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ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

NAIC Group Code 2838 (Current Period), ______ (Prior Period) NAIC Company Code 95655 Employer's ID Number 31-1471229

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

Country of Domicile US

Licensed as business type:

Life, Accident and Health [ ] Property/Casualty [ ] Hospital, Medical and Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Other [ ]
Health Maintenance Organization [X] Is HMO Federally Qualified? Yes ( ) No (X)

Incorporated/Organized August 6, 1996 Commenced Business April 1, 1997

Statutory Home Office 6150 East Broad Street, EE320, Columbus, Ohio, US 43213
(Street and Number, City or Town, State, Country and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320, Columbus, Ohio 43213 (614) 546-3211
(Street and Number, City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number or P.O. Box, City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number, City or Town, State, Country and Zip Code)
(614) 546-3211
(Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Robert S. Watson (Name) (614) 546-3211 (Area Code) (Telephone Number) (Extension)

robert.watson@mchs.com (E-Mail Address) ______ (Fax Number)

OFFICERS

Keith Coleman (Chairperson)
Sister Barbara Hahl (Secretary)
Hugh Jones (Treasurer)
Robert Paskowski (President and Chief Executive Officer)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Robert Paskowski
Claus von Zychlin
Daniel Wendorff, MD
Robert Griffith, MD
Keith Coleman
Hugh Jones
Sister Barbara Hahl

State of Ohio
County of Franklin } SS

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

Keith Coleman
Chairperson

Robert Paskowski
President and Chief Executive Officer

Hugh Jones
Treasurer

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

a. Is this an original filing? Yes (X) No ( )
b. If no: 1. State the amendment number ______
2. Date filed ______
3. Number of pages attached ______

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total Amount (Col 3+4)	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	33,293,556	14.551	33,293,556		33,293,556	14.551
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	621,837	0.272	621,837		621,837	0.272
1.512 Issued or guaranteed by FNMA and FHLMC	15,121,107	6.609	15,121,107		15,121,107	6.609
1.513 All other	1,484,745	0.649	1,484,745		1,484,745	0.649
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	57,619,040	25.182	57,619,040		57,619,040	25.182
2.2 Unaffiliated non-U.S. securities (including Canada)	8,389,319	3.667	8,389,319		8,389,319	3.667
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	48,138,750	21.039	48,138,750		48,138,750	21.039
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 $ .... of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	64,139,819	28.032	64,139,819		64,139,819	28.032
11. Other invested assets						
12. Total invested assets	228,808,173	100.000	228,808,173		228,808,173	100.000

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Schedule A , Verification Between Years

NONE

Schedule B , Verification Between Years

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year		197,311,517
2. Cost of bonds and stocks acquired, Part 3, Column 7		39,599,987
3. Accrual of discount		83,504
4. Unrealized valuation increase (decrease):		
4.1 Part 1, Column 12		
4.2 Part 2, Section 1, Column 15		
4.3 Part 2, Section 2, Column 13	5,368,201	
4.4 Part 4, Column 11	(8,412,902)	(3,044,701)
5. Total gain (loss) on disposals, Part 4, Column 19		8,684,221
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		75,305,601
7. Deduct amortization of premium		401,114
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14	1,005,161	
9.4 Part 4, Column 13	1,254,296	2,259,457
10. Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)		164,668,356
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		164,668,356

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 Governments (Including all obligations guaranteed by governments)	1. United States	33,915,394	34,340,543	34,172,185	33,803,525
	2. Canada				
	3. Other Countries				
	4. Totals	33,915,394	34,340,543	34,172,185	33,803,525
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	16,605,852	17,696,364	16,817,847	16,311,371
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	57,619,040	58,731,877	57,767,838	57,145,410
	9. Canada	3,036,486	3,160,813	3,032,818	3,035,000
	10. Other Countries	5,352,832	5,512,042	5,365,460	5,330,000
	11. Totals	66,008,358	67,404,732	66,166,116	65,510,410
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	116,529,604	119,441,639	117,156,148	115,625,306
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	45,433,213	45,433,213	33,381,791	
	21. Canada	474,115	474,115	362,256	
	22. Other Countries	2,231,423	2,231,423	1,663,159	
	23. Totals	48,138,751	48,138,751	35,407,206	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	48,138,751	48,138,751	35,407,206	
	26. Total Stocks	48,138,751	48,138,751	35,407,206	
	27. Total Bonds and Stocks	164,668,355	167,580,390	152,563,354	

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	26,967,458	15,163,775	3,906,584	50,619	2,317	46,090,753	24.7	79,298,001	34.4	46,090,753	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	26,967,458	15,163,775	3,906,584	50,619	2,317	46,090,753	24.7	79,298,001	34.4	46,090,753	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1											
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1											
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals											
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	10,416,938	12,438,858	1,521,691	731,230	65,369	25,174,086	13.5	27,550,292	11.9	25,174,086	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	10,416,938	12,438,858	1,521,691	731,230	65,369	25,174,086	13.5	27,550,292	11.9	25,174,086	

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

Quality Rating per the 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	53,753,145	15,944,277	29,606,338			99,303,760	53.3	111,160,612	48.2	97,551,631	1,752,128
6.2 NAIC 2		2,885,716	12,961,392			15,847,108	8.5	12,770,169	5.5	15,847,108	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	53,753,145	18,829,993	42,567,730			115,150,868	61.8	123,930,781	53.7	113,398,739	1,752,128
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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 91,137,541	43,546,910	35,034,613	781,849	67,686	170,568,599	91.5	XXX	XXX	168,816,470	1,752,128
9.2 NAIC 2	(d)	2,885,716	12,961,392			15,847,108	8.5	XXX	XXX	15,847,108	
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	91,137,541	46,432,626	47,996,005	781,849	67,686	(b) 186,415,707	100.0	XXX	XXX	184,663,578	1,752,128
9.8 Line 9.7 as a % of Column 6	48.9	24.9	25.7	0.4		100.0	XXX	XXX	XXX	99.1	0.9
10. Total Bonds Prior Year											
10.1 NAIC 1	123,235,768	50,793,055	42,694,737	1,149,761	135,585	XXX	XXX	218,008,905	94.5	218,008,905	
10.2 NAIC 2		789,450	10,607,842	1,372,877		XXX	XXX	12,770,169	5.5	12,770,169	
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	123,235,768	51,582,505	53,302,579	2,522,638	135,585	XXX	XXX	(b) 230,779,074	100.0	230,779,074	
10.8 Line 10.7 as a % of Column 8	53.4	22.4	23.1	1.1	0.1	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	89,385,413	43,546,909	35,034,613	781,849	67,686	168,816,470	90.6	218,008,905	94.5	168,816,470	XXX
11.2 NAIC 2		2,885,716	12,961,392			15,847,108	8.5	12,770,169	5.5	15,847,108	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	89,385,413	46,432,625	47,996,005	781,849	67,686	184,663,578	99.1	230,779,074	100.0	184,663,578	XXX
11.8 Line 11.7 as a % of Column 6	48.4	25.1	26.0	0.4		100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Column 6, Section 9	47.9	24.9	25.7	0.4		99.1	XXX	XXX	XXX	99.1	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	1,752,128					1,752,128	0.9			XXX	1,752,128
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	1,752,128					1,752,128	0.9			XXX	1,752,128
12.8 Line 12.7 as a % of Column 6	100.0					100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Column 6, Section 9	0.9					0.9	XXX	XXX	XXX	XXX	0.9

(a) Includes $ 1,752,128 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ .... current year, $ .... prior year of bonds with Z designations and $ .... current year, $ .... 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 $ .... current year, $ .... prior year of bonds with 5* designations and $ .... current year, $ .... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 57,710,743 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	26,836,603	14,860,175	3,772,138			45,468,916	24.4	78,493,408	34.0	45,468,917	
1.2 Residential Mortgage-Backed Securities	130,856	303,599	134,446	50,619	2,317	621,837	0.3	804,593	0.4	621,837	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	26,967,459	15,163,774	3,906,584	50,619	2,317	46,090,753	24.7	79,298,001	34.4	46,090,754	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	9,154,235	9,373,890				18,528,125	9.9	19,241,580	8.3	18,528,125	
5.2 Residential Mortgage-Backed Securities	1,262,703	3,064,968	1,521,691	731,230	65,369	6,645,961	3.6	8,308,711	3.6	6,645,961	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	10,416,938	12,438,858	1,521,691	731,230	65,369	25,174,086	13.5	27,550,291	11.9	25,174,086	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	51,578,337	16,533,388	42,550,191			110,661,916	59.4	119,032,166	51.6	109,054,601	1,607,315
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities	2,174,808	2,296,605	17,539			4,488,952	2.4	4,898,615	2.1	4,344,139	144,814
6.5 Totals	53,753,145	18,829,993	42,567,730			115,150,868	61.8	123,930,781	53.7	113,398,740	1,752,129
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	87,569,175	40,767,453	46,322,329			174,658,957	93.7	XXX	XXX	173,051,643	1,607,315
9.2 Residential Mortgage-Backed Securities	1,393,559	3,368,567	1,656,137	781,849	67,686	7,267,798	3.9	XXX	XXX	7,267,798	
9.3 Commercial Mortgage-Backed Securities								XXX	XXX		
9.4 Other Loan-Backed and Structured Securities	2,174,808	2,296,605	17,539			4,488,952	2.4	XXX	XXX	4,344,139	144,814
9.5 Totals	91,137,542	46,432,625	47,996,005	781,849	67,686	186,415,707	100.0	XXX	XXX	184,663,580	1,752,129
9.6 Line 9.5 as a % of Col. 6	48.9	24.9	25.7	0.4		100.0	XXX	XXX	XXX	99.1	0.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations	118,356,884	45,909,882	51,127,512	1,372,877		XXX	XXX	216,767,155	93.9	216,767,155	
10.2 Residential Mortgage-Backed Securities	1,685,251	4,018,476	2,124,231	1,149,761	135,585	XXX	XXX	9,113,304	4.0	9,113,304	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities	3,193,632	1,654,147	50,836			XXX	XXX	4,898,615	2.1	4,898,615	
10.5 Totals	123,235,767	51,582,505	53,302,579	2,522,638	135,585	XXX	XXX	230,779,074	100.0	230,779,074	
10.6 Line 10.5 as a % of Col. 8	53.4	22.4	23.1	1.1	0.1	XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	85,961,860	40,767,453	46,322,329			173,051,642	92.8	216,767,155	93.9	173,051,643	XXX
11.2 Residential Mortgage-Backed Securities	1,393,559	3,368,567	1,656,137	781,849	67,686	7,267,798	3.9	9,113,304	4.0	7,267,798	XXX
11.3 Commercial Mortgage-Backed Securities											XXX
11.4 Other Loan-Backed and Structured Securities	2,029,994	2,296,605	17,539			4,344,138	2.3	4,898,615	2.1	4,344,139	XXX
11.5 Totals	89,385,413	46,432,625	47,996,005	781,849	67,686	184,663,578	99.1	230,779,074	100.0	184,663,580	XXX
11.6 Line 11.5 as a % of Col. 6	48.4	25.1	26.0	0.4		100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	47.9	24.9	25.7	0.4		99.1	XXX	XXX	XXX	99.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	1,607,315					1,607,315	0.9			XXX	1,607,315
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities	144,814					144,814	0.1			XXX	144,814
12.5 Totals	1,752,129					1,752,129	0.9			XXX	1,752,129
12.6 Line 12.5 as a % of Col. 6	100.0					100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	0.9					0.9	XXX	XXX	XXX	XXX	0.9

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	50,229,856	50,229,856			
2. Cost of short-term investments acquired	130,816,395	130,816,395			
3. Accrual of discount	123	123			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	234	234			
6. Deduct consideration received on disposals	154,446,534	154,446,534			
7. Deduct amortization of premium	139,350	139,350			
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 the end of current period (Lines 1+2+3+4+5-6-7+8-9)	26,460,724	26,460,724			
11. Deduct total nonadmitted amounts					
12. Statement value of end of current period (Line 10 minus Line 11)	26,460,724	26,460,724			

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

Page SI11
Schedule DB, Part A, Verification Between Years
NONE

Schedule DB, Part B, Verification Between Years
NONE

Page SI12
Schedule DB, Part C, Section 1
NONE

Page SI13
Schedule DB, Part C, Section 2
NONE

Page SI14
Schedule DB, Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	50,836,492	50,836,492	
2. Cost of cash equivalents acquired	659,120,965	659,120,965	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	(67)	(67)	
6. Deduct consideration received on disposals	666,530,868	666,530,868	
7. Deduct amortization of premium	1,142	1,142	
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)	43,425,380	43,425,380	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	43,425,380	43,425,380	

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

Page E01
Schedule A, Pt. 1, Real Estate Owned
NONE

Page E02
Schedule A, Pt. 2, Real Estate Acquired
NONE

Page E03
Schedule A, Pt. 3, Real Estate Sold
NONE

Page E04
Schedule B, Pt. 1, Mortgage Loans Owned
NONE

Page E05
Schedule B, Pt. 2, Mortgage Loans Acquired
NONE

Page E06
Schedule B, Pt. 3, Mortgage Loans Disposed
NONE

Page E07
Schedule BA, Pt. 1, Other Long-Term Invested Assets Owned
NONE

Page E08
Schedule BA, Pt. 2, Other Long-Term Invested Assets Acquired
NONE

Page E09
Schedule BA, Pt. 3, Other Long-Term Invested Assets Disposed
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828-FQ-8	UNITED STATES TREASURY NOTE				1	1,379,653	107.004	1,391,052	1,300,000	1,319,872		(11,806)			4.875	3.939	FA	23,938	63,375	05/31/2011	08/15/2016
912828-GH-7	UNITED STATES TREASURY NOTE				1	996,875	108.180	1,081,800	1,000,000	999,133		358			4.625	4.720	FA	17,469	46,250	10/15/2007	02/15/2017
912828-JR-2	UNITED STATES TREASURY NOTE				1	564,324	108.954	599,247	550,000	556,650		(1,593)			3.750	3.444	MN	2,678	20,625	11/30/2009	11/15/2018
912828-LY-4	UNITED STATES TREASURY NOTE				1	295,208	108.360	325,080	300,000	297,431		473			3.375	3.599	MN	1,315	10,125	12/16/2009	11/15/2019
912828-MH-0	UNITED STATES TREASURY NOTE				1	2,046,328	100.180	2,003,600	2,000,000	2,003,359		(41,181)			2.250	0.188	JJ	18,832	45,000	12/16/2013	01/31/2015
912828-MP-2	UNITED STATES TREASURY NOTE				1	2,344,671	109.664	2,467,440	2,250,000	2,304,132		(9,696)			3.625	3.141	FA	30,808	81,563	05/31/2011	02/15/2020
912828-NP-1	UNITED STATES TREASURY NOTE				1	2,312,387	100.930	2,245,693	2,225,000	2,240,873		(27,191)			1.750	0.520	JJ	16,295	38,938	06/29/2012	07/31/2015
912828-NV-8	UNITED STATES TREASURY NOTE				1	2,618,632	100.711	2,573,166	2,555,000	2,570,114		(22,830)			1.250	0.352	FA	10,852	31,938	12/18/2012	08/31/2015
912828-RE-2	UNITED STATES TREASURY NOTE				1	1,411,527	100.485	1,406,790	1,400,000	1,408,300		(2,208)			1.500	1.338	FA	7,135	21,000	12/05/2013	08/31/2018
912828-RF-9	UNITED STATES TREASURY NOTE				1	2,207,332	100.743	2,216,346	2,200,000	2,203,634		(2,174)			1.000	0.902	FA	7,475	22,000	05/31/2013	08/31/2016
912828-SY-7	UNITED STATES TREASURY NOTE				1	6,501,231	99.446	6,463,990	6,500,000	6,500,849		(352)			0.625	0.620	MN	3,571	40,625	12/28/2012	05/31/2017
912828-TP-5	UNITED STATES TREASURY NOTE				1	6,932,662	100.051	6,953,545	6,950,000	6,945,785		6,000			0.250	0.337	MS	5,184	17,375	02/28/2014	09/15/2015
912828-TX-8	UNITED STATES TREASURY NOTE				1	901,969	100.110	900,990	900,000	901,112		(857)			0.375	0.233	MN	438	3,375	04/30/2014	11/15/2015
912828-UF-5	UNITED STATES TREASURY NOTE				1	1,573,893	97.524	1,536,003	1,575,000	1,574,305		134			1.125	1.137	JD	49	17,719	12/28/2012	12/31/2019
912828-UN-8	UNITED STATES TREASURY NOTE				1	972,363	99.547	995,470	1,000,000	976,230		2,610			2.000	2.338	FA	7,554	20,000	07/12/2013	02/15/2023
912828-VS-6	UNITED STATES TREASURY NOTE				1	490,664	103.172	515,860	500,000	491,777		835			2.500	2.733	FA	4,721	12,500	08/27/2013	08/15/2023
0199999 - U.S. Governments - Issuer Obligations						33,549,719		33,676,072	33,205,000	33,293,556		(109,478)						158,314	492,408		
U.S. Governments - Residential Mortgage-Backed Securities																					
3620AA-TY-4	GNMA 30YR POOL #724267			2	1	622,466	111.018	664,472	598,525	621,837		(210)			5.000	3.935	MON	2,494	30,011	04/01/2010	09/15/2039
0299999 - U.S. Governments - Residential Mortgage-Backed Securities						622,466		664,472	598,525	621,837		(210)						2,494	30,011		
0599999 - Subtotal - U.S. Governments						34,172,185		34,340,544	33,803,525	33,915,393		(109,688)						160,808	522,419		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
313370-H4-3	FEDERAL HOME LOAN BANK CONS BOND				1	545,395	101.410	547,612	540,000	540,895		(1,055)			2.000	1.807	MN	1,740	10,800	08/02/2010	11/03/2015
313379-EE-5	FEDERAL HOME LOAN BANKS				1	944,459	99.778	927,931	930,000	943,850		(609)			1.625	1.284	JD	714	7,556	10/21/2014	06/14/2019
3137EA-BA-6	FEDERAL HOME LOAN MORTGAGE CORP				1	1,631,919	111.316	1,669,746	1,500,000	1,549,940		(16,120)			5.125	3.927	MN	9,396	76,875	06/17/2009	11/17/2017
3137EA-CA-5	FEDERAL HOME LOAN MORTGAGE CORP				1	690,282	108.835	761,848	700,000	695,153		1,025			3.750	3.966	MS	6,854	26,250	11/05/2009	03/27/2019
31359M-4D-2	FEDERAL NATIONAL MORTGAGE ASSOC				1	1,018,750	108.721	1,087,207	1,000,000	1,018,750					5.000		FA	19,167	50,000	04/01/2008	02/13/2017
3135G0-RT-2	FEDERAL NATIONAL MORTGAGE ASSOC				1	1,063,440	98.997	1,044,423	1,055,000	1,060,372		(1,784)			0.875	0.703	JD	282	9,231	04/10/2013	12/20/2017
3136FP-HW-0	FEDERAL NATIONAL MORTGAGE ASSOC				1	46,494	100.359	45,162	45,000	45,106		(460)			1.700	0.673	MS	206	765	12/16/2011	03/24/2015
3136FT-P3-7	FEDERAL NATIONAL MORTGAGE ASSOC				1	300,980	100.383	299,141	298,000	300,501		(479)			1.680	1.476	FA	1,724	2,503	03/05/2014	02/27/2019
31398A-DM-1	FEDERAL NATIONAL MORTGAGE ASSOC				1	3,930,223	110.557	4,145,873	3,750,000	3,805,325		(21,013)			5.375	4.788	JD	10,638	201,563	01/27/2009	06/12/2017
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						10,171,942		10,528,943	9,818,000	9,959,892		(40,495)						50,721	385,543		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
312935-M2-2	FHLMC 30YR (GOLD) POOL #A8847			2	1	687,485	111.687	736,088	659,063	687,079		(278)			5.000	3.878	MON	2,746	33,052	05/11/2010	09/01/2039
3128PL-A2-8	FHLMC PC GOLD 15 YR			2	1	87,729	107.466	93,490	86,995	87,563		(48)			4.500	4.280	MON	326	3,920	06/12/2009	06/01/2023
31416N-3J-9	FNMA 15YR POOL #AA5300			2	1	55,112	105.273	54,993	52,238	53,917		(355)			4.500	2.463	MON	196	2,355	03/18/2010	09/01/2020
31371L-6G-9	FNMA 30YR POOL #255671			2	1	234,867	112.270	264,053	235,194	234,867					5.500		MON	1,078	12,975	09/26/2008	04/01/2035
31402Q-WA-5	FNMA 30YR POOL #735141			2	1	269,814	112.395	309,842	275,672	269,993		56			5.500	6.203	MON	1,264	15,187	10/29/2008	01/01/2035

(continues)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities (continued)																					
31408F-6B-0	FNMA 30YR POOL #850566			2	1	111,449	110.403	129,754	117,528	111,643		52			5.000	6.625	MON	490	5,889	10/30/2008	01/01/2036
31413V-UA-3	FNMA 30YR POOL #956977			2	1	188,626	114.957	216,466	188,302	188,598		(7)			6.000	5.983	MON	942	11,300	08/12/2008	12/01/2037
31416T-L5-6	FNMA 30YR POOL #AA9347			2	1	514,800	111.789	557,290	498,520	514,349		(165)			5.000	4.135	MON	2,077	24,954	04/01/2010	08/01/2039
3138AB-YR-4	FNMA PASS-THRU LONG 30 YEAR			2	1	470,067	108.669	493,918	454,514	469,773		(172)			4.500	3.730	MON	1,704	20,473	07/07/2011	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LONG 30 YEAR			2	1	753,290	108.692	787,039	724,100	754,919		(345)			4.500	3.518	MON	2,715	32,590	07/28/2011	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LONG 30 YEAR			2	1	798,008	106.852	794,927	743,955	797,062		(746)			4.000	2.803	MON	2,480	29,770	08/08/2012	01/01/2042
3138EG-HX-5	FNMA PASS-THRU LONG 30 YEAR			2	1	686,268	107.431	730,192	679,683	688,109		(124)			4.000	3.740	MON	2,266	27,205	07/28/2011	04/01/2041
31403C-6L-0	FNMA PASS-THRU LONG 30 YEAR			2	1	203,131	110.663	217,034	196,121	202,879		(81)			5.000	3.999	MON	817	9,824	11/03/2009	02/01/2036
31403D-WU-9	FNMA PASS-THRU LONG 30 YEAR			2	1	258,490	111.954	273,089	243,930	258,410		(146)			5.500	3.842	MON	1,118	13,441	01/28/2010	11/01/2036
31409W-LB-5	FNMA PASS-THRU LONG 30 YEAR			2	1	147,473	111.820	170,251	152,255	147,619		35			5.500	6.480	MON	698	8,391	07/22/2008	04/01/2036
31411E-2C-0	FNMA PASS-THRU LONG 30 YEAR			2	1	320,348	112.898	366,251	324,410	320,348					5.500		MON	1,487	17,886	10/31/2007	01/01/2037
31411E-YD-3	FNMA PASS-THRU LONG 30 YEAR			2	1	312,621	112.810	357,327	316,751	312,621					5.500		MON	1,452	17,490	10/31/2007	01/01/2037
31412P-6K-2	FNMA PASS-THRU LONG 30 YEAR			2	1	168,617	110.745	182,738	165,007	168,503		(67)			5.000	4.378	MON	688	8,274	07/23/2009	02/01/2035
31412W-N2-8	FNMA PASS-THRU LONG 30 YEAR			2	1	377,710	114.124	432,681	379,132	377,708		(1)			6.000	6.160	MON	1,896	22,752	08/06/2007	06/01/2037
2699999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						6,645,905		7,167,423	6,493,370	6,645,960		(2,392)						26,440	317,728		
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						16,817,847		17,696,366	16,311,370	16,605,852		(42,887)						77,161	703,271		
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
88579Y-AF-8	3M COMPANY				1FE	1,379,210	96.972	1,357,608	1,400,000	1,384,338		1,907			2.000	2.174	JD	389	28,000	06/21/2012	06/26/2022
00751Y-AB-2	ADVANCE AUTO PARTS INC			1	2FE	1,010,250	106.586	1,065,860	1,000,000	1,009,080		(1,083)			4.500	4.396	JJ	20,750	45,000	11/20/2013	01/15/2022
025816-BD-0	AMERICAN EXPRESS CO SR NT				1FE	1,007,692	98.415	1,082,565	1,100,000	1,019,087		8,629			2.650	3.766	JD	2,348	29,150	11/14/2013	12/02/2022
0258M0-DP-1	AMERICAN EXPRESS CR CORP MTNBE				1FE	399,756	100.108	400,432	400,000	399,838		82			2.250	2.272	FA	3,400		08/12/2014	08/15/2019
03076C-AF-3	AMERIPRISE FINL INC			1	1FE	1,010,750	105.261	1,052,610	1,000,000	1,009,775		(874)			4.000	3.905	AO	8,444	44,333	11/20/2013	10/15/2023
037833-AK-6	APPLE INC GLBL NT 2.4%23			1	1FE	599,202	97.515	585,090	600,000	599,414		62			2.400	2.427	MN	2,320	14,400	04/30/2013	05/03/2023
00206R-AZ-5	AT&T INC			1	1FE	1,379,338	104.882	1,311,025	1,250,000	1,352,269		(14,023)			3.875	2.541	FA	18,299	48,438	01/18/2013	08/15/2021
053611-AG-4	AVERY DENNISON CORP			1	2FE	788,195	100.315	791,485	789,000	788,603		38			3.350	3.385	AO	5,580	26,432	04/03/2013	04/15/2023
06051G-EU-9	BANK AMER CORP				1FE	971,196	99.894	998,940	1,000,000	974,744		2,586			3.300	3.709	JJ	15,583	33,000	08/28/2013	01/11/2023
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	587,510	113.371	566,855	500,000	547,253		(9,942)			5.450	3.144	MN	3,482	27,250	09/29/2010	05/15/2019
06406H-BP-3	BANK OF NEW YORK MTN				1FE	641,035	110.563	691,019	625,000	635,408		(1,846)			4.600	4.279	JJ	13,257	28,750	07/22/2011	01/15/2020
084670-BF-4	BERKSHIRE HATHAWAY INC				1FE	745,185	104.451	731,157	700,000	736,243		(4,607)			3.400	2.611	JJ	9,983	23,800	01/14/2013	01/31/2022
084670-BL-1	BERKSHIRE HATHAWAY INC DEL			1	1FE	499,955	100.549	502,745	500,000	500,141		186			2.100	2.104	FA	3,996		08/07/2014	08/14/2019
14040H-AY-1	CAPITAL ONE FINL CORP				2FE	693,132	110.043	660,258	600,000	684,405		(11,782)			4.750	2.426	JJ	13,142	28,500	01/11/2013	07/15/2021
14040H-BE-4	CAPITAL ONE FINL CORP			1	2FE	299,775	99.896	299,688	300,000	299,852		77			2.450	2.477	AO	1,368	3,675	04/21/2014	04/24/2019
172967-EH-0	CITIGROUP INC				1FE	423,568	110.597	552,985	500,000	470,882		9,512			6.000		FA	11,333	30,000	10/31/2007	08/15/2017
172967-FT-3	CITIGROUP INC				1FE	499,964	109.354	492,093	450,000	490,196		(5,044)			4.500	3.102	JJ	9,394	20,250	01/14/2013	01/14/2022
19416Q-DN-7	COLGATE PALMOLIVE CO MTN BE SR NT				1FE	399,436	101.629	406,516	400,000	399,947		75			3.150	3.195	FA	5,110	12,600	07/31/2009	08/05/2015
19416Q-DY-3	COLGATE PALMOLIVE CO MTNS BE			1	1FE	853,145	100.282	852,397	850,000	852,289		(304)			2.450	2.422	MN	2,661	20,825	02/08/2012	11/15/2021
20030N-BD-2	COMCAST CORP NEW			1	1FE	1,023,420	102.366	1,023,660	1,000,000	1,032,629		(3,864)			3.125	2.662	JJ	14,410	31,250	01/10/2013	07/15/2022

(continues)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
25459H-BF-1	DIRECT HLDG LLC			1	2FE	1,039,470	101.861	1,018,610	1,000,000	1,031,949		(3,873)			3.800	3.325	MS	11,189	38,000	01/11/2013	03/15/2022
25470D-AE-9	DISCOVERY COMMUNICATIONS			1	2FE	1,027,842	105.997	980,472	925,000	1,006,020		(11,268)			4.375	2.899	JD	1,799	40,469	01/14/2013	06/15/2021
25468P-CW-4	DISNEY WALT CO MTNS			1	1FE	1,292,369	98.538	1,280,994	1,300,000	1,293,751		707			2.350	2.432	JD	2,546	30,550	01/11/2013	12/01/2022
278642-AK-9	EBAY INC			1	1FE	573,729	97.646	561,465	575,000	574,009		279			2.875	2.925	FA	7,026		07/23/2014	08/01/2021
316773-CP-3	FIFTH THIRD BANCORP			1	2FE	747,975	104.891	786,683	750,000	748,368		230			4.300	4.376	JJ	14,781	21,142	11/18/2013	01/16/2024
36962G-4Y-7	GENERAL ELEC CAP CORP SR NT-A 4.62				1FE	603,161	111.540	669,240	600,000	602,164		(309)			4.625	4.608	JJ	13,413	27,750	07/22/2011	01/07/2021
36962G-3H-5	GENERAL ELECTRIC CAP CORP MTN				1FE	429,125	110.779	553,895	500,000	429,125					5.625		MS	8,281	28,125	10/31/2007	09/15/2017
36962G-3U-6	GENERAL ELECTRIC CAP CORP MTN				1FE	99,937	112.415	112,415	100,000	99,965		7			5.625	5.713	MN	938	5,625	10/14/2009	05/01/2018
38141G-ER-1	GOLDMAN SACHS GROUP INC				1FE	405,557	107.549	537,745	500,000	472,752		13,712			5.750		AO	7,188	28,750	10/16/2007	10/01/2016
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	766,662	116.183	755,190	650,000	744,151		(11,599)			5.750	3.453	JJ	16,300	37,375	01/11/2013	01/24/2022
38259P-AB-8	GOOGLE INC			1	1FE	1,227,328	107.734	1,330,515	1,235,000	1,229,989		676			3.625	3.731	MN	5,223	44,769	07/22/2011	05/19/2021
40414L-AK-5	HCP INC			1	2FE	572,338	104.116	598,667	575,000	573,062		725			4.200	4.289	MS	8,050	12,746	02/12/2014	03/01/2024
428236-BF-9	HEWLETT-PACKARD CO			1	2FE	581,052	103.626	621,756	600,000	585,220		2,154			3.750	4.269	JD	1,875	22,500	01/11/2013	12/01/2020
458140-AM-2	INTEL CORP			1	1FE	1,290,796	99.538	1,293,994	1,300,000	1,292,437		837			2.700	2.801	JD	1,560	35,100	01/10/2013	12/15/2022
460146-CG-6	INTL PAPER CO			1	2FE	678,396	109.137	654,822	600,000	663,194		(7,821)			4.750	3.114	FA	10,767	28,500	01/11/2013	02/15/2022
24422E-RM-3	JOHN DEERE CAPITAL CORP				1FE	1,270,388	99.576	1,244,700	1,250,000	1,266,404		(2,052)			2.750	2.565	MS	10,122	34,375	01/14/2013	03/15/2022
478160-AU-8	JOHNSON & JOHNSON			1	1FE	982,550	112.230	1,122,300	1,000,000	982,550					5.150		JJ	23,747	51,500	06/18/2008	07/15/2018
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,138,550	110.043	1,100,430	1,000,000	1,108,632		(15,437)			4.625	2.769	MN	6,552	46,250	01/14/2013	05/10/2021
48121C-YK-6	JPMORGAN CHASE BANK NA				1FE	458,294	111.213	556,065	500,000	458,294					6.000		AO	7,500	30,000	12/06/2007	10/01/2017
494550-BT-2	KINDER MORGAN ENERGY PARTNERS			1	2FE	994,940	98.333	983,330	1,000,000	995,897		957			3.500	3.606	MS	11,667	18,181	02/19/2014	03/01/2021
501044-CS-8	KROGER CO SR NT			1	2FE	749,685	103.936	779,520	750,000	750,196		(19)			3.850	3.883	FA	12,031	29,356	07/18/2013	08/01/2023
50540R-AM-4	LABORATORY CORP AMER HLDGS			1	2FE	789,336	99.690	787,551	790,000	789,555		106			2.500	2.531	MN	3,292	19,750	10/29/2013	11/01/2018
594918-AG-9	MICROSOFT CORP				1FE	1,307,893	101.007	1,313,091	1,300,000	1,301,664		(2,266)			1.625	1.454	MS	5,633	21,125	10/31/2011	09/25/2015
609207-AA-3	MONDELEZ INTL INC			1	2FE	995,410	100.095	1,000,950	1,000,000	996,606		1,196			2.250	2.351	FA	9,375	12,188	01/09/2014	02/01/2019
637071-AJ-0	NATIONAL OILWELL VARCO INC			1	1FE	1,312,184	93.787	1,242,678	1,325,000	1,314,291		1,196			2.600	2.732	JD	2,871	34,450	03/25/2013	12/01/2022
64952W-AW-3	NEW YORK LIFE GBL FDG MTN 144A				1FE	823,304	100.739	805,912	800,000	807,319		(15,985)			3.000	0.318	MN	3,800	24,000	04/02/2014	05/04/2015
652482-CB-4	NEWS AMERICA INC			1	2FE	689,760	109.593	657,558	600,000	669,487		(10,400)			4.500	2.466	FA	10,200	27,000	01/11/2013	02/15/2021
68389X-AP-0	ORACLE CORP			1	1FE	1,276,002	97.056	1,261,728	1,300,000	1,280,223		2,248			2.500	2.736	AO	6,861	32,500	02/06/2013	10/15/2022
695156-AQ-2	PACKAGING CORP AMER			1	2FE	847,748	104.900	891,650	850,000	848,594		137			4.500	4.573	MN	6,375	39,206	10/15/2013	11/01/2023
713448-CG-1	PEPSICO INC			1	1FE	669,357	98.591	660,560	670,000	669,661		35			2.750	2.776	MS	6,142	18,425	02/25/2013	03/01/2023
89837L-AA-3	PRINCETON UNIVERSITY			1	1FE	497,655	111.976	559,880	500,000	498,850		235			4.950	5.073	MS	8,250	24,750	01/14/2009	03/01/2019
742718-DN-6	PROCTER & GAMBLE CO			1	1FE	479,155	111.288	534,182	480,000	479,670		66			4.700	4.773	FA	8,523	22,560	02/03/2009	02/15/2019
742718-DS-5	PROCTER & GAMBLE CO SR NT 1.8%15			1	1FE	213,241	101.226	217,636	215,000	214,685		353			1.800	1.979	MN	495	3,870	11/15/2010	11/15/2015
779382-AP-5	ROWAN COS INC			1	2FE	678,600	96.200	601,250	625,000	669,669		(5,135)			4.875	3.797	JD	2,539	30,469	03/25/2013	06/01/2022
828807-CN-5	SIMON PPTY GROUP			1	1FE	1,288,209	97.547	1,268,111	1,300,000	1,290,292		1,052			2.750	2.874	FA	14,896	35,750	01/10/2013	02/01/2023
857477-AL-7	STATE STR CORP				1FE	673,907	98.581	665,422	675,000	674,394		61			3.100	3.136	MN	2,674	20,925	05/08/2013	05/15/2023
867914-BG-7	SUNTRUST BKS INC			1	2FE	799,288	100.906	807,248	800,000	799,703		415			2.500	2.524	MN	3,333	10,000	04/24/2014	05/01/2019
89233P-4R-4	TOYOTA MOTOR CREDIT CORP			1	1FE	723,992	102.366	742,154	725,000	724,851		138			2.800	2.840	JJ	9,586	20,300	01/05/2011	01/11/2016
91159J-AA-4	US BANCORP MTN			1	1FE	1,289,587	98.765	1,283,945	1,300,000	1,291,468		991			2.950	3.071	JJ	17,684	38,350	01/28/2013	07/15/2022
92343V-BC-7	VERIZON COMMUNICATIONS INC			1	2FE	1,415,180	102.413	1,331,369	1,300,000	1,391,421		(12,186)			3.500	2.393	MN	7,583	45,500	01/11/2013	11/01/2021
92553P-AX-0	VIACOM INC NEW			1	2FE	545,556	100.376	552,068	550,000	546,226		670			3.875	4.003	AO	5,328	11,840	03/04/2014	04/01/2024

(continues)

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
929903-DT-6	WACHOVIA CORP				1FE	375,234	110.565	552,825	500,000	375,234					5.750		JD	1,278	28,750	12/18/2007	06/15/2017
931142-CZ-4	WAL MART STORES INC SR. NT. 3.25%2				1FE	149,429	104.672	157,008	150,000	149,699		45			3.250	3.315	AO	894	4,875	10/18/2010	10/25/2020
931142-CU-5	WAL-MART STORES INC				1FE	999,080	107.129	1,071,290	1,000,000	999,921		12			3.625	3.659	JJ	17,420	36,250	06/30/2010	07/08/2020
94974B-FD-7	WELLS FARGO CO MTN BE				1FE	513,725	101.861	509,305	500,000	509,327		(3,881)			2.100	1.296	MN	1,546	10,500	11/13/2013	05/08/2017
94974B-FJ-4	WELLS FARGO CO MTN BE				1FE	306,992	101.594	330,181	325,000	308,821		1,642			3.450	4.223	FA	4,298	11,213	11/20/2013	02/13/2023
983919-AH-4	XILINX INC			1	1FE	1,439,575	100.195	1,452,828	1,450,000	1,441,393		1,818			3.000	3.130	MS	12,808	22,113	03/05/2014	03/15/2021
98385X-AP-1	XTO ENERGY INC			1	1FE	685,854	112.262	673,572	600,000	640,320		(10,816)			5.500	3.450	JD	1,467	33,000	07/15/2010	06/15/2018
064149-A6-4	BANK NOVA SCOTIA HALIFAX		I		1FE	359,539	100.172	360,619	360,000	359,990		77			3.400	3.451	JJ	5,406	12,240	01/19/2010	01/22/2015
064149-C8-8	BANK NOVA SCOTIA HALIFAX SR NT 4.3		I		1FE	805,504	109.651	877,208	800,000	803,694		(528)			4.375	4.333	JJ	16,333	35,000	04/20/2011	01/13/2021
78008K-5V-1	ROYAL BK OF CANADA BD SR NT		I		1FE	997,640	102.584	1,025,840	1,000,000	999,482		367			2.875	2.935	AO	5,750	28,750	04/12/2011	04/19/2016
89114Q-AE-8	TORONTO DOMINION BANK		I		1FE	870,135	102.531	897,146	875,000	873,320		893			2.375	2.499	AO	4,156	20,781	10/12/2011	10/19/2016
05574L-TW-8	BNP PARIBAS / BNP PARIBAS US		R		1FE	854,119	99.894	854,094	855,000	854,561		220			1.250	1.281	JD	564	10,688	12/05/2013	12/12/2016
20271R-AE-0	COMMONWEALTH BK AUSTRALIA		R		1FE	1,247,838	99.653	1,245,663	1,250,000	1,248,642		805			1.125	1.179	MS	4,273	7,031	03/05/2014	03/13/2017
25152R-WY-5	DEUTSCHE BK AG		R		1FE	1,374,519	99.280	1,365,100	1,375,000	1,374,939		421			1.350	1.356	MN	1,598	9,281	05/22/2014	05/30/2017
822582-AM-4	SHELL INTERNATIONAL FINANCE BV		R	1	1FE	1,175,824	110.048	1,265,552	1,150,000	1,167,013		(2,944)			4.375	4.106	MS	13,417	50,313	07/25/2011	03/25/2020
961214-BK-8	WESTPAC BANKING CORP		R		1FE	713,161	111.662	781,634	700,000	707,676		(1,416)			4.875	4.681	MN	3,981	34,125	09/28/2010	11/19/2019
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						62,325,390		63,572,604	61,669,000	62,167,183		(112,667)						578,433	1,954,584		
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
14313U-AA-4	CARMAX AUTO OWNER TR 2014-4			2	1FE	584,886	100.000	584,886	584,886	584,886					0.210	0.212	MON	55	109	11/05/2014	11/16/2015
15200W-AB-1	CENTRPOINT ENGY TRANS 2012-4			2	1FE	100,000	99.880	99,880	100,000	100,029		(8)			2.161	2.164	AO	456	2,161	01/11/2012	10/15/2021
161571-FJ-8	CHASE ISSUANCE TRUST			2	1FE	499,916	100.163	500,815	500,000	499,999		2			0.790	0.793	MON	176	3,950	06/11/2012	06/15/2017
31679M-AA-4	FIFTH THIRD AUTO TR 2014-3			2	1FE	416,524	100.000	416,524	416,524	416,524					0.210	0.212	MON	36	114	10/22/2014	11/16/2015
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C			2	1FE	439,935	99.711	438,729	440,000	439,939		3			1.060	1.072	MON	207	259	11/18/2014	05/15/2019
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER			2	1FE	999,611	99.437	994,370	1,000,000	999,934		25			1.360	1.371	MON	604	13,600	08/22/2012	08/15/2020
43814J-AC-8	HONDA AUTO RECV 2014-4			2	1FE	799,858	99.616	796,928	800,000	799,865		7			0.990	1.002	MON	308	418	11/19/2014	09/17/2018
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,840,730		3,832,132	3,841,410	3,841,176		29						1,842	20,611		
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)						66,166,120		67,404,736	65,510,410	66,008,359		(112,638)						580,275	1,975,195		
7799999 - Total Bonds - Subtotal - Issuer Obligations						106,047,051		107,777,619	104,692,000	105,420,631		(262,640)						787,468	2,832,535		
7899999 - Total Bonds - Subtotal - Residential Mortgage-Backed Securities						7,268,371		7,831,895	7,091,895	7,267,797		(2,602)						28,934	347,739		
8099999 - Total Bonds - Subtotal - Other Loan-Backed and Structured Securities						3,840,730		3,832,132	3,841,410	3,841,176		29						1,842	20,611		
8399999 - Subtotal - Total Bonds						117,156,152		119,441,646	115,625,305	116,529,604		(265,213)						818,244	3,200,885		

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Sch. D, Pt. 2, Sn. 1, Preferred Stocks Owned

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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated)																	
88579Y-10-1	3M COMPANY			796.000	130,799	164.320	130,799	101,338		2,666		19,151		19,151		L	09/19/2014
002824-10-0	ABBOTT LABORATORIES			1,887.000	84,953	45.020	84,953	68,627		1,971		12,672		12,672		L	02/06/2014
00287Y-10-9	ABBVIE INC COM			1,996.000	130,618	65.440	130,618	98,649		3,887		31,197	6,112	25,086		L	09/19/2014
00724F-10-1	ADOBE SYS INC			636.000	46,237	72.700	46,237	35,020				7,820		7,820		L	09/19/2014
00130H-10-5	AES CORP			778.000	10,713	13.770	10,713	10,620		155		(422)	148	(569)		L	02/06/2014
00817Y-10-8	AETNA INC NEW			440.000	39,085	88.830	39,085	26,574		470		8,910		8,910		L	02/06/2014
008252-10-8	AFFILIATED MANAGERS GROUP			71.000	15,069	212.240	15,069	14,147				922	506	416		L	07/01/2014
001055-10-2	AFLAC INC			588.000	35,921	61.090	35,921	34,251		882		1,017	4,328	(3,312)		L	02/06/2014
00846U-10-1	AGILENT TECHNOLOGIES INC			418.000	17,113	40.940	17,113	16,352		262		9	572	(563)		L	02/06/2014
001204-10-6	AGL RES INC			150.000	8,177	54.510	8,177	6,819		294		1,094		1,094		L	02/06/2014
009158-10-6	AIR PRODS & CHEMS INC			238.000	34,327	144.230	34,327	25,031	183	856		8,319	579	7,739		L	02/06/2014
009363-10-2	AIRGAS INC			83.000	9,560	115.180	9,560	8,568		177		645	358	287		L	02/06/2014
00971T-10-1	AKAMAI TECHNOLOGIES			225.000	14,166	62.960	14,166	9,897				3,516		3,516		L	02/06/2014
013817-10-1	ALCOA INC			1,564.000	24,696	15.790	24,696	16,155		168		6,875		6,875		L	09/19/2014
015351-10-9	ALEXION PHARMACEUTICALS INC			262.000	48,478	185.030	48,478	33,177				12,827		12,827		L	12/17/2014
016255-10-1	ALIGN TECHNOLOGY INC			3,399.000	190,038	55.910	190,038	158,246				1,552		1,552		L	06/11/2014
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			137.000	4,763	34.770	4,763	4,306		99		6	113	(107)		L	02/06/2014
018490-10-2	ALLERGAN INC			375.000	79,721	212.590	79,721	36,465		75		38,031		38,031		L	02/06/2014
018581-10-8	ALLIANCE DATA SYSTEM CORP COM			74.000	21,168	286.050	21,168	17,835				3,231	1,316	1,915		L	09/19/2014
01861G-10-0	ALLIANCE HOLDINGS GP LP			2,194.000	133,812	60.990	133,812	133,812					15,384	(15,384)		L	11/24/2014
020002-10-1	ALLSTATE CORP			546.000	38,357	70.250	38,357	19,881	153	1,509		8,596		8,596		L	02/06/2014
021441-10-0	ALTERA CORP			404.000	14,924	36.940	14,924	12,597		266		1,786		1,786		L	02/06/2014
02209S-10-3	ALTRIA GROUP INC			2,465.000	121,451	49.270	121,451	83,546	1,282	4,849		26,957		26,957		L	02/06/2014
023135-10-6	AMAZON COM INC			498.000	154,554	310.350	154,554	151,781				(4,806)	37,157	(41,962)		L	09/19/2014
023608-10-2	AMEREN CORP			306.000	14,116	46.130	14,116	10,763		493		3,046		3,046		L	02/06/2014
024013-10-4	AMERICAN ASSET TR INC COM			3,246.000	129,223	39.810	129,223	96,114		2,897		27,201		27,201		L	04/04/2013
025537-10-1	AMERICAN ELEC PWR INC			616.000	37,404	60.720	37,404	28,319		1,246		8,603		8,603		L	02/06/2014
025816-10-9	AMERICAN EXPRESS CO			1,154.000	107,368	93.040	107,368	57,211		1,325		2,758		2,758		L	12/17/2014
025932-10-4	AMERICAN FINL GROUP INC OHIO			2,626.000	159,451	60.720	159,451	81,590		5,016		7,878		7,878		L	04/27/2011
026874-78-4	AMERICAN INTL GROUP INC			1,801.000	100,874	56.010	100,874	86,370		908		11,791	2,767	9,024		L	02/06/2014
03027X-10-0	AMERICAN TOWER CORP NEW			499.000	49,326	98.850	49,326	38,354	190	509		9,496		9,496		L	02/06/2014
03076C-10-6	AMERIPRISE FINANCIAL INC			250.000	33,063	132.250	33,063	26,410		565		4,625	288	4,337		L	02/06/2014
03073E-10-5	AMERISOURCEBERGEN CORP			266.000	23,983	90.160	23,983	17,338		265		6,282	982	5,300		L	02/06/2014
031100-10-0	AMETEK INC			309.000	16,263	52.630	16,263	15,045		102		90	85	5		L	02/06/2014
031162-10-0	AMGEN INC			987.000	157,219	159.290	157,219	112,315		2,313		43,747	1,080	42,667		L	12/17/2014
032095-10-1	AMPHENOL CORP CL A			402.000	21,632	53.810	21,632	17,120	50	131		3,713		3,713		L	02/06/2014
03232P-40-5	AMSURG CORP			5,240.000	286,785	54.730	286,785	119,299				46,164		46,164		L	08/08/2012
032511-10-7	ANADARKO PETROLEUM CORP			635.000	52,388	82.500	52,388	50,260		629		2,127	104	2,023		L	02/06/2014
032654-10-5	ANALOG DEVICES INC			393.000	21,819	55.520	21,819	18,897		582		1,820		1,820		L	02/06/2014
035255-10-8	ANIKA THERAPEUTICS INC			5,041.000	205,370	40.740	205,370	167,714				37,656	9,570	28,086		L	01/07/2014
036752-10-3	ANTHEM INC			341.000	42,853	125.670	42,853	29,329		613		12,329	951	11,378		L	02/06/2014
037411-10-5	APACHE CORP			471.000	29,518	62.670	29,518	29,518		446			10,916	(10,916)		L	02/06/2014
03748R-10-1	APARTMENT INVT & MGMT CO			5,486.000	203,805	37.150	203,805	197,893		1,570		5,852		5,852		L	11/11/2014
037833-10-0	APPLE INC			7,580.000	836,680	110.380	836,680	451,318		13,861		230,703		230,703		L	03/21/2014
038222-10-5	APPLIED MATLS INC			1,521.000	37,903	24.920	37,903	25,518		608		11,026		11,026		L	02/06/2014
039483-10-2	ARCHER DANIELS MIDLAND CO			833.000	43,316	52.000	43,316	32,882		800		8,145	928	7,217		L	02/06/2014

(continues)

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

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
044209-10-4	ASHLAND INC NEW COM			1,643.000	196,766	119.760	196,766	114,146		2,386		37,329		37,329		L	09/26/2012
04621X-10-8	ASSURANT INC			2,462.000	168,475	68.430	168,475	152,601		2,610		5,076		5,076		L	02/06/2014
00206R-10-2	AT&T INC			6,556.000	220,216	33.590	220,216	209,905		14,095		2,836	12,873	(10,037)		L	09/19/2014
052769-10-6	AUTODESK INC			282.000	16,937	60.060	16,937	12,889				2,744		2,744		L	02/06/2014
053015-10-3	AUTOMATIC DATA PROCESSING INC			610.000	50,856	83.370	50,856	40,801	299	878		7,965	433	7,531		L	02/06/2014
05329W-10-2	AUTONATION INC			81.000	4,893	60.410	4,893	4,002				888	20	867		L	02/06/2014
053332-10-2	AUTOZONE INC			41.000	25,384	619.110	25,384	19,190				5,768		5,768		L	02/06/2014
053484-10-1	AVALONBAY CMNTYS INC			170.000	27,776	163.390	27,776	20,545	197	867		7,231		7,231		L	09/19/2014
053611-10-9	AVERY DENNISON CORP			124.000	6,433	51.880	6,433	5,537		166		644	430	214		L	02/06/2014
054303-10-2	AVON PRODS INC			548.000	5,146	9.390	5,146	5,146		132		(217)	4,051	(4,268)		L	02/06/2014
057224-10-7	BAKER HUGHES INC			560.000	31,399	56.070	31,399	29,658		357		549	120	429		L	02/06/2014
058498-10-6	BALL CORP			183.000	12,475	68.170	12,475	9,126		95		3,020		3,020		L	02/06/2014
064058-10-0	BANK NEW YORK MELLON CORP			1,445.000	58,624	40.570	58,624	46,707		917		9,176	1,297	7,879		L	09/19/2014
060505-10-4	BANK OF AMERICA CORP			13,546.000	242,338	17.890	242,338	206,564		1,567		32,181	2,117	30,064		L	12/17/2014
067383-10-9	BARD C R INC			100.000	16,662	166.620	16,662	12,957		86		3,705	428	3,277		L	02/06/2014
071813-10-9	BAXTER INTERNATIONAL INC			686.000	50,277	73.290	50,277	45,745	357	1,050		2,591		2,591		L	02/06/2014
054937-10-7	BB&T CORP			890.000	34,612	38.890	34,612	31,591		846		1,400		1,400		L	02/06/2014
075887-10-9	BECTON DICKISON & CO			246.000	34,233	139.160	34,233	22,603		550		7,066		7,066		L	02/06/2014
075896-10-0	BED BATH & BEYOND INC			232.000	17,671	76.170	17,671	13,312				3,516	4,420	(904)		L	02/06/2014
084670-70-2	BERKSHIRE HATHAWAY INC DEL			2,311.000	346,997	150.150	346,997	259,093				78,664	6,293	72,371		L	12/17/2014
086516-10-1	BEST BUY INC			341.000	13,292	38.980	13,292	8,028		246		3,276	3,500	(224)		L	02/06/2014
09062X-10-3	BIOGEN IDEC INC			315.000	106,927	339.450	106,927	70,249				17,540		17,540		L	12/17/2014
09247X-10-1	BLACKROCK INC			159.000	56,852	357.560	56,852	46,493		1,227		6,582		6,582		L	02/06/2014
093671-10-5	BLOCK H & R INC			346.000	11,653	33.680	11,653	9,759	69	208		1,604		1,604		L	02/06/2014
097023-10-5	BOEING CO			810.000	105,284	129.980	105,284	67,959		2,365		(5,106)		(5,106)		L	02/06/2014
099724-10-6	BORGWARNER INC COM			289.000	15,881	54.950	15,881	15,204		147		(21)	246	(266)		L	02/06/2014
101121-10-1	BOSTON PROPERTIES INC			192.000	24,708	128.690	24,708	19,124	989	1,019		5,414		5,414		L	02/06/2014
101137-10-7	BOSTON SCIENTIFIC CORP			1,698.000	22,499	13.250	22,499	19,559				2,067		2,067		L	02/06/2014
110122-10-8	BRISTOL MYERS SQUIBB CO			2,127.000	125,557	59.030	125,557	103,181	787	3,616		17,045	4,347	12,697		L	03/21/2014
111320-10-7	BROADCOM CORP CL A			696.000	30,158	43.330	30,158	19,771		334		9,527		9,527		L	02/06/2014
11133T-10-3	BROADRIDGE FINL SOLUTIONS INC			7,551.000	348,705	46.180	348,705	281,568	2,039	4,885		67,137	17,338	49,799		L	06/11/2014
115637-20-9	BROWN FORMAN CORP			206.000	18,095	87.840	18,095	15,179		244		2,522		2,522		L	02/06/2014
119848-10-9	BUFFALO WILD WINGS INC COM			1,651.000	297,807	180.380	297,807	199,869				54,780		54,780		L	10/23/2013
12541W-20-9	C H ROBINSON WORLDWIDE INC			201.000	15,053	74.890	15,053	10,424		287		4,378	1,037	3,341		L	02/06/2014
12673P-10-5	CA INC			415.000	12,637	30.450	12,637	11,595		415		569	1,884	(1,315)		L	02/06/2014
12686C-10-9	CABLEVISION SYSTEMS CORP NY GROUP			270.000	5,573	20.640	5,573	4,332		162		738		738		L	02/06/2014
127097-10-3	CABOT OIL & GAS CORP			532.000	15,753	29.610	15,753	15,753		42		(1,159)	3,721	(4,880)		L	02/06/2014
13342B-10-5	CAMERON INTERNATIONAL CORP			275.000	13,736	49.950	13,736	13,736				(924)	1,710	(2,634)		L	02/06/2014
134429-10-9	CAMPBELL SOUP CO			226.000	9,944	44.000	9,944	9,220		335		174		174		L	02/06/2014
139794-10-1	CAPITAL BK FINL CORP			9,868.000	264,462	26.800	264,462	224,793				39,669	11,510	28,159		L	04/24/2014
14040H-10-5	CAPITAL ONE FINL CORP			700.000	57,785	82.550	57,785	45,713		837		4,230		4,230		L	02/06/2014
14149Y-10-8	CARDINAL HEALTH INC			430.000	34,714	80.730	34,714	28,478	147	665		5,989		5,989		L	02/06/2014
14170T-10-1	CAREFUSION CORP			271.000	16,081	59.340	16,081	10,496				5,294		5,294		L	02/06/2014
143130-10-2	CARMAX INC			283.000	18,842	66.580	18,842	12,390				6,452	918	5,535		L	02/06/2014
143436-40-0	CARMIKE CINEMAS INC			4,085.000	107,313	26.270	107,313	107,313					12,407	(12,407)		L	02/21/2014
149123-10-1	CATERPILLAR INC			771.000	70,570	91.530	70,570	66,043		1,997		519		519		L	02/06/2014
12503M-10-8	CBOE HLDGS INC			2,498.000	158,423	63.420	158,423	147,720		525		10,703		10,703		L	11/21/2014
12504L-10-9	CBRE GROUP INC			350.000	11,988	34.250	11,988	8,671				2,785		2,785		L	02/06/2014

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
124857-20-2	CBS CORP			633.000	35,030	55.340	35,030	22,771	95	559		(5,284)		(5,284)		L	02/06/2014
151020-10-4	CELGENE CORP			1,044.000	116,782	111.860	116,782	43,944				27,793		27,793		L	12/17/2014
15189T-10-7	CENTERPOINT ENERGY INC			542.000	12,699	23.430	12,699	12,401		515		135		135		L	02/06/2014
156700-10-6	CENTURYTEL INC			759.000	30,041	39.580	30,041	21,899		1,639		7,331	1,424	5,907		L	02/06/2014
156782-10-4	CERNER CORP			373.000	24,118	64.660	24,118	19,135				4,402	1,063	3,339		L	02/06/2014
125269-10-0	CF INDUSTRIES HOLDINGS INC			62.000	16,897	272.540	16,897	14,031		310		2,452		2,452		L	02/06/2014
165167-10-7	CHESAPEAKE ENERGY CORP			641.000	12,544	19.570	12,544	12,544		266		(216)	3,663	(3,879)		L	02/06/2014
166764-10-0	CHEVRON CORP			2,393.000	268,447	112.180	268,447	220,304		10,044		(29,691)		(29,691)		L	03/21/2014
169656-10-5	CHIPOTLE MEXICAN GRILL INC			39.000	26,696	684.510	26,696	19,442				6,633	722	5,911		L	02/06/2014
171232-10-1	CHUBB CORP			298.000	30,834	103.470	30,834	15,900	161	576		2,098		2,098		L	02/06/2014
125509-10-9	CIGNA CORPORATION			326.000	33,549	102.910	33,549	25,946		14		6,626	1,585	5,041		L	02/06/2014
171798-10-1	CIMAREX ENERGY CO			113.000	11,978	106.000	11,978	11,859		36		119	4,110	(3,991)		L	06/20/2014
172062-10-1	CINCINNATI FINL CORP			186.000	9,640	51.830	9,640	8,560	82	385		909	989	(80)		L	02/06/2014
172908-10-5	CINTAS CORP			2,990.000	234,536	78.440	234,536	95,390		5,083		56,367		56,367		L	02/06/2014
17275R-10-2	CISCO SYSTEMS INC			6,492.000	180,575	27.815	180,575	103,247		5,728		34,952		34,952		L	02/06/2014
172967-42-4	CITIGROUP INC			3,975.000	215,087	54.110	215,087	183,215		147		7,888		7,888		L	12/17/2014
177376-10-0	CITRIX SYS INC			237.000	15,121	63.800	15,121	12,815				948	787	161		L	02/06/2014
12561W-10-5	CLECO CORP			3,452.000	188,272	54.540	188,272	166,214		3,181		22,058	13,217	8,841		L	05/09/2014
189054-10-9	CLOROX CO DEL			165.000	17,195	104.210	17,195	14,334		477		2,861	954	1,907		L	02/06/2014
12572Q-10-5	CME GROUP INC			397.000	35,194	88.650	35,194	27,945	794	1,762		7,249	3,188	4,061		L	02/06/2014
125896-10-0	CMS ENERGY CORP			336.000	11,676	34.750	11,676	8,810		362		2,680		2,680		L	02/06/2014
189754-10-4	COACH INC			357.000	13,409	37.560	13,409	12,206		482		1,004	7,578	(6,574)		L	02/06/2014
19122T-10-9	COCA COLA ENTERPRISE INC NEW			314.000	13,885	44.220	13,885	10,110		314		28		28		L	02/06/2014
191216-10-0	COCA-COLA CO			5,045.000	213,000	42.220	213,000	181,942		5,949		4,667		4,667		L	09/19/2014
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			761.000	40,074	52.660	40,074	34,070				3,180	1,497	1,682		L	02/06/2014
194162-10-3	COLGATE-PALMOLIVE CO			1,110.000	76,801	69.190	76,801	67,955		1,570		7,564	3,068	4,496		L	02/06/2014
20030N-10-1	COMCAST CORP NEW CL A			3,271.000	189,751	58.010	189,751	123,041		3,387		19,801		19,801		L	03/21/2014
200340-10-7	COMERICA INC			234.000	10,961	46.840	10,961	10,674	47	138		(158)		(158)		L	02/06/2014
205363-10-4	COMPUTER SCIENCES CORP			187.000	11,790	63.050	11,790	9,828	43	160		1,334		1,334		L	02/06/2014
205887-10-2	CONAGRA FOODS INC			533.000	19,337	36.280	19,337	15,137		531		3,395	1,996	1,399		L	02/06/2014
20825C-10-4	CONOCOPHILLIPS			1,539.000	106,283	69.060	106,283	99,943		5,228		3,418	5,717	(2,300)		L	02/06/2014
20854P-10-9	CONSOL ENERGY INC			289.000	9,771	33.810	9,771	9,771		72		(325)	894	(1,218)		L	02/06/2014
209115-10-4	CONSOLIDATED EDISON INC			371.000	24,490	66.010	24,490	19,904		935		4,289	300	3,989		L	02/06/2014
21036P-10-8	CONSTELLATION BRANDS INC CL A			210.000	20,616	98.170	20,616	14,762				5,811		5,811		L	02/06/2014
219350-10-5	CORNING INC			1,661.000	38,087	22.930	38,087	28,293		683		8,481		8,481		L	02/06/2014
22160K-10-5	COSTCO WHSL CORP NEW			550.000	77,963	141.750	77,963	61,424		756		16,234	3,692	12,542		L	02/06/2014
22822V-10-1	CROWN CASTLE INTL CORP NEW COM			416.000	32,739	78.700	32,739	31,500		341		1,240		1,240		L	12/15/2014
126408-10-3	CSX CORP			1,288.000	46,664	36.230	46,664	34,663		811		10,158	515	9,643		L	02/06/2014
231021-10-6	CUMMINS INC			220.000	31,717	144.170	31,717	27,949		618		1,344	605	739		L	02/06/2014
231561-10-1	CURTISS WRIGHT CORP			4,084.000	288,290	70.590	288,290	198,224		2,124		36,003		36,003		L	02/07/2014
126650-10-0	CVS CAREMARK CORP			1,404.000	135,219	96.310	135,219	78,962		1,539		34,851		34,851		L	02/06/2014
232820-10-0	CYTEC INDS INC			4,272.000	197,238	46.170	197,238	159,695		1,556		(815)		(815)		L	02/07/2014
23331A-10-9	D R HORTON INC COM			359.000	9,079	25.290	9,079	6,441		72		1,059		1,059		L	02/06/2014
235851-10-2	DANAHER CORP DEL COM			783.000	67,111	85.710	67,111	57,774	78	302		7,236	736	6,500		L	12/17/2014
237194-10-5	DARDEN RESTAURANTS INC			165.000	9,674	58.630	9,674	7,635		430		1,556	838	718		L	02/06/2014
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC			223.000	16,890	75.740	16,890	13,449				2,757		2,757		L	02/06/2014
244199-10-5	DEERE & CO			450.000	39,812	88.470	39,812	36,896	270	1,201		942	2,189	(1,247)		L	02/06/2014
247361-70-2	DELTA AIR LINES INC DEL			1,084.000	53,322	49.190	53,322	23,826		325		23,488		23,488		L	02/06/2014

(continues)

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
247916-20-8	DENBURY RES INC			472.000	3,837	8.130	3,837	3,837		118		(191)	3,723	(3,915)		L	02/06/2014
249030-10-7	DENTSPLY INTERNATIONAL INC			180.000	9,589	53.270	9,589	8,033	12	47		1,526	654	871		L	02/06/2014
25179M-10-3	DEVON ENERGY CORP NEW			482.000	29,503	61.210	29,503	28,424		453		(65)	243	(308)		L	02/06/2014
25271C-10-2	DIAMOND OFFSHORE DRILLING INC			88.000	3,230	36.710	3,230	2,585		308		614	2,382	(1,768)		L	02/06/2014
25490A-30-9	DIRECTV			645.000	55,922	86.700	55,922	43,254				11,367		11,367		L	02/06/2014
254709-10-8	DISCOVER FINANCIAL SERVICES			566.000	37,067	65.490	37,067	18,381		519		5,416		5,416		L	02/06/2014
25470F-10-4	DISCOVERY COMMUNICATNS NEW			189.000	6,511	34.450	6,511	6,511				(1,355)	2,283	(3,638)		L	02/06/2014
25470F-30-2	DISCOVERY COMMUNICATNS NEW			292.000	9,846	33.720	9,846	9,846					838	(838)		L	08/07/2014
254687-10-6	DISNEY WALT CO			1,990.000	187,438	94.190	187,438	105,951	2,322	2,607		35,427		35,427		L	02/06/2014
256677-10-5	DOLLAR GEN CORP NEW			376.000	26,583	70.700	26,583	20,221				6,362	2,442	3,920		L	02/06/2014
256746-10-8	DOLLAR TREE INC			263.000	18,510	70.380	18,510	13,288				5,077	1,383	3,693		L	02/06/2014
25746U-10-9	DOMINION RES INC VA NEW			732.000	56,291	76.900	56,291	46,562		1,757		8,924		8,924		L	02/06/2014
260003-10-8	DOVER CORP			216.000	15,492	71.720	15,492	15,492		335		(1,438)	790	(2,228)		L	02/06/2014
260543-10-3	DOW CHEM CO			1,421.000	64,812	45.610	64,812	58,080	597	2,428		1,693		1,693		L	02/06/2014
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			258.000	18,493	71.680	18,493	12,217	106	317		5,927		5,927		L	02/06/2014
233326-10-7	DST SYS INC DEL			2,115.000	199,127	94.150	199,127	126,958		2,538		7,212		7,212		L	12/04/2012
233331-10-7	DTE ENERGY CO			221.000	19,088	86.370	19,088	14,473	152	559		4,412		4,412		L	02/06/2014
263534-10-9	DU PONT E I DE NEMOURS & CO			1,151.000	85,105	73.940	85,105	69,888		1,974		9,944		9,944		L	12/17/2014
26441C-20-4	DUKE ENERGY CORP NEW			931.000	77,776	83.540	77,776	63,572		2,900		13,510		13,510		L	03/21/2014
26483E-10-0	DUN & BRADSTREET CORP DEL NEW			49.000	5,927	120.960	5,927	4,861		86		761	834	(73)		L	02/06/2014
269246-40-1	E TRADE FINANCIAL CORP			363.000	8,805	24.255	8,805	6,700				1,675		1,675		L	02/06/2014
268948-10-6	EAGLE BANCORP INC			3,784.000	134,408	35.520	134,408	54,180				18,504		18,504		L	03/07/2012
277432-10-0	EASTMAN CHEMICAL CO			195.000	14,793	75.860	14,793	14,429	78	205		(936)		(936)		L	02/06/2014
278642-10-3	EBAY INC			1,417.000	79,522	56.120	79,522	55,271				1,789		1,789		L	02/06/2014
278865-10-0	ECOLAB INC			343.000	35,850	104.520	35,850	34,482	113	448		926	818	108		L	02/06/2014
281020-10-7	EDISON INTL COM			412.000	26,978	65.480	26,978	18,778	172	694		7,887		7,887		L	02/06/2014
28176E-10-8	EDWARDS LIFESCIENCES CORP			142.000	18,088	127.380	18,088	8,795				8,748		8,748		L	02/06/2014
285512-10-9	ELECTRONIC ARTS INC			388.000	18,242	47.015	18,242	8,186				9,321		9,321		L	02/06/2014
286082-10-2	ELECTRONICS FOR IMAGING INC			1,898.000	81,291	42.830	81,291	71,725				9,566	955	8,611		L	01/07/2014
532457-10-8	ELI LILLY & CO			1,248.000	86,100	68.990	86,100	61,642		2,446		22,418		22,418		L	02/06/2014
268648-10-2	EMC CORP			2,539.000	75,510	29.740	75,510	58,968	292	1,310		11,692		11,692		L	02/06/2014
291011-10-4	EMERSON ELECTRIC CO			861.000	53,150	61.730	53,150	53,150		1,515		(2,976)	4,218	(7,194)		L	02/06/2014
29364G-10-3	ENTERGY CORP NEW			225.000	19,683	87.480	19,683	13,804		747		5,446		5,446		L	02/06/2014
26875P-10-1	EOG RESOURCES INC			689.000	63,436	92.070	63,436	44,701		351		5,588		5,588		L	02/06/2014
26884L-10-9	EQT CORP			190.000	14,383	75.700	14,383	14,383		23		(477)	2,211	(2,688)		L	02/06/2014
26885B-10-0	EQT MIDSTREAM PARTNER LP			1,406.000	123,728	88.000	123,728	42,246		2,840		41,069		41,069		L	11/08/2012
294429-10-5	EQUIFAX INC COM			2,727.000	220,532	80.870	220,532	139,700	679	2,727		32,121		32,121		L	02/06/2014
29476L-10-7	EQUITY RESIDENTIAL			475.000	34,124	71.840	34,124	25,193	238	905		8,931		8,931		L	09/19/2014
297178-10-5	ESSEX PPTY TR INC			77.000	15,908	206.600	15,908	12,976	100	277		2,932		2,932		L	04/03/2014
518439-10-4	ESTEE LAUDER COMPANIES CL A			288.000	21,946	76.200	21,946	19,261		242		2,045	1,753	292		L	02/06/2014
298736-10-9	EURONET WORLDWIDE INC			3,300.000	181,170	54.900	181,170	181,170					4,325	(4,325)		L	12/12/2014
30161N-10-1	EXELON CORP			1,083.000	40,158	37.080	40,158	29,698		1,343		10,460		10,460		L	02/06/2014
30212P-30-3	EXPEDIA INC DEL NEW CLASS			136.000	11,609	85.360	11,609	8,522		90		2,145		2,145		L	02/06/2014
302130-10-9	EXPEDITORS INTL WASH INC			261.000	11,643	44.610	11,643	10,312		167		939	828	110		L	02/06/2014
30219G-10-8	EXPRESS SCRIPTS HLDG CO			949.000	80,352	84.670	80,352	63,184				13,991	352	13,639		L	02/06/2014
30231G-10-2	EXXON MOBIL CORP			5,335.000	493,221	92.450	493,221	475,339		14,298		(45,156)		(45,156)		L	03/21/2014
302491-30-3	F M C CORP			172.000	9,809	57.030	9,809	9,357	26	120		133	3,292	(3,159)		L	02/06/2014
315616-10-2	F5 NETWORKS INC			99.000	12,916	130.465	12,916	8,182				3,895		3,895		L	02/06/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated) (continued)																	
30303M-10-2	FACEBOOK INC			2,739.000	213,697	78.020	213,697	164,122				49,574		49,574		L	12/17/2014
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL			15,931.000	268,915	16.880	268,915	244,541				24,374	2,866	21,508		L	08/18/2014
307000-10-9	FAMILY DOLLAR STORES INC			215.000	17,030	79.210	17,030	12,472		200		4,397	1,328	3,069		L	02/06/2014
311900-10-4	FASTENAL CO			345.000	16,408	47.560	16,408	15,158		344		893	859	33		L	02/06/2014
31428X-10-6	FEDEX CORPORATION			331.000	57,481	173.660	57,481	43,877	66	191		11,293	1,334	9,958		L	02/06/2014
31430F-10-1	FELCOR LODGING TR INC			14,415.000	155,970	10.820	155,970	149,177				6,794		6,794		L	11/21/2014
31620M-10-6	FIDELITY NATL INFORMATION SVCS			369.000	22,952	62.200	22,952	18,670		354		3,151		3,151		L	02/06/2014
316394-10-5	FIDELITY SOUTHERN CORP NEW			11,800.000	190,098	16.110	190,098	186,034				4,064		4,064		L	12/12/2014
316773-10-0	FIFTH THIRD BANCORP			1,121.000	22,840	20.375	22,840	18,365	146	670		(735)		(735)		L	02/06/2014
336433-10-7	FIRST SOLAR INC			87.000	3,880	44.595	3,880	3,880				(14)	853	(867)		L	02/06/2014
337932-10-7	FIRSTENERGY CORP			529.000	20,626	38.990	20,626	16,283		759		3,928	728	3,199		L	02/06/2014
337738-10-8	FISERV INC			329.000	23,349	70.970	23,349	18,434				3,965	22	3,943		L	02/06/2014
339041-10-5	FLEETCOR TECHNOLOGIES INC COM			637.000	94,728	148.710	94,728	67,726				27,002	6,911	20,091		L	11/19/2013
302445-10-1	FLIR SYS INC			180.000	5,816	32.310	5,816	5,198		72		392		392		L	02/06/2014
34354P-10-5	FLOWSERVE CORP			178.000	10,650	59.830	10,650	10,479	28	110		(984)	2,379	(3,363)		L	02/06/2014
343412-10-2	FLUOR CORP NEW			207.000	12,550	60.630	12,550	12,550	43	130		(1,083)	2,972	(4,055)		L	02/06/2014
30249U-10-1	FMC TECHNOLOGIES INC			300.000	14,052	46.840	14,052	14,052				(309)	1,292	(1,601)		L	02/06/2014
345370-86-0	FORD MOTOR CO			5,148.000	79,794	15.500	79,794	72,605		2,471		7,189	6,605	585		L	12/17/2014
34988V-10-6	FOSSIL GROUP INC			64.000	7,087	110.740	7,087	6,010				1,078	1,661	(583)		L	02/06/2014
354613-10-1	FRANKLIN RESOURCES INC			514.000	28,460	55.370	28,460	23,352	334	246		(1,161)		(1,161)		L	02/06/2014
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC			1,312.000	30,648	23.360	30,648	30,648		1,946		(4,345)	14,399	(18,744)		L	02/06/2014
35906A-10-8	FRONTIER COMMUNICATIONS CORP			1,264.000	8,431	6.670	8,431	5,640		506		2,555		2,555		L	02/06/2014
36467W-10-9	GAMESTOP CORP NEW			148.000	5,002	33.800	5,002	5,002		195		(526)	1,731	(2,256)		L	02/06/2014
364730-10-1	GANNETT INC			290.000	9,260	31.930	9,260	7,545	58	174		690		690		L	02/06/2014
364760-10-8	GAP INC			348.000	14,654	42.110	14,654	13,186		357		1,237	185	1,051		L	02/06/2014
369550-10-8	GENERAL DYNAMICS CORP			400.000	55,048	137.620	55,048	36,066		1,154		16,794		16,794		L	02/06/2014
369604-10-3	GENERAL ELECTRIC CO			12,823.000	324,037	25.270	324,037	290,322	2,949	13,403		(34,791)		(34,791)		L	02/06/2014
370023-10-3	GENERAL GROWTH PPTYS INC NEW			802.000	22,560	28.130	22,560	16,490	136	436		6,070		6,070		L	09/19/2014
370334-10-4	GENERAL MILLS INC			811.000	43,251	53.330	43,251	38,940		1,555		4,061	1,259	2,802		L	02/06/2014
37045V-10-0	GENERAL MTRS CO			1,743.000	60,848	34.910	60,848	54,709		1,984		5,282	13,729	(8,446)		L	12/17/2014
37253A-10-3	GENTHERM INC			2,193.000	80,308	36.620	80,308	36,689				21,513		21,513		L	08/21/2013
372460-10-5	GENUINE PARTS CO			196.000	20,888	106.570	20,888	15,929	113	338		4,590		4,590		L	02/06/2014
37247D-10-6	GENWORTH FINL INC			624.000	5,304	8.500	5,304	5,304				(384)	4,000	(4,384)		L	02/06/2014
375558-10-3	GILEAD SCIENCES INC			1,966.000	185,315	94.260	185,315	141,014				36,114		36,114		L	12/17/2014
38141G-10-4	GOLDMAN SACHS GROUP INC			525.000	101,761	193.830	101,761	76,811		1,181		8,822		8,822		L	02/06/2014
382550-10-1	GOODYEAR TIRE & RUBBER CO			311.000	8,885	28.570	8,885	6,964		68		1,471		1,471		L	02/06/2014
38259P-50-8	GOOGLE INC			375.000	198,998	530.660	198,998	151,289				(68,957)		(68,957)		L	12/17/2014
38259P-70-6	GOOGLE INC CL C			375.000	197,400	526.400	197,400	150,823				46,577		46,577		L	12/17/2014
384637-10-4	GRAHAM HLDGS CO COM			234.000	202,108	863.710	202,108	163,704		597		38,404	1,383	37,021		L	09/09/2014
384802-10-4	GRAINGER W W INC			78.000	19,881	254.890	19,881	18,289		324		1,358	1,375	(17)		L	02/06/2014
38526M-10-6	GRAND CANYON ED INC			1,723.000	80,395	46.660	80,395	57,497				5,272		5,272		L	08/21/2013
388689-10-1	GRAPHIC PACKAGING HLDG CO			19,552.000	266,298	13.620	266,298	204,156				62,142		62,142		L	05/09/2014
391164-10-0	GREAT PLAINS ENERGY INC			7,382.000	209,723	28.410	209,723	178,423		5,204		31,300	20,097	11,203		L	04/29/2014
406216-10-1	HALLIBURTON CO			1,069.000	42,044	39.330	42,044	40,156		673		(12,208)		(12,208)		L	02/06/2014
412822-10-8	HARLEY DAVIDSON INC			282.000	18,587	65.910	18,587	16,412		310		1,910	2,827	(918)		L	02/06/2014
413086-10-9	HARMAN INTL INDS INC			86.000	9,177	106.710	9,177	6,861		108		2,114		2,114		L	02/06/2014
413875-10-5	HARRIS CORP DEL			136.000	9,768	71.820	9,768	8,919		242		275		275		L	02/06/2014
416515-10-4	HARTFORD FINL SVCS GROUP INC			575.000	23,972	41.690	23,972	19,125	104	276		4,249	1,090	3,159		L	02/06/2014

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Showing all COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
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Industrial and Miscellaneous (Unaffliated) (continued)																	
418056-10-7	HASBRO INC			146.000	8,029	54.990	8,029	7,173		246		347	338	9		L	02/06/2014
40414L-10-9	HCP INC COM			575.000	25,317	44.030	25,317	20,561		1,249		4,418		4,418		L	02/06/2014
42217K-10-6	HEALTH CARE REIT INC			420.000	31,781	75.670	31,781	23,087		1,194		8,694		8,694		L	09/19/2014
423452-10-1	HELMERICH & PAYNE INC COM			135.000	9,102	67.420	9,102	8,300		354		(2,255)		(2,255)		L	02/06/2014
427866-10-8	HERSHEY COMPANY			189.000	19,643	103.930	19,643	11,189		386		1,257		1,257		L	02/06/2014
42809H-10-7	HESS CORP			334.000	24,656	73.820	24,656	24,359		342		(1,140)	1,892	(3,031)		L	02/06/2014
428236-10-3	HEWLETT PACKARD CO			2,375.000	95,309	40.130	95,309	64,647	380	1,073		27,783		27,783		L	09/19/2014
431571-10-8	HILLENBRAND INC			7,899.000	272,516	34.500	272,516	244,000		3,140		28,515	14,731	13,785		L	08/18/2014
437076-10-2	HOME DEPOT INC			1,703.000	178,764	104.970	178,764	86,725		3,145		38,199		38,199		L	12/17/2014
438516-10-6	HONEYWELL INTL INC			988.000	98,721	99.920	98,721	85,489		1,845		8,451		8,451		L	02/06/2014
440452-10-0	HORMEL FOODS CORP			170.000	8,857	52.100	8,857	7,586		135		1,183		1,183		L	02/06/2014
441060-10-0	HOSPIRA INC			209.000	12,801	61.250	12,801	8,453				4,170		4,170		L	02/06/2014
44107P-10-4	HOST HOTELS & RESORTS INC			948.000	22,534	23.770	22,534	17,013	246	731		4,120		4,120		L	02/06/2014
443683-10-7	HUDSON CITY BANCORP			601.000	6,082	10.120	6,082	5,434		96		495	78	417		L	02/06/2014
444859-10-2	HUMANA INC			197.000	28,295	143.630	28,295	19,166	55	258		8,613	634	7,979		L	02/06/2014
446150-10-4	HUNTINGTON BANCSHARES INC COM			1,049.000	11,035	10.520	11,035	9,514	63	209		1,315	392	922		L	02/06/2014
447462-10-2	HURON CONSULTING GROUP INC			3,513.000	240,254	68.390	240,254	175,964				20,094		20,094		L	09/10/2013
448579-10-2	HYATT HOTELS CORP			4,132.000	248,788	60.210	248,788	235,491				13,297		13,297		L	05/09/2014
45167R-10-4	IDEX CORP			3,165.000	246,364	77.840	246,364	229,051		1,772		17,313	7,832	9,481		L	05/09/2014
45169U-10-5	IGATE CORP COM			6,454.000	254,804	39.480	254,804	209,385				20,033	3,060	16,973		L	10/23/2014
452308-10-9	ILLINOIS TOOL WKS INC			456.000	43,183	94.700	43,183	35,826	238	793		4,884		4,884		L	02/06/2014
457030-10-4	INGLES MKTS INC			7,020.000	260,372	37.090	260,372	175,708				84,663		84,663		L	10/24/2014
45822P-10-5	INTEGRYS ENERGY GROUP INC			101.000	7,863	77.850	7,863	5,367		275		2,370		2,370		L	02/06/2014
458140-10-0	INTEL CORP			6,192.000	224,708	36.290	224,708	140,674		5,482		63,262		63,262		L	09/19/2014
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP COM			145.000	31,797	219.290	31,797	23,578		377		(783)		(783)		L	02/06/2014
459200-10-1	INTERNATIONAL BUSINESS MACHINES			1,180.000	189,319	160.440	189,319	189,319		4,998		(16,232)	15,548	(31,780)		L	02/06/2014
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES			103.000	10,440	101.360	10,440	8,766	48	168		1,584		1,584		L	02/06/2014
460146-10-3	INTERNATIONAL PAPER CO			563.000	30,166	53.580	30,166	25,478		816		3,169	238	2,932		L	02/06/2014
460690-10-0	INTERPUBLIC GROUP COS INC			533.000	11,070	20.770	11,070	8,702		203		1,850	206	1,644		L	02/06/2014
461202-10-3	INTUIT			375.000	34,571	92.190	34,571	27,456		378		6,394	413	5,981		L	02/06/2014
46120E-60-2	INTUITIVE SURGICAL INC			50.000	26,447	528.940	26,447	18,085				7,667	441	7,226		L	02/06/2014
46146L-10-1	INVESTORS BANCORP INC NEW			9,458.000	106,166	11.225	106,166	46,845		757		59,321		59,321		L	05/08/2014
462846-10-6	IRON MOUNTAIN INC			253.000	9,781	38.660	9,781	5,668		537		3,827	546	3,281		L	02/06/2014
450911-20-1	ITT CORP			4,358.000	176,325	40.460	176,325	76,701		1,918		(12,900)		(12,900)		L	02/13/2012
466367-10-9	JACK IN THE BOX INC			2,486.000	198,781	79.960	198,781	95,171		1,492		74,431		74,431		L	06/18/2013
469814-10-7	JACOB ENGR GROUP INC DEL COM			166.000	7,419	44.690	7,419	7,419				(1,037)	1,992	(3,029)		L	02/06/2014
471109-10-8	JARDEN CORP COM			5,979.000	286,275	47.880	286,275	175,982				92,622	51,639	40,983		L	02/21/2014
478160-10-4	JOHNSON & JOHNSON			3,576.000	373,942	104.570	373,942	254,862		9,708		45,604		45,604		L	12/17/2014
478366-10-7	JOHNSON CTLS INC			865.000	41,814	48.340	41,814	38,060	225	571		2,706	5,194	(2,488)		L	02/06/2014
481165-10-8	JOY GLOBAL INC COM			134.000	6,234	46.520	6,234	6,234		104		(648)	946	(1,593)		L	02/06/2014
46625H-10-0	JPMORGAN CHASE & CO			4,829.000	302,199	62.580	302,199	236,900		8,667		19,479		19,479		L	12/17/2014
48203R-10-4	JUNIPER NETWORKS INC			526.000	11,740	22.320	11,740	10,942		117		(167)		(167)		L	02/06/2014
485170-30-2	KANSAS CITY SOUTHERN			140.000	17,084	122.030	17,084	13,149	39	147		3,023	3,223	(200)		L	02/06/2014
48562P-10-3	KAPSTONE PAPER & PACKAGING CRP			4,549.000	133,331	29.310	133,331	35,118	455			6,278		6,278		L	11/09/2011
48238T-10-9	KAR AUCTION SVCS INC			5,411.000	187,491	34.650	187,491	154,917	1,461	2,350		32,574	15,578	16,997		L	07/10/2014
487836-10-8	KELLOGG CO			326.000	21,333	65.440	21,333	18,900		619		2,314	872	1,442		L	02/06/2014
49271M-10-0	KEURIG GREEN MTN INC			163.000	21,580	132.395	21,580	15,270		154		6,311	2,988	3,323		L	03/21/2014
493267-10-8	KEYCORP NEW			1,152.000	16,013	13.900	16,013	14,698		288		963	397	566		L	02/06/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
494368-10-3	KIMBERLY-CLARK CORP			484.000	55,921	115.540	55,921	48,193	407	1,220		7,466	37	7,429		L	02/06/2014
49446R-10-9	KIMCO RLTY CORP			518.000	13,023	25.140	13,023	10,239	124	553		2,784		2,784		L	02/06/2014
49456B-10-1	KINDER MORGAN INC DEL			2,198.000	92,997	42.310	92,997	80,850		1,441		9,564	917	8,647		L	12/17/2014
482480-10-0	KLA-TENCOR CORP			210.000	14,767	70.320	14,767	12,825		3,864		1,240		1,240		L	02/06/2014
500255-10-4	KOHL'S CORP			258.000	15,748	61.040	15,748	13,066		402		2,241	1,114	1,127		L	02/06/2014
50076Q-10-6	KRAFT FOODS GROUP INC			753.000	47,183	62.660	47,183	39,412	414	1,594		7,096	482	6,614		L	02/06/2014
501044-10-1	KROGER CO			618.000	39,682	64.210	39,682	22,316		420		17,366	2,087	15,279		L	02/06/2014
501797-10-4	L BRANDS INC			308.000	26,657	86.550	26,657	16,134		727		10,230	2,587	7,643		L	02/06/2014
502424-10-4	L-3 COMMUNICATIONS HLDGS INC			113.000	14,262	126.210	14,262	11,474		271		2,182		2,182		L	02/06/2014
50540R-40-9	LABORATORY CORP AMER HLDGS			114.000	12,301	107.900	12,301	10,019				1,886		1,886		L	02/06/2014
512807-10-8	LAM RESEARCH CORP			207.000	16,423	79.340	16,423	10,478	37	75		5,213	49	5,164		L	02/06/2014
524901-10-5	LEGG MASON INC			137.000	7,312	53.370	7,312	5,575	22	78		1,360		1,360		L	02/06/2014
524660-10-7	LEGGETT & PLATT INC			180.000	7,670	42.610	7,670	5,241	56	206		2,103		2,103		L	02/06/2014
526057-10-4	LENNAR CORP			210.000	9,410	44.810	9,410	7,365		33		1,095		1,095		L	02/06/2014
527288-10-4	LEUCADIA NATL CORP			397.000	8,901	22.420	8,901	8,901		99		(324)	2,017	(2,342)		L	02/06/2014
52729N-30-8	LEVEL 3 COMMUNICATIONS INC			352.000	17,382	49.380	17,382	16,878				503		503		L	12/17/2014
534187-10-9	LINCOLN NATL CORP IND COM			334.000	19,262	57.670	19,262	11,104		254		2,039		2,039		L	02/06/2014
535678-10-6	LINEAR TECHNOLOGY CORP			295.000	13,452	45.600	13,452	12,638		319		187	164	23		L	02/06/2014
538034-10-9	LIVE NATION ENTERTAINMENT INC			9,856.000	257,340	26.110	257,340	216,438				40,902	26,267	14,635		L	07/10/2014
539830-10-9	LOCKHEED MARTIN CORP			340.000	65,474	192.570	65,474	48,131		1,867		14,914		14,914		L	02/06/2014
540424-10-8	LOEWS CORP			386.000	16,220	42.020	16,220	16,073		97		(452)	1,929	(2,381)		L	02/06/2014
544147-10-1	LORILLARD INC			473.000	29,771	62.940	29,771	23,205		1,164		6,436	620	5,816		L	02/06/2014
548661-10-7	LOWE'S COS INC			1,246.000	85,725	68.800	85,725	57,204		1,018		25,297	1,254	24,042		L	02/06/2014
55261F-10-4	M & T BK CORP			164.000	20,602	125.620	20,602	18,290		459		1,942	424	1,518		L	02/06/2014
554382-10-1	MACERICH CO			178.000	14,847	83.410	14,847	10,080		447		4,701	335	4,366		L	02/06/2014
55616P-10-4	MACYS INC			437.000	28,733	65.750	28,733	22,629	148	382		5,403		5,403		L	02/06/2014
562750-10-9	MANHATTAN ASSOCS INC			4,948.000	201,483	40.720	201,483	56,543				56,160		56,160		L	05/31/2012
565849-10-6	MARATHON OIL CORP			897.000	25,376	28.290	25,376	25,376		718			6,241	(6,241)		L	02/06/2014
56585A-10-2	MARATHON PETE CORP			371.000	33,486	90.260	33,486	28,964		683		2,371	2,867	(496)		L	02/06/2014
570535-10-4	MARKEL CORP			188.000	128,374	682.840	128,374	96,012				19,268		19,268		L	06/18/2013
571903-20-2	MARRIOTT INTL INC NEW			288.000	22,473	78.030	22,473	13,293		222		8,262		8,262		L	02/06/2014
571748-10-2	MARSH & MCLENNAN COS INC			695.000	39,782	57.240	39,782	31,754		882		7,362	1,148	6,214		L	02/06/2014
573284-10-6	MARTIN MARIETTA MATLS INC			80.000	8,826	110.320	8,826	8,826		32			1,450	(1,450)		L	09/19/2014
574599-10-6	MASCO CORP			451.000	11,365	25.200	11,365	9,061		179		1,754	649	1,105		L	02/06/2014
57636Q-10-4	MASTERCARD INC CL A			1,230.000	105,977	86.160	105,977	90,368		642		9,334	5,957	3,377		L	02/06/2014
577081-10-2	MATTEL INC			436.000	13,492	30.945	13,492	13,363		663		(840)	6,339	(7,179)		L	02/06/2014
579780-20-6	MCCORMICK & CO INC			167.000	12,408	74.300	12,408	10,716	67	293		1,557	645	912		L	02/06/2014
580135-10-1	MCDONALD'S CORP			1,263.000	118,343	93.700	118,343	118,343		4,119		(3,512)	609	(4,121)		L	03/21/2014
580645-10-9	MCGRAW HILL FINL INC			348.000	30,965	88.980	30,965	25,121		418		3,756		3,756		L	02/06/2014
58155Q-10-3	MCKESSON CORP			289.000	59,991	207.580	59,991	41,403	69	624		13,296		13,296		L	02/06/2014
582839-10-6	MEAD JOHNSON NUTRITION CO			256.000	25,738	100.540	25,738	19,680	96	288		6,058	1,731	4,327		L	02/06/2014
583334-10-7	MEADWESTVACO CORP			225.000	9,988	44.390	9,988	7,872		446		1,687		1,687		L	02/06/2014
58502B-10-6	MEDNAX INC COM			4,540.000	300,139	66.110	300,139	241,807				57,794		57,794		L	10/23/2013
585055-10-6	MEDTRONIC INC			1,256.000	90,683	72.200	90,683	69,998	383	1,756		18,652		18,652		L	02/06/2014
58933Y-10-5	MERCK & CO INC NEW			3,669.000	208,363	56.790	208,363	178,362	1,651	4,852		24,028		24,028		L	03/21/2014
59156R-10-8	METLIFE INC			1,489.000	80,540	54.090	80,540	57,929		1,862		535		535		L	12/17/2014
595017-10-4	MICROCHIP TECHNOLOGY INC			250.000	11,278	45.110	11,278	10,524		356		94		94		L	02/06/2014
595112-10-3	MICRON TECHNOLOGY INC			1,394.000	48,804	35.010	48,804	31,358				17,446		17,446		L	12/17/2014

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
595137-10-0	MICROSEMI CORP			7,434.000	210,977	28.380	210,977	178,267				32,710	19,626	13,084		L	06/11/2014
594918-10-4	MICROSOFT CORP			10,774.000	500,452	46.450	500,452	379,251		10,935		80,894		80,894		L	12/17/2014
608190-10-4	MOHAWK INDS INC			78.000	12,118	155.360	12,118	9,732				2,278	1,770	508		L	02/06/2014
60871R-20-9	MOLSON COORS BREWING CO			199.000	14,829	74.520	14,829	10,473		295		3,839	171	3,668		L	02/06/2014
609207-10-5	MONDELEZ INTL INC			2,142.000	77,808	36.325	77,808	70,170	321	1,218		4,881	2,601	2,280		L	02/06/2014
61166W-10-1	MONSANTO CO			616.000	73,594	119.470	73,594	65,651		1,323		4,225	2,349	1,876		L	02/06/2014
611740-10-1	MONSTER BEVERAGE CORP			172.000	18,636	108.350	18,636	10,618				6,979		6,979		L	02/06/2014
G62185-10-6	MONTPELIER RE HOLDINGS LTD			5,732.000	205,320	35.820	205,320	186,748	1,146			18,572		18,572		L	10/23/2014
615369-10-5	MOODYS CORP			246.000	23,569	95.810	23,569	17,699		276		4,272		4,272		L	02/06/2014
617446-44-8	MORGAN STANLEY			1,912.000	74,186	38.800	74,186	57,434		628		15,338	1,777	13,561		L	09/19/2014
61945C-10-3	MOSAIC CO			431.000	19,675	45.650	19,675	18,904		431		(691)		(691)		L	02/06/2014
620076-30-7	MOTOROLA SOLUTIONS INC			299.000	20,057	67.080	20,057	17,761	102	365		1,541	1,648	(107)		L	02/06/2014
55354G-10-0	MSCI INC			3,619.000	171,685	47.440	171,685	130,708		651		13,584		13,584		L	01/07/2014
626717-10-2	MURPHY OIL CORP			222.000	11,215	50.520	11,215	10,749		294		116	3,273	(3,157)		L	02/06/2014
628530-10-7	MYLAN INC			483.000	27,227	56.370	27,227	20,304				6,264		6,264		L	02/06/2014
631103-10-8	NASDAQ OMX GROUP INC			146.000	7,002	47.960	7,002	5,387		85		1,476	281	1,196		L	02/06/2014
63633D-10-4	NATIONAL HEALTH INVS INC			2,832.000	198,127	69.960	198,127	161,820	2,181	2,181		36,306	14,276	22,030		L	07/10/2014
637071-10-1	NATIONAL OILWELL VARCO INC			541.000	35,452	65.530	35,452	35,452		887		(483)	2,710	(3,193)		L	02/06/2014
63938C-10-8	NAVIENT CORP COM			552.000	11,929	21.610	11,929	8,207		248		3,722		3,722		L	05/01/2014
64110D-10-4	NETAPP INC			430.000	17,824	41.450	17,824	15,312		324		1,883	1,753	129		L	02/06/2014
64110L-10-6	NETFLIX INC			81.000	27,670	341.610	27,670	27,013				658	3,466	(2,808)		L	09/19/2014
651229-10-6	NEWELL RUBBERMAID INC			364.000	13,865	38.090	13,865	10,658		240		2,759	681	2,078		L	02/06/2014
651290-10-8	NEWFIELD EXPL CO COM			172.000	4,665	27.120	4,665	4,052				430		430		L	02/06/2014
651639-10-6	NEWMONT MINING CORP			629.000	11,888	18.900	11,888	11,574		142		315	2,893	(2,578)		L	02/06/2014
65249B-10-9	NEWS CORP NEW			630.000	9,885	15.690	9,885	9,752				(166)	1,283	(1,449)		L	02/06/2014
65339F-10-1	NEXTERA ENERGY INC COM			565.000	60,054	106.290	60,054	47,230		1,618		11,391		11,391		L	03/21/2014
654106-10-3	NIKE INC			904.000	86,920	96.150	86,920	49,705	253	1,079		15,926		15,926		L	02/06/2014
65473P-10-5	NISOURCE INC			395.000	16,756	42.420	16,756	12,263		401		3,763		3,763		L	02/06/2014
655044-10-5	NOBLE ENERGY INC			454.000	21,533	47.430	21,533	21,533		308			9,351	(9,351)		L	02/06/2014
655664-10-0	NORDSTROM INC			182.000	14,449	79.390	14,449	10,459		240		3,744	534	3,210		L	02/06/2014
655844-10-8	NORFOLK SOUTHERN CORP			394.000	43,186	109.610	43,186	34,544		871		6,607		6,607		L	02/06/2014
664397-10-6	NORTHEAST UTILS			398.000	21,301	53.520	21,301	16,480		625		4,427		4,427		L	02/06/2014
665859-10-4	NORTHERN TRUST CORP			285.000	19,209	67.400	19,209	16,327	94	276		1,580		1,580		L	02/06/2014
666807-10-2	NORTHROP GRUMMAN CORP			263.000	38,764	147.390	38,764	28,447		713		8,631		8,631		L	02/06/2014
629377-50-8	NRG ENERGY INC			409.000	11,023	26.950	11,023	11,023		220		(279)	438	(717)		L	02/06/2014
670346-10-5	NUCOR CORP			402.000	19,718	49.050	19,718	19,437	150	706		(550)	1,159	(1,709)		L	02/06/2014
67066G-10-4	NVIDIA CORP			731.000	14,657	20.050	14,657	11,056		249		2,950		2,950		L	02/06/2014
67103H-10-7	O'REILLY AUTOMOTIVE INC			137.000	26,389	192.620	26,389	17,182				8,715		8,715		L	02/06/2014
674599-10-5	OCCIDENTAL PETE CORP DEL			1,000.000	80,610	80.610	80,610	76,990	720	2,757		105	11,673	(11,568)		L	03/21/2014
679580-10-0	OLD DOMINION FGHT LINES			2,177.000	169,022	77.640	169,022	42,045				53,598		53,598		L	05/23/2011
681904-10-8	OMNICARE INC			4,375.000	319,069	72.930	319,069	123,777		3,588		54,994		54,994		L	04/18/2013
681919-10-6	OMNICOM GROUP INC			325.000	25,178	77.470	25,178	21,996	163	583		1,462	449	1,013		L	02/06/2014
682680-10-3	ONEOK INC NEW			260.000	12,945	49.790	12,945	12,945		551		(884)	419	(1,303)		L	02/06/2014
68389X-10-5	ORACLE CORP			3,999.000	179,835	44.970	179,835	121,148		2,278		26,927		26,927		L	02/06/2014
690768-40-3	OWENS ILL INC			208.000	5,614	26.990	5,614	5,333				(204)	1,610	(1,814)		L	02/06/2014
693718-10-8	PACCAR INC			448.000	30,468	68.010	30,468	25,106	448	782		4,025	61	3,964		L	02/06/2014
695156-10-9	PACKAGING CORP AMER COM			3,454.000	269,585	78.050	269,585	220,434	1,382	5,738		44,134	3,846	40,287		L	03/06/2014
696429-30-7	PALL CORP			141.000	14,271	101.210	14,271	10,923		159		2,907	660	2,247		L	02/06/2014

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
697435-10-5	PALO ALTO NETWORKS INC			1,290.000	158,115	122.570	158,115	82,018				76,097	4,180	71,917		L	02/07/2014
699462-10-7	PAREXEL INTL CORP			3,746.000	208,128	55.560	208,128	205,701				2,427		2,427		L	11/11/2014
700666-10-0	PARK OHIO HLDGS CORP			1,433.000	90,322	63.030	90,322	24,605		537		15,233		15,233		L	12/14/2011
701094-10-4	PARKER HANNIFIN CORP			188.000	24,243	128.950	24,243	21,316		388		1,072	974	99		L	02/06/2014
703395-10-3	PATTERSON COS INC			105.000	5,051	48.100	5,051	4,096		96		883	156	727		L	02/06/2014
704326-10-7	PAYCHEX INC			411.000	18,976	46.170	18,976	16,855		598		1,102	811	291		L	02/06/2014
712704-10-5	PEOPLES UNITED FINANCIAL INC			406.000	6,163	15.180	6,163	5,753		266		225	194	32		L	02/06/2014
713291-10-2	PEPCO HOLDINGS INC			315.000	8,483	26.930	8,483	5,882		340		2,457		2,457		L	02/06/2014
713448-10-8	PEPSICO INC			1,925.000	182,028	94.560	182,028	154,627	1,237	3,581		24,263	2,181	22,082		L	12/17/2014
714046-10-9	PERKINELMER INC			142.000	6,210	43.730	6,210	5,568		40		351		351		L	02/06/2014
716768-10-6	PET SMART INC			132.000	10,731	81.295	10,731	7,586		103		3,145	1,998	1,147		L	02/06/2014
717081-10-3	PFIZER INC			7,994.000	249,013	31.150	249,013	218,246		8,144		4,064		4,064		L	12/17/2014
69331C-10-8	PG&E CORP			614.000	32,689	53.240	32,689	25,010	279	1,257		7,664		7,664		L	09/19/2014
718172-10-9	PHILIP MORRIS INTL INC			2,006.000	163,389	81.450	163,389	156,748	2,006	7,671		3,071	14,189	(11,118)		L	02/06/2014
718546-10-4	PHILLIPS 66 COM			696.000	49,903	71.700	49,903	49,722		1,315		(3,738)		(3,738)		L	02/06/2014
718549-20-7	PHILLIPS 66 PARTNERS LP			2,426.000	167,224	68.930	167,224	95,093		2,477		72,131		72,131		L	02/07/2014
72346Q-10-4	PINNACLE FINL PARTNERS INC			3,070.000	121,388	39.540	121,388	76,984		982		21,521		21,521		L	06/18/2013
723484-10-1	PINNACLE WEST CAP CORP			139.000	9,495	68.310	9,495	7,314		318		2,165	24	2,141		L	02/06/2014
723787-10-7	PIONEER NAT RES CO			187.000	27,835	148.850	27,835	26,784		14		167	7,316	(7,149)		L	06/20/2014
724479-10-0	PITNEY BOWES INC			255.000	6,214	24.370	6,214	5,628		191		266		266		L	02/06/2014
729251-10-8	PLUM CREEK TIMBER CO INC			221.000	9,457	42.790	9,457	8,621		389		355	1,165	(810)		L	02/06/2014
693475-10-5	PNC FINL SVCS GROUP INC			669.000	61,033	91.230	61,033	50,853		1,498		9,109		9,109		L	02/06/2014
69349H-10-7	PNM RES INC			6,426.000	190,402	29.630	190,402	135,391		4,579		35,247		35,247		L	02/07/2014
73278L-10-5	POOL CORPORATION COM			3,195.000	202,691	63.440	202,691	131,079		2,716		16,934		16,934		L	03/12/2013
693506-10-7	PPG INDS INC			181.000	41,838	231.150	41,838	32,779		474		7,540		7,540		L	02/06/2014
69351T-10-6	PPL CORP			798.000	28,991	36.330	28,991	23,399	297	892		4,977		4,977		L	02/06/2014
74005P-10-4	PRAXAIR INC			371.000	48,067	129.560	48,067	46,269		965		(118)	23	(142)		L	02/06/2014
740189-10-5	PRECISION CASTPARTS CORP			184.000	44,322	240.880	44,322	40,609		22		941	6,126	(5,186)		L	02/06/2014
74144T-10-8	PRICE T ROWE GROUP INC			329.000	28,248	85.860	28,248	25,550		579		864	144	720		L	02/06/2014
741503-40-3	PRICELINE.COM INC			69.000	78,674	1,140.210	78,674	78,674					1,156	(1,156)		L	12/17/2014
74251V-10-2	PRINCIPAL FINL GROUP INC			346.000	17,971	51.940	17,971	15,071		443		2,592	1,648	943		L	02/06/2014
742718-10-9	PROCTER & GAMBLE CO			3,404.000	310,070	91.090	310,070	223,491		8,522		33,573		33,573		L	03/21/2014
743315-10-3	PROGRESSIVE CORP OHIO			700.000	18,893	26.990	18,893	16,264		1,029		2,141	2,290	(149)		L	02/06/2014
74340W-10-3	PROLOGIS INC			630.000	27,109	43.030	27,109	23,083		832		3,805		3,805		L	02/06/2014
744320-10-2	PRUDENTIAL FINL INC			586.000	53,010	90.460	53,010	47,278		1,272		3,603	4,543	(941)		L	02/06/2014
74460D-10-9	PUBLIC STORAGE COM			183.000	33,828	184.850	33,828	27,490		1,025		6,260		6,260		L	02/06/2014
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			639.000	26,461	41.410	26,461	20,488		946		5,973		5,973		L	02/06/2014
745867-10-1	PULTE GROUP INC			9,442.000	202,625	21.460	202,625	193,077	35	88		8,558	211	8,348		L	12/12/2014
693656-10-0	PVH CORP			103.000	13,202	128.170	13,202	9,925		15		(783)		(783)		L	02/06/2014
74733V-10-0	QEP RES INC			226.000	4,570	20.220	4,570	4,570		18		(207)	2,151	(2,358)		L	02/06/2014
747316-10-7	QUAKER CHEM CORP COM			2,473.000	227,615	92.040	227,615	170,909		2,720		47,307	10,286	37,021		L	10/10/2013
747525-10-3	QUALCOMM INC			2,128.000	158,174	74.330	158,174	121,957		3,386		147		147		L	09/19/2014
74762E-10-2	QUANTA SVCS INC			270.000	7,665	28.390	7,665	7,665				(713)	140	(853)		L	02/06/2014
74834L-10-0	QUEST DIAGNOSTICS INC			192.000	12,876	67.060	12,876	10,076		295		2,800	197	2,603		L	02/06/2014
751212-10-1	RALPH LAUREN CORP			77.000	14,257	185.160	14,257	11,655	35	138		2,338	1,648	689		L	02/06/2014
75281A-10-9	RANGE RES CORP			207.000	11,064	53.450	11,064	11,064		33		(794)	5,593	(6,387)		L	02/06/2014
754730-10-9	RAYMOND JAMES FINANCIAL INC			4,515.000	258,664	57.290	258,664	218,526	813	2,745		36,915	14,644	22,271		L	01/07/2014
755111-50-7	RAYTHEON CO			408.000	44,133	108.170	44,133	35,041		1,150		7,110		7,110		L	02/06/2014

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
756577-10-2	RED HAT INC			239.000	16,524	69.140	16,524	11,136				3,133		3,133		L	02/06/2014
75886F-10-7	REGENERON PHARMACEUTICALS			98.000	40,205	410.250	40,205	27,875				12,262		12,262		L	12/17/2014
7591EP-10-0	REGIONS FINL CORP NEW			1,765.000	18,638	10.560	18,638	15,494	88	830		1,172		1,172		L	02/06/2014
760759-10-0	REPUBLIC SVCS INC			343.000	13,806	40.250	13,806	10,986	96	436		2,820	395	2,425		L	02/06/2014
76169B-10-2	REXNORD CORP NEW			5,602.000	158,032	28.210	158,032	150,750				7,283	11,234	(3,951)		L	06/11/2014
761713-10-6	REYNOLDS AMERICAN INC			401.000	25,772	64.270	25,772	19,444	269	806		5,981	241	5,740		L	02/06/2014
770323-10-3	ROBERT HALF INTL INC			3,228.000	188,451	58.380	188,451	127,147		2,324		52,913		52,913		L	02/06/2014
773903-10-9	ROCKWELL AUTOMATION INC			175.000	19,460	111.200	19,460	19,229		418		(1,044)	152	(1,197)		L	02/06/2014
774341-10-1	ROCKWELL COLLINS INC			171.000	14,446	84.480	14,446	12,216		204		1,800		1,800		L	02/06/2014
776696-10-6	ROPER INDUSTRIES INC			125.000	19,544	156.350	19,544	16,200		119		2,219		2,219		L	02/06/2014
778296-10-3	ROSS STORES INC			273.000	25,733	94.260	25,733	17,581		218		7,044	1,744	5,299		L	02/06/2014
749685-10-3	RPM INTL INC COM			4,284.000	217,242	50.710	217,242	163,598		4,198		39,413		39,413		L	10/23/2013
783549-10-8	RYDER SYS INC			66.000	6,128	92.850	6,128	4,412		94		1,263		1,263		L	02/06/2014
786514-20-8	SAFEWAY INC			305.000	10,712	35.120	10,712	8,523	70	261		2,188	400	1,789		L	02/06/2014
790849-10-3	SAINT JUDE MEDICAL INC			363.000	23,606	65.030	23,606	15,021	98	458		1,126		1,126		L	02/06/2014
79466L-30-2	SALESFORCE COM INC			762.000	45,194	59.310	45,194	39,515				2,859		2,859		L	09/19/2014
795435-10-6	SALIX PHARMACEUTICALS INC			728.000	83,676	114.940	83,676	48,689				18,200		18,200		L	07/30/2013
79546E-10-4	SALLY BEAUTY HLDGS INC			7,179.000	220,682	30.740	220,682	209,696				10,986		10,986		L	10/23/2014
800013-10-4	SANDERSON FARMS INC			2,060.000	173,092	84.025	173,092	139,766		2,719		24,092		24,092		L	12/12/2013
80004C-10-1	SANDISK CORP			286.000	28,022	97.980	28,022	19,530		299		7,849		7,849		L	02/06/2014
80589M-10-2	SCANA CORP NEW			177.000	10,691	60.400	10,691	8,220	93	279		2,386		2,386		L	02/06/2014
806857-10-8	SCHLUMBERGER LTD			1,634.000	139,560	85.410	139,560	139,560	654	1,974		(4,843)	2,797	(7,640)		L	02/06/2014
808513-10-5	SCHWAB CHARLES CORP NEW			1,477.000	44,591	30.190	44,591	37,076		330		5,911		5,911		L	12/17/2014
811065-10-1	SCRIPPS NETWORKS INTERACTIVE			138.000	10,387	75.270	10,387	10,012		110		(383)	1,127	(1,510)		L	02/06/2014
81211K-10-0	SEALED AIR CORP NEW COM			248.000	10,523	42.430	10,523	7,730		129		2,198	103	2,095		L	02/06/2014
816851-10-9	SEMPRA ENERGY			287.000	31,960	111.360	31,960	24,902	189	891		6,192		6,192		L	02/06/2014
824348-10-6	SHERWIN WILLIAMS CO			110.000	28,934	263.040	28,934	19,766		242		8,757		8,757		L	02/06/2014
826552-10-1	SIGMA ALDRICH CORP			152.000	20,865	137.270	20,865	13,575		140		6,583		6,583		L	02/06/2014
82735Q-10-2	SILVER BAY RLTY TR CORP			12,520.000	207,331	16.560	207,331	207,331	751				3,135	(3,135)		L	10/23/2014
828806-10-9	SIMON PROPERTY GROUP INC			394.000	71,751	182.110	71,751	55,387		2,010		15,092		15,092		L	03/21/2014
83088M-10-2	SKYWORKS SOLUTIONS INC			4,872.000	354,243	72.710	354,243	127,839		1,778		213,038		213,038		L	02/07/2014
832696-40-5	SMUCKER J M CO			133.000	13,430	100.980	13,430	12,814		325		617	945	(328)		L	02/06/2014
833034-10-1	SNAP ON INC COM			74.000	10,119	136.740	10,119	7,412		137		2,019		2,019		L	02/06/2014
842587-10-7	SOUTHERN CO			1,163.000	57,115	49.110	57,115	46,939		2,384		9,201		9,201		L	03/21/2014
844741-10-8	SOUTHWEST AIRLS CO			893.000	37,792	42.320	37,792	16,817	54	143		20,939		20,939		L	02/06/2014
845467-10-9	SOUTHWESTERN ENERGY CO			444.000	12,117	27.290	12,117	12,117				(272)	5,095	(5,367)		L	02/06/2014
847235-10-8	SPARTON CORP			4,425.000	125,405	28.340	125,405	80,343				1,726		1,726		L	08/21/2013
847560-10-9	SPECTRA ENERGY CORP			847.000	30,746	36.300	30,746	28,313		1,165		564		564		L	02/06/2014
849343-10-8	SPRAGUE RES LP			6,533.000	153,199	23.450	153,199	146,797				6,402	2,248	4,154		L	11/24/2014
854502-10-1	STANLEY BLACK & DECKER INC			202.000	19,408	96.080	19,408	15,632		412		3,776	655	3,121		L	02/06/2014
855030-10-2	STAPLES INC			835.000	15,130	18.120	15,130	9,051	100	476		5,778	3,884	1,895		L	02/06/2014
855244-10-9	STARBUCKS CORP			990.000	81,230	82.050	81,230	70,346		1,037		8,061	4,443	3,618		L	12/17/2014
85590A-40-1	STARWOOD HOTELS & RESORTS			247.000	20,024	81.070	20,024	18,137		988		418		418		L	02/06/2014
857477-10-3	STATE STREET CORP			529.000	41,527	78.500	41,527	34,152	159	712		5,780	3,017	2,763		L	02/06/2014
858912-10-8	STERICYCLE INC			108.000	14,157	131.080	14,157	12,271				1,714	101	1,613		L	02/06/2014
863667-10-1	STRYKER CORP			373.000	35,185	94.330	35,185	26,882	129	540		7,140		7,140		L	02/06/2014
867914-10-3	SUNTRUST BANKS INC			681.000	28,534	41.900	28,534	24,011		477		3,457		3,457		L	02/06/2014
871503-10-8	SYMANTEC CORP			883.000	22,653	25.655	22,653	17,634		530		3,957	2,082	1,874		L	02/06/2014

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
87151Q-10-6	SYMETRA FINANCIAL CORP			9,869.000	227,480	23.050	227,480	203,366		15,790		24,115		24,115		L	04/29/2014
871829-10-7	SYSCO CORP			744.000	29,529	39.690	29,529	26,102	223	1,024		3,427	747	2,680		L	02/06/2014
87612E-10-6	TARGET CORP			798.000	60,576	75.910	60,576	45,190		1,516		15,137	4,963	10,175		L	02/06/2014
872375-10-0	TECO ENERGY CORP			258.000	5,286	20.490	5,286	4,226		227		962	119	842		L	02/06/2014
879369-10-6	TELEFLEX INC			2,841.000	326,204	114.820	326,204	289,098		2,898		37,106		37,106		L	04/24/2014
88033G-40-7	TENET HEALTHCARE CORP			128.000	6,486	50.670	6,486	5,187				1,090		1,090		L	02/06/2014
88076W-10-3	TERADATA CORP DEL			207.000	9,042	43.680	9,042	8,182				(359)		(359)		L	02/06/2014
88146M-10-1	TERRENO RLTY CORP			10,261.000	211,684	20.630	211,684	211,278	1,642			407		407		L	10/23/2014
881609-10-1	TESORO CORP			2,380.000	176,953	74.350	176,953	153,527		851		23,166	1,062	22,104		L	10/23/2014
882508-10-4	TEXAS INSTRS INC			1,319.000	70,520	53.465	70,520	55,902		1,630		12,812	156	12,656		L	02/06/2014
883203-10-1	TEXTRON INC			355.000	14,949	42.110	14,949	11,225	7	21		1,908		1,908		L	02/06/2014
00101J-10-6	THE ADT CORPORATION			253.000	9,166	36.230	9,166	7,577		202		1,284	2,315	(1,031)		L	02/06/2014
89417E-10-9	THE TRAVELERS COS INC			426.000	45,092	105.850	45,092	34,621		941		8,859	2,272	6,588		L	02/06/2014
883556-10-2	THERMO FISHER SCIENTIFIC INC			503.000	63,021	125.290	63,021	51,692	75	284		6,439		6,439		L	02/14/2014
886547-10-8	TIFFANY & CO			163.000	17,418	106.860	17,418	13,960	62	209		2,984	838	2,146		L	06/20/2014
88732J-20-7	TIME WARNER CABLE INC			361.000	54,894	152.060	54,894	47,409		1,083		5,977		5,977		L	02/06/2014
887317-30-3	TIME WARNER INC			1,093.000	93,364	85.420	93,364	65,899		1,388		23,441	3,392	20,049		L	02/06/2014
872540-10-9	TJX COS INC NEW			900.000	61,722	68.580	61,722	47,835		603		11,774	7,350	4,424		L	02/06/2014
891027-10-4	TORCHMARK CORP			174.000	9,426	54.170	9,426	8,715	22	102		501	134	367		L	02/06/2014
891906-10-9	TOTAL SYSTEM SERVICES INC			7,277.000	247,127	33.960	247,127	225,296	728	791		21,412	5,789	15,623		L	07/10/2014
892356-10-6	TRACTOR SUPPLY CO			178.000	14,030	78.820	14,030	10,751		109		3,279	1,756	1,522		L	02/06/2014
894648-10-4	TRECORA RES COM			9,765.000	143,546	14.700	143,546	102,044				41,501	17,725	23,776		L	02/21/2014
896945-20-1	TRIPADVISOR INC			141.000	10,527	74.660	10,527	10,385				142	1,282	(1,139)		L	02/06/2014
90130A-10-1	TWENTY FIRST CENTY FOX INC			2,436.000	93,555	38.405	93,555	77,148		856		10,769	2,777	7,992		L	02/06/2014
902494-10-3	TYSON FOODS INC			351.000	14,072	40.090	14,072	11,756		114		2,316		2,316		L	02/06/2014
904311-10-7	UNDER ARMOUR INC			205.000	13,920	67.900	13,920	9,683				4,236		4,236		L	05/19/2014
907818-10-8	UNION PAC CORP			1,131.000	134,736	119.130	134,736	76,728	565	2,676		39,669		39,669		L	02/06/2014
91324P-10-2	UNITED HEALTH GROUP INC CORP			1,231.000	124,442	101.090	124,442	88,238		1,707		31,230		31,230		L	09/19/2014
911312-10-6	UNITED PARCEL SERVICE INC CL B			878.000	97,607	111.170	97,607	83,606		2,353		10,531	5,048	5,483		L	02/06/2014
911363-10-9	UNITED RENTALS, INC			121.000	12,343	102.010	12,343	12,343					1,779	(1,779)		L	09/19/2014
913017-10-9	UNITED TECHNOLOGIES CORP			1,056.000	121,440	115.000	121,440	92,418		2,439		1,497		1,497		L	09/19/2014
913903-10-0	UNIVERSAL HLTH SVCS INC			117.000	13,017	111.260	13,017	12,134		12		883	1,197	(314)		L	09/19/2014
91529Y-10-6	UNUM GROUP			333.000	11,615	34.880	11,615	10,725		206		484	539	(54)		L	02/06/2014
917047-10-2	URBAN OUTFITTERS INC			138.000	4,848	35.130	4,848	4,190				511	780	(268)		L	02/06/2014
902973-30-4	US BANCORP			2,316.000	104,104	44.950	104,104	90,980	567	2,627		10,558		10,558		L	02/06/2014
918204-10-8	V F CORP			445.000	33,331	74.900	33,331	25,900		493		5,623		5,623		L	02/06/2014
91913Y-10-0	VALERO ENERGY CORP			685.000	33,908	49.500	33,908	31,695		719		(376)	208	(584)		L	02/06/2014
92220P-10-5	VARIAN MED SYS INC			136.000	11,765	86.510	11,765	10,354				1,197		1,197		L	02/06/2014
92240G-10-1	VECTREN CORP COM			6,184.000	285,886	46.230	285,886	246,009		2,350		39,878		39,878		L	08/18/2014
92276F-10-0	VENTAS INC			371.000	26,601	71.700	26,601	20,534		1,100		5,324		5,324		L	02/06/2014
92343E-10-2	VERISIGN INC			171.000	9,747	57.000	9,747	8,068				1,119	1,582	(463)		L	02/06/2014
92343V-10-4	VERIZON COMMUNICATIONS INC			5,226.000	244,472	46.780	244,472	244,211		12,486		(5,994)	1,497	(7,491)		L	02/24/2014
92532F-10-0	VERTEX PHARMACEUTICALS INC			323.000	38,372	118.800	38,372	22,560				13,267		13,267		L	12/17/2014
92553P-20-1	VIACOM INC CL B			485.000	36,496	75.250	36,496	35,250	160	475		(1,825)	3,989	(5,814)		L	02/06/2014
92827P-10-2	VIRTUSA CORP			5,481.000	228,393	41.670	228,393	91,490				19,622		19,622		L	01/15/2013
92826C-83-9	VISA INC CL A			627.000	164,399	262.200	164,399	80,946		1,053		24,813		24,813		L	02/06/2014
929042-10-9	VORNADO RLTY TR			220.000	25,896	117.710	25,896	19,280		640		6,348		6,348		L	02/06/2014
929160-10-9	VULCAN MATLS CO			164.000	10,780	65.730	10,780	8,958		36		1,021		1,021		L	02/06/2014

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
92927K-10-2	WABCO HLDGS INC			1,025.000	107,400	104.780	107,400	88,376				19,024	8,043	10,981		L	01/07/2014
931142-10-3	WAL-MART STORES INC			2,006.000	172,275	85.880	172,275	147,601	984	2,889		24,392	9,790	14,602		L	02/06/2014
931427-10-8	WALGREENS BOOTS ALLIANCE INC COM			1,136.000	86,563	76.200	86,563	83,428				3,135		3,135		L	12/15/2014
94106L-10-9	WASTE MGMT INC DEL			552.000	28,329	51.320	28,329	22,908		828		4,874	1,290	3,584		L	02/06/2014
941848-10-3	WATERS CORP			108.000	12,174	112.720	12,174	10,423				1,362		1,362		L	02/06/2014
949746-10-1	WELLS FARGO & CO			6,040.000	331,113	54.820	331,113	195,601		7,996		56,137		56,137		L	12/17/2014
958102-10-5	WESTERN DIGITAL CORP			267.000	29,557	110.700	29,557	16,946	107	454		7,158		7,158		L	02/06/2014
959802-10-9	WESTERN UN CO			698.000	12,501	17.910	12,501	10,748		349		1,441	960	481		L	02/06/2014
962166-10-4	WEYERHAEUSER CO			738.000	26,487	35.890	26,487	21,660		753		3,484	273	3,211		L	02/06/2014
963320-10-6	WHIRLPOOL CORP			100.000	19,374	193.740	19,374	13,331		288		5,226	1,499	3,727		L	02/06/2014
966837-10-6	WHOLE FOODS MARKET INC			471.000	23,748	50.420	23,748	17,950		225		4,962	8,425	(3,463)		L	02/06/2014
969457-10-0	WILLIAMS COS INC DEL			864.000	38,828	44.940	38,828	29,792		1,691		5,471		5,471		L	02/06/2014
97382A-10-1	WINDSTREAM HLDGS INC			750.000	6,180	8.240	6,180	5,610	188	890		570	369	201		L	02/06/2014
976657-10-6	WISCONSIN ENERGY CORP			288.000	15,189	52.740	15,189	11,636		449		3,281		3,281		L	02/06/2014
929328-10-2	WSFS FINANCIAL CORP			3,593.000	276,266	76.890	276,266	174,325		1,832		(2,300)		(2,300)		L	03/12/2013
98310W-10-8	WYNDHAM WORLDWIDE CORP			169.000	14,493	85.760	14,493	8,475		237		2,044		2,044		L	02/06/2014
983134-10-7	WYNN RESORTS LTD			102.000	15,174	148.760	15,174	13,204		638		(4,674)		(4,674)		L	02/06/2014
98389B-10-0	XCEL ENERGY INC			629.000	22,594	35.920	22,594	17,498	189	884		5,014		5,014		L	02/06/2014
984121-10-3	XEROX CORP			1,464.000	20,291	13.860	20,291	15,874	92	427		3,067	553	2,514		L	02/06/2014
983919-10-1	XILINX INC			336.000	14,545	43.290	14,545	13,820		375		(68)	813	(881)		L	02/06/2014
98419M-10-0	XYLEM INC			234.000	8,908	38.070	8,908	7,817		120		858	52	806		L	02/06/2014
984332-10-6	YAHOO! INC			1,139.000	57,531	50.510	57,531	31,589				11,542		11,542		L	02/06/2014
988498-10-1	YUM BRANDS INC			564.000	41,087	72.850	41,087	37,907		854		1,004	2,523	(1,519)		L	02/06/2014
98956P-10-2	ZIMMER HOLDINGS INC			214.000	24,272	113.420	24,272	19,310	47	219		4,331		4,331		L	02/06/2014
989701-10-7	ZIONS BANCORPORATION			233.000	6,643	28.510	6,643	6,538		37		(149)	186	(335)		L	02/06/2014
98978V-10-3	ZOETIS INC			632.000	27,195	43.030	27,195	18,290		181		7,995	1,435	6,560		L	02/06/2014
148887-10-2	CATAMARAN CORP		I	2,000.000	103,500	51.750	103,500	82,769				20,731		20,731		L	10/10/2014
375916-10-3	GILDAN ACTIVEWEAR INC COM		I	2,700.000	152,685	56.550	152,685	109,377	351	875		8,748		8,748		L	06/18/2013
36191C-20-5	GSI GROUP INC CDA NEW		I	14,805.000	217,930	14.720	217,930	170,109				47,820	13,360	34,460		L	05/09/2014
G1151C-10-1	ACCENTURE PLC CLASS A		R	780.000	69,662	89.310	69,662	57,902		1,521		5,574		5,574		L	02/06/2014
H0023R-10-5	ACE LTD		R	430.000	49,398	114.880	49,398	40,336	280	1,310		7,463	2,515	4,949		L	02/06/2014
G0083B-10-8	ACTAVIS PLC		R	335.000	86,232	257.410	86,232	60,982				23,411		23,411		L	09/19/2014
G0176J-10-9	ALLEGION PUB LTD CO		R	114.000	6,322	55.460	6,322	4,906		36		1,276		1,276		L	02/06/2014
G02602-10-3	AMDOCS LTD		R	5,733.000	267,473	46.655	267,473	155,479	889	3,411		31,044		31,044		L	08/03/2011
G0408V-10-2	AON PLC		R	359.000	34,044	94.830	34,044	28,869		331		4,513	551	3,962		L	02/06/2014
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD		R	4,366.000	191,100	43.770	191,100	174,684		1,746		16,416	24,245	(7,829)		L	05/09/2014
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		R	319.000	32,088	100.590	32,088	21,914		306		10,174		10,174		L	05/19/2014
M20598-10-4	CAESARSTONE SDOT-YAM LTD		R	3,418.000	204,465	59.820	204,465	148,204		1,625		56,260	29,551	26,709		L	01/07/2014
143658-30-0	CARNIVAL CORP		R	553.000	25,067	45.330	25,067	19,613		553		2,854		2,854		L	02/06/2014
G2554F-11-3	COVIDIEN PLC		R	582.000	59,527	102.280	59,527	38,350	210	925		19,907		19,907		L	02/06/2014
G27823-10-6	DELPHI AUTOMOTIVE PLC		R	374.000	27,197	72.720	27,197	22,071		337		4,440		4,440		L	09/19/2014
G29183-10-3	EATON CORP PLC		R	599.000	40,708	67.960	40,708	37,959		1,174		(436)	4,388	(4,824)		L	02/06/2014
G3157S-10-6	ENSCO PLC		R	295.000	8,835	29.950	8,835	8,835		885			8,001	(8,001)		L	02/06/2014
G3223R-10-8	EVEREST RE GROUP LTD		R	1,359.000	231,438	170.300	231,438	147,411		4,349		19,610		19,610		L	10/15/2012
H2906T-10-9	GARMIN LTD		R	155.000	8,189	52.830	8,189	6,983		293		1,206	174	1,032		L	02/06/2014
G47791-10-1	INGERSOLL-RAND PLC		R	342.000	21,679	63.390	21,679	19,275		342		869	239	630		L	02/06/2014
G491BT-10-8	INVESCO LTD		R	560.000	22,131	39.520	22,131	18,616		546		2,452	674	1,778		L	02/06/2014
G50871-10-5	JAZZ PHARMACEUTICALS PLC		R	1,094.000	179,121	163.730	179,121	49,609				40,664		40,664		L	07/10/2012

(continues)

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
G54050-10-2	LAZARD LTD		R	3,531.000	176,656	50.030	176,656	163,530		3,178		13,126		13,126		L	03/06/2014
N53745-10-0	LYONDELLBASELL INDUSTRIES N V		R	540.000	42,871	79.390	42,871	41,343		1,458		(471)		(471)		L	02/06/2014
G5785G-10-7	MALLINCKRODT PUB LTD CO		R	144.000	14,260	99.030	14,260	12,792				1,469		1,469		L	09/19/2014
G60754-10-1	MICHAEL KORS HLDGS LTD		R	263.000	19,751	75.100	19,751	14,529				(1,479)		(1,479)		L	09/19/2014
G6359F-10-3	NABORS INDUSTRIES INC		R	329.000	4,270	12.980	4,270	4,270		66		(466)	856	(1,322)		L	02/06/2014
N63218-10-6	NIELSEN HOLDINGS N V		R	397.000	17,758	44.730	17,758	16,583		275		246	635	(389)		L	09/19/2014
G65431-10-1	NOBLE CORP PLC		R	321.000	5,319	16.570	5,319	5,319		480		(122)	5,369	(5,491)		L	02/06/2014
G6852T-10-5	PARTNERRE LTD COM		R	1,921.000	219,244	114.130	219,244	200,476		3,861		18,768	3,087	15,682		L	04/29/2014
G7S00T-10-4	PENTAIR LTD SHS		R	252.000	16,738	66.420	16,738	16,146		276		(1,285)	1,539	(2,824)		L	02/06/2014
G97822-10-3	PERRIGO CO PLC		R	169.000	28,250	167.160	28,250	23,356		71		4,894	2,559	2,335		L	02/06/2014
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		R	218.000	17,970	82.430	17,970	17,087	65			883		883		L	12/05/2014
G7945M-10-7	SEAGATE TECHNOLOGY PLC		R	410.000	27,265	66.500	27,265	20,282		748		4,283		4,283		L	02/06/2014
H84989-10-4	TE CONNECTIVITY LTD		R	523.000	33,080	63.250	33,080	27,320		586		4,253		4,253		L	02/06/2014
H8817H-10-0	TRANSOCEAN LTD REG SHS		R	428.000	7,845	18.330	7,845	7,845		1,203		(311)	12,947	(13,259)		L	02/06/2014
G91442-10-6	TYCO INTL PLC SHS		R	525.000	23,027	43.860	23,027	19,880		366		1,482		1,482		L	02/06/2014
G98290-10-2	XL GROUP PLC		R	362.000	12,442	34.370	12,442	10,403		232		1,374	440	934		L	02/06/2014
9099999 - Industrial and Miscellaneous (Unaffliated)					42,474,198		42,474,198	32,336,350	45,724	595,549		5,753,154	1,005,161	4,747,993			
Mutual Funds																	
69351J-10-8	PNC FDS INTL EQT FUND I			301,948.389	5,664,552	18.760	5,664,552	3,070,856		79,324		(384,953)		(384,953)		L	12/19/2014
9299999 - Mutual Funds					5,664,552		5,664,552	3,070,856		79,324		(384,953)		(384,953)			
9799999 - Total Common Stocks					48,138,750		48,138,750	35,407,206	45,724	674,874		5,368,201	1,005,161	4,363,040			
9899999 - Total Preferred and Common Stocks					48,138,750		48,138,750	35,407,206	45,724	674,874		5,368,201	1,005,161	4,363,040			

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								
912828-TP-5	UNITED STATES TREASURY NOTE		02/28/2014	Toronto Dominion Sec (USA		200,125	200,000.00	233
912828-TX-8	UNITED STATES TREASURY NOTE		04/30/2014	Bank/America Sec Llc Mont		901,969	900,000.00	1,557
0599999 - Subtotal - Bonds - U.S. Governments						1,102,094	1,100,000.00	1,790
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
313379-EE-5	FEDERAL HOME LOAN BANKS		10/21/2014	VARIOUS		2,386,537	2,350,000.00	13,215
3136FT-P3-7	FEDERAL NATIONAL MORTGAGE ASSOC		03/05/2014	PNC Institutional Investm		300,980	298,000.00	111
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,687,517	2,648,000.00	13,327
Bonds - Industrial and Miscellaneous (Unaffiliated)								
0258M0-DP-1	AMERICAN EXPRESS CR CORP MTNBE		08/12/2014	CitiGroup Global Markets		399,756	400,000.00	
084670-BL-1	BERKSHIRE HATHAWAY INC DEL		08/07/2014	Wells Fargo Secs LLC		499,955	500,000.00	
14040H-BE-4	CAPITAL ONE FINL CORP		04/21/2014	Chase Securities		299,775	300,000.00	
14313U-AA-4	CARMAX AUTO OWNER TR 2014-4		11/05/2014	Credit Suisse First Bosto		700,000	700,000.00	
278642-AK-9	EBAY INC		07/23/2014	Chase Securities		573,729	575,000.00	
31679M-AA-4	FIFTH THIRD AUTO TR 2014-3		10/22/2014	Barclays Capital Le		590,000	590,000.00	
34530P-AD-4	FORD CREDIT AUTO OWN TR 2014-C		11/18/2014	Bank/America Sec Llc Mont		439,935	440,000.00	
40414L-AK-5	HCP INC		02/12/2014	Wells Fargo Secs LLC		572,338	575,000.00	
43814J-AC-8	HONDA AUTO RECV 2014-4		11/19/2014	Credit Suisse First Bosto		799,858	800,000.00	
494550-BT-2	KINDER MORGAN ENERGY PARTNERS		02/19/2014	Greenwich Capital Markets		994,940	1,000,000.00	
609207-AA-3	MONDELEZ INTL INC		01/09/2014	Barclays Capital Le		995,410	1,000,000.00	
64952W-AW-3	NEW YORK LIFE GBL FDG MTN 144A		04/02/2014	Goldman Sachs Co		823,304	800,000.00	10,000
867914-BG-7	SUNTRUST BKS INC		04/24/2014	SUNTRUST CAPITAL MARKETS		799,288	800,000.00	
92553P-AX-0	VIACOM INC NEW		03/04/2014	Deutsche Bank Securities,		545,556	550,000.00	
983919-AH-4	XILINX INC		03/05/2014	Chase Securities		1,439,575	1,450,000.00	
20271R-AE-0	COMMONWEALTH BK AUSTRALIA	R	03/05/2014	Deutsche Bank Securities,		1,247,838	1,250,000.00	
25152R-WY-5	DEUTSCHE BK AG	R	05/22/2014	Deutsche Bank Securities,		1,374,519	1,375,000.00	
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,095,775	13,105,000.00	10,000
8399997 - Subtotal - Bonds - Part 3						16,885,386	16,853,000.00	25,117
8399998 - Summary Item from Part 5 for Bonds						3,202,880	3,200,000.00	2,384
8399999 - Subtotal - Bonds						20,088,266	20,053,000.00	27,501
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y-10-1	3M COMPANY		09/19/2014	VARIOUS	62.000	8,704		
002824-10-0	ABBOTT LABORATORIES		02/06/2014	J.P. Morgan Securities	53.000	1,943		
00287Y-10-9	ABBVIE INC COM		09/19/2014	VARIOUS	130.000	7,078		
00724F-10-1	ADOBE SYS INC		09/19/2014	VARIOUS	96.000	6,338		
00130H-10-5	AES CORP		02/06/2014	J.P. Morgan Securities	21.000	293		
00817Y-10-8	AETNA INC NEW		02/06/2014	J.P. Morgan Securities	13.000	883		
008252-10-8	AFFILIATED MANAGERS GROUP		07/01/2014	Citation Group	125.000	25,797		
001055-10-2	AFLAC INC		02/06/2014	J.P. Morgan Securities	16.000	988		
00846U-10-1	AGILENT TECHNOLOGIES INC		02/06/2014	J.P. Morgan Securities	11.000	641		
001204-10-6	AGL RES INC		02/06/2014	J.P. Morgan Securities	4.000	185		
009158-10-6	AIR PRODS & CHEMS INC		02/06/2014	J.P. Morgan Securities	7.000	751		
009363-10-2	AIRGAS INC		02/06/2014	J.P. Morgan Securities	2.000	205		
00971T-10-1	AKAMAI TECHNOLOGIES		02/06/2014	J.P. Morgan Securities	6.000	343		
013817-10-1	ALCOA INC		09/19/2014	VARIOUS	410.000	6,464		
015351-10-9	ALEXION PHARMACEUTICALS INC		12/17/2014	VARIOUS	22.000	3,833		

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
016255-10-1	ALIGN TECHNOLOGY INC		06/11/2014	Morgan Stanley	1,639.000	85,648		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		02/06/2014	J.P. Morgan Securities	4.000	123		
018490-10-2	ALLERGAN INC		02/06/2014	J.P. Morgan Securities	10.000	1,174		
018581-10-8	ALLIANCE DATA SYSTEM CORP COM		09/19/2014	VARIOUS	23.000	5,689		
01861G-10-0	ALLIANCE HOLDINGS GP LP		11/24/2014	VARIOUS	2,194.000	149,196		
020002-10-1	ALLSTATE CORP		02/06/2014	J.P. Morgan Securities	16.000	838		
021441-10-0	ALTERA CORP		02/06/2014	J.P. Morgan Securities	11.000	364		
02209S-10-3	ALTRIA GROUP INC		02/06/2014	J.P. Morgan Securities	68.000	2,361		
023135-10-6	AMAZON COM INC		09/19/2014	VARIOUS	78.000	27,441		
023608-10-2	AMEREN CORP		02/06/2014	J.P. Morgan Securities	8.000	297		
025537-10-1	AMERICAN ELEC PWR INC		02/06/2014	J.P. Morgan Securities	17.000	809		
025816-10-9	AMERICAN EXPRESS CO		12/17/2014	VARIOUS	57.000	5,008		
026874-78-4	AMERICAN INTL GROUP INC		02/06/2014	J.P. Morgan Securities	50.000	2,387		
03027X-10-0	AMERICAN TOWER CORP NEW		02/06/2014	J.P. Morgan Securities	13.000	1,037		
03076C-10-6	AMERIPRISE FINANCIAL INC		02/06/2014	J.P. Morgan Securities	7.000	740		
03073E-10-5	AMERISOURCEBERGEN CORP		02/06/2014	J.P. Morgan Securities	8.000	524		
031100-10-0	AMETEK INC		02/06/2014	J.P. Morgan Securities	8.000	390		
031162-10-0	AMGEN INC		12/17/2014	VARIOUS	64.000	9,278		
032095-10-1	AMPHENOL CORP CL A		02/06/2014	J.P. Morgan Securities	5.000	434		
032511-10-7	ANADARKO PETROLEUM CORP		02/06/2014	J.P. Morgan Securities	17.000	1,341		
032654-10-5	ANALOG DEVICES INC		02/06/2014	J.P. Morgan Securities	11.000	532		
035255-10-8	ANIKA THERAPEUTICS INC		01/07/2014	Deutsche Morg Grenfell	5,041.000	177,284		
036752-10-3	ANTHEM INC		02/06/2014	J.P. Morgan Securities	10.000	866		
037411-10-5	APACHE CORP		02/06/2014	J.P. Morgan Securities	14.000	1,119		
03748R-10-1	APARTMENT INVT & MGMT CO		11/11/2014	VARIOUS	5,307.000	193,322		
037833-10-0	APPLE INC		03/21/2014	J.P. Morgan Securities	79.000	41,487		
038222-10-5	APPLIED MATLS INC		02/06/2014	J.P. Morgan Securities	41.000	699		
039483-10-2	ARCHER DANIELS MIDLAND CO		02/06/2014	J.P. Morgan Securities	22.000	861		
04621X-10-8	ASSURANT INC		02/06/2014	J.P. Morgan Securities	3.000	192		
00206R-10-2	AT&T INC		09/19/2014	VARIOUS	462.000	15,774		
052769-10-6	AUTODESK INC		02/06/2014	J.P. Morgan Securities	8.000	408		
053015-10-3	AUTOMATIC DATA PROCESSING INC		02/06/2014	J.P. Morgan Securities	16.000	1,187		
05329W-10-2	AUTONATION INC		02/06/2014	J.P. Morgan Securities	2.000	101		
053332-10-2	AUTOZONE INC		02/06/2014	J.P. Morgan Securities	1.000	517		
053484-10-1	AVALONBAY CMNTYS INC		09/19/2014	VARIOUS	32.000	4,568		
053611-10-9	AVERY DENNISON CORP		02/06/2014	J.P. Morgan Securities	3.000	143		
054303-10-2	AVON PRODS INC		02/06/2014	J.P. Morgan Securities	15.000	218		
057224-10-7	BAKER HUGHES INC		02/06/2014	J.P. Morgan Securities	15.000	873		
058498-10-6	BALL CORP		02/06/2014	J.P. Morgan Securities	5.000	260		
064058-10-0	BANK NEW YORK MELLON CORP		09/19/2014	VARIOUS	161.000	6,070		
060505-10-4	BANK OF AMERICA CORP		12/17/2014	VARIOUS	1,578.000	26,731		
067383-10-9	BARD C R INC		02/06/2014	J.P. Morgan Securities	3.000	385		
071813-10-9	BAXTER INTERNATIONAL INC		02/06/2014	J.P. Morgan Securities	18.000	1,208		
054937-10-7	BB&T CORP		02/06/2014	J.P. Morgan Securities	24.000	890		
075887-10-9	BECTON DICKISON & CO		02/06/2014	J.P. Morgan Securities	7.000	750		
075896-10-0	BED BATH & BEYOND INC		02/06/2014	J.P. Morgan Securities	7.000	448		
084670-70-2	BERKSHIRE HATHAWAY INC DEL		12/17/2014	VARIOUS	119.000	14,610		
086516-10-1	BEST BUY INC		02/06/2014	J.P. Morgan Securities	9.000	213		
09062X-10-3	BIOGEN IDEC INC		12/17/2014	VARIOUS	31.000	10,065		
09247X-10-1	BLACKROCK INC		02/06/2014	J.P. Morgan Securities	4.000	1,180		
093671-10-5	BLOCK H & R INC		02/06/2014	J.P. Morgan Securities	9.000	264		

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SCHEDULE D - PART 3

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

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
097023-10-5	BOEING CO		02/06/2014	J.P. Morgan Securities	23.000	2,822		
099724-10-6	BORGWARNER INC COM		02/06/2014	J.P. Morgan Securities	8.000	428		
101121-10-1	BOSTON PROPERTIES INC		02/06/2014	J.P. Morgan Securities	5.000	543		
101137-10-7	BOSTON SCIENTIFIC CORP		02/06/2014	J.P. Morgan Securities	46.000	591		
110122-10-8	BRISTOL MYERS SQUIBB CO		03/21/2014	J.P. Morgan Securities	151.000	7,690		
111320-10-7	BROADCOM CORP CL A		02/06/2014	J.P. Morgan Securities	19.000	559		
11133T-10-3	BROADRIDGE FINL SOLUTIONS INC		06/11/2014	VARIOUS	7,551.000	298,906		
115637-20-9	BROWN FORMAN CORP		02/06/2014	J.P. Morgan Securities	6.000	463		
12541W-20-9	C H ROBINSON WORLDWIDE INC		02/06/2014	J.P. Morgan Securities	5.000	262		
12673P-10-5	CA INC		02/06/2014	J.P. Morgan Securities	11.000	348		
12686C-10-9	CABLEVISION SYSTEMS CORP NY GROUP		02/06/2014	J.P. Morgan Securities	7.000	114		
127097-10-3	CABOT OIL & GAS CORP		02/06/2014	J.P. Morgan Securities	14.000	564		
13342B-10-5	CAMERON INTERNATIONAL CORP		02/06/2014	J.P. Morgan Securities	8.000	476		
134429-10-9	CAMPBELL SOUP CO		02/06/2014	J.P. Morgan Securities	6.000	240		
139794-10-1	CAPITAL BK FINL CORP		04/24/2014	Investment Technology Gro	12,284.000	294,158		
14040H-10-5	CAPITAL ONE FINL CORP		02/06/2014	J.P. Morgan Securities	20.000	1,399		
14149Y-10-8	CARDINAL HEALTH INC		02/06/2014	J.P. Morgan Securities	12.000	795		
14170T-10-1	CAREFUSION CORP		02/06/2014	J.P. Morgan Securities	7.000	272		
143130-10-2	CARMAX INC		02/06/2014	J.P. Morgan Securities	8.000	377		
143436-40-0	CARMIKE CINEMAS INC		02/21/2014	OPPENHEIMER & CO. INC	4,085.000	119,720		
149123-10-1	CATERPILLAR INC		02/06/2014	J.P. Morgan Securities	22.000	2,064		
12503M-10-8	CBOE HLDGS INC		11/21/2014	BNY Convergex	2,498.000	147,720		
12504L-10-9	CBRE GROUP INC		02/06/2014	J.P. Morgan Securities	9.000	233		
124857-20-2	CBS CORP		02/06/2014	J.P. Morgan Securities	19.000	1,146		
151020-10-4	CELGENE CORP		12/17/2014	VARIOUS	47.000	5,822		
15189T-10-7	CENTERPOINT ENERGY INC		02/06/2014	J.P. Morgan Securities	15.000	348		
156700-10-6	CENTURYTEL INC		02/06/2014	J.P. Morgan Securities	20.000	566		
156782-10-4	CERNER CORP		02/06/2014	J.P. Morgan Securities	10.000	536		
125269-10-0	CF INDUSTRIES HOLDINGS INC		02/06/2014	J.P. Morgan Securities	2.000	460		
165167-10-7	CHESAPEAKE ENERGY CORP		02/06/2014	J.P. Morgan Securities	17.000	415		
166764-10-0	CHEVRON CORP		03/21/2014	J.P. Morgan Securities	119.000	13,482		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		02/06/2014	J.P. Morgan Securities	1.000	544		
171232-10-1	CHUBB CORP		02/06/2014	J.P. Morgan Securities	9.000	756		
125509-10-9	CIGNA CORPORATION		02/06/2014	J.P. Morgan Securities	10.000	854		
171798-10-1	CIMAREX ENERGY CO		06/20/2014	J.P. Morgan Securities	200.000	28,264		
172062-10-1	CINCINNATI FINL CORP		02/06/2014	J.P. Morgan Securities	5.000	226		
172908-10-5	CINTAS CORP		02/06/2014	J.P. Morgan Securities	3.000	169		
17275R-10-2	CISCO SYSTEMS INC		02/06/2014	J.P. Morgan Securities	181.000	4,073		
172967-42-4	CITIGROUP INC		12/17/2014	VARIOUS	546.000	28,504		
177376-10-0	CITRIX SYS INC		02/06/2014	J.P. Morgan Securities	6.000	325		
12561W-10-5	CLECO CORP		05/09/2014	J.P. Morgan Securities	4,501.000	233,957		
189054-10-9	CLOROX CO DEL		02/06/2014	J.P. Morgan Securities	4.000	340		
12572Q-10-5	CME GROUP INC		02/06/2014	J.P. Morgan Securities	11.000	836		
125896-10-0	CMS ENERGY CORP		02/06/2014	J.P. Morgan Securities	9.000	243		
189754-10-4	COACH INC		02/06/2014	J.P. Morgan Securities	10.000	464		
19122T-10-9	COCA COLA ENTERPRISE INC NEW		02/06/2014	J.P. Morgan Securities	8.000	354		
191216-10-0	COCA-COLA CO		09/19/2014	VARIOUS	559.000	22,958		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		02/06/2014	J.P. Morgan Securities	10.000	955		
194162-10-3	COLGATE-PALMOLIVE CO		02/06/2014	J.P. Morgan Securities	30.000	1,818		
20030N-10-1	COMCAST CORP NEW CL A		03/21/2014	J.P. Morgan Securities	209.000	10,811		
200340-10-7	COMERICA INC		02/06/2014	J.P. Morgan Securities	6.000	275		

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
205363-10-4	COMPUTER SCIENCES CORP		02/06/2014	J.P. Morgan Securities	5.000	292		
205887-10-2	CONAGRA FOODS INC		02/06/2014	J.P. Morgan Securities	14.000	430		
20825C-10-4	CONOCOPHILLIPS		02/06/2014	J.P. Morgan Securities	41.000	2,637		
20854P-10-9	CONSOL ENERGY INC		02/06/2014	J.P. Morgan Securities	8.000	297		
209115-10-4	CONSOLIDATED EDISON INC		02/06/2014	J.P. Morgan Securities	10.000	538		
21036P-10-8	CONSTELLATION BRANDS INC CL A		02/06/2014	J.P. Morgan Securities	6.000	466		
219350-10-5	CORNING INC		02/06/2014	J.P. Morgan Securities	50.000	905		
22160K-10-5	COSTCO WHSL CORP NEW		02/06/2014	J.P. Morgan Securities	15.000	1,714		
22822V-10-1	CROWN CASTLE INTL CORP NEW COM		12/15/2014	VARIOUS	416.000	31,500		
126408-10-3	CSX CORP		02/06/2014	J.P. Morgan Securities	35.000	946		
231021-10-6	CUMMINS INC		02/06/2014	J.P. Morgan Securities	6.000	785		
231561-10-1	CURTISS WRIGHT CORP		02/07/2014	Citation Group	709.000	42,018		
126650-10-0	CVS CAREMARK CORP		02/06/2014	J.P. Morgan Securities	40.000	2,645		
232820-10-0	CYTEC INDS INC		02/07/2014	Citation Group	531.000	48,115		
23331A-10-9	D R HORTON INC COM		02/06/2014	J.P. Morgan Securities	10.000	236		
235851-10-2	DANAHER CORP DEL COM		12/17/2014	VARIOUS	50.000	3,993		
237194-10-5	DARDEN RESTAURANTS INC		02/06/2014	J.P. Morgan Securities	4.000	191		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		02/06/2014	J.P. Morgan Securities	6.000	383		
244199-10-5	DEERE & CO		02/06/2014	J.P. Morgan Securities	13.000	1,111		
247361-70-2	DELTA AIR LINES INC DEL		02/06/2014	J.P. Morgan Securities	29.000	896		
247916-20-8	DENBURY RES INC		02/06/2014	J.P. Morgan Securities	13.000	208		
249030-10-7	DENTSPLY INTERNATIONAL INC		02/06/2014	J.P. Morgan Securities	5.000	227		
25179M-10-3	DEVON ENERGY CORP NEW		02/06/2014	J.P. Morgan Securities	13.000	786		
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		02/06/2014	J.P. Morgan Securities	2.000	95		
25490A-30-9	DIRECTV		02/06/2014	J.P. Morgan Securities	17.000	1,193		
254709-10-8	DISCOVER FINANCIAL SERVICES		02/06/2014	J.P. Morgan Securities	16.000	864		
25470F-10-4	DISCOVERY COMMUNICATNS NEW		02/06/2014	J.P. Morgan Securities	8.000	656		
25470F-30-2	DISCOVERY COMMUNICATNS NEW		08/07/2014	SPIN OFF	515.000	18,844		
254687-10-6	DISNEY WALT CO		02/06/2014	J.P. Morgan Securities	56.000	4,232		
256677-10-5	DOLLAR GEN CORP NEW		02/06/2014	J.P. Morgan Securities	10.000	573		
256746-10-8	DOLLAR TREE INC		02/06/2014	J.P. Morgan Securities	7.000	356		
25746U-10-9	DOMINION RES INC VA NEW		02/06/2014	J.P. Morgan Securities	20.000	1,319		
260003-10-8	DOVER CORP		02/06/2014	J.P. Morgan Securities	6.000	496		
260543-10-3	DOW CHEM CO		02/06/2014	J.P. Morgan Securities	41.000	1,870		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		02/06/2014	J.P. Morgan Securities	7.000	335		
233331-10-7	DTE ENERGY CO		02/06/2014	J.P. Morgan Securities	6.000	406		
263534-10-9	DU PONT E I DE NEMOURS & CO		12/17/2014	VARIOUS	109.000	7,433		
26441C-20-4	DUKE ENERGY CORP NEW		03/21/2014	J.P. Morgan Securities	97.000	6,724		
26483E-10-0	DUN & BRADSTREET CORP DEL NEW		02/06/2014	J.P. Morgan Securities	1.000	97		
269246-40-1	E TRADE FINANCIAL CORP		02/06/2014	J.P. Morgan Securities	10.000	198		
277432-10-0	EASTMAN CHEMICAL CO		02/06/2014	J.P. Morgan Securities	5.000	391		
278642-10-3	EBAY INC		02/06/2014	J.P. Morgan Securities	39.000	2,121		
278865-10-0	ECOLAB INC		02/06/2014	J.P. Morgan Securities	9.000	899		
281020-10-7	EDISON INTL COM		02/06/2014	J.P. Morgan Securities	11.000	535		
28176E-10-8	EDWARDS LIFESCIENCES CORP		02/06/2014	J.P. Morgan Securities	4.000	266		
285512-10-9	ELECTRONIC ARTS INC		02/06/2014	J.P. Morgan Securities	10.000	265		
286082-10-2	ELECTRONICS FOR IMAGING INC		01/07/2014	Deutsche Morg Grenfell	4,681.000	179,250		
532457-10-8	ELI LILLY & CO		02/06/2014	J.P. Morgan Securities	34.000	1,793		
268648-10-2	EMC CORP		02/06/2014	J.P. Morgan Securities	70.000	1,692		
291011-10-4	EMERSON ELECTRIC CO		02/06/2014	J.P. Morgan Securities	24.000	1,535		
29364G-10-3	ENTERGY CORP NEW		02/06/2014	J.P. Morgan Securities	6.000	383		

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
26875P-10-1	EOG RESOURCES INC		02/06/2014	J.P. Morgan Securities	9.000	1,559		
26884L-10-9	EQT CORP		02/06/2014	J.P. Morgan Securities	5.000	471		
294429-10-5	EQUIFAX INC COM		02/06/2014	J.P. Morgan Securities	4.000	281		
29476L-10-7	EQUITY RESIDENTIAL		09/19/2014	VARIOUS	103.000	6,321		
297178-10-5	ESSEX PPTY TR INC		04/03/2014	Credit Suisse First Bosto	136.000	22,918		
518439-10-4	ESTEE LAUDER COMPANIES CL A		02/06/2014	J.P. Morgan Securities	9.000	601		
298736-10-9	EURONET WORLDWIDE INC		12/12/2014	Morgan Stanley	3,300.000	185,495		
30161N-10-1	EXELON CORP		02/06/2014	J.P. Morgan Securities	29.000	856		
30212P-30-3	EXPEDIA INC DEL NEW CLASS		02/06/2014	J.P. Morgan Securities	4.000	261		
302130-10-9	EXPEDITORS INTL WASH INC		02/06/2014	J.P. Morgan Securities	7.000	281		
30219G-10-8	EXPRESS SCRIPTS HLDG CO		02/06/2014	J.P. Morgan Securities	28.000	2,072		
30231G-10-2	EXXON MOBIL CORP		03/21/2014	J.P. Morgan Securities	308.000	28,397		
302491-30-3	F M C CORP		02/06/2014	J.P. Morgan Securities	5.000	358		
315616-10-2	F5 NETWORKS INC		02/06/2014	J.P. Morgan Securities	3.000	318		
30303M-10-2	FACEBOOK INC		12/17/2014	VARIOUS	1,168.000	85,822		
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL		08/18/2014	J.P. Morgan Securities	22,285.000	346,084		
307000-10-9	FAMILY DOLLAR STORES INC		02/06/2014	J.P. Morgan Securities	3.000	187		
311900-10-4	FASTENAL CO		02/06/2014	J.P. Morgan Securities	9.000	399		
31428X-10-6	FEDEX CORPORATION		02/06/2014	J.P. Morgan Securities	10.000	1,309		
31430F-10-1	FELCOR LODGING TR INC		11/21/2014	BNY Convergex	14,415.000	149,177		
31620M-10-6	FIDELITY NATL INFORMATION SVCS		02/06/2014	J.P. Morgan Securities	10.000	525		
316394-10-5	FIDELITY SOUTHERN CORP NEW		12/12/2014	Morgan Stanley	11,800.000	186,034		
316773-10-0	FIFTH THIRD BANCORP		02/06/2014	J.P. Morgan Securities	30.000	633		
336433-10-7	FIRST SOLAR INC		02/06/2014	J.P. Morgan Securities	2.000	96		
337932-10-7	FIRSTENERGY CORP		02/06/2014	J.P. Morgan Securities	14.000	427		
337738-10-8	FISERV INC		02/06/2014	J.P. Morgan Securities	9.000	494		
302445-10-1	FLIR SYS INC		02/06/2014	J.P. Morgan Securities	5.000	161		
34354P-10-5	FLOWSERVE CORP		02/06/2014	J.P. Morgan Securities	5.000	360		
343412-10-2	FLUOR CORP NEW		02/06/2014	J.P. Morgan Securities	6.000	456		
30249U-10-1	FMC TECHNOLOGIES INC		02/06/2014	J.P. Morgan Securities	8.000	400		
345370-86-0	FORD MOTOR CO		12/17/2014	VARIOUS	320.000	4,680		
34988V-10-6	FOSSIL GROUP INC		02/06/2014	J.P. Morgan Securities	2.000	230		
354613-10-1	FRANKLIN RESOURCES INC		02/06/2014	J.P. Morgan Securities	14.000	717		
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC		02/06/2014	J.P. Morgan Securities	35.000	1,104		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		02/06/2014	J.P. Morgan Securities	34.000	155		
36467W-10-9	GAMESTOP CORP NEW		02/06/2014	J.P. Morgan Securities	4.000	141		
364730-10-1	GANNETT INC		02/06/2014	J.P. Morgan Securities	8.000	221		
364760-10-8	GAP INC		02/06/2014	J.P. Morgan Securities	9.000	357		
369550-10-8	GENERAL DYNAMICS CORP		02/06/2014	J.P. Morgan Securities	11.000	1,114		
369604-10-3	GENERAL ELECTRIC CO		02/06/2014	J.P. Morgan Securities	345.000	8,611		
370023-10-3	GENERAL GROWTH PPTYS INC NEW		09/19/2014	VARIOUS	198.000	4,667		
370334-10-4	GENERAL MILLS INC		02/06/2014	J.P. Morgan Securities	22.000	1,049		
37045V-10-0	GENERAL MTRS CO		12/17/2014	VARIOUS	528.000	18,824		
372460-10-5	GENUINE PARTS CO		02/06/2014	J.P. Morgan Securities	5.000	403		
37247D-10-6	GENWORTH FINL INC		02/06/2014	J.P. Morgan Securities	17.000	258		
375558-10-3	GILEAD SCIENCES INC		12/17/2014	VARIOUS	187.000	15,529		
38141G-10-4	GOLDMAN SACHS GROUP INC		02/06/2014	J.P. Morgan Securities	14.000	2,265		
382550-10-1	GOODYEAR TIRE & RUBBER CO		02/06/2014	J.P. Morgan Securities	8.000	186		
38259P-50-8	GOOGLE INC		12/17/2014	VARIOUS	39.000	33,076		
38259P-70-6	GOOGLE INC CL C		12/17/2014	VARIOUS	647.000	258,729		
384637-10-4	GRAHAM HLDGS CO COM		09/09/2014	Barclays Capital Le	444.000	313,242		

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
384802-10-4	GRAINGER W W INC		02/06/2014	J.P. Morgan Securities	2.000	468		
388689-10-1	GRAPHIC PACKAGING HLDG CO		05/09/2014	J.P. Morgan Securities	31,858.000	332,652		
391164-10-0	GREAT PLAINS ENERGY INC		04/29/2014	Barclays Capital Le	7,382.000	198,520		
406216-10-1	HALLIBURTON CO		02/06/2014	J.P. Morgan Securities	29.000	1,472		
412822-10-8	HARLEY DAVIDSON INC		02/06/2014	J.P. Morgan Securities	8.000	516		
413086-10-9	HARMAN INTL INDS INC		02/06/2014	J.P. Morgan Securities	2.000	206		
413875-10-5	HARRIS CORP DEL		02/06/2014	J.P. Morgan Securities	4.000	276		
416515-10-4	HARTFORD FINL SVCS GROUP INC		02/06/2014	J.P. Morgan Securities	15.000	510		
418056-10-7	HASBRO INC		02/06/2014	J.P. Morgan Securities	4.000	199		
40414L-10-9	HCP INC COM		02/06/2014	J.P. Morgan Securities	15.000	572		
42217K-10-6	HEALTH CARE REIT INC		09/19/2014	VARIOUS	111.000	6,981		
423452-10-1	HELMERICH & PAYNE INC COM		02/06/2014	J.P. Morgan Securities	4.000	348		
427866-10-8	HERSHEY COMPANY		02/06/2014	J.P. Morgan Securities	5.000	503		
42809H-10-7	HESS CORP		02/06/2014	J.P. Morgan Securities	10.000	763		
428236-10-3	HEWLETT PACKARD CO		09/19/2014	VARIOUS	276.000	9,617		
431571-10-8	HILLENBRAND INC		08/18/2014	J.P. Morgan Securities	10,731.000	351,493		
437076-10-2	HOME DEPOT INC		12/17/2014	VARIOUS	78.000	6,625		
438516-10-6	HONEYWELL INTL INC		02/06/2014	J.P. Morgan Securities	27.000	2,461		
440452-10-0	HORMEL FOODS CORP		02/06/2014	J.P. Morgan Securities	5.000	217		
441060-10-0	HOSPIRA INC		02/06/2014	J.P. Morgan Securities	6.000	255		
44107P-10-4	HOST HOTELS & RESORTS INC		02/06/2014	J.P. Morgan Securities	25.000	459		
443683-10-7	HUDSON CITY BANCORP		02/06/2014	J.P. Morgan Securities	16.000	146		
444859-10-2	HUMANA INC		02/06/2014	J.P. Morgan Securities	5.000	483		
446150-10-4	HUNTINGTON BANCSHARES INC COM		02/06/2014	J.P. Morgan Securities	28.000	253		
448579-10-2	HYATT HOTELS CORP		05/09/2014	J.P. Morgan Securities	4,132.000	235,491		
45167R-10-4	IDEX CORP		05/09/2014	J.P. Morgan Securities	3,165.000	236,883		
45169U-10-5	IGATE CORP COM		10/23/2014	VARIOUS	3,154.000	105,303		
452308-10-9	ILLINOIS TOOL WKS INC		02/06/2014	J.P. Morgan Securities	14.000	1,094		
457030-10-4	INGLES MKTS INC		10/24/2014	VARIOUS	7,020.000	175,708		
45822P-10-5	INTEGRYS ENERGY GROUP INC		02/06/2014	J.P. Morgan Securities	3.000	158		
458140-10-0	INTEL CORP		09/19/2014	VARIOUS	353.000	10,465		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP COM		02/06/2014	J.P. Morgan Securities	4.000	842		
459200-10-1	INTERNATIONAL BUSINESS MACHINES		02/06/2014	J.P. Morgan Securities	35.000	6,114		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES		02/06/2014	J.P. Morgan Securities	3.000	258		
460146-10-3	INTERNATIONAL PAPER CO		02/06/2014	J.P. Morgan Securities	15.000	705		
460690-10-0	INTERPUBLIC GROUP COS INC		02/06/2014	J.P. Morgan Securities	14.000	234		
461202-10-3	INTUIT		02/06/2014	J.P. Morgan Securities	10.000	710		
46120E-60-2	INTUITIVE SURGICAL INC		02/06/2014	J.P. Morgan Securities	1.000	415		
46146L-10-1	INVESTORS BANCORP INC NEW		05/08/2014	EXCHANGE OFFER	14,680.350	72,711		
462846-10-6	IRON MOUNTAIN INC		02/06/2014	J.P. Morgan Securities	6.000	162		
469814-10-7	JACOB ENGR GROUP INC DEL COM		02/06/2014	J.P. Morgan Securities	4.000	236		
471109-10-8	JARDEN CORP COM		02/21/2014	OPPENHEIMER & CO. INC	1,802.000	111,647		
478160-10-4	JOHNSON & JOHNSON		12/17/2014	VARIOUS	253.000	24,266		
478366-10-7	JOHNSON CTLS INC		02/06/2014	J.P. Morgan Securities	23.000	1,052		
481165-10-8	JOY GLOBAL INC COM		02/06/2014	J.P. Morgan Securities	4.000	215		
46625H-10-0	JPMORGAN CHASE & CO		12/17/2014	VARIOUS	444.000	26,440		
48203R-10-4	JUNIPER NETWORKS INC		02/06/2014	J.P. Morgan Securities	17.000	459		
485170-30-2	KANSAS CITY SOUTHERN		02/06/2014	J.P. Morgan Securities	4.000	405		
48238T-10-9	KAR AUCTION SVCS INC		07/10/2014	VARIOUS	11,773.000	370,954		
487836-10-8	KELLOGG CO		02/06/2014	J.P. Morgan Securities	9.000	520		
49271M-10-0	KEURIG GREEN MTN INC		03/21/2014	J.P. Morgan Securities	288.000	32,259		

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SCHEDULE D - PART 3

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

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
493267-10-8	KEYCORP NEW		02/06/2014	J.P. Morgan Securities	31.000	392		
494368-10-3	KIMBERLY-CLARK CORP		02/06/2014	J.P. Morgan Securities	13.000	1,383		
49446R-10-9	KIMCO RLTY CORP		02/06/2014	J.P. Morgan Securities	14.000	291		
49456B-10-1	KINDER MORGAN INC DEL		12/17/2014	VARIOUS	1,370.000	54,519		
482480-10-0	KLA-TENCOR CORP		02/06/2014	J.P. Morgan Securities	6.000	371		
500255-10-4	KOHL'S CORP		02/06/2014	J.P. Morgan Securities	7.000	361		
50076Q-10-6	KRAFT FOODS GROUP INC		02/06/2014	J.P. Morgan Securities	20.000	1,033		
501044-10-1	KROGER CO		02/06/2014	J.P. Morgan Securities	18.000	662		
501797-10-4	L BRANDS INC		02/06/2014	J.P. Morgan Securities	8.000	432		
502424-10-4	L-3 COMMUNICATIONS HLDGS INC		02/06/2014	J.P. Morgan Securities	3.000	329		
50540R-40-9	LABORATORY CORP AMER HLDGS		02/06/2014	J.P. Morgan Securities	3.000	271		
512807-10-8	LAM RESEARCH CORP		02/06/2014	J.P. Morgan Securities	6.000	306		
524901-10-5	LEGG MASON INC		02/06/2014	J.P. Morgan Securities	4.000	165		
524660-10-7	LEGGETT & PLATT INC		02/06/2014	J.P. Morgan Securities	5.000	150		
526057-10-4	LENNAR CORP		02/06/2014	J.P. Morgan Securities	6.000	250		
527288-10-4	LEUCADIA NATL CORP		02/06/2014	J.P. Morgan Securities	11.000	297		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		12/17/2014	Citation Group	352.000	16,878		
534187-10-9	LINCOLN NATL CORP IND COM		02/06/2014	J.P. Morgan Securities	9.000	433		
535678-10-6	LINEAR TECHNOLOGY CORP		02/06/2014	J.P. Morgan Securities	8.000	350		
538034-10-9	LIVE NATION ENTERTAINMENT INC		07/10/2014	J.P. Morgan Securities	14,461.000	356,104		
539830-10-9	LOCKHEED MARTIN CORP		02/06/2014	J.P. Morgan Securities	9.000	1,366		
540424-10-8	LOEWS CORP		02/06/2014	J.P. Morgan Securities	10.000	448		
544147-10-1	LORILLARD INC		02/06/2014	J.P. Morgan Securities	13.000	629		
548661-10-7	LOWE'S COS INC		02/06/2014	J.P. Morgan Securities	36.000	1,677		
55261F-10-4	M & T BK CORP		02/06/2014	J.P. Morgan Securities	4.000	450		
554382-10-1	MACERICH CO		02/06/2014	J.P. Morgan Securities	5.000	292		
55616P-10-4	MACYS INC		02/06/2014	J.P. Morgan Securities	13.000	683		
565849-10-6	MARATHON OIL CORP		02/06/2014	J.P. Morgan Securities	24.000	764		
56585A-10-2	MARATHON PETE CORP		02/06/2014	J.P. Morgan Securities	11.000	917		
571903-20-2	MARRIOTT INTL INC NEW		02/06/2014	J.P. Morgan Securities	8.000	390		
571748-10-2	MARSH & MCLENNAN COS INC		02/06/2014	J.P. Morgan Securities	19.000	844		
573284-10-6	MARTIN MARIETTA MATLS INC		09/19/2014	Deutsche Morg Grenfell	141.000	18,110		
574599-10-6	MASCO CORP		02/06/2014	J.P. Morgan Securities	12.000	257		
57636Q-10-4	MASTERCARD INC CL A		02/06/2014	J.P. Morgan Securities	35.000	2,622		
577081-10-2	MATTEL INC		02/06/2014	J.P. Morgan Securities	12.000	441		
579780-20-6	MCCORMICK & CO INC		02/06/2014	J.P. Morgan Securities	4.000	252		
580135-10-1	MCDONALD'S CORP		03/21/2014	J.P. Morgan Securities	87.000	8,289		
580645-10-9	MCGRAW HILL FINL INC		02/06/2014	J.P. Morgan Securities	9.000	696		
58155Q-10-3	MCKESSON CORP		02/06/2014	J.P. Morgan Securities	8.000	1,379		
582839-10-6	MEAD JOHNSON NUTRITION CO		02/06/2014	J.P. Morgan Securities	7.000	532		
583334-10-7	MEADWESTVACO CORP		02/06/2014	J.P. Morgan Securities	6.000	207		
585055-10-6	MEDTRONIC INC		02/06/2014	J.P. Morgan Securities	34.000	1,862		
58933Y-10-5	MERCK & CO INC NEW		03/21/2014	J.P. Morgan Securities	296.000	16,094		
59156R-10-8	METLIFE INC		12/17/2014	VARIOUS	117.000	5,939		
595017-10-4	MICROCHIP TECHNOLOGY INC		02/06/2014	J.P. Morgan Securities	7.000	306		
595112-10-3	MICRON TECHNOLOGY INC		12/17/2014	VARIOUS	117.000	3,619		
595137-10-0	MICROSEMI CORP		06/11/2014	Morgan Stanley	10,305.000	274,319		
594918-10-4	MICROSOFT CORP		12/17/2014	VARIOUS	3,090.000	143,676		
608190-10-4	MOHAWK INDS INC		02/06/2014	J.P. Morgan Securities	2.000	291		
60871R-20-9	MOLSON COORS BREWING CO		02/06/2014	J.P. Morgan Securities	5.000	258		
609207-10-5	MONDELEZ INTL INC		02/06/2014	J.P. Morgan Securities	60.000	1,963		

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

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
61166W-10-1	MONSANTO CO		02/06/2014	J.P. Morgan Securities	18.000	1,949		
611740-10-1	MONSTER BEVERAGE CORP		02/06/2014	J.P. Morgan Securities	5.000	340		
G62185-10-6	MONTPELIER RE HOLDINGS LTD		10/23/2014	VARIOUS	5,732.000	186,748		
615369-10-5	MOODYS CORP		02/06/2014	J.P. Morgan Securities	7.000	537		
617446-44-8	MORGAN STANLEY		09/19/2014	VARIOUS	330.000	11,519		
61945C-10-3	MOSAIC CO		02/06/2014	J.P. Morgan Securities	12.000	555		
620076-30-7	MOTOROLA SOLUTIONS INC		02/06/2014	J.P. Morgan Securities	8.000	507		
55354G-10-0	MSCI INC		01/07/2014	Deutsche Morg Grenfell	1,667.000	72,612		
626717-10-2	MURPHY OIL CORP		02/06/2014	J.P. Morgan Securities	6.000	335		
628530-10-7	MYLAN INC		02/06/2014	J.P. Morgan Securities	13.000	566		
631103-10-8	NASDAQ OMX GROUP INC		02/06/2014	J.P. Morgan Securities	4.000	151		
63633D-10-4	NATIONAL HEALTH INVS INC		07/10/2014	J.P. Morgan Securities	3,653.000	227,147		
637071-10-1	NATIONAL OILWELL VARCO INC		02/06/2014	J.P. Morgan Securities	15.000	1,111		
63938C-10-8	NAVIENT CORP COM		05/01/2014	VARIOUS	972.000	14,452		
64110D-10-4	NETAPP INC		02/06/2014	J.P. Morgan Securities	12.000	501		
64110L-10-6	NETFLIX INC		09/19/2014	VARIOUS	14.000	6,306		
651229-10-6	NEWELL RUBBERMAID INC		02/06/2014	J.P. Morgan Securities	10.000	305		
651290-10-8	NEWFIELD EXPL CO COM		02/06/2014	J.P. Morgan Securities	5.000	120		
651639-10-6	NEWMONT MINING CORP		02/06/2014	J.P. Morgan Securities	17.000	357		
65249B-10-9	NEWS CORP NEW		02/06/2014	J.P. Morgan Securities	17.000	273		
65339F-10-1	NEXTERA ENERGY INC COM		03/21/2014	J.P. Morgan Securities	64.000	5,986		
654106-10-3	NIKE INC		02/06/2014	J.P. Morgan Securities	25.000	1,788		
65473P-10-5	NISOURCE INC		02/06/2014	J.P. Morgan Securities	11.000	371		
655044-10-5	NOBLE ENERGY INC		02/06/2014	J.P. Morgan Securities	12.000	751		
655664-10-0	NORDSTROM INC		02/06/2014	J.P. Morgan Securities	5.000	294		
655844-10-8	NORFOLK SOUTHERN CORP		02/06/2014	J.P. Morgan Securities	11.000	1,029		
664397-10-6	NORTHEAST UTILS		02/06/2014	J.P. Morgan Securities	11.000	472		
665859-10-4	NORTHERN TRUST CORP		02/06/2014	J.P. Morgan Securities	8.000	478		
666807-10-2	NORTHROP GRUMMAN CORP		02/06/2014	J.P. Morgan Securities	8.000	898		
629377-50-8	NRG ENERGY INC		02/06/2014	J.P. Morgan Securities	11.000	304		
670346-10-5	NUCOR CORP		02/06/2014	J.P. Morgan Securities	11.000	532		
67066G-10-4	NVIDIA CORP		02/06/2014	J.P. Morgan Securities	20.000	313		
67103H-10-7	O'REILLY AUTOMOTIVE INC		02/06/2014	J.P. Morgan Securities	4.000	587		
674599-10-5	OCCIDENTAL PETE CORP DEL		03/21/2014	J.P. Morgan Securities	114.000	10,574		
681919-10-6	OMNICOM GROUP INC		02/06/2014	J.P. Morgan Securities	9.000	660		
682680-10-3	ONEOK INC NEW		02/06/2014	J.P. Morgan Securities	7.000	413		
68389X-10-5	ORACLE CORP		02/06/2014	J.P. Morgan Securities	119.000	4,371		
690768-40-3	OWENS ILL INC		02/06/2014	J.P. Morgan Securities	6.000	190		
693718-10-8	PACCAR INC		02/06/2014	J.P. Morgan Securities	12.000	704		
695156-10-9	PACKAGING CORP AMER COM		03/06/2014	J.P. Morgan Securities	1,392.000	103,473		
696429-30-7	PALL CORP		02/06/2014	J.P. Morgan Securities	4.000	322		
697435-10-5	PALO ALTO NETWORKS INC		02/07/2014	Credit Suisse First Bosto	3,396.000	226,923		
699462-10-7	PAREXEL INTL CORP		11/11/2014	Instinet	3,746.000	205,701		
701094-10-4	PARKER HANNIFIN CORP		02/06/2014	J.P. Morgan Securities	5.000	571		
703395-10-3	PATTERSON COS INC		02/06/2014	J.P. Morgan Securities	3.000	119		
704326-10-7	PAYCHEX INC		02/06/2014	J.P. Morgan Securities	11.000	451		
712704-10-5	PEOPLES UNITED FINANCIAL INC		02/06/2014	J.P. Morgan Securities	11.000	153		
713291-10-2	PEPCO HOLDINGS INC		02/06/2014	J.P. Morgan Securities	8.000	154		
713448-10-8	PEPSICO INC		12/17/2014	VARIOUS	88.000	7,503		
714046-10-9	PERKINELMER INC		02/06/2014	J.P. Morgan Securities	4.000	171		
716768-10-6	PET SMART INC		02/06/2014	J.P. Morgan Securities	4.000	258		

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
717081-10-3	PFIZER INC		12/17/2014	VARIOUS	352.000	10,896		
69331C-10-8	PG&E CORP		09/19/2014	VARIOUS	105.000	4,747		
718172-10-9	PHILIP MORRIS INTL INC		02/06/2014	J.P. Morgan Securities	54.000	4,218		
718546-10-4	PHILLIPS 66 COM		02/06/2014	J.P. Morgan Securities	21.000	1,540		
718549-20-7	PHILLIPS 66 PARTNERS LP		02/07/2014	Credit Suisse First Bosto	7,159.000	280,616		
723484-10-1	PINNACLE WEST CAP CORP		02/06/2014	J.P. Morgan Securities	4.000	208		
723787-10-7	PIONEER NAT RES CO		06/20/2014	J.P. Morgan Securities	26.000	5,779		
724479-10-0	PITNEY BOWES INC		02/06/2014	J.P. Morgan Securities	7.000	176		
729251-10-8	PLUM CREEK TIMBER CO INC		02/06/2014	J.P. Morgan Securities	6.000	257		
693475-10-5	PNC FINL SVCS GROUP INC		02/06/2014	J.P. Morgan Securities	18.000	1,437		
69349H-10-7	PNM RES INC		02/07/2014	Citation Group	1,860.000	45,177		
693506-10-7	PPG INDS INC		02/06/2014	J.P. Morgan Securities	5.000	895		
69351T-10-6	PPL CORP		02/06/2014	J.P. Morgan Securities	21.000	636		
74005P-10-4	PRAXAIR INC		02/06/2014	J.P. Morgan Securities	10.000	1,243		
740189-10-5	PRECISION CASTPARTS CORP		02/06/2014	J.P. Morgan Securities	5.000	1,270		
74144T-10-8	PRICE T ROWE GROUP INC		02/06/2014	J.P. Morgan Securities	9.000	697		
741503-40-3	PRICELINE.COM INC		12/17/2014	VARIOUS	6.000	6,578		
74251V-10-2	PRINCIPAL FINL GROUP INC		02/06/2014	J.P. Morgan Securities	9.000	385		
742718-10-9	PROCTER & GAMBLE CO		03/21/2014	J.P. Morgan Securities	297.000	23,043		
743315-10-3	PROGRESSIVE CORP OHIO		02/06/2014	J.P. Morgan Securities	19.000	435		
74340W-10-3	PROLOGIS INC		02/06/2014	J.P. Morgan Securities	17.000	673		
744320-10-2	PRUDENTIAL FINL INC		02/06/2014	J.P. Morgan Securities	16.000	1,316		
74460D-10-9	PUBLIC STORAGE COM		02/06/2014	J.P. Morgan Securities	5.000	792		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		02/06/2014	J.P. Morgan Securities	17.000	571		
745867-10-1	PULTE GROUP INC		12/12/2014	VARIOUS	9,012.000	185,517		
693656-10-0	PVH CORP		02/06/2014	J.P. Morgan Securities	3.000	362		
74733V-10-0	QEP RES INC		02/06/2014	J.P. Morgan Securities	6.000	185		
747525-10-3	QUALCOMM INC		09/19/2014	VARIOUS	132.000	9,841		
74762E-10-2	QUANTA SVCS INC		02/06/2014	J.P. Morgan Securities	7.000	215		
74834L-10-0	QUEST DIAGNOSTICS INC		02/06/2014	J.P. Morgan Securities	5.000	255		
751212-10-1	RALPH LAUREN CORP		02/06/2014	J.P. Morgan Securities	2.000	304		
75281A-10-9	RANGE RES CORP		02/06/2014	J.P. Morgan Securities	6.000	504		
754730-10-9	RAYMOND JAMES FINANCIAL INC		01/07/2014	Deutsche Morg Grenfell	1,558.000	82,152		
755111-50-7	RAYTHEON CO		02/06/2014	J.P. Morgan Securities	11.000	1,030		
756577-10-2	RED HAT INC		02/06/2014	J.P. Morgan Securities	6.000	333		
75886F-10-7	REGENERON PHARMACEUTICALS		12/17/2014	VARIOUS	10.000	3,738		
7591EP-10-0	REGIONS FINL CORP NEW		02/06/2014	J.P. Morgan Securities	47.000	483		
760759-10-0	REPUBLIC SVCS INC		02/06/2014	J.P. Morgan Securities	9.000	287		
76169B-10-2	REXNORD CORP NEW		06/11/2014	VARIOUS	10,763.000	311,216		
761713-10-6	REYNOLDS AMERICAN INC		02/06/2014	J.P. Morgan Securities	11.000	526		
770323-10-3	ROBERT HALF INTL INC		02/06/2014	J.P. Morgan Securities	5.000	200		
773903-10-9	ROCKWELL AUTOMATION INC		02/06/2014	J.P. Morgan Securities	5.000	553		
774341-10-1	ROCKWELL COLLINS INC		02/06/2014	J.P. Morgan Securities	5.000	381		
776696-10-6	ROPER INDUSTRIES INC		02/06/2014	J.P. Morgan Securities	3.000	398		
778296-10-3	ROSS STORES INC		02/06/2014	J.P. Morgan Securities	7.000	485		
783549-10-8	RYDER SYS INC		02/06/2014	J.P. Morgan Securities	2.000	141		
786514-20-8	SAFEWAY INC		02/06/2014	J.P. Morgan Securities	8.000	247		
790849-10-3	SAINT JUDE MEDICAL INC		02/06/2014	J.P. Morgan Securities	10.000	605		
79466L-30-2	SALESFORCE COM INC		09/19/2014	VARIOUS	140.000	8,221		
79546E-10-4	SALLY BEAUTY HLDGS INC		10/23/2014	VARIOUS	7,179.000	209,696		
80004C-10-1	SANDISK CORP		02/06/2014	J.P. Morgan Securities	8.000	562		
(continues)								

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
80589M-10-2	SCANA CORP NEW		02/06/2014	J.P. Morgan Securities	5.000	232		
806857-10-8	SCHLUMBERGER LTD		02/06/2014	J.P. Morgan Securities	45.000	3,983		
808513-10-5	SCHWAB CHARLES CORP NEW		12/17/2014	VARIOUS	136.000	3,786		
811065-10-1	SCRIPPS NETWORKS INTERACTIVE		02/06/2014	J.P. Morgan Securities	4.000	298		
81211K-10-0	SEALED AIR CORP NEW COM		02/06/2014	J.P. Morgan Securities	7.000	209		
816851-10-9	SEMPRA ENERGY		02/06/2014	J.P. Morgan Securities	8.000	730		
824348-10-6	SHERWIN WILLIAMS CO		02/06/2014	J.P. Morgan Securities	3.000	538		
826552-10-1	SIGMA ALDRICH CORP		02/06/2014	J.P. Morgan Securities	4.000	364		
82735Q-10-2	SILVER BAY RLTY TR CORP		10/23/2014	VARIOUS	12,520.000	210,466		
828806-10-9	SIMON PROPERTY GROUP INC		03/21/2014	J.P. Morgan Securities	39.000	6,225		
83088M-10-2	SKYWORKS SOLUTIONS INC		02/07/2014	Citation Group	1,935.000	59,077		
832696-40-5	SMUCKER J M CO		02/06/2014	J.P. Morgan Securities	4.000	374		
833034-10-1	SNAP ON INC COM		02/06/2014	J.P. Morgan Securities	2.000	210		
842587-10-7	SOUTHERN CO		03/21/2014	J.P. Morgan Securities	133.000	5,649		
844741-10-8	SOUTHWEST AIRLS CO		02/06/2014	J.P. Morgan Securities	24.000	503		
845467-10-9	SOUTHWESTERN ENERGY CO		02/06/2014	J.P. Morgan Securities	12.000	510		
847560-10-9	SPECTRA ENERGY CORP		02/06/2014	J.P. Morgan Securities	23.000	841		
849343-10-8	SPRAGUE RES LP		11/24/2014	VARIOUS	6,533.000	149,045		
854502-10-1	STANLEY BLACK & DECKER INC		02/06/2014	J.P. Morgan Securities	5.000	382		
855030-10-2	STAPLES INC		02/06/2014	J.P. Morgan Securities	22.000	292		
855244-10-9	STARBUCKS CORP		12/17/2014	VARIOUS	69.000	5,349		
85590A-40-1	STARWOOD HOTELS & RESORTS		02/06/2014	J.P. Morgan Securities	7.000	525		
857477-10-3	STATE STREET CORP		02/06/2014	J.P. Morgan Securities	15.000	989		
858912-10-8	STERICYCLE INC		02/06/2014	J.P. Morgan Securities	3.000	344		
863667-10-1	STRYKER CORP		02/06/2014	J.P. Morgan Securities	10.000	782		
867914-10-3	SUNTRUST BANKS INC		02/06/2014	J.P. Morgan Securities	18.000	679		
871503-10-8	SYMANTEC CORP		02/06/2014	J.P. Morgan Securities	24.000	492		
87151Q-10-6	SYMETRA FINANCIAL CORP		04/29/2014	Barclays Capital Le	9,869.000	203,366		
871829-10-7	SYSCO CORP		02/06/2014	J.P. Morgan Securities	20.000	706		
87612E-10-6	TARGET CORP		02/06/2014	J.P. Morgan Securities	21.000	1,173		
872375-10-0	TECO ENERGY CORP		02/06/2014	J.P. Morgan Securities	7.000	114		
879369-10-6	TELEFLEX INC		04/24/2014	Investment Technology Gro	2,841.000	289,098		
88033G-40-7	TENET HEALTHCARE CORP		02/06/2014	J.P. Morgan Securities	3.000	134		
88076W-10-3	TERADATA CORP DEL		02/06/2014	J.P. Morgan Securities	6.000	246		
88146M-10-1	TERRENO RLTY CORP		10/23/2014	VARIOUS	10,261.000	211,278		
881609-10-1	TESORO CORP		10/23/2014	VARIOUS	2,619.000	171,676		
882508-10-4	TEXAS INSTRS INC		02/06/2014	J.P. Morgan Securities	37.000	1,526		
883203-10-1	TEXTRON INC		02/06/2014	J.P. Morgan Securities	10.000	353		
00101J-10-6	THE ADT CORPORATION		02/06/2014	J.P. Morgan Securities	7.000	210		
89417E-10-9	THE TRAVELERS COS INC		02/06/2014	J.P. Morgan Securities	13.000	1,049		
883556-10-2	THERMO FISHER SCIENTIFIC INC		02/14/2014	VARIOUS	95.000	11,587		
886547-10-8	TIFFANY & CO		06/20/2014	J.P. Morgan Securities	46.000	4,531		
88732J-20-7	TIME WARNER CABLE INC		02/06/2014	J.P. Morgan Securities	10.000	1,357		
887317-30-3	TIME WARNER INC		02/06/2014	J.P. Morgan Securities	31.000	1,962		
872540-10-9	TJX COS INC NEW		02/06/2014	J.P. Morgan Securities	24.000	1,426		
891027-10-4	TORCHMARK CORP		02/06/2014	J.P. Morgan Securities	3.000	222		
891906-10-9	TOTAL SYSTEM SERVICES INC		07/10/2014	J.P. Morgan Securities	7,072.000	224,670		
892356-10-6	TRACTOR SUPPLY CO		02/06/2014	VARIOUS	314.000	22,064		
894648-10-4	TRECORA RES COM		02/21/2014	OPPENHEIMER & CO. INC	9,765.000	119,770		
896945-20-1	TRIPADVISOR INC		02/06/2014	J.P. Morgan Securities	4.000	309		
90130A-10-1	TWENTY FIRST CENTY FOX INC		02/06/2014	J.P. Morgan Securities	67.000	2,155		

(continues)

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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
902494-10-3	TYSON FOODS INC		02/06/2014	J.P. Morgan Securities	9.000	321		
904311-10-7	UNDER ARMOUR INC		05/19/2014	J.P. Morgan Securities	362.000	17,099		
907818-10-8	UNION PAC CORP		02/06/2014	J.P. Morgan Securities	16.000	2,802		
91324P-10-2	UNITED HEALTH GROUP INC CORP		09/19/2014	VARIOUS	118.000	9,786		
911312-10-6	UNITED PARCEL SERVICE INC CL B		02/06/2014	J.P. Morgan Securities	24.000	2,274		
911363-10-9	UNITED RENTALS, INC		09/19/2014	Deutsche Morg Grenfell	214.000	24,976		
913017-10-9	UNITED TECHNOLOGIES CORP		09/19/2014	VARIOUS	84.000	9,140		
913903-10-0	UNIVERSAL HLTH SVCS INC		09/19/2014	Deutsche Morg Grenfell	206.000	23,472		
91529Y-10-6	UNUM GROUP		02/06/2014	J.P. Morgan Securities	9.000	294		
917047-10-2	URBAN OUTFITTERS INC		02/06/2014	J.P. Morgan Securities	4.000	142		
902973-30-4	US BANCORP		02/06/2014	J.P. Morgan Securities	62.000	2,469		
918204-10-8	V F CORP		02/06/2014	J.P. Morgan Securities	12.000	689		
91913Y-10-0	VALERO ENERGY CORP		02/06/2014	J.P. Morgan Securities	18.000	849		
92220P-10-5	VARIAN MED SYS INC		02/06/2014	J.P. Morgan Securities	4.000	316		
92240G-10-1	VECTREN CORP COM		08/18/2014	J.P. Morgan Securities	6,184.000	246,009		
92276F-10-0	VENTAS INC		02/06/2014	J.P. Morgan Securities	10.000	618		
92343E-10-2	VERISIGN INC		02/06/2014	J.P. Morgan Securities	5.000	277		
92343V-10-4	VERIZON COMMUNICATIONS INC		02/24/2014	VARIOUS	2,958.000	136,822		
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/17/2014	VARIOUS	37.000	3,869		
92553P-20-1	VIACOM INC CL B		02/06/2014	J.P. Morgan Securities	14.000	1,130		
92826C-83-9	VISA INC CL A		02/06/2014	J.P. Morgan Securities	17.000	3,723		
929042-10-9	VORNADO RLTY TR		02/06/2014	J.P. Morgan Securities	6.000	557		
929160-10-9	VULCAN MATLS CO		02/06/2014	J.P. Morgan Securities	4.000	263		
92927K-10-2	WABCO HLDGS INC		01/07/2014	Deutsche Morg Grenfell	1,025.000	96,418		
931142-10-3	WAL-MART STORES INC		02/06/2014	J.P. Morgan Securities	55.000	4,006		
931427-10-8	WALGREENS BOOTS ALLIANCE INC COM		12/15/2014	VARIOUS	1,136.000	83,428		
94106L-10-9	WASTE MGMT INC DEL		02/06/2014	J.P. Morgan Securities	15.000	631		
941848-10-3	WATERS CORP		02/06/2014	J.P. Morgan Securities	3.000	321		
949746-10-1	WELLS FARGO & CO		12/17/2014	VARIOUS	258.000	12,430		
958102-10-5	WESTERN DIGITAL CORP		02/06/2014	J.P. Morgan Securities	7.000	584		
959802-10-9	WESTERN UN CO		02/06/2014	J.P. Morgan Securities	19.000	291		
962166-10-4	WEYERHAEUSER CO		02/06/2014	J.P. Morgan Securities	20.000	590		
963320-10-6	WHIRLPOOL CORP		02/06/2014	J.P. Morgan Securities	3.000	401		
966837-10-6	WHOLE FOODS MARKET INC		02/06/2014	J.P. Morgan Securities	13.000	703		
969457-10-0	WILLIAMS COS INC DEL		02/06/2014	J.P. Morgan Securities	23.000	945		
97382A-10-1	WINDSTREAM HLDGS INC		02/06/2014	J.P. Morgan Securities	20.000	149		
976657-10-6	WISCONSIN ENERGY CORP		02/06/2014	J.P. Morgan Securities	8.000	335		
98310W-10-8	WYNDHAM WORLDWIDE CORP		02/06/2014	J.P. Morgan Securities	5.000	362		
983134-10-7	WYNN RESORTS LTD		02/06/2014	J.P. Morgan Securities	3.000	650		
98389B-10-0	XCEL ENERGY INC		02/06/2014	J.P. Morgan Securities	17.000	484		
984121-10-3	XEROX CORP		02/06/2014	J.P. Morgan Securities	39.000	404		
983919-10-1	XILINX INC		02/06/2014	J.P. Morgan Securities	9.000	409		
98419M-10-0	XYLEM INC		02/06/2014	J.P. Morgan Securities	6.000	219		
984332-10-6	YAHOO! INC		02/06/2014	J.P. Morgan Securities	32.000	1,160		
988498-10-1	YUM BRANDS INC		02/06/2014	J.P. Morgan Securities	15.000	1,068		
98956P-10-2	ZIMMER HOLDINGS INC		02/06/2014	J.P. Morgan Securities	6.000	555		
989701-10-7	ZIONS BANCORPORATION		02/06/2014	J.P. Morgan Securities	6.000	174		
98978V-10-3	ZOETIS INC		02/06/2014	J.P. Morgan Securities	17.000	511		
148887-10-2	CATAMARAN CORP	I	10/10/2014	J.P. Morgan Securities	2,000.000	82,769		
36191C-20-5	GSI GROUP INC CDA NEW	I	05/09/2014	J.P. Morgan Securities	19,178.000	237,661		
G1151C-10-1	ACCENTURE PLC CLASS A	R	02/06/2014	J.P. Morgan Securities	22.000	1,728		

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
H0023R-10-5	ACE LTD	R	02/06/2014	J.P. Morgan Securities	12.000	1,122		
G0083B-10-8	ACTAVIS PLC	R	09/19/2014	VARIOUS	211.960	47,165		
G0176J-10-9	ALLEGION PUB LTD CO	R	02/06/2014	J.P. Morgan Securities	3.000	148		
G0408V-10-2	AON PLC	R	02/06/2014	J.P. Morgan Securities	10.000	773		
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	R	05/09/2014	J.P. Morgan Securities	7,287.000	332,018		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	05/19/2014	J.P. Morgan Securities	562.000	38,607		
M20598-10-4	CAESARSTONE SDOT-YAM LTD	R	01/07/2014	Deutsche Morg Grenfell	3,418.000	177,755		
143658-30-0	CARNIVAL CORP	R	02/06/2014	J.P. Morgan Securities	15.000	602		
G2554F-11-3	COVIDIEN PLC	R	02/06/2014	J.P. Morgan Securities	16.000	1,065		
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	09/19/2014	VARIOUS	105.000	6,833		
G29183-10-3	EATON CORP PLC	R	02/06/2014	J.P. Morgan Securities	16.000	1,105		
G3157S-10-6	ENSCO PLC	R	02/06/2014	J.P. Morgan Securities	8.000	401		
H2906T-10-9	GARMIN LTD	R	02/06/2014	J.P. Morgan Securities	4.000	181		
G47791-10-1	INGERSOLL-RAND PLC	R	02/06/2014	J.P. Morgan Securities	9.000	523		
G491BT-10-8	INVESCO LTD	R	02/06/2014	J.P. Morgan Securities	15.000	491		
G54050-10-2	LAZARD LTD	R	03/06/2014	J.P. Morgan Securities	5,031.000	232,999		
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	02/06/2014	J.P. Morgan Securities	15.000	1,187		
G5785G-10-7	MALLINCKRODT PUB LTD CO	R	09/19/2014	Deutsche Morg Grenfell	253.000	22,474		
G60754-10-1	MICHAEL KORS HLDGS LTD	R	09/19/2014	VARIOUS	72.000	5,628		
G6359F-10-3	NABORS INDUSTRIES INC	R	02/06/2014	J.P. Morgan Securities	9.000	158		
N63218-10-6	NIELSEN HOLDINGS N V	R	09/19/2014	VARIOUS	145.000	6,528		
G65431-10-1	NOBLE CORP PLC	R	02/06/2014	J.P. Morgan Securities	9.000	275		
G6852T-10-5	PARTNERRE LTD COM	R	04/29/2014	Keefe Bruyette & Woods In	1,921.000	203,562		
G7S00T-10-4	PENTAIR LTD SHS	R	02/06/2014	J.P. Morgan Securities	7.000	525		
G97822-10-3	PERRIGO CO PLC	R	02/06/2014	J.P. Morgan Securities	5.000	733		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	R	12/05/2014	Citation Group	218.000	17,087		
G7945M-10-7	SEAGATE TECHNOLOGY PLC	R	02/06/2014	J.P. Morgan Securities	11.000	541		
H84989-10-4	TE CONNECTIVITY LTD	R	02/06/2014	J.P. Morgan Securities	14.000	779		
H8817H-10-0	TRANSOCEAN LTD REG SHS	R	02/06/2014	J.P. Morgan Securities	12.000	508		
G91442-10-6	TYCO INTL PLC SHS	R	02/06/2014	J.P. Morgan Securities	16.000	653		
G98290-10-2	XL GROUP PLC	R	02/06/2014	J.P. Morgan Securities	10.000	286		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						13,582,472		
Common Stocks - Mutual Funds								
69351J-10-8	PNC FDS INTL EQT FUND I		12/19/2014	REINVESTMENT	4,183.781	79,324		
9299999 - Subtotal - Common Stocks - Mutual Funds						79,324		
9799997 - Subtotal - Common Stocks - Part 3						13,661,796		
9799998 - Summary Item from Part 5 for Common Stocks						5,849,925		
9799999 - Subtotal - Common Stocks						19,511,721		
9899999 - Subtotal - Preferred and Common Stocks						19,511,721		
9999999 - TOTALS						39,599,987		27,501

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's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
3620AA-TY-4	GNMA 30YR POOL #724267		12/15/2014	PRINCIPAL RECEIPT		175,643	175,643.32	182,669	182,546		(6,903)		(6,903)		175,643				5,075	09/15/2039
912828-CT-5	UNITED STATES TREASURY NOTE		08/15/2014	MATURITY		1,600,000	1,600,000.00	1,599,313	1,599,868		132		132		1,600,000				68,000	08/15/2014
912828-RG-7	UNITED STATES TREASURY NOTE		09/15/2014	MATURITY		1,300,000	1,300,000.00	1,293,348	1,298,417		1,583		1,583		1,300,000				3,250	09/15/2014
912828-RQ-5	UNITED STATES TREASURY NOTE		10/08/2014	VARIOUS		7,152,234	7,150,000.00	7,167,754	7,159,197		(8,105)		(8,105)		7,151,091		1,143	1,143	24,117	11/15/2014
912828-SL-5	UNITED STATES TREASURY NOTE		03/31/2014	VARIOUS		2,600,062	2,600,000.00	2,601,475	2,600,354		(358)		(358)		2,599,996		66	66	3,140	03/31/2014
912828-TJ-9	UNITED STATES TREASURY NOTE		03/07/2014	VARIOUS		278,168	300,000.00	297,310	297,602		47		47		297,648		(19,480)	(19,480)	2,747	08/15/2022
912828-TP-5	UNITED STATES TREASURY NOTE		03/04/2014	VARIOUS		250,088	250,000.00	249,376	242,684		37		37		249,670		418	418	306	09/15/2015
912828-UF-5	UNITED STATES TREASURY NOTE		03/07/2014	Greenwich Capital Markets		887,094	925,000.00	924,350	924,513		8		8		924,521		(37,428)	(37,428)	1,668	12/31/2019
0599999 - Subtotal - Bonds - U.S. Governments						14,243,289	14,300,643.32	14,315,594	14,305,181		(13,560)		(13,560)		14,298,570		(55,281)	(55,281)	108,303	
Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
31331J-Q5-5	FEDERAL FARM CREDIT BANKS		10/06/2014	MATURITY		925,000	925,000.00	933,566	926,680		(1,680)		(1,680)		925,000				10,638	10/06/2014
31331K-HX-1	FEDERAL FARM CREDIT BANKS		04/21/2014	MATURITY		1,000,000	1,000,000.00	1,000,530	1,000,093		(93)		(93)		1,000,000				1,129	04/21/2014
313379-EE-5	FEDERAL HOME LOAN BANKS		10/21/2014	VARIOUS		1,442,078	1,420,000.00	1,442,078			(38)		(38)		1,442,039		38	38	8,140	06/14/2019
31359M-UT-8	FEDERAL NATIONAL MORTGAGE ASSOC		04/15/2014	MATURITY		1,500,000	1,500,000.00	1,573,866	1,504,676		(4,676)		(4,676)		1,500,000				30,938	04/15/2014
31359M-WJ-8	FEDERAL NATIONAL MORTGAGE ASSOC		10/15/2014	MATURITY		300,000	300,000.00	323,625	303,754		(3,754)		(3,754)		300,000				13,875	10/15/2014
312935-M2-2	FHLMC 30YR (GOLD) POOL #A8847		12/15/2014	PRINCIPAL RECEIPT		146,929	146,929.46	153,266	153,237		(6,308)		(6,308)		146,929				4,099	09/01/2039
3128PL-A2-8	FHLMC PC GOLD 15 YR		12/15/2014	PRINCIPAL RECEIPT		21,899	21,899.25	22,084	22,054		(155)		(155)		21,899				482	06/01/2023
31416N-3J-9	FNMA 15YR POOL #AA5300		12/26/2014	PRINCIPAL RECEIPT		26,369	26,368.75	27,819	27,395		(1,026)		(1,026)		26,369				568	09/01/2020
31371L-6G-9	FNMA 30YR POOL #255671		12/26/2014	PRINCIPAL RECEIPT		66,180	66,179.83	66,088	66,088						66,088		92	92	1,962	04/01/2035
31402Q-WA-5	FNMA 30YR POOL #735141		12/26/2014	PRINCIPAL RECEIPT		83,665	83,664.68	81,887	81,924		1,740		1,740		83,665				2,331	01/01/2035
31408F-6B-0	FNMA 30YR POOL #850566		12/26/2014	PRINCIPAL RECEIPT		53,407	53,407.39	50,645	50,710		2,698		2,698		53,407				1,420	01/01/2036
31413V-UA-3	FNMA 30YR POOL #956977		12/26/2014	PRINCIPAL RECEIPT		60,241	60,241.40	60,345	60,339		(97)		(97)		60,241				2,133	12/01/2037
31416T-L5-6	FNMA 30YR POOL #AA9347		12/26/2014	PRINCIPAL RECEIPT		100,039	100,039.40	103,306	103,249		(3,210)		(3,210)		100,039				2,773	08/01/2039
3138AB-YR-4	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		90,814	90,813.96	93,922	93,897		(3,083)		(3,083)		90,814				2,275	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		82,097	82,096.95	85,407	85,630		(3,533)		(3,533)		82,097				1,555	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		83,473	83,473.47	89,538	89,516		(6,042)		(6,042)		83,473				1,734	01/01/2042
3138EG-HX-5	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		74,957	74,956.84	75,683	75,900		(943)		(943)		74,957				1,896	04/01/2041
31403C-6L-0	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		59,503	59,502.90	61,630	61,578		(2,075)		(2,075)		59,503				1,527	02/01/2036
31403D-WU-9	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		86,790	86,789.54	91,970	91,993		(5,204)		(5,204)		86,790				2,354	11/01/2036
31409W-LB-5	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		56,751	56,751.09	54,969	55,010		1,741		1,741		56,751				1,713	04/01/2036
31411E-2C-0	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		109,641	109,640.69	108,268	108,268						108,268		1,373	1,373	2,909	01/01/2037
31411E-YD-3	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		220,757	220,757.11	217,878	217,878						217,878		2,879	2,879	5,256	01/01/2037
31412P-6K-2	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		63,101	63,100.82	64,481	64,463		(1,362)		(1,362)		63,101				1,693	02/01/2035
31412W-N2-8	FNMA PASS-THRU LONG 30 YEAR		12/26/2014	PRINCIPAL RECEIPT		151,797	151,796.64	151,227	151,227		570		570		151,797				5,064	06/01/2037
3199999 - Subtotal - Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						6,805,488	6,783,410.17	6,934,077	5,395,561		(36,532)		(36,532)		6,801,106		4,382	4,382	108,464	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
03076C-AF-3	AMERIPRISE FINL INC		10/08/2014	Wells Fargo Secs LLC		369,506	350,000.00	353,763	353,727		(217)		(217)		353,510		15,995	15,995	15,478	10/15/2023
037833-AK-6	APPLE INC GLBL NT 2.4%23		10/08/2014	MILLENNIUM ADVISORS LLC		597,302	620,000.00	619,175	619,331		53		53		619,384		(22,082)	(22,082)	14,095	05/03/2023
042735-BC-3	ARROW ELECTRS INC		10/08/2014	MILLENNIUM ADVISORS LLC		209,742	200,000.00	198,404	198,693		92		92		198,785		10,957	10,957	10,075	03/01/2023
06051G-EU-9	BANK AMER CORP		10/08/2014	Wells Fargo Secs LLC		470,450	475,000.00	461,318	461,775		926		926		462,701		7,748	7,748	19,724	01/11/2023
06406H-BL-2	BANK OF NEW YORK MTN BK ENT		05/15/2014	MATURITY		60,000	60,000.00	59,981	60,000						60,000				1,290	05/15/2014
14313U-AA-4	CARMAX AUTO OWNER TR 2014-4		12/15/2014	PRINCIPAL RECEIPT		115,114	115,114.21	115,114							115,114				21	11/16/2015
12613S-AA-0	CNH EQUIPMENT TRUST SERIES		06/15/2014	PRINCIPAL RECEIPT		335,302	335,301.91	335,302	335,302						335,302				214	09/15/2014
31679G-AA-7	FIFTH THIRD AUTO TR		04/15/2014	PRINCIPAL RECEIPT		262,542	262,541.50	262,542	262,542						262,542				128	09/15/2014
31679M-AA-4	FIFTH THIRD AUTO TR 2014-3		12/15/2014	PRINCIPAL RECEIPT		173,476	173,475.84	173,476							173,476				34	11/16/2015

(continues)

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)																				
36830N-AA-7	GE EQUIP MID TCKT 2013-1		06/22/2014	PRINCIPAL RECEIPT		184,221	184,220.50	184,221	184,221						184,221				122	09/22/2014
372491-AB-6	GENWORTH HLDGS INC		10/08/2014	Goldman Sachs Co		653,144	625,000.00	624,344	624,739		(42)		(42)		624,696		28,447	28,447	25,333	02/15/2024
43812X-AA-3	HONDA AUTO RECV 2013-3		04/14/2014	PRINCIPAL RECEIPT		336,074	336,074.42	336,074	336,074						336,074				152	08/15/2014
43814F-AA-0	HONDA AUTO RECV 2013-4		07/18/2014	PRINCIPAL RECEIPT		385,657	385,656.97	385,657	385,657						385,657				307	11/18/2014
44890Q-AA-1	HYUNDAI AUTO RECV TR		04/15/2014	PRINCIPAL RECEIPT		136,057	136,057.44	136,057	136,057						136,057				56	09/15/2014
501044-CS-8	KROGER CO SR NT		10/08/2014	PERSHING		257,908	250,000.00	249,895	250,072		(9)		(9)		250,063		7,845	7,845	11,737	08/01/2023
58768V-AA-9	MERC BENZ AUTO LEASE		01/15/2014	PRINCIPAL RECEIPT		92,259	92,259.01	92,259	92,259						92,259				21	05/15/2014
58768W-AA-7	MERC BENZ AUTO RECV		03/15/2014	PRINCIPAL RECEIPT		105,137	105,137.47	105,137	105,137						105,137				34	08/15/2014
91159H-GR-5	US BANCORP MTNS BK ENT		05/15/2014	MATURITY		600,000	600,000.00	603,120	600,248		(248)		(248)		600,000				12,600	05/15/2014
91159H-HC-7	US BANCORP MTNS BK ENT		10/08/2014	Goldman Sachs Co		783,773	775,000.00	760,918	761,085		1,164		1,164		762,250		21,523	21,523	25,123	03/15/2022
92867P-AA-1	VOLKSWAGEN AUTO		06/20/2014	PRINCIPAL RECEIPT		273,145	273,144.83	273,145	273,145						273,145				182	11/20/2014
92867N-AA-6	VOLKSWAGEN AUTO LEASE		02/19/2014	PRINCIPAL RECEIPT		163,665	163,665.14	163,665	163,665						163,665				44	08/15/2014
98158K-AD-1	WORLD OMNI AUTO TR 2011-A		12/15/2014	PRINCIPAL RECEIPT		725,000	725,000.00	740,888	728,906		(3,906)		(3,906)		725,000				8,678	04/15/2016
98160N-AA-7	WORLD OMNI AUTO TR 2013-B		05/15/2014	PRINCIPAL RECEIPT		257,902	257,901.53	257,902	257,902						257,902				155	11/17/2014
055451-AU-2	BHP BILLITON FIN USA LTD	R	10/08/2014	Barclays Capital Le		951,003	900,000.00	898,893	899,342		75		75		899,417		51,586	51,586	35,998	09/30/2023
22546Q-AA-5	CREDIT SUISSE NEW YORK	R	05/01/2014	MATURITY		275,000	275,000.00	275,787	275,055		(55)		(55)		275,000				7,563	05/01/2014
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,773,377	8,675,550.77	8,667,036	8,364,934		(2,166)		(2,166)		8,651,358		122,019	122,019	189,162	
8399997 - Subtotal - Bonds - Part 4						29,822,154	29,759,604.26	29,916,707	28,065,675		(52,258)		(52,258)		29,751,034		71,120	71,120	405,929	
8399998 - Summary Item from Part 5 for Bonds						3,212,804	3,200,000.00	3,202,880			(136)		(136)		3,202,744		10,060	10,060	12,363	
8399999 - Subtotal - Bonds						33,034,958	32,959,604.26	33,119,587	28,065,675		(52,394)		(52,394)		32,953,777		81,180	81,180	418,292	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y-10-1	3M COMPANY		12/17/2014	VARIOUS	691.000	93,277		87,946	92,971	(8,967)			(8,967)		87,946		5,331	5,331	1,663	
002824-10-0	ABBOTT LABORATORIES		10/14/2014	VARIOUS	1,576.000	64,976		57,317	59,488	(3,051)			(3,051)		57,317		7,660	7,660	1,026	
00287Y-10-9	ABBVIE INC COM		10/14/2014	J.P. Morgan Securities	1,612.000	87,161		79,696	82,125	(625)		4,898	(5,523)		79,696		7,465	7,465	1,867	
00724F-10-1	ADOBE SYS INC		10/14/2014	J.P. Morgan Securities	485.000	29,521		26,705	26,554	(2,591)			(2,591)		26,705		2,816	2,816		
00130H-10-5	AES CORP		10/14/2014	J.P. Morgan Securities	593.000	7,827		8,094	8,473	(393)		113	(505)		8,094		(267)	(267)	88	
00817Y-10-8	AETNA INC NEW		10/14/2014	J.P. Morgan Securities	389.000	29,202		23,494	26,263	(3,184)			(3,184)		23,494		5,709	5,709	249	
008252-10-8	AFFILIATED MANAGERS GROUP		10/14/2014	J.P. Morgan Securities	54.000	9,988		10,760				385	(385)		10,760		(772)	(772)		
001055-10-2	AFLAC INC		10/14/2014	J.P. Morgan Securities	448.000	25,459		26,096	29,464	(498)		3,298	(3,795)		26,096		(637)	(637)	497	
001084-10-2	AGCO CORP		01/07/2014	Deutsche Morg Grenfell	1,606.000	92,499		80,605	95,059	(14,454)			(14,454)		80,605		11,894	11,894		
00846U-10-1	AGILENT TECHNOLOGIES INC		11/03/2014	VARIOUS	319.000	22,754		23,476	24,115	(573)		437	(1,010)		23,476		(721)	(721)	126	
001204-10-6	AGL RES INC		10/14/2014	J.P. Morgan Securities	114.000	5,968		5,183	5,303	(200)			(200)		5,183		785	785	168	
009158-10-6	AIR PRODS & CHEMS INC		10/14/2014	VARIOUS	229.000	28,342		24,084	25,214	(940)		557	(1,498)		24,084		4,258	4,258	513	
009363-10-2	AIRGAS INC		10/14/2014	J.P. Morgan Securities	64.000	6,688		6,607	7,061	(267)		276	(544)		6,607		81	81	101	
00971T-10-1	AKAMAI TECHNOLOGIES		10/14/2014	J.P. Morgan Securities	172.000	9,570		7,566	7,992	(575)			(575)		7,566		2,004	2,004		
013817-10-1	ALCOA INC		10/14/2014	J.P. Morgan Securities	1,193.000	17,036		12,323	10,796	(1,270)			(1,270)		12,323		4,713	4,713	92	
015351-10-9	ALEXION PHARMACEUTICALS INC		10/14/2014	J.P. Morgan Securities	189.000	30,135		23,297	24,712	(1,893)			(1,893)		23,297		6,839	6,839		
016255-10-1	ALIGN TECHNOLOGY INC		09/09/2014	Barclays Capital Le	1,347.000	74,296		62,712	50,387	(11,984)			(11,984)		62,712		11,585	11,585		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		10/14/2014	J.P. Morgan Securities	104.000	3,327		3,269	3,644	(343)		86	(429)		3,269		58	58	56	
01748X-10-2	ALLEGIANT TRAVEL CO		01/07/2014	Deutsche Morg Grenfell	1,067.000	113,759		100,842	112,504	(11,662)			(11,662)		100,842		12,917	12,917	2,401	
018490-10-2	ALLERGAN INC		10/14/2014	J.P. Morgan Securities	286.000	52,045		27,811	31,288	(3,985)			(3,985)		27,811		24,234	24,234	43	
018581-10-8	ALLIANCE DATA SYSTEM CORP COM		10/14/2014	J.P. Morgan Securities	56.000	13,398		13,497	12,119	(77)		996	(1,073)		13,497		(99)	(99)		
020002-10-1	ALLSTATE CORP		10/14/2014	VARIOUS	487.000	30,044		17,732	26,150	(8,812)			(8,812)		17,732		12,312	12,312	1,325	
021441-10-0	ALTERA CORP		10/14/2014	J.P. Morgan Securities	308.000	9,500		9,604	9,859	(412)			(412)		9,604		(104)	(104)	147	

(continues)

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
02209S-10-3	ALTRIA GROUP INC		10/14/2014	VARIOUS	2,001.000	92,120		67,819	75,654	(8,888)			(8,888)		67,819		24,301	24,301	3,847	
023135-10-6	AMAZON COM INC		10/14/2014	J.P. Morgan Securities	382.000	118,045		116,658	138,895	(5,818)		28,278	(34,096)		116,658		1,387	1,387		
00164V-10-3	AMC NETWORKS INC		04/29/2014	Keefe Bruyette & Woods In	1,747.000	113,465		108,279	118,988	(10,709)			(10,709)		108,279		5,186	5,186		
023608-10-2	AMEREN CORP		10/14/2014	J.P. Morgan Securities	234.000	9,526		8,231	8,336	(234)			(234)		8,231		1,295	1,295	281	
024013-10-4	AMERICAN ASSET TR INC COM		10/09/2014	Investment Technology Gro	1,400.000	48,329		41,454	44,002	(2,548)			(2,548)		41,454		6,875	6,875	924	
025537-10-1	AMERICAN ELEC PWR INC		10/14/2014	J.P. Morgan Securities	469.000	25,658		21,561	21,578	(366)			(366)		21,561		4,097	4,097	700	
025816-10-9	AMERICAN EXPRESS CO		10/14/2014	VARIOUS	939.000	78,229		45,663	83,924	(39,462)			(39,462)		45,663		32,567	32,567	667	
026874-78-4	AMERICAN INTL GROUP INC		10/14/2014	VARIOUS	1,488.000	75,026		71,380	74,813	(2,242)		2,266	(4,508)		71,380		3,646	3,646	546	
03027X-10-0	AMERICAN TOWER CORP NEW		10/14/2014	J.P. Morgan Securities	381.000	35,562		29,284	29,962	(1,127)			(1,127)		29,284		6,278	6,278	389	
030420-10-3	AMERICAN WTR WKS CO INC		01/07/2014	Deutsche Morg Grenfell	5,096.000	211,610		193,784	215,357	(21,573)			(21,573)		193,784		17,826	17,826		
03076C-10-6	AMERIPRISE FINANCIAL INC		10/14/2014	J.P. Morgan Securities	191.000	21,351		20,177	21,626	(1,549)		220	(1,769)		20,177		1,174	1,174	321	
03073E-10-5	AMERISOURCEBERGEN CORP		12/17/2014	VARIOUS	249.000	19,440		16,230	17,235	(339)		920	(1,259)		16,230		3,210	3,210	183	
031100-10-0	AMETEK INC		10/14/2014	J.P. Morgan Securities	235.000	10,836		11,442	12,195	(857)		64	(922)		11,442		(607)	(607)	56	
031162-10-0	AMGEN INC		10/14/2014	J.P. Morgan Securities	730.000	96,375		81,585	82,044	(891)		824	(1,715)		81,585		14,789	14,789	1,323	
032095-10-1	AMPHENOL CORP CL A		10/14/2014	J.P. Morgan Securities	306.000	14,207		13,031	13,452	(608)			(608)		13,031		1,176	1,176	99	
03232P-40-5	AMSURG CORP		10/10/2014	VARIOUS	3,578.000	178,944		81,460	164,302	(82,841)			(82,841)		81,460		97,483	97,483		
032511-10-7	ANADARKO PETROLEUM CORP		10/14/2014	J.P. Morgan Securities	485.000	41,054		38,467	37,886						38,467		2,587	2,587	349	
032654-10-5	ANALOG DEVICES INC		10/14/2014	J.P. Morgan Securities	300.000	13,035		14,425	15,036	(841)			(841)		14,425		(1,391)	(1,391)	333	
036752-10-3	ANTHEM INC		10/14/2014	J.P. Morgan Securities	325.000	35,913		27,953	29,576	(1,139)		907	(2,046)		27,953		7,960	7,960	354	
037411-10-5	APACHE CORP		12/17/2014	VARIOUS	429.000	31,345		33,407	36,295			3,421	(3,421)		33,407		(2,063)	(2,063)	309	
03748R-10-1	APARTMENT INVT & MGMT CO		10/14/2014	J.P. Morgan Securities	141.000	4,836		3,613	3,597	(46)			(46)		3,613		1,223	1,223	110	
037612-30-6	APOLLO GLOBAL MGMT LLC		05/09/2014	J.P. Morgan Securities	5,567.000	145,510		151,033	175,973	(671)		24,269	(24,940)		151,033		(5,522)	(5,522)	6,012	
037833-10-0	APPLE INC		12/17/2014	VARIOUS	6,506.000	647,977		393,016	508,678	(134,798)			(134,798)		393,016		254,961	254,961	8,689	
038222-10-5	APPLIED MATLS INC		10/14/2014	J.P. Morgan Securities	1,159.000	22,397		19,445	20,178	(1,035)			(1,035)		19,445		2,952	2,952	348	
039483-10-2	ARCHER DANIELS MIDLAND CO		10/14/2014	J.P. Morgan Securities	635.000	27,349		25,066	27,146	(1,745)		707	(2,452)		25,066		2,282	2,282	457	
044209-10-4	ASHLAND INC NEW COM		10/09/2014	VARIOUS	1,158.000	114,436		80,451	112,372	(31,921)			(31,921)		80,451		33,985	33,985	623	
04621X-10-8	ASSURANT INC		10/14/2014	J.P. Morgan Securities	72.000	4,441		4,640	4,693	(136)			(136)		4,640		(199)	(199)	57	
00206R-10-2	AT&T INC		10/14/2014	J.P. Morgan Securities	5,447.000	184,499		174,453	184,367	(6,224)		10,625	(16,849)		174,453		10,047	10,047	6,876	
050095-10-8	ATWOOD OCEANICS INC		01/07/2014	Deutsche Morg Grenfell	2,369.000	122,758		115,118	126,481	(11,363)			(11,363)		115,118		7,640	7,640		
052769-10-6	AUTODESK INC		10/14/2014	J.P. Morgan Securities	215.000	10,776		9,827	10,644	(994)			(994)		9,827		949	949		
053015-10-3	AUTOMATIC DATA PROCESSING INC		10/14/2014	VARIOUS	465.000	44,175		41,506	42,830	(1,593)		330	(1,923)		41,506		2,670	2,670	670	
05329W-10-2	AUTONATION INC		10/14/2014	J.P. Morgan Securities	62.000	2,958		3,063	3,038	(3)		16	(18)		3,063		(105)	(105)		
053332-10-2	AUTOZONE INC		12/17/2014	VARIOUS	38.000	19,625		17,786	17,932	(395)			(395)		17,786		1,839	1,839		
053484-10-1	AVALONBAY CMNTYS INC		10/14/2014	J.P. Morgan Securities	129.000	19,356		15,590	13,619						15,590		3,766	3,766	395	
053611-10-9	AVERY DENNISON CORP		10/14/2014	J.P. Morgan Securities	94.000	3,932		4,197	4,653	(192)		326	(517)		4,197		(265)	(265)	93	
054303-10-2	AVON PRODS INC		10/14/2014	J.P. Morgan Securities	418.000	4,761		5,267	7,086	(165)		1,748	(1,914)		5,267		(506)	(506)	75	
057224-10-7	BAKER HUGHES INC		10/14/2014	J.P. Morgan Securities	427.000	22,400		22,705	23,237	(910)			(910)		22,705		(305)	(305)	200	
058498-10-6	BALL CORP		10/14/2014	J.P. Morgan Securities	140.000	8,828		6,982	7,120	(251)			(251)		6,982		1,846	1,846	55	
064058-10-0	BANK NEW YORK MELLON CORP		10/14/2014	J.P. Morgan Securities	1,240.000	45,129		40,030	40,850	(2,365)		1,119	(3,484)		40,030		5,099	5,099	532	
060505-10-4	BANK OF AMERICA CORP		10/14/2014	J.P. Morgan Securities	11,200.000	185,872		170,542	164,957	(3,028)		1,614	(4,642)		170,542		15,330	15,330	685	
067383-10-9	BARD C R INC		10/14/2014	J.P. Morgan Securities	77.000	11,604		9,977	10,139			329	(329)		9,977		1,628	1,628	49	
071813-10-9	BAXTER INTERNATIONAL INC		10/14/2014	J.P. Morgan Securities	523.000	36,008		34,876	35,833	(1,480)			(1,480)		34,876		1,132	1,132	800	
054937-10-7	BB&T CORP		10/14/2014	J.P. Morgan Securities	678.000	25,269		24,066	24,916	(1,234)			(1,234)		24,066		1,202	1,202	481	
073302-10-1	BE AEROSPACE INC		10/08/2014	VARIOUS	4,912.000	425,051		167,264	427,491	(260,228)			(260,228)		167,264		257,788	257,788		
073730-10-3	BEAM INC		05/01/2014	MERGER	355.000	29,643		23,413	24,161	(748)			(748)		23,413		6,230	6,230	80	
075887-10-9	BECTON DICKISON & CO		10/14/2014	J.P. Morgan Securities	187.000	23,386		17,182	20,328	(3,470)			(3,470)		17,182		6,204	6,204	306	
075896-10-0	BED BATH & BEYOND INC		12/17/2014	VARIOUS	253.000	16,497		14,517	20,023	(920)		4,820	(5,739)		14,517		1,980	1,980		
081437-10-5	BEMIS INC		12/05/2014	VARIOUS	226.000	8,942		8,593	9,257	(494)		170	(664)		8,593		349	349	218	

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
084670-70-2	BERKSHIRE HATHAWAY INC DEL		10/14/2014	J.P. Morgan Securities	1,757.000	241,059		196,271	203,592	(7,109)		4,797	(11,907)		196,271		44,788	44,788		
086516-10-1	BEST BUY INC		10/14/2014	J.P. Morgan Securities	260.000	7,808		6,121	10,214	(1,516)		2,669	(4,185)		6,121		1,687	1,687	138	
09062X-10-3	BIOGEN IDEC INC		10/14/2014	J.P. Morgan Securities	237.000	71,641		50,800	65,261	(15,535)			(15,535)		50,800		20,842	20,842		
09247X-10-1	BLACKROCK INC		10/14/2014	J.P. Morgan Securities	121.000	37,114		35,382	37,746	(2,874)			(2,874)		35,382		1,732	1,732	701	
093671-10-5	BLOCK H & R INC		10/14/2014	J.P. Morgan Securities	264.000	7,450		7,447	7,553	(221)			(221)		7,447		3	3	158	
097023-10-5	BOEING CO		12/17/2014	VARIOUS	736.000	90,562		61,747	98,969	(38,559)			(38,559)		61,747		28,815	28,815	1,604	
099724-10-6	BORGWARNER INC COM		10/14/2014	J.P. Morgan Securities	221.000	11,587		11,627	12,162	(533)		188	(721)		11,627		(40)	(40)	84	
101121-10-1	BOSTON PROPERTIES INC		10/14/2014	J.P. Morgan Securities	147.000	17,737		14,642	14,537	(130)			(130)		14,642		3,095	3,095	611	
101137-10-7	BOSTON SCIENTIFIC CORP		10/14/2014	J.P. Morgan Securities	1,294.000	14,945		14,905	15,315	(665)			(665)		14,905		40	40		
110122-10-8	BRISTOL MYERS SQUIBB CO		10/14/2014	J.P. Morgan Securities	1,636.000	80,073		79,391	83,481	(4,102)		3,315	(7,417)		79,391		682	682	1,728	
110394-10-3	BRISTOW GROUP INC		02/21/2014	OPPENHEIMER & CO. INC	1,753.000	129,222		102,046	131,580	(29,535)			(29,535)		102,046		27,177	27,177		
111320-10-7	BROADCOM CORP CL A		10/14/2014	J.P. Morgan Securities	530.000	18,762		15,056	15,468	(655)			(655)		15,056		3,706	3,706	191	
115637-20-9	BROWN FORMAN CORP		10/14/2014	J.P. Morgan Securities	157.000	13,288		11,569	11,668	(300)			(300)		11,569		1,720	1,720	137	
12541W-20-9	C H ROBINSON WORLDWIDE INC		10/14/2014	J.P. Morgan Securities	154.000	10,098		7,986	8,859	(192)		794	(987)		7,986		2,111	2,111	162	
12673P-10-5	CA INC		10/14/2014	J.P. Morgan Securities	316.000	8,127		8,829	10,473	(360)		1,435	(1,795)		8,829		(702)	(702)	237	
12686C-10-9	CABLEVISION SYSTEMS CORP NY GROUP		10/14/2014	J.P. Morgan Securities	206.000	3,591		3,305	3,639	(384)			(384)		3,305		285	285	93	
127097-10-3	CABOT OIL & GAS CORP		10/14/2014	J.P. Morgan Securities	405.000	11,530		13,239	15,463	(882)		1,585	(2,467)		13,239		(1,709)	(1,709)	24	
133131-10-2	CAMDEN PPTY TR		10/10/2014	VARIOUS	1,616.000	113,901		91,918	91,918						91,918		21,983	21,983	4,218	
13342B-10-5	CAMERON INTERNATIONAL CORP		10/14/2014	J.P. Morgan Securities	273.000	15,607		15,334	16,014	(918)			(918)		15,334		273	273		
134429-10-9	CAMPBELL SOUP CO		10/14/2014	J.P. Morgan Securities	172.000	7,272		7,017	7,332	(419)			(419)		7,017		255	255	160	
139794-10-1	CAPITAL BK FINL CORP		10/09/2014	MKM Partners LLC	2,416.000	57,497		55,036				2,818	(2,818)		55,036		2,461	2,461		
14040H-10-5	CAPITAL ONE FINL CORP		10/14/2014	VARIOUS	604.000	48,583		39,444	45,566	(6,767)			(6,767)		39,444		9,139	9,139	536	
14149Y-10-8	CARDINAL HEALTH INC		10/14/2014	J.P. Morgan Securities	327.000	24,384		21,657	21,501	(187)			(187)		21,657		2,727	2,727	308	
14170T-10-1	CAREFUSION CORP		10/14/2014	VARIOUS	4,314.000	174,757		106,365	171,663	(65,416)			(65,416)		106,365		68,392	68,392		
143130-10-2	CARMAX INC		10/14/2014	J.P. Morgan Securities	216.000	9,627		9,456	9,993			700	(700)		9,456		170	170		
149123-10-1	CATERPILLAR INC		12/17/2014	VARIOUS	647.000	59,927		55,421	57,847	(3,363)			(3,363)		55,421		4,506	4,506	1,233	
12503M-10-8	CBOE HLDGS INC		07/10/2014	J.P. Morgan Securities	2,354.000	110,379		106,471	122,314	(15,842)			(15,842)		106,471		3,908	3,908	2,024	
12504L-10-9	CBRE GROUP INC		10/14/2014	J.P. Morgan Securities	267.000	7,668		6,614	6,920	(406)			(406)		6,614		1,054	1,054		
124857-20-2	CBS CORP		10/14/2014	VARIOUS	620.000	31,775		22,303	38,920	(17,183)			(17,183)		22,303		9,472	9,472	525	
151020-10-4	CELGENE CORP		10/14/2014	VARIOUS	817.000	71,295		32,658	68,307	(36,585)			(36,585)		32,658		38,638	38,638		
15189T-10-7	CENTERPOINT ENERGY INC		10/14/2014	J.P. Morgan Securities	413.000	9,416		9,449	9,423	(124)			(124)		9,449		(33)	(33)	294	
156700-10-6	CENTURYTEL INC		10/14/2014	J.P. Morgan Securities	579.000	22,476		16,705	18,166	(619)		1,086	(1,705)		16,705		5,771	5,771	938	
156782-10-4	CERNER CORP		10/14/2014	J.P. Morgan Securities	284.000	16,179		14,569	15,589	(442)		809	(1,252)		14,569		1,610	1,610		
125269-10-0	CF INDUSTRIES HOLDINGS INC		10/14/2014	VARIOUS	66.000	16,782		14,936	15,140	(442)			(442)		14,936		1,847	1,847	231	
165167-10-7	CHESAPEAKE ENERGY CORP		10/14/2014	VARIOUS	488.000	10,199		12,888	13,978	(164)		1,120	(1,284)		12,888		(2,689)	(2,689)	127	
166764-10-0	CHEVRON CORP		12/17/2014	VARIOUS	1,906.000	209,312		175,460	231,519	(62,008)			(62,008)		175,460		33,852	33,852	5,950	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		10/14/2014	J.P. Morgan Securities	30.000	19,534		14,955	15,752	(478)		556	(1,033)		14,955		4,579	4,579		
171232-10-1	CHUBB CORP		12/17/2014	VARIOUS	272.000	25,504		14,513	25,868	(11,716)			(11,716)		14,513		10,991	10,991	526	
125509-10-9	CIGNA CORPORATION		10/14/2014	J.P. Morgan Securities	305.000	26,425		24,275	26,259	(914)		1,483	(2,396)		24,275		2,150	2,150	11	
171798-10-1	CIMAREX ENERGY CO		10/14/2014	J.P. Morgan Securities	87.000	9,036		11,008				1,287	(1,287)		11,008		(1,972)	(1,972)	14	
172062-10-1	CINCINNATI FINL CORP		10/14/2014	J.P. Morgan Securities	142.000	6,614		6,535	7,323	(131)		755	(886)		6,535		79	79	184	
172908-10-5	CINTAS CORP		10/14/2014	VARIOUS	3,168.000	221,834		100,161	188,704	(88,616)			(88,616)		100,161		121,673	121,673		
17275R-10-2	CISCO SYSTEMS INC		10/14/2014	J.P. Morgan Securities	5,452.000	124,941		86,703	120,444	(35,592)			(35,592)		86,703		38,238	38,238	2,786	
172967-42-4	CITIGROUP INC		10/14/2014	J.P. Morgan Securities	3,163.000	162,485		144,840	156,085	(19,974)			(19,974)		144,840		17,645	17,645	85	
177376-10-0	CITRIX SYS INC		10/14/2014	J.P. Morgan Securities	180.000	11,687		9,733	11,221	(1,031)		598	(1,629)		9,733		1,954	1,954		
12561W-10-5	CLECO CORP		11/11/2014	HSBC Securities	1,049.000	56,304		50,509				4,017	(4,017)		50,509		5,795	5,795	420	
18683K-10-1	CLIFFS NATURAL RESOURCES INC		04/03/2014	Credit Suisse First Bosto	336.000	6,922		6,492	8,807	(801)		1,515	(2,315)		6,492		431	431	51	
189054-10-9	CLOROX CO DEL		10/14/2014	J.P. Morgan Securities	125.000	12,127		10,859	11,435			723	(723)		10,859		1,268	1,268	269	

(continues)

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
12572Q-10-5	CME GROUP INC		10/14/2014	J.P. Morgan Securities	303.000	24,191		21,328	23,400			2,433	(2,433)		21,328		2,863	2,863	1,203	
125896-10-0	CMS ENERGY CORP		10/14/2014	VARIOUS	5,369.000	142,159		84,109	143,624	(59,620)			(59,620)		84,109		58,051	58,051	206	
12621E-10-3	CNO FINANCIAL GROUP INC		11/11/2014	VARIOUS	13,664.000	240,515		73,922	241,716	(167,794)			(167,794)		73,922		166,593	166,593	2,070	
189754-10-4	COACH INC		10/14/2014	J.P. Morgan Securities	272.000	9,686		9,300	15,025	(152)		5,774	(5,926)		9,300		386	386	275	
19122T-10-9	COCA COLA ENTERPRISE INC NEW		10/14/2014	J.P. Morgan Securities	239.000	9,674		7,695	10,394	(2,852)			(2,852)		7,695		1,979	1,979	179	
191216-10-0	COCA-COLA CO		10/14/2014	J.P. Morgan Securities	3,879.000	169,138		139,880	150,252	(20,303)			(20,303)		139,880		29,258	29,258	3,362	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		10/14/2014	J.P. Morgan Securities	581.000	25,935		26,011	28,898	(2,156)		1,143	(3,300)		26,011		(76)	(76)		
194162-10-3	COLGATE-PALMOLIVE CO		10/14/2014	J.P. Morgan Securities	854.000	54,997		52,305	54,843	(987)		2,338	(3,325)		52,305		2,692	2,692	892	
20030N-10-1	COMCAST CORP NEW CL A		12/17/2014	VARIOUS	2,676.000	138,048		100,647	134,194	(38,389)			(38,389)		100,647		37,401	37,401	1,731	
200340-10-7	COMERICA INC		10/14/2014	J.P. Morgan Securities	178.000	8,168		8,120	8,339	(338)			(338)		8,120		48	48	105	
205363-10-4	COMPUTER SCIENCES CORP		10/14/2014	J.P. Morgan Securities	142.000	7,987		7,463	7,814	(477)			(477)		7,463		524	524	122	
205887-10-2	CONAGRA FOODS INC		10/14/2014	J.P. Morgan Securities	407.000	13,663		11,559	13,512	(615)		1,524	(2,139)		11,559		2,104	2,104	304	
20825C-10-4	CONOCOPHILLIPS		10/14/2014	J.P. Morgan Securities	1,185.000	78,477		76,996	82,467	(2,250)		4,361	(6,612)		76,996		1,481	1,481	2,477	
20854P-10-9	CONSOL ENERGY INC		10/14/2014	J.P. Morgan Securities	221.000	7,167		8,155	8,275	(248)			(248)		8,155		(988)	(988)	41	
209115-10-4	CONSOLIDATED EDISON INC		10/14/2014	J.P. Morgan Securities	282.000	17,360		15,129	15,350	(225)		228	(453)		15,129		2,230	2,230	533	
21036P-10-8	CONSTELLATION BRANDS INC CL A		10/14/2014	J.P. Morgan Securities	160.000	13,496		11,247	11,078	(33)			(33)		11,247		2,249	2,249		
219350-10-5	CORNING INC		10/14/2014	VARIOUS	1,593.000	28,895		27,135	27,951	(1,259)			(1,259)		27,135		1,760	1,760	459	
22160K-10-5	COSTCO WHSL CORP NEW		10/14/2014	J.P. Morgan Securities	423.000	53,366		47,268	49,573	(234)		2,813	(3,047)		47,268		6,098	6,098	427	
22410J-10-6	CRACKER BARREL OLD COUNTRY ST		02/21/2014	VARIOUS	2,645.000	258,098		162,535	291,135	(128,600)			(128,600)		162,535		95,562	95,562	1,984	
228227-10-4	CROWN CASTLE INTL CORP		12/15/2014	J.P. Morgan Securities	722.000	56,252		51,233	53,016			1,783	(1,783)		51,233		5,019	5,019	758	
126408-10-3	CSX CORP		10/14/2014	J.P. Morgan Securities	982.000	32,012		26,428	27,817	(1,406)		393	(1,798)		26,428		5,585	5,585	462	
231021-10-6	CUMMINS INC		10/14/2014	J.P. Morgan Securities	168.000	21,416		21,343	23,317	(1,852)		462	(2,314)		21,343		74	74	341	
231561-10-1	CURTISS WRIGHT CORP		10/23/2014	VARIOUS	531.000	36,170		25,773	27,968	(7,029)			(7,029)		25,773		10,397	10,397	207	
126650-10-0	CVS CAREMARK CORP		12/17/2014	VARIOUS	1,248.000	101,853		70,187	87,978	(19,030)			(19,030)		70,187		31,666	31,666	1,042	
23251P-10-2	CYBERONICS INC COM		09/09/2014	Barclays Capital Le	2,127.000	114,832		107,924	139,153	(31,229)			(31,229)		107,924		6,908	6,908		
232820-10-0	CYTEC INDS INC		10/09/2014	VARIOUS	1,900.000	83,943		71,025	73,274	(17,060)			(17,060)		71,025		12,917	12,917	455	
23331A-10-9	D R HORTON INC COM		10/14/2014	J.P. Morgan Securities	274.000	5,485		4,916	6,019	(1,205)			(1,205)		4,916		570	570	38	
235851-10-2	DANAHER CORP DEL COM		10/14/2014	J.P. Morgan Securities	579.000	41,705		42,492	44,031	(1,616)		561	(2,177)		42,492		(787)	(787)	129	
237194-10-5	DARDEN RESTAURANTS INC		10/14/2014	J.P. Morgan Securities	125.000	6,015		5,784	6,703	(366)		635	(1,001)		5,784		231	231	205	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		10/14/2014	J.P. Morgan Securities	170.000	12,508		10,252	10,608	(522)			(522)		10,252		2,256	2,256		
244199-10-5	DEERE & CO		10/14/2014	VARIOUS	403.000	33,949		33,168	36,245	(1,768)		1,834	(3,602)		33,168		781	781	650	
247361-70-2	DELTA AIR LINES INC DEL		10/14/2014	J.P. Morgan Securities	827.000	27,108		18,177	22,373	(4,584)			(4,584)		18,177		8,932	8,932	174	
247916-20-8	DENBURY RES INC		10/14/2014	J.P. Morgan Securities	359.000	4,319		5,396	5,806	(145)		355	(500)		5,396		(1,077)	(1,077)	67	
249030-10-7	DENTSPLY INTERNATIONAL INC		10/14/2014	J.P. Morgan Securities	137.000	6,148		6,114	6,537	(23)		498	(521)		6,114		34	34	36	
25179M-10-3	DEVON ENERGY CORP NEW		10/14/2014	J.P. Morgan Securities	368.000	20,328		21,800	22,420	(874)		86	(960)		21,800		(1,472)	(1,472)	258	
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		10/14/2014	J.P. Morgan Securities	67.000	2,545		2,296	3,764	(24)		1,485	(1,509)		2,296		249	249	176	
25490A-30-9	DIRECTV		10/14/2014	J.P. Morgan Securities	492.000	41,745		32,994	33,470	(992)			(992)		32,994		8,752	8,752		
254709-10-8	DISCOVER FINANCIAL SERVICES		10/14/2014	VARIOUS	511.000	32,226		16,595	28,166	(11,981)			(11,981)		16,595		15,632	15,632	346	
25470F-10-4	DISCOVERY COMMUNICATNS NEW		10/14/2014	VARIOUS	326.000	31,152		31,131	35,827	(2,338)		2,881	(5,219)		31,131		21	21		
25470F-30-2	DISCOVERY COMMUNICATNS NEW		10/14/2014	J.P. Morgan Securities	223.000	7,543		8,160							8,160		(617)	(617)		
254687-10-6	DISNEY WALT CO		12/17/2014	VARIOUS	1,711.000	144,860		91,092	128,751	(39,607)			(39,607)		91,092		53,768	53,768	2,223	
256677-10-5	DOLLAR GEN CORP NEW		10/14/2014	J.P. Morgan Securities	287.000	16,789		15,435	17,051			1,864	(1,864)		15,435		1,354	1,354		
256746-10-8	DOLLAR TREE INC		10/14/2014	J.P. Morgan Securities	201.000	11,230		10,156	11,169	(111)		1,057	(1,168)		10,156		1,074	1,074		
25746U-10-9	DOMINION RES INC VA NEW		10/14/2014	J.P. Morgan Securities	558.000	38,038		35,494	35,537	(614)			(614)		35,494		2,544	2,544	1,004	
260003-10-8	DOVER CORP		10/14/2014	VARIOUS	164.000	17,238		17,272	18,622	(1,092)		519	(1,611)		17,272		(33)	(33)	189	
260543-10-3	DOW CHEM CO		10/14/2014	VARIOUS	1,275.000	57,728		52,112	55,753	(4,521)			(4,521)		52,112		5,615	5,615	1,336	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		10/14/2014	J.P. Morgan Securities	196.000	12,557		9,281	9,402	(265)			(265)		9,281		3,276	3,276	241	
26168L-20-5	DREW INDS INC		09/09/2014	Barclays Capital Le	2,852.000	131,191		90,679	146,022	(55,343)			(55,343)		90,679		40,512	40,512	5,704	

(continues)

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
233326-10-7	DST SYS INC DEL		10/09/2014	VARIOUS	1,158.000	101,189		69,512	105,077	(35,565)			(35,565)		69,512		31,678	31,678	810	
23334L-10-2	DSW INC		01/24/2014	Morgan Stanley	6,062.000	224,912		245,188	259,029	(13,841)			(13,841)		245,188		(20,276)	(20,276)		
233331-10-7	DTE ENERGY CO		10/14/2014	J.P. Morgan Securities	169.000	13,435		11,068	11,047	(155)			(155)		11,068		2,367	2,367	221	
263534-10-9	DU PONT E I DE NEMOURS & CO		10/14/2014	VARIOUS	984.000	65,649		59,064	62,971	(4,837)			(4,837)		59,064		6,585	6,585	1,337	
26441C-20-4	DUKE ENERGY CORP NEW		10/14/2014	J.P. Morgan Securities	715.000	56,319		48,822	46,448	(533)			(533)		48,822		7,497	7,497	1,645	
26483E-10-0	DUN & BRADSTREET CORP DEL NEW		10/14/2014	J.P. Morgan Securities	37.000	4,180		3,671	4,489	(230)		630	(860)		3,671		509	509	49	
269246-40-1	E TRADE FINANCIAL CORP		10/14/2014	J.P. Morgan Securities	277.000	5,318		5,113	5,355	(328)			(328)		5,113		206	206		
268948-10-6	EAGLE BANCORP INC		07/10/2014	J.P. Morgan Securities	4,237.000	137,711		60,666	129,779	(69,113)			(69,113)		60,666		77,045	77,045		
277432-10-0	EASTMAN CHEMICAL CO		10/14/2014	J.P. Morgan Securities	148.000	10,776		10,951	11,770	(987)			(987)		10,951		(175)	(175)	155	
278642-10-3	EBAY INC		12/17/2014	VARIOUS	1,178.000	59,902		45,946	63,664	(18,676)			(18,676)		45,946		13,957	13,957		
278865-10-0	ECOLAB INC		10/14/2014	J.P. Morgan Securities	261.000	27,919		26,238	26,809	(337)		623	(959)		26,238		1,680	1,680	214	
281020-10-7	EDISON INTL COM		10/14/2014	J.P. Morgan Securities	314.000	18,774		14,311	14,318	(238)			(238)		14,311		4,463	4,463	333	
28176E-10-8	EDWARDS LIFESCIENCES CORP		10/14/2014	J.P. Morgan Securities	108.000	11,065		6,689	6,988	(414)			(414)		6,689		4,376	4,376		
285512-10-9	ELECTRONIC ARTS INC		10/14/2014	J.P. Morgan Securities	295.000	9,654		6,224	6,668	(559)			(559)		6,224		3,430	3,430		
286082-10-2	ELECTRONICS FOR IMAGING INC		10/09/2014	VARIOUS	2,783.000	119,982		105,170				1,400	(1,400)		105,170		14,812	14,812		
532457-10-8	ELI LILLY & CO		10/14/2014	J.P. Morgan Securities	961.000	60,559		47,466	48,261	(1,570)			(1,570)		47,466		13,092	13,092	1,399	
268648-10-2	EMC CORP		10/14/2014	J.P. Morgan Securities	2,096.000	57,855		48,679	51,922	(4,004)			(4,004)		48,679		9,176	9,176	621	
291011-10-4	EMERSON ELECTRIC CO		12/17/2014	VARIOUS	731.000	43,330		45,771	50,532	(2,527)		2,935	(5,463)		45,771		(2,440)	(2,440)	954	
292562-10-5	ENCORE WIRE CORP		08/18/2014	J.P. Morgan Securities	3,473.000	147,685		145,658	188,237	(6,703)		35,876	(42,579)		145,658		2,028	2,028	208	
29364G-10-3	ENTERGY CORP NEW		10/14/2014	J.P. Morgan Securities	172.000	13,937		10,552	10,718	(331)			(331)		10,552		3,384	3,384	428	
29404K-10-6	ENVESTNET INC COM		05/09/2014	J.P. Morgan Securities	5,597.000	200,926		101,289	225,559	(124,270)			(124,270)		101,289		99,637	99,637		
26875P-10-1	EOG RESOURCES INC		10/14/2014	J.P. Morgan Securities	525.000	44,010		34,061	43,405	(10,018)			(10,018)		34,061		9,949	9,949	180	
29414B-10-4	EPAM SYS INC		05/09/2014	J.P. Morgan Securities	3,720.000	129,010		113,698	129,977	(16,279)			(16,279)		113,698		15,312	15,312		
26884L-10-9	EQT CORP		10/14/2014	J.P. Morgan Securities	145.000	11,360		12,664	12,824	(364)			(364)		12,664		(1,304)	(1,304)	13	
26885B-10-0	EQT MIDSTREAM PARTNER LP		12/12/2014	VARIOUS	2,790.000	235,949		83,830	164,024	(80,194)			(80,194)		83,830		152,119	152,119	3,965	
294429-10-5	EQUIFAX INC COM		10/14/2014	J.P. Morgan Securities	1,150.000	84,072		59,784	79,334	(19,671)			(19,671)		59,784		24,288	24,288	604	
29476L-10-7	EQUITY RESIDENTIAL		10/14/2014	J.P. Morgan Securities	363.000	24,215		19,253	16,515						19,253		4,963	4,963	692	
297178-10-5	ESSEX PPTY TR INC		10/14/2014	J.P. Morgan Securities	59.000	11,030		9,943							9,943		1,088	1,088	77	
518439-10-4	ESTEE LAUDER COMPANIES CL A		10/14/2014	VARIOUS	282.000	20,489		18,860	20,905	(626)		1,717	(2,342)		18,860		1,629	1,629	169	
298736-10-9	EURONET WORLDWIDE INC		02/21/2014	OPPENHEIMER & CO. INC	4,634.000	167,940		174,284	221,737	(47,453)			(47,453)		174,284		(6,344)	(6,344)		
30161N-10-1	EXELON CORP		10/14/2014	J.P. Morgan Securities	825.000	28,569		22,623	22,253						22,623		5,946	5,946	767	
30212P-30-3	EXPEDIA INC DEL NEW CLASS		10/14/2014	J.P. Morgan Securities	104.000	7,773		6,517	7,124	(720)			(720)		6,517		1,256	1,256	50	
302130-10-9	EXPEDITORS INTL WASH INC		10/14/2014	J.P. Morgan Securities	199.000	7,803		7,862	8,672	(299)		631	(931)		7,862		(60)	(60)	64	
30219G-10-8	EXPRESS SCRIPTS HLDG CO		10/14/2014	VARIOUS	865.000	61,563		57,615	59,824	(2,896)		297	(3,193)		57,615		3,948	3,948		
30231G-10-2	EXXON MOBIL CORP		12/17/2014	VARIOUS	4,441.000	403,280		395,678	435,405	(52,504)			(52,504)		395,678		7,602	7,602	8,762	
302491-30-3	F M C CORP		10/14/2014	J.P. Morgan Securities	132.000	6,971		7,549	9,797	(245)		2,158	(2,403)		7,549		(578)	(578)	57	
315616-10-2	F5 NETWORKS INC		10/14/2014	J.P. Morgan Securities	76.000	8,345		6,281	6,787	(644)			(644)		6,281		2,064	2,064		
30303M-10-2	FACEBOOK INC		10/14/2014	J.P. Morgan Securities	1,941.000	142,556		113,627	83,452						113,627		28,930	28,930		
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL		10/08/2014	J.P. Morgan Securities	6,354.000	92,385		98,677							98,677		(6,292)	(6,292)		
311900-10-4	FASTENAL CO		10/14/2014	J.P. Morgan Securities	263.000	10,806		11,555	12,310	(273)		655	(928)		11,555		(749)	(749)	196	
31428X-10-6	FEDEX CORPORATION		10/14/2014	VARIOUS	331.000	51,187		43,890	46,872	(2,312)		1,322	(3,634)		43,890		7,298	7,298	172	
31620M-10-6	FIDELITY NATL INFORMATION SVCS		10/14/2014	J.P. Morgan Securities	282.000	15,030		14,268	14,905	(865)			(865)		14,268		762	762	203	
316773-10-0	FIFTH THIRD BANCORP		10/14/2014	J.P. Morgan Securities	855.000	16,446		14,007	17,708	(3,974)			(3,974)		14,007		2,438	2,438	315	
32023E-10-5	FIRST FINANCIAL HOLDINGS INC		05/09/2014	VARIOUS	4,080.000	232,341		143,003	271,361	(128,358)			(128,358)		143,003		89,338	89,338	775	
336433-10-7	FIRST SOLAR INC		10/14/2014	J.P. Morgan Securities	67.000	3,483		3,387	3,613	(11)		258	(268)		3,387		96	96		
337932-10-7	FIRSTENERGY CORP		10/14/2014	J.P. Morgan Securities	403.000	14,326		12,404	13,091	(317)		555	(871)		12,404		1,922	1,922	433	
337738-10-8	FISERV INC		10/14/2014	J.P. Morgan Securities	250.000	15,740		14,008	14,533	(722)		17	(738)		14,008		1,732	1,732		
339041-10-5	FLEETCOR TECHNOLOGIES INC COM		10/09/2014	VARIOUS	1,222.000	162,568		129,923	143,182			13,259	(13,259)		129,923		32,645	32,645		

(continues)

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
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	11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
302445-10-1	FLIR SYS INC		10/14/2014	J.P. Morgan Securities	137.000	3,941		3,956	4,059	(172)			(172)		3,956		(16)	(16)	41	
34354P-10-5	FLOWSERVE CORP		10/14/2014	J.P. Morgan Securities	136.000	8,470		9,591	10,550	(882)		233	(1,115)		9,591		(1,121)	(1,121)	84	
343412-10-2	FLUOR CORP NEW		10/14/2014	J.P. Morgan Securities	157.000	9,660		10,486	12,398	(821)		1,287	(2,109)		10,486		(826)	(826)	99	
30249U-10-1	FMC TECHNOLOGIES INC		10/14/2014	J.P. Morgan Securities	228.000	11,181		11,274	11,724	(235)		387	(622)		11,274		(93)	(93)		
345370-86-0	FORD MOTOR CO		10/14/2014	J.P. Morgan Securities	3,816.000	52,601		56,460	57,993			2,388	(2,388)		56,460		(3,859)	(3,859)	1,411	
345838-10-6	FOREST LABS INC		07/01/2014	J.P. Morgan Securities	518.000	51,282		28,509	31,096	(2,586)			(2,586)		28,509		22,773	22,773		
346233-10-9	FORESTAR GROUP INC		03/06/2014	VARIOUS	9,159.000	176,441		104,229	194,812	(90,583)			(90,583)		104,229		72,212	72,212		
34964C-10-6	FORTUNE BRANDS HOME & SECURIT		05/09/2014	J.P. Morgan Securities	3,961.000	155,512		145,923	181,018	(35,094)			(35,094)		145,923		9,589	9,589	475	
34988V-10-6	FOSSIL GROUP INC		10/14/2014	J.P. Morgan Securities	48.000	4,757		4,507	5,654			1,246	(1,246)		4,507		250	250		
354613-10-1	FRANKLIN RESOURCES INC		10/14/2014	J.P. Morgan Securities	392.000	19,890		17,809	22,280	(4,782)			(4,782)		17,809		2,081	2,081	187	
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC		10/14/2014	J.P. Morgan Securities	1,000.000	30,779		32,397	37,169	(3,312)		1,938	(5,249)		32,397		(1,618)	(1,618)	933	
35906A-10-8	FRONTIER COMMUNICATIONS CORP		10/14/2014	J.P. Morgan Securities	963.000	5,653		4,297	4,410	(180)			(180)		4,297		1,356	1,356	289	
36467W-10-9	GAMESTOP CORP NEW		10/14/2014	J.P. Morgan Securities	112.000	4,165		3,928	5,432	(398)		1,167	(1,565)		3,928		237	237	111	
364730-10-1	GANNETT INC		10/14/2014	J.P. Morgan Securities	221.000	5,848		5,749	6,435	(781)			(781)		5,749		98	98	133	
364760-10-8	GAP INC		10/14/2014	J.P. Morgan Securities	266.000	9,693		10,136	10,243	(177)		85	(262)		10,136		(443)	(443)	169	
368736-10-4	GENERAC HLDGS INC		06/11/2014	Morgan Stanley	3,308.000	157,952		71,287	187,365	(116,078)			(116,078)		71,287		86,664	86,664		
369550-10-8	GENERAL DYNAMICS CORP		10/14/2014	VARIOUS	340.000	40,703		30,656	32,004	(1,859)			(1,859)		30,656		10,046	10,046	609	
369604-10-3	GENERAL ELECTRIC CO		10/14/2014	J.P. Morgan Securities	9,865.000	237,942		223,348	272,332	(52,710)			(52,710)		223,348		14,594	14,594	6,428	
370023-10-3	GENERAL GROWTH PPTYS INC NEW		10/14/2014	J.P. Morgan Securities	611.000	14,810		12,563	10,544						12,563		2,248	2,248	160	
370334-10-4	GENERAL MILLS INC		10/14/2014	J.P. Morgan Securities	619.000	30,646		29,721	30,419	(191)		961	(1,152)		29,721		925	925	739	
37045V-10-0	GENERAL MTRS CO		10/14/2014	J.P. Morgan Securities	1,270.000	38,323		40,646	44,162	(661)		9,784	(10,445)		40,646		(2,323)	(2,323)	1,134	
37253A-10-3	GENTHERM INC		12/12/2014	VARIOUS	4,264.000	161,374		71,337	114,318	(42,981)			(42,981)		71,337		90,037	90,037		
372460-10-5	GENUINE PARTS CO		10/14/2014	J.P. Morgan Securities	149.000	12,945		12,109	12,216	(280)			(280)		12,109		835	835	257	
37247D-10-6	GENWORTH FINL INC		10/14/2014	J.P. Morgan Securities	476.000	5,964		6,236	7,278	(293)		862	(1,154)		6,236		(271)	(271)		
375558-10-3	GILEAD SCIENCES INC		10/14/2014	VARIOUS	1,579.000	154,126		111,729	114,281	(6,784)			(6,784)		111,729		42,397	42,397		
38141G-10-4	GOLDMAN SACHS GROUP INC		10/14/2014	J.P. Morgan Securities	405.000	72,366		59,253	70,716	(12,443)			(12,443)		59,253		13,112	13,112	662	
382550-10-1	GOODYEAR TIRE & RUBBER CO		10/14/2014	J.P. Morgan Securities	237.000	4,747		5,307	5,570	(344)			(344)		5,307		(560)	(560)	38	
38259P-50-8	GOOGLE INC		10/14/2014	VARIOUS	274.000	400,602		358,940	431,959	(89,815)			(89,815)		358,940		41,662	41,662		
38259P-70-6	GOOGLE INC CL C		10/14/2014	J.P. Morgan Securities	272.000	146,314		107,906							107,906		38,408	38,408		
384109-10-4	GRACO INC COM		07/10/2014	VARIOUS	2,381.000	182,934		165,456	186,004	(6,890)		13,658	(20,548)		165,456		17,478	17,478	1,223	
384637-10-4	GRAHAM HLDGS CO COM		10/09/2014	VARIOUS	662.000	440,059		371,079	299,821	(75,656)		1,241	(76,897)		371,079		68,980	68,980	77	
384802-10-4	GRAINGER W W INC		10/14/2014	J.P. Morgan Securities	60.000	14,320		14,068	15,103	(181)		1,058	(1,238)		14,068		252	252	185	
38526M-10-6	GRAND CANYON ED INC		10/23/2014	VARIOUS	3,700.000	150,207		123,469	161,320	(37,851)			(37,851)		123,469		26,737	26,737		
388689-10-1	GRAPHIC PACKAGING HLDG CO		10/10/2014	VARIOUS	12,306.000	147,135		128,496							128,496		18,640	18,640		
406216-10-1	HALLIBURTON CO		10/14/2014	J.P. Morgan Securities	815.000	40,439		30,615	40,725	(10,746)			(10,746)		30,615		9,824	9,824	367	
412822-10-8	HARLEY DAVIDSON INC		10/14/2014	J.P. Morgan Securities	215.000	12,124		12,513	14,647	(202)		2,156	(2,357)		12,513		(389)	(389)	177	
413086-10-9	HARMAN INTL INDS INC		10/14/2014	J.P. Morgan Securities	65.000	5,785		5,186	5,250	(153)			(153)		5,186		599	599	60	
413875-10-5	HARRIS CORP DEL		10/14/2014	J.P. Morgan Securities	103.000	6,366		6,755	7,070	(434)			(434)		6,755		(389)	(389)	135	
416515-10-4	HARTFORD FINL SVCS GROUP INC		10/14/2014	J.P. Morgan Securities	438.000	15,680		14,568	15,634	(456)		830	(1,286)		14,568		1,112	1,112	210	
418056-10-7	HASBRO INC		10/14/2014	J.P. Morgan Securities	111.000	6,085		5,453	6,011	(386)		257	(644)		5,453		632	632	139	
40414L-10-9	HCP INC COM		10/14/2014	J.P. Morgan Securities	438.000	18,790		15,662	15,673	(258)			(258)		15,662		3,128	3,128	713	
42217K-10-6	HEALTH CARE REIT INC		10/14/2014	J.P. Morgan Securities	320.000	21,571		17,590	14,571						17,590		3,981	3,981	656	
421924-30-9	HEALTHSOUTH CORP COM NEW		03/06/2014	VARIOUS	7,397.000	236,660		156,151	246,468	(90,317)			(90,317)		156,151		80,510	80,510	1,331	
422806-10-9	HEICO CORP		09/09/2014	Barclays Capital Le	3,449.000	171,817		169,553	199,870	(18,771)		11,546	(30,317)		169,553		2,265	2,265	1,621	
423452-10-1	HELMERICH & PAYNE INC COM		10/14/2014	J.P. Morgan Securities	103.000	8,071		6,333	8,515	(2,332)			(2,332)		6,333		1,738	1,738	200	
427866-10-8	HERSHEY COMPANY		10/14/2014	J.P. Morgan Securities	144.000	13,337		8,525	13,791	(5,484)			(5,484)		8,525		4,812	4,812	217	
42809H-10-7	HESS CORP		10/14/2014	VARIOUS	309.000	24,619		23,330	25,248	(1,330)		955	(2,285)		23,330		1,289	1,289	224	
428236-10-3	HEWLETT PACKARD CO		10/14/2014	J.P. Morgan Securities	2,118.000	68,109		57,495	55,850	(2,588)			(2,588)		57,495		10,614	10,614	818	
(continues)																				

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's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
431571-10-8	HILLENBRAND INC		10/08/2014	J.P. Morgan Securities	2,832.000	83,177		87,480				5,281	(5,281)		87,480		(4,304)	(4,304)	559	
437076-10-2	HOME DEPOT INC		10/14/2014	VARIOUS	1,469.000	132,654		73,539	119,118	(47,281)			(47,281)		73,539		59,116	59,116	2,054	
438516-10-6	HONEYWELL INTL INC		10/14/2014	J.P. Morgan Securities	761.000	65,614		65,847	68,465	(3,683)			(3,683)		65,847		(233)	(233)	1,018	
440327-10-4	HORACE MANN EDUCATORS CORP NEW		10/08/2014	J.P. Morgan Securities	9,463.000	268,661		161,912	298,463	(136,551)			(136,551)		161,912		106,749	106,749	6,529	
440452-10-0	HORMEL FOODS CORP		10/14/2014	J.P. Morgan Securities	130.000	6,756		5,801	5,774	(67)			(67)		5,801		955	955	78	
441060-10-0	HOSPIRA INC		10/14/2014	J.P. Morgan Securities	160.000	7,728		6,471	6,497	(137)			(137)		6,471		1,256	1,256		
44107P-10-4	HOST HOTELS & RESORTS INC		10/14/2014	J.P. Morgan Securities	723.000	14,973		12,975	13,845	(1,068)			(1,068)		12,975		1,998	1,998	302	
44267D-10-7	HOWARD HUGHES CORP		12/12/2014	VARIOUS	2,096.000	293,435		214,211	251,730	(37,518)			(37,518)		214,211		79,224	79,224		
443683-10-7	HUDSON CITY BANCORP		10/14/2014	J.P. Morgan Securities	458.000	4,310		4,141	4,254	(116)		59	(176)		4,141		169	169	55	
444859-10-2	HUMANA INC		10/14/2014	J.P. Morgan Securities	151.000	18,752		14,691	15,362	(395)		486	(881)		14,691		4,061	4,061	123	
446150-10-4	HUNTINGTON BANCSHARES INC COM		10/14/2014	J.P. Morgan Securities	799.000	7,590		7,247	7,594	(158)		299	(456)		7,247		344	344	159	
44919P-50-8	IAC/INTERACTIVECORP		07/10/2014	VARIOUS	4,419.000	294,251		210,256	303,369	(93,113)			(93,113)		210,256		83,995	83,995	2,121	
45169U-10-5	IGATE CORP COM		04/29/2014	Barclays Capital Le	3,478.000	124,888		109,696	139,676	(26,755)		3,225	(29,980)		109,696		15,192	15,192		
452308-10-9	ILLINOIS TOOL WKS INC		12/17/2014	VARIOUS	462.000	38,117		36,297	38,253	(2,506)			(2,506)		36,297		1,820	1,820	753	
45672H-10-4	INFOBLOX INC COM		01/07/2014	Deutsche Morg Grenfell	4,346.000	149,191		138,116	143,505	(5,389)			(5,389)		138,116		11,075	11,075		
45822P-10-5	INTEGRYS ENERGY GROUP INC		10/14/2014	J.P. Morgan Securities	77.000	5,293		4,092	4,119	(95)			(95)		4,092		1,201	1,201	157	
458140-10-0	INTEL CORP		12/17/2014	VARIOUS	5,092.000	162,455		115,637	128,089	(17,096)			(17,096)		115,637		46,818	46,818	3,276	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP COM		10/14/2014	J.P. Morgan Securities	110.000	22,116		17,887	24,353	(6,829)			(6,829)		17,887		4,229	4,229	215	
459200-10-1	INTERNATIONAL BUSINESS MACHINES		10/14/2014	VARIOUS	1,114.000	205,309		193,409	205,778	(15,326)			(15,326)		193,409		11,901	11,901	3,128	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES		10/14/2014	VARIOUS	1,473.000	136,701		116,864	126,537	(9,785)			(9,785)		116,864		19,837	19,837	2,415	
459902-10-2	INTERNATIONAL GAME TECH COM		06/20/2014	J.P. Morgan Securities	572.000	9,152		7,179	10,388	(476)		2,733	(3,209)		7,179		1,973	1,973	127	
460146-10-3	INTERNATIONAL PAPER CO		10/14/2014	VARIOUS	430.000	20,075		20,081	21,112	(1,160)		182	(1,341)		20,081		(6)	(6)	452	
460690-10-0	INTERPUBLIC GROUP COS INC		10/14/2014	J.P. Morgan Securities	407.000	6,801		6,645	7,097	(396)		157	(553)		6,645		156	156	116	
461202-10-3	INTUIT		10/14/2014	J.P. Morgan Securities	286.000	22,702		20,940	21,497	(550)		315	(865)		20,940		1,762	1,762	162	
46120E-60-2	INTUITIVE SURGICAL INC		10/14/2014	J.P. Morgan Securities	38.000	17,529		13,745	14,429	(528)		336	(864)		13,745		3,784	3,784		
46146P-10-2	INVESTORS BANCORP INC		05/07/2014	EXCHANGE OFFER	5,757.000	72,711		72,711	147,264	(74,553)			(74,553)		72,711				576	
46146L-10-1	INVESTORS BANCORP INC NEW		08/18/2014	VARIOUS	5,222.350	54,412		25,866							25,866		28,546	28,546	209	
462846-10-6	IRON MOUNTAIN INC		11/05/2014	J.P. Morgan Securities	164.540	5,290		4,345	4,912	(219)		418	(638)		4,345		946	946	133	
450911-20-1	ITT CORP		10/10/2014	J.P. Morgan Securities	1,841.000	73,869		32,402	79,936	(47,535)			(47,535)		32,402		41,467	41,467	608	
466313-10-3	JABIL CIRCUIT INC		12/05/2014	VARIOUS	405.000	8,045		6,990	7,063			73	(73)		6,990		1,055	1,055	117	
466367-10-9	JACK IN THE BOX INC		10/09/2014	VARIOUS	2,381.000	160,746		91,151	119,098	(27,947)			(27,947)		91,151		69,595	69,595	952	
469814-10-7	JACOB ENGR GROUP INC DEL COM		10/14/2014	J.P. Morgan Securities	126.000	5,883		6,151	7,828	(787)		991	(1,779)		6,151		(269)	(269)		
471109-10-8	JARDEN CORP COM		05/09/2014	J.P. Morgan Securities	1,822.000	102,773		104,045	77,099	(8,077)			(8,077)		104,045		(1,272)	(1,272)		
478160-10-4	JOHNSON & JOHNSON		10/14/2014	VARIOUS	2,860.000	278,799		202,832	253,146	(59,396)			(59,396)		202,832		75,967	75,967	5,794	
478366-10-7	JOHNSON CTLS INC		10/14/2014	J.P. Morgan Securities	659.000	26,577		28,996	33,296	(799)		3,957	(4,756)		28,996		(2,419)	(2,419)	435	
481165-10-8	JOY GLOBAL INC COM		10/14/2014	J.P. Morgan Securities	103.000	5,208		5,439	5,923	(498)		79	(577)		5,439		(232)	(232)	59	
46625H-10-0	JPMORGAN CHASE & CO		10/14/2014	J.P. Morgan Securities	3,795.000	220,371		185,378	212,777	(36,708)			(36,708)		185,378		34,993	34,993	4,112	
48203R-10-4	JUNIPER NETWORKS INC		10/14/2014	VARIOUS	603.000	12,092		12,544	13,405	(1,106)			(1,106)		12,544		(452)	(452)	49	
48282T-10-4	KADANT INC		02/07/2014	J.P. Morgan Securities	8,027.000	275,651		166,239	325,254	(159,015)			(159,015)		166,239		109,412	109,412	1,003	
485170-30-2	KANSAS CITY SOUTHERN		10/14/2014	J.P. Morgan Securities	106.000	12,204		9,956	12,913	(691)		2,440	(3,131)		9,956		2,248	2,248	111	
48562P-10-3	KAPSTONE PAPER & PACKAGING CRP		05/09/2014	J.P. Morgan Securities	4,521.000	120,614		34,902	126,272	(91,369)			(91,369)		34,902		85,712	85,712		
48238T-10-9	KAR AUCTION SVCS INC		11/21/2014	VARIOUS	6,362.000	195,725		182,144				18,315	(18,316)		182,144		13,581	13,581	2,763	
487836-10-8	KELLOGG CO		10/14/2014	J.P. Morgan Securities	248.000	14,924		14,378	14,908	(91)		663	(754)		14,378		546	546	350	
49271M-10-0	KEURIG GREEN MTN INC		10/14/2014	J.P. Morgan Securities	125.000	17,330		11,710				2,291	(2,291)		11,710		5,620	5,620	63	
493267-10-8	KEYCORP NEW		10/14/2014	J.P. Morgan Securities	879.000	11,321		11,215	11,616	(268)		303	(571)		11,215		107	107	163	
494368-10-3	KIMBERLY-CLARK CORP		11/03/2014	VARIOUS	369.000	41,341		40,408	40,007	(200)		28	(228)		40,408		933	933	930	
49446R-10-9	KIMCO RLTY CORP		10/14/2014	J.P. Morgan Securities	395.000	9,093		7,807	7,682						7,807		1,285	1,285	265	
49456B-10-1	KINDER MORGAN INC DEL		10/14/2014	J.P. Morgan Securities	649.000	22,384		20,671	23,006	(1,970)		700	(2,670)		20,671		1,713	1,713	814	

(continues)

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
482480-10-0	KLA-TENCOR CORP		10/14/2014	J.P. Morgan Securities	160.000	10,625		9,772	10,146	(535)			(535)		9,772		854	854	224	
500255-10-4	KOHL'S CORP		10/14/2014	J.P. Morgan Securities	197.000	11,168		9,977	11,008	(336)		851	(1,187)		9,977		1,191	1,191	230	
50076Q-10-6	KRAFT FOODS GROUP INC		10/14/2014	J.P. Morgan Securities	574.000	32,161		30,043	30,478	(515)		367	(882)		30,043		2,118	2,118	900	
501044-10-1	KROGER CO		12/17/2014	VARIOUS	537.000	29,005		19,391	20,897			1,813	(1,813)		19,391		9,614	9,614	273	
501797-10-4	L BRANDS INC		10/14/2014	J.P. Morgan Securities	234.000	15,619		12,258	14,259	(222)		1,966	(2,188)		12,258		3,361	3,361	473	
502424-10-4	L-3 COMMUNICATIONS HLDGS INC		10/14/2014	J.P. Morgan Securities	87.000	9,418		8,834	9,157	(466)			(466)		8,834		584	584	157	
50540R-40-9	LABORATORY CORP AMER HLDGS		10/14/2014	J.P. Morgan Securities	87.000	8,508		7,646	7,831	(302)			(302)		7,646		862	862		
512807-10-8	LAM RESEARCH CORP		10/14/2014	J.P. Morgan Securities	157.000	10,632		7,947	8,408	(556)		37	(593)		7,947		2,685	2,685	57	
524901-10-5	LEGG MASON INC		10/14/2014	J.P. Morgan Securities	105.000	4,998		4,273	4,490	(288)			(288)		4,273		725	725	30	
524660-10-7	LEGGETT & PLATT INC		10/14/2014	J.P. Morgan Securities	137.000	4,603		3,989	4,172	(248)			(248)		3,989		614	614	82	
526057-10-4	LENNAR CORP		10/14/2014	J.P. Morgan Securities	160.000	6,137		5,611	6,227	(724)			(724)		5,611		526	526	19	
527288-10-4	LEUCADIA NATL CORP		10/14/2014	J.P. Morgan Securities	302.000	6,544		7,200	8,424	(247)		1,106	(1,353)		7,200		(655)	(655)	57	
53217V-10-9	LIFE TECHNOLOGIES CORP		02/05/2014	Citation Group	379.000	28,854		28,669	28,728	(59)			(59)		28,669		185	185		
53220K-50-4	LIGAND PHARMACEUTICALS INC		10/08/2014	VARIOUS	4,228.000	217,687		65,196	222,393	(157,197)			(157,197)		65,196		152,491	152,491		
534187-10-9	LINCOLN NATL CORP IND COM		10/14/2014	J.P. Morgan Securities	255.000	12,298		8,478	12,962	(4,672)			(4,672)		8,478		3,821	3,821	122	
535678-10-6	LINEAR TECHNOLOGY CORP		10/14/2014	J.P. Morgan Securities	225.000	8,779		9,764	10,091	(478)			(478)		9,764		(985)	(985)	182	
538034-10-9	LIVE NATION ENTERTAINMENT INC		10/08/2014	J.P. Morgan Securities	4,605.000	110,552		101,126				12,273	(12,273)		101,126		9,426	9,426		
539830-10-9	LOCKHEED MARTIN CORP		10/14/2014	J.P. Morgan Securities	260.000	45,785		36,806	38,072	(1,858)			(1,858)		36,806		8,979	8,979	1,037	
540424-10-8	LOEWS CORP		10/14/2014	J.P. Morgan Securities	295.000	12,000		12,290	14,022	(458)		1,468	(1,926)		12,290		(289)	(289)	55	
544147-10-1	LORILLARD INC		10/14/2014	J.P. Morgan Securities	360.000	21,430		17,662	17,960	(99)		472	(571)		17,662		3,769	3,769	664	
548661-10-7	LOWE'S COS INC		10/14/2014	J.P. Morgan Securities	1,098.000	56,239		50,418	53,574	(2,842)		1,096	(3,938)		50,418		5,821	5,821	608	
502161-10-2	LSI CORPORATION		05/06/2014	MERGER	1,200.000	13,380		9,550	13,242	(3,692)			(3,692)		9,550		3,830	3,830		
55261F-10-4	M & T BK CORP		10/14/2014	J.P. Morgan Securities	125.000	14,986		13,940	14,351	(282)		323	(605)		13,940		1,046	1,046	263	
554382-10-1	MACERICH CO		10/14/2014	J.P. Morgan Securities	135.000	8,958		7,645	7,823	(50)		254	(304)		7,645		1,313	1,313	251	
55616P-10-4	MACYS INC		12/17/2014	VARIOUS	401.000	22,919		20,765	21,081	(644)			(644)		20,765		2,154	2,154	351	
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP		01/07/2014	Deutsche Morg Grenfell	11,898.000	213,709		187,394	232,011	(44,618)			(44,618)		187,394		26,316	26,316		
562750-10-9	MANHATTAN ASSOCS INC		10/08/2014	J.P. Morgan Securities	3,064.000	94,093		35,014	89,990	(54,976)			(54,976)		35,014		59,079	59,079		
565849-10-6	MARATHON OIL CORP		10/14/2014	J.P. Morgan Securities	684.000	22,257		22,418	23,779			1,691	(1,691)		22,418		(161)	(161)	404	
56585A-10-2	MARATHON PETE CORP		10/14/2014	J.P. Morgan Securities	327.000	26,135		25,790	29,523	(1,897)		2,266	(4,163)		25,790		345	345	416	
571903-20-2	MARRIOTT INTL INC NEW		10/14/2014	J.P. Morgan Securities	219.000	13,696		10,109	10,637	(697)			(697)		10,109		3,587	3,587	125	
571748-10-2	MARSH & MCLENNAN COS INC		10/14/2014	J.P. Morgan Securities	530.000	26,446		24,216	25,233	(507)		876	(1,383)		24,216		2,231	2,231	411	
573284-10-6	MARTIN MARIETTA MATLS INC		10/14/2014	J.P. Morgan Securities	61.000	6,548		7,835							7,835		(1,287)	(1,287)		
574599-10-6	MASCO CORP		10/14/2014	J.P. Morgan Securities	344.000	7,203		6,911	7,715	(420)		495	(915)		6,911		292	292	82	
57636Q-10-4	MASTERCARD INC CL A		10/14/2014	VARIOUS	1,076.000	77,943		79,872	89,284	(5,536)		5,099	(10,635)		79,872		(1,929)	(1,929)	342	
577081-10-2	MATTEL INC		10/14/2014	J.P. Morgan Securities	332.000	10,176		10,176	15,550	(738)		4,827	(5,565)		10,176				378	
55264U-10-8	MB FINANCIAL INC NEW COM		02/07/2014	Credit Suisse First Bosto	7,430.000	208,551		208,783	238,206	(9,880)		19,542	(29,423)		208,783		(232)	(232)		
579780-20-6	MCCORMICK & CO INC		10/14/2014	J.P. Morgan Securities	127.000	8,569		8,149	8,634	(103)		491	(594)		8,149		420	420	140	
580135-10-1	MCDONALD'S CORP		10/14/2014	VARIOUS	1,017.000	92,836		95,317	94,933	(2,829)		466	(3,295)		95,317		(2,481)	(2,481)	2,430	
580645-10-9	MCGRAW HILL FINL INC		10/14/2014	J.P. Morgan Securities	265.000	20,540		19,129	20,419	(1,590)			(1,590)		19,129		1,410	1,410	239	
58155Q-10-3	MCKESSON CORP		10/14/2014	J.P. Morgan Securities	221.000	41,682		31,661	35,110	(4,046)			(4,046)		31,661		10,021	10,021	477	
582839-10-6	MEAD JOHNSON NUTRITION CO		10/14/2014	J.P. Morgan Securities	195.000	18,094		14,991	16,080			1,319	(1,319)		14,991		3,103	3,103	219	
583334-10-7	MEADWESTVACO CORP		10/14/2014	J.P. Morgan Securities	171.000	6,542		5,983	6,219	(326)			(326)		5,983		560	560	296	
585055-10-6	MEDTRONIC INC		10/14/2014	J.P. Morgan Securities	966.000	61,289		53,836	54,595	(1,564)			(1,564)		53,836		7,453	7,453	824	
587200-10-6	MENTOR GRAPHICS CORP		02/07/2014	J.P. Morgan Securities	4,689.000	92,482		80,323	112,864	(32,542)			(32,542)		80,323		12,159	12,159	211	
58933Y-10-5	MERCK & CO INC NEW		10/14/2014	VARIOUS	3,048.000	172,435		148,167	145,860	(4,964)			(4,964)		148,167		24,269	24,269	3,895	
59156R-10-8	METLIFE INC		10/14/2014	J.P. Morgan Securities	1,085.000	53,081		41,426	57,617	(16,990)			(16,990)		41,426		11,655	11,655	1,044	
595017-10-4	MICROCHIP TECHNOLOGY INC		10/14/2014	J.P. Morgan Securities	190.000	7,258		7,998	8,367	(501)			(501)		7,998		(741)	(741)	203	
595112-10-3	MICRON TECHNOLOGY INC		10/14/2014	J.P. Morgan Securities	1,001.000	27,407		21,808	21,442						21,808		5,599	5,599		

(continues)

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
595137-10-0	MICROSEMI CORP		10/23/2014	Investment Technology Gro	2,871.000	69,550		68,847				7,579	(7,579)		68,847		704	704		
594918-10-4	MICROSOFT CORP		10/14/2014	J.P. Morgan Securities	8,947.000	387,896		311,776	286,968	(34,507)			(34,507)		311,776		76,119	76,119	6,048	
596278-10-1	MIDDLEBY CORP COM		07/10/2014	VARIOUS	2,468.000	412,853		192,656	399,380	(206,724)			(206,724)		192,656		220,197	220,197		
608190-10-4	MOHAWK INDS INC		10/14/2014	VARIOUS	1,893.000	255,030		243,076	281,739	(37,450)		1,339	(38,788)		243,076		11,954	11,954		
60871R-20-9	MOLSON COORS BREWING CO		10/14/2014	J.P. Morgan Securities	152.000	10,857		7,999	8,413	(395)		131	(526)		7,999		2,858	2,858	169	
609207-10-5	MONDELEZ INTL INC		10/14/2014	VARIOUS	1,825.000	60,381		59,804	63,452	(2,349)		2,198	(4,547)		59,804		576	576	1,002	
61166W-10-1	MONSANTO CO		12/17/2014	VARIOUS	572.000	62,315		60,981	65,661	(3,452)		2,162	(5,614)		60,981		1,334	1,334	775	
611740-10-1	MONSTER BEVERAGE CORP		10/14/2014	J.P. Morgan Securities	131.000	12,375		8,087	8,731	(792)			(792)		8,087		4,288	4,288		
615369-10-5	MOODYS CORP		10/14/2014	J.P. Morgan Securities	187.000	17,232		13,454	14,437	(1,215)			(1,215)		13,454		3,778	3,778	157	
617446-44-8	MORGAN STANLEY		10/14/2014	J.P. Morgan Securities	1,469.000	48,457		44,133	41,592	(1,087)		1,354	(2,441)		44,133		4,325	4,325	333	
61945C-10-3	MOSAIC CO		10/14/2014	J.P. Morgan Securities	328.000	13,599		14,386	15,259	(1,113)			(1,113)		14,386		(788)	(788)	246	
620076-30-7	MOTOROLA SOLUTIONS INC		10/14/2014	J.P. Morgan Securities	228.000	13,388		13,543	15,156	(576)		1,257	(1,833)		13,543		(155)	(155)	141	
55354G-10-0	MSCI INC		10/09/2014	VARIOUS	4,432.000	201,859		160,071	153,647	(33,548)			(33,548)		160,071		41,788	41,788		
626717-10-2	MURPHY OIL CORP		10/14/2014	J.P. Morgan Securities	169.000	8,538		9,565	10,796	(267)		1,109	(1,376)		9,565		(1,028)	(1,028)	165	
628530-10-7	MYLAN INC		10/14/2014	J.P. Morgan Securities	368.000	17,226		15,470	15,727	(502)			(502)		15,470		1,756	1,756		
631103-10-8	NASDAQ OMX GROUP INC		10/14/2014	J.P. Morgan Securities	111.000	4,414		4,096	4,349	(105)		213	(319)		4,096		318	318	48	
63633D-10-4	NATIONAL HEALTH INVS INC		11/21/2014	BNY Convergex	821.000	53,761		46,912				4,139	(4,139)		46,912		6,849	6,849	632	
637071-10-1	NATIONAL OILWELL VARCO INC		10/14/2014	VARIOUS	412.000	35,853		35,233	36,518	(368)		1,465	(1,833)		35,233		620	620	486	
63938C-10-8	NAVIENT CORP COM		10/14/2014	J.P. Morgan Securities	420.000	7,333		6,245							6,245		1,088	1,088	126	
64110D-10-4	NETAPP INC		10/14/2014	J.P. Morgan Securities	328.000	12,634		11,680	13,280	(479)		1,338	(1,817)		11,680		954	954	152	
64110L-10-6	NETFLIX INC		10/14/2014	J.P. Morgan Securities	62.000	27,762		20,711	20,612			2,610	(2,610)		20,711		7,051	7,051		
651229-10-6	NEWELL RUBBERMAID INC		10/14/2014	J.P. Morgan Securities	278.000	9,135		8,140	8,870	(342)		520	(862)		8,140		995	995	136	
651290-10-8	NEWFIELD EXPL CO COM		10/14/2014	J.P. Morgan Securities	131.000	3,440		3,086	3,173	(139)			(139)		3,086		354	354		
651639-10-6	NEWMONT MINING CORP		10/14/2014	J.P. Morgan Securities	480.000	10,934		10,364	10,885			676	(676)		10,364		570	570	96	
65249B-10-9	NEWS CORP NEW		10/14/2014	J.P. Morgan Securities	480.000	7,094		7,661	8,517	(227)		746	(974)		7,661		(567)	(567)		
65339F-10-1	NEXTERA ENERGY INC COM		10/14/2014	J.P. Morgan Securities	431.000	40,224		36,028	34,531	(1,093)			(1,093)		36,028		4,196	4,196	922	
654106-10-3	NIKE INC		10/14/2014	VARIOUS	762.000	64,574		41,896	59,028	(17,947)			(17,947)		41,896		22,678	22,678	886	
65473P-10-5	NISOURCE INC		10/14/2014	J.P. Morgan Securities	302.000	11,808		9,375	9,773	(559)			(559)		9,375		2,433	2,433	228	
655044-10-5	NOBLE ENERGY INC		10/14/2014	J.P. Morgan Securities	346.000	18,953		21,568	23,213			1,970	(1,970)		21,568		(2,614)	(2,614)	172	
655664-10-0	NORDSTROM INC		10/14/2014	J.P. Morgan Securities	139.000	9,702		7,988	8,456	(187)		408	(595)		7,988		1,714	1,714	138	
655844-10-8	NORFOLK SOUTHERN CORP		10/14/2014	J.P. Morgan Securities	301.000	31,436		26,390	27,500	(1,555)			(1,555)		26,390		5,045	5,045	494	
664397-10-6	NORTHEAST UTILS		10/14/2014	J.P. Morgan Securities	304.000	14,455		12,588	12,685	(301)			(301)		12,588		1,867	1,867	358	
665859-10-4	NORTHERN TRUST CORP		10/14/2014	J.P. Morgan Securities	218.000	13,904		12,488	13,277	(996)			(996)		12,488		1,415	1,415	211	
666807-10-2	NORTHROP GRUMMAN CORP		10/14/2014	VARIOUS	250.000	31,518		27,041	28,206	(1,603)			(1,603)		27,041		4,477	4,477	503	
629377-50-8	NRG ENERGY INC		10/14/2014	J.P. Morgan Securities	311.000	8,742		8,660	8,795	(212)		54	(266)		8,660		82	82	124	
670346-10-5	NUCOR CORP		10/14/2014	J.P. Morgan Securities	307.000	15,043		14,843	16,133	(635)		885	(1,520)		14,843		199	199	339	
67066G-10-4	NVIDIA CORP		10/14/2014	J.P. Morgan Securities	558.000	9,578		8,439	8,800	(497)			(497)		8,439		1,139	1,139	142	
67103H-10-7	O'REILLY AUTOMOTIVE INC		10/14/2014	J.P. Morgan Securities	105.000	15,644		13,169	13,291	(377)			(377)		13,169		2,475	2,475		
674599-10-5	OCCIDENTAL PETE CORP DEL		12/01/2014	VARIOUS	882.000	80,416		80,319	81,430	(3,101)		3,113	(6,214)		80,319		97	97	1,231	
675232-10-2	OCEANEERING INTERNATIONAL INC		03/06/2014	VARIOUS	4,000.000	278,437		141,644	315,520	(173,876)			(173,876)		141,644		136,793	136,793	532	
675746-30-9	OCWEN FINL CORP		05/09/2014	VARIOUS	4,791.000	169,214		63,289	265,661	(202,372)			(202,372)		63,289		105,924	105,924		
679580-10-0	OLD DOMINION FGHT LINES		10/09/2014	Investment Technology Gro	900.000	61,182		17,382	47,718	(30,336)			(30,336)		17,382		43,800	43,800		
681904-10-8	OMNICARE INC		03/06/2014	J.P. Morgan Securities	1,048.000	60,605		29,650	63,257	(33,607)			(33,607)		29,650		30,955	30,955		
681919-10-6	OMNICOM GROUP INC		10/14/2014	J.P. Morgan Securities	248.000	16,308		16,785	18,154	(1,312)		343	(1,655)		16,785		(477)	(477)	445	
682680-10-3	ONEOK INC NEW		10/14/2014	VARIOUS	199.000	14,051		13,594	14,091	(677)			(677)		13,594		457	457	304	
68389X-10-5	ORACLE CORP		12/17/2014	VARIOUS	3,806.000	147,317		115,299	143,406	(30,231)			(30,231)		115,299		32,019	32,019	1,370	
690768-40-3	OWENS ILL INC		10/14/2014	J.P. Morgan Securities	159.000	3,889		4,142	5,596	(371)		1,165	(1,536)		4,142		(253)	(253)		
693718-10-8	PACCAR INC		10/14/2014	J.P. Morgan Securities	341.000	19,457		19,110	19,870	(1,018)		46	(1,065)		19,110		347	347	520	

(continues)

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's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
695156-10-9	PACKAGING CORP AMER COM		10/09/2014	VARIOUS	1,500.000	93,688		95,730	68,249	(2,179)		1,670	(3,849)		95,730		(2,042)	(2,042)	1,631	
696429-30-7	PALL CORP		10/14/2014	J.P. Morgan Securities	108.000	8,845		8,367	9,070	(337)		505	(843)		8,367		478	478	89	
697435-10-5	PALO ALTO NETWORKS INC		12/12/2014	VARIOUS	2,106.000	195,578		133,899				6,825	(6,825)		133,899		61,679	61,679		
698813-10-2	PAPA JOHN'S INTERNATIONAL INC		09/09/2014	VARIOUS	5,812.000	236,365		86,591	263,865	(177,274)			(177,274)		86,591		149,774	149,774	1,867	
700666-10-0	PARK OHIO HLDGS CORP		10/23/2014	VARIOUS	4,751.000	242,347		81,575	248,952	(167,378)			(167,378)		81,575		160,772	160,772	850	
701094-10-4	PARKER HANNIFIN CORP		10/14/2014	J.P. Morgan Securities	144.000	15,002		16,327	18,245	(1,420)		746	(2,166)		16,327		(1,326)	(1,326)	206	
703395-10-3	PATTERSON COS INC		10/14/2014	J.P. Morgan Securities	80.000	3,232		3,121	3,243	(54)		119	(173)		3,121		112	112	45	
704326-10-7	PAYCHEX INC		10/14/2014	J.P. Morgan Securities	314.000	13,668		12,877	14,080	(778)		619	(1,398)		12,877		791	791	337	
704549-10-4	PEABODY ENERGY CORP		09/19/2014	Deutsche Morg Grenfell	592.000	7,862		8,981	11,562	(720)		1,861	(2,581)		8,981		(1,119)	(1,119)	152	
712704-10-5	PEOPLES UNITED FINANCIAL INC		10/14/2014	J.P. Morgan Securities	9,772.000	142,825		138,469	147,681	(8,657)		621	(9,278)		138,469		4,356	4,356	1,689	
713291-10-2	PEPCO HOLDINGS INC		10/14/2014	J.P. Morgan Securities	240.000	6,470		4,482	4,525	(110)			(110)		4,482		1,989	1,989	194	
713448-10-8	PEPSICO INC		10/14/2014	VARIOUS	1,547.000	143,807		123,884	126,375	(2,571)		1,771	(4,342)		123,884		19,923	19,923	2,846	
714046-10-9	PERKINELMER INC		10/14/2014	J.P. Morgan Securities	108.000	4,362		4,235	4,382	(221)			(221)		4,235		127	127	23	
716768-10-6	PET SMART INC		10/14/2014	J.P. Morgan Securities	100.000	6,585		5,747	7,150			1,514	(1,514)		5,747		838	838	58	
717081-10-3	PFIZER INC		10/14/2014	VARIOUS	6,558.000	187,991		178,614	197,835	(22,280)			(22,280)		178,614		9,377	9,377	4,955	
69331C-10-8	PG&E CORP		10/14/2014	J.P. Morgan Securities	468.000	21,467		19,063	17,022	(12)			(12)		19,063		2,404	2,404	583	
718172-10-9	PHILIP MORRIS INTL INC		10/14/2014	J.P. Morgan Securities	1,544.000	129,236		120,748	132,493	(2,748)		10,822	(13,570)		120,748		8,488	8,488	5,851	
718546-10-4	PHILLIPS 66 COM		10/14/2014	VARIOUS	666.000	49,005		47,579	50,580	(3,751)			(3,751)		47,579		1,426	1,426	919	
718549-20-7	PHILLIPS 66 PARTNERS LP		12/12/2014	VARIOUS	4,733.000	275,760		185,522							185,522		90,238	90,238	1,456	
72346Q-10-4	PINNACLE FINL PARTNERS INC		10/09/2014	Investment Technology Gro	1,300.000	45,054		32,599	42,289	(9,690)			(9,690)		32,599		12,455	12,455	312	
723484-10-1	PINNACLE WEST CAP CORP		10/14/2014	J.P. Morgan Securities	106.000	6,138		5,578	5,518	(12)		19	(30)		5,578		560	560	179	
723787-10-7	PIONEER NAT RES CO		10/14/2014	J.P. Morgan Securities	143.000	23,562		24,810	24,248	(676)		1,267	(1,943)		24,810		(1,248)	(1,248)	11	
724479-10-0	PITNEY BOWES INC		10/14/2014	J.P. Morgan Securities	195.000	4,463		4,304	4,473	(245)			(245)		4,304		160	160	110	
729251-10-8	PLUM CREEK TIMBER CO INC		10/14/2014	J.P. Morgan Securities	169.000	6,745		6,593	7,739	(367)		891	(1,258)		6,593		152	152	223	
693475-10-5	PNC FINL SVCS GROUP INC		10/14/2014	J.P. Morgan Securities	515.000	41,990		39,146	39,350	(825)			(825)		39,146		2,844	2,844	711	
69349H-10-7	PNM RES INC		10/09/2014	VARIOUS	7,545.000	194,383		158,182	160,063	(23,956)			(23,956)		158,182		36,201	36,201	3,240	
73278L-10-5	POOL CORPORATION COM		03/06/2014	J.P. Morgan Securities	1,077.000	64,104		44,185	62,617	(18,431)			(18,431)		44,185		19,919	19,919		
693506-10-7	PPG INDS INC		10/14/2014	J.P. Morgan Securities	138.000	24,504		24,991	25,763	(1,159)			(1,159)		24,991		(487)	(487)	269	
69351T-10-6	PPL CORP		10/14/2014	J.P. Morgan Securities	609.000	20,450		17,857	18,051	(469)			(469)		17,857		2,592	2,592	681	
74005P-10-4	PRAXAIR INC		10/14/2014	J.P. Morgan Securities	286.000	34,399		35,668	36,626	(1,478)		18	(1,495)		35,668		(1,269)	(1,269)	552	
740189-10-5	PRECISION CASTPARTS CORP		10/14/2014	J.P. Morgan Securities	140.000	31,324		32,032	37,120	(2,109)		3,527	(5,637)		32,032		(708)	(708)	13	
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC		02/07/2014	Credit Suisse First Bosto	4,559.000	124,187		23,616	163,212	(139,597)			(139,597)		23,616		100,571	100,571		
74144T-10-8	PRICE T ROWE GROUP INC		10/14/2014	J.P. Morgan Securities	251.000	18,629		19,493	20,700	(1,399)		110	(1,509)		19,493		(864)	(864)	331	
741503-40-3	PRICELINE.COM INC		10/14/2014	J.P. Morgan Securities	50.000	52,521		57,239	57,109			860	(860)		57,239		(4,718)	(4,718)		
74251V-10-2	PRINCIPAL FINL GROUP INC		10/14/2014	J.P. Morgan Securities	264.000	12,878		11,499	12,826	(235)		1,258	(1,493)		11,499		1,378	1,378	248	
742718-10-9	PROCTER & GAMBLE CO		12/17/2014	VARIOUS	2,829.000	236,710		185,725	219,384	(44,071)			(44,071)		185,725		50,985	50,985	5,249	
743315-10-3	PROGRESSIVE CORP OHIO		10/14/2014	J.P. Morgan Securities	533.000	13,239		12,384	14,311	(371)		1,743	(2,115)		12,384		855	855	783	
74340W-10-3	PROLOGIS INC		10/14/2014	J.P. Morgan Securities	481.000	18,407		17,624	17,501	(169)			(169)		17,624		784	784	476	
744320-10-2	PRUDENTIAL FINL INC		10/14/2014	J.P. Morgan Securities	450.000	36,149		36,337	40,861	(1,635)		3,458	(5,093)		36,337		(189)	(189)	709	
74460D-10-9	PUBLIC STORAGE COM		10/14/2014	J.P. Morgan Securities	139.000	23,739		20,880	20,597	(59)			(59)		20,880		2,859	2,859	584	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		10/14/2014	J.P. Morgan Securities	488.000	18,875		15,647	15,400						15,647		3,229	3,229	542	
745867-10-1	PULTE GROUP INC		10/14/2014	J.P. Morgan Securities	337.000	5,722		5,948	6,759	(755)		161	(915)		5,948		(226)	(226)	67	
693656-10-0	PVH CORP		10/14/2014	J.P. Morgan Securities	79.000	8,886		7,612	10,568	(3,113)			(3,113)		7,612		1,273	1,273	9	
74733V-10-0	QEP RES INC		10/14/2014	J.P. Morgan Securities	173.000	3,797		5,309	5,223	(158)		(165)	7		5,309		(1,512)	(1,512)	10	
747525-10-3	QUALCOMM INC		10/14/2014	J.P. Morgan Securities	1,692.000	121,935		96,940	121,356	(28,708)			(28,708)		96,940		24,995	24,995	1,900	
74762E-10-2	QUANTA SVCS INC		10/14/2014	J.P. Morgan Securities	206.000	6,308		5,955	6,406	(544)			(544)		5,955		353	353		
74834L-10-0	QUEST DIAGNOSTICS INC		10/14/2014	J.P. Morgan Securities	146.000	8,444		7,662	7,701			150	(150)		7,662		783	783	140	
751212-10-1	RALPH LAUREN CORP		10/14/2014	J.P. Morgan Securities	58.000	9,148		8,779	10,089	(199)		1,242	(1,441)		8,779		368	368	104	

(continues)

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
75281A-10-9	RANGE RES CORP		10/14/2014	J.P. Morgan Securities	157.000	9,883		10,646	13,018	(602)		1,987	(2,590)		10,646		(763)	(763)	19	
754730-10-9	RAYMOND JAMES FINANCIAL INC		10/08/2014	J.P. Morgan Securities	501.000	25,868		24,248	18,026	(358)		1,625	(1,983)		24,248		1,620	1,620	216	
755111-50-7	RAYTHEON CO		10/14/2014	J.P. Morgan Securities	311.000	30,026		26,710	27,776	(1,511)			(1,511)		26,710		3,316	3,316	545	
756577-10-2	RED HAT INC		10/14/2014	J.P. Morgan Securities	182.000	9,882		8,480	10,054	(1,718)			(1,718)		8,480		1,402	1,402		
75886F-10-7	REGENERON PHARMACEUTICALS		10/14/2014	VARIOUS	83.000	27,660		22,800	22,451	(62)			(62)		22,800		4,860	4,860		
7591EP-10-0	REGIONS FINL CORP NEW		10/14/2014	J.P. Morgan Securities	1,345.000	12,791		11,807	13,101	(1,503)			(1,503)		11,807		984	984	633	
759509-10-2	RELIANCE STEEL & ALUMINIUM CO		01/07/2014	Deutsche Morg Grenfell	1,866.000	140,124		120,243	141,517	(21,274)			(21,274)		120,243		19,881	19,881		
760759-10-0	REPUBLIC SVCS INC		10/14/2014	J.P. Morgan Securities	262.000	10,037		8,391	8,569			302	(302)		8,391		1,646	1,646	203	
76169B-10-2	REXNORD CORP NEW		12/12/2014	VARIOUS	5,161.000	138,699		138,883				10,350	(10,350)		138,883		(183)	(183)		
761713-10-6	REYNOLDS AMERICAN INC		10/14/2014	J.P. Morgan Securities	305.000	17,809		14,789	15,009	(264)		183	(447)		14,789		3,019	3,019	613	
770323-10-3	ROBERT HALF INTL INC		10/14/2014	VARIOUS	1,434.000	69,341		56,484	60,123	(3,725)			(3,725)		56,484		12,857	12,857	774	
773903-10-9	ROCKWELL AUTOMATION INC		10/14/2014	J.P. Morgan Securities	134.000	13,528		14,724	15,577	(977)		117	(1,093)		14,724		(1,196)	(1,196)	233	
774341-10-1	ROCKWELL COLLINS INC		10/14/2014	J.P. Morgan Securities	130.000	9,657		9,287	9,450	(327)			(327)		9,287		371	371	116	
776696-10-6	ROPER INDUSTRIES INC		10/14/2014	J.P. Morgan Securities	96.000	13,596		12,441	13,133	(864)			(864)		12,441		1,155	1,155	57	
778296-10-3	ROSS STORES INC		10/14/2014	J.P. Morgan Securities	209.000	16,266		13,460	15,433	(848)		1,335	(2,184)		13,460		2,807	2,807	125	
749685-10-3	RPM INTL INC COM		10/09/2014	Investment Technology Gro	2,200.000	93,385		84,014	91,322	(7,308)			(7,308)		84,014		9,371	9,371	1,584	
783549-10-8	RYDER SYS INC		10/14/2014	J.P. Morgan Securities	51.000	4,089		3,409	3,698	(351)			(351)		3,409		680	680	54	
786514-20-8	SAFEWAY INC		10/14/2014	VARIOUS	232.000	9,645		8,250	8,432			304	(304)		8,250		1,395	1,395	199	
790849-10-3	SAINT JUDE MEDICAL INC		10/14/2014	J.P. Morgan Securities	277.000	16,592		11,462	16,892	(5,692)			(5,692)		11,462		5,130	5,130	218	
79466L-30-2	SALESFORCE COM INC		10/14/2014	J.P. Morgan Securities	581.000	30,624		30,129	28,723	(2,150)			(2,150)		30,129		495	495		
795435-10-6	SALIX PHARMACEUTICALS INC		12/12/2014	VARIOUS	2,371.000	290,747		158,572	213,248	(54,675)			(54,675)		158,572		132,174	132,174		
800013-10-4	SANDERSON FARMS INC		12/12/2014	Morgan Stanley	500.000	43,994		33,924	36,165	(2,241)			(2,241)		33,924		10,070	10,070	660	
80004C-10-1	SANDISK CORP		10/14/2014	J.P. Morgan Securities	218.000	18,237		14,887	15,134	(490)			(490)		14,887		3,351	3,351	163	
80589M-10-2	SCANA CORP NEW		10/14/2014	J.P. Morgan Securities	135.000	6,913		6,270	6,234	(65)			(65)		6,270		644	644	213	
806857-10-8	SCHLUMBERGER LTD		10/14/2014	VARIOUS	1,314.000	117,689		114,478	116,606	(3,895)			(3,895)		114,478		3,211	3,211	1,551	
808513-10-5	SCHWAB CHARLES CORP NEW		10/14/2014	J.P. Morgan Securities	1,196.000	30,690		29,678	30,625	(1,390)			(1,390)		29,678		1,012	1,012	197	
811065-10-1	SCRIPPS NETWORKS INTERACTIVE		10/14/2014	J.P. Morgan Securities	106.000	7,936		7,690	9,009	(582)		866	(1,448)		7,690		246	246	64	
81211K-10-0	SEALED AIR CORP NEW COM		10/14/2014	J.P. Morgan Securities	189.000	5,878		5,891	6,332	(453)		79	(532)		5,891		(13)	(13)	74	
816851-10-9	SEMPRA ENERGY		10/14/2014	J.P. Morgan Securities	219.000	22,335		19,002	19,347	(661)			(661)		19,002		3,334	3,334	425	
824348-10-6	SHERWIN WILLIAMS CO		10/14/2014	J.P. Morgan Securities	84.000	17,283		15,094	15,176	(314)			(314)		15,094		2,189	2,189	139	
826552-10-1	SIGMA ALDRICH CORP		10/14/2014	J.P. Morgan Securities	116.000	15,747		10,360	10,742	(540)			(540)		10,360		5,387	5,387	80	
828806-10-9	SIMON PROPERTY GROUP INC		12/17/2014	VARIOUS	326.000	61,718		52,133	50,182	(1,053)			(1,053)		52,133		9,585	9,585	1,245	
83088M-10-2	SKYWORKS SOLUTIONS INC		12/12/2014	VARIOUS	4,144.000	226,139		108,737	92,952	(11,369)			(11,369)		108,737		117,402	117,402	943	
78442P-10-6	SLM CORP		05/19/2014	VARIOUS	957.000	22,727		21,781	25,150	(621)		2,747	(3,369)		21,781		946	946	144	
832696-40-5	SMUCKER J M CO		10/14/2014	J.P. Morgan Securities	102.000	9,993		9,827	10,389			725	(725)		9,827		166	166	184	
833034-10-1	SNAP ON INC COM		10/14/2014	J.P. Morgan Securities	56.000	6,422		5,609	6,039	(520)			(520)		5,609		813	813	74	
842587-10-7	SOUTHERN CO		10/14/2014	J.P. Morgan Securities	887.000	41,591		35,800	34,099	(744)			(744)		35,800		5,791	5,791	1,352	
844741-10-8	SOUTHWEST AIRLS CO		10/14/2014	J.P. Morgan Securities	680.000	20,393		12,806	12,616	(28)			(28)		12,806		7,587	7,587	109	
845467-10-9	SOUTHWESTERN ENERGY CO		10/14/2014	J.P. Morgan Securities	339.000	11,217		11,848	13,129	(208)		1,293	(1,501)		11,848		(631)	(631)		
847560-10-9	SPECTRA ENERGY CORP		10/14/2014	J.P. Morgan Securities	645.000	22,903		21,561	22,621	(1,423)			(1,423)		21,561		1,342	1,342	648	
853666-10-5	STANDARD MTR PRODS INC COM		02/21/2014	OPPENHEIMER & CO. INC	5,244.000	167,468		115,296	192,979	(77,684)			(77,684)		115,296		52,173	52,173	682	
854502-10-1	STANLEY BLACK & DECKER INC		10/14/2014	J.P. Morgan Securities	154.000	12,714		11,918	12,252			500	(500)		11,918		796	796	234	
855030-10-2	STAPLES INC		10/14/2014	J.P. Morgan Securities	636.000	7,784		6,894	9,955	(229)		2,958	(3,187)		6,894		890	890	228	
855244-10-9	STARBUCKS CORP		10/14/2014	J.P. Morgan Securities	728.000	52,978		51,445	56,220	(2,172)		3,386	(5,558)		51,445		1,534	1,534	560	
85590A-40-1	STARWOOD HOTELS & RESORTS		10/14/2014	J.P. Morgan Securities	188.000	13,761		13,805	14,696	(1,119)			(1,119)		13,805		(43)	(43)	564	
857477-10-3	STATE STREET CORP		10/14/2014	J.P. Morgan Securities	464.000	31,284		30,022	33,539	(1,399)		2,579	(3,978)		30,022		1,262	1,262	345	
858912-10-8	STERICYCLE INC		10/14/2014	J.P. Morgan Securities	83.000	9,758		9,430	9,491	(132)		78	(210)		9,430		328	328		
861642-10-6	STONE ENERGY CORP COM		10/09/2014	VARIOUS	5,471.000	165,722		169,327	189,242	(8,261)		11,653	(19,914)		169,327		(3,605)	(3,605)		

(continues)

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
863667-10-1	STRYKER CORP		10/14/2014	J.P. Morgan Securities	284.000	22,898		20,468	21,015	(885)			(885)		20,468		2,431	2,431	259	
867914-10-3	SUNTRUST BANKS INC		10/14/2014	J.P. Morgan Securities	519.000	18,559		18,299	18,818	(812)			(812)		18,299		260	260	260	
78486Q-10-1	SVB FINL GROUP		10/09/2014	VARIOUS	2,134.000	226,808		176,695	223,771	(47,076)			(47,076)		176,695		50,113	50,113		
871503-10-8	SYMANTEC CORP		10/14/2014	J.P. Morgan Securities	674.000	15,134		13,460	15,648	(812)		1,589	(2,401)		13,460		1,675	1,675	303	
871829-10-7	SYSCO CORP		10/14/2014	J.P. Morgan Securities	567.000	20,791		19,892	20,156			570	(570)		19,892		899	899	491	
87612E-10-6	TARGET CORP		10/14/2014	J.P. Morgan Securities	608.000	37,501		34,430	37,894	(190)		3,781	(3,971)		34,430		3,070	3,070	839	
872375-10-0	TECO ENERGY CORP		10/14/2014	J.P. Morgan Securities	197.000	3,648		3,226	3,344	(76)		91	(167)		3,226		422	422	130	
88033G-40-7	TENET HEALTHCARE CORP		10/14/2014	J.P. Morgan Securities	98.000	5,355		3,971	4,073	(160)			(160)		3,971		1,383	1,383		
88076W-10-3	TERADATA CORP DEL		10/14/2014	J.P. Morgan Securities	157.000	6,486		6,206	7,024	(925)			(925)		6,206		280	280		
881609-10-1	TESORO CORP		11/21/2014	VARIOUS	535.000	38,977		33,138	7,479	(197)		807	(1,005)		33,138		5,838	5,838	104	
882508-10-4	TEXAS INSTRS INC		10/14/2014	J.P. Morgan Securities	1,134.000	48,553		48,063	49,046	(1,553)		133	(1,685)		48,063		490	490	935	
883203-10-1	TEXTRON INC		10/14/2014	J.P. Morgan Securities	270.000	9,131		8,538	9,766	(1,381)			(1,381)		8,538		594	594	16	
00101J-10-6	THE ADT CORPORATION		10/14/2014	J.P. Morgan Securities	193.000	6,214		5,780	7,688	(232)		1,766	(1,999)		5,780		434	434	115	
89417E-10-9	THE TRAVELERS COS INC		10/14/2014	VARIOUS	406.000	38,105		32,996	36,185	(1,536)		2,165	(3,701)		32,996		5,109	5,109	624	
883556-10-2	THERMO FISHER SCIENTIFIC INC		10/14/2014	J.P. Morgan Securities	383.000	42,807		39,360	38,074	(3,723)			(3,723)		39,360		3,447	3,447	115	
886547-10-8	TIFFANY & CO		10/14/2014	J.P. Morgan Securities	124.000	11,017		10,620	9,661	(361)		637	(999)		10,620		397	397	159	
88732J-20-7	TIME WARNER CABLE INC		10/14/2014	J.P. Morgan Securities	276.000	37,957		36,246	36,811	(1,152)			(1,152)		36,246		1,711	1,711	621	
887317-30-3	TIME WARNER INC		10/14/2014	VARIOUS	957.000	73,599		62,942	68,457	(3,524)		2,945	(6,469)		62,942		10,657	10,657	904	
872540-10-9	TJX COS INC NEW		10/14/2014	J.P. Morgan Securities	693.000	42,565		36,882	43,503	(1,627)		5,611	(7,238)		36,882		5,682	5,682	340	
891027-10-4	TORCHMARK CORP		10/14/2014	J.P. Morgan Securities	132.000	6,793		6,612	6,776	(158)		102	(260)		6,612		181	181	48	
891906-10-9	TOTAL SYSTEM SERVICES INC		10/14/2014	J.P. Morgan Securities	161.000	4,695		4,985	5,272	(319)		43	(362)		4,985		(290)	(290)	64	
891894-10-7	TOWERS WATSON & CO		03/06/2014	J.P. Morgan Securities	2,061.000	231,584		164,888	263,004	(98,116)			(98,116)		164,888		66,696	66,696	289	
892356-10-6	TRACTOR SUPPLY CO		10/14/2014	J.P. Morgan Securities	136.000	7,846		8,214				1,342	(1,342)		8,214		(369)	(369)	61	
896239-10-0	TRIMBLE NAVIGATION LTD		10/08/2014	Deutsche Morg Grenfell	3,713.000	104,500		93,753	128,841	(35,088)			(35,088)		93,753		10,747	10,747		
896945-20-1	TRIPADVISOR INC		10/14/2014	J.P. Morgan Securities	108.000	8,527		8,336	8,802			599	(599)		8,336		191	191		
899896-10-4	TUPPERWARE BRANDS CORP		02/07/2014	Citation Group	1,819.000	139,736		95,352	171,950	(76,598)			(76,598)		95,352		44,384	44,384	1,128	
90130A-10-1	TWENTY FIRST CENTY FOX INC		10/14/2014	VARIOUS	1,989.000	63,862		63,011	68,899	(4,604)		2,248	(6,852)		63,011		851	851	247	
902494-10-3	TYSON FOODS INC		10/14/2014	J.P. Morgan Securities	268.000	10,588		8,976	8,837						8,976		1,612	1,612	60	
904311-10-7	UNDER ARMOUR INC		10/14/2014	J.P. Morgan Securities	157.000	9,687		7,416							7,416		2,271	2,271		
907818-10-8	UNION PAC CORP		10/14/2014	VARIOUS	933.000	94,324		63,564	77,496	(15,195)			(15,195)		63,564		30,760	30,760	2,171	
91324P-10-2	UNITED HEALTH GROUP INC CORP		10/14/2014	J.P. Morgan Securities	1,118.000	92,260		80,021	80,231	(4,547)			(4,547)		80,021		12,239	12,239	950	
911312-10-6	UNITED PARCEL SERVICE INC CL B		12/17/2014	VARIOUS	731.000	70,477		69,643	75,673	(2,890)		4,168	(7,058)		69,643		834	834	1,479	
911363-10-9	UNITED RENTALS, INC		10/14/2014	J.P. Morgan Securities	93.000	8,597		10,332				522	(522)		10,332		(1,736)	(1,736)		
912909-10-8	UNITED STATES STL CORP NEW		09/19/2014	Deutsche Morg Grenfell	317.000	14,322		7,304	9,352	(939)		1,108	(2,048)		7,304		7,018	7,018	48	
913017-10-9	UNITED TECHNOLOGIES CORP		12/17/2014	VARIOUS	880.000	88,726		77,008	95,818	(22,946)			(22,946)		77,008		11,717	11,717	1,524	
913903-10-0	UNIVERSAL HLTH SVCS INC		10/14/2014	J.P. Morgan Securities	89.000	9,160		9,301				840	(840)		9,301		(141)	(141)		
91529Y-10-6	UNUM GROUP		10/14/2014	J.P. Morgan Securities	254.000	8,336		8,181	8,774	(309)		411	(720)		8,181		155	155	115	
917047-10-2	URBAN OUTFITTERS INC		10/14/2014	J.P. Morgan Securities	105.000	3,638		3,520	3,831	(112)		261	(373)		3,520		119	119		
902973-30-4	US BANCORP		10/14/2014	J.P. Morgan Securities	1,781.000	71,169		69,964	70,869	(1,973)			(1,973)		69,964		1,206	1,206	1,240	
918204-10-8	V F CORP		10/14/2014	J.P. Morgan Securities	339.000	21,675		19,730	20,810	(1,377)			(1,377)		19,730		1,945	1,945	267	
91913Y-10-0	VALERO ENERGY CORP		10/14/2014	J.P. Morgan Securities	522.000	23,443		24,153	25,916	(1,972)		159	(2,131)		24,153		(710)	(710)	405	
92220P-10-5	VARIAN MED SYS INC		10/14/2014	J.P. Morgan Securities	104.000	8,319		7,918	7,945	(164)			(164)		7,918		401	401		
92276F-10-0	VENTAS INC		10/14/2014	J.P. Morgan Securities	282.000	18,620		15,608	15,906	(564)			(564)		15,608		3,012	3,012	613	
92343E-10-2	VERISIGN INC		10/14/2014	J.P. Morgan Securities	130.000	6,970		6,133	7,642	(426)		1,203	(1,629)		6,133		837	837		
92343V-10-4	VERIZON COMMUNICATIONS INC		10/14/2014	J.P. Morgan Securities	4,010.000	193,325		187,403	134,165	(4,814)		1,141	(5,956)		187,403		5,921	5,921	5,658	
92532F-10-0	VERTEX PHARMACEUTICALS INC		10/14/2014	J.P. Morgan Securities	225.000	23,456		14,783	16,460	(1,948)			(1,948)		14,783		8,673	8,673		
92553P-20-1	VIACOM INC CL B		10/14/2014	VARIOUS	419.000	29,492		32,436	36,029	(2,654)		1,463	(4,117)		32,436		(2,944)	(2,944)	393	
92827P-10-2	VIRTUSA CORP		04/29/2014	Keefe Bruyette & Woods In	4,279.000	139,181		71,426	162,987	(91,561)			(91,561)		71,426		67,754	67,754		

(continues)

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
92826C-83-9	VISA INC CL A		10/14/2014	VARIOUS	523.000	106,644		67,515	114,747	(48,919)			(48,919)		67,515		39,130	39,130	623	
929042-10-9	VORNADO RLTY TR		10/14/2014	J.P. Morgan Securities	168.000	17,483		14,723	14,686	(205)			(205)		14,723		2,761	2,761	366	
929160-10-9	VULCAN MATLS CO		10/14/2014	J.P. Morgan Securities	125.000	6,965		6,828	7,325	(610)			(611)		6,828		137	137	20	
38388F-10-8	W.R. GRACE & CO		07/10/2014	VARIOUS	2,710.000	248,827		90,243	267,938	(177,695)			(177,695)		90,243		158,584	158,584		
931142-10-3	WAL-MART STORES INC		12/17/2014	VARIOUS	1,620.000	126,590		119,269	125,553	(227)		7,838	(8,065)		119,269		7,321	7,321	2,313	
931422-10-9	WALGREEN CO		12/15/2014	J.P. Morgan Securities	1,907.000	129,433		109,367	109,538			171	(171)		109,367		20,066	20,066	2,201	
94106L-10-9	WASTE MGMT INC DEL		10/14/2014	J.P. Morgan Securities	420.000	19,521		17,430	18,555	(416)		981	(1,397)		17,430		2,091	2,091	473	
941848-10-3	WATERS CORP		10/14/2014	J.P. Morgan Securities	82.000	7,882		7,914	8,071	(295)			(295)		7,914		(31)	(31)		
949746-10-1	WELLS FARGO & CO		10/14/2014	VARIOUS	4,679.000	228,767		149,882	209,223	(62,501)			(62,501)		149,882		78,885	78,885	4,617	
958102-10-5	WESTERN DIGITAL CORP		10/14/2014	J.P. Morgan Securities	203.000	17,429		12,884	16,778	(4,146)			(4,146)		12,884		4,545	4,545	202	
959802-10-9	WESTERN UN CO		10/14/2014	J.P. Morgan Securities	532.000	8,352		8,192	9,035	(238)		731	(969)		8,192		160	160	200	
962166-10-4	WEYERHAEUSER CO		10/14/2014	J.P. Morgan Securities	563.000	18,291		16,524	17,501	(1,024)		208	(1,232)		16,524		1,767	1,767	411	
963320-10-6	WHIRLPOOL CORP		10/14/2014	J.P. Morgan Securities	77.000	11,189		10,265	11,874	(629)		1,154	(1,783)		10,265		925	925	164	
966837-10-6	WHOLE FOODS MARKET INC		10/14/2014	J.P. Morgan Securities	359.000	13,302		13,681	20,436	(637)		6,421	(7,058)		13,681		(379)	(379)	172	
969457-10-0	WILLIAMS COS INC DEL		10/14/2014	J.P. Morgan Securities	658.000	31,524		22,689	24,996	(2,715)			(2,715)		22,689		8,835	8,835	913	
97382A-10-1	WINDSTREAM HLDGS INC		10/14/2014	J.P. Morgan Securities	571.000	5,730		4,271	4,488			281	(281)		4,271		1,459	1,459	426	
976657-10-6	WISCONSIN ENERGY CORP		10/14/2014	J.P. Morgan Securities	220.000	10,397		8,889	8,952	(208)			(208)		8,889		1,508	1,508	257	
98212B-10-3	WPX ENERGY INC		03/21/2014	J.P. Morgan Securities	440.000	8,171		7,753	8,967	(492)		722	(1,214)		7,753		418	418		
929328-10-2	WSFS FINANCIAL CORP		10/23/2014	Investment Technology Gro	656.000	48,078		31,828	50,860	(19,032)			(19,032)		31,828		16,250	16,250	236	
98310W-10-8	WYNDHAM WORLDWIDE CORP		10/14/2014	J.P. Morgan Securities	128.000	9,474		6,419	9,274	(3,011)			(3,011)		6,419		3,056	3,056	134	
983134-10-7	WYNN RESORTS LTD		10/14/2014	J.P. Morgan Securities	78.000	13,558		10,097	14,896	(5,081)			(5,081)		10,097		3,461	3,461	293	
98389B-10-0	XCEL ENERGY INC		10/14/2014	J.P. Morgan Securities	480.000	15,691		13,353	13,206	(62)			(62)		13,353		2,338	2,338	420	
984121-10-3	XEROX CORP		10/14/2014	J.P. Morgan Securities	1,117.000	14,264		12,111	13,388	(1,031)		422	(1,452)		12,111		2,153	2,153	203	
983919-10-1	XILINX INC		10/14/2014	J.P. Morgan Securities	257.000	9,481		10,570	11,622	(607)		622	(1,229)		10,570		(1,090)	(1,090)	212	
98419M-10-0	XYLEM INC		10/14/2014	J.P. Morgan Securities	179.000	5,851		5,980	6,103	(179)		40	(219)		5,980		(128)	(128)	69	
984332-10-6	YAHOO! INC		12/17/2014	VARIOUS	975.000	37,739		27,040	38,832	(12,327)			(12,327)		27,040		10,699	10,699		
988498-10-1	YUM BRANDS INC		10/14/2014	J.P. Morgan Securities	430.000	29,158		28,901	32,022	(1,659)		1,924	(3,583)		28,901		257	257	475	
98956P-10-2	ZIMMER HOLDINGS INC		10/14/2014	J.P. Morgan Securities	164.000	15,995		14,798	15,041	(483)			(483)		14,798		1,196	1,196	104	
989701-10-7	ZIONS BANCORPORATION		10/14/2014	J.P. Morgan Securities	178.000	4,745		5,089	5,255	(194)		47	(242)		5,089		(344)	(344)	21	
98978V-10-3	ZOETIS INC		10/14/2014	J.P. Morgan Securities	482.000	17,284		13,949	15,516	(694)		1,094	(1,788)		13,949		3,335	3,335	104	
36191C-20-5	GSI GROUP INC CDA NEW	I	10/24/2014	VARIOUS	4,373.000	51,468		50,246				3,946	(3,946)		50,246		1,222	1,222		
G1151C-10-1	ACCENTURE PLC CLASS A	R	12/17/2014	VARIOUS	657.000	50,360		48,771	53,196	(5,211)			(5,211)		48,771		1,589	1,589	638	
H0023R-10-5	ACE LTD	R	10/14/2014	J.P. Morgan Securities	328.000	34,187		30,768	33,420	(1,220)		1,918	(3,138)		30,768		3,419	3,419	623	
G0083B-10-8	ACTAVIS PLC	R	10/14/2014	VARIOUS	256.960	57,059		46,773	27,715	(1,411)			(1,411)		46,773		10,286	10,286		
G01767-10-5	ALKERMES PLC SHS	R	05/09/2014	VARIOUS	8,862.000	400,318		138,424	360,329	(221,904)			(221,904)		138,424		261,894	261,894		
G0176J-10-9	ALLEGION PUB LTD CO	R	10/14/2014	J.P. Morgan Securities	87.000	3,919		3,744	3,787	(107)			(107)		3,744		175	175	21	
L0175J-10-4	ALTISOURCE PORTFOLIO SOLNS SA	R	04/24/2014	Investment Technology Gro	1,720.000	185,875		169,214	272,844	(37,790)		65,840	(103,630)		169,214		16,661	16,661		
G02602-10-3	AMDOCS LTD	R	10/23/2014	Investment Technology Gro	1,801.000	82,953		48,843	74,273	(25,430)			(25,430)		48,843		34,110	34,110	1,072	
G0408V-10-2	AON PLC	R	10/14/2014	J.P. Morgan Securities	326.000	26,656		26,215	26,949	(601)		501	(1,102)		26,215		441	441	206	
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD	R	12/12/2014	VARIOUS	2,921.000	126,025		116,869				16,221	(16,221)		116,869		9,156	9,156	984	
Y0486S-10-4	AVAGO TECHNOLOGIES LTD	R	10/14/2014	J.P. Morgan Securities	243.000	17,498		16,693							16,693		805	805	148	
143658-30-0	CARNIVAL CORP	R	10/14/2014	J.P. Morgan Securities	422.000	14,614		14,967	16,691	(1,985)			(1,985)		14,967		(353)	(353)	317	
G2554F-11-3	COVIDIEN PLC	R	10/14/2014	J.P. Morgan Securities	443.000	40,910		29,191	29,697	(967)			(967)		29,191		11,719	11,719	423	
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	12/17/2014	VARIOUS	350.000	21,863		20,655	17,993	(642)			(642)		20,655		1,208	1,208	237	
G29183-10-3	EATON CORP PLC	R	10/14/2014	J.P. Morgan Securities	457.000	26,981		28,960	34,260	(2,430)		3,348	(5,778)		28,960		(1,979)	(1,979)	672	
G3157S-10-6	ENSCO PLC	R	10/14/2014	J.P. Morgan Securities	225.000	8,458		9,295	12,668			3,546	(3,546)		9,295		(837)	(837)	506	
H2906T-10-9	GARMIN LTD	R	10/14/2014	J.P. Morgan Securities	119.000	6,041		5,361	5,416			134	(134)		5,361		680	680	168	
G47791-10-1	INGERSOLL-RAND PLC	R	10/14/2014	J.P. Morgan Securities	261.000	14,112		14,710	15,838	(1,171)		183	(1,354)		14,710		(598)	(598)	196	

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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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
G491BT-10-8	INVESCO LTD	R	10/14/2014	J.P. Morgan Securities	427.000	15,252		14,195	15,307	(811)		514	(1,325)		14,195		1,058	1,058	310	
G50871-10-5	JAZZ PHARMACEUTICALS PLC	R	11/21/2014	VARIOUS	1,621.000	237,729		73,507	205,154	(131,647)			(131,647)		73,507		164,222	164,222		
G54050-10-2	LAZARD LTD	R	10/09/2014	Investment Technology Gro	1,500.000	74,674		69,469							69,469		5,205	5,205	900	
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	10/14/2014	J.P. Morgan Securities	458.000	39,782		35,065	36,216	(1,695)			(1,695)		35,065		4,717	4,717	884	
G5785G-10-7	MALLINCKRODT PUB LTD CO	R	10/14/2014	J.P. Morgan Securities	109.000	9,372		9,682							9,682		(311)	(311)		
G60754-10-1	MICHAEL KORS HLDGS LTD	R	10/14/2014	J.P. Morgan Securities	201.000	14,500		11,104	13,787	(5,121)			(5,121)		11,104		3,396	3,396		
G6359F-10-3	NABORS INDUSTRIES INC	R	10/14/2014	J.P. Morgan Securities	250.000	4,202		3,896	4,181	(354)			(354)		3,896		307	307	35	
N63218-10-6	NIELSEN HOLDINGS N V	R	10/14/2014	J.P. Morgan Securities	302.000	12,717		12,943	10,984	(707)		155	(862)		12,943		(226)	(226)	145	
G65431-10-1	NOBLE CORP PLC	R	10/14/2014	VARIOUS	244.000	6,610		7,503	10,161	(93)		2,703	(2,795)		7,503		(893)	(893)	273	
G7S00T-10-4	PENTAIR LTD SHS	R	10/14/2014	J.P. Morgan Securities	192.000	11,865		12,301	14,678	(1,430)		1,173	(2,603)		12,301		(436)	(436)	153	
G97822-10-3	PERRIGO CO PLC	R	10/14/2014	J.P. Morgan Securities	129.000	18,985		17,828	19,464			1,953	(1,953)		17,828		1,157	1,157	41	
74735M-10-8	QIWI PLC SPON ADR	R	04/24/2014	VARIOUS	3,617.000	114,695		113,067	202,552	(89,485)			(89,485)		113,067		1,627	1,627		
G7665A-10-1	ROWAN COMPANIES PLC	R	09/19/2014	Deutsche Morg Grenfell	273.000	7,204		8,277	9,653	(519)		857	(1,376)		8,277		(1,073)	(1,073)	55	
G7945M-10-7	SEAGATE TECHNOLOGY PLC	R	10/14/2014	J.P. Morgan Securities	312.000	16,395		15,434	17,255	(2,054)			(2,054)		15,434		961	961	400	
H84989-10-4	TE CONNECTIVITY LTD	R	10/14/2014	J.P. Morgan Securities	398.000	20,715		20,791	21,600	(1,146)			(1,146)		20,791		(75)	(75)	330	
H8817H-10-0	TRANSOCEAN LTD REG SHS	R	10/14/2014	J.P. Morgan Securities	327.000	9,470		10,454	15,903	(238)		5,432	(5,670)		10,454		(984)	(984)	674	
G91442-10-6	TYCO INTL PLC SHS	R	12/17/2014	VARIOUS	505.000	20,165		19,123	20,403	(1,601)			(1,601)		19,123		1,043	1,043	272	
G98290-10-2	XL GROUP PLC	R	10/14/2014	J.P. Morgan Securities	276.000	8,884		7,932	8,650	(507)		335	(842)		7,932		953	953	132	
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						35,513,609		27,511,977	32,752,341	(7,523,470)		666,719	(8,190,189)		27,511,977		8,001,632	8,001,632	344,393	
Common Stocks - Mutual Funds																				
69351J-10-8	PNC FDS INTL EQT FUND I		10/14/2014	MUTUAL FUND AGENT	88,913.280	1,620,000		893,279	1,782,711	(889,432)			(889,432)		893,279		726,721	726,721		
9299999 - Subtotal - Common Stocks - Mutual Funds						1,620,000		893,279	1,782,711	(889,432)			(889,432)		893,279		726,721	726,721		
9799997 - Subtotal - Common Stocks - Part 4						37,133,609		28,405,256	34,535,052	(8,412,902)		666,719	(9,079,621)		28,405,256		8,728,353	8,728,353	344,393	
9799998 - Summary Item from Part 5 for Common Stocks						5,137,035		5,849,925				587,578	(587,578)		5,262,347		(125,312)	(125,312)	36,466	
9799999 - Subtotal - Common Stocks						42,270,643		34,255,180	34,535,052	(8,412,902)		1,254,296	(9,667,199)		33,667,603		8,603,041	8,603,041	380,858	
9899999 - Subtotal - Preferred and Common Stocks						42,270,643		34,255,180	34,535,052	(8,412,902)		1,254,296	(9,667,199)		33,667,603		8,603,041	8,603,041	380,858	
9999999 - TOTALS						75,305,601		67,374,767	62,600,727	(8,412,902)	(52,394)	1,254,296	(9,719,593)		66,621,380		8,684,221	8,684,221	799,150	

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 (Stocks)	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. (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 - Industrial and Miscellaneous (Unaffiliated)																				
03524B-AE-6	ANHEUSER-BUSCH INBEV S.A.		03/20/2014	Morgan Stanley	10/08/2014	Wells Fargo Secs LLC	400,000.000	402,880	412,804	402,744		(136)		(136)			10,060	10,060	10,566	2,384
31679J-AA-1	FIFTH THIRD AUTO TR 2014-1		02/12/2014	Credit Suisse First Bosto	10/15/2014	PRINCIPAL RECEIPT	500,000.000	500,000	500,000	500,000									332	
44890R-AA-9	HYUNDAI AUTO RECV TR 2014-A		01/28/2014	CitiGroup Global Markets	09/15/2014	PRINCIPAL RECEIPT	150,000.000	150,000	150,000	150,000									87	
47787V-AA-9	JOHN DEERE OWNER TR 2014		04/02/2014	Bank/America Sec Llc Mont	12/15/2014	PRINCIPAL RECEIPT	1,000,000.000	1,000,000	1,000,000	1,000,000									725	
92867Q-AA-9	VOLKSWAGEN AUTO LSE TR 2014-A		02/04/2014	Bank/America Sec Llc Mont	08/20/2014	PRINCIPAL RECEIPT	300,000.000	300,000	300,000	300,000									153	
98158L-AA-5	WORLD OMNI AUTO TR 2014-A		04/15/2014	Barclays Capital Le	12/15/2014	PRINCIPAL RECEIPT	850,000.000	850,000	850,000	850,000									501	
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,200,000.000	3,202,880	3,212,804	3,202,744		(136)		(136)			10,060	10,060	12,363	2,384
8399998 - Subtotal - Bonds							3,200,000.000	3,202,880	3,212,804	3,202,744		(136)		(136)			10,060	10,060	12,363	2,384
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
H01531-10-4	ALLIED WORLD ASSURANCE HOLDIN		07/10/2014	J.P. Morgan Securities	11/21/2014	BNY Convergex	5,790.000	226,300	214,655	208,498			17,803	(17,803)			6,157	6,157	1,303	
02665T-30-6	AMERICAN HOMES 4 RENT		09/09/2014	Barclays Capital Le	10/08/2014	J.P. Morgan Securities	13,893.000	250,474	232,778	234,653			15,821	(15,821)			(1,875)	(1,875)	695	
042735-10-0	ARROW ELECTRS INC		04/24/2014	Investment Technology Gro	10/23/2014	Investment Technology Gro	5,059.000	294,850	263,506	280,016			14,835	(14,835)			(16,510)	(16,510)		
046433-10-8	ASTRONICS CORP		01/24/2014	Morgan Stanley	10/08/2014	VARIOUS	2,925.000	173,972	154,024	164,317			9,655	(9,655)			(10,293)	(10,293)		
046433-20-7	ASTRONICS CORP CL B		09/19/2014	SPIN OFF	10/22/2014	VARIOUS	418.200	19,042	18,546	19,042							(497)	(497)		
073730-10-3	BEAM INC		02/06/2014	J.P. Morgan Securities	05/01/2014	MERGER	5.000	416	418	416							1	1		
081437-10-5	BEMIS INC		02/06/2014	J.P. Morgan Securities	12/05/2014	VARIOUS	4.000	151	158	152			(1)	1			6	6	3	
09238E-20-3	BLACKHAWK NETWORK HLDGS INC CL B		04/15/2014	VARIOUS	04/25/2014	VARIOUS	88.220	1,767	2,115	1,767							348	348		
13057Q-10-7	CALIFORNIA RES CORP COM		12/01/2014	VARIOUS	12/17/2014	Citation Group	400.000	2,780	2,372	2,780							(408)	(408)		
12503M-10-8	CBOE HLDGS INC		01/07/2014	Deutsche Morg Grenfell	07/10/2014	J.P. Morgan Securities	1,143.000	57,999	53,595	57,999							(4,403)	(4,403)	411	
12508E-10-1	CDK GLOBAL INC		10/01/2014	SPIN OFF	12/05/2014	VARIOUS	358.330	10,403	14,346	10,403							3,943	3,943	43	
171484-10-8	CHURCHILL DOWNS INC COM		01/24/2014	Morgan Stanley	07/10/2014	J.P. Morgan Securities	1,920.000	177,508	169,653	166,414			11,094	(11,094)			3,239	3,239		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		02/06/2014	J.P. Morgan Securities	04/03/2014	Credit Suisse First Bosto	5.000	104	103	104							(1)	(1)		
194014-10-6	COLFAX CORP		09/09/2014	Barclays Capital Le	10/23/2014	VARIOUS	4,913.000	314,179	265,430	279,894			34,286	(34,286)			(14,463)	(14,463)		
228227-10-4	CROWN CASTLE INTL CORP		02/06/2014	J.P. Morgan Securities	12/15/2014	J.P. Morgan Securities	11.000	776	857	776							81	81	12	
23251P-10-2	CYBERONICS INC COM		02/07/2014	Citation Group	09/09/2014	Barclays Capital Le	1,376.000	92,542	74,287	92,542							(18,255)	(18,255)		
235825-20-5	DANA HLDG CORP		06/11/2014	Morgan Stanley	10/23/2014	VARIOUS	11,807.000	276,201	216,813	226,340			49,861	(49,861)			(9,527)	(9,527)	590	
292562-10-5	ENCORE WIRE CORP		02/07/2014	Citation Group	08/18/2014	J.P. Morgan Securities	2,130.000	103,416	90,576	89,332			14,084	(14,084)			1,244	1,244	85	
345838-10-6	FOREST LABS INC		02/06/2014	J.P. Morgan Securities	07/01/2014	J.P. Morgan Securities	8.000	530	792	530							262	262		
361438-10-4	GAMCO INVESTORS INC		03/07/2014	J.P. Morgan Securities	09/09/2014	Barclays Capital Le	3,026.000	258,213	223,652	229,764			28,449	(28,449)			(6,112)	(6,112)	194	
40650V-10-0	HALYARD HEALTH INC COM		11/03/2014	VARIOUS	12/05/2014	VARIOUS	60.500	2,080	2,335	2,080							255	255		
45845P-10-8	INTERCEPT PHARMACEUTICALS INC		09/09/2014	Barclays Capital Le	10/08/2014	J.P. Morgan Securities	440.000	125,939	95,762	104,144			21,795	(21,795)			(8,382)	(8,382)		
459902-10-2	INTERNATIONAL GAME TECH COM		02/06/2014	J.P. Morgan Securities	06/20/2014	J.P. Morgan Securities	9.000	131	144	113			18	(18)			31	31		
466313-10-3	JABIL CIRCUIT INC		02/06/2014	J.P. Morgan Securities	12/05/2014	VARIOUS	6.000	107	119	104			3	(3)			16	16		
49338L-10-3	KEYSIGHT TECHNOLOGIES INC COM		11/03/2014	VARIOUS	12/31/2014	VARIOUS	209.000	6,237	7,125	6,237							888	888		
49926D-10-9	KNOWLES CORP COM		03/03/2014	VARIOUS	03/03/2014	Morgan Stanley	190.000	5,429	5,847	5,429							417	417		
501889-20-8	LKQ CORP		01/07/2014	Deutsche Morg Grenfell	08/18/2014	VARIOUS	7,507.000	239,116	205,131	197,096			42,020	(42,020)			8,034	8,034		
502161-10-2	LSI CORPORATION		02/06/2014	J.P. Morgan Securities	05/06/2014	MERGER	19.000	210	212	210							2	2		
G5876H-10-5	MARVELL TECHNOLOGY GROUP		02/21/2014	OPPENHEIMER & CO. INC	11/21/2014	BNY Convergex	11,192.000	172,942	156,531	149,301			23,641	(23,641)			7,230	7,230	2,015	
608190-10-4	MOHAWK INDS INC		02/07/2014	Citation Group	04/29/2014	VARIOUS	774.000	113,461	104,515	113,461							(8,946)	(8,946)		
67011P-10-0	NOW INC COM		06/02/2014	VARIOUS	06/20/2014	VARIOUS	238.250	7,636	8,124	7,636							488	488		
675746-30-9	OCWEN FINL CORP		01/07/2014	Deutsche Morg Grenfell	05/09/2014	VARIOUS	825.000	45,696	29,138	45,696							(16,558)	(16,558)		
68235P-10-8	ONE GAS INC		02/06/2014	VARIOUS	03/21/2014	J.P. Morgan Securities	115.000	3,432	4,165	3,432							734	734		
701081-10-1	PARKER DRILLING CO		03/06/2014	J.P. Morgan Securities	08/18/2014	J.P. Morgan Securities	17,786.000	140,244	110,452	109,917			30,327	(30,327)			535	535		
704549-10-4	PEABODY ENERGY CORP		02/06/2014	J.P. Morgan Securities	09/19/2014	Deutsche Morg Grenfell	9.000	148	120	137			11	(11)			(17)	(17)	1	
71377E-10-5	PERFORMANT FINL CORP		07/10/2014	J.P. Morgan Securities	08/18/2014	J.P. Morgan Securities	23,725.000	254,619	220,358	227,523			27,096	(27,096)			(7,165)	(7,165)		
723664-10-8	PIONEER ENERGY SVCS CORP		05/09/2014	J.P. Morgan Securities	10/08/2014	J.P. Morgan Securities	22,524.000	333,936	256,435	315,786			18,150	(18,150)			(59,352)	(59,352)		

(continues)

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 (Stocks)	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. (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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
74733V-10-0	QEP RES INC		04/29/2014	Keefe Bruyette & Woods In	05/09/2014	J.P. Morgan Securities	6,384.000	200,382	199,052	195,925			4,457	(4,457)			3,127	3,127		
81618T-10-0	SELECT INCOME REIT		05/09/2014	J.P. Morgan Securities	10/08/2014	J.P. Morgan Securities	10,796.000	332,726	256,214	259,644			73,082	(73,082)			(3,430)	(3,430)	5,182	
818097-10-7	SEVENTY SEVEN ENERGY INC COM		07/02/2014	VARIOUS	10/22/2014	VARIOUS	80.640	1,669	1,255	1,669							(414)	(414)		
78442P-10-6	SLM CORP		02/06/2014	J.P. Morgan Securities	05/19/2014	VARIOUS	15.000	338	354	338							16	16	2	
847215-10-0	SPARTANNASH COMPANY		04/24/2014	VARIOUS	08/18/2014	J.P. Morgan Securities	11,823.000	274,384	255,508	252,360			22,024	(22,024)			3,147	3,147	1,133	
85571B-10-5	STARWOOD PPTY TR INC		02/07/2014	J.P. Morgan Securities	10/23/2014	VARIOUS	15,544.000	372,425	345,392	341,346			31,079	(31,079)			4,045	4,045	22,383	
034164-10-3	THE ANDERSONS INC		03/06/2014	J.P. Morgan Securities	10/09/2014	VARIOUS	5,823.000	335,416	361,756	296,624			38,792	(38,792)			65,133	65,133	1,680	
887228-10-4	TIME INC NEW COM		06/09/2014	VARIOUS	06/20/2014	VARIOUS	255.250	5,197	5,883	5,197							686	686		
896239-10-0	TRIMBLE NAVIGATION LTD		02/21/2014	OPPENHEIMER & CO. INC	10/08/2014	Deutsche Morg Grenfell	1,829.000	70,385	51,476	70,385							(18,909)	(18,909)		
912909-10-8	UNITED STATES STL CORP NEW		02/06/2014	J.P. Morgan Securities	09/19/2014	Deutsche Morg Grenfell	5.000	128	226	115			12	(12)			111	111		
923454-10-2	VERITIV CORP COM		07/02/2014	VARIOUS	10/22/2014	VARIOUS	18.980	622	867	622							245	245		
931422-10-9	WALGREEN CO		03/21/2014	J.P. Morgan Securities	12/15/2014	J.P. Morgan Securities	103.000	6,510	6,996	6,510							486	486	96	
939647-10-3	WASHINGTON PRIME GROUP INC COM		05/28/2014	VARIOUS	06/20/2014	VARIOUS	358.500	6,281	6,858	6,281							577	577		
981811-10-2	WORTHINGTON INDS INC		01/07/2014	Deutsche Morg Grenfell	05/09/2014	J.P. Morgan Securities	4,250.000	179,499	158,580	156,400			23,099	(23,099)			2,180	2,180	638	
98212B-10-3	WPX ENERGY INC		02/06/2014	J.P. Morgan Securities	03/21/2014	J.P. Morgan Securities	7.000	137	130	123			14	(14)			7	7		
Y62132-10-8	NAVIGATOR HOLDINGS LTD	R	08/18/2014	J.P. Morgan Securities	11/11/2014	VARIOUS	11,991.000	348,629	280,159	313,485			35,144	(35,144)			(33,326)	(33,326)		
G6S01W-10-8	PARAGON OFFSHORE PLC	R	08/04/2014	SPIN OFF	10/22/2014	VARIOUS	188.330	2,081	1,037	1,160			921	(921)			(123)	(123)		
G7665A-10-1	ROWAN COMPANIES PLC	R	02/06/2014	J.P. Morgan Securities	09/19/2014	Deutsche Morg Grenfell	4.000	127	106	121			6	(6)			(16)	(16)		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								5,849,925	5,137,035	5,262,347			587,578	(587,578)			(125,312)	(125,312)	36,466	
9799998 - Subtotal - Common Stocks								5,849,925	5,137,035	5,262,347			587,578	(587,578)			(125,312)	(125,312)	36,466	
9899999 - Subtotal - Preferred and Common Stocks								5,849,925	5,137,035	5,262,347			587,578	(587,578)			(125,312)	(125,312)	36,466	
9999999 - TOTALS								9,052,805	8,349,839	8,465,091		(136)	587,578	(587,714)			(115,252)	(115,252)	48,829	2,384

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Sch. D, Pt. 6, Sn. 1, Valuation of Shares

NONE

Sch. D, Pt. 6, Sn. 2, Valuation of Shares

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Governments - Issuer Obligations																				
	UNITED STATES TREAS NTS			12/23/2014	CitiGroup Global Markets	10/31/2015	749,716		9			750,000	749,707	321		0.250	0.296	AO		280
	UNITED STATES TREASURY NOTE			12/23/2014	CitiGroup Global Markets	11/15/2015	250,142		(4)			250,000	250,146	122		0.375	0.310	MN		101
0199999 - U.S. Governments - Issuer Obligations							999,858		5			1,000,000	999,853	443						381
0599999 - Subtotal - U.S. Governments							999,858		5			1,000,000	999,853	443						381
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
	FEDERAL HOME LOAN BANKS			04/21/2014	Barclays Capital Le	01/09/2015	800,012		(377)			800,000	800,389	688		0.180	0.112	JJ	720	408
	FEDERAL NATL MTG ASSN DISC NT	@		10/01/2014	Jefferies	02/18/2015	699,811					700,000	699,811	124			0.070	N/A		
	FEDERAL NATL MTG ASSN DISC NT	@		11/05/2014	UBS Securities LLC	03/03/2015	1,499,631					1,500,000	1,499,631	178			0.075	N/A		
	FEDL HOME LN MTG CORP DISC NT	@		10/01/2014	Goldman Sachs Co	02/06/2015	2,699,424					2,700,000	2,699,424	414			0.060	N/A		
	FEDL HOME LOAN BK CONS DISC NT	@		09/29/2014	Jefferies	03/27/2015	1,099,644					1,100,000	1,099,644	187			0.065	N/A		
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations							6,798,522		(377)			6,800,000	6,798,899	1,591					720	408
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							6,798,522		(377)			6,800,000	6,798,899	1,591					720	408
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	CATHOLIC HLTH INITIATIVES Disc C/P	@		12/02/2014	Morgan Stanley	04/01/2015	799,520					800,000	799,520	120			0.180	N/A		
	CATHOLIC HLTH INITIATIVES Disc C/P	@		12/03/2014	Morgan Stanley	04/08/2015	799,496					800,000	799,496	116			0.180	N/A		
	COCA COLA CO 0% Disc C/P	@		11/14/2014	Morgan Stanley	02/20/2015	1,199,652					1,200,000	1,199,652	171			0.107	N/A		
	COCA COLA CO Disc C/P	@		06/10/2014	Goldman Sachs Co	02/24/2015	798,791					800,000	798,791	956			0.210	N/A		
	COLLATERALIZED COMMERCIAL Disc C/P	@		10/30/2014	Chase Securities	02/02/2015	1,399,261					1,400,000	1,399,261	490			0.200	N/A		
	COOPERATIEVE CENTRALE RAIF BK CD			06/25/2014	Chase Securities	01/12/2015	1,000,036		(631)			1,000,000	1,000,667	3,461		0.350	0.230	MAT		1,614
	CREDIT SUISSENEW YORK Disc C/P	@		12/03/2014	Credit Suisse First Bosto	03/04/2015	399,778					400,000	399,778	71			0.220	N/A		
	ERSTE ABWICKLUNGSANSTALT Disc C/P	@		10/16/2014	Morgan Stanley	01/16/2015	399,836					400,000	399,836	137			0.160	N/A		
	ERSTE ABWICKLUNGSANSTALT Disc C/P	@		10/20/2014	Barclays Capital Le	01/23/2015	699,704					700,000	699,704	227			0.160	N/A		
	FAIRWAY FINANCE LLC Disc C/P	@		10/02/2014	Chase Securities	01/20/2015	249,870					250,000	249,870	107			0.170	N/A		
	GOOGLE INC Disc C/P	@		12/17/2014	Chase Securities	04/09/2015	749,670					750,000	749,670	44			0.140	N/A		
	HSBC USA INC Disc C/P	@		10/20/2014	HSBC Securities	02/17/2015	549,688					550,000	549,688	190			0.170	N/A		
	HSBC USA INC Disc C/P	@		10/31/2014	Bank/America Sec Llc Mont	03/13/2015	699,509					700,000	699,509	229			0.190	N/A		
	NIEUW AMSTERDAM RECEIVABL Disc C/P	@		11/05/2014	Credit Suisse First Bosto	02/04/2015	899,618					900,000	899,618	240			0.168	N/A		
	OLD LINE FUNDING LLC 0% Disc C/P	@		11/20/2014	Barclays Capital Le	04/06/2015	899,452					900,000	899,452	168			0.160	N/A		
	OLD LINE FUNDING LLC Disc C/P	@		11/24/2014	Chase Securities	04/20/2015	899,265					900,000	899,265	190			0.200	N/A		
	OVERSEA CHINESE BKG CORP Disc C/P	@		11/05/2014	Chase Securities	02/05/2015	899,609					900,000	899,609	242			0.170	N/A		
	SVENSKA HANDELSBANKEN Disc C/P	@		11/24/2014	Bank/America Sec Llc Mont	02/23/2015	499,773					500,000	499,773	95			0.180	N/A		
	WELLS FARGO & CO NEW Disc C/P	@		08/13/2014	Wells Fargo Secs LLC	02/13/2015	998,927					1,000,000	998,927	822			0.210	N/A		
	WELLS FARGO BANK NATL ASSN CD			12/02/2014	Wells Fargo Secs LLC	03/02/2015	750,005		1			750,000	750,004	18		0.217	0.220	MON	133	21
	WESTPAC BKG CORP Disc C/P	@		12/19/2014	Chase Securities	06/04/2015	499,443					500,000	499,443	43			0.240	N/A		
	WESTPAC BKG CORP 144A		R	05/09/2014	Goldman Sachs Co	03/13/2015	799,995		(9)			800,000	800,004	92		0.231	0.232	MON	1,213	124
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							16,890,898		(639)			16,900,000	16,891,537	8,229					1,346	1,759
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
	HYUNDAI AUTO LEASE TR 2014-B 144A			09/17/2014	Deutsche Bank Fixed Incom	07/15/2015	144,814		25			144,840	144,789	14		0.200	0.290	MON	73	6
	JOHN DEERE OWNER TR 2014-B			10/17/2014	Nomura Securities	09/24/2015	502,964		6			502,977	502,957	50		0.210	0.224	MON	179	15
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							647,778		31			647,817	647,746	64					252	21

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)							17,538,676		(608)			17,547,817	17,539,283	8,293					1,598	1,780
7799999 - Total Bonds - Subtotal - Issuer Obligations							24,689,278		(1,011)			24,700,000	24,690,289	10,263					2,066	2,548
8099999 - Total Bonds - Subtotal - Other Loan-Backed and Structured Securities							647,778		31			647,817	647,746	64					252	21
8399999 - TOTAL - Bonds							25,337,056		(980)			25,347,817	25,338,035	10,327					2,318	2,569
Exempt Money Market Mutual Funds																				
993099-20-9	BLACKROCK LIQUIDITY TREAS I SHS			12/31/2014	PNC Instituitional Invest		1,123,665						1,123,665						166	
8899999 - Subtotal - Exempt Money Market Mutual Funds							1,123,665						1,123,665						166	
9199999 - TOTAL Short-Term Investments							26,460,721		(980)				26,461,700	10,327					2,484	2,569

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Schedule DB , Part A , Section 1
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

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Schedule DB , Part A , Section 2
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

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Schedule DB , Part B , Section 1
NONE

Broker Name
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

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Schedule DB , Part B , Section 2
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

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Schedule DB , Part D , Section 1
NONE

Page E23
Schedule DB , Part D , Section 2 , Collateral Pledged By
NONE

Schedule DB , Part D , Section 2 , Collateral Pledged To
NONE

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Schedule DL , Part 1 , Securities Lending Collateral Assets
NONE

Page E25
Schedule DL , Part 2 , Securities Lending Collateral Assets
NONE

SCHEDULE E - PART 1 - CASH

1 Depository Name	Location and Supplemental Information	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							
PNC	Columbus, OH					(5,746,482)	
0199998 - Deposits in 24 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories				17,110			
0199999 - TOTAL - Open Depositories				17,110		(5,746,482)	
0399999 - TOTAL Cash on Deposit				17,110		(5,746,482)	
0499999 - Cash in Company's Office						200	
0599999 - TOTAL Cash				17,110		(5,746,282)	

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

1. January	6,399,556	4. April	592,755	7. July	96,988	10. October	(3,397,455)
2. February	1,935,090	5. May	469,148	8. August	(1,208,509)	11. November	(4,949,900)
3. March	(1,076,304)	6. June	639,692	9. September	(93,310)	12. December	(5,746,482)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
U.S. Governments, Issuer Obligations							
REPURCHASE AGREEMENT - PNC BANK		12/31/2014	0.150	01/01/2015	10,051,836	1,281	
0199999 - U.S. Governments, Issuer Obligations					10,051,836	1,281	
0599999 - Subtotals - U.S. Governments					10,051,836	1,281	
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations							
FEDL HOME LN MTG CORP DISC NT		11/18/2014		02/05/2015	699,864	76	
FEDERAL NATL MTG ASSN DISC NT		11/18/2014		01/22/2015	1,069,848	103	
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations					1,769,712	179	
3199999 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					1,769,712	179	
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations							
ABBEY NATL NORTH AMER Disc C/P		12/03/2014		02/02/2015	799,797	97	
ABBOTT LABORATORIES Disc C/P		12/01/2014		02/26/2015	499,867	47	
AMERICAN HONDA FINANCE Disc C/P		12/05/2014		01/08/2015	1,499,858	112	
BANK OF TOKYO-MITSUBISHI Disc C/P		12/17/2014		01/30/2015	299,938	21	
CPPIB CAPITAL INC Disc C/P		12/10/2014		01/05/2015	1,299,906	79	
CPPIB CAPITAL INC Disc C/P		10/16/2014		01/13/2015	1,399,515	419	
CHEVRON CORP Disc C/P		12/18/2014		01/20/2015	599,934	28	
COCA-COLA COTHE Disc C/P		12/11/2014		01/07/2015	749,949	39	
COLLATERALIZED COML 0% Disc C/P		11/24/2014		01/23/2015	1,299,588	261	
CREDIT SUISSENEW YORK Disc C/P		12/02/2014		02/02/2015	599,814	90	
ERSTE ABWICKLUNGSANSTALT Disc C/P		12/19/2014		02/03/2015	999,821	51	
FAIRWAY FIN CORP Disc C/P		11/05/2014		01/09/2015	399,900	87	
FAIRWAY FINANCE LLC Disc C/P		11/03/2014		01/20/2015	1,379,558	341	
GOVCO LLC Disc C/P		12/01/2014		02/25/2015	449,817	66	
HSBC USA INC Disc C/P		12/17/2014		01/08/2015	599,941	40	
JOHNSON & JOHNSON Disc C/P		12/10/2014		01/09/2015	2,699,865	99	
KFW Disc C/P		12/08/2014		01/05/2015	1,499,883	100	
LILLY ELI & CO Disc C/P		12/17/2014		03/16/2015	1,499,481	87	
MATCHPOINT MASTER TRUST Disc C/P		12/17/2014		02/02/2015	599,859	45	
METLIFE SHORT TERM FNDG Disc C/P		12/01/2014		02/02/2015	999,790	103	
NIEUW AMSTERDAM Disc C/P		12/10/2014		01/12/2015	299,962	26	
OVERSEA-CHINESE BKG Disc C/P		12/15/2014		03/02/2015	449,810	42	
PACCAR FINANCIAL CORP Disc C/P		10/27/2014		01/21/2015	1,349,645	272	
PACCAR FIN CORP Disc C/P		11/03/2014		01/22/2015	599,853	108	
RABOBANK USA FINANCIAL Disc C/P		10/31/2014		01/09/2015	499,874	112	
SHEFFIELD RECEIVABLES Disc C/P		12/17/2014		01/26/2015	999,844	58	
SHEFFIELD RECEIVABLES Disc C/P		12/15/2014		02/20/2015	999,670	84	
STANDARD CHARTERED BK Disc C/P		12/18/2014		02/17/2015	1,499,492	117	
TOYOTA CREDIT CANADA INC Disc C/P		12/16/2014		01/30/2015	599,888	40	
TOYOTA MOTOR CREDIT Disc C/P		12/03/2014		02/04/2015	399,909	42	
TOYOTA MOTOR CREDIT DIsc C/P		12/04/2014		03/04/2015	999,600	124	
UBS FINANCE DE LLC Disc C/P		12/15/2014		02/12/2015	1,030,662	97	
UBS FINANCE DE LLC Disc C/P		12/18/2014		02/26/2015	799,658	68	
VICTORY RECEIVABLES Disc C/P		12/15/2014		01/16/2015	899,884	62	
3299999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					31,603,832	3,464	

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
3899999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					31,603,832	3,464	
7799999 - TOTAL Bonds, Subtotals - Issuer Obligations					43,425,380	4,924	
8399999 - TOTAL Bonds, Subtotals - Bonds					43,425,380	4,924	
8699999 - TOTAL Cash Equivalents					43,425,380	4,924	

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL						
2. Alaska	AK						
3. Arizona	AZ						
4. Arkansas	AR						
5. California	CA						
6. Colorado	CO						
7. Connecticut	CT						
8. Delaware	DE						
9. District of Columbia	DC						
10. Florida	FL						
11. Georgia	GA						
12. Hawaii	HI						
13. Idaho	ID						
14. Illinois	IL						
15. Indiana	IN						
16. Iowa	IA						
17. Kansas	KS						
18. Kentucky	KY						
19. Louisiana	LA						
20. Maine	ME						
21. Maryland	MD						
22. Massachusetts	MA						
23. Michigan	MI						
24. Minnesota	MN						
25. Mississippi	MS						
26. Missouri	MO						
27. Montana	MT						
28. Nebraska	NE						
29. Nevada	NV						
30. New Hampshire	NH						
31. New Jersey	NJ						
32. New Mexico	NM						
33. New York	NY						
34. North Carolina	NC						
35. North Dakota	ND						
36. Ohio	OH	O	Statutory Deposit	2,908,549	2,882,094		
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	2,908,549	2,882,094		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX				
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)		XXX	XXX				

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