	GOLDMAN SACHS GROUP INC/THE		04/09/2014	J P MORGAN SECURITIES INC	295.000	46,329	XXX	36,662	52,292	(15,629)			(15,629)		36,662		9,667	9,667	162	XXX
38259P508	GOOGLE INC		09/16/2014	LIQUIDATING DIVIDEND	55.000	109,328	XXX	93,002	169,626	(76,624)			(76,624)		93,002		16,326	16,326		XXX
38259P706	GOOGLE INC		09/16/2014	RBC CAPITAL MARKETS LLC,	55.000	31,699	XXX	17,040							17,040		14,658	14,658		XXX
39304D102	GREEN DOT CORP		09/16/2014	INSTINET CORP, NY	276.000	5,082	XXX	7,927	6,941	986			986		7,927		(2,845)	(2,845)		XXX
406216101	HALLIBURTON CO		09/16/2014	RBC CAPITAL MARKETS LLC,	440.000	29,353	XXX	15,888	22,330	(6,442)			(6,442)		15,888		13,465	13,465	132	XXX
413086109	HARMAN INTL INDS INC NEW COM		09/16/2014	INSTINET CORP, NY	161.000	17,384	XXX	3,019	13,178	(10,159)			(10,159)		3,019		14,365	14,365	111	XXX
415864107	HARSCO CORP		11/06/2014	LIQUIDNET INC, BROOKLYN	564.000	12,413	XXX	12,736	15,809	(3,073)			(3,073)		12,736		(323)	(323)	347	XXX
404132102	HCC INSURANCE HOLDINGS INC		09/16/2014	INSTINET CORP, NY	150.000	7,349	XXX	4,166	6,921	(2,755)			(2,755)		4,166		3,183	3,183	101	XXX
422368100	HEARTWARE INTERNATIONAL INC		09/16/2014	INSTINET CORP, NY	75.000	5,938	XXX	6,074	7,043	(968)			(968)		6,074		(136)	(136)		XXX
427866108	HERSHEY CO/THE		09/16/2014	RBC CAPITAL MARKETS LLC,	260.000	24,350	XXX	14,708	25,280	(10,572)			(10,572)		14,708		9,642	9,642	318	XXX
437076102	HOME DEPOT INC		09/16/2014	BERNSTEIN SANFORD C & CO,	875.000	78,070	XXX	36,896	72,048	(35,151)			(35,151)		36,896		41,173	41,173	823	XXX
438516106	HONEYWELL INTERNATIONAL INC		10/13/2014	CREDIT SUISSE, NEW YORK (	180.000	16,226	XXX	10,307	16,447	(6,139)			(6,139)		10,307		5,919	5,919	225	XXX
440694305	HORSEHEAD HOLDING CORP		12/01/2014	KEYBANC CAPITAL MARKETS I	868.000	15,076	XXX	8,738	14,070	(5,332)			(5,332)		8,738		6,337	6,337		XXX
443320106	HUB GROUP INC CL A		09/19/2014	BAIRD, ROBERT W & CO INC,	320.000	13,175	XXX	7,315	12,762	(5,447)			(5,447)		7,315		5,860	5,860		XXX
443510201	HUBBELL INC		09/16/2014	CITIGROUP GBL MKTS INC, N	225.000	27,043	XXX	7,353	24,503	(17,150)			(17,150)		7,353		19,690	19,690	201	XXX
447011107	HUNTSMAN CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	145.000	4,140	XXX	3,562							3,562		578	578	13	XXX
44919P508	IAC/INTERACTIVECORP		04/15/2014	GOLDMAN SACHS & CO, NY	1,045.000	72,939	XXX	46,139	71,740	(25,601)			(25,601)		46,139		26,800	26,800	139	XXX
452327109	ILLUMINA INC		09/16/2014	INSTINET CORP, NY	129.000	22,060	XXX	8,813	14,266	(5,453)			(5,453)		8,813		13,247	13,247		XXX
45784P101	INSULET CORP		09/16/2014	INSTINET CORP, NY	782.000	26,210	XXX	6,037	29,012	(22,975)			(22,975)		6,037		20,173	20,173		XXX
458118106	INTEGRATED DEVICE TECH INC		09/16/2014	INSTINET CORP, NY	499.000	7,949	XXX	3,226	5,080	(1,854)			(1,854)		3,226		4,723	4,723		XXX
45884X103	INTERMUNE INC		09/29/2014	NON-BROKER TRADE	1,340.000	99,160	XXX	12,112	19,738	(7,626)			(7,626)		12,112		87,048	87,048		XXX
460146103	INTERNATIONAL PAPER CO		12/17/2014	LIQUIDATING DIVIDEND	480.000	25,695	XXX	18,019	23,673	(6,030)			(6,030)		18,019		7,675	7,675	461	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
46071F103	INTERSECT ENT INC		09/16/2014	INSTINET CORP, NY	62.000	967	XXX	682							682		285	285		XXX
460254105	INTL RECTIFIER CORP		09/16/2014	INSTINET CORP, NY	270.000	10,705	XXX	3,645	7,039	(3,394)			(3,394)		3,645		7,060	7,060		XXX
46118H104	INTRALINKS HOLDINGS INC		11/14/2014	BTIG LLC, SAN FRANCISCO	730.000	6,751	XXX	3,821	8,840	(5,020)			(5,020)		3,821		2,930	2,930		XXX
465741106	ITRON INC		09/16/2014	INSTINET CORP, NY	195.000	7,914	XXX	8,037	8,079	(42)			(42)		8,037		(123)	(123)		XXX
466313103	JABIL CIRCUIT INC COM		09/16/2014	INSTINET CORP, NY	530.000	11,399	XXX	3,618	9,243	(5,625)			(5,625)		3,618		7,781	7,781	90	XXX
469814107	JACOBS ENGINEERINGS GROUP INC		12/29/2014	LIQUIDNET INC, BROOKLYN	280.000	13,672	XXX	3,551	17,637	(14,086)			(14,086)		3,551		10,121	10,121		XXX
477143101	JETBLUE AIRWAYS CORP		09/16/2014	INSTINET CORP, NY	731.000	8,282	XXX	4,205	6,243	(2,038)			(2,038)		4,205		4,078	4,078		XXX
478160104	JOHNSON & JOHNSON		09/16/2014	BERNSTEIN SANFORD C & CO,	240.000	25,061	XXX	15,145	21,982	(6,837)			(6,837)		15,145		9,916	9,916	476	XXX
478366107	JOHNSON CONTROLS INC		03/14/2014	J P MORGAN SECURITIES INC	1,630.000	75,727	XXX	73,780	83,619	(9,839)			(9,839)		73,780		1,948	1,948	359	XXX
46625H100	JPMORGAN CHASE & CO		09/16/2014	BERNSTEIN SANFORD C & CO,	955.000	57,174	XXX	40,333	55,848	(15,515)			(15,515)		40,333		16,841	16,841	1,087	XXX
48273U102	K12 INC		02/04/2014	BTIG LLC, SAN FRANCISCO	770.000	16,872	XXX	14,930	16,748	(1,818)			(1,818)		14,930		1,942	1,942		XXX
485170302	KANSAS CITY SOUTHERN COM NEW		09/16/2014	INSTINET CORP, NY	32.000	3,750	XXX	479	3,963	(3,484)			(3,484)		479		3,271	3,271	25	XXX
48238T109	KAR AUCTION SERVICES INC		09/16/2014	INSTINET CORP, NY	260.000	7,860	XXX	4,550	7,683	(3,133)			(3,133)		4,550		3,310	3,310	195	XXX
48242W106	KBR INC		09/16/2014	UBS SECURITIES LLC, STAMF	352.000	8,733	XXX	10,120	11,225	(1,105)			(1,105)		10,120		(1,387)	(1,387)	55	XXX
497217109	KIOR INC		08/13/2014	LIQUIDNET INC, BROOKLYN	7,900.000	1,458	XXX	21,438	13,272	8,166			8,166		13,272		(11,814)	(11,814)		XXX
497266106	KIRBY CORP		09/16/2014	INSTINET CORP, NY	62.000	7,637	XXX	1,068	6,154	(5,086)			(5,086)		1,068		6,569	6,569		XXX
50077C106	KRATON PERFORMANCE POLYMERS IN		09/16/2014	INSTINET CORP, NY	300.000	5,550	XXX	6,163	6,915	(752)			(752)		6,163		(612)	(612)		XXX
512807108	LAM RESEARCH CORP		11/20/2014	COWEN AND COMPANY LLC, NE	20.000	1,572	XXX	1,341							1,341		230	230	4	XXX
517834107	LAS VEGAS SANDS CORP		01/28/2014	MORGAN STANLEY & CO INC,	930.000	69,080	XXX	48,845	73,349	(24,504)			(24,504)		48,845		20,234	20,234		XXX
521865204	LEAR CORP		09/25/2014	J P MORGAN SECURITIES INC	335.000	30,696	XXX	14,235	27,125	(12,890)			(12,890)		14,235		16,461	16,461	83	XXX
526057104	LENNAR CORP		01/28/2014	DEUTSCHE BK SECS INC, NY	1,780.000	67,277	XXX	74,957	70,417	4,540			4,540		74,957		(7,680)	(7,680)	40	XXX
526107107	LENNOX INTERNATIONAL INC		09/16/2014	SIDOTI & CO LLC, NEW YORK	338.000	27,704	XXX	12,060	28,750	(16,690)			(16,690)		12,060		15,644	15,644	236	XXX
527288104	LEUCADIA NATIONAL CORP		09/16/2014	INSTINET CORP, NY	339.000	8,686	XXX	5,277	9,607	(4,330)			(4,330)		5,277		3,409	3,409	42	XXX
530307107	LIBERTY BROADBAND CORP		11/24/2014	NON-BROKER TRADE OF FRAC	0.750	38	XXX	18							18		19	19		XXX
530307305	LIBERTY BROADBAND CORP		11/24/2014	NON-BROKER TRADE OF FRAC	0.500	25	XXX	12							12		13	13		XXX
G5480U120	LIBERTY GLOBAL PLC SHS CL C		09/16/2014	BERNSTEIN SANFORD C & CO,	295.000	12,346	XXX	9,695	12,437	(2,742)			(2,742)		9,695		2,651	2,651		XXX
531229102	LIBERTY MEDIA CORP		11/05/2014	BERNSTEIN SANFORD C & CO,	85.000	30,929	XXX	27,877	70,497	(42,620)			(42,620)		27,877		3,052	3,052		XXX
531229300	LIBERTY MEDIA CORP		11/05/2014	BERNSTEIN SANFORD C & CO,	170.000	13,626	XXX	9,151		(5,849)			(5,849)		9,151		4,475	4,475		XXX
539830109	LOCKHEED MARTIN CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	105.000	18,418	XXX	12,495	15,609	(3,114)			(3,114)		12,495		5,923	5,923	279	XXX
546347105	LOUISIANA-PACIFIC CORP		09/16/2014	INSTINET CORP, NY	225.000	3,276	XXX	3,842							3,842		(566)	(566)		XXX
50212V100	LPL FINANCIAL HOLDINGS INC		09/16/2014	INSTINET CORP, NY	112.000	5,280	XXX	3,043	5,270	(2,227)			(2,227)		3,043		2,237	2,237	81	XXX
502161102	LSI CORP		05/06/2014	NON-BROKER TRADE	4,520.000	50,398	XXX	34,073	49,878	(15,806)			(15,806)		34,073		16,325	16,325		XXX
55616P104	MACY'S INC		09/16/2014	BERNSTEIN SANFORD C & CO,	315.000	16,925	XXX	14,239	16,821	(2,582)			(2,582)		14,239		2,685	2,685	135	XXX
565849106	MARATHON OIL CORP		04/25/2014	GOLDMAN SACHS & CO, NY	1,010.000	36,768	XXX	33,397	35,653	(2,256)			(2,256)		33,397		3,371	3,371	192	XXX
56585A102	MARATHON PETROLEUM CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	95.000	8,406	XXX	8,829							8,829		(423)	(423)	49	XXX
567908108	MARINEMAX INC		09/16/2014	INSTINET CORP, NY	256.000	4,801	XXX	4,091							4,091		709	709		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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
573284106	MARTIN MARIETTA MATERIALS INC		09/16/2014	INSTINET CORP, NY	59.000	7,563	XXX	5,010	5,896	(887)			(887)		5,010		2,553	2,553	47	XXX
57772K101	MAXIM INTEGRATED PRODUCTS		09/16/2014	INSTINET CORP, NY	335.000	10,280	XXX	3,826	9,347	(5,521)			(5,521)		3,826		6,454	6,454	268	XXX
58155Q103	MCKESSON CORP		09/16/2014	CUTTONE & CO., INC., NEW	510.000	89,688	XXX	29,949	82,314	(52,365)			(52,365)		29,949		59,739	59,739	281	XXX
58502B106	MEDNAX INC COM		09/16/2014	INSTINET CORP, NY	225.000	12,380	XXX	6,179	12,011	(5,832)			(5,832)		6,179		6,201	6,201		XXX
585055106	MEDTRONIC INC		09/16/2014	BERNSTEIN SANFORD C & CO,	30.000	1,939	XXX	1,797							1,797		142	142	18	XXX
59001K100	MERITOR INC		09/16/2014	INSTINET CORP, NY	905.000	12,059	XXX	14,977	9,439	5,538			5,538		14,977		(2,918)	(2,918)		XXX
59156R108	METLIFE INC		09/16/2014	BERNSTEIN SANFORD C & CO,	110.000	6,063	XXX	3,549	5,931	(2,382)			(2,382)		3,549		2,513	2,513	83	XXX
595137100	MICROSEMI CORP		11/03/2014	LIQUIDNET INC, BROOKLYN	875.000	22,207	XXX	11,060	21,831	(10,771)			(10,771)		11,060		11,147	11,147		XXX
594918104	MICROSOFT CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	1,275.000	59,241	XXX	36,532	47,698	(11,166)			(11,166)		36,532		22,709	22,709	730	XXX
607828100	MODINE MANUFACTURING CO		09/16/2014	INSTINET CORP, NY	200.000	2,528	XXX	1,788	2,564	(776)			(776)		1,788		740	740		XXX
609207105	MONDELEZ INTERNATIONAL INC		09/17/2014	RBC CAPITAL MARKETS LLC,	3,245.000	115,754	XXX	83,715	114,549	(30,834)			(30,834)		83,715		32,039	32,039	1,268	XXX
609839105	MONOLITHIC POWER SYSTEMS INC		09/16/2014	INSTINET CORP, NY	585.000	24,990	XXX	9,094	20,276	(11,182)			(11,182)		9,094		15,896	15,896	67	XXX
61166W101	MONSANTO CO		09/16/2014	RBC CAPITAL MARKETS LLC,	230.000	26,031	XXX	19,925	26,807	(6,881)			(6,881)		19,925		6,105	6,105	283	XXX
55345K103	MRC GLOBAL INC		09/16/2014	INSTINET CORP, NY	492.000	12,262	XXX	10,323	15,872	(5,549)			(5,549)		10,323		1,939	1,939		XXX
62855J104	MYRIAD GENETICS INC		09/16/2014	INSTINET CORP, NY	276.000	10,423	XXX	6,612	5,790	822			822		6,612		3,810	3,810		XXX
637071101	NATIONAL OILWELL VARCO INC		10/13/2014	INVESTMENT TECHNOLOGY GRO	740.000	67,613	XXX	62,689	64,391	(3,677)			(3,677)		62,689		4,924	4,924	464	XXX
64110D104	NETAPP INC		05/12/2014	STIFEL NICOLAUS	1,420.000	50,275	XXX	56,174	58,419	(2,245)			(2,245)		56,174		(5,900)	(5,900)	328	XXX
65249B109	NEWS CORP/NEW		10/08/2014	BARCLAYS CAPITAL LE, JERS	1,485.000	23,997	XXX	23,344	26,760	(3,416)			(3,416)		23,344		653	653		XXX
62913F201	NII HOLDINGS INC		08/12/2014	CREDIT SUISSE, NEW YORK (	16,740.000	2,924	XXX	94,996	46,035	48,961			48,961		94,996		(92,072)	(92,072)		XXX
655844108	NORFOLK SOUTHERN CORP		11/03/2014	INVESTMENT TECHNOLOGY GRO	660.000	70,264	XXX	48,506	61,268	(12,762)			(12,762)		48,506		21,758	21,758	989	XXX
674599105	OCCIDENTAL PETROLEUM CORP		12/01/2014	CONVERSION	710.000	69,676	XXX	64,567	68,539	(4,553)			(4,553)		64,567		5,109	5,109	1,557	XXX
681904108	OMNICARE INC		09/16/2014	CREDIT SUISSE, NEW YORK (	400.000	25,153	XXX	12,694	24,144	(11,450)			(11,450)		12,694		12,459	12,459	52	XXX
681919106	OMNICOM GROUP INC		09/16/2014	BERNSTEIN SANFORD C & CO,	55.000	3,851	XXX	1,925	4,090	(2,165)			(2,165)		1,925		1,926	1,926	72	XXX
682189105	ON SEMICONDUCTOR CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	2,821.000	25,970	XXX	19,159	23,245	(4,086)			(4,086)		19,159		6,810	6,810		XXX
68389X105	ORACLE CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	320.000	12,988	XXX	13,334							13,334		(347)	(347)	74	XXX
685564106	ORBITAL SCIENCES CORP COM		07/01/2014	CANTOR FITZGERALD & CO IN	1,110.000	34,310	XXX	16,136	25,863	(9,727)			(9,727)		16,136		18,174	18,174		XXX
693718108	PACCAR INC		11/04/2014	RBC CAPITAL MARKETS LLC,	440.000	26,918	XXX	19,777	26,035	(6,258)			(6,258)		19,777		7,141	7,141	631	XXX
695156109	PACKAGING CORP OF AMERICA		09/16/2014	INSTINET CORP, NY	110.000	7,364	XXX	1,481	6,961	(5,480)			(5,480)		1,481		5,883	5,883	132	XXX
695263103	PACWEST BANCORP		09/16/2014	INSTINET CORP, NY	599.556	26,189	XXX	11,477							11,477		14,712	14,712	300	XXX
696429307	PALL CORP		09/16/2014	INSTINET CORP, NY	126.000	10,512	XXX	2,906	10,754	(7,848)			(7,848)		2,906		7,606	7,606	104	XXX
701094104	PARKER HANNIFIN CORP		08/06/2014	CREDIT SUISSE, NEW YORK (	355.000	38,900	XXX	28,937	45,667	(16,731)			(16,731)		28,937		9,964	9,964	341	XXX
717081103	PFIZER INC		09/16/2014	BERNSTEIN SANFORD C & CO,	935.000	27,862	XXX	15,156	28,639	(13,483)			(13,483)		15,156		12,706	12,706	512	XXX
718546104	PHILLIPS 66		10/02/2014	BERNSTEIN SANFORD C & CO,	385.000	31,866	XXX	12,687	29,695	(17,008)			(17,008)		12,687		19,180	19,180	425	XXX
733174700	POPULAR INC		09/16/2014	INSTINET CORP, NY	200.000	6,262	XXX	3,284	5,746	(2,462)			(2,462)		3,284		2,978	2,978		XXX
693506107	PPG INDUSTRIES INC		09/16/2014	RBC CAPITAL MARKETS LLC,	195.000	37,416	XXX	19,579	36,984	(17,405)			(17,405)		19,579		17,837	17,837	149	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
740189105	PRECISION CASTPARTS CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	265.000	65,370	XXX	39,571	71,365	(31,794)			(31,794)		39,571		25,800	25,800	12	XXX
740585104	PREMIERE GLOBAL SVCS INC		09/16/2014	INSTINET CORP, NY	1,028.000	13,350	XXX	7,956	11,915	(3,958)			(3,958)		7,956		5,394	5,394		XXX
741503403	PRICELINE.COM INC		09/16/2014	RBC CAPITAL MARKETS LLC,	30.000	34,680	XXX	19,719	34,872	(15,153)			(15,153)		19,719		14,961	14,961		XXX
74164F103	PRIMORIS SERVICES CORP		10/21/2014	LIQUIDNET INC, BROOKLYN	342.000	9,483	XXX	4,775	10,646	(5,871)			(5,871)		4,775		4,707	4,707	37	XXX
744320102	PRUDENTIAL FINANCIAL INC		09/16/2014	BERNSTEIN SANFORD C & CO,	100.000	9,045	XXX	8,817							8,817		228	228		XXX
74733V100	QEP RESOURCES INC		09/16/2014	BERNSTEIN SANFORD C & CO,	230.000	7,428	XXX	6,371							6,371		1,057	1,057	8	XXX
747277101	QLOGIC CORP		09/16/2014	INSTINET CORP, NY	453.000	4,341	XXX	4,095							4,095		246	246		XXX
747525103	QUALCOMM INC		09/16/2014	RBC CAPITAL MARKETS LLC,	800.000	59,060	XXX	42,142	59,400	(17,258)			(17,258)		42,142		16,918	16,918	270	XXX
74762E102	QUANTA SERVICES INC		09/16/2014	INSTINET CORP, NY	398.000	14,527	XXX	7,323	12,561	(5,238)			(5,238)		7,323		7,204	7,204		XXX
74834L100	QUEST DIAGNOSTICS INC/DE		09/16/2014	J P MORGAN SECURITIES INC	295.000	18,039	XXX	17,569	15,794	1,775			1,775		17,569		470	470	219	XXX
74837P108	QUICKLOGIC CORP		09/16/2014	INSTINET CORP, NY	450.000	1,426	XXX	2,146							2,146		(721)	(721)		XXX
74874Q100	QUINSTREET INC		09/16/2014	INSTINET CORP, NY	742.000	3,373	XXX	10,215	6,448	3,767			3,767		10,215		(6,842)	(6,842)		XXX
754730109	RAYMOND JAMES FINL INC COM		09/16/2014	INSTINET CORP, NY	222.000	12,206	XXX	6,025	11,586	(5,561)			(5,561)		6,025		6,182	6,182	107	XXX
755111507	RAYTHEON CO		09/16/2014	BERNSTEIN SANFORD C & CO,	130.000	13,156	XXX	6,739	11,791	(5,052)			(5,052)		6,739		6,417	6,417	218	XXX
75524W108	RE/MAX HOLDINGS INC		09/16/2014	INSTINET CORP, NY	5.000	153	XXX	110	160	(50)			(50)		110		43	43	1	XXX
761248103	RESPONSYS INC		02/11/2014	TENDER OFFER	1,930.000	52,110	XXX	11,338	52,901	(41,563)			(41,563)		11,338		40,772	40,772		XXX
761565100	REX ENERGY CORP COM		11/25/2014	INSTINET CORP, NY	446.000	5,825	XXX	4,130	8,791	(4,660)			(4,660)		4,130		1,695	1,695		XXX
772739207	ROCK-TENN CO		08/13/2014	CREDIT SUISSE, NEW YORK (	405.000	39,089	XXX	23,215	42,529	(19,314)			(19,314)		23,215		15,874	15,874	385	XXX
775133101	ROGERS CORP		09/16/2014	INVESTMENT TECHNOLOGY GRO	827.000	49,786	XXX	21,470	50,861	(29,390)			(29,390)		21,470		28,316	28,316		XXX
779376102	ROVI CORP		09/16/2014	INSTINET CORP, NY	821.000	17,411	XXX	21,503	16,165	5,338			5,338		21,503		(4,092)	(4,092)		XXX
74972G103	RPX CORP		10/24/2014	UBS SECURITIES LLC, STAMF	2,010.000	29,576	XXX	19,218	33,969	(14,751)			(14,751)		19,218		10,358	10,358		XXX
74973W107	RTI INTERNATIONAL METALS INC		09/16/2014	INSTINET CORP, NY	83.000	2,295	XXX	1,188	2,839	(1,652)			(1,652)		1,188		1,107	1,107		XXX
79466L302	SALESFORCE.COM INC		11/18/2014	RBC CAPITAL MARKETS LLC,	880.000	51,955	XXX	35,000	48,567	(13,568)			(13,568)		35,000		16,956	16,956		XXX
80007P307	SANDRIDGE ENERGY INC		12/02/2014	STEPHENS INC, LITTLE ROCK	5,962.000	17,428	XXX	32,162	33,506	(3,671)			(3,671)		32,162		(14,734)	(14,734)		XXX
800677106	SANGAMO BIOSCIENCES INC		09/16/2014	INSTINET CORP, NY	155.000	1,869	XXX	2,171							2,171		(302)	(302)		XXX
78388J106	SBA COMMUNICATIONS CORP COM		09/16/2014	INSTINET CORP, NY	96.000	10,820	XXX	3,333	8,625	(5,291)			(5,291)		3,333		7,487	7,487		XXX
811065101	SCRIPPS NETWORKS INTERACTIVE I		09/16/2014	BERNSTEIN SANFORD C & CO,	25.000	1,949	XXX	1,929							1,929		20	20	2	XXX
81616X103	SELECT COMFORT CORP		09/16/2014	INSTINET CORP, NY	517.000	11,358	XXX	10,194	10,904	(710)			(710)		10,194		1,164	1,164		XXX
816850101	SEMTECH CORP		09/16/2014	INSTINET CORP, NY	81.000	2,225	XXX	1,856							1,856		369	369		XXX
826919102	SILICON LABORATORIES		09/16/2014	INSTINET CORP, NY	96.000	4,038	XXX	2,379	4,158	(1,779)			(1,779)		2,379		1,660	1,660		XXX
83001A102	SIX FLAGS ENTERTAINMENT CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	115.000	4,011	XXX	4,237	4,234	3			3		4,237		(226)	(226)	81	XXX
83088M102	SKYWORKS SOLUTIONS		09/16/2014	INSTINET CORP, NY	316.000	17,496	XXX	1,751	9,025	(7,274)			(7,274)		1,751		15,745	15,745	70	XXX
855244109	STARBUCKS CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	620.000	45,963	XXX	29,066	48,602	(19,536)			(19,536)		29,066		16,897	16,897	156	XXX
857477103	STATE STREET CORP		09/16/2014	RBC CAPITAL MARKETS LLC,	960.000	68,695	XXX	42,143	70,454	(28,312)			(28,312)		42,143		26,553	26,553	787	XXX
86101X104	STOCK BUILDING SUPPLY HOLDINGS		09/16/2014	INSTINET CORP, NY	34.000	565	XXX	592							592		(27)	(27)		XXX
86732Y109	SUNEDISON INC		09/16/2014	INSTINET CORP, NY	482.000	9,758	XXX	2,596	6,290	(3,694)			(3,694)		2,596		7,162	7,162		XXX
871503108	SYMANTEC CORP		03/06/2014	J P MORGAN SECURITIES INC	585.000	12,261	XXX	9,463	13,794	(4,331)			(4,331)		9,463		2,798	2,798	88	XXX
871546206	SYMMETRY MEDICAL INC		10/06/2014	INSTINET CORP, NY	1,830.000	17,977	XXX	12,482	18,446	(5,965)			(5,965)		12,482		5,496	5,496		XXX
87157D109	SYNAPTICS INC		09/16/2014	INSTINET CORP, NY	163.000	13,186	XXX	4,594	8,445	(3,851)			(3,851)		4,594		8,593	8,593		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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
880349105	TENNECO INC		09/16/2014	INSTINET CORP, NY	59.000	3,386	XXX	1,586	3,338	(1,752)			(1,752)		1,586		1,801	1,801		XXX
88164L100	TESSERA TECHNOLOGIES INC		09/16/2014	INSTINET CORP, NY	453.000	12,805	XXX	7,294	8,929	(1,635)			(1,635)		7,294		5,511	5,511	326	XXX
216648402	THE COOPER COS INC		11/20/2014	CREDIT SUISSE, NEW YORK (	588.000	89,605	XXX	9,643	72,818	(63,175)			(63,175)		9,643		79,962	79,962	28	XXX
883556102	THERMO FISHER SCIENTIFIC INC		10/22/2014	BAIRD, ROBERT W & CO INC,	965.000	112,922	XXX	49,543	107,453	(57,909)			(57,909)		49,543		63,378	63,378	443	XXX
887228104	TIME INC		06/17/2014	NON-BROKER TRADE	0.625	14	XXX	7							7		7	7		XXX
88732J207	TIME WARNER CABLE INC		03/05/2014	GOLDMAN SACHS & CO, NY	330.000	45,649	XXX	27,270	44,715	(17,445)			(17,445)		27,270		18,380	18,380	154	XXX
887317303	TIME WARNER INC NEW COM NEW		10/16/2014	CITIGROUP GBL MKTS INC, N	910.000	70,287	XXX	27,691	64,608	(37,026)			(37,026)		27,691		42,596	42,596	770	XXX
888706108	TIVO INC		09/16/2014	INSTINET CORP, NY	753.000	10,316	XXX	10,251	9,879	372			372		10,251		64	64		XXX
89417E109	TRAVELERS COS INC/THE		09/16/2014	BERNSTEIN SANFORD C & CO,	125.000	11,681	XXX	9,854	11,318	(1,463)			(1,463)		9,854		1,826	1,826	131	XXX
89531P105	TREX CO INC		09/16/2014	INSTINET CORP, NY	214.000	7,893	XXX	1,716	8,510	(6,793)			(6,793)		1,716		6,177	6,177		XXX
89674K103	TRIQUINT SEMICONDUCTOR INC		09/16/2014	INSTINET CORP, NY	1,245.000	24,429	XXX	13,779	10,383	3,396			3,396		13,779		10,650	10,650		XXX
87264S106	TRW AUTOMOTIVE HOLDINGS CORP		09/16/2014	INSTINET CORP, NY	86.000	8,854	XXX	4,900	6,398	(1,498)			(1,498)		4,900		3,955	3,955		XXX
90130A101	TWENTY FIRST CENTURY FOX INC		09/16/2014	RBC CAPITAL MARKETS LLC,	630.000	22,062	XXX	20,773							20,773		1,289	1,289		XXX
902494103	TYSON FOODS INC		09/16/2014	CITIGROUP GBL MKTS INC, N	1,290.000	50,148	XXX	32,717	43,163	(10,447)			(10,447)		32,717		17,431	17,431	131	XXX
904034105	ULTRATECH INC		09/16/2014	INSTINET CORP, NY	400.000	9,817	XXX	8,726	11,600	(2,874)			(2,874)		8,726		1,091	1,091		XXX
90478E103	UNILIFE CORP		09/16/2014	INSTINET CORP, NY	1,770.000	4,289	XXX	4,645	7,788	(3,143)			(3,143)		4,645		(356)	(356)		XXX
910047109	UNITED CONTL HLDGS INC		12/30/2014	CRAIG HALLUM, MINNEAPOLIS	2,051.000	102,987	XXX	38,573	77,589	(39,017)			(39,017)		38,573		64,414	64,414		XXX
913017109	UNITED TECHNOLOGIES CORP		10/24/2014	STEPHENS INC, LITTLE ROCK	1,290.000	139,477	XXX	91,344	146,802	(55,458)			(55,458)		91,344		48,133	48,133	1,729	XXX
91324P102	UNITEDHEALTH GROUP INC		01/17/2014	GOLDMAN SACHS EXECUTION &	570.000	41,847	XXX	32,770	42,921	(10,151)			(10,151)		32,770		9,077	9,077		XXX
91347P105	UNIVERSAL DISPLAY CORP		09/16/2014	INSTINET CORP, NY	249.000	8,979	XXX	7,100	8,556	(1,456)			(1,456)		7,100		1,879	1,879		XXX
91913Y100	VALERO ENERGY CORP		11/13/2014	J P MORGAN SECURITIES INC	2,225.000	112,305	XXX	57,194	112,140	(54,946)			(54,946)		57,194		55,111	55,111	956	XXX
92335C106	VERA BRADLEY INC		09/16/2014	INSTINET CORP, NY	174.000	4,049	XXX	4,263	4,183	80			80		4,263		(214)	(214)		XXX
92342Y109	VERIFONE SYSTEMS INC		09/16/2014	INSTINET CORP, NY	150.000	5,578	XXX	4,729	4,023	706			706		4,729		849	849		XXX
92343V104	VERIZON COMMUNICATIONS INC		10/15/2014	ISI GROUP INC, NY	285.000	13,609	XXX	13,725							13,725		(117)	(117)	295	XXX
918204108	VF CORP		11/05/2014	RBC CAPITAL MARKETS LLC,	640.000	43,112	XXX	34,959	39,898	(4,939)			(4,939)		34,959		8,153	8,153	431	XXX
92553P201	VIACOM INC		08/01/2014	STATE STREET BROKERAGE SV	1,240.000	101,111	XXX	65,254	108,302	(43,048)			(43,048)		65,254		35,857	35,857	781	XXX
92826C839	VISA INC		09/16/2014	KNIGHT EQUITY MARKETS L.P	250.000	51,868	XXX	30,883	55,670	(24,787)			(24,787)		30,883		20,985	20,985	156	XXX
929566107	WABASH NATIONAL CORP		09/16/2014	BAIRD, ROBERT W & CO INC,	2,183.000	29,653	XXX	14,278	26,960	(12,682)			(12,682)		14,278		15,375	15,375		XXX
92927K102	WABCO HLDGS INC COM		09/16/2014	INSTINET CORP, NY	99.000	9,310	XXX	2,833	9,248	(6,415)			(6,415)		2,833		6,477	6,477		XXX
930059100	WADDELL & REED FINANCIAL INC		09/16/2014	INSTINET CORP, NY	88.000	4,734	XXX	1,360	5,731	(4,370)			(4,370)		1,360		3,374	3,374	90	XXX
254687106	WALT DISNEY CO/THE		09/16/2014	DOUGHERTY COMPANY, BROOKL	610.000	52,558	XXX	27,784	46,604	(18,820)			(18,820)		27,784		24,774	24,774	525	XXX
942622200	WATSCO INC		09/16/2014	INSTINET CORP, NY	142.000	12,733	XXX	5,453	13,641	(8,188)			(8,188)		5,453		7,280	7,280	199	XXX
94733A104	WEB.COM GROUP INC		09/16/2014	INSTINET CORP, NY	198.000	3,942	XXX	2,928	6,294	(3,366)			(3,366)		2,928		1,014	1,014		XXX
949746101	WELLS FARGO & CO		09/16/2014	BERNSTEIN SANFORD C & CO,	720.000	37,465	XXX	21,645	32,688	(11,043)			(11,043)		21,645		15,820	15,820	493	XXX
958102105	WESTERN DIGITAL CORP		09/16/2014	BERNSTEIN SANFORD C & CO,	80.000	7,827	XXX	5,286	6,712	(1,426)			(1,426)		5,286		2,541	2,541	80	XXX
966837106	WHOLE FOODS MARKET INC		04/16/2014	CREDIT SUISSE, NEW YORK (	1,160.000	56,221	XXX	54,019	67,083	(13,064)			(13,064)		54,019		2,201	2,201	278	XXX
981475106	WORLD FUEL SERVICES CORP		10/29/2014	INVESTMENT TECHNOLOGY GRO	760.000	31,159	XXX	10,858	32,802	(21,944)			(21,944)		10,858		20,300	20,300	103	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
988498101	YUM! BRANDS INC		09/16/2014	RBC CAPITAL MARKETS LLC,	130.000	9,347	XXX	9,475							9,475		(127)	(127)		XXX
98956P102	ZIMMER HOLDINGS INC		09/16/2014	BERNSTEIN SANFORD C & CO,	10.000	1,041	XXX	970							970		71	71	4	XXX
98986T108	ZYNGA INC		09/16/2014	INSTINET CORP, NY	2,748.000	8,161	XXX	13,202							13,202		(5,041)	(5,041)		XXX
008474108	AGNICO-EAGLE MINES LTD	I	09/16/2014	INSTINET CORP, NY	335.000	11,644	XXX	13,364	8,837	4,526			4,526		13,364		(1,720)	(1,720)	46	XXX
067901108	BARRICK GOLD CORP	I	09/16/2014	BERNSTEIN SANFORD C & CO,	245.000	4,025	XXX	4,668							4,668		(643)	(643)	7	XXX
148887102	CATAMARAN CORP	I	09/16/2014	INSTINET CORP, NY	161.000	7,635	XXX	3,412	7,641	(4,229)			(4,229)		3,412		4,223	4,223		XXX
45245E109	IMAX CORP	I	09/16/2014	INSTINET CORP, NY	321.000	8,899	XXX	6,716	9,463	(2,747)			(2,747)		6,716		2,183	2,183		XXX
460951106	INTEROIL CORP COM	I	09/16/2014	INSTINET CORP, NY	252.000	14,733	XXX	9,894	12,975	(3,082)			(3,082)		9,894		4,839	4,839		XXX
535919203	LIONS GATE ENTERTAINMENT CORP	I	09/16/2014	INSTINET CORP, NY	549.000	18,273	XXX	3,887	17,381	(13,494)			(13,494)		3,887		14,385	14,385	61	XXX
767744105	RITCHIE BROTHERS AUCTIONEERS	I	09/16/2014	INSTINET CORP, NY	121.000	2,679	XXX	1,154	2,775	(1,620)			(1,620)		1,154		1,525	1,525	41	XXX
867224107	SUNCOR ENERGY INC	I	09/16/2014	RBC CAPITAL MARKETS LLC,	570.000	22,343	XXX	25,096	19,979	5,118			5,118		25,096		(2,753)	(2,753)	204	XXX
H0023R105	ACE LIMITED SHS	R	09/16/2014	BERNSTEIN SANFORD C & CO,	130.000	13,757	XXX	9,559	13,459	(3,900)			(3,900)		9,559		4,198	4,198	248	XXX
G0083B108	ACTAVIS PLC	R	09/16/2014	PULSE TRADING LLC, BOSTON	410.000	93,234	XXX	59,040	68,880	(9,840)			(9,840)		59,040		34,194	34,194		XXX
Y0486S104	AVAGO TECHNOLOGIES LTD	R	05/20/2014	GOLDMAN SACHS & CO, NY	270.000	18,382	XXX	14,083	14,278	(194)			(194)		14,083		4,299	4,299	73	XXX
G0692U109	AXIS CAPITAL HLDGS LTD SHS	R	01/17/2014	CREDIT SUISSE, NEW YORK (	230.000	10,583	XXX	8,194	10,941	(2,748)			(2,748)		8,194		2,389	2,389	62	XXX
M20598104	CAESAR STONE SDOT YAM LTD	R	09/16/2014	INSTINET CORP, NY	337.000	17,258	XXX	7,726	16,739	(9,013)			(9,013)		7,726		9,532	9,532		XXX
21240E105	CONTROLADORA VUELA CIA DE AVIA	R	09/16/2014	INSTINET CORP, NY	630.000	5,691	XXX	8,576	8,537	40			40		8,576		(2,885)	(2,885)		XXX
G2554F113	COVIDIEN PLC	R	09/25/2014	BERNSTEIN SANFORD C & CO,	365.000	32,686	XXX	17,699	24,857	(7,158)			(7,158)		17,699		14,988	14,988	350	XXX
G30401106	ENDO INTERNATIONAL PLC	R	09/16/2014	RBC CAPITAL MARKETS LLC,	180.000	11,676	XXX	12,382							12,382		(705)	(705)		XXX
G3223R108	EVEREST RE GROUP INC	R	09/16/2014	INSTINET CORP, NY	86.000	14,045	XXX	5,447	13,405	(7,957)			(7,957)		5,447		8,597	8,597	152	XXX
G35569105	FLEETMATICS GROUP LTD	R	09/16/2014	INSTINET CORP, NY	100.000	3,073	XXX	3,095	4,325	(1,230)			(1,230)		3,095		(21)	(21)		XXX
Y2573F102	FLEXTRONICS INTL LTD	R	09/16/2014	INSTINET CORP, NY	1,288.000	14,001	XXX	3,297	10,008	(6,710)			(6,710)		3,297		10,704	10,704		XXX
G50871105	JAZZ PHARMACEUTICALS PLC	R	11/03/2014	LEERINK SWANN & CO, JERSE	15.000	2,571	XXX	2,204							2,204		367	367		XXX
580037109	MCDERMOTT INTERNATIONAL INC	R	09/16/2014	UBS SECURITIES LLC, STAMF	1,428.000	11,285	XXX	10,610	13,080	(2,470)			(2,470)		15,056		(3,771)	(3,771)		XXX
N63218106	NIELSEN HOLDINGS N.V.	R	09/16/2014	RBC CAPITAL MARKETS LLC,	750.000	34,448	XXX	26,076	34,418	(8,341)			(8,341)		26,076		8,371	8,371	217	XXX
H6169Q108	PENTAIR LTD	R	06/03/2014	MERGER WITH PENTAIR INC	210.000	6,429	XXX	6,593	16,311	(9,718)			(9,718)		6,593		(163)	(163)	105	XXX
N72482107	QIAGEN N V	R	09/16/2014	INSTINET CORP, NY	238.000	5,611	XXX	4,827	5,667	(840)			(840)		4,827		784	784		XXX
780259206	ROYAL DUTCH SHELL PLC	R	01/29/2014	CITIGROUP GBL MKTS INC, N	985.000	70,704	XXX	69,987	70,201	(214)			(214)		69,987		717	717		XXX
80105N105	SANOFI	R	12/17/2014	ISI GROUP INC, NY	1,640.000	84,928	XXX	68,699	87,953	(19,255)			(19,255)		68,699		16,229	16,229	1,738	XXX
806857108	SCHLUMBERGER LTD	R	11/13/2014	J P MORGAN SECURITIES INC	655.000	63,267	XXX	47,569	59,022	(11,453)			(11,453)		47,569		15,698	15,698	911	XXX
G7945M107	SEAGATE TECHNOLOGY	R	09/16/2014	GOLDMAN SACHS & CO, NY	290.000	16,465	XXX	3,382	16,286	(12,905)			(12,905)		3,382		13,083	13,083	284	XXX
826197501	SIEMENS AG	R	04/29/2014	CITATION GROUP/BCC CLRG,	320.000	41,435	XXX	36,388	44,323	(7,935)			(7,935)		36,388		5,047	5,047	964	XXX
M87245102	SYNERON MEDICAL LTD	R	11/04/2014	LIQUIDNET INC, BROOKLYN	830.000	8,874	XXX	8,562	10,209	(1,647)			(1,647)		8,562		312	312		XXX
H84989104	TE CONNECTIVITY LTD	R	09/16/2014	BERNSTEIN SANFORD C & CO,	105.000	6,522	XXX	3,033	5,787	(2,753)			(2,753)		3,033		3,488	3,488	76	XXX
881624209	TEVA PHARMACEUTICAL INDUSTRIES	R	12/11/2014	BARCLAYS CAPITAL LE, JERS	1,890.000	97,512	XXX	72,273	75,751	(3,478)			(3,478)		72,273		25,239	25,239	924	XXX
Q9235V101	TRONOX LTD SHS CL A	R	09/16/2014	INSTINET CORP, NY	386.000	10,968	XXX	7,309	8,905	(1,596)			(1,596)		7,309		3,659	3,659	224	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
H89128104	TYCO INTERNATIONAL LTD SHS	R	11/15/2014	BARCLAYS CAPITAL LE, JERS	3,720.000	159,277	XXX	139,146	152,669	(13,523)			(13,523)		139,146		20,131	20,131	1,720	XXX
G87210103	UTI WORLDWIDE INC SHS	R	09/16/2014	INSTINET CORP, NY	803.000	9,013	XXX	15,965	14,101	1,865			1,865		15,965		(6,952)	(6,952)		XXX
G9319H102	VALIDUS HOLDINGS LTD COM SHS	R	09/25/2014	J P MORGAN SECURITIES INC	510.000	19,239	XXX	13,570	20,548	(6,978)			(6,978)		13,570		5,669	5,669	234	XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						8,891,009	XXX	6,069,939	8,576,267	(2,760,039)			(2,760,039)		6,066,220		2,824,790	2,824,790	59,808	XXX
Common Stocks - Mutual Funds																				
411511306	HARBOR INTERNATIONAL MUTUAL FND		12/30/2014	NON-BROKER TRADE	8,842.345	625,000	XXX	354,755	627,895	(276,860)			(276,860)		354,755		270,245	270,245	2,123	XXX
922908710	VANGUARD 500 INDEX FUND		06/27/2014	NON-BROKER TRADE	1,866.537	325,000	XXX	311,245	317,983	(6,738)			(6,738)		311,245		13,755	13,755	1,905	XXX
9299999 Subtotal - Common Stocks - Mutual Funds						950,000	XXX	666,000	945,878	(283,598)			(283,598)		666,000		284,000	284,000	4,028	XXX
9799997 Subtotal - Common Stocks - Part 4						9,841,009	XXX	6,735,939	9,522,145	(3,043,637)			(3,043,637)		6,732,220		3,108,790	3,108,790	63,836	XXX
9799998 Summary Item from Part 5 for Common Stocks						1,097,342	XXX	1,101,434							1,101,434		(4,092)	(4,092)	6,761	XXX
9799999 Subtotal - Common Stocks						10,938,351	XXX	7,837,373	9,522,145	(3,043,637)			(3,043,637)		7,833,653		3,104,698	3,104,698	70,598	XXX
9899999 Subtotal - Preferred and Common Stocks						10,938,351	XXX	7,837,373	9,522,145	(3,043,637)			(3,043,637)		7,833,653		3,104,698	3,104,698	70,598	XXX
9999999 Totals						38,075,667	XXX	35,328,890	32,752,709	(3,031,316)	(88,607)		(3,119,923)		34,955,153		3,120,514	3,120,514	358,619	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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828VY3	U S TREASURY NOTE		01/30/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	06/20/2014	MERRILL LYNCH PIERCE FENN	1,025,000	1,024,803	1,025,637	1,024,850		46		46			787	787	1,869	866
912828WS5	U S TREASURY NOTE		07/03/2014	BARCLAYS CAPITAL INC, NEW YORK	07/17/2014	JP MORGAN CHASE BANK/HSBC	415,000	413,299	414,480	413,309		10		10			1,171	1,171	330	128
912828UX6	US TREAS-CPI INFLAT		07/17/2014	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/21/2014	UBS SECURITIES LLC, STAMF	411,816	422,625	416,642	421,562		(1,063)		(1,063)			(4,920)	(4,920)	314	132
0599999 Subtotal - Bonds - U.S. Governments							1,851,816	1,860,728	1,856,759	1,859,721		(1,007)		(1,007)			(2,962)	(2,962)	2,513	1,126
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
03524BAC0	ANHEUSER-BUSCH INBEV FINANCE I		01/22/2014	JPMORGAN SECURITIES INC, NEW YORK	05/12/2014	BARCLAYS CAPITAL INC, NEW	20,000	19,991	20,105	19,992		1		1			113	113	68	
17275RAT9	CISCO SYSTEMS INC		02/24/2014	JPMORGAN SECURITIES INC, NEW YORK	08/20/2014	CREDIT SUISSE, NEW YORK (	35,000	34,998	35,137	34,998		0		0			138	138	184	
87938WAP8	TELEFONICA EMISIONES SAU	R	01/09/2014	KGS ALPHA CAPITAL MKTS LLC, JERSEY CITY	06/18/2014	JP MORGAN CHASE BANK/HSBC	90,000	97,080	101,422	96,696		(385)		(385)			4,726	4,726	4,192	2,021
02006GAC8	ALLY AUTO RECEIVAB SN1 A3		03/27/2014	MORGAN STANLEY & CO INC, NY	09/10/2014	Redemption	205,000	205,064	205,005	205,013		(51)		(51)			(8)	(8)	381	36
14313QAB1	CARMAX AUTO OWNER TRUST 1 A2		02/04/2014	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/07/2014	BARCLAYS CAPITAL INC, NEW	275,000	274,995	274,989	274,996		1		1			(7)	(7)	646	
80283NAD1	SANTANDER DRIVE AUTO RECE 1 A3		01/08/2014	BARCLAYS CAPITAL INC, NEW YORK	11/06/2014	JPMORGAN SECURITIES INC,	50,000	49,997	50,066	49,997		1		1			69	69	359	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							675,000	682,126	686,724	681,692		(433)		(433)			5,032	5,032	5,829	2,057
8399998 Subtotal - Bonds							2,526,816	2,542,853	2,543,483	2,541,413		(1,440)		(1,440)			2,070	2,070	8,342	3,183
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00507V109	ACTIVISION BLIZZARD INC		08/08/2014	J P MORGAN SECURITIES INC, BROOKLYN	09/16/2014	BERNSTEIN SANFORD C & CO,	100	2,252	2,225	2,252							(27)	(27)		
02503X105	AMERICAN CAPITAL AGENCY CORP		01/13/2014	CREDIT SUISSE, NEW YORK (CSUS)	09/25/2014	CREDIT SUISSE, NEW YORK (	565	11,488	12,546	11,488							1,057	1,057	938	
03027X100	AMERICAN TOWER CORP		05/05/2014	MACQUARIE SECURITIES(USA)INC JERSEY CITY	06/05/2014	LIQUIDNET INC, BROOKLYN	220	18,643	19,610	18,643							967	967	32	
037604105	APOLLO EDUCATION GROUP INC		01/15/2014	CITATION GROUP/BCC CLRG, NEW YORK	09/16/2014	BERNSTEIN SANFORD C & CO,	125	3,978	3,379	3,978							(598)	(598)		
060505104	BANK OF AMERICA CORP		01/16/2014	CREDIT SUISSE, NEW YORK (CSUS)	04/29/2014	GOLDMAN SACHS & CO, NY	1,690	28,529	25,524	28,529							(3,005)	(3,005)	17	
150870103	CELANESE CORP		04/25/2014	CREDIT SUISSE, NEW YORK (CSUS)	09/16/2014	RBC CAPITAL MARKETS LLC,	140	8,252	8,481	8,252							228	228	51	
21240E105	CONTROLADORA VUELA CIA DE AVIA		01/13/2014	CITIGROUP GBL MKTS INC, NEW YORK	09/16/2014	INSTINET CORP, NY	370	5,050	3,342	5,050							(1,708)	(1,708)		
224399105	CRANE CO		02/26/2014	LONGBOW SECURITIES LLC, JERSEY CITY	09/16/2014	BERNSTEIN SANFORD C & CO,	75	5,095	5,112	5,095							16	16	23	
247361702	DELTA AIR LINES INC		06/12/2014	CUTTONE & CO., INC., NEW YORK	09/16/2014	BERNSTEIN SANFORD C & CO,	95	3,657	3,694	3,657							36	36	9	

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
278642103	EBAY INC		03/06/2014	BARCLAYS CAPITAL LE, JERSEY CITY	06/06/2014	LIQUIDNET INC, BROOKLYN	540	31,985	26,795	31,985							(5,190)	(5,190)		
28849P100	ELLIE MAE INC		04/04/2014	CANTOR FITZGERALD & CO INC, NEW YORK	09/16/2014	INSTINET CORP, NY	40	1,037	1,356	1,037							319	319		
268648102	EMC CORP/MA		01/16/2014	BARCLAYS CAPITAL LE, JERSEY CITY	10/10/2014	RBC CAPITAL MARKETS LLC,	2,285	59,160	66,168	59,160							7,008	7,008	455	
29101U209	EMERALD OIL INC		07/17/2014	MERRILL LYNCH PIERCE FENNER SMITH INC NY	09/16/2014	INSTINET CORP, NY	30	222	229	222							7	7		
291011104	EMERSON ELECTRIC CO		07/07/2014	AQUA SECURITIES LP, NEW YORK	09/16/2014	BERNSTEIN SANFORD C & CO,	5	336	320	336							(15)	(15)		
292475209	EMULEX CORP		05/01/2014	CANTOR FITZGERALD & CO INC, NEW YORK	06/11/2014	ISI GROUP INC, NY	1,470	7,590	7,859	7,590							269	269		
29265N108	ENERGEN CORP		05/07/2014	J P MORGAN SECURITIES INC, BROOKLYN	09/16/2014	BERNSTEIN SANFORD C & CO,	25	2,047	1,957	2,047							(90)	(90)	2	
26884L109	EQT CORP		04/07/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	09/16/2014	BERNSTEIN SANFORD C & CO,	45	4,616	4,289	4,616							(326)	(326)	1	
518439104	ESTEE LAUDER COS INC/THE		04/15/2014	CREDIT SUISSE, NEW YORK (CSUS)	09/16/2014	RBC CAPITAL MARKETS LLC,	180	12,659	13,420	12,659							761	761	36	
315616102	F5 NETWORKS INC		01/14/2014	WILLIAM BLAIR & CO, CHICAGO	03/19/2014	LIQUIDNET INC, BROOKLYN	340	31,519	37,707	31,519							6,187	6,187		
31620M106	FIDELITY NATIONAL INFORMATION		03/27/2014	GOLDMAN SACHS & CO, NY	09/16/2014	BERNSTEIN SANFORD C & CO,	70	3,667	3,976	3,667							309	309	17	
447011107	HUNTSMAN CORP		04/28/2014	ISI GROUP INC, NY	09/16/2014	BERNSTEIN SANFORD C & CO,	110	2,716	3,140	2,716							424	424	10	
459200101	INTERNATIONAL BUSINESS MACHINE		03/25/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	10/21/2014	BERNSTEIN SANFORD C & CO,	485	94,443	87,167	94,443							(7,277)	(7,277)	1,018	
469814107	JACOBS ENGINEERING GROUP INC		02/03/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	12/29/2014	INVESTMENT TECHNOLOGY GRO	80	4,333	3,610	4,333							(722)	(722)		
G50871105	JAZZ PHARMACEUTICALS PLC		01/27/2014	CREDIT SUISSE, NEW YORK (CSUS)	11/03/2014	RBC CAPITAL MARKETS LLC,	210	30,160	33,631	30,160							3,471	3,471		
478366107	JOHNSON CONTROLS INC		02/03/2014	J P MORGAN SECURITIES INC, BROOKLYN	03/17/2014	LIQUIDNET INC, BROOKLYN	340	14,992	15,731	14,992							739	739	433	
49926D109	KNOWLES CORP		03/03/2014	LIQUIDATING DISTRIBUTION OF DOVER CORP	06/10/2014	CITIGROUP GBL MKTS INC, N	275	5,480	8,362	5,480							2,882	2,882		
50540R409	LABORATORY CORP OF AMERICA HOL		04/28/2014	ISI GROUP INC, NY	11/10/2014	CREDIT SUISSE, NEW YORK (	410	39,371	41,406	39,371							2,035	2,035		
512807108	LAM RESEARCH CORP		06/24/2014	COWEN AND COMPANY LLC, NEW YORK	11/20/2014	COWEN AND COMPANY LLC, NE	450	30,196	33,633	30,196							3,437	3,437	35	
546347105	LOUISIANA-PACIFIC CORP		02/20/2014	JEFFERIES & CO INC, NEW YORK	09/16/2014	INSTINET CORP, NY	870	14,937	12,668	14,937							(2,269)	(2,269)		
567908108	MARINEMAX INC		03/06/2014	WEEDEN & CO, NEW YORK	09/16/2014	INSTINET CORP, NY	100	1,610	1,875	1,610							265	265		
585055106	MEDTRONIC INC		03/07/2014	CREDIT SUISSE, NEW YORK (CSUS)	09/16/2014	BERNSTEIN SANFORD C & CO,	150	8,972	9,697	8,972							725	725	88	
60935Y208	MTLY		04/17/2014	KEEFE BRUYETTE AND WOODS, JERSEY CITY	10/31/2014	OPPENHEIMER & CO INC, NEW	2,490	38,392	32,818	38,392							(5,574)	(5,574)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64157F103	NEVRO CORP		11/06/2014	J P MORGAN SECURITIES INC, BROOKLYN	11/06/2014	INVESTMENT TECHNOLOGY GRO	9	162	214	162							52	52		
67011P100	NOW INC		06/02/2014	REC FROM NATL OILWELL AS LIQ DIV	06/09/2014	INVESTMENT TECHNOLOGY GRO	361	10,769	11,653	10,769							885	885		
68389X105	ORACLE CORP		03/31/2014	J P MORGAN SECURITIES INC, BROOKLYN	09/08/2014	BARCLAYS CAPITAL LE, JERS	2,965	117,881	121,237	117,881							3,356	3,356	687	
74733V100	QEP RESOURCES INC		02/25/2014	GOLDMAN SACHS & CO, NY	09/16/2014	BERNSTEIN SANFORD C & CO,	50	1,601	1,615	1,601							14	14	1	
74837P108	QUICKLOGIC CORP		03/11/2014	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	09/16/2014	INSTINET CORP, NY	750	3,684	2,376	3,684							(1,308)	(1,308)		
80007P307	SANDRIDGE ENERGY INC		01/08/2014	OPPENHEIMER & CO INC, NEW YORK	12/02/2014	STEPHENS INC, LITTLE ROCK	710	3,996	1,412	3,996							(2,584)	(2,584)		
800677106	SANGAMO BIOSCIENCES INC		04/10/2014	LIQUIDNET INC, BROOKLYN	09/16/2014	INSTINET CORP, NY	110	1,600	1,326	1,600							(273)	(273)		
811065101	SCRIPPS NETWORKS INTERACTIVE I		06/09/2014	RBC CAPITAL MARKETS LLC, NEW YORK	09/16/2014	BERNSTEIN SANFORD C & CO,	35	2,722	2,729	2,722							7	7		
816850101	SEMTECH CORP		01/27/2014	INSTINET CORP, NY	09/16/2014	INSTINET CORP, NY	90	2,064	2,472	2,064							408	408		
82481R106	SHIRE PLC		09/19/2014	CREDIT SUISSE, NEW YORK (CSUS)	12/05/2014	LIQUIDNET INC, BROOKLYN	95	23,520	20,782	23,520							(2,737)	(2,737)	9	
86101X104	STOCK BUILDING SUPPLY HOLDINGS		05/06/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	09/16/2014	INSTINET CORP, NY	250	4,400	4,153	4,400							(248)	(248)		
G91442106	TYCO INTERNATIONAL PLC		11/17/2014	MERGER	11/26/2014	STATE STREET BROKERAGE SV	1,840	77,197	77,021	77,197							(177)	(177)		
923454102	VERITIV CORP		07/02/2014	SPIN-OFF OF INTL PAPER	07/16/2014	RBC CAPITAL MARKETS LLC,	23	689	802	689							113	113		
92343V104	VERIZON COMMUNICATIONS INC		04/03/2014	MACQUARIE SECURITIES(USA)INC JERSEY CITY	10/15/2014	MACQUARIE SECURITIES(USA)	1,430	68,828	69,848	68,828							1,020	1,020	1,329	
92553P201	VIACOM INC		03/07/2014	DOUGHERTY COMPANY, BROOKLYN	08/01/2014	STATE STREET BROKERAGE SV	470	40,985	38,324	40,985							(2,661)	(2,661)	242	
92849E101	VITAMIN SHOPPE INC		01/21/2014	INSTINET CORP, NY	02/25/2014	CANTOR FITZGERALD & CO IN	300	14,024	13,494	14,024							(530)	(530)		
988498101	YUM! BRANDS INC		08/25/2014	STATE STREET BROKERAGE SVCS, BOSTON	09/16/2014	RBC CAPITAL MARKETS LLC,	150	10,944	10,785	10,944							(159)	(159)		
98956P102	ZIMMER HOLDINGS INC		03/03/2014	MORGAN STANLEY & CO INC, NY	09/16/2014	BERNSTEIN SANFORD C & CO,	60	5,774	6,248	5,774							474	474	26	
067901108	BARRICK GOLD CORP	I	07/10/2014	CITIGROUP GBL MKTS INC, NEW YORK	09/16/2014	BERNSTEIN SANFORD C & CO,	5	97	82	97							(14)	(14)		
01609W102	ALIBABA GROUP HOLDING LTD	R	09/18/2014	MORGAN STANLEY & CO INC, NY	09/19/2014	GOLDMAN SACHS & CO, NY	11	748	1,012	748							264	264		
G30401106	ENDO INTERNATIONAL PLC	R	07/24/2014	RBC CAPITAL MARKETS LLC, NEW YORK	09/16/2014	RBC CAPITAL MARKETS LLC,	200	13,874	12,974	13,874							(901)	(901)		
G47791101	INGERSOLL-RAND PUBLIC LIMITED	R	06/12/2014	INVESTMENT TECHNOLOGY GROUP, NEW YORK	10/22/2014	GOLDMAN SACHS & CO, NY	2,080	129,872	120,483	129,872							(9,389)	(9,389)	625	
G7S00T104	PENTAIR PLC	R	06/03/2014	MERGER WITH PENTAIR LTD	10/16/2014	RAYMOND JAMES & ASSOC INC	210	6,429	13,115	6,429							6,685	6,685	63	

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 Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
H89128104	TYCO INTERNATIONAL LTD SHS	R	03/12/2014	LIQUIDNET INC, BROOKLYN	11/15/2014	MERGER	750	32,184	31,457	32,184							(727)	(727)	615	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,101,434	1,097,342	1,101,434							(4,092)	(4,092)	6,761	
9799998 Subtotal - Common Stocks								1,101,434	1,097,342	1,101,434							(4,092)	(4,092)	6,761	
9899999 Subtotal - Preferred and Common Stocks								1,101,434	1,097,342	1,101,434							(4,092)	(4,092)	6,761	
9999999 Totals								3,644,287	3,640,825	3,642,847		(1,440)		(1,440)			(2,022)	(2,022)	15,104	3,183

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures manual)	6 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date 9 Number of Shares	10 % of Outstanding
NONE									
1999999 Total - Preferred and Common Stocks								XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $...............0.
2. Total amount of intangible assets nonadmitted $...............0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
8399999 Total Bonds																XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
262006885	DREYFUS GOVT PRIME MM			12/31/2014	MELLON BANK		904,673						904,673			0.500	0.500	MON	1	
60934N104	FEDERATED GOVT OBLIGATIONS FUND			12/31/2014	FIFTH THIRD		401,501						401,501			0.500	0.500	MON	1	
8899999 Subtotal - Exempt Money Market Mutual Funds							1,306,173					XXX	1,306,173			XXX	XXX	XXX	2	
9199999 Total Short-Term Investments							1,306,173					XXX	1,306,173			XXX	XXX	XXX	2	

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminiated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

SCHEDULE E - PART 1 - CASH

1 Depository			2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories								
Huntington Bank	Maumee, Oh				11,938		8,963,605	X X X
Huntington Bank	Maumee, OH						206,482	X X X
Mellon Bank	Pittsburgh, Pa						68	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	11,938		9,170,155	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	11,938		9,170,155	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	367	X X X
0599999 Total Cash				X X X	11,938		9,170,522	X X X

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

1. January	7,059,556	4. April	(2,402,413)	7. July	249,326	10. October	8,956,170
2. February	7,871,408	5. May	5,938,999	8. August	(431,779)	11. November	(1,879,847)
3. March	5,879,965	6. June	1,750,966	9. September	3,059,256	12. December	9,170,522

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States. Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
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	Statutory Deposit	401,501	401,501		
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.	TOTAL	XXX	XXX	401,501	401,501		
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 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

INDEX TO HEALTH ANNUAL STATEMENT

INDEX TO HEALTH ANNUAL STATEMENT