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ANNUAL STATEMENT

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

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 53473 Employer's ID Number 05-0158952

Organized under the Laws of STATE OF RHODE ISLAND, State of Domicile or Port of Entry RHODE ISLAND

Country of Domicile UNITED STATES

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

Incorporated/Organized February 27, 1939 Commenced Business September 1, 1939

Statutory Home Office 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 EXCHANGE STREET (Street and Number)
PROVIDENCE, RI, US 02903 (City or Town, State, Country and Zip Code)
401-459-1000 (Area Code) (Telephone Number)

Mail Address 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 EXCHANGE STREET PROVIDENCE, RI, US 02903 401-459-1000
 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.bcbsri.com

Statutory Statement Contact BRIAN M. O'MALLEY 401-459-1924
 (Name) (Area Code) (Telephone Number) (Extension)
BRIAN.O'MALLEY@BCBSRI.ORG 401-459-1198
 (E-Mail Address) (Fax Number)

OFFICERS

Name	Title
1. PETER ANDRUSZKIEWICZ	PRESIDENT & CEO
2. MICHELE B. LEDERBERG	EVP. & GEN. COUNSEL
3. MICHAEL W. HUDSON	EXECUTIVE VICE PRESIDENT & CFO

VICE-PRESIDENTS

Name	Title	Name	Title
CHRISTOPHER G. BUSH	VP - UNDERWRITING	MELISSA CUMMINGS #	SVP - CHIEF CUSTOMER OFFICER
JEREMY DUNCAN	VP - COMMUNICATIONS	PAUL HANLON	SVP - CHIEF INFORMATION OFFICER
ERIK HELMS	VP - PROV NET & MED ECONOMICS	MARC HUDAK	VP - CARE INNOVAT. & INTEGRATION
RICHARD KROPP #	SVP - CHIEF HUMAN RESOURCES OFFICER	RICHARD H. KRUPSKI #	VP - EMPLOYER SEGMENT
AUGUSTINE A. MANOCCHIA M.D.	SVP - CHIEF MEDICAL OFFICER	COREY R. MCCARTY #	VP - CONSUMER SEGMENT
MONICA A. NERONHA	VP - LEGAL SERVICES	BRIAN M. O'MALLEY	VP - FINANCE
VISAEL RODRIGUEZ	VP - CHIEF DIVERSITY OFFICER	MARK D. WAGGONER	SVP - CARE INTEGRATION & MGMT
WILLIAM K. WRAY	CHIEF OPERATING OFFICER		

DIRECTORS OR TRUSTEES

DENISE A. BARGE	FREDRIC V. CHRISTIAN M.D.	MICHAEL DICHIRO #	SCOTT GUNN #
JAMES A. HARRINGTON	PETER C. HAYES	JUANA I. HORTON	ELIZABETH B. LANGE M.D.
JOHN C. LANGENUS	WARREN E. LICHT M.D.	JOHN P. MAGUIRE	ROBERT G. NORTON
PAUL PORTER M.D. #	ANNE E. POWERS	MERRILL SHERMAN	RANDY A. WYROFSKY

State of RHODE ISLAND

County of PROVIDENCE ss

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

_____ (Signature) PETER ANDRUSZKIEWICZ _____ (Printed Name) 1. PRESIDENT & CEO _____ (Title)	_____ (Signature) MICHELE B. LEDERBERG _____ (Printed Name) 2. EVP. & GEN. COUNSEL _____ (Title)	_____ (Signature) MICHAEL W. HUDSON _____ (Printed Name) 3. EXECUTIVE VICE PRESIDENT & CFO _____ (Title)
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Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2015, by _____

a. Is this an original filing? [X] Yes [] No

b. If no: 1. State the amendment number _____
 2. Date filed _____
 3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	70,392,158	15.51	70,392,158		70,392,158	15.51
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	944,055	0.21	944,055		944,055	0.21
1.512 Issued or guaranteed by FNMA and FHLMC	24,111,800	5.31	24,111,800		24,111,800	5.31
1.513 All other	8,335,705	1.84	8,335,705		8,335,705	1.84
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	98,738	0.02	98,738		98,738	0.02
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	265,439	0.06	265,439		265,439	0.06
1.523 All other	6,178,953	1.36	6,178,953		6,178,953	1.36
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	137,300,362	30.25	137,300,362		137,300,362	30.25
2.2 Unaffiliated non-U.S. securities (including Canada)	11,084,251	2.44	11,084,251		11,084,251	2.44
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	52,584,367	11.58	52,584,367		52,584,367	11.58
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	13,251,702	2.92	13,251,702		13,251,702	2.92
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated	2,279,246	0.50	2,279,246		2,279,246	0.50
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	34,089,466	7.51	34,089,466		34,089,466	7.51
5.2 Property held for production of income (including \$ 0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$ 0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	369	0.00	369		369	0.00
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	7,238,115	1.59	7,238,115		7,238,115	1.59
11. Other invested assets	85,786,452	18.90	85,786,452		85,786,452	18.90
12. Total invested assets	453,941,178	100.00	453,941,178		453,941,178	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		33,044,149
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	426,185	426,185
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	3,106,549	
	3.2 Totals, Part 3, Column 11		3,106,549
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,487,417	
	8.2 Totals, Part 3, Column 9		2,487,417
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		34,089,466
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		34,089,466

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1. Book/adjusted carrying value, December 31 of prior year		98,399,476
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	44,474,828	
2.2 Additional investment made after acquisition (Part 2, Column 9)		44,474,828
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	(1,217,972)	
5.2 Totals, Part 3, Column 9	(3,449,486)	(4,667,458)
6. Total gain (loss) on disposals, Part 3, Column 19		6,159,040
7. Deduct amounts received on disposals, Part 3, Column 16		58,579,434
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		85,786,452
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		85,786,452

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1. Book/adjusted carrying value, December 31 of prior year		312,877,607
2. Cost of bonds and stocks acquired, Part 3, Column 7		130,618,891
3. Accrual of discount		(352,507)
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	947,529	
4.4 Part 4, Column 11	(4,496,539)	(3,549,010)
5. Total gain (loss) on disposals, Part 4, Column 19		6,510,991
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		117,575,888
7. Deduct amortization of premium		1,703,307
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		326,826,777
11. Deduct total nonadmitted accounts		
12. Statement value at end of current period (Line 10 minus Line 11)		326,826,777

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	71,400,044	70,863,284	71,818,158	70,494,128
	2. Canada				
	3. Other Countries				
	4. Totals	71,400,044	70,863,284	71,818,158	70,494,128
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	32,546,243	32,935,285	32,556,948	31,102,531
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	143,680,924	143,792,569	146,104,853	140,058,432
	9. Canada	3,171,215	3,144,365	3,169,227	3,175,000
	10. Other Countries	7,913,036	7,857,150	7,984,932	7,640,000
	11. Totals	154,765,175	154,794,084	157,259,012	150,873,432
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	258,711,462	258,592,653	261,634,118	252,470,091
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	57,777,102	57,777,102	41,724,030	
	21. Canada				
	22. Other Countries	10,338,212	10,338,212	11,013,808	
	23. Totals	68,115,314	68,115,314	52,737,838	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	68,115,314	68,115,314	52,737,838	
	26. Total Stocks	68,115,314	68,115,314	52,737,838	
	27. Total Bonds and Stocks	326,826,776	326,707,967	314,371,956	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	8,526,570	49,523,232	13,845,451	121,191	26,005	72,042,449	26.849	73,354,625	27.921	72,042,449	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	8,526,570	49,523,232	13,845,451	121,191	26,005	72,042,449	26.849	73,354,625	27.921	72,042,449	
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								1,000,000	0.381		
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals								1,000,000	0.381		
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1											
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	3,434,191	10,257,599	8,332,517	7,598,403	2,923,533	32,546,243	12.129	27,862,717	10.605	32,546,243	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	3,434,191	10,257,599	8,332,517	7,598,403	2,923,533	32,546,243	12.129	27,862,717	10.605	32,546,243	

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NONE

NONE

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (unaffiliated)											
6.1 NAIC 1	33,940,750	103,269,338	4,464,657	994,079		142,668,824	53.170	136,065,491	51.790	142,668,824	
6.2 NAIC 2		15,464,094	5,606,339			21,070,433	7.852	24,443,204	9.304	21,070,433	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	33,940,750	118,733,432	10,070,996	994,079		163,739,257	61.022	160,508,695	61.094	163,739,257	
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											

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NONE

NONE

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 45,901,510	163,050,169	26,642,625	8,713,673	2,949,538	247,257,515	92.148	X X X	X X X	247,257,515	
9.2 NAIC 2	(d)	15,464,094	5,606,339			21,070,433	7.852	X X X	X X X	21,070,433	
9.3 NAIC 3	(d)							X X X	X X X		
9.4 NAIC 4	(d)							X X X	X X X		
9.5 NAIC 5	(d)					(c)		X X X	X X X		
9.6 NAIC 6	(d)					(c)		X X X	X X X		
9.7 Totals	45,901,510	178,514,263	32,248,964	8,713,673	2,949,538	(b) 268,327,948	100.000	X X X	X X X	268,327,948	
9.8 Line 9.7 as a % of Col. 6	17.106	66.528	12.018	3.247	1.099	100.000	X X X	X X X	X X X	100.000	
10. Total Bonds Prior Year											
10.1 NAIC 1	63,322,346	135,385,711	32,860,781	5,266,501	1,447,494	X X X	X X X	238,282,833	90.696	238,282,833	
10.2 NAIC 2	1,199,803	9,104,687	14,138,714			X X X	X X X	24,443,204	9.304	24,443,204	
10.3 NAIC 3						X X X	X X X				
10.4 NAIC 4						X X X	X X X				
10.5 NAIC 5						X X X	X X X	(c)			
10.6 NAIC 6						X X X	X X X	(c)			
10.7 Totals	64,522,149	144,490,398	46,999,495	5,266,501	1,447,494	X X X	X X X	(b) 262,726,037	100.000	262,726,037	
10.8 Line 10.7 as a % of Col. 8	24.559	54.997	17.889	2.005	0.551	X X X	X X X	100.000	X X X	100.000	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	45,901,510	163,050,169	26,642,625	8,713,673	2,949,538	247,257,515	92.148	238,282,833	90.696	247,257,515	X X X
11.2 NAIC 2		15,464,094	5,606,339			21,070,433	7.852	24,443,204	9.304	21,070,433	X X X
11.3 NAIC 3											X X X
11.4 NAIC 4											X X X
11.5 NAIC 5											X X X
11.6 NAIC 6											X X X
11.7 Totals	45,901,510	178,514,263	32,248,964	8,713,673	2,949,538	268,327,948	100.000	262,726,037	100.000	268,327,948	X X X
11.8 Line 11.7 as a % of Col. 6	17.106	66.528	12.018	3.247	1.099	100.000	X X X	X X X	X X X	100.000	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	17.106	66.528	12.018	3.247	1.099	100.000	X X X	X X X	X X X	100.000	X X X
12. Total Privately Placed Bonds											
12.1 NAIC 1										X X X	
12.2 NAIC 2										X X X	
12.3 NAIC 3										X X X	
12.4 NAIC 4										X X X	
12.5 NAIC 5										X X X	
12.6 NAIC 6										X X X	
12.7 Totals										X X X	
12.8 Line 12.7 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							X X X	X X X	X X X	X X X	

NONE

- (a) Includes \$ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$ 0 current year, \$ 0 prior year of bonds with Z designations and \$ 0 current year, \$ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
- (c) Includes \$ 0 current year, \$ 0 prior year of bonds with 5* designations and \$ 0 current year, \$ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	8,141,629	49,177,601	13,715,333			71,034,563	26.473	70,324,132	26.767	71,034,563	
1.2 Residential Mortgage-Backed Securities	321,110	345,632	130,118	121,191	26,005	944,055	0.352	2,858,689	1.088	944,055	
1.3 Commercial Mortgage-Backed Securities	63,830					63,830	0.024	171,803	0.065	63,830	
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	8,526,570	49,523,232	13,845,451	121,191	26,005	72,042,449	26.849	73,354,625	27.921	72,042,449	
2. All Other Governments				NONE							
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations								1,000,000	0.381		
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals								1,000,000	0.381		
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed				NONE							
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations								1,997,212	0.760		
5.2 Residential Mortgage-Backed Securities	3,434,191	10,257,599	8,332,517	7,598,403	2,923,533	32,546,243	12.129	25,865,505	9.845	32,546,243	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	3,434,191	10,257,599	8,332,517	7,598,403	2,923,533	32,546,243	12.129	27,862,717	10.605	32,546,243	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	24,766,960	86,727,669	9,984,138	994,079		122,472,846	45.643	119,857,440	45.621	122,472,846	
6.2 Residential Mortgage-Backed Securities	265,439					265,439	0.099	484,017	0.184	265,439	
6.3 Commercial Mortgage-Backed Securities	853,536	6,224,084	86,858			7,164,479	2.670	9,839,032	3.745	7,164,479	
6.4 Other Loan-Backed and Structured Securities	8,054,815	25,781,678				33,836,493	12.610	30,328,206	11.544	33,836,493	
6.5 Totals	33,940,750	118,733,432	10,070,996	994,079		163,739,257	61.022	160,508,695	61.094	163,739,257	
7. Hybrid Securities				NONE							
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates				NONE							
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	32,908,589	135,905,270	23,699,471	994,079		193,507,409	72.116	X X X	X X X	193,507,409	
9.2 Residential Mortgage-Backed Securities	4,020,741	10,603,230	8,462,635	7,719,594	2,949,538	33,755,738	12.580	X X X	X X X	33,755,738	
9.3 Commercial Mortgage-Backed Securities	917,366	6,224,084	86,858			7,228,309	2.694	X X X	X X X	7,228,309	
9.4 Other Loan-Backed and Structured Securities	8,054,815	25,781,678				33,836,493	12.610	X X X	X X X	33,836,493	
9.5 Totals	45,901,510	178,514,263	32,248,964	8,713,673	2,949,538	268,327,948	100.000	X X X	X X X	268,327,948	
9.6 Line 9.5 as a % of Col. 6	17.106	66.528	12.018	3.247	1.099	100.000	X X X	X X X	X X X	100.000	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	43,121,918	112,420,146	37,636,722			X X X	X X X	193,178,785	73.529	193,178,785	
10.2 Residential Mortgage-Backed Securities	4,754,516	10,764,774	6,974,926	5,266,501	1,447,494	X X X	X X X	29,208,211	11.117	29,208,211	
10.3 Commercial Mortgage-Backed Securities	3,943,670	3,679,317	2,387,848			X X X	X X X	10,010,835	3.810	10,010,835	
10.4 Other Loan-Backed and Structured Securities	12,702,045	17,626,161				X X X	X X X	30,328,206	11.544	30,328,206	
10.5 Totals	64,522,149	144,490,398	46,999,495	5,266,501	1,447,494	X X X	X X X	262,726,037	100.000	262,726,037	
10.6 Line 10.5 as a % of Col. 8	24.559	54.997	17.889	2.005	0.551	X X X	X X X	100.000	X X X	100.000	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	32,908,589	135,905,270	23,699,471	994,079		193,507,409	72.116	193,178,785	73.529	193,507,409	X X X
11.2 Residential Mortgage-Backed Securities	4,020,741	10,603,230	8,462,635	7,719,594	2,949,538	33,755,738	12.580	29,208,211	11.117	33,755,738	X X X
11.3 Commercial Mortgage-Backed Securities	917,366	6,224,084	86,858			7,228,309	2.694	10,010,835	3.810	7,228,309	X X X
11.4 Other Loan-Backed and Structured Securities	8,054,815	25,781,678				33,836,493	12.610	30,328,206	11.544	33,836,493	X X X
11.5 Totals	45,901,510	178,514,263	32,248,964	8,713,673	2,949,538	268,327,948	100.000	262,726,037	100.000	268,327,948	X X X
11.6 Line 11.5 as a % of Col. 6	17.106	66.528	12.018	3.247	1.099	100.000	X X X	X X X	X X X	100.000	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	17.106	66.528	12.018	3.247	1.099	100.000	X X X	X X X	X X X	100.000	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals										X X X	
12.6 Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

6019

NONE

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-Term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	27,154,103	27,154,103			
2. Cost of short-term investments acquired	145,328,482	145,328,482			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	162,866,097	162,866,097			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	9,616,488	9,616,488			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	9,616,488	9,616,488			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		
7.	Adjustment to the book/adjusted carrying value of hedged item:	NONE	
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Section 1, Column 18		
8.2	Section 2, Column 20		
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus	NONE	
3.24	Section 1, Column 19, prior year		
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
9999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

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SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory										

NONE

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SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		
4. Part D, Section 1, Column 5		
5. Part D, Section 1, Column 6		
6. Total (Line 3 minus Line 4 minus Line 5)		

NONE

Fair Value Check

7. Part A, Section 1, Column 16		
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		
10. Part D, Section 1, Column 8		
11. Part D, Section 1, Column 9		
12. Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 11		
16. Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3
	Total	Bonds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,160,606	2,160,606	
2. Cost of cash equivalents acquired	9,124,051	9,124,051	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	11,071,912	11,071,912	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other-than-temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	212,745	212,745	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	212,745	212,745	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than- Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V.		
CORPORATE OFFICE BUILDING (500 EXCHANGE STREE		PROVIDENCE	RI	06/20/2007	12/31/2014	123,492,103	76,287,888	34,089,466	34,089,466	2,487,417		3,106,549	619,132		8,864,831	4,422,238
0299999 Properties occupied by the reporting entity - Administrative *						123,492,103	76,287,888	34,089,466	34,089,466	2,487,417		3,106,549	619,132		8,864,831	4,422,238
0399999 Total Properties occupied by the reporting entity						123,492,103	76,287,888	34,089,466	34,089,466	2,487,417		3,106,549	619,132		8,864,831	4,422,238
0699999 Totals						123,492,103	76,287,888	34,089,466	34,089,466	2,487,417		3,106,549	619,132		8,864,831	4,422,238

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Corporate Office (500 EXCHANGE STREET)	PROVIDENCE	RI	12/31/2014	EW BURMAN				426,185
0199999 Acquired by purchase								426,185
0399999 Totals								426,185

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			
0399999 Totals																			

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
NONE														
3399999 Total Mortgages														X X X

E04

General Interrogatory:

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

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
				NONE				
3399999 Totals								

EOS

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
NONE																	
0599999 Totals																	

E06

SCHEDULE BA - PART 1

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

1 CUSIP Ident- ification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Desig- nation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
	BLACKSTONE MADISON AVENUE FUN		NEW YORK	NY	BLACKSTONE MADISON AVENU		07/01/2011	13	158,010	235,462	235,462	43,708							
	GUGGENHEIM HIGH-YIELD PLUS FUN		NEW YORK	NY	VARIOUS		07/01/2011	7	9,865,563	12,653,181	12,653,181	278,905							0.130
	HEALTH INTELLIGENCE COMPANY, LL		CHICAGO	IL	BLUE HEALTH INTELLIGENCE		04/05/2012		430,141	430,141	430,141								0.018
	INT'L PLAN SOLUTIONS, LLC		NEW CASTLE	DE	BCBSA		06/26/2009		779,657	779,657	779,657	13,409							2.190
	OFIGI SENIOR LOAN FUND LLC		NEW YORK	NY	OFIGI SENIOR LOAN FUND		12/04/2013	7	24,962,766	25,570,217	25,570,217	301,066							1.940
	PRIMUS HIGH YIELD BOND FUND,L.P.		BOSTON	MA	VARIOUS		12/31/2014	7	12,252,614	12,246,650	12,246,650	(445,642)				737,055			0.830
	SKYBRIDGE G II FUND LLC		NEW YORK	NY	SKYBRIDGE		12/01/2014	10	22,307,632	21,566,627	21,566,627	(741,004)							23.340
	WESTWOOD GLOBAL LLC		BOSTON	MA	WESTWOOD GLOBAL LLC		10/31/2014	12	12,972,931	12,304,517	12,304,517	(668,413)							0.590
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated								83,729,314	85,786,452	85,786,452	(1,217,971)				737,055			X X X
4499999	Subtotal Unaffiliated								83,729,314	85,786,452	85,786,452	(1,217,971)				737,055			X X X
4699999	Totals								83,729,314	85,786,452	85,786,452	(1,217,971)				737,055			X X X

E07

SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
	HEALTH INTELLIGENCE COMPANY, LLC	CHICAGO	IL	BLUE HEALTH INTELLIGENCE	12/31/2014		430,141			0.018
	PRIMUS HIGH YIELD BOND FUND,L.P.	BOSTON	MA	DIVIDEND REINVESTMENT	12/31/2014	7	737,055			0.830
	SKYBRIDGE G II FUND LLC	NEW YORK	NY	SKYBRIDGE	12/01/2014	10	22,307,632			0.350
	SKYBRIDGE HEDGE FUND	NEW YORK	NY	SKYBRIDGE	01/02/2014	10	8,000,000			23.340
	WESTWOOD GLOBAL LLC	BOSTON	MA	WESTWOOD GLOBAL LLC	10/31/2014	12	13,000,000			0.600
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated						44,474,828			X X X
4499999	Subtotal Unaffiliated						44,474,828			X X X
4699999	Totals						44,474,828			X X X

E08

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)						
	BLACKSTONE MADISON AVENUE F	NEW YORK	NY	BLACKSTONE MADISON AVENUE	07/01/2011	12/01/2014	263,662	(46,398)				(46,398)	217,264	221,497		4,234	4,234	
	CLEARBRIDGE GCIT-CONVERTIBLE	NEW YORK	NY	CLEARBRIDGE	12/04/2013	10/16/2014	15,489,525	(489,525)				(489,525)	15,000,000	16,136,870		1,136,870	1,136,870	
	OFIGI SENIOR LOAN FUND LLC	NEW YORK	NY	OFIGI SENIOR LOAN FUND	12/04/2013	12/31/2014	37,691	(457)				(457)	37,234	38,259		1,025	1,025	
	SCS CAPITAL PARTNERS, LLC	BOSTON	MA	SCS CAPITAL PARTNERS	12/02/2013	10/01/2014	19,255,053	(1,762,297)				(1,762,297)	17,492,756	20,184,174		2,691,418	2,691,418	
	SKYBRIDGE HEDGE FUND	BOSTON	MA	SKYBRIDGE	01/02/2014	06/30/2014	12,796,879	(1,150,809)				(1,150,809)	19,646,070	21,972,158		2,326,087	2,326,087	
	WESTWOOD GLOBAL LLC	BOSTON	MA	WESTWOOD GLOBAL LLC	10/31/2014	12/31/2014							27,069	26,476		(594)	(594)	
2199999	Joint Venture, Partnership or Limited Liability Interests - Other - Unaffiliated						47,842,810	(3,449,486)				(3,449,486)	52,420,393	58,579,434		6,159,040	6,159,040	
4499999	Subtotal Unaffiliated						47,842,810	(3,449,486)				(3,449,486)	52,420,393	58,579,434		6,159,040	6,159,040	
4699999	Totals						47,842,810	(3,449,486)				(3,449,486)	52,420,393	58,579,434		6,159,040	6,159,040	

EO9

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
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828-DV-9	US TREASURY N/B	C		1	477,949	101.477	507,385	500,000	498,860		2,972			4.125	4.808	MN	2,678	20,625	09/14/2006	05/15/2015
912828-NL-0	US TREASURY N/B	C		1	5,016,211	100.859	5,042,950	5,000,000	5,001,677		(3,328)			1.875	1.815	JD	259	93,750	06/29/2010	06/30/2015
912828-PC-8	US TREASURY N/B	C		1	5,477,148	104.383	5,219,150	5,000,000	5,353,465		(57,441)			2.625	1.372	MN	17,041	131,250	10/31/2012	11/15/2020
912828-RT-9	US TREASURY NOTE	C		1	7,633,146	99.805	7,435,473	7,450,000	7,571,802		(30,417)			1.375	0.951	MN	9,006	102,438	12/26/2012	11/30/2018
912828-RY-8	US TREASURY NOTE	C		1	5,497,617	99.609	5,378,886	5,400,000	5,465,679		(16,005)			1.375	1.066	JD	205	74,250	02/19/2013	12/31/2018
912828-TH-3	US TREASURY NOTE			1	1,971,406	96.898	1,937,960	2,000,000	1,980,839		4,057			0.875	1.093	JJ	7,323	17,500	08/28/2012	07/31/2019
912828-G5-3	US TREASURY NOTES			1	2,973,750	99.414	2,982,420	3,000,000	2,973,837		87			1.875	2.021	MN	4,945		12/23/2014	11/30/2021
912828-G6-1	US TREASURY NOTES			1	2,972,109	99.367	2,981,010	3,000,000	2,972,243		134			1.500	1.704	MN	3,956		12/23/2014	11/30/2019
912828-NT-3	US TREASURY NOTES	C		1	5,529,297	104.430	5,221,500	5,000,000	5,388,031		(66,334)			2.625	1.197	FA	49,575	131,250	11/09/2012	08/15/2020
912828-QR-4	US TREASURY NOTES			1	3,099,961	101.508	3,045,240	3,000,000	3,044,724		(29,685)			1.500	0.500	JD	124	45,000	02/19/2013	06/30/2016
912828-SC-5	US TREASURY NOTES			1	8,035,039	100.289	8,023,120	8,000,000	8,022,296		(6,843)			0.875	0.741	JJ	29,293	26,250	12/23/2014	01/31/2017
912828-SD-3	US TREASURY NOTES	C		1	1,006,680	99.039	990,390	1,000,000	1,004,622		(1,100)			1.250	1.137	JJ	5,231	12,500	02/14/2013	01/31/2019
912828-SS-0	US TREASURY NOTES	C		1	4,029,844	100.117	4,004,680	4,000,000	4,016,681		(7,080)			0.875	0.695	AO	5,994	35,000	02/19/2013	04/30/2017
912828-TK-6	US TREASURY NOTES	C		1	1,994,766	100.039	2,000,780	2,000,000	1,998,687		2,104			0.250	0.356	FA	1,889	5,000	02/19/2013	08/15/2015
912828-TS-9	US TREASURY NOTES	C		1	7,130,449	98.930	7,073,495	7,150,000	7,139,121		3,913			0.625	0.682	MS	11,417	44,688	10/11/2012	09/30/2017
912828-UE-8	US TREASURY NOTES			1	2,960,625	98.945	2,968,350	3,000,000	2,960,939		314			0.750	1.197	JD	62	11,250	12/23/2014	12/31/2017
912828-UJ-7	US TREASURY NOTES			1	4,997,852	99.195	4,959,750	5,000,000	4,998,655		429			0.875	0.886	JJ	18,308	43,750	02/14/2013	01/31/2018
0199999	U.S. Government - Issuer Obligations				70,803,849	X X X	69,772,539	69,500,000	70,392,158		(204,223)			X X X	X X X	X X X	167,306	794,501	X X X	X X X
36200Q-YY-4	GNMA I 15 YR #569627			1	7,651	103.565	7,654	7,390	7,421		(33)			6.500	5.660	MON	40	489	05/10/2002	02/15/2017
36201F-RA-7	GNMA I 15 YR #581981			1	7,301	100.921	7,250	7,183	7,196		(17)			6.000	5.550	MON	36	449	05/10/2002	05/15/2017
36201B-HY-5	GNMA I 15 YR P/T POOL #578147			1	203,995	103.791	207,896	200,302	200,829		(524)			6.000	5.383	MON	1,002	12,230	05/23/2002	06/15/2017
36201J-GM-5	GNMA I 15 YR P/T POOL #584404			1	33,484	104.267	34,858	33,431	33,396		(13)			5.500	5.497	MON	153	1,895	05/31/2002	05/15/2017
36200R-KH-4	GNMA I 15YR #570096			1	9,331	102.914	9,473	9,205	9,207		(16)			6.000	5.777	MON	46	565	01/30/2002	12/15/2016
36200R-LW-0	GNMA I 30-YR #570141			1	11,419	115.732	13,215	11,419	11,419					6.500	6.610	MON	62	752	12/27/2001	12/15/2031
36202E-ZG-7	GNMA II POOL #004343			1	341,991	113.125	375,438	331,879	341,667		(59)			5.500	4.478	MON	1,521	18,550	02/12/2009	01/20/2039
36202E-NA-3	GNMA II POOL #3985			1	217,765	112.968	243,795	215,809	217,410		(66)			5.500	5.507	MON	989	12,064	12/04/2007	05/20/2037
36205R-XM-4	GNMA P/T POOL #398584			1	7,372	114.066	8,619	7,556	7,394		3			7.500	8.461	MON	47	568	02/11/2000	06/15/2029
36207J-2F-9	GNMA P/T POOL #433774			1	67,840	110.695	73,577	66,469	67,590		(40)			7.000	6.491	MON	388	4,677	08/15/2001	05/15/2028
36210B-WF-8	GNMA P/T POOL #487646			1	3,160	114.569	3,685	3,216	3,164					7.500	8.619	MON	20	242	03/10/2000	09/15/2029
36211R-MX-4	GNMA P/T POOL #520674			1	12,946	107.455	13,845	12,884	12,932		(2)			8.000	8.106	MON	86	1,032	03/28/2000	04/15/2030
36225A-D2-3	GNMA P/T POOL #780121			1	25,465	115.569	27,368	23,681	24,432		(95)			10.000	8.847	MON	197	2,401	04/26/1995	04/15/2025
0299999	U.S. Government - Residential Mortgage-Backed Securities				949,720	X X X	1,026,673	930,424	944,057		(862)			X X X	X X X	X X X	4,587	55,914	X X X	X X X
38376G-EQ-9	GNR 2010-16A			1	64,589	100.581	64,073	63,703	63,830		(320)			3.214	1.888	MON	171	2,078	06/16/2010	01/16/2040

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
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0399999	U.S. Government - Commercial Mortgage-Backed Securities				64,589	X X X	64,073	63,703	63,830		(320)			X X X	X X X	X X X	171	2,078	X X X	X X X
0599999	Subtotals - U.S. Governments				71,818,158	X X X	70,863,285	70,494,127	71,400,045		(205,405)			X X X	X X X	X X X	172,064	852,493	X X X	X X X
E101	312967-4A-7			1	50,172		105,214	52,648	50,039		(18)			4.500	4.497	MON	188	2,282	11/04/2004	06/01/2019
	312967-J7-8			1	121,382		105,700	128,061	121,155		(36)			4.500	4.516	MON	454	5,541	10/29/2004	05/01/2019
	31335H-3N-1			1	99,820		112,199	108,884	97,045		(165)			5.500	5.049	MON	445	5,376	10/25/2004	03/01/2024
	3128QJ-Q3-3			1	333,073		106,906	356,102	333,099		(4)			2.358	2.255	MON	1,282	8,033	12/15/2006	12/01/2036
	31294M-AC-5			1	311,340		106,794	326,773	305,985		(217)			4.000	3.471	MON	1,020	12,370	12/16/2010	07/01/2025
	3128S4-FJ-1			1	189,457		107,024	202,243	188,970		(2)			2.259	1.915	MON	689	4,479	01/24/2007	11/01/2036
	312966-W5-9			1	123,623		105,071	130,054	123,778		(5)			4.500	4.586	MON	464	5,743	11/17/2004	10/01/2019
	3132GU-KK-9			1	559,032		104,142	562,415	540,046		36			3.500	3.064	MON	1,575	3,150	10/23/2014	06/01/2042
	3132M9-T5-3		C	1	4,248,356		106,803	4,256,696	3,985,558		1,198			4.000	3.204	MON	13,285		12/23/2014	10/01/2044
	3132M9-2R-4			1	3,168,260		106,801	3,173,955	2,971,840		914			4.000	3.193	MON	9,906		12/23/2014	10/01/2044
	3128GW-2X-5			1	16,277		105,050	16,772	15,965		(33)			5.000	4.484	MON	67	818	11/14/2002	11/01/2017
	3128GH-JZ-5			1	2,286		100,759	2,253	2,236		(9)			7.500	6.849	MON	14	176	12/20/2000	08/01/2015
	3128GW-2U-1			1	2,868		105,051	2,955	2,813		(6)			5.000	4.391	MON	12	144	11/14/2002	11/01/2017
	31292H-BB-9			1	3,698		124,774	4,613	3,697		3,695			8.000	8.243	MON	25	298	04/27/2000	03/01/2030
	31403D-XF-1			1	336,585		107,691	360,724	334,962		(22)			2.374	2.244	MON	663	8,386	01/25/2007	10/01/2036
	31385Y-N3-5			1	1,812		100,867	1,774	1,759		(3)			7.500	5.931	MON	11	146	04/04/2001	11/01/2015
	31388V-MM-7			1	2,547		105,537	2,677	2,537		(2)			5.500	5.343	MON	12	144	10/25/2001	11/01/2016
	31385P-5Q-3			1	703		100,126	697	696		4			7.500	3.099	MON	4	62	11/17/2000	07/01/2015
	31409G-SV-9			1	250,258		108,699	270,055	248,443		(9)			2.125	1.735	MON	440	5,645	12/06/2007	10/01/2037
	31411F-UW-2			1	205,837		106,859	221,164	206,968		7			2.092	2.207	MON	361	7,071	10/05/2007	05/01/2037
	3138EM-3Z-2			1	1,991,221		106,852	2,021,830	1,892,178		5,517			4.000	3.291	MON	6,307	25,314	07/31/2014	06/01/2042
	31371J-S7-0			1	928		101,516	934	920		(1)			7.500	6.689	MON	6	75	11/17/2000	12/01/2015
	31379R-EM-6			1	12,289		100,854	11,332	11,237		(31)			9.500	8.519	MON	89	1,147	05/29/1998	01/01/2025
	31407X-XZ-9			1	188,426		113,645	212,806	187,255		(15)			6.000	5.830	MON	936	11,485	11/16/2005	11/01/2035
	31417A-JP-5			1	995,580		104,455	1,001,591	958,873		79			3.500	3.006	MON	2,797	5,610	10/24/2014	11/01/2041
	31417B-PD-3			1	2,656,180		104,314	2,694,971	2,583,518		(4,277)			3.000	2.428	MON	6,459	77,761	12/11/2013	04/01/2027
	3138E0-KJ-7		C	1	1,276,387		104,214	1,288,304	1,236,210		(2,191)			3.000	2.396	MON	3,091	37,142	12/09/2011	12/01/2026
	3138EJ-3E-6		C	1	1,503,618		102,087	1,498,473	1,467,839		(175)			2.500	2.000	MON	3,058	6,116	10/20/2014	11/01/2027
	3138MJ-S9-1			1	1,642,926		102,023	1,618,992	1,586,889		(3,079)			2.500	1.813	MON	3,306	39,851	02/20/2013	12/01/2027
	3138WA-WU-7			1	3,081,563		107,284	3,114,071	2,902,642		(26)			4.000	3.231	MON	9,675	38,793	08/25/2014	01/01/2044
	3138WB-UK-9		C	1	1,512,094		107,295	1,535,547	1,431,145		(697)			4.000	3.304	MON	4,770	33,492	05/08/2014	05/01/2044
	3138WC-NT-6			1	4,180,106		107,317	4,236,413	3,947,570		(1,140)			4.000	3.275	MON	13,159	52,668	08/07/2014	08/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138Y4-6V-6	FNMA POOL #AX3583	C			1	3,130,313	104.487	3,134,610	3,000,000	3,130,953		641			3.500	2.951	MON	8,750		12/23/2014	07/01/2042
3128JR-P7-5	FREDDIE MAC 7/1 ARM POOL 847646	C			1	357,932	107.035	383,893	358,661	357,909		(1)			2.304	2.298	MON	1,354	8,339	08/22/2007	11/01/2036
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					32,556,949	X X X	32,935,282	31,102,528	32,546,244		(3,768)			X X X	X X X	X X X	94,674	407,657	X X X	X X X
3199999	Subtotals - U.S. Special Revenue					32,556,949	X X X	32,935,282	31,102,528	32,546,244		(3,768)			X X X	X X X	X X X	94,674	407,657	X X X	X X X
00817Y-AQ-1	AETNA INC				2FE	751,837	101.644	767,412	755,000	751,879		42			3.500	3.582	MN	3,744		11/03/2014	11/15/2024
009363-AN-2	AIRGAS INC				2FE	998,330	98.677	986,770	1,000,000	998,943		327			1.650	1.692	FA	6,233	16,500	02/11/2013	02/15/2018
02666Q-F4-0	AMERICAN HONDA FINANCE				1FE	374,183	100.602	377,258	375,000	374,963		173			3.500	3.579	MS	3,828	13,125	03/09/2010	03/16/2015
026874-CZ-8	AMERICAN INTL GROUP				2FE	648,687	100.102	650,663	650,000	648,805		118			2.300	2.357	JJ	6,852		07/09/2014	07/16/2019
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	1,129,150	104.034	1,040,340	1,000,000	1,041,270		(46,912)			5.650	0.893	MN	7,219	56,500	02/14/2013	11/15/2015
0258M0-DM-8	AMERN EXPRESS CR MTN	C			1FE	1,795,608	99.685	1,794,330	1,800,000	1,796,443		835			1.125	1.211	JD	1,463	10,125	06/02/2014	06/05/2017
0258M0-DR-7	AMERN EXPRESS CR MTN				1FE	923,761	100.196	926,813	925,000	923,876		115			1.550	1.602	MS	3,903		09/18/2014	09/22/2017
02665W-AQ-4	AMERN HONDA FIN MTN	C			1FE	994,075	100.426	999,239	995,000	994,079		4			1.550	1.564	JD	857		12/08/2014	12/11/2027
03524B-AC-0	ANHEUSER-BUSCH INBEV	M			1FE	1,999,120	100.280	2,005,600	2,000,000	1,999,392		272			1.125	1.143	JJ	9,625	11,250	01/22/2014	01/27/2017
00206R-CA-8	AT&T INC	C			1FE	1,517,385	100.775	1,511,625	1,500,000	1,517,049		(336)			2.375	2.081	MN	3,365		12/02/2014	11/27/2018
052769-AA-4	AUTODESK INC				2FE	2,022,500	100.311	2,006,220	2,000,000	2,018,554		(3,946)			1.950	1.634	JD	1,733	39,000	05/08/2014	12/15/2017
060505-BS-2	BANK OF AMERICA CORP	C			1FE	1,614,435	102.243	1,533,645	1,500,000	1,527,507		(46,549)			4.750	1.587	FA	29,688	71,250	02/14/2013	08/01/2015
06051G-EH-8	BANK OF AMERICA CORP MTN				1FE	1,121,140	111.585	1,115,850	1,000,000	1,096,330		(13,382)			5.000	3.337	MN	6,667	50,000	02/14/2013	05/13/2021
064255-BA-9	BANK TOKYO MITSUBISHI	C	R		1FE	1,638,032	99.075	1,624,830	1,640,000	1,638,243		211			1.450	1.496	MS	7,464		09/02/2014	09/08/2017
071813-BD-0	BAXTER INTERNTL INC				1FE	374,779	101.139	379,271	375,000	374,909		43			1.850	1.871	JJ	3,199	6,938	12/14/2011	01/15/2017
05531F-AL-7	BB&T CORPORATION	C			1FE	648,817	99.946	649,649	650,000	649,370		233			1.600	1.645	FA	3,929	10,400	08/07/2012	08/15/2017
05531F-AM-5	BB&T CORPORATION MTN	C			1FE	1,762,811	99.045	1,748,144	1,765,000	1,763,695		418			1.450	1.480	JJ	12,014	25,593	11/14/2012	01/12/2018
075887-AU-3	BECTON DICKINSON				1FE	763,523	110.588	718,822	650,000	730,863		(17,519)			5.000	2.024	MN	4,153	32,500	02/14/2013	05/15/2019
084670-AV-0	BERSHIRE HATHAWAY INC				1FE	999,170	100.286	1,002,860	1,000,000	999,980		176			3.200	3.244	FA	12,444		02/04/2010	02/11/2015
06406H-CA-5	BK OF NY MELLON MTN 2.4% 1/17	C			1FE	998,190	102.426	1,024,260	1,000,000	999,257		350			2.400	2.452	JJ	10,933	24,000	11/17/2011	01/17/2017
05567L-7E-1	BNP PARIBAS		R		1FE	2,047,380	101.710	2,034,200	2,000,000	2,042,142		(5,238)			2.375	1.582	MS	14,118	23,750	08/27/2014	09/14/2017
10138M-AK-1	BOTTLING GROUP LLC	C			1FE	1,237,310	111.796	1,173,858	1,050,000	1,180,084		(30,684)			5.125	1.932	JJ	24,814	53,813	02/14/2013	01/15/2019
05565Q-CC-0	BP CAPITAL MARKETS PLC		R		1FE	1,987,340	98.910	1,978,200	2,000,000	1,990,418		3,078			1.375	1.554	MN	4,201	27,500	01/22/2014	11/06/2017
140420-NG-1	CAP ONE BK USA NA	C			1FE	2,473,985	99.133	2,453,542	2,475,000	2,474,282		297			1.200	1.218	FA	11,385	14,850	02/10/2014	02/13/2017
14912L-2Y-6	CATERPILLAR FIN SERV CRP	C			1FE	1,134,050	105.706	1,057,060	1,000,000	1,032,591		(26,218)			5.500	2.754	MS	16,194	55,000	12/20/2010	03/15/2016
172967-EH-0	CITIGROUP INC	C			1FE	1,168,180	110.637	1,106,370	1,000,000	1,099,849		(36,674)			6.000	2.080	FA	22,667	60,000	02/14/2013	08/15/2017
172967-FW-6	CITIGROUP INC				1FE	1,104,450	105.708	1,057,080	1,000,000	1,051,463		(24,714)			4.450	1.858	JJ	21,138	44,500	10/31/2012	01/10/2017
17401Q-AB-7	CITIZENS BANK NA/RI	C			1FE	1,998,120	99.375	1,987,500	2,000,000	1,998,149		29			2.450	2.485	JD	3,675		12/01/2014	12/04/2019
200340-AN-7	COMERICA INC				1FE	823,977	101.493	837,317	825,000	824,846		212			3.000	3.050	MS	7,219	24,750	09/13/2010	09/16/2015
20271R-AD-2	COMMONWEALTH BK AUST	C			1FE	1,298,661	101.700	1,322,100	1,300,000	1,298,990		256			2.500	2.538	MS	9,118	32,500	09/16/2013	09/20/2018

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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
CUSIP Identification	Description	Code	Foreign Bond CHAR	NAIC Designation	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
067383-AB-5	CR BARD INC			1FE	1,996,780	102.183	2,043,660	2,000,000	1,999,303		652			2.875	2.930	JJ	26,514	57,500	12/15/2010	01/15/2016
22546Q-AE-7	CREDIT SUISSE NEW YORK			1FE	2,050,060	100.676	2,013,520	2,000,000	2,003,043		(13,083)			3.500	2.848	MS	19,056	70,000	04/07/2011	03/23/2015
278058-DH-2	EATON CORP			2FE	1,258,720	116.391	1,163,910	1,000,000	1,182,903		(40,739)			6.950	2.384	MS	19,499	69,500	02/14/2013	03/20/2019
29379V-AP-8	ENTERPRISE PROD			2FE	2,344,100	110.288	2,205,760	2,000,000	2,266,630		(43,053)			5.200	2.669	MS	34,667	104,000	03/06/2013	09/01/2020
34074G-DG-6	FL ST HURRICANE TXBL			1FE	1,950,000	100.692	1,963,494	1,950,000	1,950,000					2.107	2.118	JJ	20,543	41,087	04/10/2013	07/01/2018
302570-BD-7	FPL GROUP CAPITAL INC			2FE	1,920,316	113.915	1,845,423	1,620,000	1,832,039		(47,499)			6.000	2.679	MS	32,400	97,200	02/14/2013	03/01/2019
36962G-3U-6	GENERAL ELEC CAP CORP	C		1FE	2,365,760	112.523	2,250,460	2,000,000	2,238,034		(68,489)			5.625	1.932	MN	18,750	112,500	02/14/2013	05/01/2018
378272-AD-0	GLENCORE FDG LLC			2FE	1,343,277	98.467	1,329,305	1,350,000	1,345,093		1,138			2.500	2.612	JJ	15,563	33,750	05/22/2013	01/15/2019
380956-AC-6	GOLDCORP INC		I	2FE	1,995,015	98.836	1,976,720	2,000,000	1,996,744		970			2.125	2.190	MS	12,514	42,500	03/13/2013	03/15/2018
38141E-A7-4	GOLDMAN SACHS GROUP INC	C		1FE	2,022,060	101.614	2,032,280	2,000,000	2,003,170		(5,285)			3.700	3.453	FA	30,833	74,000	04/04/2011	08/01/2015
38144L-AB-6	GOLDMAN SACHS GROUP INC			1FE	1,171,030	111.265	1,112,650	1,000,000	1,102,439		(36,844)			6.250	2.283	MS	20,833	62,500	02/14/2013	09/01/2017
41283L-AD-7	HARLEY-DAVIDSON FINL			1FE	921,457	99.993	924,935	925,000	921,660		203			2.400	2.497	MS	6,475		09/11/2014	09/15/2019
40414L-AH-2	HCP INC			2FE	997,290	98.961	989,610	1,000,000	998,037		356			2.625	2.684	FA	10,938	26,250	11/14/2012	02/01/2020
40428H-PH-9	HSBC USA INC	C		1FE	1,985,740	99.615	1,992,300	2,000,000	1,989,019		3,279			1.625	1.820	JD	14,896	16,250	01/22/2014	01/16/2018
443510-AE-2	HUBBELL INC	C		1FE	1,794,630	112.729	1,690,935	1,500,000	1,693,607		(54,188)			5.950	2.032	JD	7,438	89,250	02/14/2013	06/01/2018
446438-RG-0	HUNTINGTON NATIONAL BANK			1FE	1,996,840	99.392	1,987,840	2,000,000	1,997,340		500			2.200	2.245	AO	11,000	25,178	02/26/2014	04/01/2019
458140-AL-4	INTEL CORP	C		1FE	1,498,050	99.854	1,497,810	1,500,000	1,498,101		51			1.350	1.399	JD	900	10,125	12/02/2014	12/15/2017
47770V-AR-1	JOBS OH TXBL 13B 1.57% 1/01/			1FE	1,500,000	100.940	1,514,100	1,500,000	1,500,000					1.570	1.576	JJ	11,775	23,550	01/29/2013	01/01/2017
24422E-SB-6	JOHN DEERE CAP CORP	C		1FE	1,646,189	98.945	1,632,593	1,650,000	1,647,541		748			1.300	1.352	MS	6,495	21,450	03/06/2013	03/12/2018
24422E-QF-9	JOHN DEERE CAPITAL CORP	C		1FE	1,170,960	109.582	1,095,820	1,000,000	1,094,873		(40,686)			5.500	1.276	AO	11,917	55,000	02/14/2013	04/13/2017
46625H-GY-0	JP MORGAN CHASE & CO	C		1FE	1,309,693	111.884	1,230,724	1,100,000	1,231,852		(41,738)			6.000	1.930	JJ	30,433	66,000	02/14/2013	01/15/2018
46625H-HR-4	JP MORGAN CHASE & CO			1FE	2,078,020	101.294	2,025,880	2,000,000	2,008,451		(17,261)			3.400	2.526	JD	1,322	68,000	10/22/2010	06/24/2015
46625H-HW-3	JP MORGAN CHASE & CO	C		1FE	2,085,580	101.714	2,034,280	2,000,000	2,030,771		(29,285)			2.600	1.110	JJ	23,978	52,000	02/14/2013	01/15/2016
489170-AD-2	KENNAMETAL INC			2FE	1,997,340	98.942	1,978,840	2,000,000	1,998,110		362			2.650	2.689	MN	8,833	53,000	11/02/2012	11/01/2019
53117C-AL-6	LIBERTY PPTY LP			2FE	1,124,540	112.059	1,120,590	1,000,000	1,061,597		(20,688)			6.625	4.275	AO	16,563	66,250	10/25/2011	10/01/2017
585055-BA-3	MEDTRONIC INC	C		1FE	1,118,320	98.960	1,108,352	1,120,000	1,118,902		328			1.375	1.411	AO	3,850	15,400	03/19/2013	04/01/2018
59156R-AR-9	METLIFE INC	C		1FE	996,592	116.352	930,816	800,000	931,914		(34,714)			6.817	2.080	FA	20,602	54,536	02/14/2013	08/15/2018
59156R-BK-3	METLIFE INC	C		1FE	401,221	100.228	400,912	400,000	401,128		(93)			2.463	2.378	JD	438	2,040	09/30/2014	12/15/2017
617446-7U-7	MORGAN STANLEY			1FE	999,290	100.058	1,000,580	1,000,000	999,521		138			2.125	2.151	AO	3,896	21,250	04/22/2013	04/25/2018
61747Y-CE-3	MORGAN STANLEY			1FE	1,005,520	101.618	1,016,180	1,000,000	1,000,311		(916)			6.000	5.990	AO	10,500	60,000	05/02/2008	04/28/2015
64952W-BR-3	NEW YORK LIFE GLOBAL	C		1FE	1,397,018	99.775	1,396,850	1,400,000	1,397,920		902			1.125	1.198	MS	5,250	9,494	01/16/2014	03/01/2017
670346-AK-1	NUCOR CORP			2FE	904,223	111.767	838,253	750,000	851,109		(28,459)			5.850	1.775	JD	3,656	43,875	02/14/2013	06/01/2018
68389X-AN-5	ORACLE CORP	C		1FE	1,993,440	99.644	1,992,880	2,000,000	1,994,158		718			1.200	1.311	AO	5,067	12,000	08/25/2014	10/15/2017
713448-BH-0	PEPSICO INC	C		1FE	1,179,360	110.571	1,105,710	1,000,000	1,117,270		(33,226)			5.000	1.474	JD	4,167	50,000	02/14/2013	06/01/2018
717081-DA-8	PFIZER INC	C		1FE	2,223,660	100.906	2,018,120	2,000,000	2,009,383		(44,621)			5.350	3.077	MS	31,506	107,000	11/23/2009	03/15/2015
500472-AB-1	PHILIPS ELECTRONIC NV		R	1FE	2,312,180	110.996	2,219,920	2,000,000	2,242,233		(69,947)			5.750	1.838	MS	35,139	115,000	01/16/2014	03/11/2018
693476-BH-5	PNC FUNDING CORP			1FE	1,998,000	100.294	2,005,880	2,000,000	1,999,955		427			3.625	3.680	FA	28,799	72,500	02/03/2010	02/08/2015

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
693476-BJ-1	PNC FUNDING CORP	C			1FE	586,195	112,367	561,835	500,000	564,398		(11,716)			5.125	2.441	FA	10,179	25,625	02/14/2013	02/08/2020
74153W-CE-7	PRICOA GLOBAL FDG 1				1FE	1,998,600	99,588	1,991,760	2,000,000	1,998,777		177			1.350	1.378	FA	9,975		08/11/2014	08/18/2017
828807-CD-7	SIMON PROPERTY GROUP LP	C			1FE	2,391,480	114,786	2,295,720	2,000,000	2,292,526		(53,216)			5.650	2.579	FA	47,083	113,000	02/14/2013	02/01/2020
871829-AR-8	SYSCO CORPORATION	C			1FE	649,753	99,890	649,285	650,000	649,775		22			1.450	1.468	AO	2,330		09/23/2014	10/02/2017
87233Q-AA-6	TC PIPELINES LP				2FE	1,615,200	103,960	1,559,400	1,500,000	1,589,793		(12,149)			4.650	3.635	JD	3,100	69,750	11/13/2012	06/15/2021
89114Q-AG-3	TORONTO DOMINION MTN		I		1FE	1,174,213	99,374	1,167,645	1,175,000	1,174,471		154			1.400	1.419	AO	2,787	16,450	04/23/2013	04/30/2018
89417E-AF-6	TRAVELERS COS INC	C			1FE	988,224	115,688	925,504	800,000	934,387		(28,865)			5.900	1.927	JD	3,802	47,200	02/14/2013	06/02/2019
913017-BQ-1	UNITED TECHNOLOGIES CORP	C			1FE	1,739,136	116,102	1,625,428	1,400,000	1,636,140		(55,211)			6.125	1.829	FA	35,729	85,750	02/14/2013	02/01/2019
91324P-CH-3	UNITEDHEALTH GROUP				1FE	424,541	101,138	429,837	425,000	424,546		5			2.875	2.913	JD	781		12/03/2014	12/15/2021
92343V-BD-5	VERIZON COMMUNICATIONS	C			2FE	1,567,740	101,466	1,521,990	1,500,000	1,530,196		(16,262)			2.000	0.893	MN	5,000	30,000	09/05/2012	11/01/2016
92976W-BH-8	WACHOVIA CORP	C			1FE	1,190,950	111,978	1,119,780	1,000,000	1,120,521		(37,737)			5.750	1.728	FA	23,958	57,500	02/14/2013	02/01/2018
25468P-CV-6	WALT DISNEY CO MTN	C			1FE	1,986,060	99,401	1,988,020	2,000,000	1,987,526		1,466			1.100	1.323	JD	1,833	11,000	08/25/2014	12/01/2017
94974B-FD-7	WELLS FARGO & CO MTN	C			1FE	1,034,330	101,695	1,016,950	1,000,000	1,017,536		(7,287)			2.100	1.345	MN	3,092	21,000	09/04/2012	05/08/2017
984135-AB-9	XTRA FINANCE CORP	C			1FE	1,155,630	108,085	1,080,850	1,000,000	1,085,793		(37,345)			5.150	1.275	AO	12,875	51,500	02/14/2013	04/01/2017
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					115,903,309		113,492,724	109,745,000	113,498,767		(1,162,989)			X X X	X X X	X X X	1,003,371	3,164,554	X X X	X X X
466247-TW-3	JPMMT 2005-A6 3A2				1FM	264,620	99,566	264,287	265,439	265,439		829			2.649	2.206	MON	586	7,380	01/10/2006	09/25/2035
3399999	Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securit					264,620		264,287	265,439	265,439		829			X X X	X X X	X X X	586	7,380	X X X	X X X
07383F-F7-8	BSCMS 2004-PWR4 A3				1FM	34,255	99,978	32,851	32,858	33,008		28			5.468		MON	150	2,039	03/18/2010	06/11/2041
126191-AA-3	COMM 2012-9W57 A				1FM	1,009,996	101,937	1,019,370	1,000,000	1,004,211		(2,053)			2.365	2.169	MON	1,642	23,646	02/16/2012	02/10/2029
126192-AB-9	COMM 2012-LC4 A2				1FM	1,413,969	101,887	1,426,418	1,400,000	1,405,214		(3,147)			2.256	2.039	MON	2,632	31,584	03/01/2012	12/10/2044
12631D-AW-3	COMM 2014-CR17 A1				1FM	921,101	99,504	916,543	921,112	921,114		14			1.275	1.265	MON	979	6,851	04/29/2014	05/10/2047
12631D-AX-1	COMM 2014-CR17 A2				1FM	916,694	103,457	920,767	890,000	913,271		(3,423)			3.012	2.368	MON	2,234	15,637	04/29/2014	05/10/2047
233050-AN-3	DBUBS 2011 LC1A A1				1FM	1,373,331	102,447	1,371,210	1,338,458	1,353,340		(5,819)			3.742	2.777	MON	4,174	50,118	07/20/2011	11/10/2046
46643T-AZ-5	JPMBB 2014-C26 A2				1FE	952,746	102,681	949,799	925,000	952,518		(229)			3.019	2.373	MON	2,327		12/16/2014	01/15/2048
92936Y-AB-7	WFRBS 2012-C8 A2				1FM	586,476	100,872	580,014	575,000	581,801		(1,679)			1.881	1.369	MON	901	10,816	07/20/2012	08/15/2045
3499999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securit					7,208,568		7,216,972	7,082,428	7,164,477		(16,308)			X X X	X X X	X X X	15,039	140,691	X X X	X X X
03064V-AC-2	AMCAR 2014-2 A3				1FE	999,975	99,606	996,060	1,000,000	1,000,158		183			0.940	0.938	MON	601	4,596	06/03/2014	02/08/2019
02582J-GJ-3	AMXCA 2013-3 A				1FE	2,002,344	99,966	1,999,320	2,000,000	2,001,808		(536)			0.980	0.933	MON	871	9,800	06/18/2014	05/15/2019
14313L-AC-0	CARMX 2013-1 A3				1FE	1,978,502	99,950	1,982,080	1,983,072	1,981,376		2,171			0.600	0.727	MON	529	11,898	09/19/2013	10/16/2017
17305E-FK-6	CCCIT 2013-A10 A10				1FE	3,006,563	100,018	3,000,540	3,000,000	3,003,758		(2,804)			0.730	0.616	FA	8,760	10,950	03/04/2014	02/07/2018
17305E-FC-4	CCCIT 2013-A3 A3				1FE	4,020,313	100,273	4,010,920	4,000,000	4,015,605		(4,707)			1.110	0.859	JJ	19,610	11,100	07/31/2014	07/23/2018

SCHEDULE D - PART 1

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

E105

1 CUSIP Identification	2 Description	Codes			6 NAIC Design- nation	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates					
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date			
17305E-FN-0	CCCIT 2014-A2 A2				1FE	1,996,719	99.616	1,992,320	2,000,000	1,997,467		748			1.020	1.083	FA	7,310	9,463	05/09/2014	02/22/2019			
161571-BT-0	CHAIT 2007-A3 A3				1FE	670,664	108.427	650,562	600,000	626,571		(11,934)			5.230	3.115	MON	1,395	31,380	02/22/2011	04/15/2019			
161571-GQ-1	CHAIT 2014-A7 A				1FE	1,914,775	99.603	1,907,397	1,915,000	1,915,484		708			1.380	1.380	MON	1,175	2,055	11/07/2014	11/15/2019			
254683-BE-4	DCENT 2013-A5 A5				1FE	2,004,375	99.902	1,998,040	2,000,000	2,004,223		(153)			1.040	0.994	MON	924	3,467	11/04/2014	04/15/2019			
254683-BJ-3	DCENT 2014-A3 A3				1FE	2,511,719	99.829	2,495,725	2,500,000	2,509,196		(2,523)			1.220	1.062	MON	1,356	18,724	05/21/2014	10/15/2019			
34529P-AD-7	FORDO 2011-A A4				1FE	216,563	100.087	217,670	217,481	217,453		114			1.650	1.822	MON	159	4,166	03/08/2011	05/15/2016			
34529U-AD-6	FORDO 2012-A A4				1FE	1,249,681	100.310	1,253,875	1,250,000	1,249,986		23			1.150	1.158	MON	639	14,375	01/19/2012	06/15/2017			
34529W-AC-4	FORDO 2012-B A3				1FE	325,512	100.051	325,744	325,578	325,575		4			0.720	0.726	MON	104	2,478	04/18/2012	12/15/2016			
34529Y-AB-2	FORDO 2012-C A3				1FE	187,522	100.019	187,470	187,435	187,449		(18)			0.580	0.557	MON	48	1,141	08/17/2012	12/15/2016			
34530D-AC-3	FORDO 2013-C A3				1FE	2,513,116	100.120	2,517,017	2,514,000	2,513,645		418			0.820	0.841	MON	916	20,615	09/18/2013	12/15/2017			
36830N-AC-3	GEEMT 2013-1 A3				1FE	1,779,960	100.279	1,784,966	1,780,000	1,780,131		(158)			0.950	0.945	MON	423	16,910	09/17/2013	03/22/2017			
47787R-AD-2	JDOT 2012-B A4				1FE	1,999,359	99.928	1,998,560	2,000,000	1,999,852		115			0.690	0.698	MON	613	13,800	08/28/2012	01/15/2019			
477877-AD-6	JDOT 2014-B A3				1FE	2,149,530	99.608	2,141,572	2,150,000	2,149,926		396			1.070	1.077	MON	1,022	6,518	08/27/2014	11/15/2018			
65477L-AC-4	NAROT 2013-B A3				1FE	2,355,329	100.096	2,360,264	2,358,000	2,356,829		1,176			0.840	0.897	MON	880	19,807	09/18/2013	11/15/2017			
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Se					33,882,521		X X X	33,820,102	33,780,566		33,836,492		(16,777)				X X X	X X X	X X X	47,335	213,243	X X X	X X X
3899999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					157,259,018		X X X	154,794,085	150,873,433		154,765,175		(1,195,245)				X X X	X X X	X X X	1,066,331	3,525,868	X X X	X X X
7799999	Totals - Issuer Obligations					186,707,158		X X X	183,265,263	179,245,000		183,890,925		(1,367,212)				X X X	X X X	X X X	1,170,677	3,959,055	X X X	X X X
7899999	Totals - Residential Mortgage-Backed Securities					33,771,289		X X X	34,226,242	32,298,391		33,755,740		(3,801)				X X X	X X X	X X X	99,847	470,951	X X X	X X X
7999999	Totals - Commercial Mortgage-Backed Securities					7,273,157		X X X	7,281,045	7,146,131		7,228,307		(16,628)				X X X	X X X	X X X	15,210	142,769	X X X	X X X
8099999	Totals - Other Loan-Backed and Structured Securities					33,882,521		X X X	33,820,102	33,780,566		33,836,492		(16,777)				X X X	X X X	X X X	47,335	213,243	X X X	X X X
8399999	Total Bonds					261,634,125		X X X	258,592,652	252,470,088		258,711,464		(1,404,418)				X X X	X X X	X X X	1,333,069	4,786,018	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value					20 NAIC Desig- nation	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared But Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase / (Decrease)	16 Current Year's (Amortization) / Accretion	17 Current Year's Other -Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15 + 16 - 17)	19 Total Foreign Exchange Change in B./A.C.V.			
NONE																					
8999999 Total Preferred Stocks								XXX												XXX	XXX

E11

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
01741R-10-2	ALLEGHENY TECHNOLOGIES			9,510.000	330,663	34.770	330,663	261,965		6,030		(7,510)		(7,510)		L	10/16/2014
G02602-10-3	AMDOCS LIMITED		R	6,980.000	325,652	46.655	325,652	256,964		4,241		37,797		37,797		L	10/03/2013
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		R	6,700.000	342,303	51.090	342,303	300,612		6,642		27,037		27,037		L	06/24/2014
05536J-10-0	BCS FINANCIAL CORPORATION			11,868.000	1,384,307	116.642	1,384,307					21,315		21,315		A	01/01/2007
116794-10-8	BRUKER BIOSCIENCES CORP			16,980.000	333,148	19.620	333,148	332,903				245		245		L	12/03/2014
125581-80-1	CIT GROUP INC			7,060.000	337,680	47.830	337,680	324,225		3,425		13,455		13,455		L	04/29/2014
222070-20-3	COTY INC CL A			19,215.000	396,982	20.660	396,982	293,196		3,843		103,786		103,786		L	01/16/2014
224399-10-5	CRANE CO			5,920.000	347,504	58.700	347,504	361,661		6,032		(39,327)		(39,327)		L	12/12/2014
237266-10-1	DARLING INTERNATIONAL INC			18,100.000	328,696	18.160	328,696	371,423				(42,727)		(42,727)		L	10/16/2014
302130-10-9	EXPEDITORS INTERNATIONAL WASH			8,210.000	366,248	44.610	366,248	322,204		4,906		7,877		7,877		L	08/06/2014
34988V-10-6	FOSSIL GROUP INC			3,120.000	345,509	110.740	345,509	328,912				16,597		16,597		L	06/23/2014
40416M-10-5	HD SUPPLY HOLDINGS INC			12,370.000	364,791	29.490	364,791	289,305				75,486		75,486		L	04/07/2014
42222G-10-8	HEALTH NET INC			7,290.000	390,234	53.530	390,234	336,507				53,727		53,727		L	10/24/2014
447011-10-7	HUNTSMAN CORP			13,510.000	307,758	22.780	307,758	225,869		6,725		(24,146)		(24,146)		L	10/16/2014
44919P-50-8	IAC INTERACTIVECORP COM			4,960.000	301,518	60.790	301,518	259,497		5,799		(35,362)		(35,362)		L	04/30/2014
45666Q-10-2	INFORMATICA CORP			9,720.000	370,672	38.135	370,672	354,162				(273)		(273)		L	07/25/2014
466313-10-3	JABIL CIRCUIT INC			16,460.000	359,322	21.830	359,322	286,216		5,267		73,105		73,105		L	01/09/2014
497266-10-6	KIRBY CORP			3,970.000	320,538	80.740	320,538	327,123				(61,416)		(61,416)		L	12/18/2014
56418H-10-0	MANPOWERGROUP INC			5,060.000	344,940	68.170	344,940	339,807				5,133		5,133		L	11/28/2014
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC			11,190.000	356,625	31.870	356,625	346,605		3,133		10,020		10,020		L	09/02/2014
577933-10-4	MAXIMUS INC			6,980.000	382,783	54.840	382,783	306,342		1,157		76,441		76,441		L	06/27/2014
63938C-10-8	NAVIENT CORP W/D			17,660.000	381,633	21.610	381,633	273,759		7,947		107,873		107,873		L	05/30/2014
655664-10-0	NORDSTROM INC			4,430.000	351,698	79.390	351,698	258,550		5,848		93,147		93,147		L	02/11/2014
69007J-10-6	OUTFRONT MEDIA INC			13,455.577	361,148	26.840	361,148	341,004		25,095		20,144		20,144		L	11/19/2014
714046-10-9	PERKINELMER INC			7,850.000	343,281	43.730	343,281	256,077		2,198		19,625		19,625		L	07/05/2013
72724*-10-4	PLANS' LIABILITY INSURANCE CO			11.000	894,939	81,358.075	894,939	561,000				(255,373)		(255,373)		A	05/25/1988
69370C-10-0	PTC INC			9,070.000	332,416	36.650	332,416	322,688				9,727		9,727		L	12/16/2014
693656-10-0	PVH CORP			2,800.000	358,876	128.170	358,876	328,114		397		(16,212)		(16,212)		L	06/05/2014
759351-60-4	REINSURANCE GROUP OF AMERICA I			4,020.000	352,232	87.620	352,232	277,638		4,999		41,429		41,429		L	04/25/2014
78573M-10-4	SABRE CORP			19,110.000	387,360	20.270	387,360	305,144		3,345		82,216		82,216		L	10/16/2014
810186-10-6	SCOTTS MIRACLE-GRO CO-A			5,580.000	347,746	62.320	347,746	282,818		20,120		4,705		4,705		L	07/01/2014
784635-10-4	SPX CORP			4,020.000	345,398	85.920	345,398	304,172		4,413		(44,292)		(44,292)		L	12/12/2014
871607-10-7	SYNOPSYS INC			8,270.000	359,497	43.470	359,497	323,949				35,548		35,548		L	07/16/2014
881609-10-1	TESORO CORP			4,680.000	347,958	74.350	347,958	264,941		5,148		78,621		78,621		L	01/16/2014
896818-10-1	TRIUMPH GROUP INC			5,150.000	346,183	67.220	346,183	353,793		412		(7,610)		(7,610)		L	07/02/2014
904214-10-3	UMPQUA HLDGS CORP			20,345.000	346,068	17.010	346,068	324,578		10,901		(35,329)		(35,329)		L	08/07/2014

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

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
917047-10-2	URBAN OUTFITTERS INC			10,670.000	374,837	35.130	374,837	370,041				4,796		4,796		L	11/07/2014
92210H-10-5	VANTIV INC-CL A			10,160.000	344,627	33.920	344,627	280,995				14,942		14,942		L	09/05/2014
966387-10-2	WHITING PETROLEUM CORP			8,590.000	283,470	33.000	283,470	398,121				(161,450)		(161,450)		L	12/18/2014
989701-10-7	ZIONS BANCORP			11,705.000	333,710	28.510	333,710	344,526		1,775		(16,778)		(16,778)		L	07/28/2014
9099999	Industrial and Miscellaneous (Unaffiliated)				15,530,950	X X X	15,530,950	12,397,406		149,798		286,989		286,989		X X X	X X X
E121 024071-84-7	AMERICAN BALANCED FUND-R4			14,707.126	363,560	24.720	363,560	348,725		4,480		1,397		1,397		L	12/24/2014
233203-82-7	DIMENSIONAL LARGE CAP VALUE SH			533,963.675	18,149,425	33.990	18,149,425	9,599,359		312,630		1,265,494		1,265,494		L	06/14/2011
57629S-73-7	MASSMUTUAL SEL BLUE CHIP GROW			243.213	4,191	17.230	4,191	4,205				(14)		(14)		L	12/18/2014
57629E-30-8	MASSMUTUAL PREMIER INTL EQUITY		R	159.196	1,877	11.790	1,877	2,263		20		(386)		(386)		L	12/18/2014
57629S-66-1	MASSMUTUAL SELECT FUND VALUE			60.072	849	14.140	849	843		12		6		6		L	12/18/2014
57629S-68-7	MASSMUTUAL SELECT INDEXED EQU			836.871	15,549	18.580	15,549	14,999		230		551		551		L	12/18/2014
665162-72-3	NORTHERN SMALL CAP INDEX			328.198	3,988	12.150	3,988	3,972		36		15		15		L	12/19/2014
722005-66-7	PIMCO COMMODITY REAL RETURN			732,094.284	3,279,782	4.480	3,279,782	4,018,683		16,105		(738,901)		(738,901)		L	09/19/2014
72701U-40-1	PLAN ULTRASHORT DURATION BON			155,128.884	1,545,084	9.960	1,545,084	1,547,482		5,111		(2,398)		(2,398)		L	12/31/2014
72701U-30-2	PLAN ULTRASHORT DURATION GOV			120,347.343	1,202,270	9.990	1,202,270	1,202,272		2,351		(2)		(2)		L	12/31/2014
808509-37-6	SCHWAB FUND INTER L/C INDEX FUN		R	1,217,844.687	10,010,683	8.220	10,010,683	10,754,581		348,482		(1,168,833)		(1,168,833)		L	12/23/2014
808509-41-8	SCHWAB FUND US S/M CO			673,594.086	8,810,611	13.080	8,810,611	7,384,071		101,246		246,839		246,839		L	12/23/2014
595636-9F-0	SSGA S&P 500 INDX NL FUND CTF			92,378.472	8,778,172	95.024	8,778,172	5,040,022				1,057,087		1,057,087		L	12/05/2013
779562-10-7	T ROWE PRICE NEW HORIZONS FUN			234.498	10,266	43.780	10,266	10,689				(423)		(423)		L	12/18/2014
74149P-20-0	T ROWE PRICE RETIREMENT 2020 FU			212.830	4,408	20.710	4,408	4,502		74		(94)		(94)		L	12/22/2014
74149P-78-8	T ROWE PRICE RETIREMENT 2025 FU			2,953.805	46,404	15.710	46,404	46,879		713		(475)		(475)		L	12/22/2014
74149P-30-9	T ROWE PRICE RETIREMENT 2030 FU			3,802.632	87,537	23.020	87,537	87,114		1,278		(289)		(289)		L	12/22/2014
74149P-77-0	T ROWE PRICE RETIREMENT 2035 FU			632.952	10,545	16.660	10,545	10,678		147		(133)		(133)		L	12/22/2014
922031-84-4	VANGUARD SHORT-TERM FED ADMR			24,086.015	259,166	10.760	259,166	259,092		1,529		1,098		1,098		L	12/01/2014
9299999	Mutual Funds				52,584,367	X X X	52,584,367	40,340,431		794,444		660,539		660,539		X X X	X X X
9799999	Total Common Stocks				68,115,317	X X X	68,115,317	52,737,837		944,242		947,528		947,528		X X X	X X X
9899999	Total Preferred and Common Stocks				68,115,317	X X X	68,115,317	52,737,837		944,242		947,528		947,528		X X X	X X X

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-G5-3	US TREASURY NOTES		12/23/2014	BARCLAYS CAPITAL		2,973,750	3,000,000.00	4,018
912828-G6-1	US TREASURY NOTES		12/23/2014	BARCLAYS CAPITAL		2,972,109	3,000,000.00	3,214
912828-SC-5	US TREASURY NOTES		12/23/2014	JEFFERIES & CO, INC		5,008,203	5,000,000.00	17,595
912828-UE-8	US TREASURY NOTES		12/23/2014	BANK OF AMERICA		2,960,625	3,000,000.00	10,944
0599999	Subtotal - Bonds - U. S. Government				X X X	13,914,687	14,000,000.00	35,771
3132GU-KK-9	FHLMC GOLD #Q08998		10/23/2014	WELLS FARGO		571,362	551,957.48	1,449
3132M9-T5-3	FHLMC GOLD #Q28972		12/23/2014	NOMURA SECURITIES INC		4,248,356	3,985,558.20	12,400
3132M9-2R-4	FHLMC GOLD #Q29184		12/23/2014	NOMURA SECURITIES INC		3,168,260	2,971,840.14	9,246
3138EM-3Z-2	FNMA AL5315		07/31/2014	CGM		2,085,418	1,981,688.57	2,422
31417A-JP-5	FNMA POOL #AB3869		10/24/2014	JP MORGAN SECURITIES		1,006,129	969,032.84	2,638
3138EJ-3E-6	FNMA POOL #AL2596		10/20/2014	CANTOR FITZGERALD & CO		1,540,065	1,503,419.33	2,297
3138WA-WU-7	FNMA POOL #AS1558		08/25/2014	JP MORGAN SECURITIES		3,182,657	2,997,866.90	8,994
3138WB-UK-9	FNMA POOL #AS2385		05/08/2014	JP MORGAN SECURITIES		1,582,188	1,497,486.57	1,830
3138WC-NT-6	FNMA POOL #AS3101		08/07/2014	JP MORGAN SECURITIES		4,230,070	3,994,753.64	4,882
3138Y4-6V-6	FNMA POOL #AX3583		12/23/2014	WELLS FARGO		3,130,313	3,000,000.00	8,167
3199999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	24,744,818	23,453,603.67	54,325
00817Y-AQ-1	AETNA INC		11/03/2014	CGM		751,837	755,000.00	
03064V-AC-2	AMCAR 2014-2 A3		06/03/2014	DEUTSCHE BANK		999,975	1,000,000.00	
026874-CZ-8	AMERICAN INTL GROUP		07/09/2014	GOLDMAN, SACHS & CO		648,687	650,000.00	
0258M0-DM-8	AMERN EXPRESS CR MTN		06/02/2014	DEUTSCHE BANK		1,795,608	1,800,000.00	
0258M0-DR-7	AMERN EXPRESS CR MTN		09/18/2014	DEUTSCHE BANK		923,761	925,000.00	
02665W-AQ-4	AMERN HONDA FIN MTN		12/08/2014	VARIOUS		994,075	995,000.00	
02582J-GJ-3	AMXCA 2013-3 A		06/18/2014	BARCLAYS CAPITAL		2,002,344	2,000,000.00	436
03524B-AC-0	ANHEUSER-BUSCH INBEV		01/22/2014	JP MORGAN SECURITIES		1,999,120	2,000,000.00	
00206R-CA-8	AT&T INC		12/02/2014	STIFEL		1,517,385	1,500,000.00	
052769-AA-4	AUTODESK INC		05/08/2014	RBC DAIN		2,022,500	2,000,000.00	16,033
064255-BA-9	BANK TOKYO MITSUBISHI	R	09/02/2014	MORGAN STANLEY		1,638,032	1,640,000.00	
05567L-7E-1	BNP PARIBAS	R	08/27/2014	BP BROKER		2,047,380	2,000,000.00	22,167
05565Q-CC-0	BP CAPITAL MARKETS PLC	R	01/22/2014	WELLS FARGO		1,987,340	2,000,000.00	6,188
140420-NG-1	CAP ONE BK USA NA		02/10/2014	BARCLAYS CAPITAL		2,473,985	2,475,000.00	
17305E-FK-6	CCCIT 2013-A10 A10		03/04/2014	JP MORGAN SECURITIES		3,006,563	3,000,000.00	1,825
17305E-FC-4	CCCIT 2013-A3 A3		07/31/2014	VARIOUS		4,020,313	4,000,000.00	10,360
17305E-FN-0	CCCIT 2014-A2 A2		05/09/2014	JP MORGAN SECURITIES		1,996,719	2,000,000.00	3,910
161571-GQ-1	CHAIT 2014-A7 A		11/07/2014	JP MORGAN SECURITIES		1,914,775	1,915,000.00	
17401Q-AB-7	CITIZENS BANK NA/RI		12/01/2014	MORGAN STANLEY		1,998,120	2,000,000.00	
12631D-AW-3	COMM 2014-CR17 A1		04/29/2014	DEUTSCHE BANK		999,988	1,000,000.00	425
12631D-AX-1	COMM 2014-CR17 A2		04/29/2014	DEUTSCHE BANK		916,694	890,000.00	894
254683-BE-4	DCENT 2013-A5 A5		11/04/2014	MIZUHONY		2,004,375	2,000,000.00	1,271
254683-BJ-3	DCENT 2014-A3 A3		05/21/2014	BARCLAYS CAPITAL		2,511,719	2,500,000.00	1,864

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
41283L-AD-7	HARLEY-DAVIDSON FINL		09/11/2014	JP MORGAN SECURITIES		921,457	925,000.00	
40428H-PH-9	HSBC USA INC		01/22/2014	NOMURA SECURITIES INC		1,985,740	2,000,000.00	993
446438-RG-0	HUNTINGTON NATIONAL BANK		02/26/2014	DEUTSCHE BANK		1,996,840	2,000,000.00	
458140-AL-4	INTEL CORP		12/02/2014	WELLS FARGO		1,498,050	1,500,000.00	9,563
477877-AD-6	JDOT 2014-B A3		08/27/2014	RBS US		2,149,530	2,150,000.00	
46643T-AZ-5	JPMBB 2014-C26 A2		12/16/2014	JP MORGAN SECURITIES		952,746	925,000.00	2,172
59156R-BK-3	METLIFE INC		09/30/2014	DEUTSCHE BANK		401,221	400,000.00	602
64952W-BR-3	NEW YORK LIFE GLOBAL		01/16/2014	CSFB		1,397,018	1,400,000.00	
68389X-AN-5	ORACLE CORP		08/25/2014	CGM		1,993,440	2,000,000.00	8,867
500472-AB-1	PHILIPS ELECTRONIC NV	R	01/16/2014	JEFFERIES & CO, INC		2,312,180	2,000,000.00	41,847
74153W-CE-7	PRICOA GLOBAL FDG 1		08/11/2014	JP MORGAN SECURITIES		1,998,600	2,000,000.00	
871829-AR-8	SYSCO CORPORATION		09/23/2014	GOLDMAN, SACHS & CO		649,753	650,000.00	
91324P-CH-3	UNITEDHEALTH GROUP		12/03/2014	BANK OF AMERICA		424,541	425,000.00	
25468P-CV-6	WALT DISNEY CO MTN		08/25/2014	WELLS FARGO		1,986,060	2,000,000.00	5,317
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	61,838,471	61,420,000.00	135,526
8399997	Subtotal - Bonds - Part 3				X X X	100,497,976	98,873,604	225,622
8399998	Summary Item from Part 5 for Bonds				X X X	3,987,652	3,939,040.98	2,968
8399999	Total - Bonds				X X X	104,485,628	102,812,644.65	228,590
8999998	Summary item from Part 5 for Preferred Stocks				X X X	173,510	X X X	
8999999	Total - Preferred Stocks				X X X	173,510	X X X	
01741R-10-2	ALLEGHENY TECHNOLOGIES	R	10/16/2014	VARIOUS	1,650.000	58,121		
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		06/24/2014	VARIOUS	1,190.000	53,156		
116794-10-8	BRUKER BIOSCIENCES CORP		12/03/2014	WELLS FARGO	16,980.000	332,903		
125581-80-1	CIT GROUP INC		04/29/2014	VARIOUS	7,430.000	341,384		
222070-20-3	COTY INC CL A		01/16/2014	MORGAN STANLEY	855.000	13,206		
224399-10-5	CRANE CO		12/12/2014	VARIOUS	1,720.000	104,381		
237266-10-1	DARLING INTERNATIONAL INC		10/16/2014	VARIOUS	3,400.000	64,487		
302130-10-9	EXPEDITORS INTERNATIONAL WASH INC		08/06/2014	VARIOUS	2,030.000	84,907		
34988V-10-6	FOSSIL GROUP INC		06/23/2014	CITIGROUP GLOBAL	3,350.000	353,159		
40416M-10-5	HD SUPPLY HOLDINGS INC		04/07/2014	VARIOUS	12,370.000	289,305		
42222G-10-8	HEALTH NET INC		10/24/2014	VARIOUS	7,290.000	336,507		
447011-10-7	HUNTSMAN CORP		10/16/2014	VARIOUS	310.000	7,184		
44919P-50-8	IAC INTERACTIVECORP COM		04/30/2014	JEFFERIES & CO, INC	730.000	46,487		
45666Q-10-2	INFORMATICA CORP		07/25/2014	VARIOUS	3,860.000	127,755		
466313-10-3	JABIL CIRCUIT INC		01/09/2014	JEFFERIES & CO, INC	2,090.000	35,604		
497266-10-6	KIRBY CORP		12/18/2014	VARIOUS	1,030.000	90,159		

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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
56418H-10-0	MANPOWERGROUP INC		11/28/2014	JP MORGAN SECURITIES	5,060.000	339,807		
57772K-10-1	MAXIM INTEGRATED PRODUCTS INC		09/02/2014	VARIOUS	11,190.000	346,605		
577933-10-4	MAXIMUS INC		06/27/2014	VARIOUS	1,550.000	67,477		
63938C-10-8	NAVIENT CORP W/D		05/30/2014	VARIOUS	21,430.000	328,083		
655664-10-0	NORDSTROM INC		02/11/2014	BARCLAYS CAPITAL	5,140.000	299,988		
69007J-10-6	OUTFRONT MEDIA INC		11/19/2014	VARIOUS	13,250.000	370,124		
69370C-10-0	PTC INC		12/16/2014	VARIOUS	9,070.000	322,688		
693656-10-0	PVH CORP		06/05/2014	MORGAN STANLEY	400.000	48,640		
759351-60-4	REINSURANCE GROUP OF AMERICA INC		04/25/2014	VARIOUS	265.000	20,129		
78573M-10-4	SABRE CORP		10/16/2014	VARIOUS	21,450.000	342,584		
810186-10-6	SCOTTS MIRACLE-GRO CO-A		07/01/2014	JP MORGAN SECURITIES	1,080.000	63,051		
784635-10-4	SPX CORP		12/12/2014	VARIOUS	890.000	77,911		
871607-10-7	SYNOPSIS INC		07/16/2014	PACIFIC CREST SECURITIES	8,910.000	349,019		
881609-10-1	TESORO CORP		01/16/2014	MORGAN STANLEY	720.000	37,677		
896818-10-1	TRIUMPH GROUP INC		07/02/2014	RBC CAPITAL MARKETS	5,150.000	353,793		
904214-10-3	UMPQUA HLDGS CORP		08/07/2014	VARIOUS	3,745.000	63,674		
917047-10-2	URBAN OUTFITTERS INC		11/07/2014	VARIOUS	10,670.000	370,041		
92210H-10-5	VANTIV INC-CL A		09/05/2014	MERRILL LYNCH	810.000	24,781		
966387-10-2	WHITING PETROLEUM CORP		12/18/2014	VARIOUS	4,800.000	210,433		
989701-10-7	ZIONS BANCORP		07/28/2014	MORGAN STANLEY	1,355.000	40,402		
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)				X X X	6,415,612	X X X	
024071-84-7	AMERICAN BALANCED FUND-R4		12/24/2014	VARIOUS	5,518.773	138,151		
57629S-73-7	MASSMUTUAL SEL BLUE CHIP GROWTH		12/18/2014	VARIOUS	243.213	4,205		
57629E-30-8	MASSMUTUAL PREMIER INTL EQUITY FUN	R	12/18/2014	VARIOUS	159.196	2,263		
57629S-66-1	MASSMUTUAL SELECT FUND VALUE		12/18/2014	VARIOUS	60.072	843		
57629S-68-7	MASSMUTUAL SELECT INDEXED EQUITY		12/18/2014	VARIOUS	836.871	14,999		
665162-72-3	NORTHERN SMALL CAP INDEX		12/19/2014	VARIOUS	328.198	3,972		
722005-66-7	PIMCO COMMODITY REAL RETURN		09/19/2014	DIVIDEND REINVESTMENT	3,027.273	16,105		
72701U-40-1	PLAN ULTRASHORT DURATION BONDS		12/31/2014	VARIOUS	84,926.066	847,560		
72701U-30-2	PLAN ULTRASHORT DURATION GOV'T		12/31/2014	VARIOUS	60,295.216	602,351		
808509-37-6	SCHWAB FUND INTER L/C INDEX FUND	R	12/23/2014	VARIOUS	970,456.912	8,945,605		
808509-41-8	SCHWAB FUND US S/M CO		12/23/2014	VARIOUS	284,112.577	3,531,671		
779562-10-7	T ROWE PRICE NEW HORIZONS FUND		12/18/2014	VARIOUS	234.498	10,689		
74149P-20-0	T ROWE PRICE RETIREMENT 2020 FUND		12/22/2014	VARIOUS	212.830	4,502		
74149P-78-8	T ROWE PRICE RETIREMENT 2025 FUND		12/22/2014	VARIOUS	2,953.805	46,879		
74149P-30-9	T ROWE PRICE RETIREMENT 2030 FUND		12/22/2014	VARIOUS	2,524.266	58,935		
74149P-77-0	T ROWE PRICE RETIREMENT 2035 FUND		12/22/2014	VARIOUS	632.952	10,678		
922031-84-4	VANGUARD SHORT-TERM FED ADMR #549		12/01/2014	VARIOUS	8,631.979	92,709		
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	14,332,117	X X X	

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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	For e i g n	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
36200Q-YY-4	GNMA I 15 YR #569627		12/15/2014	PRINCIPAL RECE		3,493	3,492.71	3,616	3,523		(8)		(8)		3,514		(22)	(22)	116	02/15/2017
36201F-RA-7	GNMA I 15 YR #581981		12/15/2014	PRINCIPAL RECE		6,236	6,236.20	6,339	6,261		(7)		(7)		6,254		(18)	(18)	163	05/15/2017
36201B-HY-5	GNMA I 15 YR P/T POOL #57		12/15/2014	PRINCIPAL RECE		83,978	83,978.29	85,527	84,419		(123)		(123)		84,296		(318)	(318)	2,531	06/15/2017
36201J-GM-5	GNMA I 15 YR P/T POOL #58		12/15/2014	PRINCIPAL RECE		25,043	25,043.02	25,082	25,026		(6)		(6)		25,021		22	22	702	05/15/2017
36200R-KH-4	GNMA I 15YR #570096		12/15/2014	PRINCIPAL RECE		5,035	5,035.25	5,104	5,045		(5)		(5)		5,040		(5)	(5)	152	12/15/2016
36200R-LW-0	GNMA I 30-YR #570141		12/15/2014	PRINCIPAL RECE		2,228	2,228.41	2,228	2,228						2,228				74	12/15/2031
36211E-KW-7	GNMA I P/T POOL #510709		11/15/2014	PRINCIPAL RECE		1,017	1,016.56	1,021	1,022		(925)		(925)		97		919	919	36	11/15/2014
36211M-QZ-6	GNMA I P/T POOL #517172		11/17/2014	PRINCIPAL RECE		6,058	6,058.05	6,086	6,044		(4,395)		(4,395)		1,649		4,409	4,409	214	11/15/2014
36202F-DC-7	GNMA II #004599		12/22/2014	VARIOUS		945,630	872,949.46	912,641	910,350		(832)		(832)		909,519		36,111	36,111	42,020	12/20/2039
36202E-ZF-9	GNMA II POOL #004342		12/22/2014	VARIOUS		643,757	600,885.17	612,809	612,107		(246)		(246)		611,861		31,896	31,896	27,368	01/20/2039
36202E-ZG-7	GNMA II POOL #004343		12/22/2014	PRINCIPAL RECE		147,505	147,504.72	151,999	151,882		(90)		(90)		151,792		(4,287)	(4,287)	3,857	01/20/2039
36202E-NA-3	GNMA II POOL #3985		12/22/2014	PRINCIPAL RECE		73,294	73,293.58	73,958	73,860		(13)		(13)		73,846		(553)	(553)	1,876	05/20/2037
36205R-XM-4	GNMA P/T POOL #398584		12/15/2014	PRINCIPAL RECE		308	308.06	301	301						301		7	7	12	06/15/2029
36207J-2F-9	GNMA P/T POOL #433774		12/15/2014	PRINCIPAL RECE		19,462	19,461.53	19,863	19,802		(10)		(10)		19,791		(330)	(330)	752	05/15/2028
36210B-WF-8	GNMA P/T POOL #487646		12/15/2014	PRINCIPAL RECE		130	129.50	127	127		2		2		130				5	09/15/2029
36211E-KG-2	GNMA P/T POOL #510695		09/15/2014	PRINCIPAL RECE		3,596	3,595.85	3,630	3,620		(3,000)		(3,000)		619		2,976	2,976	127	11/15/2014
36211R-MX-4	GNMA P/T POOL #520674		12/15/2014	PRINCIPAL RECE		403	403.41	405	405						405		(2)	(2)	16	04/15/2030
36225A-D2-3	GNMA P/T POOL #780121		12/15/2014	PRINCIPAL RECE		7,481	7,481.42	8,045	7,749		(16)		(16)		7,733		(252)	(252)	331	04/15/2025
38376G-EQ-9	GNR 2010-16A		12/16/2014	PRINCIPAL RECE		106,903	106,902.94	108,390	107,653		(325)		(325)		107,328		(425)	(425)	2,115	01/16/2040
912828-TV-2	US TREASURY		02/12/2014	JEFFERIES & CO.		967,852	1,000,000.00	1,005,859	1,004,912		(95)		(95)		1,004,818		(36,966)	(36,966)	3,626	10/31/2019
912828-CA-6	US TREASURY N/B		02/15/2014	MATURITY		500,000	500,000.00	529,219	502,303		(2,303)		(2,303)		500,000				10,000	02/15/2014
912828-TL-4	US TREASURY NOTES		09/02/2014	MATURITY		3,000,000	3,000,000.00	3,000,469	3,000,203		(203)		(203)		3,000,000				7,500	08/31/2014
912828-UM-0	US TREASURY NOTES		11/26/2014	DEUTSCHE BAN		8,517,930	8,500,000.00	8,489,707	8,492,678		3,104		3,104		8,495,782		22,147	22,147	40,970	02/15/2016
0599999	Subtotal - Bonds - U.S. Governments				X X X	15,067,339	14,966,004.13	15,052,425	15,021,520		(9,496)		(9,496)		15,012,024		55,309	55,309	144,563	X X X
605580-6B-0	MISSISSIPPI STATE		11/03/2014	MATURITY		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				17,450	11/01/2014
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions				X X X	1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				17,450	X X X
31398A-ZV-7	FANNIE MAE		11/20/2014	MATURITY		2,000,000	2,000,000.00	1,985,430	1,997,212		2,788		2,788		2,000,000				52,500	11/20/2014
312967-4A-7	FEDERAL HOME LOAN GOL		12/15/2014	PRINCIPAL RECE		23,548	23,547.83	23,610	23,556		(5)		(5)		23,551		(3)	(3)	551	06/01/2019
312967-J7-8	FEDERAL HOME LOAN GOL		12/15/2014	PRINCIPAL RECE		46,446	46,446.38	46,534	46,443		(7)		(7)		46,436		10	10	908	05/01/2019
312944-TX-9	FG A95966		12/22/2014	VARIOUS		771,776	716,367.99	733,046	732,360		(355)		(355)		732,005		39,770	39,770	32,428	12/01/2040
3128PX-FD-3	FG J17364		12/22/2014	VARIOUS		2,868,318	2,774,520.96	2,837,381	2,836,966		(3,829)		(3,829)		2,833,138		35,180	35,180	82,567	12/01/2026
31335H-3N-1	FGTW PL C90805		12/15/2014	PRINCIPAL RECE		24,402	24,401.59	25,099	24,869		(23)		(23)		24,846		(445)	(445)	655	03/01/2024
3128QJ-Q3-3	FHARM 5/1 POOL 1G1374		12/15/2014	PRINCIPAL RECE		68,420	68,419.58	68,414	68,397		(4)		(4)		68,393		26	26	813	12/01/2036
31294M-AC-5	FHLMC #E02703		12/15/2014	PRINCIPAL RECE		86,360	86,360.16	87,871	87,739		(44)		(44)		87,695		(1,335)	(1,335)	1,609	07/01/2025
3128S4-FJ-1	FHLMC ARM 3/1 POOL#1Q01		12/15/2014	PRINCIPAL RECE		15,435	15,434.58	15,474	15,471		(2)		(2)		15,469		(34)	(34)	253	11/01/2036
3128L9-PP-2	FHLMC GOLD #A75830		12/22/2014	VARIOUS		545,311	501,276.24	501,198	501,129		(22)		(22)		501,106		44,205	44,205	25,148	04/01/2038
312946-MX-1	FHLMC GOLD #A97574		12/22/2014	VARIOUS		1,303,488	1,199,392.28	1,253,178	1,255,682		(1,159)		(1,159)		1,254,523		48,965	48,965	59,791	03/01/2041
312966-W5-9	FHLMC GOLD #B14268		12/15/2014	PRINCIPAL RECE		63,777	63,777.20	63,697	63,679		(2)		(2)		63,677		100	100	1,652	10/01/2019

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value					11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ 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.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
									11	12	13	14	15											
3128M5-UZ-1	FHLMC GOLD #G03900	12/22/2014	VARIOUS		443,569	412,561.29	410,241	410,316					20			20		410,336		33,233	33,233	20,226	02/01/2038	
3132GU-KK-9	FHLMC GOLD #Q08998	12/15/2014	PRINCIPAL RECE		11,911	11,911.29	12,330											12,330		(419)	(419)	48	06/01/2042	
3128GW-2X-5	FHLMC GOLD 15 YR #E92590	12/15/2014	PRINCIPAL RECE		10,801	10,800.55	11,011	10,873					(13)			(13)		10,860		(60)	(60)	270	11/01/2017	
3128GH-JZ-5	FHLMC GOLD 15YR #E81180	12/15/2014	PRINCIPAL RECE		5,276	5,275.59	5,393	5,291					(9)			(9)		5,283		(7)	(7)	160	08/01/2015	
3128GW-2U-1	FHLMC GOLD 15YR #E92587	12/15/2014	PRINCIPAL RECE		2,049	2,049.35	2,089	2,064					(2)			(2)		2,062		(13)	(13)	50	11/01/2017	
31292H-BB-9	FHLMC GOLD P/T POOL #CO	12/15/2014	PRINCIPAL RECE		540	540.37	541	540										540				11	03/01/2030	
31403D-XF-1	FNARM 5/1 POOL 745978	12/26/2014	PRINCIPAL RECE		67,265	67,264.62	67,590	67,557					(9)			(9)		67,548		(284)	(284)	769	10/01/2036	
31411G-SF-0	FNARM 5/1 POOL 907818	12/26/2014	VARIOUS		756,628	704,518.44	710,683	710,295					(226)			(226)		710,069		46,559	46,559	19,187	01/01/2037	
31411S-3C-8	FNARM 5/1 POOL 914395	12/26/2014	VARIOUS		572,161	540,600.03	544,380	544,006					(481)			(481)		543,525		28,636	28,636	13,018	03/01/2037	
31385Y-N3-5	FNMA 15 YR #556710	12/26/2014	PRINCIPAL RECE		4,158	4,157.69	4,282	4,175					(20)			(20)		4,155		3	3	178	11/01/2015	
31418A-WJ-3	FNMA 1548	12/26/2014	VARIOUS		3,128,433	2,961,058.77	3,025,369	3,034,576					(1,520)			(1,520)		3,033,056		95,377	95,377	118,476	08/01/2043	
31388V-MM-7	FNMA 15-YR #616064	12/26/2014	PRINCIPAL RECE		2,692	2,692.30	2,703	2,690					(2)			(2)		2,688		4	4	73	11/01/2016	
31385P-5Q-3	FNMA 15YR P/T POOL #5490	12/26/2014	PRINCIPAL RECE		7,403	7,403.37	7,476	7,390					(697)			(697)		6,683		710	710	297	07/01/2015	
31409G-SV-9	FNMA 5/1 ARM #870932	12/26/2014	PRINCIPAL RECE		80,078	80,078.04	80,663	80,645					(23)			(23)		80,621		(543)	(543)	1,421	10/01/2037	
31411F-UW-2	FNMA 7/1 ARM #906997	12/26/2014	PRINCIPAL RECE		75,702	75,701.56	75,288	75,296					3			3		75,300		402	402	1,370	05/01/2037	
3138AB-DS-5	FNMA AH9112	12/26/2014	VARIOUS		1,833,509	1,732,338.28	1,797,842	1,802,759					(1,602)			(1,602)		1,801,158		32,351	32,351	69,656	03/01/2041	
3138EM-3Z-2	FNMA AL5315	12/26/2014	PRINCIPAL RECE		89,511	89,510.96	94,196						246			246		94,442		(4,931)	(4,931)	601	06/01/2042	
31371H-FA-1	FNMA P/T POOL #252261	02/25/2014	PRINCIPAL RECE		50	49.73	50	50					(50)			(50)				50	50		02/01/2014	
31371H-X4-5	FNMA P/T POOL #252799	09/25/2014	PRINCIPAL RECE		3,529	3,529.13	3,492	3,512					(2,867)			(2,867)		645		2,885	2,885	87	10/01/2014	
31371J-S7-0	FNMA P/T POOL #253542	12/26/2014	PRINCIPAL RECE		2,500	2,499.93	2,521	2,497					(2)			(2)		2,496		4	4	77	12/01/2015	
31379R-EM-6	FNMA P/T POOL #426840	12/26/2014	PRINCIPAL RECE		11,438	11,437.56	12,509	11,688					(30)			(30)		11,658		(220)	(220)	752	01/01/2025	
31383H-PW-8	FNMA P/T POOL #503637	05/27/2014	PRINCIPAL RECE		1,733	1,732.53	1,734	1,725					(1,440)			(1,440)		285		1,448	1,448	31	06/01/2014	
31407X-XZ-9	FNMA POOL #844096	12/26/2014	PRINCIPAL RECE		52,618	52,618.48	52,947	52,918					(12)			(12)		52,906		(288)	(288)	1,330	11/01/2035	
31417A-JP-5	FNMA POOL #AB3869	12/26/2014	PRINCIPAL RECE		10,159	10,159.37	10,548						(1)			(1)		10,547		(388)	(388)	26	11/01/2041	
31417B-PD-3	FNMA POOL #AB4919	12/26/2014	PRINCIPAL RECE		414,202	414,202.42	425,852	425,857					(447)			(447)		425,411		(11,208)	(11,208)	6,185	04/01/2027	
3138E0-KJ-7	FNMA POOL #AJ7496	12/26/2014	PRINCIPAL RECE		242,898	242,897.88	250,792	249,985					(299)			(299)		249,686		(6,788)	(6,788)	4,056	12/01/2026	
3138EJ-3E-6	FNMA POOL #AL2596	12/26/2014	PRINCIPAL RECE		35,580	35,580.25	36,448						(867)			(867)		35,580				103	11/01/2027	
3138LT-UF-3	FNMA POOL #AO3281	12/26/2014	VARIOUS		3,113,308	2,933,336.99	3,045,629	3,045,234					(2,366)			(2,366)		3,042,867		70,441	70,441	119,194	10/01/2042	
3138MJ-S9-1	FNMA POOL #AQ3243	12/26/2014	PRINCIPAL RECE		226,125	226,125.28	234,110	234,186					(313)			(313)		233,873		(7,748)	(7,748)	3,069	12/01/2027	
3138WA-WU-7	FNMA POOL #AS1558	12/26/2014	PRINCIPAL RECE		95,224	95,224.41	101,094						(21)			(21)		101,073		(5,849)	(5,849)	699	01/01/2044	
3138WB-UK-9	FNMA POOL #AS2385	12/26/2014	PRINCIPAL RECE		66,341	66,341.28	70,094						(34)			(34)		70,059		(3,718)	(3,718)	631	05/01/2044	
3138WC-NT-6	FNMA POOL #AS3101	12/26/2014	PRINCIPAL RECE		47,184	47,183.96	49,963						(23)			(23)		49,940		(2,756)	(2,756)	344	08/01/2044	
31394E-F2-9	FNR 2005-67 HG	12/26/2014	VARIOUS		1,242,072	1,177,800.27	1,194,179	1,178,591					(694)			(694)		1,177,897		64,174	64,174	59,675	01/25/2035	
3128JR-P7-5	FREDDIE MAC 7/1 ARM POO	12/15/2014	PRINCIPAL RECE		64,765	64,764.70	64,633	64,629					(1)			(1)		64,628		137	137	940	11/01/2036	
3199999	Subtotal - Bonds - U. S. Special Rev. and Special Assessment and a			X X X	20,538,693	19,613,891.46	20,049,604	19,682,848					(16,466)			(16,466)		20,041,056		497,633	497,633	701,885	X X X	
02005X-AC-2	ALLYA 2011-4 A3	06/16/2014	PRINCIPAL RECE		876,420	876,420.02	876,366	876,435					(79,697)			(79,697)		796,739		79,681	79,681	1,853	09/15/2015	
78387G-AP-8	AT&T INC	09/15/2014	MATURITY		1,000,000	1,000,000.00	1,002,130	1,000,272					(272)			(272)		1,000,000				51,000	09/15/2014	
10112R-AR-5	BOSTON PPTYS LP	12/22/2014	STIFEL		1,139,980	1,000,000.00	1,117,100	1,093,827					(11,792)			(11,792)		1,082,036		57,944	57,944	62,656	11/15/2020	
07383F-F7-8	BSCMS 2004-PWR4 A3	12/11/2014	PRINCIPAL RECE		724,331	724,331.35	755,115	727,015					(1,332)			(1,332)		725,683		(1,351)	(1,351)	9,996	06/11/2041	
14313L-AC-0	CARMX 2013-1 A3	12/15/2014	PRINCIPAL RECE		251,928	251,928.08	251,347	251,437					257			257		251,694		234	234	1,450	10/16/2017	
17305E-EQ-4	CCCIT 2009-A4 A4	06/23/2014	PRINCIPAL RECE		2,500,000	2,500,000.00	2,720,996	2,525,694					(25,694)			(25,694)		2,500,000				61,250	06/23/2016	

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ 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.						
12591F-AC-0	CHN 2013-A A3		09/25/2014	CANTOR FITZGE		4,021,206	4,020,000.00	4,011,099	4,012,431		3,314		3,314		4,015,745		5,461	5,461	21,882	06/15/2018
172967-EZ-0	CITIGROUP INC		10/15/2014	MATURITY		889,000	889,000.00	884,511	888,213		787		787		889,000				48,895	10/15/2014
12623M-AC-7	CNH 2012-A A3		09/30/2014	VARIOUS		1,291,433	1,290,959.27	1,290,863	1,291,005		(8)		(8)		1,290,997		436	436	5,417	05/15/2017
12631D-AW-3	COMM 2014-CR17 A1		12/12/2014	PRINCIPAL RECE		78,888	78,887.90	78,887			3		3		78,890		(2)	(2)	339	05/10/2047
233851-AH-7	DAIMLER FINANCE NA LLC		12/22/2014	MIZUHONY		2,253,592	2,200,000.00	2,185,700	2,192,049		2,796		2,796		2,194,846		58,746	58,746	73,952	09/15/2016
233050-AN-3	DBUBS 2011 LC1A A1		12/12/2014	PRINCIPAL RECE		42,812	42,811.75	43,927	43,474		(97)		(97)		43,377		(565)	(565)	839	11/10/2046
34529P-AD-7	FORDO 2011-A A4		12/15/2014	PRINCIPAL RECE		1,716,576	1,716,576.28	1,709,334	1,715,462		418		418		1,715,880		697	697	13,706	05/15/2016
34529W-AC-4	FORDO 2012-B A3		12/15/2014	PRINCIPAL RECE		830,774	830,774.07	830,606	830,758		4		4		830,761		13	13	2,937	12/15/2016
34529Y-AB-2	FORDO 2012-C A3		12/15/2014	PRINCIPAL RECE		312,566	312,565.50	312,712	312,621		(16)		(16)		312,605		(40)	(40)	979	12/15/2016
36828Q-HW-9	GECMC 2004-C3 A4		05/12/2014	PRINCIPAL RECE		853,221	853,220.81	891,816	857,379		(79,875)		(79,875)		777,503		75,718	75,718	12,519	07/10/2039
36161H-AD-3	GEEMT 2010-1-A4		02/14/2014	PRINCIPAL RECE		300,638	300,638.12	300,568	300,641		(114,932)		(114,932)		185,709		114,929	114,929	509	07/14/2015
36962G-AC-5	GENERAL ELEC CAP CORP		05/13/2014	MATURITY		2,000,000	2,000,000.00	2,066,140	2,005,533		(5,533)		(5,533)		2,000,000				59,000	05/13/2014
38141G-CM-4	GOLDMAN SACHS GROUP I		11/17/2014	MATURITY		500,000	500,000.00	495,025	499,516		484		484		500,000				27,500	11/15/2014
43813E-AC-0	HAROT 2012-2 A3		09/25/2014	VARIOUS		2,000,489	2,000,000.00	1,999,653	1,999,980		7		7		1,999,987		501	501	7,905	02/16/2016
44890G-AC-9	HART 2012-A A3		11/17/2014	PRINCIPAL RECE		830,864	830,864.09	830,785	830,877		(5)		(5)		830,872		(8)	(8)	2,611	03/15/2016
428236-AT-0	HEWLETT-PACKARD CO		03/03/2014	MATURITY		1,200,000	1,200,000.00	1,194,732	1,199,803		197		197		1,200,000				36,750	03/01/2014
466247-TW-3	JPMMT 2005-A6 3A2		12/26/2014	PRINCIPAL RECE		220,094	220,094.26	219,415	219,407		444		444		219,851		243	243	2,421	09/25/2035
49446R-AJ-8	KIMCO REALTY CORP		12/22/2014	WELLS FARGO		1,184,770	1,000,000.00	1,153,940	1,118,770		(18,053)		(18,053)		1,100,716		84,054	84,054	84,983	10/01/2019
585515-AD-1	MELLON FUNDING		12/01/2014	MATURITY		2,000,000	2,000,000.00	2,146,000	2,074,762		(74,762)		(74,762)		2,000,000				100,000	12/01/2014
61745M-ZA-4	MSC 2004-IQ7 A4		04/15/2014	VARIOUS		1,777,789	1,777,788.52	1,811,643	1,776,689		(1,036)		(1,036)		1,775,652		2,136	2,136	18,934	06/15/2038
65476Q-AC-4	NALT 2012-A A3		06/16/2014	PRINCIPAL RECE		1,794,515	1,794,514.86	1,794,226	1,794,515		(210,717)		(210,717)		1,583,798		210,717	210,717	5,002	05/15/2015
665859-AK-0	NORTHERN TRUST CORP		05/01/2014	MATURITY		1,800,000	1,800,000.00	1,800,000	1,800,000						1,800,000				41,625	05/01/2014
67019E-AB-3	NSTAR		09/24/2014	JP MORGAN SEC		629,016	575,000.00	570,210	571,926		339		339		572,265		56,751	56,751	22,353	11/15/2019
867914-BE-2	SUNTRUST BANKS INC		09/25/2014	SUNTRUST		1,493,414	1,425,000.00	1,423,233	1,423,930		247		247		1,424,176		69,238	69,238	59,434	01/20/2017
92867D-AC-4	VALET 2011-1 A3		03/20/2014	PRINCIPAL RECE		339,390	339,389.51	339,354	339,393		(2)		(2)		339,391		(2)	(2)	684	06/22/2015
92343V-AM-6	VERIZON COMMUNICATION		03/17/2014	TENDER OFFER		1,170,070	1,000,000.00	1,212,970	1,178,056		(8,462)		(8,462)		1,169,594		476	476	26,094	04/15/2018
92930R-BB-7	WFRBS 2012-C9 A3		02/12/2014	CGM		1,910,000	2,000,000.00	2,049,914	2,044,231		(548)		(548)		2,043,683		(133,683)	(133,683)	12,277	11/15/2045
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	39,933,776	39,350,764.39	40,370,317	39,796,101		(623,536)		(623,536)		39,251,450		682,324	682,324	877,752	X X X
8399997	Subtotal - Bonds - Part 4				X X X	76,539,808	74,930,660	76,472,346	75,500,469		(649,498)		(649,498)		75,304,530		1,235,266	1,235,266	1,741,650	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	4,020,018	3,939,040.98	3,987,652			(1,899)		(1,899)		3,985,753		34,265	34,265	37,180	X X X
8399999	Total - Bonds				X X X	80,559,826	78,869,700.96	80,459,998	75,500,469		(651,397)		(651,397)		79,290,283		1,269,531	1,269,531	1,778,830	X X X
4221H*-10-0	HEALTH INTELLIGENCE CO		12/31/2014	EQUITY INTERES		1,119.66	372,427	436,803	485,240		(48,436)		(48,436)		436,803		(64,376)	(64,376)		
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliat				X X X	372,427	X X X	436,803	485,240		(48,436)		(48,436)		436,803		(64,376)	(64,376)		X X X
8999997	Subtotal - Preferred Stocks - Part 4				X X X	372,427	X X X	436,803	485,240		(48,436)		(48,436)		436,803		(64,376)	(64,376)		X X X

E14.2

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	For e i g n	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
34988V-10-6	FOSSIL GROUP INC		10/15/2014	CSFB	230.00	22,146		24,247							24,247		(2,100)	(2,100)		
37940X-10-2	GLOBAL PAYMENTS INC		08/29/2014	VARIOUS	5,000.00	362,559		233,216	324,950	(91,734)			(91,734)		233,216		129,343	129,343	279	
40053Q-10-4	GTECH		07/18/2014	VARIOUS	7,470.00	199,104		195,862	230,151	(34,288)			(34,288)		195,862		3,242	3,242	5,157	
40422M-20-6	H LUNDBECK A/S	R	07/18/2014	VARIOUS	6,010.00	145,912		100,485	152,894	(52,410)			(52,410)		100,485		45,427	45,427	2,245	
4221H*-11-8	HEALTH INTELLIGENCE CO		12/31/2014	BLUE CROSS & B	1,119.66															
42281P-20-5	HEIDELBERGCEMENT	R	07/18/2014	BANK AMERICA	16,740.00	261,138		194,040	257,461	(63,421)			(63,421)		194,040		67,098	67,098	2,050	
433578-50-7	HITACHI LTD	R	07/18/2014	BANK AMERICA	2,500.00	187,446		170,341	191,025	(20,684)			(20,684)		170,341		17,105	17,105	1,136	
438128-30-8	HONDA MOTOR CO LTD	R	06/04/2014	CITIGROUP GLO	4,250.00	146,802		153,389	175,738	(22,349)			(22,349)		153,389		(6,586)	(6,586)	1,482	
443251-10-3	HOYA CORP	R	07/18/2014	BANK AMERICA	9,880.00	330,874		215,754	277,727	(61,973)			(61,973)		215,754		115,120	115,120	3,705	
404280-40-6	HSBC HOLDINGS PLC	R	07/18/2014	VARIOUS	3,274.51	167,190		143,882	177,133	(33,250)			(33,250)		143,882		23,308	23,308	1,637	
44919P-50-8	IAC INTERACTIVECORP CO		02/24/2014	MERRILL LYNCH	920.00	69,151		46,329	63,159	(16,830)			(16,830)		46,329		22,822	22,822		
45326Y-10-7	INCITEC PIVOT LTD	R	07/18/2014	BANK AMERICA	70,300.00	198,945		167,341	168,720	(1,379)			(1,379)		167,341		31,604	31,604	4,914	
45579R-10-6	INDRA SISTEMAS	R	07/18/2014	BANK AMERICA	33,060.00	257,201		228,259	281,010	(52,751)			(52,751)		228,259		28,942	28,942	6,035	
45666Q-10-2	INFORMATICA CORP		10/07/2014	CSFB	1,760.00	60,333		68,000	73,040	(5,040)			(5,040)		68,000		(7,666)	(7,666)		
465562-10-6	ITAU UNIBANCO HOLDING	R	07/18/2014	VARIOUS	14,985.30	234,546		183,518	184,864	(1,346)			(1,346)		183,518		51,028	51,028	4,292	
466313-10-3	JABIL CIRCUIT INC		10/15/2014	CSFB	770.00	14,002		13,429	13,429						13,429		573	573	185	
48124H-10-2	JTEKT CORP	R	04/22/2014	VARIOUS	2,930.00	127,558		108,041	149,700	(41,659)			(41,659)		108,041		19,517	19,517	807	
48242W-10-6	KBR INC		03/26/2014	JEFFERIES & CO	9,550.00	253,369		302,758	304,550	(1,792)			(1,792)		302,758		(49,389)	(49,389)	1,392	
495724-40-3	KINGFISHER PLC	R	07/18/2014	BANK AMERICA	8,840.00	101,746		102,063	113,506	(11,443)			(11,443)		102,063		(317)	(317)	3,141	
497266-10-6	KIRBY CORP		07/14/2014	COWEN AND CO	260.00	30,878		20,743	25,805	(5,062)			(5,062)		20,743		10,135	10,135		
527288-10-4	LEUCADIA NATIONAL CORP		09/19/2014	MKM PARTNERS	11,250.00	286,038		318,825	318,825						318,825		(32,787)	(32,787)	2,109	
50186V-10-2	LG DISPLAY CO	R	07/18/2014	BANK AMERICA	10,620.00	173,470		125,678	128,927	(3,249)			(3,249)		125,678		47,792	47,792		
53931R-10-3	LIXIL GROUP CORP	R	07/18/2014	BANK AMERICA	3,270.00	170,200		159,649	180,144	(20,495)			(20,495)		159,649		10,551	10,551	1,621	
539439-10-9	LLOYDS BANKING GROUP	R	07/18/2014	BANK AMERICA	22,400.00	113,415		78,292	119,168	(40,876)			(40,876)		78,292		35,123	35,123		
502161-10-2	LSI LOGIC CORP		01/02/2014	MORGAN STANL	35,900.00	393,899		260,432	396,157	(135,724)			(135,724)		260,432		133,466	133,466		
56824R-20-5	MARINE HARVEST	R	07/18/2014	BANK AMERICA	17,920.00	248,265		138,515	218,355	(79,841)			(79,841)		138,515		109,751	109,751	15,676	
57772K-10-1	MAXIM INTEGRATED PRODU		01/10/2014	JEFFERIES & CO	10,650.00	300,298		295,695	297,135	(1,440)			(1,440)		295,695		4,603	4,603		
577933-10-4	MAXIMUS INC		11/04/2014	CITIGROUP GLO	1,280.00	62,399		56,307	56,307						56,307		6,092	6,092	173	
626188-10-6	MUENCHENER RUECK	R	07/18/2014	BANK AMERICA	5,360.00	116,095		79,764	119,196	(39,431)			(39,431)		79,764		36,331	36,331	3,954	
63938C-10-8	NAVIENT CORP W/D		10/15/2014	VARIOUS	3,770.00	66,382		54,324	54,324						54,324		12,058	12,058	839	
654090-10-9	NIDEC CORP	R	07/18/2014	VARIOUS	9,140.00	145,059		82,310	112,925	(30,615)			(30,615)		82,310		62,750	62,750	519	
654445-30-3	NINTENDO COMPANY LTD	R	05/08/2014	VARIOUS	4,980.00	64,091		69,056	83,066	(14,011)			(14,011)		69,056		(4,965)	(4,965)	520	
655664-10-0	NORDSTROM INC		10/15/2014	VARIOUS	710.00	48,234		41,438	41,438						41,438		6,796	6,796	601	
670184-10-0	NSK LTD	R	07/18/2014	BANK AMERICA	9,900.00	260,859		159,100	246,807	(87,707)			(87,707)		159,100		101,759	101,759	1,468	
689164-10-1	OTSUKA HOLDINGS	R	07/18/2014	BANK AMERICA	11,540.00	184,405		165,040	168,484	(3,444)			(3,444)		165,040		19,365	19,365	1,686	
69007J-10-6	OUTFRONT MEDIA INC		07/28/2014	CITICORP	1,040.00	35,485		29,120	29,120						29,120		6,365	6,365	385	
74463M-10-6	PUBLICIS GROUPE	R	04/10/2014	MORGAN STANL	10,350.00	224,990		144,190	237,740	(93,549)			(93,549)		144,190		80,799	80,799		
74732F-10-6	QINETIQ GROUP	R	07/18/2014	BANK AMERICA	7,470.00	105,773		88,272	109,286	(21,014)			(21,014)		88,272		17,500	17,500	699	
761655-50-5	RECAM PLC	R	02/28/2014	VARIOUS	6,436.00	265,466		215,370	284,536	(69,166)			(69,166)		215,370		50,096	50,096		
7591EP-10-0	REGIONS FINANCIAL CORP		02/13/2014	DEUTSCHE BAN	32,300.00	331,169		316,415	319,447	(3,032)			(3,032)		316,415		14,754	14,754	916	
759351-60-4	REINSURANCE GROUP OF A		10/15/2014	CSFB	295.00	21,850		20,224	22,836	(2,612)			(2,612)		20,224		1,626	1,626	274	
78573M-10-4	SABRE CORP		06/02/2014	SANFORD BERN	2,340.00	45,126		37,440	37,440						37,440		7,686	7,686		
786584-10-2	SAFRAN SA	R	07/18/2014	BANK AMERICA	14,200.00	219,243		162,649	244,808	(82,159)			(82,159)		162,649		56,594	56,594	3,797	

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ 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.						
80105N-10-5	SANOFI-AVENTIS	R	07/18/2014	BANK AMERICA	1,520.00	78,207		61,271	81,518	(20,247)			(20,247)		61,271		16,936	16,936	2,032	
80687P-10-6	SCHNEIDER ELECTRIC SA	R	07/18/2014	BANK AMERICA	7,860.00	141,948		100,490	137,943	(37,453)			(37,453)		100,490		41,459	41,459	3,096	
810186-10-6	SCOTTS MIRACLE-GRO CO-		10/15/2014	CSFB	600.00	82,242		29,294	37,332	(8,038)			(8,038)		29,294		2,948	2,948	1,995	
784635-10-4	SPX CORP		02/06/2014	MORGAN STANL	420.00	40,104		30,313	41,836	(11,523)			(11,523)		30,313		9,791	9,791	105	
854502-10-1	STANLEY BLACK & DECKER		07/25/2014	MERRILL LYNCH	3,740.00	335,724		292,705	301,781	(9,076)			(9,076)		292,705		43,019	43,019	3,740	
86562M-20-9	SUMITOMO MITSUI FINL	R	07/18/2014	BANK AMERICA	27,000.00	220,059		213,941	283,230	(69,289)			(69,289)		213,941		6,118	6,118	2,930	
868157-10-8	SUPERIOR ENERGY SERVIC		07/07/2014	VARIOUS	12,390.00	433,777		326,451	329,698	(3,247)			(3,247)		326,451		107,326	107,326	1,869	
871607-10-7	SYNOPSYS INC		10/15/2014	CSFB	640.00	23,611		25,070							25,070		(1,459)	(1,459)		
87405B-10-3	TAKATA CORP	R	07/18/2014	BANK AMERICA	1,100.00	41,425		51,819	63,108	(11,289)			(11,289)		51,819		(10,394)	(10,394)	273	
87873R-10-1	TECHTRONIC INDUSTRIES	R	05/19/2014	GOLDMAN, SACH	9,950.00	151,223		81,289	141,788	(60,498)			(60,498)		81,289		69,933	69,933		
87946F-10-0	TELEPERFORMANCE	R	07/18/2014	BANK AMERICA	7,590.00	251,907		199,351	233,696	(34,345)			(34,345)		199,351		52,555	52,555	2,910	
881609-10-1	TESORO CORP		11/04/2014	VARIOUS	1,320.00	89,858		75,755	77,220	(1,465)			(1,465)		75,755		14,104	14,104	873	
881624-20-9	TEVA PHARMACEUTICAL IN	R	07/18/2014	BANK AMERICA	3,240.00	176,085		123,448	129,859	(6,412)			(6,412)		123,448		52,638	52,638	1,914	
89151E-10-9	TOTAL FINA ELF	R	07/18/2014	BANK AMERICA	3,830.00	260,106		212,577	234,664	(22,087)			(22,087)		212,577		47,528	47,528	6,545	
89420Y-20-9	TRAVELSKY TECHNOLOGY	R	07/18/2014	BANK AMERICA	18,250.00	164,429		133,365	182,683	(49,318)			(49,318)		133,365		31,064	31,064	3,728	
H89231-33-8	UBS AG	R	07/18/2014	BANK AMERICA	16,340.00	299,243		245,225	314,545	(69,321)			(69,321)		245,225		54,018	54,018	4,610	
904784-70-9	UNILEVER NV	R	07/18/2014	BANK AMERICA	3,190.00	136,013		108,291	128,334	(20,042)			(20,042)		108,291		27,722	27,722	2,059	
903236-10-7	URS CORP		05/08/2014	UBS WARBURG	5,890.00	277,989		277,729	312,111	(34,382)			(34,382)		277,729		261	261	2,430	
92210H-10-5	VANTIV INC-CL A		10/15/2014	CSFB	1,180.00	34,921		32,377	38,480	(6,102)			(6,102)		32,377		2,544	2,544		
928578-10-3	VOESTALPINE AG	R	07/18/2014	BANK AMERICA	8,500.00	77,943		59,404	81,821	(22,417)			(22,417)		59,404		18,540	18,540	1,648	
966387-10-2	WHITING PETROLEUM COR		07/16/2014	VARIOUS	1,270.00	97,544		60,515	78,575	(18,060)			(18,060)		60,515		37,029	37,029		
967662-10-7	WIENERBERGER AG	R	07/18/2014	BANK AMERICA	36,460.00	118,492		84,105	118,130	(34,026)			(34,026)		84,105		34,388	34,388	896	
977874-20-5	WOLTERS KLUWER NV	R	07/18/2014	BANK AMERICA	3,310.00	93,605		76,097	94,434	(18,338)			(18,338)		76,097		17,508	17,508	2,699	
92937A-10-2	WPP PLC	R	07/18/2014	BANK AMERICA	2,080.00	218,016		150,020	238,909	(88,889)			(88,889)		150,020		67,996	67,996	4,126	
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliat				X X X	17,879,451	X X X	14,341,491	17,534,456	(3,421,764)			(3,421,764)		14,341,491		3,537,965	3,537,965	216,588	X X X
024071-84-7	AMERICAN BALANCED FUN		12/24/2014	VARIOUS	26.16	20,467		598	638	(40)			(40)		598		19,870	19,870		
233203-82-7	DIMENSIONAL LARGE CAP V		12/17/2014	CAPITAL GAIN		101,437											101,437	101,437		
57629S-73-7	MASSMUTUAL SEL BLUE CH		12/16/2014	CAPITAL GAIN		261											261	261		
57629E-30-8	MASSMUTUAL PREMIER INT	R	12/18/2014	CAPITAL GAIN		271											271	271		
57629S-66-1	MASSMUTUAL SELECT FUN		12/16/2014	CAPITAL GAIN		43											43	43		
57629S-68-7	MASSMUTUAL SELECT INDE		12/16/2014	CAPITAL GAIN		277											277	277		
99952D-9A-1	MSCI EMG MKTS INDX NL Q	R	10/31/2014	VARIOUS	527,704.44	12,996,305		11,538,807	12,566,226	(1,027,419)			(1,027,419)		11,538,807		1,457,498	1,457,498		
665162-72-3	NORTHERN SMALL CAP IND		12/19/2014	CAPITAL GAIN		142											142	142		
72701U-40-1	PLAN ULTRASHORT DURATI		12/31/2014	CAPITAL GAIN		538											538	538		
808509-41-8	SCHWAB FUND US S/M CO		12/23/2014	CAPITAL GAIN		430,424											430,424	430,424		
779562-10-7	T ROWE PRICE NEW HORIZ		12/16/2014	CAPITAL GAIN		930											930	930		
74149P-20-0	T ROWE PRICE RETIREMEN		12/22/2014	CAPITAL GAIN		96											96	96		
74149P-78-8	T ROWE PRICE RETIREMEN		12/22/2014	CAPITAL GAIN		912											912	912		
74149P-30-9	T ROWE PRICE RETIREMEN		12/22/2014	CAPITAL GAIN		2,191											2,191	2,191		
74149P-77-0	T ROWE PRICE RETIREMEN		12/22/2014	CAPITAL GAIN		226											226	226		
922031-84-4	VANGUARD SHORT-TERM F		12/23/2014	CITIZENS BANK	6,566.31	70,512		71,376	70,259	1,116			1,116		71,376		(863)	(863)	230	

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ 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.						
9299999	Subtotal - Common Stocks - Mutual Funds				X X X	13,625,032	X X X	11,610,781	12,637,123	(1,026,343)			(1,026,343)		11,610,781		2,014,253	2,014,253	230	X X X
9799997	Subtotal - Common Stocks - Part 4				X X X	31,504,483	X X X	25,952,272	30,171,579	(4,448,107)			(4,448,107)		25,952,272		5,552,218	5,552,218	216,818	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	5,081,442	X X X	5,212,034							5,212,034		(130,589)	(130,589)	20,685	X X X
9799999	Total - Common Stocks				X X X	36,585,925	X X X	31,164,306	30,171,579	(4,448,107)			(4,448,107)		31,164,306		5,421,629	5,421,629	237,503	X X X
9899999	Total - Preferred and Common Stocks				X X X	37,016,066	X X X	31,774,619	30,656,819	(4,496,543)			(4,496,543)		31,774,619		5,241,457	5,241,457	237,503	X X X
9999999	Totals					117,575,892	X X X	112,234,617	106,157,288	(4,496,543)	(651,397)		(5,147,940)		111,064,902		6,510,988	6,510,988	2,016,333	X X X

E14.6

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	For e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31417A-M7-1	FNMA POOL #AB3981		08/05/2014	RBS US	12/26/2014	VARIOUS	1,939,040.98	1,985,699	2,019,237	1,985,148		(551)		(551)			34,089	34,089	26,330	2,074
3199999	Bonds - U.S. Special Rev. and Special Assessment and all Non-Guar. Obligations						1,939,040.98	1,985,699	2,019,237	1,985,148		(551)		(551)			34,089	34,089	26,330	2,074
02006G-AD-6	ALLYL 2012-SN1 A4		01/08/2014	MORGAN STANLEY	09/25/2014	MORGAN STANLEY	2,000,000.00	2,001,953	2,000,781	2,000,605		(1,348)		(1,348)			176	176	10,850	894
3899999	Bonds - Industrial and Miscellaneous (Unaffiliated)						2,000,000.00	2,001,953	2,000,781	2,000,605		(1,348)		(1,348)			176	176	10,850	894
8399998	Subtotal - Bonds						3,939,040.98	3,987,652	4,020,018	3,985,753		(1,899)		(1,899)			34,265	34,265	37,180	2,968
4221H*-10-0	HEALTH INTELLIGENCE COMP LLC		02/01/2014	BLUE CROSS & BLUE	12/31/2014	EQUITY INTEREST	173.51	173,510	57,714	173,510							(115,796)	(115,796)		
8499999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	173,510	57,714	173,510							(115,796)	(115,796)		
8999998	Subtotal - Preferred Stocks						X X X	173,510	57,714	173,510							(115,796)	(115,796)		
002896-20-7	ABERCROMBIE & FITCH CO-A		05/30/2014	VARIOUS	10/10/2014	MERRILL LYNCH	3,400.00	116,869	113,753	116,869							(3,116)	(3,116)	1,810	
00101J-10-6	ADT CORPORATION COM		01/16/2014	MORGAN STANLEY	03/13/2014	MORGAN STANLEY	705.00	27,576	20,312	27,576							(7,264)	(7,264)	141	
N00985-10-6	AERCAP HOLDINGS NV	R	01/16/2014	MORGAN STANLEY	05/23/2014	DEUTSCHE BANK	420.00	14,999	19,687	14,999							4,689	4,689		
00164V-10-3	AMC NETWORKS INC-A		06/18/2014	SANFORD BERNSTEI	10/02/2014	SANFORD BERNSTEI	5,760.00	351,491	320,205	351,491							(31,285)	(31,285)		
055622-10-4	BP PLC	R	02/28/2014	CAPITAL INSTITUTION	07/18/2014	VARIOUS	3,762.75	188,168	190,621	188,168							2,453	2,453		
150870-10-3	CELANESE CORP-A		01/16/2014	MORGAN STANLEY	02/06/2014	MORGAN STANLEY	185.00	10,327	9,330	10,327							(997)	(997)		
17044P-10-6	CHOW TAI FOOK JEWEL		04/09/2014	BANK OF AMERICA	07/18/2014	BANK AMERICA SEC	5,100.00	83,062	73,540	83,062							(9,521)	(9,521)		
23636T-10-0	DANONE	R	04/08/2014	JP MORGAN SECURIT	07/18/2014	VARIOUS	8,586.89	122,832	130,088	122,832							7,256	7,256		
34984V-10-0	FORUM ENERGY TECHNOLOGIES I		10/16/2014	VARIOUS	11/20/2014	KEYBANC CAPITAL M	2,450.00	64,794	66,331	64,794							1,537	1,537		
37441W-10-8	G4S PLC	R	05/15/2014	GOLDMAN, SACHS &	07/18/2014	BANK AMERICA SEC	2,800.00	60,041	61,375	60,041							1,334	1,334		
368287-20-7	GAZPROM OAO	R	06/26/2014	VARIOUS	07/18/2014	BANK AMERICA SEC	21,990.00	177,320	173,365	177,320							(3,955)	(3,955)	7,428	
36160B-10-5	GDF SUEZ		05/15/2014	CREDIT SUISSE FRST	07/18/2014	BANK AMERICA SEC	4,400.00	118,670	117,345	118,670							(1,324)	(1,324)		
4221H*-11-8	HEALTH INTELLIGENCE COMP LLC		02/01/2014	BLUE CROSS & BLUE	12/31/2014	BLUE CROSS & BLUE	173.51	174	174	174							(174)	(174)		
44915J-10-0	HYPERMARCAS	R	04/09/2014	JP MORGAN SECURIT	07/18/2014	BANK AMERICA SEC	16,680.00	126,905	140,109	126,905							13,204	13,204		
460690-10-0	INTERPUBLIC GROUP COMPANIES		10/16/2014	VARIOUS	11/14/2014	VARIOUS	4,070.00	67,835	79,069	67,835							11,234	11,234		
780641-20-5	KONINKLIJKE ROYAL KPN	R	05/16/2014	CREDIT SUISSE FRST	07/18/2014	BANK AMERICA SEC	47,590.00	176,050	152,761	176,050							(23,289)	(23,289)		
48268K-10-1	KT CORP	R	05/08/2014	MORGAN STANLEY	07/18/2014	BANK AMERICA SEC	7,290.00	115,676	104,336	115,676							(11,340)	(11,340)		
527288-10-4	LEUCADIA NATIONAL CORP		05/30/2014	VARIOUS	09/19/2014	MKM PARTNERS	1,860.00	48,705	47,292	48,705							(1,413)	(1,413)	239	
594901-10-0	MICROS SYSTEM INC		03/13/2014	VARIOUS	06/23/2014	RBC CAPITAL MARKE	5,980.00	331,539	406,123	331,539							74,584	74,584		
641069-40-6	NESTLE SA	R	04/10/2014	VARIOUS	07/18/2014	BANK AMERICA SEC	3,000.00	232,178	230,515	232,178							(1,663)	(1,663)	4,714	
656531-60-5	NORSK HYDRO AS	R	05/13/2014	MORGAN STANLEY	07/18/2014	BANK AMERICA SEC	20,880.00	116,970	121,937	116,970							4,966	4,966		
675232-10-2	OCEANEERING INTERNATIONAL IN		07/25/2014	MERRILL LYNCH	09/25/2014	JEFFERIES & CO, INC	5,015.00	349,432	318,339	349,432							(31,093)	(31,093)	1,354	
392483-10-3	OPAP SA	R	06/16/2014	CITIGROUP GLOBAL	07/18/2014	BANK AMERICA SEC	14,220.00	123,813	112,051	123,813							(11,762)	(11,762)		
686331-10-9	ORKLA ASA	R	05/15/2014	UBS SECURITIES	07/18/2014	BANK AMERICA SEC	6,700.00	59,206	60,701	59,206							1,495	1,495		

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	For eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
698354-10-7	PANDORA MEDIA INC		09/19/2014	MKM PARTNERS	11/06/2014	COWEN AND COMPA	13,090.00	347,638	232,458	347,638											
716768-10-6	PETSMART INC		07/01/2014	JP MORGAN SECURIT	11/19/2014	VARIOUS	5,880.00	355,928	440,998	355,928										1,907	
78442P-10-6	SLM CORP		02/06/2014	GOLDMAN, SACHS &	05/05/2014	VARIOUS	13,160.00	295,229	306,108	295,229										1,974	
854502-10-1	STANLEY BLACK & DECKER INC		01/16/2014	MORGAN STANLEY	07/25/2014	MERRILL LYNCH	95.00	7,857	8,528	7,857										95	
881624-20-9	TEVA PHARMACEUTICAL INDS LTD	R	05/08/2014	JEFFERIES & CO, INC	07/18/2014	BANK AMERICA SEC	950.00	47,609	51,630	47,609										283	
892331-30-7	TOYOTA MOTOR CORP	R	06/04/2014	JP MORGAN SECURIT	07/18/2014	BANK AMERICA SEC	1,020.00	116,677	121,101	116,677											
900148-70-1	TURKIYE GARANTI BANKASI	R	05/15/2014	BANK OF AMERICA	07/18/2014	BANK AMERICA SEC	14,400.00	58,694	59,615	58,694											
87311L-10-4	TW TELECOM INC		03/13/2014	VARIOUS	07/01/2014	RBC CAPITAL MARKE	10,630.00	320,538	429,486	320,538											
903236-10-7	URS CORP		03/18/2014	VARIOUS	05/08/2014	UBS WARBURG	1,160.00	53,961	54,748	53,961										255	
90346E-10-3	US SILICA HOLDINGS INC		11/04/2014	VARIOUS	12/04/2014	VARIOUS	8,010.00	450,421	243,431	450,421											
967662-10-7	WIENERBERGER AG	R	02/26/2014	CITIGROUP GLOBAL	07/18/2014	BANK AMERICA SEC	19,740.00	72,850	64,154	72,850										485	
9099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated)						X X X	5,212,034	5,081,442	5,212,034										20,685	
9799998	Subtotal - Common Stocks						X X X	5,212,034	5,081,442	5,212,034										20,685	
9899999	Subtotal - Stocks						X X X	5,385,544	5,139,156	5,385,544										20,685	
9999999	Totals						X X X	9,373,196	9,159,174	9,371,297		(1,899)		(1,899)						57,865	2,968

E151

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 F o r e i g n	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/ Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
NONE									
1999999 Totals								X X X	X X X

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1 CUSIP Identification	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest		
		3 Code	4 F o r e i g n					9 Unrealized Valuation Increase / (Decrease)	10 Current Year's (Amortization) / Accretion	11 Current Year's Other -Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due And Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year			
60934N-10-4 316175-10-8	FEDERATED FUNDS FIDELITY INSTITL MONEY MARKET GOV			12/31/2014 12/31/2014	FEDERATED INVESTO FIDELITY INVESTMEN		160,238 482,167					160,238 482,167							MTHL MTHL	13 49		
8899999	Exempt Money Market Mutual Funds						642,405					X X X	642,405			X X X	X X X	X X X			62	
CM1NGR-XX-4 72702*-12-6 990110-70-2 CM1SVP-XX-0	BOFA GOV RESERVES ADV FD PLAN INVESTMENT FUND GOVT REPO RBS CITIZENS N.A. MONEY MARKET SSGA PRIME MONEY MARKET FUND 236			12/31/2014 12/01/2014 12/31/2014 12/31/2014	STATE STREET MUTUAL ADVANTAGE CITIZENS BANK STATE STREET		1,109,926 207,347 13,937 7,642,871					1,109,926 207,347 13,937 7,642,871							MTHL MTHL MTHL MTHL	534 22 1 376		
8999999	Class One Money Market Mutual Funds						8,974,081					X X X	8,974,081			X X X	X X X	X X X			933	
9199999	TOTALS						9,616,486					X X X	9,616,486			X X X	X X X	X X X			995	

E17

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
NONE																							
1449999 Totals						XXX	XXX	XXX	XXX					XXX								XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25											
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination - Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)											
NONE																																			
1449999 Total																																			

E19

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point					
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item										
									NONE																	
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX								XXX	XXX					

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
NONE																			
1449999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/ Adjusted Carrying Value >0	6 Contracts With Book/ Adjusted Carrying Value <0	7 Exposure net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
NONE											
0999999 Totals											

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			NONE						
0199999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E23

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
0299999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999 Totals						XXX

General Interrogatories:

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Desig- nation/ Market Indicator	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Date
NONE						
9999999 Totals						XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0

2. Average balance for the year

Fair Value \$ 0

Book/Adjusted Carrying Value \$ 0

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
OPEN DEPOSITORIES						
CITIZENS BANK - OPERATING	PROVIDENCE, RI	0.630	121,875		34,230,626	
CITIZENS BANK - FEP	PROVIDENCE, RI				(476,524)	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI				(16,030,446)	
CITIZENS BANK - VALUEPAY	PROVIDENCE, RI				(16,801,342)	
CITIZENS BANK - ADMIN OPERATING	PROVIDENCE, RI				(1,158,961)	
CITIZENS BANK - FPD	PROVIDENCE, RI				(3,236,036)	
CITIZENS BANK - LRSP	PROVIDENCE, RI				(1,204,370)	
BANK RHODE ISLAND CD	PROVIDENCE, RI	1.000			51,276	
JP MORGAN CHASE BANK	NEW YORK, NY				2,018,417	
STATE STREET BANK	BOSTON, MA				13,729	
0199998 Deposits in (5) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	121,875		(2,593,631)	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	121,875		(2,593,631)	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	2,515	X X X
0599999 Total Cash	X X X	X X X	121,875		(2,591,116)	X X X

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

1. January	6,923,736	4. April	(14,537,723)	7. July	(19,672,088)	10. October	2,538,748
2. February	11,894,945	5. May	16,722,347	8. August	11,410,417	11. November	(10,523,647)
3. March	3,553,499	6. June	11,913,742	9. September	12,676,545	12. December	(2,593,631)

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits		
			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						
37. Oklahoma	OK						
38. Oregon	OR						
39. Pennsylvania	PA						
40. Rhode Island	RI	B	Pledged for Out of Area and Line of Credit	35,974,260	35,495,023	77,918,052	77,941,195
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. US Virgin Islands	VI						
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien and Other	OT	X X X	X X X				
59. Total		X X X	X X X	35,974,260	35,495,023	77,918,052	77,941,195

DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page		X X X	X X X			
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)		X X X	X X X			

OVERFLOW PAGE FOR WRITE-INS

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