



# ANNUAL STATEMENT

For the Year Ended December 31, 2014  
of the Condition and Affairs of the

## FACTORY MUTUAL INSURANCE COMPANY

NAIC Group Code.....0065, 0065 (Current Period) (Prior Period)	NAIC Company Code..... 21482	Employer's ID Number..... 05-0316605
Organized under the Laws of Rhode Island Incorporated/Organized..... October 31, 1835	State of Domicile or Port of Entry Rhode Island Commenced Business..... October 31, 1835	Country of Domicile US
Statutory Home Office	270 Central Avenue..... Johnston ..... RI ..... US ..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	270 Central Avenue..... Johnston ..... RI ..... US..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	P.O. Box 7500..... Johnston ..... RI ..... US ..... 02919-0750 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	270 Central Avenue..... Johnston ..... RI ..... US ..... 02919-4949 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	401-275-3000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.fmglobal.com	
Statutory Statement Contact	Jeffrey Black <i>(Name)</i> jeffrey.black@fmglobal.com <i>(E-Mail Address)</i>	401-415-1559 <i>(Area Code) (Telephone Number) (Extension)</i> 401-946-8306 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Thomas Alan Lawson #	President	2. Jonathan Irving Mishara	Senior Vice President & Secretary
3. Joy Kristen Cave #	Vice President & Treasurer		

### OTHER

Jeffrey Alfred Burchill	Senior Vice President	Jonathan William Hall	Chief Operating Officer
Paul Edward LaFleche	Senior Vice President	Jeanne Ruth Lieb	Senior Vice President
Jonathan Irving Mishara	Senior Vice President	Enzo Rebula	Senior Vice President

### DIRECTORS OR TRUSTEES

Frank Thomas Connor	Colin Richard Day #	Walter Joseph Galvin	Thomas Alan Lawson #
John Anderson Luke Jr	Jonathan Douglas Mariner	Gracia Catherine Martore	Christine Mary McCarthy
John Ross Paloian	Stuart Blain Parker #	David Pulman	Edward Joseph Rapp
Shivan Sivaswamy Subramaniam	James Conrad Thyen	Alfred Joseph Verrecchia	

State of Rhode Island  
County of Providence

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) Thomas Alan Lawson	_____ (Signature) Jonathan Irving Mishara	_____ (Signature) Theresa Ann Molloy
_____ 1. (Printed Name) President	_____ 2. (Printed Name) Senior Vice President & Secretary	_____ 3. (Printed Name) Vice President & Controller
_____ (Title)	_____ (Title)	_____ (Title)

Subscribed and sworn to before me  
This 25th day of February 2015

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

1. State the amendment number	_____
2. Date filed	_____
3. Number of pages attached	_____

\_\_\_\_\_  
John A. Soares III Notary Public  
Expires July 5, 2017

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	111,884,984	0.8	111,884,984		111,884,984	0.8
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	421,073,358	3.0	421,073,358		421,073,358	3.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	183,525,386	1.3	183,525,386		183,525,386	1.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	161,236,090	1.1	161,236,090		161,236,090	1.1
1.43 Revenue and assessment obligations.....	1,123,290,675	7.9	1,123,290,675		1,123,290,675	7.9
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	69,004,583	0.5	69,004,583		69,004,583	0.5
1.512 Issued or guaranteed by FNMA and FHLMC.....	489,787,844	3.5	489,787,844		489,787,844	3.5
1.513 All other.....	94,849,139	0.7	94,849,139		94,849,139	0.7
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....		0.0			0	0.0
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	654,935,886	4.6	654,935,886		654,935,886	4.6
2.2 Unaffiliated non-U.S. securities (including Canada).....	235,478,019	1.7	235,478,019		235,478,019	1.7
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	787,970,587	5.6	787,970,587		787,970,587	5.6
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	4,751,772,106	33.6	4,751,772,106		4,751,772,106	33.6
3.4 Other equity securities:						
3.41 Affiliated.....	2,597,913,531	18.4	2,597,913,531		2,597,913,531	18.4
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	30,922	0.0	30,922		30,922	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	7,372,407	0.1	7,372,407		7,372,407	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral).....	27,804,705	0.2	27,804,705	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	670,983,809	4.7	670,983,809	27,804,705	698,788,514	4.9
11. Other invested assets.....	1,755,181,848	12.4	1,755,181,848		1,755,181,848	12.4
12. Total invested assets.....	14,144,095,879	100.0	14,144,095,879	27,804,705	14,144,095,879	100.0

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		31,240
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).....		0
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
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.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	318	
8.2	Totals, Part 3, Column 9.....		318
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		30,922
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		30,922

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		0

NONE

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		1,523,641,715
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	27,841,771	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	234,775,550	262,617,321
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	54,088,682	
5.2	Totals, Part 3, Column 9.....	(6,504,383)	47,584,299
6.	Total gain (loss) on disposals, Part 3, Column 19.....		35,911,055
7.	Deduct amounts received on disposals, Part 3, Column 16.....		114,175,002
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.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	397,540	
10.2	Totals, Part 3, Column 11.....		397,540
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		1,755,181,848
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		1,755,181,848

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		10,866,117,865
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		2,734,710,149
3.	Accrual of discount.....		1,658,662
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(7,892,633)	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	586,194,817	
4.4	Part 4, Column 11.....	(136,121,325)	442,180,859
5.	Total gain (loss) on disposals, Part 4, Column 19.....		183,187,819
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		2,506,608,881
7.	Deduct amortization of premium.....		29,028,833
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.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	1,313,989	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	8,103,865	
9.4	Part 4, Column 13.....	77,598	9,495,452
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		11,682,722,188
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		11,682,722,188

**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
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States.....	180,889,567	185,834,022	180,785,666	178,241,046
	2. Canada.....	421,073,358	435,296,862	421,931,565	406,580,000
	3. Other Countries.....				
	4. Totals.....	601,962,925	621,130,884	602,717,231	584,821,046
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	183,525,386	193,852,766	190,726,226	166,895,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	161,236,090	168,228,308	168,340,466	147,560,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,613,078,519	1,676,883,214	1,653,369,461	1,499,524,488
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	749,785,023	779,538,589	760,837,383	757,340,723
	9. Canada.....	218,965,032	230,025,127	220,343,273	215,231,102
	10. Other Countries.....	16,512,989	16,646,711	16,602,715	16,600,000
	11. Totals.....	985,263,044	1,026,210,427	997,783,371	989,171,825
Parent, Subsidiaries and Affiliates	12. Totals.....				
	<b>13. Total Bonds.....</b>	<b>3,545,065,964</b>	<b>3,686,305,599</b>	<b>3,612,936,755</b>	<b>3,387,972,359</b>
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	14. United States.....				
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	0	0	0	0
Parent, Subsidiaries and Affiliates	18. Totals.....				
	<b>19. Total Preferred Stocks.....</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (Unaffiliated)	20. United States.....	5,415,838,170	5,415,838,169	2,670,203,083	
	21. Canada.....	93,099,700	93,099,700	65,291,197	
	22. Other Countries.....	30,804,823	30,804,823	20,956,494	
	23. Totals.....	5,539,742,693	5,539,742,692	2,756,450,774	
Parent, Subsidiaries and Affiliates	24. Totals.....	2,597,913,531	2,597,913,530	1,124,549,906	
	<b>25. Total Common Stocks.....</b>	<b>8,137,656,224</b>	<b>8,137,656,222</b>	<b>3,881,000,680</b>	
	<b>26. Total Stocks.....</b>	<b>8,137,656,224</b>	<b>8,137,656,222</b>	<b>3,881,000,680</b>	
	<b>27. Total Bonds and Stocks.....</b>	<b>11,682,722,188</b>	<b>11,823,961,821</b>	<b>7,493,937,435</b>	

## SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>1. U.S. Governments</b>											
1.1 NAIC 1.....		33,076,310	79,021,032	1,574,208	67,218,015	180,889,565	4.7	157,635,167	4.2	180,889,565	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	0	33,076,310	79,021,032	1,574,208	67,218,015	180,889,565	4.7	157,635,167	4.2	180,889,565	0
<b>2. All Other Governments</b>											
2.1 NAIC 1.....	9,523,819	221,630,710	52,228,619	42,826,604	104,387,425	430,597,177	11.1	400,219,438	10.6	425,917,558	4,679,620
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	9,523,819	221,630,710	52,228,619	42,826,604	104,387,425	430,597,177	11.1	400,219,438	10.6	425,917,558	4,679,620
<b>3. U.S. States, Territories and Possessions, etc., Guaranteed</b>											
3.1 NAIC 1.....		63,343,060	114,612,246	5,570,081		183,525,387	4.7	218,254,892	5.8	183,525,386	
3.2 NAIC 2.....						0	0.0		0.0		
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	0	63,343,060	114,612,246	5,570,081	0	183,525,387	4.7	218,254,892	5.8	183,525,386	0
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1 NAIC 1.....	9,859,286	63,786,837	80,206,251	7,383,719		161,236,093	4.2	185,090,721	4.9	161,236,092	
4.2 NAIC 2.....						0	0.0		0.0		
4.3 NAIC 3.....						0	0.0		0.0		
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	9,859,286	63,786,837	80,206,251	7,383,719	0	161,236,093	4.2	185,090,721	4.9	161,236,092	0
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1 NAIC 1.....	24,880,073	427,348,159	422,855,377	260,715,303	406,697,543	1,542,496,455	39.8	1,509,575,887	40.2	1,542,496,455	
5.2 NAIC 2.....		12,176,476	54,046,011	3,844,296	1,925,550	71,992,333	1.9	82,207,970	2.2	71,992,332	
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....		2,938,960	350,000			3,288,960	0.1	10,149,600	0.3	3,288,960	
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	24,880,073	442,463,595	477,251,388	264,559,599	408,623,093	1,617,777,748	41.7	1,601,933,457	42.6	1,617,777,747	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>6. Industrial and Miscellaneous (unaffiliated)</b>											
6.1 NAIC 1.....	340,420,259	204,824,983	183,720,853	7,351,240	68,112,560	804,429,895	20.7	712,386,753	18.9	765,709,657	38,720,242
6.2 NAIC 2.....	16,123,514	84,746,761	92,915,574	1,495,800	6,939,870	202,221,519	5.2	208,369,901	5.5	186,023,783	16,197,735
6.3 NAIC 3.....	100,161	27,293,585	70,808,732	3,597,832	5,790,046	107,590,356	2.8	88,720,996	2.4	76,780,017	30,810,339
6.4 NAIC 4.....	5,688	27,712,719	96,853,455	2,305,058	1,011,444	127,888,364	3.3	108,389,563	2.9	72,139,612	55,748,752
6.5 NAIC 5.....		15,476,928	47,073,455			62,550,383	1.6	77,852,978	2.1	33,049,022	29,501,362
6.6 NAIC 6.....		39,908				39,908	0.0	663,995	0.0	39,908	
6.7 Totals.....	356,649,622	360,094,884	491,372,069	14,749,930	81,853,920	1,304,720,425	33.6	1,196,384,186	31.8	1,133,741,999	170,978,430
<b>7. Hybrid Securities</b>											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0		0.0		
7.3 NAIC 3.....						0	0.0		0.0		
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
<b>8. Parent, Subsidiaries and Affiliates</b>											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
<b>9. Total Bonds Current Year</b>											
9.1 NAIC 1.....	(d).....384,683,437	.....1,014,010,059	.....932,644,378	.....325,421,155	.....646,415,543	.....3,303,174,572	.....85.2	.....XXX	.....XXX	.....3,259,774,713	.....43,399,862
9.2 NAIC 2.....	(d).....16,123,514	.....96,923,237	.....146,961,585	.....5,340,096	.....8,865,420	.....274,213,852	.....7.1	.....XXX	.....XXX	.....258,016,115	.....16,197,735
9.3 NAIC 3.....	(d).....100,161	.....27,293,585	.....70,808,732	.....3,597,832	.....5,790,046	.....107,590,356	.....2.8	.....XXX	.....XXX	.....76,780,017	.....30,810,339
9.4 NAIC 4.....	(d).....5,688	.....30,651,679	.....97,203,455	.....2,305,058	.....1,011,444	.....131,177,324	.....3.4	.....XXX	.....XXX	.....75,428,572	.....55,748,752
9.5 NAIC 5.....	(d).....0	.....15,476,928	.....47,073,455	.....0	.....0	(c).....62,550,383	.....1.6	.....XXX	.....XXX	.....33,049,022	.....29,501,362
9.6 NAIC 6.....	(d).....0	.....39,908	.....0	.....0	.....0	(c).....39,908	.....0.0	.....XXX	.....XXX	.....39,908	.....0
9.7 Totals.....	.....400,912,800	.....1,184,395,396	.....1,294,691,605	.....336,664,141	.....662,082,453	(b).....3,878,746,395	.....100.0	.....XXX	.....XXX	.....3,703,088,347	.....175,658,050
9.8 Line 9.7 as a % of Col. 6.....	.....10.3	.....30.5	.....33.4	.....8.7	.....17.1	.....100.0	.....XXX	.....XXX	.....XXX	.....95.5	.....4.5
<b>10. Total Bonds Prior Year</b>											
10.1 NAIC 1.....	.....237,372,005	.....969,443,093	.....993,823,538	.....305,592,413	.....676,931,809	.....XXX	.....XXX	.....3,183,162,858	.....84.7	.....3,132,513,234	.....50,649,624
10.2 NAIC 2.....	.....3,746,105	.....138,246,205	.....128,373,917	.....13,477,048	.....6,734,595	.....XXX	.....XXX	.....290,577,870	.....7.7	.....269,369,952	.....21,207,918
10.3 NAIC 3.....	.....325,853	.....21,227,744	.....59,771,599	.....1,608,211	.....5,787,589	.....XXX	.....XXX	.....88,720,996	.....2.4	.....63,727,571	.....24,993,425
10.4 NAIC 4.....	.....675,542	.....18,294,879	.....85,357,821	.....12,192,068	.....2,018,853	.....XXX	.....XXX	.....118,539,163	.....3.2	.....72,305,088	.....46,234,075
10.5 NAIC 5.....	.....148,718	.....16,424,063	.....61,022,983	.....257,214	.....0	.....XXX	.....XXX	(c).....77,852,978	.....2.1	.....37,836,463	.....40,016,515
10.6 NAIC 6.....	.....147,571	.....516,424	.....0	.....0	.....0	.....XXX	.....XXX	(c).....663,995	.....0.0	.....663,995	.....0
10.7 Totals.....	.....242,415,794	.....1,164,152,408	.....1,328,349,858	.....333,126,954	.....691,472,846	.....XXX	.....XXX	(b).....3,759,517,860	.....100.0	.....3,576,416,303	.....183,101,557
10.8 Line 10.7 as a % of Col. 8.....	.....6.4	.....31.0	.....35.3	.....8.9	.....18.4	.....XXX	.....XXX	.....100.0	.....XXX	.....95.1	.....4.9
<b>11. Total Publicly Traded Bonds</b>											
11.1 NAIC 1.....	.....384,183,436	.....979,384,777	.....929,649,422	.....320,741,534	.....645,815,543	.....3,259,774,712	.....84.0	.....3,132,513,234	.....83.3	.....3,259,774,712	.....XXX
11.2 NAIC 2.....	.....14,719,961	.....91,536,973	.....138,852,158	.....4,340,854	.....8,566,170	.....258,016,116	.....6.7	.....269,369,952	.....7.2	.....258,016,116	.....XXX
11.3 NAIC 3.....	.....100,161	.....22,531,940	.....47,814,538	.....2,855,332	.....3,478,046	.....76,780,017	.....2.0	.....63,727,571	.....1.7	.....76,780,017	.....XXX
11.4 NAIC 4.....	.....5,688	.....19,048,933	.....53,507,449	.....1,855,058	.....1,011,444	.....75,428,572	.....1.9	.....72,305,088	.....1.9	.....75,428,572	.....XXX
11.5 NAIC 5.....	.....0	.....10,690,817	.....22,358,204	.....0	.....0	.....33,049,021	.....0.9	.....37,836,463	.....1.0	.....33,049,021	.....XXX
11.6 NAIC 6.....	.....0	.....39,908	.....0	.....0	.....0	.....39,908	.....0.0	.....663,995	.....0.0	.....39,908	.....XXX
11.7 Totals.....	.....399,009,246	.....1,123,233,348	.....1,192,181,771	.....329,792,778	.....658,871,203	.....3,703,088,346	.....95.5	.....3,576,416,303	.....95.1	.....3,703,088,346	.....XXX
11.8 Line 11.7 as a % of Col. 6.....	.....10.8	.....30.3	.....32.2	.....8.9	.....17.8	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	.....10.3	.....29.0	.....30.7	.....8.5	.....17.0	.....95.5	.....XXX	.....XXX	.....XXX	.....95.5	.....XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 NAIC 1.....	.....500,000	.....34,625,282	.....2,994,961	.....4,679,620	.....600,000	.....43,399,863	.....1.1	.....50,649,624	.....1.3	.....XXX	.....43,399,863
12.2 NAIC 2.....	.....1,403,553	.....5,386,263	.....8,109,427	.....999,242	.....299,250	.....16,197,735	.....0.4	.....21,207,918	.....0.6	.....XXX	.....16,197,735
12.3 NAIC 3.....	.....0	.....4,761,645	.....22,994,194	.....742,500	.....2,312,000	.....30,810,339	.....0.8	.....24,993,425	.....0.7	.....XXX	.....30,810,339
12.4 NAIC 4.....	.....0	.....11,602,745	.....43,696,006	.....450,000	.....0	.....55,748,751	.....1.4	.....46,234,075	.....1.2	.....XXX	.....55,748,751
12.5 NAIC 5.....	.....0	.....4,786,111	.....24,715,251	.....0	.....0	.....29,501,362	.....0.8	.....40,016,515	.....1.1	.....XXX	.....29,501,362
12.6 NAIC 6.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
12.7 Totals.....	.....1,903,553	.....61,162,046	.....102,509,839	.....6,871,362	.....3,211,250	.....175,658,050	.....4.5	.....183,101,557	.....4.9	.....XXX	.....175,658,050
12.8 Line 12.7 as a % of Col. 6.....	.....1.1	.....34.8	.....58.4	.....3.9	.....1.8	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	.....0.0	.....1.6	.....2.6	.....0.2	.....0.1	.....4.5	.....XXX	.....XXX	.....XXX	.....XXX	.....4.5

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- (a) Includes \$.....175,658,050 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....798,000 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....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 \$.....333,674,744; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....5,688; NAIC 5 \$.....0; NAIC 6 \$.....0.



**SCHEDULE D - PART 1A - SECTION 2**

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	<b>U.S. Governments</b>											
1.1	Issuer Obligations.....		33,076,310	78,808,672			111,884,982	2.9	102,371,146	2.7	111,884,982	
1.2	Residential Mortgage-Backed Securities.....			212,360	1,574,208	67,218,015	69,004,583	1.8	55,264,021	1.5	69,004,583	
1.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	0	33,076,310	79,021,032	1,574,208	67,218,015	180,889,565	4.7	157,635,167	4.2	180,889,565	0
2.	<b>All Other Governments</b>											
2.1	Issuer Obligations.....	9,523,819	221,630,710	52,228,619	42,826,604	104,387,425	430,597,177	11.1	400,219,438	10.6	425,917,558	4,679,620
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	9,523,819	221,630,710	52,228,619	42,826,604	104,387,425	430,597,177	11.1	400,219,438	10.6	425,917,558	4,679,620
3.	<b>U.S. States, Territories and Possessions, Guaranteed</b>											
3.1	Issuer Obligations.....		63,343,060	114,612,246	5,570,081		183,525,387	4.7	218,254,892	5.8	183,525,386	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	63,343,060	114,612,246	5,570,081	0	183,525,387	4.7	218,254,892	5.8	183,525,386	0
4.	<b>U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>											
4.1	Issuer Obligations.....	9,859,286	63,786,837	80,206,251	7,383,719		161,236,093	4.2	185,090,721	4.9	161,236,092	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	9,859,286	63,786,837	80,206,251	7,383,719	0	161,236,093	4.2	185,090,721	4.9	161,236,092	0
5.	<b>U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>											
5.1	Issuer Obligations.....	24,853,857	436,631,169	465,964,734	162,505,452	38,034,692	1,127,989,904	29.1	1,053,910,137	28.0	1,127,989,904	
5.2	Residential Mortgage-Backed Securities.....	26,216	5,832,426	11,286,654	102,054,146	370,588,401	489,787,843	12.6	548,023,320	14.6	489,787,843	
5.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
5.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
5.5	Totals.....	24,880,073	442,463,595	477,251,388	264,559,598	408,623,093	1,617,777,747	41.7	1,601,933,457	42.6	1,617,777,747	0
6.	<b>Industrial and Miscellaneous (unaffiliated)</b>											
6.1	Issuer Obligations.....	345,650,175	346,540,986	469,640,469	11,350,665	36,688,989	1,209,871,284	31.2	1,086,857,724	28.9	1,046,625,811	163,245,473
6.2	Residential Mortgage-Backed Securities.....						0	0.0	4,795,912	0.1		
6.3	Commercial Mortgage-Backed Securities.....			9,565,934		43,923,951	53,489,885	1.4	64,437,119	1.7	53,489,884	
6.4	Other Loan-Backed and Structured Securities.....	10,999,446	13,553,897	12,165,667	3,399,266	1,240,980	41,359,256	1.1	40,293,431	1.1	33,626,299	7,732,957
6.5	Totals.....	356,649,621	360,094,883	491,372,070	14,749,931	81,853,920	1,304,720,425	33.6	1,196,384,186	31.8	1,133,741,994	170,978,430
7.	<b>Hybrid Securities</b>											
7.1	Issuer Obligations.....						0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	<b>Parent, Subsidiaries and Affiliates</b>											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
<b>9. Total Bonds Current Year</b>											
9.1 Issuer Obligations.....	389,887,137	1,165,009,072	1,261,460,991	229,636,521	179,111,106	3,225,104,827	83.1	XXX	XXX	3,057,179,733	167,925,093
9.2 Residential Mortgage-Backed Securities.....	26,216	5,832,426	11,499,014	103,628,354	437,806,416	558,792,426	14.4	XXX	XXX	558,792,426	0
9.3 Commercial Mortgage-Backed Securities.....	0	0	9,565,934	0	43,923,951	53,489,885	1.4	XXX	XXX	53,489,884	0
9.4 Other Loan-Backed and Structured Securities.....	10,999,446	13,553,897	12,165,667	3,399,266	1,240,980	41,359,256	1.1	XXX	XXX	33,626,299	7,732,957
9.5 Totals.....	400,912,799	1,184,395,395	1,294,691,606	336,664,141	662,082,453	3,878,746,394	100.0	XXX	XXX	3,703,088,342	175,658,050
9.6 Line 9.5 as a % of Col. 6.....	10.3	30.5	33.4	8.7	17.1	100.0	XXX	XXX	XXX	95.5	4.5
<b>10. Total Bonds Prior Year</b>											
10.1 Issuer Obligations.....	242,355,013	1,131,447,905	1,288,624,508	233,505,677	150,770,955	XXX	XXX	3,046,704,058	81.0	2,863,602,501	183,101,556
10.2 Residential Mortgage-Backed Securities.....	60,780	5,773,537	21,913,756	96,583,875	483,751,305	XXX	XXX	608,083,253	16.2	608,083,253	0
10.3 Commercial Mortgage-Backed Securities.....	0	0	9,576,389	0	54,860,730	XXX	XXX	64,437,119	1.7	64,437,119	0
10.4 Other Loan-Backed and Structured Securities.....	0	26,930,970	8,235,209	3,037,397	2,089,855	XXX	XXX	40,293,431	1.1	40,293,432	0
10.5 Totals.....	242,415,793	1,164,152,412	1,328,349,862	333,126,949	691,472,845	XXX	XXX	3,759,517,861	100.0	3,576,416,305	183,101,556
10.6 Line 10.5 as a % of Col. 8.....	6.4	31.0	35.3	8.9	18.4	XXX	XXX	100.0	XXX	95.1	4.9
<b>11. Total Publicly Traded Bonds</b>											
11.1 Issuer Obligations.....	387,983,583	1,111,579,983	1,158,951,153	222,765,158	175,899,856	3,057,179,733	78.8	2,863,602,501	76.2	3,057,179,733	XXX
11.2 Residential Mortgage-Backed Securities.....	26,216	5,832,426	11,499,013	103,628,355	437,806,416	558,792,426	14.4	608,083,253	16.2	558,792,426	XXX
11.3 Commercial Mortgage-Backed Securities.....	0	0	9,565,933	0	43,923,951	53,489,884	1.4	64,437,119	1.7	53,489,884	XXX
11.4 Other Loan-Backed and Structured Securities.....	10,999,446	5,820,940	12,165,667	3,399,266	1,240,980	33,626,299	0.9	40,293,432	1.1	33,626,299	XXX
11.5 Totals.....	399,009,245	1,123,233,349	1,192,181,766	329,792,779	658,871,203	3,703,088,342	95.5	3,576,416,305	95.1	3,703,088,342	XXX
11.6 Line 11.5 as a % of Col. 6.....	10.8	30.3	32.2	8.9	17.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	10.3	29.0	30.7	8.5	17.0	95.5	XXX	XXX	XXX	95.5	XXX
<b>12. Total Privately Placed Bonds</b>											
12.1 Issuer Obligations.....	1,903,553	53,429,088	102,509,839	6,871,362	3,211,250	167,925,092	4.3	183,101,556	4.9	XXX	167,925,092
12.2 Residential Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities.....	0	7,732,957	0	0	0	7,732,957	0.2	0	0.0	XXX	7,732,957
12.5 Totals.....	1,903,553	61,162,045	102,509,839	6,871,362	3,211,250	175,658,049	4.5	183,101,556	4.9	XXX	175,658,049
12.6 Line 12.5 as a % of Col. 6.....	1.1	34.8	58.4	3.9	1.8	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.0	1.6	2.6	0.2	0.1	4.5	XXX	XXX	XXX	XXX	4.5

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## 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.....	216,658,492	216,658,492			
2. Cost of short-term investments acquired.....	820,013,962	820,013,962			
3. Accrual of discount.....	2,870	2,870			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	3,019	3,019			
6. Deduct consideration received on disposals.....	711,310,636	711,310,636			
7. Deduct amortization of premium.....	83,944	83,944			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	325,283,763	325,283,763	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	325,283,763	325,283,763	0	0	0

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

**Sch. DB-Pt. A-Verification**  
**NONE**

**Sch. DB-Pt. B-Verification**  
**NONE**

**Sch. DB-Pt. C-Sn. 1**  
**NONE**

**Sch. DB-Pt. C-Sn. 2**  
**NONE**

**Sch. DB-Verification**  
**NONE**

**SCHEDULE E - VERIFICATION BETWEEN YEARS**

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	115,933,537	115,933,537	
2. Cost of cash equivalents acquired.....	13,218,988,321	13,218,988,321	
3. Accrual of discount.....	73,895	73,895	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	(56,868)	(56,868)	
6. Deduct consideration received on disposals.....	13,093,633,839	13,093,633,839	
7. Deduct amortization of premium.....	37,795	37,795	
8. Total foreign exchange change in book/adjusted carrying value.....	0		
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	241,267,251	241,267,251	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	241,267,251	241,267,251	0

(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 on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year 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.		
<b>Properties Occupied by the Reporting Entity - Administrative</b>																
341 - 343 Central Ave - Houses.....		Johnston.....	RI.....	07/01/1977	N/A.....	35,184		30,922	30,922	318			(318)		11,400	11,400
0299999. Properties Occupied by the Reporting Entity - Administrative.....						35,184	0	30,922	30,922	318	0	0	(318)	0	11,400	11,400
0399999. Total - Properties Occupied by the Reporting Entity.....						35,184	0	30,922	30,922	318	0	0	(318)	0	11,400	11,400
0699999. Totals.....						35,184	0	30,922	30,922	318	0	0	(318)	0	11,400	11,400

**Sch. A-Pt. 2**  
**NONE**

**Sch. A-Pt. 3**  
**NONE**

**Sch. B-Pt. 1**  
**NONE**

**Sch. B-Pt. 2**  
**NONE**

**Sch. B-Pt. 3**  
**NONE**

# SCHEDULE BA - PART 1

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

1	2	3	4		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			Location	5								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																				
34410@	10 1		FMRE HOLDINGS LLC		WALTHAM	MA	INVESTMENT IN AFFILIATE		01/31/2010		969,244,794	943,670,260	943,670,260	5,287,803						
1899999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									969,244,794	943,670,260	943,670,260	5,287,803		0	0	0	0	0	XXX	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
100008	10 1		TH LEE PUTNAM INTERNET PARTNERSHIP		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		01/06/2000	1	19,319,796	5,856,884	5,856,884	(2,269,038)					23,697	
380886	G4 7		GOLDMAN SACHS HEDGE FUND		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		12/01/2009	1	33,000,000	40,499,744	40,499,744	1,936,052						
38098G	90 9		GOLDMAN SACHS PRINCETON FUND LLC		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		12/01/2009	1	57,000,000	67,696,361	67,696,361	1,009,715						
38095G	90 2		GOLDMAN SACHS GLOBAL OPPORTUNITY FUND		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		05/30/2013	1	50,000,000	49,826,527	49,826,527	(966,673)						
617447	55 2		MORGAN STANLEY INST OF HEDGE FUNDS		W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT		06/28/2004	1	160,493,693	207,786,676	207,786,676	11,098,459						
617447	53 7		MORGAN STANLEY IFHF SPV LP		W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT		09/01/2011	1	4,248,858	6,664,254	6,664,254	1,675,155						
630215	4P 3		MORGAN STANLEY AIP GLOBAL MACRO FUND LP		W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT		02/01/2011	1	50,000,000	60,171,415	60,171,415	3,435,907						
617449	G2 3		MORGAN STANLEY PRIVATE MARKET FUND IV LP		W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT		01/18/2008	1	25,395,473	47,495,366	47,495,366	10,700,327						
630254	0L 5		MORGAN STANLEY PRIVATE MARKET FUND V LP		W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT		10/21/2010	1	20,950,154	30,595,669	30,595,669	6,266,160						
630548	FP 3		MORGAN STANLEY PRIVATE MARKET FUND VI LP		W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT		01/16/2014	1	12,141,771	12,177,297	12,177,297	35,526						
654315	GE 7		MORGAN STANLEY AIP STRATEGIC FUND I LP		W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT		01/17/2014	1	15,700,000	16,710,356	16,710,356	1,010,356					21,090	
G2690#	10 0		ESG PARTNERS (BERMUDA) LP - ESREF		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		11/14/1997	1	4,393,500	24	24							
G3927R	90 9		CSFB GLOBAL INVESTMENT FUND		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		11/08/2005	1	57,773,391	53,302,853	53,302,853	(3,074,978)					572,173	
380990	22 6		GOLDMAN SACHS PRIVATE EQUITY IX		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		08/28/2007	1	56,901,617	73,913,965	73,913,965	6,686,516					1,477,663	
380990	23 4		GOLDMAN SACHS PRIVATE EQUITY XI		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		08/19/2011	1	35,251,147	38,674,785	38,674,785	5,727,361					628,751	
380990	85 3		GSPE VINTAGE FUND VI		NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT		11/28/2012	1	29,803,788	35,274,907	35,274,907	5,197,429					476,611	
007999	02 2		MSPE-ADVENT LATIN AMERICAN PE FD IV		NEW YORK	NY	MORGAN STANLEY		07/30/2007	1	17,876	804,601	804,601	530,432						
032996	11 8		MSPE-ANACAP DERBY CO-INVESTMENT LP		LONDON	GB	MORGAN STANLEY		08/05/2009	1	2,331,140	5,128,432	5,128,432	1,546,833						
048996	12 8		MSPE-ATLANTIC STREET CAPITAL		STAMFORD	CT	MORGAN STANLEY		03/26/2008	1	171,058	39,936	39,936	(110,438)						
091994	43 4		MSPE-BLACKSTONE CAPITAL PARTNERS V		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	1,600,000	864,513	864,513	263,637						
092999	01 0		MSPE-BRAZOS EQUITY FUND II LP		DALLAS	TX	MORGAN STANLEY		12/06/2005	1	1,386,121	1,403,133	1,403,133	60,659						
118995	26 5		MSPE-BUCK HOLDINGS CO-INVESTORS LP		NEW YORK	NY	MORGAN STANLEY		07/03/2007	1				(94,024)						
141994	65 7		MSPE-CARDINAL VENTURE PARTNERS II		NEW YORK	NY	MORGAN STANLEY		01/12/2009	1	1,653,691	825,465	825,465	(34,017)						
G19558	26 5		MSPE-CATALYST FUND LP II		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	1,427,101	3,220,608	3,220,608	820,862						
125990	05 1		MSPE-CDR USF CO-INVESTOR, LP		CAYMAN ISLANDS	GB	MORGAN STANLEY		06/25/2007	1	500,000	718,782	718,782	69,421						
156990	08 7		MSPE-CERBERUS CG INVESTOR I LLC		NEW YORK	NY	MORGAN STANLEY		07/23/2007	1	352,483	76,867	76,867	(18,353)						
197998	78 4		MSPE-COLUMBIA CAPITAL PARTNERS III		ALEXANDRIA	VA	MORGAN STANLEY		10/31/2006	1	102,080	227,622	227,622	60,815						
197990	A0 4		MSPE-COLUMBIA CAPITAL PARTNERS IV		ALEXANDRIA	VA	MORGAN STANLEY		02/22/2006	1	1,172,551	2,587,611	2,587,611	439,238						
200995	21 5		MSPE-COMMANDER LTD CO		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	236,189	3,417,953	3,417,953	(478,733)						
223995	43 2		MSPE-COWEN INVESTMENT HOLDINGS		NEW YORK	NY	MORGAN STANLEY		07/31/2006	1	44,462	44,328	44,328	(9,792)						
225996	32 1		MSPE-CREO CAPITAL PARTNERS II, LP		PACIFIC PALISADES	CA	MORGAN STANLEY		07/09/2007	1				(362,875)						
279992	14 3		MSPE-EDEN II, LP		NEW YORK	NY	MORGAN STANLEY		09/25/2007	1	1,134,056	1,416,035	1,416,035	270,218						
27999E	00 6		MSPE-EDGESTONE CAPITAL FUND III		TORONTO	ON	MORGAN STANLEY		04/12/2006	1	1,058,580	788,936	788,936	27,621						
291998	54 0		MSPE-EMERGENCE CAPITAL PARTNERS II		NEW YORK	NY	MORGAN STANLEY		11/21/2007	1		3,031,212	3,031,212	3,485,865						
349990	01 0		MSPE-FORTRESS INVESTMENT FUND IV		NEW YORK	NY	MORGAN STANLEY		07/10/2006	1	1,739,190	1,986,958	1,986,958	(326,466)						
350994	76 0		MSPE-FOUNDRY VENTURE CAPITAL		NEW YORK	NY	MORGAN STANLEY		11/13/2007	1	128,951	1,295,194	1,295,194	529,471						
G30993	21 9		MSPE-FP WRCA COINVESTMENT FUND III		CAYMAN ISLANDS	GB	MORGAN STANLEY		02/02/2007	1	1,288,489	4,120,328	4,120,328	630,457						
373998	97 0		MSPE-GERMAN EQUITY PARTNERS III LP		NEW YORK	NY	MORGAN STANLEY		10/31/2006	1	265,651	305,191	305,191	112,655						
401996	53 3		MSPE-GUGGENHEIM AVIATION INV FUND II		NEW YORK	NY	MORGAN STANLEY		10/28/2006	1		971,785	971,785	301,356						

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## SCHEDULE BA - PART 1

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

1	2	3	4		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			Location									13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
429994	52 8		MIAMI	FL	MORGAN STANLEY		02/23/2007	1	20,800	559,621	559,621	538,821								
999183	18 9		NEW YORK	NY	MORGAN STANLEY		02/23/2007	1	1,124,728	1,735,766	1,735,766	15,769								
441995	78 4		NEW YORK	NY	MORGAN STANLEY		11/15/2007	1	848,903	1,444,667	1,444,667	64,371								
500990	05 6		NEW YORK	NY	MORGAN STANLEY		06/20/2007	1	128,403	688,676	688,676	218,578					31			
482997	82 2		NEW YORK	NY	MORGAN STANLEY		11/13/2007	1	58,809	820,055	820,055	724,453								
48299K	01 3		LAQUINTA	GA	MORGAN STANLEY		04/10/2006	1	231,715	727,759	727,759	(53,181)								
531994	92 9		NEW YORK	NY	MORGAN STANLEY		04/25/2008	1	711,505	313,965	313,965	154,795		397,540						
Y52991	75 2		NEW YORK	NY	MORGAN STANLEY		07/26/2007	1	2,283,181	1,384,809	1,384,809	(216,138)								
542997	45 7		DALLAS	TX	MORGAN STANLEY		01/29/2009	1	919,193	919,193	919,193	(635,810)								
552990	04 8		BOSTON	MA	MORGAN STANLEY		01/18/2008	1	17,576	67,726	67,726	(21,084)								
556998	24 3		NEW YORK	NY	MORGAN STANLEY		11/08/2007	1	261,063	803,830	803,830	397,682								
576990	04 8		NEW YORK	NY	MORGAN STANLEY		06/22/2007	1	1,108,696	1,683,852	1,683,852	12,499								
578997	89 2		NEW YORK	NY	MORGAN STANLEY		09/19/2006	1	1,413,255	2,906,491	2,906,491	246,808								
578990	01 2		NEW YORK	NY	MORGAN STANLEY		05/22/2006	1	754,363	1,279,745	1,279,745	102,528								
552990	14 5		BOSTON	MA	MORGAN STANLEY		01/18/2008	1												
65099N	90 6		NEW YORK	NY	MORGAN STANLEY		12/13/2005	1	110,005	745,700	745,700	(1,390,583)								
675990	01 4		LOS ANGELES	CA	MORGAN STANLEY		06/16/2006	1		144,856	144,856	(503,153)								
670998	12 9		NEW YORK	NY	MORGAN STANLEY		11/28/2006	1		788,442	788,442	788,442								
351990	00 7		NEW YORK	NY	MORGAN STANLEY		06/01/2006	1	1,582,771	2,339,425	2,339,425	420,600								
696990	0A 9		LONDON	GB	MORGAN STANLEY		01/24/2006	1	604,877	1,141,257	1,141,257	475,084								
302999	00 8		NEW YORK	NY	MORGAN STANLEY		08/22/2007	1	376,548	611,103	611,103	209,142								
74699K	02 3		WILMINGTON	DE	MORGAN STANLEY		01/02/2008	1	344,583	243,427	243,427	(9,942)								
746990	04 3		NEW YORK	NY	MORGAN STANLEY		05/23/2007	1	127,747	448,796	448,796	68,123								
749992	71 5		CAYMAN ISLANDS	GB	MORGAN STANLEY		01/10/2007	1		11,451	11,451	11,452								
786993	66 7		NEW YORK	NY	MORGAN STANLEY		05/19/2009	1	696,000	2,761,680	2,761,680	892,532								
817999	63 4		CAYMAN ISLANDS	GB	MORGAN STANLEY		07/14/2006	1	313,314	647,410	647,410	213,032								
125999	48 2		MINNEAPOLIS	MN	MORGAN STANLEY		10/30/2006	1	129,259	21,571	21,571	(19,067)								
125999	47 4		MINNEAPOLIS	MN	MORGAN STANLEY		10/31/2006	1	304,039	367,869	367,869	19,802								
826990	00 4		MINNEAPOLIS	MN	MORGAN STANLEY		04/21/2006	1	822,072	394,370	394,370	(21,809)								
871991	47 7		NEW YORK	NY	MORGAN STANLEY		12/27/2006	1	231,469	127,602	127,602	47,201								
871991	27 9		NEW YORK	NY	MORGAN STANLEY		06/01/2006	1	87,319	91,849	91,849	66,685								
871990	08 1		ROCKVILLE	MD	MORGAN STANLEY		06/16/2006	1	268,539	252,607	252,607	(62,114)								
871999	01 7		NEW YORK	NY	MORGAN STANLEY		06/01/2007	1		5,338	5,338	(138,667)								
880997	41 6		NEW YORK	NY	MORGAN STANLEY		10/31/2006	1	2,915,862	1,511,334	1,511,334	(103,977)								
884998	80 8		NEW YORK	NY	MORGAN STANLEY		03/19/2007	1	622,123	828,566	828,566	349,531								
928990	14 2		NEW YORK	NY	MORGAN STANLEY		01/24/2007	1	281,135	460,132	460,132	(128,104)								
930991	23 7		NEW YORK	NY	MORGAN STANLEY		11/15/2007	1				(40,259)								
941998	63 5		NEW YORK	NY	MORGAN STANLEY		05/28/2009	1	616,472	1,553,510	1,553,510	252,753								
94999W	92 3		WAYZATA	MN	MORGAN STANLEY		02/22/2006	1		754,565	754,565	(563,472)								
2199999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									668,379,989	811,511,588	811,511,588	58,566,439	0	397,540	0	0	3,200,015	0	XXX	
<b>Any Other Class of Assets - Affiliated</b>																				
30270@	AA 6		JOHNSTON	RI	INVESTMENT IN AFFILIATE		01/04/2002		4,700,000			(9,765,560)						18,734,440		

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## SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4399999	Total - Any Other Class of Asset - Affiliated.....								4,700,000	0	0	(9,765,560)	0	0	0	0	18,734,440	0	XXX
4499999	Subtotal - Unaffiliated.....								668,379,989	811,511,588	811,511,588	58,566,439	0	397,540	0	0	3,200,015	0	XXX
4599999	Subtotal - Affiliated.....								973,944,794	943,670,260	943,670,260	(4,477,757)	0	0	0	0	18,734,440	0	XXX
4699999	Totals.....								1,642,324,783	1,755,181,848	1,755,181,848	54,088,682	0	397,540	0	0	21,934,455	0	XXX

## SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	
		3	4								
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>											
34410@	10 1 FMRE HOLDINGS LLC	WALTHAM	MA	INVESTMENT IN AFFILIATE	01/31/2010			138,518,108			
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	138,518,108	0	XXX	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated</b>											
617447	55 2 MORGAN STANLEY INST OF HEDGE FUNDS	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	06/28/2004	1		30,000,000			
617449	G2 3 MORGAN STANLEY PRIVATE MARKET FUND IV LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/18/2008	1		4,592,845			
630254	0L 5 MORGAN STANLEY PRIVATE MARKET FUND V LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	10/21/2010	1		8,156,135			
630548	FP 3 MORGAN STANLEY PRIVATE MARKET FUND VI LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/16/2014	1	12,141,771				
654315	GE 7 MORGAN STANLEY AIP STRATEGIC FUND I LP	W CONSHOHOCKEN	PA	UNITED PARTNERSHIP AGREEMENT	01/17/2014	1	15,700,000				
G3927R	90 9 CSFB GLOBAL INVESTMENT FUND	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/08/2005	1		1,470,525			
380990	22 6 GOLDMAN SACHS PRIVATE EQUITY IX	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/28/2007	1		2,627,800			
380990	23 4 GOLDMAN SACHS PRIVATE EQUITY XI	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	08/19/2011	1		21,454,129			
380990	85 3 GSPE VINTAGE FUND VI	NEW YORK	NY	UNITED PARTNERSHIP AGREEMENT	11/28/2012	1		25,925,471			
048996	12 8 MSPE-ATLANTIC STREET CAPITAL	STAMFORD	CT	MORGAN STANLEY	07/30/2007	1		768			
092999	01 0 MSPE-BRAZOS EQUITY FUND II LP	DALLAS	TX	MORGAN STANLEY	03/26/2008	1		18,804			
G19558	26 5 MSPE-CATALYST FUND LP II	NEW YORK	NY	MORGAN STANLEY	07/03/2007	1		360,000			
197990	A0 4 MSPE-COLUMBIA CAPITAL PARTNERS IV	ALEXANDRIA	VA	MORGAN STANLEY	07/23/2007	1		52,436			
279992	14 3 MSPE-EDEN II, LP	NEW YORK	NY	MORGAN STANLEY	07/09/2007	1		104,695			
27999E	00 6 MSPE-EDGESTONE CAPITAL FUND III	TORONTO	ON	MORGAN STANLEY	01/23/2007	1		76,342			
291998	54 0 MSPE-EMERGENCE CAPITAL PARTNERS II	NEW YORK	NY	MORGAN STANLEY	11/21/2007	1		42,120			
350994	76 0 MSPE-FOUNDRY VENTURE CAPITAL	NEW YORK	NY	MORGAN STANLEY	11/21/2007	1		12,000			
373998	97 0 MSPE-GERMAN EQUITY PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1		15,527			
999183	18 9 MSPE-H.I.G. EUROPE CAPITAL PARTNERS	NEW YORK	NY	MORGAN STANLEY	10/28/2006	1		182,868			
429994	52 8 MSPE-H.I.G. CAPITAL PARTNERS IV, LP	MIAMI	FL	MORGAN STANLEY	10/31/2006	1		20,800			
441995	78 4 MSPE-HOUSTATONIC EQUITY INVESTORS IV	NEW YORK	NY	MORGAN STANLEY	11/15/2007	1		62,500			
500990	05 6 MSPE-KOHLBERG INVESTORS VI, LP	NEW YORK	NY	MORGAN STANLEY	11/15/2007	1		3,710			
482997	82 2 MSPE-KPS SPECIAL SITUATIONS FUND III	NEW YORK	NY	MORGAN STANLEY	04/17/2007	1		33,296			
48299K	01 3 MSPE-KSL CAPITAL PARTNERS II LP	LAQUINTA	GA	MORGAN STANLEY	06/20/2007	1		18,485			
531994	92 9 MSPE-LIBERTY PARTNERS II, LP	NEW YORK	NY	MORGAN STANLEY	11/13/2007	1		3,825			
Y52991	75 2 MSPE-LION CAPITAL FUND II, LP	NEW YORK	NY	MORGAN STANLEY	04/10/2006	1		21,666			
576990	04 8 MSPE-MATLIN PATTERSON GLOBAL	NEW YORK	NY	MORGAN STANLEY	01/18/2008	1		163,750			
578990	01 2 MSPE-MBO CAPITAL 2	NEW YORK	NY	MORGAN STANLEY	06/22/2007	1		21,513			
675990	01 4 MSPE-OCM EUROPEAN PRINCIPAL	LOS ANGELES	CA	MORGAN STANLEY	06/16/2006	1		63,036			
351990	00 7 MSPE-PAINE & PARTNERS CAPITAL FUND III	NEW YORK	NY	MORGAN STANLEY	06/16/2006	1		191,667			
696990	0A 9 MSPE-PALOMON EQUITY FUND LP	LONDON	GB	MORGAN STANLEY	11/28/2006	1		102,563			
302999	00 8 MSPE-PITANGO VENTURE CAPITAL FUND	NEW YORK	NY	MORGAN STANLEY	06/01/2006	1		130,000			
74699K	02 3 MSPE-QUAD PARTNERS II, LP	WILMINGTON	DE	MORGAN STANLEY	01/24/2006	1		29,224			
746990	04 3 MSPE-QUAD PARTNERS III LP	NEW YORK	NY	MORGAN STANLEY	08/22/2007	1		51,190			
880997	41 6 MSPE-TERRA FIRMA CAPITAL PARTNERS III	NEW YORK	NY	MORGAN STANLEY	06/16/2006	1		93,742			
928990	14 2 MSPE-VMG EQUITY PARTNERS, LP	NEW YORK	NY	MORGAN STANLEY	10/31/2006	1		154,011			
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated								27,841,771	96,257,442	0	XXX
4499999. Subtotal - Unaffiliated								27,841,771	96,257,442	0	XXX
4599999. Subtotal - Affiliated								0	138,518,108	0	XXX
4699999. Totals								27,841,771	234,775,550	0	XXX

E08



## SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
			3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
578990 01 2	MSPE-MBO CAPITAL 2		NEW YORK	NY	MORGAN STANLEY	05/22/2006	10/16/2014	201,827	(73,845)				(73,845)		127,982	127,982				0	
65099N 90 6	MSPE-NEWBRIDGE ASIA IV, L.P.		NEW YORK	NY	MORGAN STANLEY	12/13/2005	03/11/2014						0		1,491,719			1,491,719	1,491,719		
675990 01 4	MSPE-OCM EUROPEAN PRINCIPAL		LOS ANGELES	CA	MORGAN STANLEY	06/16/2006	05/02/2014		63,036				63,036		63,036	660,505		597,469	597,469		
670998 12 9	MSPE-OCM PRINCIPAL FUND IV		NEW YORK	NY	MORGAN STANLEY	11/28/2006	02/25/2014	946,165	(746,277)				(746,277)		199,888	224,973		25,085	25,085		
351990 00 7	MSPE-PAINE & PARTNERS CAPITAL FUND III		NEW YORK	NY	MORGAN STANLEY	06/01/2006	03/04/2014	221,563	(43,110)				(43,110)		178,453	178,453				0	
696990 0A 9	MSPE-PALOMON EQUITY FUND L.P.		LONDON	GB	MORGAN STANLEY	01/24/2006	01/01/2014	1,165,670	(126,774)				(126,774)		1,038,896	1,038,896				0	
302999 00 8	MSPE-PITANGO VENTURE CAPITAL FUND		NEW YORK	NY	MORGAN STANLEY	08/22/2007	07/10/2014	488,049	(45,604)				(45,604)		442,445	442,445				0	
74699K 02 3	MSPE-QUAD PARTNERS II, LP		WILMINGTON	DE	MORGAN STANLEY	01/02/2008	03/16/2014	4,387	1,785				1,785		6,172	6,172				0	
749992 71 5	MSPE-RD CARD CAYMAN ONE LIMITED		CAYMAN ISLANDS	GB	MORGAN STANLEY	01/10/2007	08/22/2014	765,572	(595,169)				(595,169)		170,403	1,331,526		1,161,124	1,161,124		
125999 48 2	MSPE-SIGHTLINE HEALTHCARE FUND III LP		MINNEAPOLIS	MN	MORGAN STANLEY	10/30/2006	12/11/2014	7,990	17,423				17,423		25,413	25,413				0	
826990 00 4	MSPE-SIGHTLINE HEALTHCARE VINTAGE		MINNEAPOLIS	MN	MORGAN STANLEY	04/21/2006	12/11/2014	57,028	55,618				55,618		112,646	112,646				0	
871991 47 7	MSPE-SYMPHONY ALLEGRO INVESTORS		NEW YORK	NY	MORGAN STANLEY	12/27/2006	02/26/2014	645	1,211				1,211		1,856	1,856				0	
871991 27 9	MSPE-SYMPHONY DYNAMO INVESTORS		NEW YORK	NY	MORGAN STANLEY	06/01/2006	04/01/2014	53,075	131,095				131,095		184,170			(184,170)	(184,170)		
871999 01 7	MSPE-SYMPHONY ICON INVESTORS LLC		NEW YORK	NY	MORGAN STANLEY	06/01/2007	12/08/2014						0		35,269	35,269		35,269	35,269		
928990 14 2	MSPE-VMG EQUITY PARTNERS, LP		NEW YORK	NY	MORGAN STANLEY	01/24/2007	01/22/2014	132,456	(93,678)				(93,678)		38,778	332,099		293,321	293,321		
94999W 92 3	MSPE-WAYZATA OPPORTUNITIES		WAYZATA	MN	MORGAN STANLEY	02/22/2006	01/15/2014						0		574,319	574,319		574,319	574,319		
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							75,088,604	(16,269,943)	0	0	0	(16,269,943)	0	58,818,660	94,729,714	0	35,911,055	35,911,055	0	
<b>Any Other Class of Assets - Affiliated</b>																					
302702 AA 6	FM APPROVALS LLC		JOHNSTON	RI	RETURN OF CAPITAL	01/04/2002	05/01/2014		9,765,560				9,765,560		9,765,560	9,765,560				0	
4399999	Total - Any other Class of Assets - Affiliated							0	9,765,560	0	0	0	9,765,560	0	9,765,560	9,765,560	0	0	0	0	
4499999	Subtotal - Unaffiliated							75,088,604	(16,269,943)	0	0	0	(16,269,943)	0	58,818,660	94,729,714	0	35,911,055	35,911,055	0	
4599999	Subtotal - Affiliated							9,679,728	9,765,560	0	0	0	9,765,560	0	19,445,288	19,445,288	0	0	0	0	
4699999	Totals							84,768,332	(6,504,383)	0	0	0	(6,504,383)	0	78,263,948	114,175,002	0	35,911,055	35,911,055	0	

E09.1













# 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	For reg n	Bond CHAR	NAIC Design- ation	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
207758	SD	6			1FE	6,039,000	121.416	6,070,800	5,000,000	6,023,553		(15,447)		5.000	2.910	MS	52,083		10/02/2014	09/01/2026	
207758	SS	3			1FE	3,023,625	120.714	3,017,850	2,500,000	3,010,799		(12,826)		5.000	2.100	MS	26,042		10/07/2014	09/01/2022	
213187	BT	3			1FE	1,142,360	113.392	1,133,920	1,000,000	1,110,480		(26,789)		5.000	2.040	JD	4,167	55,417	10/09/2013	12/01/2018	
220245	TP	9			1FE	3,708,576	119.932	3,837,824	3,200,000	3,635,854		(50,874)		5.000	2.970	JJ	73,778	160,000	07/18/2013	07/15/2022	
231266	FV	4			1FE	1,250,453	108.159	1,243,829	1,150,000	1,245,411		(5,041)		5.000	0.450	MN	9,583		11/21/2014	11/01/2016	
232760	3F	3			1FE	12,158,700	120.813	12,081,300	10,000,000	11,908,075		(160,799)		5.000	2.810	FA	188,889	500,000	06/03/2013	02/15/2025	
232760	5P	9			1FE	6,745,200	122.163	6,718,965	5,500,000	6,733,730		(11,470)		5.000	2.650	FA	45,833		10/10/2014	02/15/2026	
235219	KH	4			1FE	1,219,700	122.624	1,226,240	1,000,000	1,219,219		(481)		5.000	2.530	FA	1,250		12/10/2014	02/15/2025	
235416	ZA	5			1FE	2,395,401	111.617	2,399,766	2,150,000	2,393,215		(2,186)		5.000	0.830	AO	26,875		12/22/2014	10/01/2017	
235825	AE	6			4FE	350,000	101.000	353,500	350,000	350,000				5.500	5.500	JD	1,444		12/04/2014	12/15/2024	
240505	QA	8			1FE	5,736,800	109.057	5,452,850	5,000,000	5,432,567		(150,074)		4.000	0.900	MN	33,333	200,000	12/13/2012	11/01/2017	
246428	ZN	9			1FE	4,396,767	120.877	4,158,169	3,440,000	4,215,523		(82,547)		5.000	2.090	JJ	86,000	172,000	10/04/2012	07/01/2023	
249182	GX	8			1FE	560,910	113.532	567,660	500,000	545,055		(10,939)		5.000	2.540	MN	3,194	25,000	07/12/2013	11/15/2018	
249182	HD	1			1FE	4,694,528	119.571	5,171,446	4,325,000	4,656,116		(26,440)		5.250	4.290	MN	29,014	227,063	07/11/2013	11/15/2024	
251237	Z3	0			1FE	2,181,720	102.410	2,048,200	2,000,000	2,141,660		(6,282)		5.000	4.360	JJ	50,000	100,000	09/10/2007	07/01/2030	
253363	VG	7			1FE	2,920,490	100.584	2,756,002	2,740,000	2,900,781		(19,709)		5.000	3.910	FA	51,756	68,500	02/21/2014	02/15/2021	
25477G	AN	5			1FE	3,102,870	117.332	3,519,960	3,000,000	3,067,030		(6,859)		5.000	4.650	JD	12,500	150,000	03/12/2009	12/01/2022	
25477G	DP	7			1FE	2,990,104	108.669	2,825,394	2,600,000	2,722,374		(61,612)		5.000	2.470	JD	10,833	130,000	06/17/2010	12/01/2016	
270618	EG	2			1FE	1,210,370	121.833	1,218,330	1,000,000	1,209,740		(631)		5.000	2.780	FA	1,944		12/10/2014	02/01/2026	
283822	GH	1			1FE	1,223,400	122.909	1,229,090	1,000,000	1,223,400				5.000	2.280	MS			12/05/2014	03/01/2024	
29270C	WA	9			1FE	6,010,550	113.669	5,683,450	5,000,000	5,540,353		(148,263)		5.000	1.800	JJ	125,000	250,000	10/03/2011	07/01/2018	
29270C	ZV	0			1FE	2,380,660	123.566	2,471,320	2,000,000	2,357,142		(23,518)		5.000	2.640	JJ	50,000	13,056	04/10/2014	07/01/2023	
303823	KZ	0			1FE	363,792	114.516	372,177	325,000	363,765		(27)		5.000	4.280	MN	632		12/03/2014	05/15/2044	
34073T	EZ	6			2FE	1,088,870	114.289	1,142,890	1,000,000	1,068,218		(7,996)		5.000	3.910	AO	12,500	50,000	04/05/2012	04/01/2022	
34074G	DE	1			1FE	6,706,214	106.833	6,746,504	6,315,000	6,419,891		(66,668)		5.000	3.840	JJ	157,875	315,750	05/14/2010	07/01/2016	
341426	SX	3			1FE	11,057,400	102.996	10,299,600	10,000,000	10,441,651		(173,435)		5.000	3.080	JD	41,667	500,000	04/15/2011	06/01/2017	
341507	E7	2			1FE	4,535,640	115.908	4,636,320	4,000,000	4,299,456		(60,932)		5.000	3.200	JJ	100,000	200,000	12/02/2010	07/01/2019	
34153P	ZK	7			1FE	3,017,979	118.300	3,194,100	2,700,000	2,900,867		(33,154)		5.000	3.480	JD	11,250	135,000	03/30/2011	06/01/2020	
342816	VD	4			1FE	5,185,500	114.693	5,734,650	5,000,000	5,110,422		(13,526)		5.250	4.860	AO	65,625	262,500	09/05/2008	10/01/2021	
342816	XV	2			1FE	3,378,955	116.437	3,906,461	3,355,000	3,371,462		(1,455)		5.250	5.170	AO	44,034	176,138	04/16/2009	10/01/2023	
343136	QG	7			1FE	5,167,528	113.447	5,184,528	4,570,000	4,849,650		(74,457)		5.000	3.140	JJ	114,250	228,500	06/08/2010	07/01/2018	
347658	U6	9			1FE	1,961,568	122.793	1,964,688	1,600,000	1,961,072		(496)		5.000	2.260	MS	6,222		12/22/2014	03/01/2024	
37358M	DF	5			1FE	12,443,000	121.100	12,110,000	10,000,000	11,692,606		(229,474)		5.000	2.280	AO	125,000	500,000	08/17/2011	10/01/2021	
38122N	GA	4			1FE	1,605,940	109.334	2,186,680	2,000,000	2,000,000				4.600	4.640	JJ	46,000	92,000	07/28/2005	06/01/2023	
387874	WB	2			1FE	1,261,038	117.247	1,254,543	1,070,000	1,255,180		(5,858)		5.000	1.810	AO	12,781		10/21/2014	10/01/2020	
39715R	AL	8			1FE	3,824,678	111.056	3,970,252	3,575,000	3,653,581		(24,833)		5.000	4.190	JD	14,896	178,750	01/26/2007	12/01/2017	
403760	JQ	5			1FE	8,916,909	120.384	8,775,994	7,290,000	8,464,456		(138,162)		5.000	2.640	FA	151,875	364,500	08/10/2011	08/01/2022	
414005	ST	6			1FE	10,549,747	124.217	10,490,126	8,445,000	10,514,293		(35,454)		5.000	2.390	AO	140,750		10/09/2014	10/01/2025	
414009	GW	4			1FE	1,211,200	119.233	1,192,330	1,000,000	1,171,754		(22,661)		5.000	2.290	JD	4,167	50,000	03/22/2013	12/01/2021	
414009	GX	2			1FE	1,209,800	119.530	1,195,300	1,000,000	1,175,431		(19,770)		5.000	2.530	JD	4,167	50,000	03/22/2013	12/01/2022	
414018	5C	1			1FE	5,481,405	123.853	5,573,385	4,500,000	5,438,643		(42,762)		5.000	2.740	AO	56,250	73,125	05/09/2014	10/01/2025	
419800	FS	1			1FE	3,913,000	97.500	4,192,500	4,300,000	3,974,647		61,647		0.255	1.090	JJ	5,483	9,173	01/29/2013	07/01/2024	

E10.5















# 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
312941	NL	7	FHLMC			.....1	3,395,707	108.484	3,532,305	3,256,053	3,378,618		(31,518)		4.500	3.560	MON	12,210	146,522	07/29/2010	07/01/2040.	
312944	PJ	4	FHLMC			.....1	4,709,831	106.747	4,754,938	4,454,399	4,549,595		(29,162)		4.000	3.510	MON	14,848	178,176	04/10/2012	12/01/2040.	
31294B	6P	5	FHLMC			.....1	21,783	106.007	23,155	21,843	21,795		4		7.000	7.070	MON	127	1,530	12/27/2000	01/01/2030.	
31294F	PT	7	FHLMC			.....1	1,211	113.257	1,424	1,258	1,219		27		7.500	8.440	MON	8	94	05/18/2000	05/01/2030.	
31294F	T5	5	FHLMC			.....1	71	115.060	85	74	72				7.500	8.440	MON		6	05/18/2000	05/01/2030.	
31294K	TD	7	FHLMC			.....1	690,573	105.075	723,475	688,529	688,584		(331)		5.000	4.860	MON	2,869	34,426	08/29/2003	09/01/2018.	
312962	GT	4	FHLMC			.....1	583,937	105.768	597,456	564,873	572,118		(5,900)		5.500	4.520	MON	2,589	31,068	04/23/2004	10/01/2018.	
312963	AY	7	FHLMC			.....1	179,297	105.768	181,881	171,962	174,795		(1,920)		5.500	4.310	MON	788	9,458	03/31/2004	11/01/2018.	
31296M	3Z	0	FHLMC			.....1	1,350,787	111.276	1,505,702	1,353,113	1,350,787		421		5.000	4.990	MON	5,638	67,656	09/30/2003	09/01/2033.	
31296S	M3	7	FHLMC			.....1	1,893,599	112.565	2,086,861	1,853,913	1,887,533		(12,139)		5.500	4.840	MON	8,497	101,965	01/09/2004	01/01/2034.	
31296S	M5	2	FHLMC			.....1	879,457	113.043	957,675	847,176	873,943		(6,689)		6.000	4.890	MON	4,236	50,831	01/09/2004	01/01/2034.	
31297M	AQ	1	FHLMC			.....1	650,919	112.351	725,534	645,773	649,785		(582)		5.500	5.230	MON	2,960	35,518	03/09/2005	03/01/2035.	
31297M	XV	5	FHLMC			.....1	235,175	110.592	271,541	245,534	235,707		9,640		5.000	6.320	MON	1,023	12,277	11/10/2005	04/01/2030.	
31297P	ME	8	FHLMC			.....1	66,169	113.616	72,266	63,605	65,569		(6,147)		6.500	5.350	MON	345	4,134	04/07/2005	10/01/2034.	
31297T	WF	6	FHLMC			.....1	1,067,165	110.420	1,232,486	1,116,172	1,070,830		17,041		5.000	6.240	MON	4,651	55,809	11/09/2005	09/01/2035.	
31297U	SF	8	FHLMC			.....1	368,183	110.230	423,727	384,400	370,219		1,271		5.000	6.190	MON	1,596	19,220	11/10/2005	10/01/2030.	
31297V	Y8	5	FHLMC			.....1	743,774	110.252	852,599	773,317	745,327		10,618		5.000	6.090	MON	3,222	38,666	11/30/2005	11/01/2035.	
31298N	FU	4	FHLMC			.....1	96,466	114.998	131,097	113,999	95,936		(61)		7.000	8.970	MON	665	7,980	12/01/2005	05/01/2031.	
31306X	2A	0	FHLMC			.....1	21,161,267	101.981	20,688,030	20,286,129	21,152,887		(121,199)		2.500	1.470	MON	42,263	507,153	11/14/2012	10/01/2027.	
3132GG	A2	1	FHLMC			.....1	6,245,482	106.724	6,423,546	6,018,835	6,245,482		(34,169)		4.000	3.070	MON	20,063	240,753	08/31/2011	08/01/2041.	
3132GS	BF	5	FHLMC			.....1	23,156,768	104.167	23,337,816	22,404,129	23,156,768		(71,258)		3.500	2.760	MON	65,345	784,145	03/08/2012	03/01/2042.	
3132GV	L6	7	FHLMC			.....1	14,911,558	101.124	14,529,814	14,368,258	14,911,558		(41,161)		3.000	2.000	MON	35,921	431,048	07/31/2012	08/01/2042.	
3132HP	KK	9	FHLMC			.....1	5,330,415	101.187	5,247,737	5,186,175	5,260,629		(7,521)		3.000	2.770	MON	12,965	155,585	01/30/2013	11/01/2042.	
3132HP	NB	6	FHLMC			.....1	8,255,890	101.225	7,993,022	7,896,241	8,086,692		(18,385)		3.000	2.650	MON	19,741	236,887	11/20/2012	11/01/2042.	
3132HQ	EG	3	FHLMC			.....1	12,256,465	101.195	11,847,682	11,707,668	11,998,896		(28,107)		3.000	2.640	MON	29,269	351,230	12/11/2012	12/01/2042.	
3132J6	E6	7	FHLMC			.....1	9,278,536	101.120	9,135,591	9,034,326	9,278,536		(13,362)		3.000	2.540	MON	22,586	271,030	01/30/2013	02/01/2043.	
3132J7	K6	8	FHLMC			.....1	9,157,555	101.222	8,888,989	8,781,594	9,157,555		(42,906)		3.000	1.910	MON	21,954	263,448	04/30/2013	03/01/2043.	
3132J9	G7	7	FHLMC			.....1	7,436,684	101.213	7,220,103	7,133,510	7,436,684		(24,734)		3.000	1.920	MON	17,834	214,005	04/30/2013	05/01/2043.	
3132J9	TD	0	FHLMC			.....1	13,115,352	104.184	13,202,043	12,671,838	13,115,352		(19,214)		3.500	2.580	MON	36,960	443,514	05/29/2013	05/01/2043.	
31371H	X9	4	FEDERAL NATL MTG ASSN			.....1	219,385	115.194	280,790	243,753	222,719		2,754		6.500	9.790	MON	1,322	15,844	12/01/2005	10/01/2029.	
31371J	BD	5	FEDERAL NATL MTG ASSN			.....1	207,476	110.087	233,158	211,795	208,392		1,755		7.000	7.420	MON	2,465	14,826	01/14/2000	02/01/2030.	
31371L	T9	0	FEDERAL NATL MTG ASSN			.....1	242,988	106.150	245,505	231,280	236,187		(2,111)		6.000	4.620	MON	2,324	13,877	10/13/2004	08/01/2019.	
31371N	MC	6	FEDERAL NATL MTG ASSN			.....1	938,900	111.509	1,019,254	914,049	932,388		(7,554)		7.000	6.010	MON	10,613	63,983	09/27/2007	10/01/2022.	
31379R	WW	4	FEDERAL NATL MTG ASSN			.....1	90,951	107.533	101,268	94,173	91,426		320		7.000	7.950	MON	1,097	6,592	06/08/2000	06/01/2028.	
31383T	JH	2	FEDERAL NATL MTG ASSN			.....1	210,150	113.882	250,151	219,657	212,043		2,371		6.500	7.600	MON	2,474	14,278	09/10/1999	09/01/2029.	
31383W	T9	2	FEDERAL NATL MTG ASSN			.....1	39,309	113.882	47,278	41,515	39,756		201		6.500	7.890	MON	450	2,698	09/10/1999	09/01/2029.	
31384V	RP	9	FEDERAL NATL MTG ASSN			.....1	998	100.126	1,002	1,000	998		8		7.000	6.940	MON	8	70	04/18/2000	03/01/2015.	
31385C	ZW	6	FEDERAL NATL MTG ASSN			.....1	116,081	102.192	119,260	116,701	116,209		361		6.000	6.030	MON	1,127	7,002	04/05/2001	05/01/2016.	
31385N	7A	1	FEDERAL NATL MTG ASSN			.....1	64,494	105.810	69,723	65,894	64,775		103		7.000	7.450	MON	768	4,613	10/02/2000	10/01/2030.	
31385W	X8	7	FEDERAL NATL MTG ASSN			.....1	1,789,730	115.830	1,981,118	1,710,358	1,784,914		(18,778)		7.000	5.320	MON	19,833	119,725	10/12/2005	09/01/2032.	
31387C	XK	2	FEDERAL NATL MTG ASSN			.....1	33,822	103.152	34,436	33,384	33,653		(48)		7.000	6.540	MON	389	2,337	06/22/2001	04/01/2031.	
31389F	S4	5	FEDERAL NATL MTG ASSN			.....1	505,156	114.024	574,074	503,465	504,117		(389)		6.500	6.300	MON	5,454	32,725	01/25/2002	02/01/2032.	

E10.12

**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	
3138A7	4J	4			.....1	8,398,857	108.674	8,612,765	7,925,319	8,398,857		(76,357)		4.500	2.700	MON...	59,069	356,639	11/14/2011	03/01/2041.		
3138AB	Z3	6			.....1	6,743,628	108.675	7,052,108	6,489,132	6,722,177		(28,949)		4.500	3.620	MON...	48,589	292,011	05/31/2011	04/01/2041.		
3138AH	7B	6			.....1	2,599,943	110.434	2,690,470	2,436,257	2,599,943		(85,783)		5.000	2.990	MON...	17,319	121,813	07/27/2011	07/01/2041.		
3138AS	PL	0			.....1	8,127,876	106.851	8,284,143	7,752,949	7,893,624		(34,326)		4.000	3.610	MON...	51,556	310,118	09/30/2011	09/01/2041.		
3138E0	AE	9			.....1	4,123,045	106.851	4,159,231	3,892,534	3,979,539		(29,873)		4.000	3.520	MON...	25,928	155,701	04/30/2012	01/01/2042.		
3138E2	VY	8			.....1	3,685,497	106.851	3,648,416	3,414,473	3,512,516		(31,004)		4.000	3.340	MON...	22,598	136,579	09/28/2012	12/01/2041.		
3138E5	CL	0			.....1	6,512,897	104.218	6,447,138	6,186,189	6,512,897		(56,995)		3.000	1.070	MON...	30,828	185,586	02/28/2013	01/01/2042.		
3138ED	WV	9			.....1	14,401,739	104.380	14,314,621	13,713,902	14,401,739		(57,609)		3.500	2.010	MON...	78,779	479,987	05/31/2012	05/01/2042.		
3138LS	KA	7			.....1	16,461,947	104.444	16,237,186	15,546,180	16,461,947		(65,659)		3.500	2.180	MON...	90,601	544,116	08/30/2012	05/01/2042.		
3138LT	Q6	8			.....1	7,268,944	104.209	7,141,940	6,853,453	7,071,730		(63,436)		3.000	2.120	MON...	33,339	205,604	09/28/2012	06/01/2027.		
3138M7	YZ	2			.....1	9,084,977	104.359	8,877,625	8,506,782	8,765,974		(56,985)		3.500	2.960	MON...	50,173	297,737	01/14/2013	12/01/2042.		
3138NX	5Z	6			.....1	11,772,538	107.088	11,971,097	11,178,671	11,386,878		(388,095)		4.000	3.510	MON...	74,457	111,787	07/30/2014	02/01/2043.		
3138WQ	Q5	4			.....1	7,608,590	101.354	7,792,032	7,687,871	7,608,590		7,007		3.000	3.210	MON...	38,737	230,566	06/19/2013	05/01/2043.		
3138WV	S7	7			.....1	5,606,928	104.108	5,656,991	5,433,728	5,606,928		(21,806)		3.000	1.800	MON...	27,168	162,832	06/20/2013	06/01/2028.		
3138XP	VH	3			.....1	3,157,294	105.859	3,159,865	2,984,959	3,081,047		(78,901)		3.500	2.630	MON...	17,371	43,531	05/30/2014	05/01/2029.		
3138Y4	SJ	9			.....1	10,626,197	105.836	10,688,556	10,099,148	10,612,329		(15,323)		3.500	2.260	MON...	58,779	29,456	09/30/2014	10/25/2029.		
3138Y6	F3	3			.....1	5,204,989	106.855	5,239,858	4,903,681	5,204,065		(924)		4.000	3.490	MON...	32,668		10/31/2014	11/25/2044.		
31390C	MD	5			.....1	162,357	103.683	160,131	154,442	156,295		(2,725)		6.500	5.020	MON...	1,645	10,039	09/20/2002	05/01/2017.		
31390F	4E	6			.....1	294,423	114.214	325,247	284,767	291,615		(2,130)		7.000	5.990	MON...	3,317	19,934	05/31/2002	05/01/2032.		
31390F	4T	3			.....1	47,931	103.782	46,908	45,198	45,864		(810)		7.000	5.240	MON...	518	3,164	09/20/2002	05/01/2017.		
31390F	4W	6			.....1	106,626	104.680	105,252	100,546	102,027		(1,194)		7.000	5.240	MON...	1,154	7,038	09/20/2002	05/01/2017.		
31390G	A6	4			.....1	48,773	104.230	47,938	45,992	46,670		(807)		7.000	5.240	MON...	528	3,219	09/20/2002	05/01/2017.		
31390G	CE	5			.....1	166,790	107.780	173,871	161,320	165,199		(607)		7.000	5.990	MON...	1,879	11,292	05/31/2002	05/01/2032.		
31390J	3P	4			.....1	217,337	115.159	234,664	203,773	216,637		(96)		7.500	5.580	MON...	2,545	15,283	02/11/2003	07/01/2032.		
31391Q	JP	0			.....1	832,075	115.045	930,512	808,821	827,094		(2,596)		6.000	5.080	MON...	8,074	48,529	11/20/2002	11/01/2032.		
31398Q	HB	6			.....1	5,049,635	109.904	5,495,220	5,000,000	5,021,470		(6,246)		4.224	3.950	MON...	21,120	211,200	06/01/2010	03/25/2020.		
31400S	CJ	6			.....1	517,562	105.095	541,147	514,907	515,112		(544)		4.500	4.250	MON...	3,869	23,171	09/30/2003	04/01/2018.		
31401B	P4	1			.....1	649,192	105.384	659,718	626,010	633,466		(5,219)		5.000	3.930	MON...	5,246	31,301	05/30/2003	05/01/2018.		
31402E	R7	5			.....1	700,047	110.806	766,536	691,778	698,533		(1,966)		5.000	4.580	MON...	5,703	34,589	06/30/2003	08/01/2033.		
31402G	R4	7			.....1	2,091,837	110.403	2,283,058	2,067,927	2,087,852		(6,685)		5.000	4.580	MON...	16,907	103,398	08/13/2003	07/01/2033.		
31402K	VX	9			.....1	378,294	105.659	387,883	367,108	371,010		(3,421)		5.500	4.540	MON...	3,362	20,191	10/31/2003	07/01/2018.		
31402L	QU	9			.....1	748,607	110.792	819,923	740,050	747,048		(1,708)		5.000	4.590	MON...	6,136	37,003	08/13/2003	08/01/2033.		
31403F	PK	4			.....1	1,135,663	118.807	1,276,317	1,074,276	1,127,370		(15,201)		6.500	4.780	MON...	11,638	69,828	02/10/2004	10/01/2033.		
31403J	W6	9			.....1	1,301,320	112.694	1,435,232	1,273,560	1,296,550		(6,432)		5.500	4.770	MON...	11,678	70,046	01/09/2004	12/01/2033.		
31403N	GB	7			.....1	433,695	112.610	476,476	423,117	432,622		(812)		5.500	4.630	MON...	3,878	23,271	03/31/2004	11/01/2033.		
31404G	2B	6			.....1	600,510	106.515	622,519	584,438	591,580		(3,783)		5.000	4.220	MON...	4,925	29,222	02/27/2004	02/01/2019.		
31404M	L4	8			.....1	1,180,670	112.576	1,295,950	1,151,171	1,175,807		(7,934)		5.500	4.670	MON...	10,552	63,314	03/31/2004	03/01/2034.		
31404P	LS	8			.....1	928,743	105.267	1,004,339	954,086	939,037		8,335		4.500	5.260	MON...	7,157	42,934	03/24/2005	04/01/2019.		
31404W	TV	8			.....1	638,821	105.262	685,726	651,443	643,472		4,587		4.500	5.040	MON...	4,882	29,315	08/10/2005	05/01/2019.		
31405R	AM	8			.....1	2,198,852	112.381	2,427,115	2,159,707	2,188,130		(12,302)		5.500	4.940	MON...	20,105	118,784	10/20/2004	10/01/2034.		
31405R	AN	6			.....1	793,927	112.323	875,889	779,793	791,564		(1,161)		5.500	4.880	MON...	7,148	42,889	10/20/2004	10/01/2034.		
31405R	G3	4			.....1	283,617	111.742	312,961	280,072	283,043		(1,055)		5.500	5.020	MON...	2,572	15,404	09/30/2004	09/01/2034.		
31406B	F2	1			.....1	571,826	112.375	633,245	563,507	570,384		(4,452)		5.500	4.970	MON...	3,632	31,025	09/01/2006	01/01/2035.		

E10.13









# 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	F o r e i g n	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
12543D	AV	2			4FE	1,786,875	106.875	1,870,313	1,750,000	1,783,852		(3,023)		6.875	6.520	FA	31,749	61,493	02/26/2014	02/01/2022	
125581	GH	5			3FE	300,000	106.400	319,200	300,000	300,000				5.500	5.500	FA	6,233	16,500	02/02/2012	02/15/2019	
125581	GL	6			3FE	983,750	105.250	999,875	950,000	976,250	(4,214)	(3,286)		5.250	4.150	MS	14,685	36,750	08/14/2014	03/15/2018	
125581	GM	4			3FE	620,000	104.000	644,800	620,000	620,000				5.000	5.000	MN	3,961	31,000	05/01/2012	05/15/2017	
125581	GN	2			3FE	291,603	106.198	287,797	271,000	287,797	(2,471)	(1,335)		5.375	3.890	MN	1,861	7,283	07/28/2014	05/15/2020	
125896	BK	5			2FE	498,445	112.087	560,435	500,000	498,807		134		5.050	5.090	MS	7,435	25,250	03/07/2012	03/15/2022	
12623E	AD	3			3FE	100,438	101.000	101,000	100,000	100,161		(187)		3.875	3.670	MN	646	3,875	06/21/2013	11/01/2015	
12626C	AA	0			5FE	350,000	102.500	358,750	350,000	350,000				8.000	8.000	AO	7,000	28,078	09/24/2013	10/01/2021	
12626P	AK	9			2FE	1,496,985	102.908	1,543,620	1,500,000	1,499,352		598		4.125	4.160	JJ	28,531	61,875	11/30/2010	01/15/2016	
126307	AC	1			3FE	300,000	116.750	291,875	250,000	286,004	(7,738)			8.625	4.730	FA	8,146	21,563	02/22/2013	02/15/2019	
126307	AG	2			3FE	986,875	101.000	1,010,000	1,000,000	987,137		262		5.250	5.420	JD	4,375	27,417	10/08/2014	06/01/2024	
126634	AC	8			4FE	400,000	96.000	384,000	400,000	384,000	(14,080)			6.500	6.500	MN	4,333	26,000	10/10/2012	11/01/2022	
126650	BH	2			2FE	288,630	110.526	333,789	302,000	297,926		1,514		5.750	6.360	JD	1,447	17,365	07/31/2007	06/01/2017	
127693	AE	9			5FE	330,000	74.500	409,750	550,000	330,000	2,346	2,079	204,023	9.000	22.270	FA	18,700	44,289	07/12/2013	02/15/2020	
127693	AH	2			5FE	660,000	74.500	819,500	1,100,000	660,000	5,464	3,049	435,162	9.000	29.460	FA	37,400	95,400	02/10/2014	02/15/2020	
128690	AA	2			3FE	569,500	104.500	627,000	600,000	582,397		4,425		6.875	7.880	MN	6,875	41,250	11/02/2011	05/01/2018	
131347	BY	1			3FE	143,755	111.000	145,410	131,000	143,540		(215)		7.875	6.330	JJ	4,757		10/17/2014	01/15/2023	
131347	CA	2			3FE	52,250	106.500	53,250	50,000	52,204		(46)		6.000	5.240	JJ	1,383		10/16/2014	01/15/2022	
131347	CE	4			4FE	447,455	101.500	462,840	456,000	447,649		194		5.375	5.660	JJ	11,302		10/17/2014	01/15/2023	
143436	AK	9			4FE	301,785	106.750	320,250	300,000	301,203		(228)		7.375	7.260	MN	2,827	22,125	04/20/2012	05/15/2019	
14743R	AB	9			3FE	257,500	104.500	261,250	250,000	251,116		(1,004)		7.250	6.790	JJ	8,358	18,125	01/23/2007	01/15/2016	
147446	AR	9			3FE	266,338	111.000	277,500	250,000	261,460		(3,614)		7.875	6.060	JD	1,641	19,688	07/08/2013	12/01/2017	
147448	AG	9			5FE	1,111,785	100.250	1,102,750	1,100,000	1,099,666	(10,414)	(1,026)		7.750	7.480	FA	32,206	58,125	10/20/2014	02/15/2019	
149123	BX	8			1FE	497,905	98.957	494,785	500,000	498,381		193		2.600	2.640	JD	6,681	13,000	06/21/2012	06/26/2022	
14912L	3U	3			1FE	997,510	111.867	1,118,670	1,000,000	999,048		258		5.450	5.480	AO	11,506	54,500	03/19/2008	04/15/2018	
14912L	5P	2			1FE	499,035	99.490	497,450	500,000	499,382		190		1.300	1.340	MS	2,167	6,500	02/28/2013	03/01/2018	
14987E	AA	5			4FE	450,875	101.750	457,875	450,000	450,857		(18)		5.500	5.470	JD	2,063	1,788	10/30/2014	12/01/2022	
14987E	AB	3			4FE	1,503,813	101.812	1,527,180	1,500,000	1,503,746		(66)		5.750	5.710	JD	7,188	6,229	10/30/2014	12/01/2024	
156504	AA	0			4FE	301,421	100.500	301,500	300,000	299,685	(1,655)	(81)		6.875	6.790	MN	2,635	10,885	05/02/2014	05/15/2022	
156700	AW	6			3FE	579,063	104.135	572,743	550,000	572,743	(3,368)	(2,952)		5.625	4.590	AO	7,734	15,469	04/30/2014	04/01/2020	
15672J	AA	1			4FE	665,000	104.250	677,625	650,000	661,757		(1,690)		6.375	5.990	MS	12,201	41,438	12/13/2012	09/15/2020	
15672W	AE	4			4FE	400,000	98.000	392,000	400,000	392,000	16,120			5.125	5.120	JD	911	20,500	05/13/2013	12/15/2021	
15672W	AF	1			4FE	437,625	98.000	441,000	450,000	438,098		473		5.125	5.580	JD	1,025	11,531	09/04/2014	12/15/2021	
15941R	AN	0			4FE	394,000	68.500	239,750	350,000	239,750	(141,886)	(4,207)		9.875	7.880	AO	8,641	34,563	06/25/2012	10/01/2020	
15942R	AB	5			4FE	468,718	66.000	297,000	450,000	297,000	(166,743)	(1,546)		8.250	7.650	MS	12,375	37,125	11/01/2011	09/01/2021	
15942R	AD	1			4FE	576,250	66.000	363,000	550,000	363,000	(207,917)	(2,058)		7.625	6.930	MN	5,359	41,938	02/26/2014	11/15/2022	
165167	BU	0			3FE	57,125	108.000	54,000	50,000	54,000	(3,022)	(103)		6.875	4.150	MN	439		11/21/2014	11/15/2020	
165167	CF	2			3FE	169,250	106.750	160,125	150,000	160,125	(8,750)	(375)		6.625	4.090	FA	3,754		11/24/2014	08/15/2020	
165167	CG	0			3FE	221,750	105.500	211,000	200,000	211,000	(10,178)	(572)		6.125	4.140	FA	4,628		10/20/2014	02/15/2021	
165167	CL	9			3FE	926,688	103.500	879,750	850,000	879,750	(45,660)	(1,278)		5.750	4.440	MS	14,391		11/28/2014	03/15/2023	
166751	AJ	6			1FE	3,498,915	112.077	3,922,695	3,500,000	3,499,482		109		4.950	4.950	MS	56,788	173,250	02/26/2009	03/03/2019	
166764	AG	5			1FE	1,500,000	101.534	1,523,010	1,500,000	1,500,000				2.427	2.420	JD	18,910	36,405	06/17/2013	06/24/2020	

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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	22
CUSIP Identification	Description		Code	For reg n	Bond CHAR	NAIC Design- ation	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
21038T	AA	6				5FE	468,063	79.500	357,750	450,000	357,750	(30,117)	(4,339)		10.625	9.480	FA	19,922	47,813	08/01/2012	02/01/2016	
210518	CQ	7				1FE	996,170	113.652	1,136,520	1,000,000	998,387		381		5.650	5.690	MS	16,636	56,500	03/10/2008	09/15/2018	
210795	QD	5				3FE	791,625	106.250	796,875	750,000	789,174		(2,451)		6.125	3.330	AO	7,911	29,094	08/26/2014	04/29/2018	
216871	AC	7				2FE	1,499,175	110.102	1,651,530	1,500,000	1,499,762		86		6.100	6.100	JJ	45,750	91,500	06/13/2007	07/01/2017	
21871D	AC	7				4FE	708,250	105.500	738,500	700,000	705,500	(975)	(805)		7.250	7.060	JD	4,229	50,750	09/06/2012	06/01/2021	
221643	AG	4				4FE	1,000,313	92.500	925,000	1,000,000	925,000	(75,297)	(16)		5.375	5.360	JJ	27,920		08/25/2014	07/01/2022	
22663A	AA	7				5FE	1,310,390	90.000	1,170,000	1,300,000	1,170,000	(139,749)	(641)		6.625	6.490	MN	11,005	42,823	05/13/2014	05/15/2022	
228227	BD	5				3FE	1,523,600	102.750	1,534,058	1,493,000	1,512,389	22,915	(1,690)		5.250	4.960	JJ	36,143	40,583	11/18/2014	01/15/2023	
228701	AC	2				5FE	1,013,938	91.500	915,000	1,000,000	915,000	(95,683)	(1,451)		7.125	6.890	AO	15,042	71,250	07/15/2013	04/15/2021	
23283P	AB	0				4FE	614,063	107.500	645,000	600,000	611,760	906	(1,150)		6.375	6.050	MN	4,888	38,250	12/04/2012	11/15/2022	
23290H	AA	1				5FE	967,250	105.250	999,875	950,000	964,028	(428)	(1,915)		7.750	7.420	JD	3,272	73,625	07/16/2013	12/15/2020	
23311R	AC	0				2FE	492,110	126.152	630,760	500,000	495,795		771		9.750	10.000	MS	14,354	48,750	02/19/2009	03/15/2019	
23311R	AD	8				2FE	1,108,280	104.728	1,047,280	1,000,000	1,104,993		(3,287)		5.350	3.140	MS	15,753		10/22/2014	03/15/2020	
23327B	AD	5				5FE	290,125	101.500	304,500	300,000	293,670		1,861		9.750	10.640	AO	6,175	29,250	01/24/2013	10/15/2017	
23327B	AM	5				5FE	448,875	101.500	456,750	450,000	449,257		182		9.875	9.930	AO	9,381	44,438	10/22/2012	04/15/2018	
23331A	BG	3				3FE	150,000	100.000	150,000	150,000	150,000	7,080		4.750	4.750	FA	2,692	7,125	01/30/2013	02/15/2023		
23331A	BJ	7				3FE	501,500	99.500	497,500	500,000	497,500	(3,898)	(102)		3.750	3.670	MS	6,250	5,844	08/28/2014	03/01/2019	
233851	AU	8				1FE	497,915	100.529	502,645	500,000	498,713		409		1.875	1.960	JJ	4,427	9,375	01/07/2013	01/11/2018	
23636T	AA	8				2FE	996,990	100.440	1,004,404	1,000,000	997,673		274		3.000	3.030	JD	1,333	30,000	05/29/2012	06/15/2022	
25156P	AL	7				2FE	1,999,700	115.919	2,318,380	2,000,000	1,999,873		30		6.750	6.750	FA	49,125	135,000	08/12/2008	08/20/2018	
25179M	AK	9			LS	2FE	1,581,975	103.341	1,550,115	1,500,000	1,557,566		(7,755)		4.000	3.340	JJ	27,667	60,000	09/19/2011	07/15/2021	
25243Y	AT	6				1FE	497,150	97.747	488,735	500,000	498,084		561		1.125	1.240	AO	969	5,625	04/24/2013	04/29/2018	
25278X	AB	5				4FE	300,000	97.625	292,875	300,000	292,875	(7,125)		7.625	6.610	AO	29,420	23,701	09/12/2013	10/01/2021		
25380Q	AF	6				4FE	401,000	99.500	398,000	400,000	398,000	(2,713)	(113)		7.000	6.950	FA	10,578	28,000	02/23/2012	02/15/2020	
25380W	AE	6				5FE	810,000	97.000	776,000	800,000	776,000	(32,557)	(1,105)		8.250	8.010	MS	16,683	66,000	12/11/2013	09/30/2020	
25380W	AF	3				5FE	200,000	94.000	188,000	200,000	188,000	(12,000)		7.125	7.120	AO	3,563	7,085	03/19/2014	04/01/2022		
25460C	AA	1				2FE	496,550	101.251	506,255	500,000	496,558		8		3.950	4.030	JJ	1,591		12/02/2014	01/15/2025	
25468P	CG	9				1FE	1,995,540	111.938	2,238,760	2,000,000	1,998,603		494		6.000	6.030	JJ	54,667	120,000	07/12/2007	07/17/2017	
25470D	AH	2				2FE	975,270	97.552	975,520	1,000,000	975,463		193		3.250	3.590	AO	8,125		12/02/2014	04/01/2023	
25470X	AB	1				3FE	57,375	113.738	56,869	50,000	55,117		(942)		7.875	5.360	MS	1,313	3,938	06/27/2012	09/01/2019	
25470X	AE	5				3FE	268,750	108.063	270,158	250,000	264,397		(1,815)		6.750	5.660	JD	1,406	16,875	06/25/2012	06/01/2021	
25470X	AJ	4				3FE	302,250	103.250	309,750	300,000	301,817	879	(188)		5.875	5.770	JJ	8,127	17,625	07/19/2012	07/15/2022	
25470X	AP	0				3FE	300,000	102.750	308,250	300,000	300,000			4.250	4.250	AO	3,188	12,750	04/02/2013	04/01/2018		
25470X	AV	7				3FE	1,600,000	100.500	1,608,000	1,600,000	1,600,000			5.875	5.870	MN	10,706		11/05/2014	11/15/2024		
25746U	BE	8			LS	2FE	999,060	114.559	1,145,590	1,000,000	999,604		99		6.400	6.410	JD	2,844	64,000	06/12/2008	06/15/2018	
25746U	BJ	7				2FE	998,540	100.701	1,007,010	1,000,000	999,796		301		2.250	2.280	MS	7,500	22,500	08/30/2010	09/01/2015	
25746U	BP	3			LS	2FE	1,499,865	97.580	1,463,700	1,500,000	1,499,892		12		2.750	2.750	MS	12,146	41,250	09/10/2012	09/15/2022	
260003	AH	1				1FE	1,000,299	111.575	1,115,750	1,000,000	1,000,113		(32)		5.450	5.440	MS	16,047	54,500	03/12/2008	03/15/2018	
260543	CH	4			LS	2FE	992,310	98.171	981,710	1,000,000	993,682		699		3.000	3.090	MN	3,833	30,000	01/15/2013	11/15/2022	
26112T	AE	6				4FE	772,881	94.500	708,750	750,000	708,750	(42,659)	(3,074)		10.500	9.810	JJ	39,375	78,750	11/22/2013	07/01/2019	
261608	AD	5				4FE	497,938	107.500	537,500	500,000	498,527		181		6.500	6.550	MN	5,417	32,500	09/13/2011	05/01/2021	
26441Y	AV	9				2FE	992,710	105.495	1,054,950	1,000,000	994,273		635		4.375	4.460	JD	1,944	43,750	06/06/2012	06/15/2022	

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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	22
CUSIP Identification	Description		Code	For reg n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62886E	AH	1				3FE	48,188	98.000	49,000	50,000	48,443		.212		4.625	5.220	FA	874	2,313	10/15/2013	02/15/2021	
62886E	AJ	7				3FE	376,438	98.500	394,000	400,000	379,134	.63	2,149		5.000	5.860	JJ	9,222	20,000	10/15/2013	07/15/2022	
62886E	AR	9				3FE	500,000	103.500	517,500	500,000	500,000				5.875	5.870	JD	1,306	29,049	12/05/2013	12/15/2021	
629377	BU	5				4FE	50,000	103.500	51,750	50,000	50,000				6.625	6.620	MS	975	3,313	09/10/2012	03/15/2023	
629377	BX	9				4FE	660,500	102.000	663,000	650,000	660,115	(206)	(179)		6.250	6.020	MN	6,771	21,441	09/16/2014	05/01/2024	
62943W	AA	7				3FE	650,000	102.000	663,000	650,000	650,000				5.375	5.370	FA	14,169		07/31/2014	08/15/2024	
62947Q	AM	0				3FE	200,000	105.250	210,500	200,000	200,000				5.750	5.750	FA	4,344	11,500	01/31/2013	02/15/2021	
62947Q	AQ	1				3FE	200,000	100.753	201,506	200,000	200,000				3.750	3.750	JD	625	7,500	05/06/2013	06/01/2018	
637432	HT	5				1FE	996,800	109.176	1,091,760	1,000,000	999,113		.357		5.450	5.490	AO	12,263	54,500	04/02/2007	04/10/2017	
637432	MN	2				1FE	998,050	102.442	1,024,420	1,000,000	999,522		.397		3.050	3.090	MS	10,167	30,500	02/14/2011	03/01/2016	
637432	MU	6				1FE	249,645	98.861	247,153	250,000	249,720		.48		2.350	2.370	JD	261	5,875	05/30/2013	06/15/2020	
637432	NB	7				1FE	1,847,484	99.200	1,835,200	1,850,000	1,847,547		.63		2.300	2.320	MN	5,437		11/04/2014	11/15/2019	
63860U	AH	3				4FE	660,063	96.500	627,250	650,000	627,055	(21,080)	(2,240)		7.875	7.620	AO	12,797	27,563	11/17/2014	10/01/2020	
63860U	AK	6				4FE	756,019	91.250	684,375	750,000	684,375	(35,318)	(607)		6.500	6.370	JJ	24,781	48,750	06/12/2013	07/01/2021	
63860U	AM	2				4FE	501,813	96.000	480,000	500,000	480,000	(21,539)	(273)		6.500	6.400	FA	13,542	26,488	05/08/2014	08/01/2018	
63938C	AA	6				3FE	248,413	98.000	245,000	250,000	245,000	(3,446)	34		5.000	5.120	AO	1,910		11/03/2014	10/26/2020	
63946C	AD	0				1FE	499,715	99.383	496,915	500,000	499,798		.45		1.974	1.980	AO	2,084	9,870	03/20/2013	04/15/2019	
639888	AA	4				5FE	203,500	93.750	187,500	200,000	187,500	(14,468)	(532)		8.125	7.730	MS	4,785	16,250	05/14/2013	03/15/2019	
644535	AD	8				4FE	103,750	100.500	100,500	100,000	100,500	(1,541)	(476)		7.000	6.300	AO	1,478	7,000	07/23/2013	04/15/2020	
644535	AF	3				4FE	651,125	98.000	637,000	650,000	636,252	(8,557)	(316)		6.250	6.220	MN	5,191	31,250	11/12/2014	11/15/2022	
64952W	BF	9				1FE	1,996,420	100.710	2,014,200	2,000,000	1,998,336		.682		1.650	1.680	MN	4,217	33,000	02/07/2012	05/15/2017	
64970H	EB	6				1FE	945,000	99.836	943,450	945,000	945,000				1.200	1.200	MN	252		12/17/2014	05/15/2018	
652482	CJ	4				2FE	275,260	109.593	273,983	250,000	270,625		(3,025)		4.500	3.010	FA	4,250	11,250	06/11/2013	02/15/2021	
65336Y	AJ	2				4FE	754,188	104.750	785,625	750,000	753,747		(365)		6.875	6.310	MN	6,589	51,563	09/17/2013	11/15/2020	
65364U	AA	4				1FE	1,000,000	110.221	1,102,210	1,000,000	1,000,000				4.881	4.880	FA	18,439	48,810	08/03/2009	08/15/2019	
65409Q	BA	9				4FE	98,500	101.500	101,500	100,000	98,551		.51		4.500	4.790	AO	1,125		10/06/2014	10/01/2020	
65409Q	BB	7				4FE	550,750	101.000	555,500	550,000	550,727		(23)		5.000	4.970	AO	5,806	14,056	06/23/2014	04/15/2022	
65410C	AA	8				4FE	401,125	103.000	412,000	400,000	401,003		(118)		5.500	5.450	AO	5,500	22,244	12/13/2013	10/01/2021	
654579	AD	3				1FE	600,000	104.500	627,000	600,000	600,000				5.100	5.100	AO	6,375		10/09/2014	10/16/2044	
654740	AD	1				1FE	498,885	99.303	496,515	500,000	499,272		.218		1.800	1.840	MS	2,650	9,000	03/11/2013	03/15/2018	
654740	AF	6				1FE	2,846,808	102.063	2,908,796	2,850,000	2,847,576		.609		2.650	2.670	MS	19,930	75,525	09/19/2013	09/26/2018	
65504L	AJ	6			LS	2FE	498,780	87.843	439,215	500,000	499,098		.106		3.950	3.970	MS	5,815	19,750	02/08/2012	03/15/2022	
65557C	AM	5				2FE	299,250	98.625	295,875	300,000	299,250				5.500	5.510	MS	4,813		09/23/2014	09/01/2049	
655844	BB	3				2FE	248,893	105.119	262,798	250,000	249,806		.176		5.750	5.820	JJ	6,628	14,375	01/12/2009	01/15/2016	
655844	BG	2				2FE	994,220	102.439	1,024,390	1,000,000	995,826		.529		3.250	3.310	JD	2,708	32,500	11/14/2011	12/01/2021	
664397	AJ	5				2FE	499,665	98.472	492,360	500,000	499,772		.66		1.450	1.460	MN	1,208	7,250	05/08/2013	05/01/2018	
664397	AK	2				2FE	1,116,253	97.055	1,120,015	1,154,000	1,116,508		.255		2.800	3.240	MN	5,385		12/03/2014	05/01/2023	
665772	CD	9				1FE	498,480	110.498	552,490	500,000	499,423		.163		5.250	5.290	MS	8,750	26,250	03/11/2008	03/01/2018	
665859	AL	8				1FE	998,830	105.832	1,058,320	1,000,000	999,268		.111		3.450	3.460	MN	5,463	34,500	11/01/2010	11/04/2020	
666807	BA	9				2FE	998,370	111.280	1,112,800	1,000,000	999,153		.160		5.050	5.070	FA	21,042	50,500	07/27/2009	08/01/2019	
67020Y	AD	2				4FE	553,500	100.750	554,125	550,000	551,500	10,128	(400)		5.375	5.270	FA	11,168	29,563	10/15/2012	08/15/2020	
67021C	AG	2				1FE	1,073,824	96.326	1,083,668	1,125,000	1,081,350		4,921		2.375	2.930	AO	5,641	26,719	06/13/2013	10/15/2022	

E10.27



















**SCHEDULE D - PART 1**

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

Table with 22 columns: 1 CUSIP Identification, 2 Description, 3-5 Codes, 6 NAIC Designation, 7 Actual Cost, 8-9 Fair Value, 10 Par Value, 11 Book/Adjusted Carrying Value, 12-15 Change in Book/Adjusted Carrying Value, 16-22 Interest and Dates.

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**Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities**

Table listing commercial mortgage-backed securities with columns for CUSIP, Description, Codes, NAIC Designation, Actual Cost, Fair Value, Par Value, Book/Adjusted Carrying Value, Change in Book/Adjusted Carrying Value, Interest, and Dates.

**Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities**

Table listing other loan-backed and structured securities with columns for CUSIP, Description, Codes, NAIC Designation, Actual Cost, Fair Value, Par Value, Book/Adjusted Carrying Value, Change in Book/Adjusted Carrying Value, Interest, and Dates.

## SCHEDULE D - PART 1

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

1	2			6			7		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	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
446149 AD 8	HUNTINGTON AUTO TRUST.....				1FE	7,732,889	100.295	7,755,810	7,732,998	7,732,957		(1,090)			1.310	1.310	MON..	4,502	101,302	09/09/2011	11/15/2016
89236P AD 5	TOYOTA AUTO RECEIVABLE OWNER TRUST.....				1FE	3,999,620	100.259	4,010,360	4,000,000	3,999,809		70			0.990	0.990	MON..	1,760	39,600	04/11/2012	08/15/2017
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....					41,675,911	XXX	47,581,618	45,480,606	41,359,254	0	(94,474)	0	0	XXX	XXX	XXX	200,114	1,320,739	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					997,783,371	XXX	1,026,210,427	989,171,825	985,263,044	(7,892,280)	(1,822,770)	1,313,989	0	XXX	XXX	XXX	11,784,362	40,327,490	XXX	XXX
<b>Totals</b>																					
7799999	Total - Issuer Obligations.....					2,955,691,072	XXX	3,006,364,019	2,749,375,589	2,891,424,398	(7,892,633)	(20,400,220)	1,313,989	0	XXX	XXX	XXX	34,192,578	99,434,897	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....					561,866,369	XXX	578,877,136	542,344,534	558,792,427	0	(2,769,785)	0	0	XXX	XXX	XXX	2,735,151	19,750,634	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....					53,703,403	XXX	53,482,826	50,771,630	53,489,885	0	(97,604)	0	0	XXX	XXX	XXX	183,643	2,533,499	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....					41,675,911	XXX	47,581,618	45,480,606	41,359,254	0	(94,474)	0	0	XXX	XXX	XXX	200,114	1,320,739	XXX	XXX
8399999	Grand Total - Bonds.....					3,612,936,755	XXX	3,686,305,599	3,387,972,359	3,545,065,964	(7,892,633)	(23,362,083)	1,313,989	0	XXX	XXX	XXX	37,311,486	123,039,769	XXX	XXX

### SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired

**NONE**

# SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated)</b>																	
00206R	10 2			968,966.000	32,547,568	33.590	32,547,568	18,059,913		1,782,897		(1,521,277)		(1,521,277)		L	10/21/2009.
002824	10 0			630,000.000	28,362,600	45.020	28,362,600	10,824,836		554,400		4,214,700		4,214,700		L	07/21/2010.
00287Y	10 9			407,100.000	26,640,624	65.440	26,640,624	4,833,835		719,004		5,141,673		5,141,673		L	01/03/2013.
00404A	10 9			55,700.000	3,409,397	61.210	3,409,397	2,561,822				847,575		847,575		L	07/30/2014.
00508Y	10 2			22,900.000	3,207,603	140.070	3,207,603	1,390,772		11,908		704,175		704,175		L	07/18/2012.
00766T	10 0			33,829.100	1,027,390	30.370	1,027,390	891,173				587,372		587,372		L	10/28/2014.
007903	10 7			93,130.000	248,657	2.670	248,657	429,106				(180,449)		(180,449)		L	07/15/2014.
00817Y	10 8			317,700.000	28,221,291	88.830	28,221,291	7,756,857		285,930		6,430,248		6,430,248		L	08/02/2012.
008252	10 8			10,800.000	2,292,192	212.240	2,292,192	323,541				(50,112)		(50,112)		L	10/18/2011.
00846U	10 1			165,000.000	6,755,100	40.940	6,755,100	4,222,800		87,120		(998,754)		(998,754)		L	10/18/2012.
009728	10 6			73,800.000	2,671,560	36.200	2,671,560	936,177				854,604		854,604		L	03/05/2012.
015351	10 9			20,000.000	3,700,600	185.030	3,700,600	3,415,992				284,608		284,608		L	10/07/2014.
01748X	10 2			25,700.000	3,863,481	150.330	3,863,481	3,414,250				449,231		449,231		L	11/03/2014.
018581	10 8			11,700.000	3,346,785	286.050	3,346,785	1,123,693				270,504		270,504		L	03/29/2012.
02043Q	10 7			23,700.000	2,298,900	97.000	2,298,900	1,706,076				592,824		592,824		L	09/12/2014.
021441	10 0			182,210.000	6,730,837	36.940	6,730,837	3,787,503		120,259		807,008		807,008		L	06/06/2013.
02209S	10 3			578,800.000	28,517,476	49.270	28,517,476	10,617,905	300,976	1,134,448		6,297,344		6,297,344		L	11/14/2012.
023135	10 6			38,000.000	11,793,300	310.350	11,793,300	8,945,159				(3,360,720)		(3,360,720)		L	05/24/2013.
025932	10 4			15,750.000	956,340	60.720	956,340	846,333		28,133		47,250		47,250		L	12/18/2013.
03027X	10 0			304,900.000	30,139,365	98.850	30,139,365	8,939,668	112,813	399,419		5,802,247		5,802,247		L	01/18/2008.
03073E	10 5			30,700.000	2,767,912	90.160	2,767,912	1,518,787	5,691	27,727		593,745		593,745		L	07/18/2014.
031162	10 0			80,000.000	12,743,200	159.290	12,743,200	8,635,408		195,200		3,616,800		3,616,800		L	10/09/2013.
032654	10 5			492,400.000	27,338,048	55.520	27,338,048	8,253,775		665,851		2,455,241		2,455,241		L	10/10/2014.
035290	10 5			5,955.000	526,779	88.460	526,779	251,088		29,775		(8,218)		(8,218)		L	10/25/2012.
037833	10 0			1,757,000.000	193,937,660	110.380	193,937,660	16,662,895		3,257,931		53,121,642		53,121,642		L	05/06/2010.
042735	10 0			16,240.000	940,134	57.890	940,134	539,839				59,114		59,114		L	11/14/2013.
045327	10 3			53,500.000	1,873,570	35.020	1,873,570	1,194,728				(362,730)		(362,730)		L	06/15/2012.
045487	10 5			27,260.000	507,854	18.630	507,854	293,843		7,633		33,530		33,530		L	07/26/2013.
04621X	10 8			7,460.000	510,488	68.430	510,488	504,479		4,028		6,009		6,009		L	05/28/2014.
04685W	10 3			23,300.000	3,394,810	145.700	3,394,810	1,414,458				286,132		286,132		L	06/13/2014.
049560	10 5			14,210.000	792,065	55.740	792,065	445,507		21,315		146,647		146,647		L	06/25/2013.
053015	10 3			79,000.000	6,586,230	83.370	6,586,230	54,757	38,710	151,680		210,770		210,770		L	07/07/1977.
053611	10 9			13,930.000	722,688	51.880	722,688	478,807		18,666		23,542		23,542		L	05/28/2013.
053807	10 3			20,940.000	900,839	43.020	900,839	617,329	335	12,963		(22,825)		(22,825)		L	10/25/2013.
057224	10 7			572,000.000	32,072,040	56.070	32,072,040	26,050,444	25,249	190,290		(1,032,702)		(1,032,702)		L	12/10/2014.
060505	10 4			1,199,167.000	21,453,098	17.890	21,453,098	6,505,569	59,958	95,933		2,782,100		2,782,100		L	05/01/2014.
06846N	10 4			38,520.000	438,743	11.390	438,743	820,063				(533,496)		(533,496)		L	08/06/2014.
071813	10 9			210,000.000	15,390,900	73.290	15,390,900	10,142,048	109,200	424,200		785,400		785,400		L	06/04/2009.
08180D	10 6			49,000.000	1,609,160	32.840	1,609,160	1,318,827				290,333	1,209,200	(918,867)		L	10/16/2014.
084670	70 2			335,000.000	50,300,250	150.150	50,300,250	30,386,677				10,790,432		10,790,432		L	02/04/2014.
089302	10 3			19,460.000	778,789	40.020	778,789	869,964				(91,175)		(91,175)		L	11/03/2014.
09061G	10 1			20,000.000	1,808,000	90.400	1,808,000	1,073,485				316,691		316,691		L	10/24/2014.
09062X	10 3			78,400.000	26,612,880	339.450	26,612,880	20,433,575				4,196,695		4,196,695		L	04/28/2014.

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## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	F or e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
09253U	10	8			1,161,200.000	39,283,396	33.830	39,283,396	15,982,524		2,122,796		2,920,535		2,920,535		L	10/15/2014.
094235	10	8			46,060.000	1,140,446	24.760	1,140,446	910,885				229,560		229,560		L	09/24/2014.
097023	10	5			197,000.000	25,606,060	129.980	25,606,060	12,677,424		487,640		(1,034,466)		(1,034,466)		L	06/04/2014.
099502	10	6			32,990.000	875,225	26.530	875,225	691,199		26,711		184,025		184,025		L	09/17/2014.
109194	10	0			60,800.000	2,858,208	47.010	2,858,208	2,575,309				282,899		282,899		L	10/03/2014.
110122	10	8			316,677.000	18,693,443	59.030	18,693,443	12,765,891		441,615		1,749,833		1,749,833		L	03/05/2014.
111320	10	7			402,100.000	17,422,993	43.330	17,422,993	8,913,706		217,008		5,502,739		5,502,739		L	12/12/2013.
111621	30	6			57,220.000	677,485	11.840	677,485	588,865		4,005		88,620		88,620		L	06/04/2014.
115736	10	0			21,450.000	689,618	32.150	689,618	574,113		1,952		115,504		115,504		L	11/05/2014.
117043	10	9			43,900.000	2,250,314	51.260	2,250,314	1,914,413		5,488		335,901		335,901		L	09/12/2014.
12504L	10	9			100,100.000	3,428,425	34.250	3,428,425	1,721,665				769,343		769,343		L	03/07/2014.
12514G	10	8			21,550.000	757,914	35.170	757,914	479,608		4,202		254,505		254,505		L	12/18/2013.
125509	10	9			100,000.000	10,291,000	102.910	10,291,000	4,857,836		4,000		1,543,000		1,543,000		L	08/18/2011.
12621E	10	3			52,590.000	905,600	17.220	905,600	943,963		5,631		(38,363)		(38,363)		L	08/20/2014.
126650	10	0			1,000,900.000	96,396,679	96.310	96,396,679	14,706,507		1,100,990		24,762,266		24,762,266		L	02/27/2007.
127387	10	8			931,550.000	17,671,504	18.970	17,671,504	5,954,104				4,611,172		4,611,172		L	07/29/2011.
13342B	10	5			340,200.000	16,992,990	49.950	16,992,990	7,502,270				(3,259,116)		(3,259,116)		L	10/25/2013.
143658	30	0			70,000.000	3,173,100	45.330	3,173,100	2,167,716		70,000		361,200		361,200		L	08/08/2011.
149123	10	1			303,000.000	27,733,590	91.530	27,733,590	19,723,077		787,800		218,160		218,160		L	06/10/2013.
151020	10	4			160,000.000	17,897,600	111.860	17,897,600	7,409,893				4,582,294		4,582,294		L	05/28/2014.
15117B	10	3			51,300.000	936,225	18.250	936,225	964,482				(81,416)		(81,416)		L	10/06/2014.
15670R	10	7			22,700.000	1,228,978	54.140	1,228,978	1,154,193				74,785		74,785		L	06/13/2014.
166764	10	0			969,000.000	108,702,420	112.180	108,702,420	46,949,727		4,079,490		(12,335,370)		(12,335,370)		L	10/11/2010.
168905	10	7			15,060.000	858,420	57.000	858,420	834,471		5,986		9,595		9,595		L	02/06/2014.
17275R	10	2			1,663,000.000	46,256,345	27.815	46,256,345	27,844,214		1,230,620		8,955,255		8,955,255		L	12/11/2013.
172967	42	4			925,000.999	50,051,804	54.110	50,051,804	36,122,195		34,000		2,188,078		2,188,078		L	12/09/2014.
191216	10	0			1,386,000.000	58,516,920	42.220	58,516,920	9,974,232	12,900	1,690,920		1,261,260		1,261,260		L	10/20/2009.
192446	10	2			355,000.000	18,694,300	52.660	18,694,300	15,730,672				2,963,628		2,963,628		L	10/10/2014.
194162	10	3			233,400.000	16,148,946	69.190	16,148,946	2,023,927	47,066	331,428		928,932		928,932		L	01/15/1996.
20030N	10	1			755,000.000	43,797,550	58.010	43,797,550	28,240,211		649,050		4,653,979		4,653,979		L	03/25/2014.
200340	10	7			14,670.000	687,143	46.840	687,143	439,673		11,149		(10,269)		(10,269)		L	01/18/2012.
20564W	10	5			35,300.000	1,638,979	46.430	1,638,979	1,478,470				160,509		160,509		L	10/30/2014.
205944	10	1			9,240.000	454,423	49.180	454,423	254,478		4,526		87,503		87,503		L	10/10/2012.
22160K	10	5			155,000.000	21,971,250	141.750	21,971,250	17,962,678		110,050		4,008,572		4,008,572		L	06/24/2014.
22160N	10	9			8,900.000	1,634,307	183.630	1,634,307	1,501,717				132,590		132,590		L	12/12/2014.
227046	10	9			45,140.000	563,799	12.490	563,799	661,372				(97,573)		(97,573)		L	12/05/2014.
22822V	10	1			163,353.000	12,855,881	78.700	12,855,881	10,802,249		171,521		860,870		860,870		L	10/23/2013.
23317H	10	2			36,470.000	669,589	18.360	669,589	589,866		19,005		99,569		99,569		L	04/14/2014.
235825	20	5			33,930.000	737,638	21.740	737,638	434,746				71,111		71,111		L	01/09/2014.
235851	10	2			76,000.000	6,513,960	85.710	6,513,960	930,246	7,600	24,700		646,760		646,760		L	09/26/2000.
242370	20	3			58,725.000	1,138,091	19.380	1,138,091	1,113,694		14,438		153,307		153,307		L	08/06/2014.
243537	10	7			23,100.000	2,103,024	91.040	2,103,024	2,250,212				(147,188)		(147,188)		L	10/03/2014.
244199	10	5			120,000.000	10,616,400	88.470	10,616,400	227,707		266,400		(343,200)		(343,200)		L	08/19/1971.

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## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		3		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			Code	4 F o r e i g n			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code		Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
24661P	40	1	DEL CATH SYSTEMS INC		3,125,000	3,781	1.210	3,781	129,000				(8,969)		(8,969)		L	06/08/2010.
252784	30	1	DIAMONDROCK HOSPITALITY		60,440,000	898,743	14.870	898,743	666,533		23,723		200,661		200,661		L	11/15/2013.
254067	10	1	DILLARD DEPT		5,970,000	747,325	125.180	747,325	611,128				136,197		136,197		L	10/17/2014.
254687	10	6	DISNEY WALT CO		515,500,000	48,554,945	94.190	48,554,945	15,355,344	592,825	443,330		9,170,745		9,170,745		L	08/07/2013.
25470F	10	4	DISCOVERY COMMUNIC		115,000,000	3,961,750	34.450	3,961,750	4,116,966				(155,216)		(155,216)		L	08/06/2014.
25470F	30	2	DISCOVERY COMMUNICATIONS		185,000,000	6,238,200	33.720	6,238,200	6,547,573				(2,078,599)		(2,078,599)		L	08/06/2014.
25746U	10	9	DOMINION RES INC VA NEW		160,000,000	12,304,000	76.900	12,304,000	4,321,346	96,000	384,000		1,953,600		1,953,600		L	02/14/2003.
263534	10	9	DU PONT (E.I.) DE NEMOURS		280,000,000	20,703,200	73.940	20,703,200	13,786,617				2,511,600		2,511,600		L	09/04/2012.
268648	10	2	EMC CORP/MASS		900,000,000	26,766,000	29.740	26,766,000	8,630,131			410,532	4,131,000		4,131,000		L	07/13/2006.
269246	40	1	E*TRADE FINANCIAL CORP		30,210,000	732,744	24.255	732,744	327,700				139,419		139,419		L	02/25/2013.
278642	10	3	EBAY INC		275,000,000	15,433,000	56.120	15,433,000	14,146,959				465,997		465,997		L	01/06/2014.
278865	10	0	ECOLAB INC		194,600,000	20,339,592	104.520	20,339,592	4,118,475	64,218	189,310		(74,527)		(74,527)		L	06/19/2014.
285512	10	9	ELECTRONIC ARTS INC		21,960,000	1,032,449	47.015	1,032,449	381,565				528,687		528,687		L	04/17/2013.
291011	10	4	EMERSON ELEC CO		450,000,000	27,778,500	61.730	27,778,500	15,524,750		731,800		(3,594,376)		(3,594,376)		L	06/25/2014.
29362U	10	4	ENTEGRIS INC		9,810,000	129,590	13.210	129,590	81,578				15,892		15,892		L	07/21/2011.
29977G	10	2	EVERBANK FINL CORP		118,800,000	2,264,328	19.060	2,264,328	2,326,431		11,940		(62,103)		(62,103)		L	06/13/2014.
30066A	10	5	EXAMWORKS GROUP INC		47,700,000	1,983,843	41.590	1,983,843	1,504,091				479,752		479,752		L	07/09/2014.
30219G	10	8	EXPRESS SCRIPTS HOLDINGS CO		291,571,000	24,687,317	84.670	24,687,317	8,779,203				4,207,370		4,207,370		L	10/02/2013.
30231G	10	2	EXXON MOBIL CORPORATION		1,389,898,265	128,496,095	92.450	128,496,095	24,942,326		3,752,727		(12,161,610)		(12,161,610)		L	06/28/2010.
30303M	10	2	FACEBOOK INC		310,000,000	24,186,200	78.020	24,186,200	19,363,124				4,823,076		4,823,076		L	04/25/2014.
303726	10	3	FAIRCHILD SEMICON		32,110,000	542,017	16.880	542,017	555,197				(13,180)		(13,180)		L	12/18/2014.
31428X	10	6	FEDEX CORP		230,000,000	39,941,800	173.660	39,941,800	14,733,277	49,000	161,000		6,874,700		6,874,700		L	08/02/2011.
31787A	50	7	FINISAR CORP		24,740,000	480,203	19.410	480,203	490,313				(10,110)		(10,110)		L	12/05/2014.
33582V	10	8	FIRST NIAGARA FINL GP INC		59,140,000	498,550	8.430	498,550	569,145		18,925		(129,517)		(129,517)		L	10/22/2013.
343412	10	2	FLUOR CORP		125,000,000	7,578,750	60.630	7,578,750	9,476,918	26,250	72,000		(2,240,113)		(2,240,113)		L	05/02/2014.
345370	86	0	FORD MTR CO DEL		1,550,000,000	24,025,000	15.500	24,025,000	15,899,715		775,500		108,500		108,500		L	07/26/2012.
35671D	85	7	FREEMPORT-MCMORAN COPPER &		190,000,000	4,438,400	23.360	4,438,400	5,951,251		237,500		(2,732,200)		(2,732,200)		L	06/11/2013.
36467W	10	9	GAMESTOP CORP		17,360,000	586,768	33.800	586,768	523,734		22,915		(193,659)		(193,659)		L	02/04/2014.
366651	10	7	GARTNER GROUP INC - CL A		31,400,000	2,644,194	84.210	2,644,194	1,927,415				412,949		412,949		L	05/13/2014.
369300	10	8	GENERAL CABLE CORP DEL NE		25,085,000	373,767	14.900	373,767	345,170		16,992		(19,541)	319,532	(339,073)		L	04/14/2014.
369604	10	3	GENERAL ELEC CO		2,195,750,000	55,486,603	25.270	55,486,603	16,319,025	505,023	1,932,260		(6,060,270)		(6,060,270)		L	09/15/2008.
37045V	10	0	GENERAL MOTORS		154,938,000	5,408,886	34.910	5,408,886	5,307,799	46,482	94,325		(77,504)		(77,504)		L	10/29/2014.
37045V	11	8	GENERAL MOTORS		4,488,000	112,559	25.080	112,559	13,959				(22,689)		(22,689)		L	10/29/2014.
37045V	12	6	GENERAL MOTORS		4,488,000	76,296	17.000	76,296	13,959				(23,928)		(23,928)		L	10/29/2014.
375558	10	3	GILEAD SCIENCES		390,000,000	36,761,400	94.260	36,761,400	7,867,361				7,327,041		7,327,041		L	03/06/2014.
38141G	10	4	GOLDMAN SACHS GROUP INC		225,000,000	43,611,750	193.830	43,611,750	20,659,415	135,000	478,500		4,042,500		4,042,500		L	05/15/2014.
38259P	50	8	GOOGLE INC		75,000,000	39,799,500	530.660	39,799,500	13,268,375				(30,985,379)		(30,985,379)		L	05/25/2011.
38259P	70	6	GOOGLE INC		85,000,000	44,744,000	526.400	44,744,000	18,707,456				26,036,544		26,036,544		L	04/14/2014.
387328	10	7	GRANITE CONSTR INC		18,670,000	709,833	38.020	709,833	584,804		6,988		54,975		54,975		L	12/11/2014.
388689	10	1	GRAPHIC PACKAGING HLDG CO		40,310,000	549,022	13.620	549,022	311,469				162,046		162,046		L	06/07/2013.
40171V	10	0	GUIDEWIRE SOFTWARE INC		74,000,000	3,746,620	50.630	3,746,620	2,885,648				74,328		74,328		L	03/07/2014.
402635	30	4	GULFPORT ENERGY CORP		24,800,000	1,035,152	41.740	1,035,152	898,146				(544,737)		(544,737)		L	03/03/2014.
40412C	10	1	HCA HOLDINGS INC		70,000,000	5,137,300	73.390	5,137,300	3,524,598				1,612,702		1,612,702		L	04/23/2014.
410867	10	5	THE HANOVER INS GRP		13,040,000	930,013	71.320	930,013	824,780				105,232		105,232		L	11/20/2014.

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## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	For eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
412822	10	8	HARLEY DAVIDSON INC.....		25,900,000	1,707,069	65.910	1,707,069	1,416,083		28,429		(86,247)		(86,247)		L	03/11/2013.
413875	10	5	HARRIS CORP.....		10,550,000	757,701	71.820	757,701	552,585		18,779		21,205		21,205		L	11/06/2013.
42210P	10	2	HEADWATERS INC.....		90,900,000	1,362,591	14.990	1,362,591	1,109,673				252,918		252,918		L	08/20/2014.
42217K	10	6	HEALTHCARE COMP.....		240,000,000	18,160,800	75.670	18,160,800	14,132,364	190,800	763,200		5,304,000		5,304,000		L	11/08/2013.
428236	10	3	HEWLETT PACKARD CO.....		240,944,995	9,669,123	40.130	9,669,123	690,069	46,213	147,073		2,927,482		2,927,482		L	01/04/2001.
437076	10	2	HOME DEPOT INC.....		750,000,000	78,727,500	104.970	78,727,500	58,163,080		1,254,900		18,192,780		18,192,780		L	07/10/2014.
438516	10	6	HONEYWELL INTL INC.....		485,000,000	48,461,200	99.920	48,461,200	28,188,478		704,475		3,575,605		3,575,605		L	12/15/2014.
44157R	10	9	HOUGHTON MIFFLIN CO.....		23,850,000	493,934	20.710	493,934					493,934		493,934		L	01/06/2014.
446150	10	4	HUNTINGTON BANCSHARES INC.....		89,100,000	937,332	10.520	937,332	526,125		17,820		77,517		77,517		L	11/14/2012.
447011	10	7	HUNTSMAN CORP.....		17,070,000	388,855	22.780	388,855	278,772		8,535		(31,067)		(31,067)		L	11/29/2012.
450911	20	1	ITT CORP NEW.....		17,530,000	709,264	40.460	709,264	786,372		2,925		(77,108)		(77,108)		L	08/27/2014.
45168D	10	4	IDEXX LABS CORP.....		30,160,000	4,471,823	148.270	4,471,823	196,711				1,263,704		1,263,704		L	03/27/1997.
452308	10	9	ILLINOIS TOOL WKS INC.....		170,000,000	16,099,000	94.700	16,099,000	6,976,076		296,650		1,805,400		1,805,400		L	07/21/2010.
457187	10	2	INGREDION INCORPRTD.....		7,280,000	617,635	84.840	617,635	612,171				5,464		5,464		L	12/09/2014.
45765U	10	3	INSIGHT ENTERPRISES INC.....		27,800,000	719,742	25.890	719,742	464,686				74,053		74,053		L	09/30/2014.
458140	10	0	INTEL CORP.....		790,000,000	28,669,100	36.290	28,669,100	205,866		711,000		8,164,650		8,164,650		L	10/26/1981.
45845P	10	8	INTERCEPT PHARMACEUTICALS.....		2,200,000	343,200	156.000	343,200	343,200					473,833	(473,833)		L	02/14/2014.
459200	10	1	INTERNATIONAL BUSINESS MACHS.....		243,200,000	39,019,008	160.440	39,019,008	11,677,712		1,033,600		(6,598,016)		(6,598,016)		L	10/06/2005.
46120E	60	2	INTUITIVE SURGICAL INC.....		20,500,000	10,843,270	528.940	10,843,270	3,078,147				2,969,630		2,969,630		L	03/15/2013.
464330	10	9	ISIS PHARMACEUTICALS INC.....		18,400,000	1,136,016	61.740	1,136,016	977,071				158,945		158,945		L	02/14/2014.
46625H	10	0	JP MORGAN CHASE & CO.....		2,314,950,000	144,869,571	62.580	144,869,571	77,469,181		3,569,522		9,668,867		9,668,867		L	04/11/2014.
466313	10	3	JABIL CIRCUIT INC.....		25,520,000	557,102	21.830	557,102	463,442		8,166		117,926		117,926		L	01/23/2014.
478160	10	4	JOHNSON & JOHNSON.....		1,116,900,000	116,794,233	104.570	116,794,233	48,707,293		3,082,644		14,497,362		14,497,362		L	09/14/2012.
49338L	10	3	KEYSIGHT TECHNOLOGIES INC.....		82,500,000	2,786,025	33.770	2,786,025	1,682,496				1,103,529		1,103,529		L	11/03/2014.
50076Q	10	6	KRAFT FOOD INC.....		186,733,020	11,700,691	62.660	11,700,691	6,331,388	102,703	354,808		1,534,906		1,534,906		L	04/09/2014.
501889	20	8	LKQ CORP.....		89,800,000	2,525,176	28.120	2,525,176	2,654,994				(327,527)		(327,527)		L	09/03/2014.
502175	10	2	LTC PPTYS INC.....		19,570,000	844,837	43.170	844,837	818,725		39,090		148,085		148,085		L	02/06/2014.
512807	10	8	LAM RESEARCH CORP.....		11,450,000	908,443	79.340	908,443	434,439		4,122		284,990		284,990		L	08/01/2012.
521865	20	4	LEAR CORP.....		9,005,000	883,210	98.080	883,210	377,889		6,934		154,076		154,076		L	10/31/2012.
526057	10	4	LENNAR CORP.....		460,000,000	20,612,600	44.810	20,612,600	10,557,627		74,000		2,373,078		2,373,078		L	09/17/2014.
53219L	10	9	LIFE POINT.....		11,380,000	818,336	71.910	818,336	385,635				217,017		217,017		L	03/21/2013.
532457	10	8	LILLY (ELI) & CO.....		200,000,000	13,798,000	68.990	13,798,000	8,569,060		392,000		3,598,000		3,598,000		L	08/09/2012.
536797	10	3	LITHIA MTRS INC.....		32,700,000	2,834,763	86.690	2,834,763	2,309,423		14,944		525,340		525,340		L	05/13/2014.
548661	10	7	LOWES COS INC.....		313,200,000	21,548,160	68.800	21,548,160	2,000,788				6,029,100		6,029,100		L	02/18/2000.
55616P	10	4	MACYS INC.....		415,000,000	27,286,250	65.750	27,286,250	16,523,831	129,688	466,875		5,125,250		5,125,250		L	10/11/2013.
566324	10	9	MARCUS & MILLICHAIP INC.....		106,600,000	3,544,450	33.250	3,544,450	2,684,411				860,039		860,039		L	08/25/2014.
57164Y	10	7	MARRIOTT VACTNS WRLW.....		35,700,000	2,661,078	74.540	2,661,078	2,236,039		8,925		425,039		425,039		L	09/19/2014.
573284	10	6	MARTIN MARIETTA MATERIALS.....		23,100,000	2,548,392	110.320	2,548,392	2,902,063		12,720		(353,671)		(353,671)		L	07/24/2014.
575385	12	5	MASONITE CORP.....		811,000	11,319	13.957	11,319	87,940				1,587		1,587		U	06/12/2009.
57636Q	10	4	MASTERCARD INC.....		220,000,000	18,955,200	86.160	18,955,200	4,465,564				96,800		96,800		L	06/30/2010.
580135	10	1	MCDONALD'S CORP.....		419,600,000	39,316,520	93.700	39,316,520	9,055,665	5,943	1,376,288		(1,397,268)		(1,397,268)		L	10/07/2004.
58155Q	10	3	MCKESSON CORP.....		90,000,000	18,682,200	207.580	18,682,200	5,929,640		21,600		86,400		86,400		L	08/05/2011.
58463J	30	4	MEDICAL PPTYS TRUST INC.....		54,553,000	751,699	13.780	751,699	765,493				43,178		43,178		L	02/10/2014.

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## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	F or e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
58471A	10	5	MEDIDATA SOLUTIONS INC.....		62,100.000	2,965,275	47.750	2,965,275	1,460,429				(678,514)		(678,514)		L	07/30/2014.
58501N	10	1	MEDIVATION INC.....		10,500.000	1,045,905	99.610	1,045,905	1,076,686				(30,781)		(30,781)		L	10/31/2014.
585055	10	6	MEDTRONIC INC.....		266,040.000	19,208,088	72.200	19,208,088	12,985,713		225,767		3,212,608		3,212,608		L	09/11/2014.
58933Y	10	5	MERCK & CO INC.....		296,857.000	16,858,509	56.790	16,858,509	5,313,936	133,586	504,868		1,897,932		1,897,932		L	01/13/2014.
59001A	10	2	MERITAGE HOMES CORP.....		21,910.000	788,541	35.990	788,541	699,658				(201,335)		(201,335)		L	10/08/2014.
594918	10	4	MICROSOFT.....		1,883,200.000	87,474,640	46.450	87,474,640	757,086		2,165,680		17,024,128		17,024,128		L	06/05/1989.
595112	10	3	MICRON TECHNOLOGY INC.....		790,000.000	27,657,900	35.010	27,657,900	11,530,243				10,230,872		10,230,872		L	10/10/2014.
59522J	10	3	MID AMERICA APARTMENTS COMM.....		7,890.000	589,225	74.680	589,225	498,918		23,039		109,987		109,987		L	11/20/2013.
60855R	10	0	MOLINA HEALTHCARE INC.....		9,850.000	527,271	53.530	527,271	323,848				184,983		184,983		L	12/02/2013.
609207	10	5	MONDELEX INTL INC NPV A.....		513,200.000	18,641,990	36.325	18,641,990	11,178,175		250,524		260,330		260,330		L	07/02/2014.
61166W	10	1	MONSANTO CO NEW.....		335,900.000	40,129,973	119.470	40,129,973	34,109,895		538,652		1,222,456		1,222,456		L	10/08/2014.
62010U	10	1	GENERAL MOTERS ACCEPTANCE COR.....		1,146.000	22,061	19.250	22,061			120		(14,783)		(14,783)		U	06/12/2012.
62886E	10	8	NCR CORPORATION.....		29,930.000	872,160	29.140	872,160	941,312				(69,152)		(69,152)		L	11/19/2014.
637071	10	1	NATIONAL-OILWELL INC.....		395,992.000	25,949,356	65.530	25,949,356	13,081,198		649,427		(4,101,119)		(4,101,119)		L	07/31/2013.
64118Q	10	7	NETSUITE INC.....		32,800.000	3,580,776	109.170	3,580,776	994,325				208,351		208,351		L	10/24/2014.
64125C	10	9	NEUROCRINE BIOSCIENCES.....		43,200.000	965,088	22.340	965,088	930,632				34,456		34,456		L	12/10/2014.
654106	10	3	NIKE INC-CL B.....		436,800.000	41,998,320	96.150	41,998,320	11,607,153	116,704	364,128		7,889,560		7,889,560		L	12/19/2014.
655844	10	8	NORFOLK SOUTHERN CORP.....		393,400.000	43,120,574	109.610	43,120,574	21,260,910		873,348		6,601,252		6,601,252		L	06/17/2013.
666807	10	2	NORTHROP GRUMMAN CORP.....		139,400.000	20,546,166	147.390	20,546,166	5,901,687		377,774		4,569,532		4,569,532		L	12/02/2003.
67011P	10	0	NOW INC/DE.....		57,747.000	1,485,830	25.730	1,485,830	867,877				617,953		617,953		L	06/02/2014.
670346	10	5	NUCOR CORP.....		15,000.000	735,750	49.050	735,750	467,054		22,200		(64,950)		(64,950)		L	10/17/2008.
674215	10	8	OASIS PETE INC NEW.....		35,600.000	588,824	16.540	588,824	1,079,661				(1,082,498)		(1,082,498)		L	04/11/2014.
676220	10	6	OFFICE DEPOT INC.....		149,870.000	1,285,135	8.575	1,285,135	606,922				500,392		500,392		L	01/27/2014.
678026	10	5	OIL STS INTL INC.....		110,000.000	5,379,000	48.900	5,379,000	4,422,659				(1,691,789)		(1,691,789)		L	12/12/2014.
679580	10	0	OLD DOMINION FREIGHT LINE.....		63,057.000	4,895,745	77.640	4,895,745	1,395,732				1,500,724		1,500,724		L	04/03/2014.
681919	10	6	OMNICOM GROUP INC.....		393,100.000	30,453,457	77.470	30,453,457	4,176,579	204,030	720,804		1,218,610		1,218,610		L	03/06/2003.
68389X	10	5	ORACLE SYSTEMS.....		837,520.000	37,663,274	44.970	37,663,274	224,890		398,587		5,619,759		5,619,759		L	09/18/1991.
688239	20	1	OSHKOSH CORP.....		8,690.000	422,769	48.650	422,769	419,634				3,134		3,134		L	12/23/2014.
693475	10	5	PNC FINANCIAL SERVICES GROUP.....		130,000.000	11,859,900	91.230	11,859,900	7,773,072		216,400		1,655,322		1,655,322		L	07/17/2014.
69349H	10	7	PNM RESOURCES INC.....		33,540.000	993,790	29.630	993,790	612,139		22,748		172,290		172,290		L	11/21/2014.
697435	10	5	PALO ALTO NETWORKS.....		25,000.000	3,064,250	122.570	3,064,250	2,275,900				788,350		788,350		L	09/10/2014.
69860T	10	0	PANOLAM INDUSTRIES INTL.....		149.000	14,900	100.000	14,900	78,231				391		391		U	01/20/2010.
70159Q	10	4	PARKWAY PPTYS INC.....		34,850.000	640,892	18.390	640,892	632,517		24,928		(38,218)		(38,218)		L	08/19/2014.
713448	10	8	PEPSICO INC MTN.....		712,600.000	67,383,456	94.560	67,383,456	38,399,923	466,753	1,742,307		8,280,412		8,280,412		L	12/18/2009.
717081	10	3	PFIZER INC.....		1,700,254.000	52,962,912	31.150	52,962,912	26,797,869		1,768,264		884,163		884,163		L	05/15/2014.
718172	10	9	PHILIP MORRIS INT'L.....		778,800.000	63,433,260	81.450	63,433,260	35,184,283	778,800	2,975,016		(4,423,584)		(4,423,584)		L	02/07/2013.
720279	10	8	PIER 1 IMPORTS INC.....		38,680.000	595,672	15.400	595,672	513,094				82,578		82,578		L	11/12/2014.
733174	70	0	POPULAR INC.....		25,341.000	862,861	34.050	862,861	426,365				134,814		134,814		L	01/24/2013.
737010	10	8	PORTOLA PHARMACEUTICALS I.....		28,700.000	812,784	28.320	812,784	778,430				34,354		34,354		L	01/28/2014.
74005P	10	4	PRAXAIR INC.....		344,000.000	44,568,640	129.560	44,568,640	12,237,148		894,400		(161,680)		(161,680)		L	05/12/2004.
742718	10	9	PROCTER & GAMBLE CO.....		1,251,462.000	113,995,674	91.090	113,995,674	53,254,029		3,169,077		12,114,152		12,114,152		L	08/05/2011.
744573	10	6	PUBLIC SVC ENTERPRISE.....		220,000.000	9,110,200	41.410	9,110,200	3,968,023		81,400		2,061,400		2,061,400		L	01/22/2003.
745867	10	1	PULTE HOMES INC.....		702,360.000	15,072,646	21.460	15,072,646	12,531,189		56,189		765,572		765,572		L	11/08/2013.
747525	10	3	QUALCOMM INC.....		460,000.000	34,191,800	74.330	34,191,800	18,483,199		740,600		36,800		36,800		L	12/18/2009.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
749685	10	3	RPM INC - OHIO		40,100.000	2,033,471	50.710	2,033,471	1,903,367		10,426		130,104		130,104		L	09/12/2014.
758750	10	3	REGAL BELOIT		10,020.000	753,504	75.200	753,504	700,604				52,901		52,901		L	11/11/2014.
760759	10	0	REPUBLIC SERVICES INC		130,825.000	5,265,706	40.250	5,265,706	2,317,629		138,675		922,316		922,316		L	03/11/2009.
761283	10	0	RESTORATION HARDWARE HLDG		42,500.000	4,080,425	96.010	4,080,425	2,946,091				1,122,132		1,122,132		L	06/13/2014.
76169B	10	2	REXNORD CORP NEW		523,796.000	14,776,285	28.210	14,776,285	14,756,510				19,776		19,776		L	12/12/2014.
770323	10	3	ROBERT HALF INTL INC		48,900.000	2,854,782	58.380	2,854,782	2,460,411		15,444		394,371		394,371		L	09/03/2014.
777779	30	7	ROSETTA RESOURCES INC		23,150.000	516,477	22.310	516,477	889,872				(373,395)		(373,395)		L	12/19/2014.
783549	10	8	RYDER SYS INC		8,860.000	822,651	92.850	822,651	605,834		12,581		168,960		168,960		L	12/18/2013.
78442P	10	6	SLM CORP		84,700.000	863,093	10.190	863,093	760,282				102,811		102,811		L	11/03/2014.
78454L	10	0	SM ENERGY COMPANY		10,500.000	405,090	38.580	405,090	715,743		397		(310,653)		(310,653)		L	12/19/2014.
790849	10	3	ST JUDE MED INC		355,000.000	23,085,650	65.030	23,085,650	22,918,217	95,850	193,050		167,434		167,434		L	09/25/2014.
79466L	30	2	SALESFORCE COM INC		140,000.000	8,303,400	59.310	8,303,400	7,778,618				524,782		524,782		L	11/20/2014.
795435	10	6	SALIX PHARMACEUTICALS LTD		9,300.000	1,068,942	114.940	1,068,942	1,068,942					390,917	(390,917)		L	10/09/2014.
79970Y	10	5	SANCHEZ ENERGY CORP		55,600.000	516,524	9.290	516,524	516,524					1,354,757	(1,354,757)		L	07/30/2014.
806857	10	8	SCHLUMBERGER LTD		910,000.000	77,723,100	85.410	77,723,100	58,424,808	342,000	1,123,788		(4,846,127)		(4,846,127)		L	12/10/2014.
808194	10	4	SCHULMAN A INC		14,110.000	571,878	40.530	571,878	496,907		4,888		74,972		74,972		L	11/20/2014.
812578	10	2	SEATTLE GENETICS INC		18,800.000	604,044	32.130	604,044	577,673				(145,888)		(145,888)		L	03/07/2013.
81369Y	60	5	SELECT SECTOR SPDR TR		1,742,000.000	43,079,660	24.730	43,079,660	17,339,833	219,684	647,957		4,999,540		4,999,540		L	07/14/2009.
81762P	10	2	SERVICENOW INC		57,000.000	3,867,450	67.850	3,867,450	3,547,292				320,158		320,158		L	10/31/2014.
826197	50	1	SIEMENS A G		64,500.000	7,224,000	112.000	7,224,000	8,724,442				(1,500,442)		(1,500,442)		U	06/23/2014.
828806	10	9	SIMON PROPERTY GROUP		163,109.180	29,703,813	182.110	29,703,813	14,731,490		840,010		5,821,511		5,821,511		L	08/16/2013.
83088M	10	2	SKYWORKS SOLUTIONS INC		39,800.000	2,893,858	72.710	2,893,858	2,032,969		5,174		860,889		860,889		L	10/31/2014.
844895	10	2	SOUTHWEST GAS CORP		15,660.000	967,945	61.810	967,945	771,754		19,688		115,735		115,735		L	08/11/2014.
845467	10	9	SOUTHWESTERN ENERGY CO		262,500.000	7,163,625	27.290	7,163,625	8,087,213				(2,623,680)		(2,623,680)		L	12/10/2014.
84760C	10	7	SPECTRANETICS CORP		69,700.000	2,410,226	34.580	2,410,226	2,029,822				380,404		380,404		L	12/05/2014.
848574	10	9	SPIRIT AEROSYSTEMS HLDGS		463,240.000	19,937,850	43.040	19,937,850	11,120,301				5,021,929		5,021,929		L	11/05/2014.
848577	10	2	SPIRIT AIRLS INC		46,200.000	3,491,796	75.580	3,491,796	2,186,493				1,305,303		1,305,303		L	02/21/2014.
848637	10	4	SPLUNK INC		42,200.000	2,487,690	58.950	2,487,690	2,194,994				(304,713)		(304,713)		L	10/03/2014.
85254J	10	2	STAG INDL INC		24,570.000	601,965	24.500	601,965	512,765		25,483		79,879		79,879		L	10/30/2014.
852891	10	0	STANCORP FINANCIAL GROUP		8,990.000	628,041	69.860	628,041	618,682				9,359		9,359		L	12/23/2014.
854502	10	1	STANLEY BLACK & DECKER		140,000.000	13,451,200	96.080	13,451,200	11,553,601		215,600		1,897,599		1,897,599		L	05/30/2014.
855244	10	9	STARBUCKS CORP		245,000.000	20,102,250	82.050	20,102,250	15,400,568		209,700		2,035,754		2,035,754		L	06/19/2014.
85590A	40	1	STARWOOD HOTELS&RESORTS		32,000.000	2,594,240	81.070	2,594,240	2,017,743		123,455		55,006		55,006		L	06/13/2014.
858119	10	0	STEEL DYNAMICS INC		28,830.000	569,104	19.740	569,104	407,643		13,118		5,766		5,766		L	01/17/2013.
869099	10	1	SUSQUEHANNA BANCSHARES INC		64,020.000	859,789	13.430	859,789	595,151		17,435		86,101		86,101		L	09/23/2014.
87161C	50	1	SYNOVUS FINL CORP		20,240.000	548,302	27.090	548,302	482,475				65,827		65,827		L	10/07/2014.
87305R	10	9	TTM TECHNOLOGIES INC		53,360.000	401,801	7.530	401,801	360,714				240,976	297,004	(56,028)		L	09/22/2013.
880349	10	5	TENNECO INC		16,340.000	925,007	56.610	925,007	761,615				1,141		1,141		L	09/25/2014.
880770	10	2	TERADYNE INC		36,510.000	722,533	19.790	722,533	692,287		4,060		30,246		30,246		L	05/09/2014.
880779	10	3	TEREX CORP		16,920.000	471,730	27.880	471,730	399,400		3,059		(215,099)		(215,099)		L	08/06/2014.
882508	10	4	TEXAS INSTRS INC		260,000.000	13,900,900	53.465	13,900,900	8,862,064		238,400		2,286,810		2,286,810		L	05/15/2014.
883203	10	1	TEXTRON INC		40,000.000	1,684,400	42.110	1,684,400	259,492	800	3,200		214,000		214,000		L	02/10/2009.
883556	10	2	THERMO ELECTRON CORP		224,200.000	28,090,018	125.290	28,090,018	10,728,373	33,630	130,020		3,077,048		3,077,048		L	05/20/2014.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
885160	10	1	THOR INDS INC.....		12,150,000	678,810	55.870	678,810	469,174		10,717		14,011		14,011		L	10/08/2014.
88579Y	10	1	3M COMPANY.....		41,400,000	6,802,848	164.320	6,802,848	149,674		141,588		996,498		996,498		L	01/24/1967.
886547	10	8	TIFFANY & CO NEW.....		90,000,000	9,617,400	106.860	9,617,400	6,066,975	40,698	109,200		1,477,917		1,477,917		L	03/31/2014.
88732J	20	7	TIME WARNER CABLE INC.....		118,482,000	18,016,373	152.060	18,016,373	6,442,933		340,446		1,927,836		1,927,836		L	04/07/2014.
89417E	10	9	THE TRAVELERS COS INC.....		303,377,839	32,112,544	105.850	32,112,544	11,207,839	166,858	637,092		4,644,715		4,644,715		L	04/28/2005.
896288	10	7	TRINET GROUP INC.....		50,377,000	1,575,793	31.280	1,575,793	1,489,277				86,515		86,515		L	12/02/2014.
896945	20	1	TRIPADVISOR INC.....		26,500,000	1,978,490	74.660	1,978,490	1,805,425				(251,078)		(251,078)		L	06/03/2014.
901109	10	8	TUTOR PERINI CORP.....		33,550,000	807,549	24.070	807,549	643,250				(64,001)		(64,001)		L	11/25/2014.
902681	10	5	UGI CORP NEW.....		21,890,000	831,382	37.980	831,382	402,252		17,311		226,343		226,343		L	05/03/2012.
902973	30	4	US BANCORP DEL.....		570,000,000	25,621,500	44.950	25,621,500	17,731,943		541,500		2,593,500		2,593,500		L	07/17/2013.
90384S	30	3	ULTA SALON COSMETCS & FRA.....		24,800,000	3,170,432	127.840	3,170,432	2,928,869				241,563		241,563		L	10/16/2014.
90385D	10	7	ULTIMATE SOFTWARE GROUP INC.....		15,100,000	2,216,907	146.815	2,216,907	1,298,461				(81,194)		(81,194)		L	09/12/2014.
910047	10	9	UNITED CONTL HLDGS INC.....		350,000,000	23,411,500	66.890	23,411,500	15,303,274				8,108,226		8,108,226		L	06/12/2014.
911363	10	9	UNITED RENTALS INC.....		25,500,000	2,601,255	102.010	2,601,255	1,346,803				613,530		613,530		L	03/04/2013.
913017	10	9	UNITED TECHNOLOGIES CORP.....		334,400,000	38,456,000	115.000	38,456,000	16,468,248		789,184		401,280		401,280		L	10/03/2013.
918204	10	8	V.F. CORP.....		380,000,000	28,462,000	74.900	28,462,000	14,078,834		420,850		4,772,800		4,772,800		L	02/14/2013.
91913Y	10	0	VALERO ENERGY CORP.....		247,600,000	12,256,200	49.500	12,256,200	11,485,159		152,730		(191,921)		(191,921)		L	12/10/2014.
92343V	10	4	VERIZON COMMUNICATIONS.....		936,166,000	43,793,845	46.780	43,793,845	28,663,709		1,817,895		(1,397,527)		(1,397,527)		L	04/25/2014.
92826C	83	9	VISA INC.....		105,000,000	27,531,000	262.200	27,531,000	18,542,512		176,400		4,149,600		4,149,600		L	08/27/2013.
928298	10	8	VISHAY INTERTECHNOLOGY.....		61,010,000	863,292	14.150	863,292	700,523		14,642		54,299		54,299		L	11/15/2013.
929740	10	8	WABTEC CORP.....		51,000,000	4,431,390	86.890	4,431,390	2,015,296		10,200		643,620		643,620		L	07/24/2012.
930427	10	9	WAGeworks INC.....		78,070,000	5,040,980	64.570	5,040,980	1,631,975				475,918		475,918		L	09/24/2014.
931142	10	3	WAL-MART STORES INC.....		455,892,000	39,152,005	85.880	39,152,005	13,154,112	220,063	870,754		3,277,863		3,277,863		L	07/20/2009.
947890	10	9	WEBSTER FINANCIAL CORP.....		16,600,000	539,998	32.530	539,998	298,483		12,450		22,410		22,410		L	09/18/2013.
94946T	10	6	WELLCARE HEALTH PLAN.....		10,920,000	896,095	82.060	896,095	710,618				185,477		185,477		L	11/07/2014.
949746	10	1	WELLS FARGO & CO NEW.....		1,794,000,000	98,347,080	54.820	98,347,080	41,174,358		2,421,900		16,899,480		16,899,480		L	10/14/2010.
95082P	10	5	WESCO INTL INC.....		11,080,000	844,407	76.210	844,407	941,217				(96,810)		(96,810)		L	11/05/2014.
95709T	10	0	WESTAR ENERGY INC.....		23,150,000	954,706	41.240	954,706	740,321		24,308		214,385		214,385		L	01/03/2014.
958102	10	5	WESTERN DIGITAL CORP.....		120,000,000	13,284,000	110.700	13,284,000	10,495,251	48,000	102,000		2,788,749		2,788,749		L	05/07/2014.
969904	10	1	WILLIAMS-SONOMA INC.....		70,000,000	5,297,600	75.680	5,297,600	4,584,828		23,100		712,772		712,772		L	10/13/2014.
98310W	10	8	WYNDHAM WORLDWIDE.....		449,500,000	38,549,120	85.760	38,549,120	11,509,028		629,300		5,425,465		5,425,465		L	08/14/2013.
985817	10	5	YELP INC.....		33,700,000	1,844,401	54.730	1,844,401	729,763				(479,214)		(479,214)		L	02/11/2013.
98954A	10	7	ZILLOW INC.....		19,200,000	2,033,088	105.890	2,033,088	1,632,316				98,453		98,453		L	11/18/2014.
98956P	10	2	ZIMMER HOLDINGS INC.....		277,652,000	31,491,290	113.420	31,491,290	12,221,339	61,083	238,781		5,616,900		5,616,900		L	10/25/2012.
989701	10	7	ZIONS BANCORPORATION.....		27,270,000	777,468	28.510	777,468	426,761		4,363		(39,542)		(39,542)		L	01/25/2012.
98978V	10	3	ZOETIS INC.....		509,657,000	21,930,541	43.030	21,930,541	12,076,961		144,118		5,269,853		5,269,853		L	11/07/2013.
G02602	10	3	AMDOCS LTD.....		16,965,000	791,502	46.655	791,502	465,348		10,094		91,865		91,865		L	05/22/2013.
G29183	10	3	EATON CORP.....		598,710,000	40,688,332	67.960	40,688,332	14,351,389	1,439	1,173,471		(4,885,474)		(4,885,474)		L	01/02/2013.
G3198U	10	2	ESSENT GROUP LTD.....		24,978,000	642,184	25.710	642,184	522,536				90,561		90,561		L	11/20/2014.
G3922B	10	7	GENPACT LTD.....		36,260,000	686,402	18.930	686,402	606,626				76,200		76,200		L	02/24/2014.
G4388N	10	6	HELEN OF TROY LTD.....		10,310,000	670,769	65.060	670,769	663,294				7,475		7,475		U	05/09/2014.
G48833	10	0	WEATHERFORD INTERNATIONAL.....		934,400,000	10,698,880	11.450	10,698,880	5,479,633				(3,510,676)		(3,510,676)		L	12/01/2014.
G6852T	10	5	PARTNERRE HOLDINGS.....		8,490,000	968,964	114.130	968,964	853,857		20,274		78,117		78,117		L	06/30/2014.
G9319H	10	2	VALIDUS HOLDINGS LTD.....		19,050,000	791,718	41.560	791,718	642,854		22,506		29,708		29,708		L	02/04/2014.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17	18	
			3	4			7	8		10	11	12	13	14	15			16
CUSIP Identification	Description		Code	F or e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G97822	10	3	PERRIGO CO		30,000.000	5,014,800	167.160	5,014,800	3,952,131		9,450		1,062,669		1,062,669		L	05/13/2014.
H84989	10	4	TYCO ELECTRONICS LTD SWIT		603,844.000	38,193,133	63.250	38,193,133	15,614,703		659,705		4,887,150		4,887,150		L	10/10/2014.
H8817H	10	0	TRANSOCEAN INC NEW		140,000.000	2,566,200	18.330	2,566,200	2,941,400		393,400		(293,978)	4,058,622	(4,352,600)		L	07/31/2013.
Y2573F	10	2	FLEXTRONICS INTL LTD		2,254,200.885	25,201,966	11.180	25,201,966	15,446,546				6,691,110		6,691,110		U	10/13/2014.
001940	10	5	ATS AUTOMATION TOOLING SYS	C	90,500.000	1,402,750	15.500	1,402,750	1,302,738				100,012		100,012		U	12/16/2014.
008916	10	8	AGRIUM INC	C	10,100.000	1,111,000	110.000	1,111,000	1,064,112	7,878			46,888		46,888		L	12/16/2014.
05277B	20	9	AUTOCANADA INC	C	19,900.000	885,550	44.500	885,550	565,322		16,143		(22,368)		(22,368)		U	12/16/2014.
05651W	20	9	BADGER DAYLIGHTING LTD	C	37,000.000	978,650	26.450	978,650	1,143,708	1,110	10,252		(165,058)		(165,058)		U	10/01/2014.
064149	10	7	BANK NOVA SCOTIA HALIFAX	C	76,700.000	5,085,977	66.310	5,085,977	1,883,792		196,352		(9,204)		(9,204)		L	01/03/2005.
09202D	20	7	BLACK DIAMOND GROUP LTD	C	38,900.000	495,586	12.740	495,586	1,191,101	3,112	13,012		(695,515)		(695,515)		U	11/21/2014.
103309	10	0	BOYD GROUP INCOME FD	C	27,600.000	1,313,760	47.600	1,313,760	938,031	1,132	9,599		375,729		375,729		U	12/17/2014.
112585	10	4	BROOKFIELD ASSET MANAGE - CL A	C	24,700.000	1,438,034	58.220	1,438,034	1,243,188	3,440			194,846		194,846		L	12/16/2014.
125491	10	0	CI FINANCIAL CORP	C	41,700.000	1,346,493	32.290	1,346,493	1,442,700	4,379	36,355		(96,207)		(96,207)		U	12/16/2014.
136375	10	2	CANADIAN NATL RY CO	C	49,700.000	3,968,048	79.840	3,968,048	1,147,273	12,650	41,688		850,814		850,814		L	12/16/2014.
136385	10	1	CANADIAN NAT RES LTD	C	266,700.000	8,622,264	35.920	8,622,264	9,143,467	60,008	147,576		215,766		215,766		L	10/01/2014.
13645T	10	0	CANADIAN PAC RY LTD	C	3,700.000	827,875	223.750	827,875	843,283	175			(15,408)		(15,408)		L	12/16/2014.
15135U	10	9	CENOVUS ENERGY INC	C	97,778.000	2,343,739	23.970	2,343,739	1,860,296	22,648	63,558		(380,559)		(380,559)		L	12/16/2014.
172454	10	0	CINEPLEX INC	C	44,700.000	2,003,901	44.830	2,003,901	1,841,029	5,588	35,569		162,872		162,872		U	12/16/2014.
22576C	10	1	CRESCENY POINT ENERGY TRUST	C	42,000.000	1,130,220	26.910	1,130,220	1,526,962	9,660	96,600		(504,625)		(504,625)		L	12/16/2014.
249906	10	8	DESCARTES SYS GROUP INC	C	94,500.000	1,630,125	17.250	1,630,125	1,349,945				245,927		245,927		U	12/16/2014.
25675T	10	7	DOLLARAMA INC	C	51,300.000	3,047,220	59.400	3,047,220	995,188		13,556		690,778		690,778		U	12/16/2014.
286181	20	1	ELEMENT FINANCIAL CORP	C	136,200.000	1,925,868	14.140	1,925,868	1,072,831				50,602		50,602		U	12/16/2014.
335934	10	5	FIRST QUANTUM MINERALS LT	C	35,200.000	581,152	16.510	581,152	809,162		433		(228,010)		(228,010)		U	12/16/2014.
351858	10	5	FRANCO NEVADA CORP	A	18,900.000	1,081,269	57.210	1,081,269	1,135,791		6,525		(54,522)		(54,522)		L	12/16/2014.
375916	10	3	GILDAN ACTIVEWEAR INC	C	13,900.000	913,230	65.700	913,230	389,639	1,716	5,690		109,961		109,961		L	12/16/2014.
380956	40	9	GOLDCORP INC NEW	C	49,100.000	1,054,177	21.470	1,054,177	1,444,365		22,118		(171,930)		(171,930)		L	12/16/2014.
39945C	10	9	CGI GROUP INC	C	48,400.000	2,143,636	44.290	2,143,636	785,602				387,286		387,286		L	12/16/2014.
45823T	10	6	INTACT FINL CORP SUB RCPT	C	40,300.000	3,379,155	83.850	3,379,155	2,418,299	16,848	57,564		503,081		503,081		U	12/16/2014.
552704	10	8	MEG ENERGY CORP	C	33,100.000	647,105	19.550	647,105	949,148				(260,457)		(260,457)		U	12/16/2014.
554282	10	3	MACDONALD DETTWILER & ASS	C	19,781.000	1,878,206	94.950	1,878,206	1,288,713		22,335		244,189		244,189		U	12/16/2014.
559222	40	1	MAGNA INTL INC	C	10,400.000	1,309,256	125.890	1,309,256	316,199		17,559		403,416		403,416		L	01/11/2010.
56501R	10	6	MANULIFE FINANCIAL CORP	C	137,200.000	3,043,096	22.180	3,043,096	2,634,599		72,922		152,718		152,718		L	12/04/2014.
68272K	10	3	ONEX	C	31,000.000	2,091,260	67.460	2,091,260	1,835,595		3,811		251,884		251,884		U	12/16/2014.
717046	10	6	PEYTO EXPL & DEV CORP NEW	C	47,000.000	1,573,090	33.470	1,573,090	987,705	5,170	36,876		16,239		16,239		U	12/16/2014.
73755L	10	7	POTASH CORP SASK INC	C	31,800.000	1,306,026	41.070	1,306,026	646,975		33,694		155,723		155,723		L	12/16/2014.
780087	10	2	ROYAL BK CDA MONTREAL QUE	C	45,800.000	3,674,992	80.240	3,674,992	1,443,412		108,852		343,203		343,203		L	12/16/2014.
81373C	10	2	SECURE ENERGY SERVICES INC	C	58,700.000	996,139	16.970	996,139	557,801	1,077	9,195		(37,932)		(37,932)		U	12/16/2014.
820439	10	7	SHAWCOR LTD	C	20,200.000	856,480	42.400	856,480	485,195		10,120		(463)		(463)		U	12/16/2014.
846785	10	3	SPARTAN ENERGY CORP	C	214,800.000	599,292	2.790	599,292	837,923				(238,631)		(238,631)		U	12/16/2014.
866796	10	5	SUN LIFE FINANCIAL SVCS CAN	C	76,600.000	3,211,072	41.920	3,211,072	2,979,831	22,500	49,068		231,241		231,241		L	12/16/2014.
867224	10	7	SUNCOR ENERGY INC	C	28,852.000	1,064,639	36.900	1,064,639	603,007	7,043	22,421		716		716		L	12/16/2014.
8676EP	10	8	SUNOPTA INC	C	427,500.000	5,065,875	11.850	5,065,875	2,251,062				624,928		624,928		L	12/01/2014.
87971M	99	6	TELUS CORP	C	61,400.000	2,572,046	41.890	2,572,046	1,716,702		75,036		274,766		274,766		U	12/16/2014.

E12.7

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F o r e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
891160	50	9	TORONTO DOMINION BK ONT.....	C	87,100,000	4,834,921	55.510	4,834,921	60,072		160,264		475,130		475,130		L	03/07/1977.
89156V	10	6	TOURMALINE OIL CORP.....	C	49,800,000	1,927,260	38.700	1,927,260	1,200,076				(278,643)		(278,643)		U	12/16/2014.
89353D	10	7	TRANSCANADA CORP.....	C	38,500,000	2,198,350	57.100	2,198,350	1,667,930	18,480	43,976		230,490		230,490		L	12/16/2014.
903914	10	9	ULTRA PETROLEUM CORP.....	C	245,900,000	3,236,044	13.160	3,236,044	4,930,295				(2,087,691)		(2,087,691)		L	08/02/2012.
91911K	10	2	VALEANT PHARMACEUTICALS INTERNATIONAL.....	C	8,100,000	1,347,273	166.330	1,347,273	361,134				296,014		296,014		L	12/16/2014.
G05384	10	5	ASPEN INSURANCE HOLDINGS.....	R	20,960,000	917,419	43.770	917,419	573,564		16,349		51,562		51,562		L	07/25/2013.
G1151C	10	1	ACCENTURE LTD BERMUDA.....	R	214,400,000	19,148,064	89.310	19,148,064	4,984,417		418,080		1,520,096		1,520,096		L	06/01/2005.
G31215	10	9	ESG RE LIMITED.....	F	236,364,000	24	0.001	24	14,000						0		L	12/03/1997.
G50871	10	5	JAZZ PHARMA PLC.....	R	9,200,000	1,506,316	163.730	1,506,316	1,468,763				37,553		37,553		U	10/09/2014.
G54050	10	2	LAZARD LTD.....	F	49,000,000	2,451,470	50.030	2,451,470	2,657,961		14,700		(206,491)		(206,491)		U	09/22/2014.
G60754	10	1	MICHAEL KORS HOLDINGS LTD.....	R	90,300,000	6,781,530	75.100	6,781,530	7,077,790				(296,260)		(296,260)		L	09/30/2014.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						4,751,772,105	XXX	4,751,772,105	2,213,839,400	6,004,424	86,272,945	0	442,369,652	8,103,865	434,265,787	0	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																		
30247@	10	8	F M INSURANCE COMPANY LTD.....		110,000,012,000	822,722,573	7.479	822,722,573	667,992,373				17,251,722		17,251,722		K	08/01/2002.
30277@	10	1	FMIC HOLDINGS, INC.....		42,029,000	1,747,694,869	41,583,070	1,747,694,868	428,712,387				148,401,286		148,401,286		K	08/01/2002.
87282@	10	4	TSB LOSS CONTROL CONSULTANTS, INC.....		500,000				217,536				(48,220)		(48,220)		K	12/15/1997.
P3872*	10	2	FMIC ESCRITORIO DE REPRESENTA BRAZIL LTD.....	F	128,598,280				128,598				0		0		K	05/20/2009.
P3913*	10	3	FM GLOBAL DE MEXICO S.A. DE C.V.....	F	42,282,000	27,496,089	650.302	27,496,089	27,499,012				995,179		995,179		K	05/06/2008.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						2,597,913,531	XXX	2,597,913,530	1,124,549,906	0	0	0	166,599,967	0	166,599,967	0	XXX	XXX
<b>Common Stocks - Mutual Funds</b>																		
01882C	10	4	ALLIANCE BERNSTEIN US STRATEGIC VALUE EX.....		1,958,704,150	88,794,425	45.333	88,794,425	33,642,378	286			12,059,531		12,059,531		A	02/01/2010.
464286	10	3	ISHARES AUSTRALIA ETF.....		1,725,000,000	38,243,250	22.170	38,243,250	36,611,903	1,202,896	1,712,326		(3,795,000)		(3,795,000)		L	02/04/2013.
464286	80	6	ISHARES GERMANY ETF.....		1,450,000,000	39,744,500	27.410	39,744,500	29,430,990		915,257		(6,307,500)		(6,307,500)		L	11/07/2012.
464287	23	4	ISHARES MSCI EMERGING MKT INDEX ETF.....		540,000,000	21,216,600	39.290	21,216,600	9,566,524	288,911	381,460		(1,352,700)		(1,352,700)		L	07/29/2004.
61744J	30	9	MSIF INC SMALL COMPANY GROWTH A.....		3,258,100,208	53,791,234	16.510	53,791,234	24,135,371				(13,162,725)		(13,162,725)		L	01/19/2007.
61744J	83	8	MORGAN STANLEY INTERNATIONAL SMALL CAP.....		4,244,100,631	52,287,320	12.320	52,287,320	44,801,530		1,379,545		(7,045,207)		(7,045,207)		L	05/05/2010.
78464A	69	8	SPDR S&P REGIONAL BANKING ETF.....		620,000,000	25,234,000	40.700	25,234,000	13,688,792	123,640	380,436		55,800		55,800		L	07/16/2010.
78464A	78	9	SPDR S&P INSURANCE ETF.....		100,000,000	6,669,000	66.690	6,669,000	6,363,730	23,646	23,646		305,270		305,270		L	07/25/2014.
78464A	87	0	SPDR S&P BIOTECH ETF.....		65,000,000	12,119,900	186.460	12,119,900	3,485,486	31,915	100,731		3,656,900		3,656,900		L	02/21/2008.
922042	71	8	VANGUARD INTL EQUITY ETF.....		120,000,000	11,437,200	95.310	11,437,200	10,934,400	168,960	326,520		(915,600)		(915,600)		L	10/11/2013.
922042	77	5	VANGUARD INTL EQUITY INDE.....		400,000,000	18,744,000	46.860	18,744,000	20,013,440	80,400	114,600		(1,269,440)		(1,269,440)		L	12/22/2014.
922042	85	8	VANGUARD MSCI EMERGING MARKET ETF.....		230,000,000	9,204,600	40.020	9,204,600	7,131,198	40,020	272,550		(257,600)		(257,600)		L	05/20/2010.
922042	86	6	VANGUARD PACIFIC ETF.....		680,000,000	38,671,600	56.870	38,671,600	39,310,588	425,680	1,147,160		(3,012,400)		(3,012,400)		L	08/05/2013.
922042	87	4	VANGUARD EUROPEAN ETF.....		1,000,000,000	52,410,000	52.410	52,410,000	45,513,173	291,000	2,367,000		(6,390,000)		(6,390,000)		L	06/20/2013.
92204A	87	6	VANGUARD UTILITIES ETF.....		549,400,000	56,231,090	102.350	56,231,090	35,523,937	452,706	1,697,097		10,478,706		10,478,706		L	11/19/2012.
92647K	30	9	VICTORY MUNDER INT'L SMALL CAP FUND.....		15,978,277,179	168,890,390	10.570	168,890,390	168,890,390		2,707,200		(3,035,873)		(3,035,873)		A	08/20/2013.
L5458T	11	7	INVESCO US SENIOR LOAN - GX.....		932,095,678	94,281,479	101.150	94,281,478	95,000,000		4,005,774		(2,786,964)		(2,786,964)		U	06/10/2013.
9299999. Total - Common Stocks - Mutual Funds.....						787,970,588	XXX	787,970,587	542,611,374	3,130,060	17,531,302	0	(22,774,802)	0	(22,774,802)	0	XXX	XXX
9799999. Total - Common Stock.....						8,137,656,224	XXX	8,137,656,222	3,881,000,680	9,134,484	103,804,247	0	586,194,817	8,103,865	578,090,952	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						8,137,656,224	XXX	8,137,656,222	3,881,000,680	9,134,484	103,804,247	0	586,194,817	8,103,865	578,090,952	0	XXX	XXX

E12.8

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....30, the total \$ value (included in Column 8) of all such issues \$.....163,515,367.

## 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
<b>Bonds - U.S. Government</b>								
36179Q RZ 6	GNMA PASS.....		12/15/2014.....	VARIOUS.....		20,792,424	19,388,467	36,623
912828 D5 6	U S TREASURY.....		11/05/2014.....	CITIGROUP.....		12,033,281	12,000,000	64,280
912828 F9 6	U S TREASURY.....		12/01/2014.....	BANC OF AMERICA.....		5,886,333	5,855,000	10,675
912828 QN 3	U S TREASURY.....		01/09/2014.....	BARCLAYS.....		10,429,688	10,000,000	50,932
0599999	Total - Bonds - U.S. Government.....					49,141,726	47,243,467	162,510
<b>Bonds - All Other Government</b>								
110709 GC 0	BRITISH COLUMBIA PROV.....	C.....	09/16/2014.....	VARIOUS.....		11,050,951	11,784,000	87,100
135087 A7 9	CANADA GOVT.....	C.....	11/26/2014.....	VARIOUS.....		113,169,394	112,865,000	195,781
135087 B2 9	CANADA GOVT.....	C.....	12/16/2014.....	TD WATER.....		527,469	527,000	2,021
135087 B4 5	CANADA GOVT.....	C.....	08/20/2014.....	NBCS SECURITY.....		3,419,881	3,302,000	19,224
135087 C8 5	CANADA GOVT.....	C.....	12/19/2014.....	VARIOUS.....		46,797,799	46,315,000	296,630
135087 D2 7	CANADA GOVT.....	C.....	09/02/2014.....	LAURENTI.....		8,056,806	8,056,000	9,656
135087 XG 4	CANADA GOVT.....	C.....	10/23/2014.....	NBCS SECURITY.....		14,067,866	9,398,000	220,596
135087 ZS 6	CANADA GOVT.....	C.....	12/16/2014.....	VARIOUS.....		39,224,221	31,876,000	310,136
68323A CC 6	ONTARIO PROV.....	C.....	09/12/2014.....	VARIOUS.....		47,722,575	49,761,000	668,323
68323A CG 7	ONTARIO PROV.....	C.....	09/11/2014.....	NBCS SECURITY.....		7,755,278	7,428,000	75,501
74814Z ER 0	QUEBEC PROV.....	C.....	09/12/2014.....	VARIOUS.....		23,175,099	24,062,000	253,476
74814Z ES 8	QUEBEC PROV.....	C.....	09/10/2014.....	LAURENTI.....		11,433,281	10,811,000	15,550
1099999	Total - Bonds - All Other Government.....					326,400,620	316,185,000	2,153,994
<b>Bonds - U.S. States, Territories and Possessions</b>								
13063C JG 6	CALIFORNIA ST.....		03/13/2014.....	BANK AMERICA MERRILL.....		5,019,294	4,315,000	
20772J PF 3	CONNECTICUT ST.....		03/25/2014.....	RBC CAP.....		1,751,670	1,500,000	8,958
574193 KJ 6	MARYLAND ST.....		07/28/2014.....	MORGAN STANLEY.....		6,079,700	5,000,000	
574193 KT 4	MARYLAND ST.....		07/23/2014.....	JP MORGAN.....		6,127,200	5,000,000	
604129 4E 3	MINNESOTA ST.....		11/14/2014.....	MORGAN STANLEY.....		1,204,050	1,000,000	11,944
646039 VA 2	NEW JERSEY ST.....		12/03/2014.....	BANK AMERICA MERRILL.....		4,371,887	3,695,000	
658256 R6 1	NORTH CAROLINA ST.....		01/09/2014.....	DEPFA ACS BANK.....		9,295,635	7,775,000	78,830
880541 SB 4	TENNESSEE ST.....		12/19/2014.....	MORGAN STANLEY.....		4,392,099	3,695,000	72,874
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					38,241,535	31,980,000	172,606
<b>Bonds - U.S. Political Subdivisions of States</b>								
059231 ZK 9	BALTIMORE CO. M.....		11/20/2014.....	WACHOVIA.....		1,487,787	1,225,000	
088281 QT 0	BEXAR CNTY TX.....		12/19/2014.....	BANK AMERICA MERRILL.....		793,141	685,000	1,427
213185 GD 7	COOK CNTY IL.....		03/18/2014.....	WACHOVIA.....		2,135,331	1,920,000	31,300
343136 3P 0	FLORIDA STATE TURNPIKE AUTH.....		01/15/2014.....	BANK AMERICA MERRILL.....		2,940,525	2,500,000	
613340 2H 0	MONTGOMERY CNTY MD.....		01/08/2014.....	BANK AMERICA MERRILL.....		2,788,247	2,335,000	15,242
64966J N3 6	NEW YORK N Y.....		01/02/2014.....	WACHOVIA.....		1,151,260	1,000,000	21,667
64966L DV 0	NEW YORK N Y.....		02/27/2014.....	DEPFA ACS BANK.....		11,868,500	10,000,000	45,833
735000 QU 8	PORT OAKLAND CALIF REV.....		05/13/2014.....	VARIOUS.....		3,851,221	3,615,000	46,887
741701 T9 7	PRINCE GEORGES CNTY MD.....		12/17/2014.....	WACHOVIA.....		7,022,040	6,000,000	117,500
864813 E4 8	SUFFOLK VA.....		08/05/2014.....	BANK AMERICA MERRILL.....		1,785,036	1,470,000	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					35,823,088	30,750,000	279,856
<b>Bonds - U.S. Special Revenue and Special Assessment</b>								
010609 AN 5	ALABAMA ST PUB SCH.....		07/02/2014.....	GOLDMAN SACHS.....		6,973,380	6,000,000	
010652 BW 4	ALABAMA 21ST CENTY.....		11/10/2014.....	CITIGROUP.....		2,162,808	1,880,000	42,561
01728A Q4 1	ALLEGHENY CNTY PA HOSP DEV AUTH.....		10/14/2014.....	CIT GROUP.....		515,241	450,000	7,625
040649 LU 7	ARIZONA ST TRANSPRTN BRD EXCISE TAX REV.....		11/25/2014.....	VARIOUS.....		2,913,457	2,400,000	
040654 WL 5	ARIZONA ST.....		12/17/2014.....	CIT GROUP.....		12,237,900	10,000,000	

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## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
04109F BB 3	ARKANSAS ST DEV FIN AUTH HOSP REV.....		12/17/2014.....	CS FIRST.....		3,120,339	2,740,000	
072024 TY 8	BAY AREA TOLL AUTH C.....		12/10/2014.....	CITIGROUP.....		2,880,765	2,605,000	
121342 KN 8	BURKE CNTY GA DEV AUTH.....		08/11/2014.....	MORGAN STANLEY.....		1,312,500	1,400,000	221
13033L 3T 2	CALIFORNIA HEALTH FACS.....		06/12/2014.....	BANK AMERICA MERRILL.....		447,293	375,000	
158843 WN 8	CHANDLER ARIZ.....		12/04/2014.....	BARCLAYS.....		2,674,091	2,170,000	12,056
167560 SC 6	CHICAGO MET WST.....		12/16/2014.....	MORGAN STANLEY.....		2,945,670	2,430,000	
167593 JQ 6	CHICAGO ILL O HARE INTL A.....		02/18/2014.....	WACHOVIA.....		1,400,431	1,240,000	8,611
167593 MK 5	CHICAGO ILL O HARE INTL A.....		05/20/2014.....	SOUTHWEST SEC.....		3,100,812	2,715,000	49,044
167615 TK 9	CHICAGO ILL PK DIST.....		06/05/2014.....	PERSHING DLJ.....		3,572,303	3,105,000	
167736 B4 8	CHICAGO WATER.....		09/11/2014.....	PIPER JAFFRAY.....		1,273,711	1,105,000	
176553 EE 1	CITIZENS PPTY INS CORP FL.....		01/29/2014.....	VARIOUS.....		3,689,727	3,230,000	20,934
187145 CS 4	CLIFTON TX HGR EDU FIN CORP REV.....		09/19/2014.....	BAIRD, ROBERT W.....		1,190,430	1,000,000	
19648A WU 5	COLORADO ST HLTH FACS AUTH REV.....		10/22/2014.....	MORGAN STANLEY.....		3,371,267	2,885,000	32,456
19648A WV 3	COLORADO ST HLTH FACS AUTH REV.....		12/17/2014.....	MORGAN STANLEY.....		1,782,969	1,525,000	29,865
196558 QY 9	COLORADO RIVER TEX.....		11/12/2014.....	GOLDMAN SACHS.....		1,748,112	1,600,000	29,111
207758 SD 6	CONNECTICUT ST SPL.....		10/02/2014.....	RAYMOND JAMES.....		6,039,000	5,000,000	
207758 SS 3	CONNECTICUT ST SPL.....		10/07/2014.....	RAYMOND JAMES.....		3,023,625	2,500,000	
231266 FV 4	CURATORS UNIV MO SYS.....		11/21/2014.....	GOLDMAN SACHS.....		1,250,453	1,150,000	3,993
232760 5P 9	CYPRESS-FAIRBANKS TX INDEP SCH DIST.....		10/10/2014.....	JP MORGAN.....		6,745,200	5,500,000	12,986
235219 KH 4	DALLAS TEX.....		12/10/2014.....	WACHOVIA.....		1,219,700	1,000,000	
235416 ZA 5	DALLAS TX WTRWKS & SWR SYS REVENUE.....		12/22/2014.....	BANK AMERICA MERRILL.....		2,395,401	2,150,000	24,188
235825 AE 6	DANA HOLDINGS CORP.....		12/04/2014.....	CIT GROUP.....		350,000	350,000	
253363 VG 7	DICKINSON TX INDEP SCH DIST.....		02/21/2014.....	CORPORATE REORG.....		2,920,490	2,740,000	
270618 EG 2	EAST BATON ROUGE LA.....		12/10/2014.....	JP MORGAN.....		1,210,370	1,000,000	
283822 GH 1	EL PASO TEX WTR & SW.....		12/05/2014.....	CITIGROUP.....		1,223,400	1,000,000	
29270C ZV 0	ENERGY NORTHWEST WASH ELE.....		04/10/2014.....	JP MORGAN.....		2,380,660	2,000,000	
303823 KZ 0	FAIRFAX CNTY VA INDL DEV AUTH REVENUE.....		12/03/2014.....	MORGAN STANLEY.....		363,792	325,000	
3138NX 5Z 6	FNMA PASS-THRU LNG 30 Y.....		07/30/2014.....	CIT GROUP.....		11,834,613	11,237,615	13,735
3138XP VH 3	FNMA PASS-THRU INT 15 Y.....		05/30/2014.....	MORGAN STANLEY.....		3,231,429	3,055,048	4,752
3138Y4 SJ 9	FNMA PASSTHRU AX3220.....		09/30/2014.....	MORGAN STANLEY.....		10,676,498	10,146,954	18,744
3138Y6 F3 3	FNMA PASSTHRU AX4685.....		10/31/2014.....	MORGAN STANLEY.....		5,204,989	4,903,681	6,538
31418U 4W 1	FNMA PASSTHRU AD7136.....		08/28/2014.....	MORGAN STANLEY.....		11,207,153	10,156,582	14,106
347658 UG 9	FORT LAULDERDALE FL WTR & SWR REVENUE.....		12/22/2014.....	BANK AMERICA MERRILL.....		1,961,568	1,600,000	5,111
387874 WB 2	GRANT CNTY WA PUBLIC UTILITY DIST #2.....		10/21/2014.....	T D SECURITES.....		1,261,038	1,070,000	16,496
414005 ST 6	HARRIS CNTY TEX.....		10/09/2014.....	BARCLAYS US FUN.....		10,549,747	8,445,000	41,052
414018 5C 1	HARRIS CNTY TEX FLOOD CTL.....		05/09/2014.....	DEPFA ACS BANK.....		5,481,405	4,500,000	
442435 4B 6	HOUSTON TEX UTIL SYS REV.....		03/13/2014.....	NATIONAL FINANCIAL SERVICES CO.....		7,625,510	6,565,000	
442435 4M 2	HOUSTON TEX UTIL SYS.....		11/12/2014.....	WACHOVIA.....		1,548,582	1,280,000	356
45203H KV 3	ILLINOIS FIN AUTH REV.....		08/01/2014.....	MORGAN STANLEY.....		1,148,230	1,000,000	11,250
452252 KB 4	ILLINOIS ST TOLL HIGHWAY AUTH.....		11/26/2014.....	NATIONAL FINANCIAL SERVICES CO.....		832,132	700,000	
45471A NK 4	INDIANA FIN AUTH HOS.....		09/25/2014.....	JP MORGAN.....		721,578	600,000	
454798 RV 3	INDIANA HEALTH FAC F.....		10/06/2014.....	CITIGROUP.....		592,532	575,000	639
45505M AJ 5	INDIANA ST FIN AUTH WASTE.....		07/31/2014.....	CIT GROUP.....		2,706,379	2,295,000	39,525
45528U LV 1	INDIANAPOLIS IN LOCAL PUBLIC IMPT BOND.....		09/17/2014.....	BANK AMERICA MERRILL.....		3,767,908	3,260,000	
46613P 2F 2	JEA FLA WTR & SWR SYS REV.....		06/26/2014.....	JP MORGAN.....		4,747,280	4,000,000	
487694 ML 2	KELLER TX INDEP SCH DIST.....		10/30/2014.....	SOUTHWEST SEC.....		3,887,597	3,175,000	14,111
49118N ER 2	KENTUCKY ASSET / LIABILIT.....		03/31/2014.....	GOLDMAN SACHS.....		3,073,491	2,700,000	5,250

E13.1

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
517840 6B 5	LAS VEGAS VALLEY NEV.....		12/12/2014.....	CITIGROUP.....		3,454,350	3,000,000	
542690 3C 4	LONG ISLAND NY PWR AUTH .....		12/04/2014.....	BANK AMERICA MERRILL.....		753,514	685,000	
544495 F3 3	LOS ANGELES CALIF DE.....		10/22/2014.....	JANNEY MONTGOME.....		10,422,870	8,500,000	96,806
54811G TM 2	LOWER COLORADO.....		09/15/2014.....	CUSIP CHANGE.....		5,758	5,000	
54811G UB 4	LOWER COLORADO.....		09/15/2014.....	CUSIP CHANGE.....		1,606,344	1,395,000	
564386 GN 4	MANSFIELD TX INDEP SCH DIST.....		12/01/2014.....	SCOTT & STRING.....		1,752,881	1,435,000	21,724
574204 YL 1	MARYLAND ST DEPT TRANSN C.....		06/18/2014.....	MORGAN STANLEY.....		2,469,820	2,000,000	
57430Y BF 1	MARYLAND WTR QUALITY.....		12/09/2014.....	BANK AMERICA MERRILL.....		3,305,532	2,755,000	38,647
59259R WJ 9	MET TRANSPRTN AUTH NY REVENUE.....		12/30/2013.....	MORGAN STANLEY.....		3,390,571	2,905,000	20,335
59334P DH 7	MIAMI-DADE CNTY FL TRANSIT SALES SURTAX.....		12/31/2013.....	CITIGROUP.....		1,038,770	1,000,000	83
59447P 5K 3	MICHIGAN FIN AUTH RE.....		12/11/2014.....	RBC CAP.....		1,628,942	1,400,000	
59447P KR 1	MICHIGAN STATE.....		01/06/2014.....	BANC OF AMERICA.....		2,937,150	2,500,000	34,028
59447P P3 9	MICHIGAN FIN AUTH RE.....		11/21/2014.....	BANK AMERICA MERRILL.....		3,702,237	3,300,000	
606033 AH 1	MISSOURI ST DEV FIN BRD ANNUAL.....		11/19/2014.....	WACHOVIA.....		2,408,867	2,005,000	
606092 FW 9	MISSOURI JT MUN ELEC.....		09/24/2014.....	BMO CAPITAL.....		2,968,500	2,500,000	
606092 FY 5	MISSOURI JT MUN ELEC.....		09/24/2014.....	BMO CAPITAL.....		1,420,944	1,200,000	
606092 GP 3	MISSOURI JT MUN ELEC.....		11/13/2014.....	WACHOVIA.....		3,521,682	2,990,000	
60637A GJ 5	MISSOURI ST HEALTH & EDL.....		04/24/2014.....	GOLDMAN SACHS.....		1,149,890	1,000,000	
611530 AG 1	MONROEVILLE PA FIN .....		10/17/2014.....	RBC CAP.....		1,758,807	1,595,000	11,874
625517 DM 6	MULTNOMAH CNTY ORE .....		09/26/2014.....	BLAIR WILLIAM.....		509,180	500,000	2,188
64542R AM 3	NEW HOPE CULTURAL ED FACS.....		05/21/2014.....	RBC CAP.....		107,732	100,000	
64542R AN 1	NEW HOPE CULTURAL ED FACS.....		05/21/2014.....	RBC CAP.....		108,627	100,000	
64579F 6U 2	NEW JERSEY HEALTH CA.....		11/18/2014.....	JP MORGAN.....		1,404,702	1,300,000	
645918 U5 0	NEW JERSEY ECONOMIC DEV A.....		04/17/2014.....	CITIGROUP.....		2,603,678	2,250,000	16,250
647207 AP 4	NEW MEXICO MUN ENERGY ACQ.....		07/24/2014.....	RBC CAP.....		7,750,000	7,750,000	
64970H DZ 4	NEW YORK CITY NY HSG DEV CORP.....		12/17/2014.....	MORGAN STANLEY.....		895,000	895,000	
649845 GF 5	NEW YORK ST ENERGY RESH .....		01/17/2014.....	VARIOUS.....		10,442,250	11,475,000	275
64986A 3E 9	NEW YORK ST ENVIRONM.....		12/19/2014.....	NATIONAL FINANCIAL SERVICES CO.....		2,457,360	2,000,000	2,500
649907 3M 2	NY DORMITORY AU .....		12/18/2014.....	JANNEY MONTGOME.....		387,342	345,000	
64990E LR 6	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		01/16/2014.....	CORPORATE REORG.....		10,815	10,000	
64990E MP 9	NEW YORK ST DORM AUTH ST.....		07/30/2014.....	BARCLAYS.....		6,016,500	5,000,000	92,361
64990E MQ 7	NEW YORK ST DORM AUTH ST.....		08/05/2014.....	BARCLAYS.....		5,941,150	5,000,000	95,139
64990E RW 9	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		11/10/2014.....	EXCHANGE.....		5,363	5,000	
64990E SH 1	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....		11/10/2014.....	EXCHANGE.....		10,710,352	9,985,000	
650035 B5 6	NEW YORK ST URBAN .....		11/14/2014.....	WACHOVIA.....		2,541,806	2,140,000	19,022
650035 D9 6	NEW YORK ST URBAN DEV COR.....		01/29/2014.....	WACHOVIA.....		6,859,022	5,800,000	102,306
65820H C9 2	NORTH CAROLINA MED CARE .....		08/05/2014.....	BANK AMERICA MERRILL.....		1,334,291	1,170,000	10,888
658256 H4 7	NORTH CAROLINA ST.....		12/16/2014.....	BLAIR WILLIAM.....		2,137,240	1,880,000	12,272
663903 FJ 6	NORTHEAST OHIO REGL.....		12/10/2014.....	BANK AMERICA MERRILL.....		1,576,678	1,370,000	
71883P JQ 1	PHOENIX ARIZ CIVIC IMPT .....		03/19/2014.....	GOLDMAN SACHS.....		2,936,003	2,485,000	
73358W TJ 3	PORT AUTH N Y & N J.....		08/15/2014.....	CITIGROUP.....		5,906,900	5,000,000	
73358W TM 6	PORT AUTH N Y & N J.....		08/19/2014.....	CITIGROUP.....		3,627,874	3,055,000	424
73358W UP 7	PORT AUTH N Y & N J.....		11/07/2014.....	MORGAN STANLEY.....		5,658,773	4,790,000	9,404
735389 QJ 0	PORT SEATTLE WASH REV.....		02/21/2014.....	GOLDMAN SACHS.....		1,633,875	1,405,000	33,954
736742 VP 9	PORTLAND ORE SWR SYS REV.....		08/05/2014.....	BANK AMERICA MERRILL.....		977,984	800,000	
763261 MS 0	RICHARDSON TX INDEP SCH DIST .....		12/15/2014.....	GOLDMAN SACHS.....		1,340,720	1,330,000	22,167
773835 BL 6	ROCKPORT IND POLLUTION CT.....		05/21/2014.....	BANC OF AMERICA.....		620,000	620,000	

E13.2



## 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
812643 KJ 2	SEATTLE WA LIGH .....		10/23/2014.....	WACHOVIA.....		2,049,088	1,720,000	
837151 KD 0	SOUTH CAROLINA ST .....		10/17/2014.....	BANK AMERICA MERRILL.....		2,843,717	2,320,000	
85230M CL 6	ST MARY HOSP AUTH PA.....		10/22/2014.....	MORGAN STANLEY.....		986,196	860,000	18,872
876448 BJ 9	TARRANT REGL WTR DIST TEX.....		02/05/2014.....	BANC OF AMERICA.....		3,957,055	3,355,000	
876448 BQ 3	TARRANT TX REGL WTR DIST WTR TRANSM.....		09/16/2014.....	BANK AMERICA MERRILL.....		3,893,700	3,000,000	8,000
88283L HY 5	TEXAS TRANSN COMMN .....		11/07/2014.....	R W BAIRD.....		2,666,633	2,250,000	12,188
89658H TL 4	TRINITY RIVER AUTH .....		10/17/2014.....	MORGAN STANLEY.....		432,490	360,000	
915183 SL 2	UNIV OF UTAH UT REVENUE .....		12/23/2014.....	PIPER JAFFRAY.....		1,280,320	1,000,000	24,667
92818G QH 9	VIRGINIA ST RES AUTH INFR.....		05/08/2014.....	BANK AMERICA MERRILL.....		2,749,476	2,255,000	
93974C DT 4	WASHINGTON ST.....		11/07/2014.....	MORGAN STANLEY.....		1,284,911	1,215,000	16,706
93974D GU 6	WASHINGTON ST FOR ISSUES.....		07/24/2014.....	BANK AMERICA MERRILL.....		6,092,250	5,000,000	13,889
93978H KU 8	WASHINGTON ST HLTH CARE FACS AUTH.....		10/23/2014.....	BANK AMERICA MERRILL.....		362,077	315,000	
956724 AM 0	WEST VA WTR DEV AUTH.....		09/25/2014.....	CITIGROUP.....		2,106,245	1,765,000	
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments						347,397,760	302,979,880	1,202,285

**Bonds - Industrial and Miscellaneous**

001546 AL 4	AK STL CORP.....		05/08/2014.....	BARCLAYS.....		452,813	450,000	16,966
001546 AS 9	AK STL CORP.....		09/11/2014.....	CS FIRST.....		347,638	350,000	
00766T AA 8	AECOM TECHNOLOGY COR.....		09/17/2014.....	BANK AMERICA MERRILL.....		250,000	250,000	
00766T AC 4	AECOM TECHNOLOGY COR.....		09/17/2014.....	BANCAM ROBERTS.....		300,000	300,000	
007903 AZ 0	ADVANCED MICRO DEVICES .....		02/21/2014.....	BANK AMERICA MERRILL.....		400,000	400,000	
01377R AB 9	ALCATEL-LUCENT USA INC.....		02/07/2014.....	BARCLAYS.....		205,750	200,000	3,263
013817 AU 5	ALCOA INC.....		08/18/2014.....	VARIOUS.....		1,061,431	950,000	6,791
013817 AW 1	ALCOA INC.....		09/23/2014.....	VARIOUS.....		351,750	350,000	71
02005N AV 2	ALLY FINL INC.....		10/08/2014.....	VARIOUS.....		395,565	400,000	534
02079D AB 9	ALPHABET HOLDING CO INC.....		11/14/2014.....	WELLS FARGO.....		332,063	350,000	1,324
02154E AB 5	ALTICE FINANCING S.A.....		02/10/2014.....	VARIOUS.....		630,500	600,000	7,403
02406P AM 2	AMERICAN AXLE & MFG INC.....		02/04/2014.....	VARIOUS.....		320,250	300,000	7,040
02406P AN 0	AMERICAN AXLE & MFG INC.....		01/29/2014.....	JP MORGAN.....		103,250	100,000	1,132
03232P AC 2	AMSURG CORP - CL A .....		07/01/2014.....	CITIGROUP.....		350,000	350,000	
032803 AB 4	GLOBAL GEN MERGER SUB .....		10/20/2014.....	MORGAN STANLEY.....		341,250	300,000	11,733
035659 AA 9	ANNA MERGER SUB INC .....		09/24/2014.....	VARIOUS.....		800,188	800,000	32
03674X AA 4	ANTERO RES CORP.....		09/04/2014.....	JP MORGAN.....		603,000	600,000	11,275
03969A AA 8	ARDAGH PKG FIN/MP HD.....		02/05/2014.....	DEUTSCHE BANK.....		88,897	88,235	1,373
03969A AE 0	ARDAGH PACKAGING.....		01/29/2014.....	CITIGROUP.....		400,000	400,000	
03969A AG 5	ARDAGH PACKAGING.....		06/20/2014.....	CITIGROUP.....		200,000	200,000	
03969L AA 4	ARDAGH FIN HLDGS SA.....		12/15/2014.....	VARIOUS.....		465,229	469,729	
043436 AM 6	ASBURY AUTOMOTIVE GROUP .....		11/19/2014.....	BANC OF AMERICA.....		350,000	350,000	
044209 AF 1	ASHLAND INC .....		05/29/2014.....	VARIOUS.....		448,875	450,000	6,307
045054 AC 7	ASHTREAD CAPITAL INC.....		09/10/2014.....	VARIOUS.....		803,063	800,000	
04765B AD 4	ATKORE INTERNATIONAL INC .....		07/11/2014.....	GOLDMAN SACHS.....		599,781	600,000	69
04765B AF 9	ATKORE INTERNATIONAL INC .....		07/07/2014.....	GOLDMAN SACHS.....		903,535	905,050	27
04964V AA 5	ATRIUM WINDOWS AND DOORS.....		04/11/2014.....	BARCLAYS.....		692,818	700,000	
050095 AM 0	ATWOOD OCEANICS INC.....		08/20/2014.....	WACHOVIA.....		266,250	250,000	1,083
05508W AA 3	B & G FOODS INC.....		08/25/2014.....	VARIOUS.....		441,625	450,000	4,381
05531F AS 2	BB&T CORPORATION .....		12/03/2014.....	DEUTSCHE BANK.....		2,995,650	3,000,000	
05578M AA 0	BMC SOFTWARE FINANCE INC.....		11/07/2014.....	BAIRD, ROBERT W.....		286,500	300,000	7,990
058498 AQ 9	BALL CORP.....		03/04/2014.....	STIEFL.....		53,625	50,000	894

E13.3

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
058498 AR 7	BALL CORP.....		11/06/2014.....	VARIOUS.....		571,188	550,000	10,431
060505 EH 3	BANK AMER CORP.....		09/08/2014.....	VARIOUS.....		700,500	700,000	52
060505 EL 4	BANK AMER CORP.....		10/20/2014.....	VARIOUS.....		1,053,938	1,050,000	
06051G FF 1	BANK AMER CORP.....		12/15/2014.....	BANK AMERICA MERRILL.....		2,090,400	2,000,000	17,111
07383F 7W 2	BEAR STEARNS CMBS 2005-PW.....		01/02/2014.....	CORRECTION.....		34,444	34,444	
07556Q BD 6	BEAZER HOMES USA INC.....		09/18/2014.....	CITIGROUP.....		204,563	200,000	1,354
07556Q BH 7	BEAZER HOMES USA INC.....		10/09/2014.....	CITIGROUP.....		190,000	200,000	5,974
088611 AA 6	BI-LO LLC / BI-LO FI.....		11/20/2014.....	VARIOUS.....		394,250	450,000	10,894
103186 AA 0	BOXER PARENT CO INC.....		04/08/2014.....	CS FIRST.....		447,750	450,000	
11283Y AA 8	BROOKFIELD RESIDENTIAL PP.....		10/08/2014.....	CITIGROUP.....		252,500	250,000	4,381
120462 AA 4	BUMBLE BEE ACQUISITION CO.....		11/12/2014.....	WELLS FARGO.....		52,438	50,000	1,900
12046Q AA 1	BUMBLE BEE HOLDCO S C A.....		02/10/2014.....	BANK AMERICA MERRILL.....		105,375	100,000	3,957
12429T AC 8	BWAY HOLDING COMPANY.....		10/03/2014.....	VARIOUS.....		997,412	1,000,000	2,738
1248EP AS 2	CCO HLDGS LLC/CAP CORP.....		10/07/2014.....	JEFFERIES & CO.....		52,125	50,000	826
1248EP AW 3	CCO HLDGS LLC / CCO HLDGS.....		08/14/2014.....	RBC CAP.....		271,250	250,000	3,995
1248EP AX 1	CCO HLDGS LLC / CCO HLDGS.....		10/16/2014.....	VARIOUS.....		366,625	350,000	5,171
1248EP BD 4	CCO HLDGS LLC / CCO HLDGS.....		10/22/2014.....	VARIOUS.....		254,375	250,000	2,100
12505B AC 4	CBRE SVCS INC.....		10/03/2014.....	VARIOUS.....		750,000	750,000	88
12505F AA 9	CBS OUT AMER CAP LLC/MMR.....		10/07/2014.....	VARIOUS.....		501,500	500,000	9,319
12505F AE 1	CBS OUTDOOR AMERS CA.....		09/16/2014.....	WELLS FARGO.....		450,000	450,000	
12513G AZ 2	CDW LLC / CDW FIN CORP.....		07/31/2014.....	MORGAN STANLEY.....		400,000	400,000	
12543D AR 1	CHS/COMMUNITY HEALTH SYS.....		08/14/2014.....	VARIOUS.....		732,750	700,000	3,132
12543D AU 4	CHS/COMMUNITY HEALTH SYS.....		02/26/2014.....	VARIOUS.....		405,625	400,000	769
12543D AV 2	CHS/COMMUNITY HEALTH SYS.....		02/26/2014.....	VARIOUS.....		1,786,875	1,750,000	688
125581 GL 6	CIT GROUP INC.....		08/14/2014.....	JP MORGAN.....		533,750	500,000	11,229
125581 GN 2	CIT GROUP INC.....		07/28/2014.....	VARIOUS.....		291,603	271,000	3,009
126307 AG 2	CSC HLDGS INC.....		10/08/2014.....	VARIOUS.....		986,875	1,000,000	10,281
126685 DX 1	CWHEQ HEQ LN TR 2006-S2 A-3.....		12/25/2014.....	PRINCIPAL PAYDOWN.....			332,725	
127693 AH 2	CAESARS OPERATING ESROW.....		02/10/2014.....	MORGAN STANLEY.....		240,625	250,000	11,125
131347 BY 1	CALPINE CORP.....		10/17/2014.....	VARIOUS.....		164,750	150,000	3,161
131347 CA 2	CALPINE CORP.....		10/16/2014.....	BANK AMERICA MERRILL.....		52,250	50,000	800
131347 CE 4	CALPINE CORP.....		10/17/2014.....	MORGAN STANLEY.....		447,455	456,000	6,081
147448 AG 9	CASELLA WASTE SYS INC.....		10/20/2014.....	VARIOUS.....		460,125	450,000	7,018
14987E AA 5	CCOH SAFARI LLC.....		10/30/2014.....	VARIOUS.....		450,875	450,000	
14987E AB 3	CCOH SAFARI LLC.....		10/30/2014.....	VARIOUS.....		1,503,813	1,500,000	
156504 AA 0	CENTURY CMNTYS INC.....		05/02/2014.....	VARIOUS.....		301,421	300,000	38
156700 AW 6	CENTURYLINK INC.....		04/30/2014.....	VARIOUS.....		579,063	550,000	2,039
15672W AF 1	CEQUEL COMMUNICATION.....		09/04/2014.....	CS FIRST.....		486,250	500,000	5,979
15942R AD 1	CHAPARRAL ENERGY INC.....		02/26/2014.....	BANK AMERICA MERRILL.....		54,500	50,000	1,144
165167 BU 0	CHESAPEAKE ENERGY CORP.....		11/21/2014.....	DEUTSCHE BANK.....		57,125	50,000	105
165167 CF 2	CHESAPEAKE ENERGY CORP.....		11/24/2014.....	VARIOUS.....		169,250	150,000	2,494
165167 CG 0	CHESAPEAKE ENERGY CORP.....		10/20/2014.....	VARIOUS.....		221,750	200,000	2,288
165167 CL 9	CHESAPEAKE ENERGY CORP.....		11/28/2014.....	VARIOUS.....		926,688	850,000	6,197
166764 AN 0	CHEVRON CORP NEW.....		11/10/2014.....	BANK AMERICA MERRILL.....		500,000	500,000	
17121E AB 3	CHRYSLER GROUP LLC / CG C.....		09/02/2014.....	VARIOUS.....		1,026,500	950,000	11,122
17121E AD 9	CHRYSLER GROUP LLC / CG C.....		07/09/2014.....	VARIOUS.....		667,000	600,000	6,096
171484 AB 4	CHURCHILL DOWNS INC.....		04/16/2014.....	JP MORGAN.....		102,750	100,000	1,881

E13.4

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
172441 AZ 0	CINEMARK USA INC.....		10/09/2014.....	VARIOUS.....		970,000	1,000,000	18,203
172967 HQ 7	CITIGROUP INC.....		06/24/2014.....	VARIOUS.....		1,565,375	1,550,000	7,166
17453B AW 1	CITIZENS COMMUNICATION.....		10/17/2014.....	BNP PARIBAS.....		328,500	300,000	2,197
184502 BQ 4	CLEAR CHANNEL COMMUNICATION.....		08/01/2014.....	VARIOUS.....		493,170	505,000	4,533
184502 BT 8	CLEAR CHANNEL COMMUN.....		11/25/2014.....	BARCLAYS.....		39,688	50,000	1,889
18538R AG 8	CLEARWATER PAPER CORP.....		03/31/2014.....	BAIRD, ROBERT W.....		48,438	50,000	388
18538R AH 6	CLEARWATER PAPER CORP.....		07/25/2014.....	VARIOUS.....		750,000	750,000	37
201723 AK 9	COMMERCIAL METALS CO.....		06/03/2014.....	VARIOUS.....		433,875	450,000	4,543
203372 AL 1	COMMSCOPE INC.....		05/15/2014.....	JP MORGAN.....		300,000	300,000	
203372 AM 9	COMMSCOPE INC.....		05/15/2014.....	JP MORGAN.....		200,000	200,000	
20337X AA 7	COMMSCOPE HLDG CO INC.....		04/29/2014.....	JP MORGAN.....		106,188	100,000	2,061
20605P AD 3	CONCHO RES INC.....		01/06/2014.....	BARCLAYS.....		51,563	50,000	749
21036P AN 8	CONSTELLATION BRANDS.....		10/20/2014.....	BANK AMERICA MERRILL.....		200,000	200,000	
210383 AA 3	CONSTELLIUM NV.....		11/06/2014.....	VARIOUS.....		742,188	750,000	14,535
210795 QD 5	CONTINENTAL AIRLN PT TR 2.....		08/26/2014.....	VARIOUS.....		636,756	600,000	10,064
221643 AG 4	COTT BEVERAGES INC.....		08/25/2014.....	VARIOUS.....		1,000,313	1,000,000	3,344
22663A AA 7	CRIMSON MERGER SUB / ORTH.....		05/13/2014.....	VARIOUS.....		1,310,390	1,300,000	
228227 BD 5	CROWN CASTLE INTL CORP.....		11/18/2014.....	VARIOUS.....		732,000	720,000	12,597
23311R AD 8	DCP MIDSTREAM LLC.....		10/22/2014.....	JP MORGAN.....		1,108,280	1,000,000	6,242
23331A BJ 7	D R HORTON INC.....		08/28/2014.....	VARIOUS.....		501,500	500,000	42
25380W AF 3	DIGICEL GROUP LTD.....		03/19/2014.....	CITIGROUP.....		200,000	200,000	
25460C AA 1	DIRECTV HOLDINGS/FING.....		12/02/2014.....	JP MORGAN.....		496,550	500,000	
25470D AH 2	DISCOVERY COMUNICATIONS.....		12/02/2014.....	MORGAN STANLEY.....		975,270	1,000,000	5,778
25470X AV 7	DISH DBS CORP.....		11/05/2014.....	DEUTSCHE BANK.....		1,600,000	1,600,000	
26441Y AY 3	DUKE RLTY LTD PARTNE.....		11/12/2014.....	CITIGROUP.....		987,950	1,000,000	
26613T AE 0	DUPONT FABROS TECH LP.....		08/25/2014.....	RBC CAP.....		261,875	250,000	6,650
269871 AB 5	EAGLE SPINCO INC.....		03/12/2014.....	BARCLAYS.....		247,000	250,000	976
29085T AA 1	EMECO PTY LIMITED.....		03/10/2014.....	VARIOUS.....		813,626	800,000	
292480 AA 8	ENABLE MIDSTREAM PAR.....		11/24/2014.....	BAIRD, ROBERT.....		1,967,140	2,000,000	1,733
29355X AC 1	ENPRO INDS INC.....		12/01/2014.....	VARIOUS.....		504,913	500,000	3,182
29358Q AC 3	ENSCO PLC.....		12/03/2014.....	CIT GROUP.....		489,255	500,000	4,313
29414D AA 8	ENVISION HEALTHCARE CORP.....		06/12/2014.....	BARCLAYS.....		250,000	250,000	
29444U AN 6	EQUINIX INC.....		11/17/2014.....	JP MORGAN.....		450,000	450,000	
29444U AP 1	EQUINIX INC.....		11/18/2014.....	JP MORGAN.....		600,645	600,000	32
298478 SA 7	DOOSAN INFRACORE.....		05/14/2014.....	GOLDMAN SACHS.....		348,250	350,000	29
30251G AC 1	FMG RESOURCES AUGUST.....		12/01/2014.....	VARIOUS.....		104,833	111,111	2,461
30251G AH 0	FMG RESOURCES AUGUST.....		11/20/2014.....	VARIOUS.....		186,938	200,000	1,066
30251G AK 3	FMG RESOURCES AUGUST.....		11/20/2014.....	DEUTSCHE BANK.....		144,375	150,000	1,350
30283W AA 2	FTS INTERNATIONAL INC.....		04/11/2014.....	VARIOUS.....		401,522	400,000	
319963 BE 3	FIRST DATA CORPORATION.....		06/03/2014.....	VARIOUS.....		484,625	450,000	2,297
319963 BG 8	FIRST DATA CORPORATION.....		10/17/2014.....	CITIGROUP.....		229,250	200,000	9,813
35804G AJ 7	FRESENIUS US FINANCE II.....		02/11/2014.....	JP MORGAN.....		300,000	300,000	
35906A AB 4	FRONTIER COMMUNICATIONS.....		12/02/2014.....	WELLS FARGO.....		113,125	100,000	1,444
35906A AL 2	FRONTIER COMMUNICATIONS.....		12/04/2014.....	VARIOUS.....		459,238	391,000	12,385
361841 AF 6	GLP CAPITAL LP/FIN II.....		02/28/2014.....	CS FIRST.....		621,750	600,000	11,198
36467W AA 7	GAMESTOP CORP.....		09/23/2014.....	VARIOUS.....		500,375	500,000	61
36740P AA 1	GATES GLOBAL LLC.....		10/22/2014.....	VARIOUS.....		2,344,799	2,350,000	9,075

E13.5

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
383909 AE 8	GRACE W R & CO CONN.....		09/11/2014.....	DEUTSCHE BANK.....		200,000	200,000	
383909 AF 5	GRACE W R & CO CONN.....		09/12/2014.....	VARIOUS.....		151,063	150,000	.8
38869P AL 8	GRAPHIC PACKAGING.....		10/23/2014.....	BANK AMERICA MERRILL.....		115,000	115,000	
404119 BM 0	HCA INC.....		03/03/2014.....	JP MORGAN.....		300,000	300,000	
404119 BN 8	HCA INC.....		03/07/2014.....	VARIOUS.....		599,250	600,000	
404119 BQ 1	HCA INC.....		10/14/2014.....	MERRILL LYNCH.....		2,050,000	2,050,000	
404121 AD 7	HCA INC.....		01/24/2014.....	VARIOUS.....		510,813	450,000	15,271
404121 AE 5	HCA INC.....		06/16/2014.....	RBC CAP.....		492,750	450,000	6,903
40415R AP 0	HD SUPPLY INC.....		02/25/2014.....	CIT GROUP.....		54,625	50,000	1,385
40415R AQ 8	HD SUPPLY INC.....		11/19/2014.....	BANK AMERICA MERRILL.....		1,100,000	1,100,000	
40537Q AB 6	HALCON RESOURCES CORP.....		02/10/2014.....	VARIOUS.....		311,750	300,000	5,688
40537Q AD 2	HALCON RESOURCES CORP.....		11/13/2014.....	MORGAN STANLEY.....		42,125	50,000	37
40537Q AF 7	HALCON RES CORP.....		11/17/2014.....	VARIOUS.....		126,250	150,000	3,584
40650V AA 8	HALYARD HEALTH INC.....		10/02/2014.....	MORGAN STANLEY.....		150,000	150,000	
41146A AE 6	HARBINGER GROUP INC.....		10/17/2014.....	CS FIRST.....		108,250	100,000	2,122
412418 AA 3	HARDWOODS ACQUISITION INC.....		07/17/2014.....	VARIOUS.....		451,750	450,000	83
428303 AJ 0	HEXION SPECIALTY CHEMICAL.....		11/13/2014.....	VARIOUS.....		443,500	450,000	10,256
446413 AG 1	HUNTINGTON INGALLS I.....		11/17/2014.....	CS FIRST.....		300,000	300,000	
44701Q AZ 5	HUNTSMAN INTL LLC.....		08/12/2014.....	BARCLAYS.....		50,250	50,000	609
44701Q BB 7	HUNTSMAN INTL LLC.....		10/29/2014.....	JP MORGAN.....		450,000	450,000	
44919P AC 6	IAC INTERACTIVECORP.....		02/05/2014.....	VARIOUS.....		329,468	350,000	1,737
45031U BX 8	ISTAR FINL INC.....		08/25/2014.....	VARIOUS.....		499,375	500,000	2,083
451734 AA 5	IHS INC.....		10/21/2014.....	JP MORGAN.....		450,000	450,000	
45672W AA 9	INFOR SOFTWARE PARENT LLC.....		04/03/2014.....	BANK AMERICA MERRILL.....		450,000	450,000	
45763P AE 6	INMARSAT FIN PLC.....		10/07/2014.....	VARIOUS.....		792,514	800,000	5,308
458204 AP 9	INTELSAT BERMUDA LTD.....		02/26/2014.....	VARIOUS.....		862,000	800,000	14,660
45824T AM 7	INTELSAT JACKSON HLDG.....		06/16/2014.....	BANK AMERICA MERRILL.....		315,750	300,000	221
459745 GH 2	INTL LEASE FINANCE CORP.....		10/08/2014.....	VARIOUS.....		820,000	750,000	12,196
459745 GL 3	INTL LEASE FINANCE CORP.....		01/15/2014.....	BANK AMERICA MERRILL.....		866,375	800,000	14,198
459745 GQ 2	INTERNATIONAL LEASE FIN C.....		10/06/2014.....	VARIOUS.....		500,750	500,000	5,062
46625H JX 9	JP MORGAN CHASE & CO.....		12/16/2014.....	JP MORGAN.....		1,793,330	1,750,000	6,344
466355 AE 4	JACK COOPER HLDGS CORP.....		06/05/2014.....	WACHOVIA.....		328,500	300,000	694
46639N AQ 4	JPMBB COML MTG SEC TR.....		02/27/2014.....	JP MORGAN.....		1,043,738	1,025,000	313
47232M AA 0	JEFFERIES FINANCE LLC/JFI.....		10/17/2014.....	JEFFERIES & CO.....		299,625	300,000	1,291
47232M AB 8	JEFFERIES FIN LLC/JFIN.....		04/01/2014.....	JEFFERIES & CO.....		350,000	350,000	
47232M AC 6	JEFFERIES FINANCE LL.....		10/08/2014.....	JEFFERIES & CO.....		200,000	200,000	
48126H AC 4	JPMORGAN CHASE & CO.....		10/17/2014.....	VARIOUS.....		903,000	900,000	3,321
48127F AA 1	JPMORGAN CHASE & CO.....		08/14/2014.....	CANTOR.....		297,750	300,000	2,917
48207W AA 7	JURASSIC HOLDINGS III.....		01/24/2014.....	VARIOUS.....		502,208	500,000	
49327M 2F 0	KEYBANK NATIONAL ASS.....		11/17/2014.....	KEYBANC.....		999,560	1,000,000	
50015Q AH 3	KODIAK OIL & GAS CORP.....		10/08/2014.....	BNP PARIBAS.....		357,875	350,000	3,903
513075 BH 3	LAMAR MEDIA CORP.....		10/09/2014.....	VARIOUS.....		250,875	250,000	672
516806 AD 8	LOREDO PETROLEUM INC.....		01/13/2014.....	BANK AMERICA MERRILL.....		250,000	250,000	
526057 BD 5	LENNAR CORP.....		05/15/2014.....	VARIOUS.....		169,875	150,000	4,884
526057 BT 0	LENNAR CORP.....		02/05/2014.....	CITIGROUP.....		450,000	450,000	
526057 BU 7	LENNAR CORP.....		11/18/2014.....	JP MORGAN.....		850,000	850,000	
527298 AW 3	LEVEL 3 FING INC.....		01/31/2014.....	JP MORGAN.....		533,750	500,000	6,222
527298 AY 9	LEVEL 3 FING INC.....		02/10/2014.....	BANK AMERICA MERRILL.....		51,875	50,000	757

E13.6

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
53219L AM 1	LIFEPOINT HOSPITALS INC.....		05/01/2014.....	VARIOUS.....		719,750	700,000	12,054
536022 AC 0	LINN ENERGY LLC.....		07/30/2014.....	BARCLAYS.....		320,250	300,000	7,834
55181W AA 2	LYNX I CORP.....		06/06/2014.....	VARIOUS.....		723,000	700,000	5,584
55181X AA 0	LYNX II CORP.....		10/20/2014.....	VARIOUS.....		469,688	450,000	638
552953 BX 8	MGM RESORTS INTERNATIONAL.....		04/29/2014.....	VARIOUS.....		288,750	250,000	2,917
552953 CA 7	MGM RESORTS INTL.....		10/22/2014.....	JP MORGAN.....		488,250	450,000	10,931
552953 CC 3	MGM GRAND INC.....		11/20/2014.....	BANCAM ROBERTS.....		700,000	700,000	
55342U AD 6	MPT OPERATING PARTNERSHIP.....		01/24/2014.....	JP MORGAN.....		156,375	150,000	4,356
55342U AE 4	MPT OPERATING PARTNERSHIP.....		04/10/2014.....	BANK AMERICA MERRILL.....		50,000	50,000	
55354G AA 8	MSCI INC.....		11/05/2014.....	JP MORGAN.....		200,000	200,000	
559417 AA 8	MAGNETATION LLC/ MAG FIN.....		10/22/2014.....	JP MORGAN.....		330,750	350,000	17,325
570254 AA 0	MARIPOSA BORROWER INC/MER.....		10/21/2014.....	VARIOUS.....		371,375	350,000	633
570254 AB 8	MARIPOSA BORROWER INC/MER.....		10/17/2014.....	VARIOUS.....		485,625	450,000	2,844
575384 AF 9	MASONITE INTL CORP.....		10/15/2014.....	VARIOUS.....		159,750	150,000	138
586049 AD 0	MEMORIAL PRODTN PARTNERS.....		07/14/2014.....	BARCLAYS.....		196,970	200,000	
587118 AD 2	MENS WEARHOUSE INC.....		06/11/2014.....	BANK AMERICA MERRILL.....		200,000	200,000	
588056 AN 1	MERCER INTL INC.....		11/18/2014.....	CS FIRST.....		250,000	250,000	
588056 AQ 4	MERCER INTL INC.....		11/26/2014.....	VARIOUS.....		582,513	581,000	
59870X AB 6	MILACRON LLC / MCRON FIN.....		11/24/2014.....	BANK AMERICA MERRILL.....		157,125	150,000	3,326
60877U BE 6	MOMENTIVE PERFORMANCE.....		09/08/2014.....	VARIOUS.....		800,850	850,000	30,594
615394 AK 9	MOOG INC.....		11/20/2014.....	VARIOUS.....		708,750	700,000	124
629377 BX 9	NRG ENERGY INC.....		09/16/2014.....	VARIOUS.....		660,500	650,000	16,259
62943W AA 7	NRG YIELD OPER LLC.....		07/31/2014.....	BANK AMERICA MERRILL.....		650,000	650,000	
637432 NB 7	NATIONAL RURAL UTILS.....		11/04/2014.....	RBSSCOTT.....		1,847,484	1,850,000	
63860U AH 3	NATIONSTAR MORT/CAP CORP.....		11/17/2014.....	BARCLAYS.....		289,125	300,000	3,216
63860U AM 2	NATIONSTAR MTG LLC / NATI.....		05/08/2014.....	BANK AMERICA MERRILL.....		201,813	200,000	2,365
63938C AA 6	NAVIENT CORP.....		11/03/2014.....	JP MORGAN.....		248,413	250,000	
644535 AF 3	NEW GOLD INC.....		11/12/2014.....	VARIOUS.....		451,125	450,000	11,988
64970H EB 6	NEW YORK CITY NY HSG DEV CORP.....		12/17/2014.....	MORGAN STANLEY.....		945,000	945,000	
65409Q BA 9	NIELSEN FIN LLC/ NIE.....		10/06/2014.....	BANK AMERICA MERRILL.....		98,500	100,000	100
65409Q BB 7	NIELSEN FIN LLC/ NIELSEN.....		06/23/2014.....	JP MORGAN.....		550,750	550,000	2,417
654579 AD 3	NIPPON LIFE INSURANCE.....		10/09/2014.....	JP MORGAN.....		600,000	600,000	
65557C AM 5	NORDEA BANK AB.....		09/23/2014.....	CIT GROUP.....		299,250	300,000	138
664397 AK 2	NORTHEAST UTILITIES.....		12/03/2014.....	JP MORGAN.....		1,116,253	1,154,000	3,321
67054L AB 3	NUMERICABLE GROUP SA.....		04/23/2014.....	JP MORGAN.....		1,200,000	1,200,000	
67054L AC 1	NUMERICABLE GROUP SA.....		04/23/2014.....	JP MORGAN.....		200,000	200,000	
68268D AA 3	ONEMAIN FINL HLDGS I.....		12/08/2014.....	CITIGROUP.....		400,000	400,000	
693506 BH 9	PPG INDS INC.....		11/06/2014.....	JP MORGAN.....		995,910	1,000,000	
72650R BG 6	PLAINS ALL AMER PIPELINE.....		12/02/2014.....	BARCLAYS US FUN.....		998,130	1,000,000	
737446 AB 0	POST HLDGS INC.....		10/20/2014.....	VARIOUS.....		928,438	900,000	10,489
737446 AE 4	POST HLDGS INC.....		03/13/2014.....	VARIOUS.....		318,625	300,000	6,806
737446 AG 9	POST HLDGS INC.....		05/22/2014.....	BARCLAYS.....		400,000	400,000	
74112B AH 8	PRESTIGE BRANDS IN.....		10/17/2014.....	MORGAN STANLEY.....		107,000	100,000	1,828
74112B AJ 4	PRESTIGE BRANDS INC.....		10/14/2014.....	MORGAN STANLEY.....		141,375	150,000	2,732
74456Q BK 1	PUBLIC SVC ELEC GAS.....		11/04/2014.....	BARCLAYS.....		646,880	650,000	
74759B AA 1	QUALITYTECH LP / QTS FIN.....		07/17/2014.....	DEUTSCHE BANK.....		644,872	650,000	
74966N AA 4	RJS PWR HLDGS LLC.....		07/02/2014.....	JP MORGAN.....		600,000	600,000	

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
74978Q AA 3	RSP PERMIAN INC.....		09/23/2014.....	BARCLAYS US FUN.....		400,000	400,000	
750323 AB 3	RADIATION THERAPY SERVICE .....		01/27/2014.....	WACHOVIA.....		94,625	100,000	2,839
758766 AH 2	REGAL ENTMT GROUP.....		11/03/2014.....	VARIOUS.....		644,000	650,000	3,147
75886A AL 2	REGENCY ENERGY PARTNERS .....		02/04/2014.....	BANK AMERICA MERRILL.....		246,058	250,000	
75886A AQ 1	REGENCY ENERGY PARTNERS .....		07/22/2014.....	BARCLAYS.....		446,211	450,000	
761735 AG 4	REYNOLDS GROUP ISSUER LLC.....		10/06/2014.....	WELLS FARGO.....		268,125	250,000	2,953
761735 AH 2	REYNOLDS GROUP ISSUER LLC.....		02/18/2014.....	CITIGROUP.....		335,625	300,000	8,888
761735 AL 3	REYNOLDS GROUP ISSUER LLC.....		08/14/2014.....	VARIOUS.....		776,156	725,000	24,256
777779 AF 6	ROSETTA RESOURCES INC.....		05/21/2014.....	JP MORGAN.....		150,000	150,000	
78388J AR 7	SBA COMMUNICATIONS CORP.....		06/17/2014.....	JP MORGAN.....		892,602	900,000	
78428E AC 3	SITEL LLC/SITEL FIN CROP .....		02/12/2014.....	RBSSCOTT.....		53,250	50,000	260
78442F ET 1	SLM CORP.....		05/05/2014.....	BARCLAYS.....		545,119	550,000	689
78454L AH 3	SM ENERGY CO.....		12/04/2014.....	VARIOUS.....		553,500	650,000	12,958
78454L AJ 9	SM ENERGY CO.....		11/12/2014.....	BANK AMERICA MERRILL.....		450,000	450,000	
785592 AD 8	SABINE PASS LIQUEFACTION.....		05/15/2014.....	RBC CAP.....		300,000	300,000	1,641
785592 AJ 5	SABINE PASS LIQUEFACTION.....		05/13/2014.....	RBC CAP.....		700,000	700,000	
79546V AJ 5	SALLY HOLDINGS/SALLS CAP .....		08/14/2014.....	VARIOUS.....		947,938	900,000	12,458
79546V AK 2	SALLY HLDGS LLC.....		06/11/2014.....	BARCLAYS.....		51,813	50,000	344
796038 AC 1	SAMSON INVESTMENT COMPANY .....		11/14/2014.....	CS FIRST.....		70,750	100,000	2,557
806261 AJ 2	SCHAEFFLER FIN B V.....		05/08/2014.....	JP MORGAN.....		645,145	650,000	
80874Y AR 1	SGMS ESCROW CORP.....		11/14/2014.....	JP MORGAN.....		250,000	250,000	
80874Y AT 7	SGMS ESCROW CORP.....		11/14/2014.....	JP MORGAN.....		718,920	800,000	
81211K AV 2	SEALED AIR CORP NEW.....		11/07/2014.....	JP MORGAN.....		150,000	150,000	
81211K AW 0	SEALED AIR CORP NEW.....		11/07/2014.....	JP MORGAN.....		300,000	300,000	
81725W AH 6	SENSATA TECHNOLOGIES BV.....		10/14/2014.....	BARCLAYS US FUN.....		200,000	200,000	
81783Q AA 3	SEVEN GENERATIONS ENERGY.....		01/31/2014.....	CS FIRST.....		267,500	250,000	4,583
82967N AJ 7	SIRIUS XM RADIO INC.....		02/07/2014.....	JP MORGAN.....		47,250	50,000	514
82967N AQ 1	SIRIUS XM RADIO INC.....		12/26/2013.....	WACHOVIA.....		51,375	50,000	791
82967N AS 7	SIRIUS XM RADIO INC.....		05/01/2014.....	BARCLAYS.....		350,000	350,000	
84302R AA 7	LOGO MERGER SUB COROP .....		08/14/2014.....	VARIOUS.....		264,563	250,000	7,235
847791 AA 8	SPEEDY CASH INTER HLDGS C.....		10/17/2014.....	VARIOUS.....		398,688	400,000	14,931
852061 AQ 3	SPRINT NEXTEL CORP.....		10/21/2014.....	MORGAN STANLEY.....		333,000	300,000	3,092
852061 AR 1	SPRINT NEXTEL CORP .....		01/09/2014.....	VARIOUS.....		163,125	150,000	4,297
85207U AE 5	SPRINT CORP .....		01/28/2014.....	VARIOUS.....		324,625	300,000	8,348
85207U AF 2	SPRINT CORP .....		10/21/2014.....	VARIOUS.....		816,475	750,000	6,398
857477 AN 3	STATE STR CORP.....		12/10/2014.....	GOLDMAN SACHS.....		499,490	500,000	
858119 BA 7	STEEL DYNAMICS INC.....		09/04/2014.....	JP MORGAN.....		350,000	350,000	
858119 BB 5	STEEL DYNAMICS INC.....		09/12/2014.....	VARIOUS.....		300,250	300,000	61
86614R AB 3	SUMMIT MATERIALS LLC.....		09/24/2014.....	VARIOUS.....		439,875	400,000	8,954
872456 AA 6	TELECOM ITALIA CAP S.A.....		06/17/2014.....	BNP PARIBAS.....		289,375	250,000	100
87264A AG 0	T MOBILE USA INC.....		04/25/2014.....	RBC CAP.....		53,938	50,000	860
87612B AQ 5	TARGA RES PARTNERS /.....		10/23/2014.....	BANK AMERICA MERRILL.....		250,000	250,000	
87927V AU 2	TELECOM ITALIA CAPITAL .....		05/27/2014.....	VARIOUS.....		172,625	150,000	5,065
87927V AV 0	TELECOM ITALIA CAPITAL .....		01/27/2014.....	CS FIRST.....		205,500	200,000	2,402
87927Y AA 0	TELECOM ITALIA CAPITAL .....		05/22/2014.....	CITIGROUP.....		900,000	900,000	
88160Q AH 6	TESORO LOGISTICS LP.....		10/22/2014.....	BANK AMERICA MERRILL.....		225,000	225,000	
887228 AA 2	TIME INC.....		10/24/2014.....	VARIOUS.....		1,396,173	1,400,000	681

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
893045 AE 4	TRANS-ALLEGHENY INTS.....		12/08/2014.....	JP MORGAN.....		999,240	1,000,000	
89366Q AA 1	TRANSFIELD SVCS LTD.....		05/07/2014.....	BANK AMERICA MERRILL.....		300,000	300,000	
90331H ML 4	US BANK NA CINCINNATI.....		10/23/2014.....	USBCORP.....		2,847,435	2,850,000	
90664Z AV 2	UNION GAS LTD.....		01/08/2014.....	T D SECURITES.....		2,775,653	2,783,000	867
908760 BA 8	SUN PRODUCTS CORPORATION.....		05/12/2014.....	GOLDMAN SACHS.....		192,020	199,378	48
90932P AB 4	UNITED AIR 2014-1 B PTT.....		03/24/2014.....	MORGAN STANLEY.....		250,000	250,000	
918370 AB 3	VTR FIN BV.....		01/24/2014.....	VARIOUS.....		602,500	600,000	382
91911K AD 4	VALEANT PHARMACEUTICALS.....		09/12/2014.....	VARIOUS.....		553,625	550,000	5,828
92343V BY 9	VERIZON COMMUNICATIONS.....		12/10/2014.....	BARCLAYS.....		1,143,736	1,100,000	11,413
92343V CR 3	VERIZON COMMUNICATIO.....		10/22/2014.....	JP MORGAN.....		993,400	1,000,000	
92553P AY 8	VIACOM INC.....		12/03/2014.....	WELLS FARGO.....		1,999,720	2,000,000	
92660F AG 9	VIDEOTRON LTEE.....		03/26/2014.....	BANK AMERICA MERRILL.....		100,000	100,000	
92676X AA 5	VIKING CRUISES LTD.....		07/17/2014.....	WACHOVIA.....		273,750	250,000	5,726
92769V AF 6	VIRGIN MEDIA FINANCE PLC.....		10/07/2014.....	MERRILL LYNCH.....		450,000	450,000	
92912E AC 7	VPII ESCROW CORP.....		08/28/2014.....	RBC CAP.....		536,813	500,000	1,622
92933B AF 1	WMG ACQUISITION CORP.....		05/29/2014.....	OPPENHEIMER.....		50,125	50,000	422
92933B AH 7	WMG ACQUISITION CORP.....		03/26/2014.....	CS FIRST.....		350,000	350,000	
94155U AA 7	WATERJET HOLDINGS INC.....		01/24/2014.....	MORGAN STANLEY.....		250,000	250,000	
94707V AC 4	WEATHERFORD INTL LTD.....		10/22/2014.....	GOLDMAN SACHS.....		1,042,630	1,000,000	1,500
948627 AU 8	WEIGHT WATCHERS INTERNATIONAL INC.....		05/05/2014.....	GOLDMAN SACHS.....		518,560	651,000	
94973B AA 9	WELLS ENTERPRISES INC.....		02/12/2014.....	VARIOUS.....		245,979	240,000	623
94975Z BU 9	WELLS FARGO FINL CDA CORP.....		01/23/2014.....	CIBC.....		3,124,625	3,126,000	
95081Q AK 0	WESCO DISTRIBUTION INC.....		10/06/2014.....	BANK AMERICA MERRILL.....		50,250	50,000	851
962178 AK 5	WEYERHAEUSER REAL ESTATE.....		06/04/2014.....	CITIGROUP.....		395,576	400,000	
962178 AM 1	WEYERHAEUSER REAL ESTATE.....		06/04/2014.....	CITIGROUP.....		343,525	350,000	
966244 AA 3	WHITEWAVE FOODS CO.....		09/12/2014.....	JP MORGAN.....		200,000	200,000	
966387 AF 9	WHITING PETE CORP NEW.....		12/04/2014.....	VARIOUS.....		194,750	200,000	2,456
966387 AG 7	WHITING PETE CORP NEW.....		12/10/2014.....	VARIOUS.....		314,938	350,000	4,285
966387 AH 5	WHITING PETE CORP NE.....		12/04/2014.....	VARIOUS.....		366,188	350,000	7,842
97314X AK 0	WIND ACQUISITION FIN SA.....		04/08/2014.....	VARIOUS.....		2,252,000	2,250,000	
97314X AM 6	WIND ACQUISITION FIN SA.....		06/24/2014.....	DEUTSCHE BANK.....		1,100,000	1,100,000	
97381W AT 1	WINDSTREAM CORP.....		10/17/2014.....	VARIOUS.....		215,813	200,000	603
97381W AX 2	WINDSTREAM CORP.....		07/30/2014.....	VARIOUS.....		241,850	225,000	4,786
97751F AA 1	LYON WILLIAM HOMES INC.....		07/31/2014.....	JP MORGAN.....		650,000	650,000	
98313R AA 4	WYNN MACAU LTD.....		03/13/2014.....	BANK AMERICA MERRILL.....		806,000	800,000	17,967
BL1253 44 4	BRG SPORTS.....		04/21/2014.....	GOLDMAN SACHS.....		647,862	661,100	
BL1253 64 2	BRG SPORTS.....		04/21/2014.....	GOLDMAN SACHS.....		438,750	450,000	
BL1266 03 2	RENAISSANCERE HOLDINGS LTD.....		06/23/2014.....	GOLDMAN SACHS.....		734,280	735,700	11
BL1266 07 3	RENAISSANCERE HOLDINGS LTD.....		04/16/2014.....	GOLDMAN SACHS.....		443,432	445,900	15
BL1316 01 9	SHEARER'S FOODS LLC.....		08/12/2014.....	GOLDMAN SACHS.....		800,803	800,000	
BL1335 11 8	AMERICAN ENERGY.....		07/18/2014.....	GOLDMAN SACHS.....		621,875	625,000	
BL1335 13 4	AMERICAN ENERGY.....		07/18/2014.....	GOLDMAN SACHS.....		172,375	175,000	
BL1385 21 2	BURGER KING.....		10/06/2014.....	GOLDMAN SACHS.....		495,000	500,000	153
BL1424 14 4	MAGNUM HUNTER RESOURCES CORP.....		10/17/2014.....	GOLDMAN SACHS.....		557,750	575,000	
008911 AV 1	AIR CANADA.....	A.....	12/02/2014.....	VARIOUS.....		331,375	300,000	4,606
02580Z AL 0	AMERICAN EXPRESS CANADA.....	C.....	02/05/2014.....	T D SECURITIES.....		1,479,853	1,420,000	9,664
05590H AG 2	BMW CDA INC.....	C.....	12/09/2014.....	FIDELITY CAP.....		3,195,108	3,150,000	3,094

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
07329V AK 6	BCIMC REALTY CORP.....	C.....	01/09/2014.....	SCOTIA.....		2,742,789	2,781,000	4,279
07813Z BC 7	BELL CANADA.....	C.....	01/08/2014.....	SCOTIA.....		2,846,992	3,044,000	31,570
17039A AB 2	CHOICE PROPERTIES REIT.....	C.....	01/08/2014.....	T D SECURITES.....		3,698,989	3,613,000	3,883
23384N AH 0	DAIMLER CANADA FINANCE.....	C.....	01/03/2014.....	NBCS SEC.....		1,514,483	1,504,000	7,443
31943B BV 1	FIRST CAP RLTY INC.....	C.....	01/10/2014.....	RBC DEXIA.....		3,189,542	3,175,000	
37252B AC 6	GENWORTH MI CDA INC.....	C.....	03/26/2014.....	SCOTIA.....		1,618,000	1,618,000	
550372 AB 2	LUNDIN MINING CORP.....	A.....	10/10/2014.....	BANCAM ROBERTS.....		200,000	200,000	
552704 AC 2	MEG ENERGY CORP.....	A.....	03/14/2014.....	BARCLAYS.....		105,313	100,000	3,208
633067 WR 0	NATIONAL BK CDA MONTREAL.....	C.....	05/20/2014.....	NATIONAL FINANCIAL SERVICES CO.....		1,976,497	1,960,000	14,531
68214W AH 1	OMERS REALTY CORP.....	C.....	01/09/2014.....	RBC DEXIA.....		2,687,564	2,789,000	10,264
68245X AA 7	1011778 B.C. UNLIMIT.....	A.....	09/24/2014.....	WACHOVIA.....		2,650,000	2,650,000	
780085 5B 8	ROYAL BANK CDA.....	C.....	12/05/2014.....	NBC CLEAR.....		5,602,025	5,500,000	808
780086 JX 3	ROYAL BANK CDA.....	C.....	12/04/2014.....	RBC DEXIA.....		4,549,136	4,550,000	
80310Z AA 7	SAPUTO INC.....	C.....	11/21/2014.....	NBCS SECURITY.....		1,700,000	1,700,000	
86721Z AL 3	SUNCOR ENERGY INC.....	C.....	11/20/2014.....	TD WATER.....		1,598,595	1,604,000	
87971M AQ 6	TELLUS CORP.....	C.....	01/08/2014.....	T D SECURITES.....		1,898,824	2,017,000	22,215
891145 2R 4	TORONTO DOMINION BK ONT.....	C.....	12/17/2014.....	TD WATER.....		3,635,000	3,635,000	
89119Z AE 3	TORONTO HYDRO CORP.....	C.....	01/09/2014.....	RBC DEXIA.....		2,353,681	2,502,000	19,150
89352H AK 5	TRANSCANADA PIPELINES LTD.....	A.....	12/02/2014.....	JP MORGAN.....		1,221,420	1,200,000	6,125
92912E AA 1	VPII ESCROW CORP.....	A.....	10/21/2014.....	VARIOUS.....		431,000	400,000	8,250
03969A AD 2	ARDAGH PACKAGING.....	F.....	10/17/2014.....	CITIGROUP.....		351,750	350,000	4,983
225436 AA 2	CREDIT SUISSE NEW YORK.....	F.....	06/11/2014.....	CS FIRST.....		1,350,000	1,350,000	
22546D AB 2	CREDIT SUISSE INTERNATION.....	F.....	10/22/2014.....	VARIOUS.....		758,125	700,000	15,000
22546Q AP 2	CREDIT SUISSE NEW YORK.....	F.....	12/02/2014.....	JP MORGAN.....		1,520,790	1,500,000	12,990
22546Q AR 8	CREDIT SUISSE NEW YORK.....	F.....	10/24/2014.....	CS FIRST.....		2,634,100	2,650,000	
404280 AS 8	HSBC HLDGS PLC.....	F.....	09/10/2014.....	HSBC.....		850,000	850,000	
539439 AG 4	LBG CAPITAL NO 2 PLC.....	F.....	05/01/2014.....	EXCHANGE.....		1,803,392	1,757,000	
80626P AD 2	SCHAEFFLER FIN B V.....	F.....	11/25/2014.....	VARIOUS.....		1,015,000	1,000,000	1,547
92857W BC 3	VODAFONE GROUP PLC N.....	F.....	12/09/2014.....	BANK AMERICA MERRILL.....		3,838,400	4,000,000	37,039
3899999	Total - Bonds - Industrial and Miscellaneous.....					229,837,137	228,715,372	1,152,125
8399997	Total - Bonds - Part 3.....					1,026,841,866	957,853,719	5,123,376
8399998	Total - Bonds - Summary Item from Part 5.....					893,268,594	798,397,525	5,611,467
8399999	Total - Bonds.....					1,920,110,460	1,756,251,244	10,734,843

E13.10

**Common Stocks - Industrial and Miscellaneous**

00404A 10 9	ACADIA HEALTHCARE COMPANY.....		07/30/2014.....	VARIOUS.....	55,700.000	2,561,822	XXX	
00766T 10 0	AECOM TECHNOLOGY CORP DEL.....		10/28/2014.....	VARIOUS.....	35,860.000	953,646	XXX	
007903 10 7	ADVANCED MICRO DEVICES.....		07/15/2014.....	SANFORD BERNST.....	93,130.000	429,106	XXX	
015351 10 9	ALEXION PHARMACEUTICALS I.....		10/07/2014.....	SANFORD BERNST.....	20,000.000	3,415,992	XXX	
01748X 10 2	ALLEGiant TRAVEL CO.....		11/03/2014.....	INSTINET CROSS.....	25,700.000	3,414,250	XXX	
02043Q 10 7	ALNYLAM PHARMACEUTICALS I.....		09/12/2014.....	INSTINET CROSS.....	23,700.000	1,706,076	XXX	
03073E 10 5	AMERISOURCEBERGEN CORP.....		07/18/2014.....	INSTINET CROSS.....	10,100.000	736,476	XXX	
032654 10 5	ANALOG DEVICES.....		10/10/2014.....	VARIOUS.....	110,000.000	5,407,175	XXX	
04621X 10 8	ASSURANT INC.....		05/28/2014.....	SANFORD BERNST.....	9,770.000	660,691	XXX	
04685W 10 3	ATHENAHEALTH INC.....		06/13/2014.....	INSTINET CROSS.....	2,900.000	364,878	XXX	
057224 10 7	BAKER HUGHES, INC.....		12/10/2014.....	BONY.....	327,000.000	19,566,042	XXX	
060505 10 4	BANKAMERICA CORP NEW.....		05/01/2014.....	FRACTIONAL SHARE.....	2.100		XXX	
06846N 10 4	BILL BARRETT CORP.....		08/06/2014.....	SANFORD BERNST.....	12,940.000	287,207	XXX	



## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
08180D 10 6	BENEFITFOCUS INC.....		10/16/2014.....	VARIOUS.....	49,000.000	2,528,028	XXX	
084670 70 2	BERKSHIRE HATHAWAY INC.....		02/04/2014.....	BONY.....	30,000.000	3,349,019	XXX	
089302 10 3	BIG LOTS INC.....		11/03/2014.....	SANFORD BERNST.....	19,460.000	869,964	XXX	
09061G 10 1	BIOMARIN PHARMACEUTICAL I.....		10/24/2014.....	STRATFORD ASSOC.....	9,000.000	717,459	XXX	
09062X 10 3	BIOGEN IDEC INC.....		04/28/2014.....	BONY.....	38,400.000	11,233,305	XXX	
09253U 10 8	BLACKSTONE GROUP L P.....		10/15/2014.....	BONY.....	72,100.000	2,056,211	XXX	
094235 10 8	BLOOMIN BRANDS INC.....		09/24/2014.....	SANFORD BERNST.....	46,060.000	910,885	XXX	
097023 10 5	BOEING CO.....		06/04/2014.....	VARIOUS.....	60,000.000	7,941,396	XXX	
099502 10 6	BOOZ ALLEN HAMILTON HLDG.....		09/17/2014.....	SANFORD BERNST.....	34,770.000	733,707	XXX	
109194 10 0	BRIGHT HORIZONS FAM SOL I.....		10/03/2014.....	INSTINET CROSS.....	60,800.000	2,575,309	XXX	
110122 10 8	BRISTOL MYERS SQUIBB CO.....		03/05/2014.....	BONY.....	40,000.000	2,238,228	XXX	
111621 30 6	BROCADE COMMUNICATIONS.....		06/04/2014.....	SANFORD BERNST.....	57,220.000	588,865	XXX	
115736 10 0	BROWN SHOE INC NEW.....		11/05/2014.....	SANFORD BERNST.....	21,890.000	586,729	XXX	
117043 10 9	BRUNSWICK CORP.....		09/12/2014.....	INSTINET CROSS.....	43,900.000	1,914,413	XXX	
12504L 10 9	CBRE GROUP INC.....		03/07/2014.....	JEFFERIES & CO.....	14,800.000	415,692	XXX	
12621E 10 3	CNO FINL GROUP INC.....		08/20/2014.....	SANFORD BERNST.....	52,590.000	943,963	XXX	
151020 10 4	CELGENE CORP.....		05/28/2014.....	MORGAN STANLEY.....	15,000.000	2,332,386	XXX	
15117B 10 3	CELLEX THERAPEUTICS INC.....		10/06/2014.....	INSTINET CROSS.....	20,700.000	276,815	XXX	
15670R 10 7	CEPHEID.....		06/13/2014.....	BLAIR WILLIAM.....	30,900.000	1,596,206	XXX	
168905 10 7	CHILDREN'S PLACE.....		02/06/2014.....	SANFORD BERNST.....	1,640.000	84,288	XXX	
172967 42 4	CITIGROUP INC.....		12/09/2014.....	BONY.....	120,000.000	5,915,124	XXX	
192446 10 2	COGNIZANT TECHNOLOGY.....		10/10/2014.....	VARIOUS.....	355,000.000	15,730,672	XXX	
20030N 10 1	COMCAST CORP CL A.....		03/25/2014.....	CITIGROUP.....	40,000.000	1,988,596	XXX	
20564W 10 5	COMSCORE INC.....		10/30/2014.....	INSTINET CROSS.....	35,300.000	1,478,470	XXX	
22160K 10 5	COSTCO WHSL CORP NEW.....		06/24/2014.....	VARIOUS.....	200,000.000	23,195,593	XXX	
22160N 10 9	COSTAR GROUP INC.....		12/12/2014.....	NEEDHAM & CO.....	8,900.000	1,501,717	XXX	
227046 10 9	CROCS INC.....		12/05/2014.....	SANFORD BERNST.....	45,140.000	661,372	XXX	
23317H 10 2	DDR CORP.....		04/14/2014.....	SANFORD BERNST.....	11,760.000	190,227	XXX	
235825 20 5	DANA HOLDINGS CORP.....		01/09/2014.....	SANFORD BERNST.....	4,610.000	92,952	XXX	
242370 20 3	DEAN FOODS CO.....		08/06/2014.....	SANFORD BERNST.....	19,300.000	307,068	XXX	
243537 10 7	DECKERS OUTDOOR.....		10/03/2014.....	VARIOUS.....	23,100.000	2,250,212	XXX	
254067 10 1	DILLARD DEPT.....		10/17/2014.....	SANFORD BERNST.....	5,970.000	611,128	XXX	
25470F 10 4	DISCOVERY COMINICATIONS.....		08/06/2014.....	EXCHANGE.....	115,000.000	4,116,966	XXX	
25470F 30 2	DISCOVERY COMINICATIONS.....		08/06/2014.....	EXCHANGE.....	5,000.000	178,999	XXX	
278642 10 3	EBAY INC.....		01/06/2014.....	BONY.....	40,000.000	2,073,728	XXX	
278865 10 0	ECOLAB INC.....		06/19/2014.....	BONY.....	30,000.000	3,251,277	XXX	
291011 10 4	EMERSON ELEC CO.....		06/25/2014.....	BONY.....	70,000.000	4,704,476	XXX	
29977G 10 2	EVERBANK FINL CORP.....		06/13/2014.....	VARIOUS.....	118,800.000	2,326,431	XXX	
30066A 10 5	EXAMWORKS GROUP INC.....		07/09/2014.....	DEUTSCHE BANK.....	47,700.000	1,504,091	XXX	
30303M 10 2	FACEBOOK INC.....		04/25/2014.....	BONY.....	310,000.000	19,363,124	XXX	
303726 10 3	FAIRCHILD SEMICOND.....		12/18/2014.....	SANFORD BERNST.....	32,110.000	555,197	XXX	
31787A 50 7	FINISAR CORP.....		12/05/2014.....	SANFORD BERNST.....	24,740.000	490,313	XXX	
343412 10 2	FLUOR CORP.....		05/02/2014.....	BONY.....	55,000.000	4,198,563	XXX	
36467W 10 9	GAMESTOP CORP.....		02/04/2014.....	SANFORD BERNST.....	8,910.000	364,180	XXX	
366651 10 7	GARTNER GROUP INC - CL A.....		05/13/2014.....	JANNEY MONTGOME.....	10,100.000	717,880	XXX	
369300 10 8	GENERAL CABLE CORP DEL.....		04/14/2014.....	SANFORD BERNST.....	5,940.000	149,785	XXX	
37045V 10 0	GENERAL MOTORS.....		10/29/2014.....	VARIOUS.....	150,133.580	5,290,905	XXX	

E13.11

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
37045V 11 8	GENERAL MOTORS.....		10/29/2014.....	SPINOFF.....	121,430		XXX	
37045V 12 6	GENERAL MOTORS.....		10/29/2014.....	SPINOFF.....	121,430		XXX	
375558 10 3	GILEAD SCIENCES.....		03/06/2014.....	BONY.....	30,000,000	2,398,359	XXX	
38141G 10 4	GOLDMAN SACHS GROUP INC.....		05/15/2014.....	COWEN & CO.....	15,000,000	2,344,650	XXX	
38259P 70 6	GOOGLE INC.....		04/14/2014.....	VARIOUS.....	85,000,000	18,707,456	XXX	
387328 10 7	GRANITE CONSTR INC.....		12/11/2014.....	SANFORD BERNST.....	6,070,000	214,111	XXX	
40171V 10 0	GUIDEWIRE SOFTWARE INC.....		03/07/2014.....	INSTINET CROSS.....	7,700,000	418,951	XXX	
402635 30 4	GULFPORT ENERGY CORP.....		03/03/2014.....	INSTINET CROSS.....	12,600,000	825,902	XXX	
40412C 10 1	HCA HOLDINGS INC.....		04/23/2014.....	BONY.....	70,000,000	3,524,598	XXX	
410867 10 5	THE HANOVER INS GRP.....		11/20/2014.....	SANFORD BERNST.....	13,040,000	824,780	XXX	
42210P 10 2	HEADWATERS INC.....		08/20/2014.....	INSTINET CROSS.....	90,900,000	1,109,673	XXX	
437076 10 2	HOME DEPOT INC.....		07/10/2014.....	VARIOUS.....	340,000,000	26,775,320	XXX	
438516 10 6	HONEYWELL INTL INC.....		12/15/2014.....	VARIOUS.....	160,000,000	15,190,346	XXX	
44157R 10 9	HOUGHTON MIFFLIN CO.....		01/06/2014.....	EXCHANGE.....	28,058,000		XXX	
450911 20 1	ITT CORP NEW.....		08/27/2014.....	SANFORD BERNST.....	17,530,000	786,372	XXX	
457187 10 2	INGREDION INCORPRTD.....		12/09/2014.....	SANFORD BERNST.....	7,280,000	612,171	XXX	
45765U 10 3	INSIGHT ENTERPRISES INC.....		09/30/2014.....	SANFORD BERNST.....	9,930,000	239,861	XXX	
45845P 10 8	INTERCEPT PHARMACEUTICALS.....		02/14/2014.....	INSTINET CROSS.....	2,200,000	817,033	XXX	
464330 10 9	ISIS PHARMACEUTICALS INC.....		02/14/2014.....	INSTINET CROSS.....	18,400,000	977,071	XXX	
46625H 10 0	JP MORGAN CHASE & CO.....		04/11/2014.....	BONY.....	70,000,000	3,916,028	XXX	
466313 10 3	JABIL CIRCUIT INC.....		01/23/2014.....	SANFORD BERNST.....	12,480,000	211,758	XXX	
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....		11/03/2014.....	SPINOFF.....	82,500,000	1,682,496	XXX	
50076Q 10 6	KRAFT FOOD INC.....		04/09/2014.....	BONY.....	40,000,000	2,255,408	XXX	
501889 20 8	LKQ CORP.....		09/03/2014.....	STRATFORD ASSOC.....	26,400,000	766,843	XXX	
502175 10 2	LTC PPTYS INC.....		02/06/2014.....	SANFORD BERNST.....	2,450,000	90,875	XXX	
526057 10 4	LENNAR CORP.....		09/17/2014.....	BONY.....	30,000,000	1,228,722	XXX	
536797 10 3	LITHIA MTRS INC.....		05/13/2014.....	INSTINET CROSS.....	32,700,000	2,309,423	XXX	
566324 10 9	MARCUS & MILLICHAP INC.....		08/25/2014.....	VARIOUS.....	106,600,000	2,684,411	XXX	
57164Y 10 7	MARRIOTT VACTNS WRLW.....		09/19/2014.....	DEUTSCHE BANK.....	35,700,000	2,236,039	XXX	
573284 10 6	MARTIN MARIETTA MATERIALS.....		07/24/2014.....	INSTINET CROSS.....	23,100,000	2,902,063	XXX	
58463J 30 4	MEDICAL PPTYS TRUST INC.....		02/10/2014.....	SANFORD BERNST.....	12,590,000	161,693	XXX	
58471A 10 5	MEDIDATA SOLUTIONS INC.....		07/30/2014.....	INSTINET CROSS.....	8,000,000	370,630	XXX	
58501N 10 1	MEDIVATION INC.....		10/31/2014.....	INSTINET CROSS.....	10,500,000	1,076,686	XXX	
585055 10 6	MEDTRONIC INC.....		09/11/2014.....	BONY.....	140,000,000	8,762,044	XXX	
58933Y 10 5	MERCK & CO INC.....		01/13/2014.....	BONY.....	40,000,000	2,104,884	XXX	
59001A 10 2	MERITAGE HOMES CORP.....		10/08/2014.....	SANFORD BERNST.....	6,560,000	253,229	XXX	
595112 10 3	MICRON TECHNOLOGY INC.....		10/10/2014.....	BONY.....	40,000,000	1,114,528	XXX	
609207 10 5	MONDELEX INTL INC NPV A.....		07/02/2014.....	BONY.....	100,000,000	3,795,700	XXX	
61166W 10 1	MONSANTO CO NEW.....		10/08/2014.....	BONY.....	65,000,000	7,254,466	XXX	
62886E 10 8	NCR CORPORATION.....		11/19/2014.....	SANFORD BERNST.....	29,930,000	941,312	XXX	
64118Q 10 7	NETSUITE INC.....		10/24/2014.....	INSTINET CROSS.....	3,600,000	364,241	XXX	
64125C 10 9	NEUROCRINE BIOSCIENCES.....		12/10/2014.....	INSTINET CROSS.....	43,200,000	930,632	XXX	
654106 10 3	NIKE INC -CL B.....		12/19/2014.....	BONY.....	130,000,000	9,942,053	XXX	
67011P 10 0	NOW INC/DE.....		06/02/2014.....	SPINOFF.....	102,748,000	1,544,195	XXX	
674215 10 8	OASIS PETE INC NEW.....		04/11/2014.....	INSTINET CROSS.....	8,400,000	360,520	XXX	
676220 10 6	OFFICE DEPOT INC.....		01/27/2014.....	SANFORD BERNST.....	26,180,000	130,423	XXX	
678026 10 5	OIL STS INTL INC.....		12/12/2014.....	STERNE AGEE.....	30,000,000	1,286,547	XXX	
679580 10 0	OLD DOMINION FREIGHT LINE.....		04/03/2014.....	INSTINET CROSS.....	14,300,000	809,925	XXX	

E13.12

### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
688239 20 1	OSHKOSH CORP		12/23/2014	SANFORD BERNST	8,690.000	419,634	XXX	
693475 10 5	PNC FINANCIAL SERVICES GROUP		07/17/2014	BONY	20,000.000	1,670,778	XXX	
69349H 10 7	PNM RESOURCES INC		11/21/2014	SANFORD BERNST	2,800.000	80,051	XXX	
697435 10 5	PALO ALTO NETWORKS		09/10/2014	VARIOUS	25,000.000	2,275,900	XXX	
70159Q 10 4	PARKWAY PPTYS INC		08/19/2014	SANFORD BERNST	5,790.000	121,762	XXX	
717081 10 3	PFIZER INC		05/15/2014	CORPORATE REORG	1.000		XXX	
720279 10 8	PIER 1 IMPORTS INC		11/12/2014	SANFORD BERNST	38,680.000	513,094	XXX	
737010 10 8	PORTOLA PHARMACEUTICALS I		01/28/2014	BLAIR WILLIAM	28,700.000	778,430	XXX	
749685 10 3	RPM INC - OHIO		09/12/2014	VARIOUS	40,100.000	1,903,367	XXX	
758750 10 3	REGAL BELOIT		11/11/2014	SANFORD BERNST	10,020.000	700,604	XXX	
761283 10 0	RESTORATION HARDWARE HLDG		06/13/2014	INSTINET CROSS	15,300.000	1,127,733	XXX	
76169B 10 2	REXNORD CORP NEW		12/12/2014	VARIOUS	523,796.000	14,756,510	XXX	
770323 10 3	ROBERT HALF INTL INC		09/03/2014	INSTINET CROSS	48,900.000	2,460,411	XXX	
777779 30 7	ROSETTA RESOURCES INC		12/19/2014	SANFORD BERNST	23,150.000	889,872	XXX	
78442P 10 6	SLM CORP		11/03/2014	SANFORD BERNST	84,700.000	760,282	XXX	
78454L 10 0	SM ENERGY COMPANY		12/19/2014	SANFORD BERNST	10,500.000	715,743	XXX	
790849 10 3	ST JUDE MED INC		09/25/2014	BONY	355,000.000	22,918,217	XXX	
79466L 30 2	SALESFORCE COM INC		11/20/2014	VARIOUS	140,000.000	7,778,618	XXX	
795435 10 6	SALIX PHARMACEUTICALS LTD		10/09/2014	VARIOUS	9,300.000	1,459,859	XXX	
79970Y 10 5	SANCHEZ ENERGY CORP		07/30/2014	VARIOUS	55,600.000	1,871,281	XXX	
806857 10 8	SCHLUMBERGER LTD		12/10/2014	VARIOUS	167,000.000	15,617,497	XXX	
808194 10 4	SCHULMAN A INC		11/20/2014	SANFORD BERNST	14,110.000	496,907	XXX	
81762P 10 2	SERVICENOW INC		10/31/2014	INSTINET CROSS	57,000.000	3,547,292	XXX	
826197 50 1	SIEMENS A G		06/23/2014	BONY	64,500.000	8,724,442	XXX	
83088M 10 2	SKYWORKS SOLUTIONS INC		10/31/2014	INSTINET CROSS	39,800.000	2,032,969	XXX	
844895 10 2	SOUTHWEST GAS CORP		08/11/2014	SANFORD BERNST	3,780.000	187,998	XXX	
845467 10 9	SOUTHWESTERN ENERGY CO		12/10/2014	BONY	50,000.000	1,429,680	XXX	
84760C 10 7	SPECTRANETICS CORP		12/05/2014	VARIOUS	69,700.000	2,029,822	XXX	
848574 10 9	SPIRIT AEROSYSTEMS HLDGS		11/05/2014	VARIOUS	163,240.000	4,691,921	XXX	
848577 10 2	SPIRIT AIRLS INC		02/21/2014	VARIOUS	64,300.000	3,126,024	XXX	
848637 10 4	SPLUNK INC		10/03/2014	INSTINET CROSS	12,200.000	732,303	XXX	
85254J 10 2	STAG INDL INC		10/30/2014	SANFORD BERNST	6,920.000	162,202	XXX	
852891 10 0	STANCORP FINANCIAL GROUP		12/23/2014	SANFORD BERNST	8,990.000	618,682	XXX	
854502 10 1	STANLEY BLACK & DECKER IN		05/30/2014	VARIOUS	140,000.000	11,553,601	XXX	
855244 10 9	STARBUCKS CORP		06/19/2014	BONY	165,000.000	11,795,296	XXX	
85590A 40 1	STARWOOD HOTELS&RESORTS W		06/13/2014	STIEFL	9,400.000	740,497	XXX	
869099 10 1	SUSQUEHANNA BANCSHARES INC		09/23/2014	SANFORD BERNST	20,490.000	214,762	XXX	
87161C 50 1	SYNOVUS FINL CORP		10/07/2014	SANFORD BERNST	20,240.000	482,475	XXX	
880349 10 5	TENNECO INC		09/25/2014	SANFORD BERNST	1,610.000	90,591	XXX	
880770 10 2	TERADYNE INC		05/09/2014	SANFORD BERNST	36,510.000	692,287	XXX	
880779 10 3	TEREX CORP		08/06/2014	SANFORD BERNST	3,250.000	112,825	XXX	
882508 10 4	TEXAS INSTRS INC		05/15/2014	VARIOUS	140,000.000	6,344,890	XXX	
883556 10 2	THERMO ELECTRON CORP		05/20/2014	COWEN & CO	15,000.000	1,718,550	XXX	
885160 10 1	THOR INDS INC		10/08/2014	SANFORD BERNST	1,860.000	96,493	XXX	
886547 10 8	TIFFANY & CO NEW		03/31/2014	BONY	47,100.000	4,039,112	XXX	
88732J 20 7	TIME WARNER CABLE INC		04/07/2014	BONY	20,000.000	2,744,226	XXX	
896288 10 7	TRINET GROUP INC		12/02/2014	DEUTSCHE BANK	50,377.000	1,489,277	XXX	

E13.13

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
896945 20 1	TRIPADVISOR INC.....		06/03/2014.....	INSTINET CROSS.....	3,700.000	362,089	XXX	
901109 10 8	TUTOR PERINI CORP.....		11/25/2014.....	SANFORD BERNST.....	11,540.000	292,686	XXX	
90384S 30 3	ULTA SALON COSMETCS & FRA.....		10/16/2014.....	VARIOUS.....	24,800.000	2,928,869	XXX	
90385D 10 7	ULTIMATE SOFTWARE GROUP INC.....		09/12/2014.....	INSTINET CROSS.....	2,600.000	382,851	XXX	
910047 10 9	UNITED CONTL HLDGS INC.....		06/12/2014.....	BONY.....	350,000.000	15,303,274	XXX	
91913Y 10 0	VALERO ENERGY CORP.....		12/10/2014.....	VARIOUS.....	165,000.000	8,285,081	XXX	
92343V 10 4	VERIZON COMMUNICATIONS.....		04/25/2014.....	VARIOUS.....	300,000.000	13,930,175	XXX	
930427 10 9	WAGWORKS INC.....		09/24/2014.....	INSTINET CROSS.....	7,400.000	364,437	XXX	
94946T 10 6	WELLCARE HEALTH PLAN.....		11/07/2014.....	SANFORD BERNST.....	10,920.000	710,618	XXX	
95082P 10 5	WESCO INTL INC.....		11/05/2014.....	SANFORD BERNST.....	11,080.000	941,217	XXX	
95709T 10 0	WESTAR ENERGY INC.....		01/03/2014.....	SANFORD BERNST.....	23,150.000	740,321	XXX	
958102 10 5	WESTERN DIGITAL CORP.....		05/07/2014.....	BONY.....	120,000.000	10,495,251	XXX	
969904 10 1	WILLIAMS-SONOMA INC.....		10/13/2014.....	BONY.....	70,000.000	4,584,828	XXX	
98954A 10 7	ZILLOW INC.....		11/18/2014.....	INSTINET CROSS.....	9,100.000	1,109,162	XXX	
G3198U 10 2	ESSENT GROUP LTD.....		11/20/2014.....	SANFORD BERNST.....	20,858.000	452,496	XXX	
G3922B 10 7	GENPACT LTD.....		02/24/2014.....	SANFORD BERNST.....	28,711.000	471,527	XXX	
G4388N 10 6	HELEN OF TROY LTD.....		05/09/2014.....	SANFORD BERNST.....	10,310.000	663,294	XXX	
G48833 10 0	WEATHERFORD INTERNATIONAL.....		12/01/2014.....	BONY.....	100,000.000	1,284,700	XXX	
G6852T 10 5	PARTNERRE HOLDINGS.....		06/30/2014.....	SANFORD BERNST.....	2,770.000	287,787	XXX	
G9319H 10 2	VALIDUS HOLDINGS LTD.....		02/04/2014.....	SANFORD BERNST.....	2,680.000	95,453	XXX	
G97822 10 3	PERRIGO CO.....		05/13/2014.....	BONY.....	30,000.000	3,952,125	XXX	
H84989 10 4	TYCO ELECTRONICS LTD SWIT.....		10/10/2014.....	BONY.....	60,000.000	3,334,740	XXX	
Y2573F 10 2	FLEXTRONICS INTL LTD.....		10/13/2014.....	BONY.....	550,000.000	5,269,215	XXX	
001940 10 5	ATS AUTOMATION TOOLING SYS.....	C.....	12/16/2014.....	VARIOUS.....	90,500.000	1,302,738	XXX	
008916 10 8	AGRIUM INC.....	C.....	12/16/2014.....	VARIOUS.....	10,100.000	1,064,112	XXX	
05277B 20 9	AUTOCANADA INC.....	C.....	12/16/2014.....	VARIOUS.....	3,500.000	155,322	XXX	
05651W 20 9	BADGER DAYLIGHTING LTD.....	C.....	10/01/2014.....	VARIOUS.....	21,800.000	1,205,430	XXX	
09202D 20 7	BLACK DIAMOND GROUP LTD.....	C.....	11/21/2014.....	VARIOUS.....	38,900.000	1,191,101	XXX	
103309 10 0	BOYD GROUP INCOME FD.....	C.....	12/17/2014.....	VARIOUS.....	32,300.000	1,112,304	XXX	
112585 10 4	BROOKFIELD ASSET MANAGE - CL A.....	C.....	12/16/2014.....	VARIOUS.....	24,700.000	1,243,188	XXX	
125491 10 0	CI FINANCIAL CORP.....	C.....	12/16/2014.....	VARIOUS.....	43,600.000	1,510,338	XXX	
136375 10 2	CANADIAN NATL RY CO.....	C.....	12/16/2014.....	TD WATER.....	6,500.000	501,042	XXX	
136385 10 1	CANADIAN NAT RES LTD.....	C.....	10/01/2014.....	VARIOUS.....	193,900.000	6,747,666	XXX	
13645T 10 0	CANADIAN PAC RY LTD.....	C.....	12/16/2014.....	VARIOUS.....	3,700.000	843,283	XXX	
15135U 10 9	CENOVUS ENERGY INC.....	C.....	12/16/2014.....	VARIOUS.....	36,700.000	867,527	XXX	
172454 10 0	CINEPLEX INC.....	C.....	12/16/2014.....	VARIOUS.....	44,700.000	1,841,029	XXX	
22576C 10 1	CRESCENY POINT ENERGY TRUST.....	C.....	12/16/2014.....	VARIOUS.....	7,300.000	203,470	XXX	
249906 10 8	DESCARTES SYS GROUP INC.....	C.....	12/16/2014.....	VARIOUS.....	46,800.000	708,257	XXX	
25675T 10 7	DOLLARAMA INC.....	C.....	12/16/2014.....	VARIOUS.....	8,200.000	523,200	XXX	
286181 20 1	ELEMENT FINANCIAL CORP.....	C.....	12/16/2014.....	VARIOUS.....	40,100.000	529,866	XXX	
335934 10 5	FIRST QUANTUM MINERALS LT.....	C.....	12/16/2014.....	VARIOUS.....	35,200.000	809,162	XXX	
351858 10 5	FRANCO NEVADA CORP.....	A.....	12/16/2014.....	VARIOUS.....	18,900.000	1,135,791	XXX	
375916 10 3	GILDAN ACTIVEWEAR INC.....	C.....	12/16/2014.....	RBC DEXIA.....	1,800.000	118,288	XXX	
380956 40 9	GOLDCORP INC NEW.....	C.....	12/16/2014.....	VARIOUS.....	22,000.000	601,723	XXX	
39945C 10 9	CGI GROUP INC.....	C.....	12/16/2014.....	RBC DEXIA.....	6,300.000	260,116	XXX	
45823T 10 6	INTACT FINL CORP SUB RCPT.....	C.....	12/16/2014.....	VARIOUS.....	10,600.000	815,785	XXX	
552704 10 8	MEG ENERGY CORP.....	C.....	12/16/2014.....	VARIOUS.....	15,700.000	374,948	XXX	

E13.14

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
554282 10 3	MACDONALD DETTWILER & ASS.	C	12/16/2014	VARIOUS	6,400,000	529,994	XXX	
56501R 10 6	MANULIFE FINANCIAL CORP	C	12/04/2014	VARIOUS	49,100,000	1,045,881	XXX	
68272K 10 3	ONEX	C	12/16/2014	VARIOUS	13,200,000	818,546	XXX	
717046 10 6	PEYTO EXPL & DEV CORP NEW	C	12/16/2014	VARIOUS	14,100,000	487,272	XXX	
73755L 10 7	POTASH CORP SASK INC	C	12/16/2014	VARIOUS	10,100,000	390,369	XXX	
780087 10 2	ROYAL BK CDA MONTREAL QUE	C	12/16/2014	VARIOUS	8,000,000	632,491	XXX	
81373C 10 2	SECURE ENERGY SERVICES INC	C	12/16/2014	VARIOUS	10,200,000	177,076	XXX	
820439 10 7	SHAWCOR LTD	C	12/16/2014	TD WATER	2,600,000	109,295	XXX	
846785 10 3	SPARTAN ENERGY CORP	C	12/16/2014	VARIOUS	214,800,000	837,923	XXX	
866796 10 5	SUN LIFE FINANCIAL SVCS CAN	C	12/16/2014	VARIOUS	76,600,000	2,979,831	XXX	
867224 10 7	SUNCOR ENERGY INC	C	12/16/2014	VARIOUS	5,000,000	175,674	XXX	
8676EP 10 8	SUNOPTA INC	C	12/01/2014	BONY	80,000,000	962,472	XXX	
87971M 99 6	TELUS CORP	C	12/16/2014	VARIOUS	10,700,000	443,688	XXX	
89156V 10 6	TOURMALINE OIL CORP	C	12/16/2014	VARIOUS	8,700,000	368,733	XXX	
89353D 10 7	TRANSCANADA CORP	C	12/16/2014	VARIOUS	20,900,000	1,113,409	XXX	
91911K 10 2	VALEANT PHARMACEUTICALS INTERNATIONAL	C	12/16/2014	VARIOUS	1,300,000	203,843	XXX	
G50871 10 5	JAZZ PHARMA PLC	R	10/09/2014	VARIOUS	9,200,000	1,468,763	XXX	
G54050 10 2	LAZARD LTD	F	09/22/2014	SUNTRUST	49,000,000	2,657,961	XXX	
G60754 10 1	MICHAEL KORS HOLDINGS LTD	R	09/30/2014	VARIOUS	90,300,000	7,077,790	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous					596,963,363	XXX	0
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>								
30277@ 10 1	FMIC HOLDINGS, INC.		08/29/2014	CAPITAL CONTRIBUTION		122,231,169	XXX	
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.		05/20/2014	CAPITAL CONTRIBUTION		48,220	XXX	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates					122,279,389	XXX	0
<b>Common Stocks - Mutual Funds</b>								
78464A 78 9	SPDR S&P INSURANCE ETF		07/25/2014	BONY	100,000,000	6,363,730	XXX	
922042 77 5	VANGUARD INTL EQUITY INDE		12/22/2014	BONY	400,000,000	20,013,440	XXX	
9299999	Total - Common Stocks - Mutual Funds					26,377,170	XXX	0
9799997	Total - Common Stocks - Part 3					745,619,922	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5					68,979,767	XXX	
9799999	Total - Common Stocks					814,599,689	XXX	0
9899999	Total - Preferred and Common Stocks					814,599,689	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks					2,734,710,149	XXX	10,734,843

E13.15

# 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		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	
<b>Bonds - U.S. Government</b>																					
36179N	LF 3		12/22/2014	MORTGAGE PAYDOWN		3,858,961	3,858,961	4,107,984	3,887,629				(28,668)		3,858,961			.0	102,366	08/20/2043.	
36181G	DG 1		12/01/2014	MORTGAGE PAYDOWN		2,510,226	2,510,226	2,533,171	2,510,937				(711)		2,510,226			.0	55,086	06/20/2043.	
36200Q	2T 0		12/01/2014	MORTGAGE PAYDOWN		33,113	33,114	33,830	33,130				(17)		33,113			.0	1,002	02/15/2032.	
36200Q	JJ 4		12/01/2014	MORTGAGE PAYDOWN		103,857	103,857	107,314	104,105				(248)		103,857			.0	4,733	03/15/2032.	
36201M	2F 8		12/01/2014	MORTGAGE PAYDOWN		185,822	185,822	192,209	186,351				(530)		185,822			.0	11,347	05/15/2032.	
36202C	6Y 4		12/22/2014	MORTGAGE PAYDOWN		43,753	43,753	43,821	43,676				.77		43,753			.0	1,422	12/20/2028.	
36204J	NZ 5		12/01/2014	MORTGAGE PAYDOWN		17,128	17,132	15,537	17,051				.76		17,128			.0	.649	02/15/2024.	
36209D	H9 8		12/01/2014	MORTGAGE PAYDOWN		21,370	21,370	19,209	21,288				.82		21,370			.0	.460	02/15/2029.	
912828	KD 1		12/01/2014	CITIGROUP		5,294,727	5,000,000	4,903,125	4,945,970				9,099		4,955,069		339,658	339,658	.178,227	02/15/2019.	
912828	ME 7		12/31/2014	MATURITY		5,855,000	5,855,000	5,982,104	5,887,085				(32,085)		5,855,000			.0	105,325	12/31/2014.	
912828	QN 3		12/02/2014	MORGAN STANLEY		4,077,578	3,800,000	3,963,281					(18,136)		3,945,146		132,432	132,432	.124,655	05/15/2021.	
912828	RE 2		08/28/2014	VARIOUS		2,007,969	2,000,000	2,050,469	2,043,194				(6,043)		2,037,150		(29,182)	(29,182)	.30,166	08/31/2018.	
912828	RT 9		11/24/2014	BANK AMERICA MERRILL		1,999,766	2,000,000	1,999,297	1,999,499				.89		1,999,588		.177	.177	.27,124	11/30/2018.	
0599999	Total - Bonds - U.S. Government					26,009,270	25,429,235	25,951,351	21,679,915	0	(77,015)	0	(77,015)	.0	25,566,183	0	443,085	443,085	.642,562	XXX	

E14

<b>Bonds - All Other Government</b>																				
110709	BY 1		09/16/2014	NBC CLEAR		1,378,662	1,210,000	1,398,058	1,390,705				(2,713)		1,387,992		(9,330)	(9,330)	.39,272	06/18/2042.
135087	A6 1		08/20/2014	VARIOUS		24,713,434	27,229,000	24,778,390	24,883,722				25,485		24,909,207		(195,774)	(195,774)	.81,502	06/01/2023.
135087	A9 5		04/29/2014	VARIOUS		75,312,271	75,307,000	75,293,445	75,294,229				3,246		75,297,475		14,796	14,796	.376,535	05/01/2015.
135087	B2 9		10/23/2014	NBC CLEAR		14,254,275	14,250,000	14,159,983	14,164,441				26,990		14,191,431		62,844	62,844	.176,856	08/01/2016.
135087	C8 5		12/04/2014	RBC DEXIA		4,615,065	4,550,000	4,593,680					(2,201)		4,591,479		23,586	23,586	.52,138	09/01/2019.
135087	XG 4		10/16/2014	CIBC		14,080,378	9,275,000	13,964,233	13,658,027				(140,930)		13,517,097		563,280	563,280	.474,137	06/01/2033.
135087	YL 2		09/02/2014	LAURENTI		7,973,831	7,223,000	8,378,391	8,087,305				(129,141)		7,958,164		15,666	15,666	.234,228	06/01/2018.
135087	YQ 1		08/26/2014	VARIOUS		15,663,519	13,084,000	15,222,826	15,207,317				(12,750)		15,194,567		468,952	468,952	.194,663	06/01/2041.
135087	YR 9		08/25/2014	VALEUS MOB		12,791,053	11,584,000	12,559,304	12,470,265				(102,378)		12,367,887		423,166	423,166	.321,932	06/01/2019.
135087	YZ 1		08/25/2014	VARIOUS		34,770,869	31,548,000	34,363,732	34,104,998				(177,128)		33,927,870		842,999	842,999	.629,419	06/01/2020.
135087	ZS 6		01/08/2014	NBCS SEC		9,282,944	8,791,000	9,362,415	9,361,675				(342)		9,361,333		(78,389)	(78,389)	.36,248	12/01/2045.
135087	ZX 5		01/30/2014	VARIOUS		5,706,624	5,704,000	5,703,144	5,703,238				.57		5,703,295		3,329	3,329	.28,833	02/01/2015.
13509P	BN 2		08/25/2014	VALEUS MOB		9,037,705	8,222,000	8,592,977	8,429,736				(25,491)		8,404,245		633,460	633,460	.236,895	12/15/2018.
13521J	AA 9		09/17/2014	CIBC		3,182,780	2,815,000	4,196,349	3,168,544				(112,044)		3,056,500		126,280	126,280	.296,940	03/15/2016.
683234	B8 0		01/08/2014	HSBC		4,529,908	4,130,000	4,536,020	4,510,793				(2,170)		4,508,623		21,285	21,285	.20,910	06/02/2019.
683234	ZP 6		09/12/2014	NBC CLEAR		11,653,077	10,100,000	11,244,344	11,200,995				(19,154)		11,181,841		471,236	471,236	.368,498	06/02/2039.
68323A	AX 2		01/08/2014	T D SECURITIES		3,005,550	3,000,000	2,996,820	2,997,648				.20		2,997,669		7,881	7,881	.19,833	09/08/2017.
68323A	BN 3		09/11/2014	NBC CLEAR		4,999,950	5,000,000	4,991,000	4,991,882				.541		4,992,423		7,527	7,527	.112,634	06/02/2023.
68323A	CC 6		10/15/2014	NBCS SECURITY		20,186,263	20,007,000	19,381,381					1,336		19,382,718		803,545	803,545	.264,750	06/02/2045.
74814Z	DE 0		09/10/2014	LAURENTI		11,295,621	9,475,000	10,156,319	9,969,004				(23,046)		9,945,958		1,349,663	1,349,663	.400,669	06/01/2025.
74814Z	EF 6		09/10/2014	T D SECURITIES		5,369,144	4,400,000	4,452,448	4,449,763				(601)		4,449,162		919,982	919,982	.173,890	12/01/2041.
74814Z	EK 5		09/10/2014	T D SECURITIES		5,923,962	5,400,000	5,982,498	5,965,858				(7,466)		5,958,392		(34,430)	(34,430)	.181,399	12/01/2043.
74814Z	ER 0		12/16/2014	LAURENTI		8,631,336	8,388,000	8,094,756					1,642		8,096,397		534,938	534,938	.161,268	12/01/2045.
1099999	Total - Bonds - All Other Government					308,358,221	290,692,000	304,402,513	270,010,145	0	(698,238)	0	(698,238)	.0	301,381,725	0	6,976,492	6,976,492	.4,883,449	XXX

<b>Bonds - U.S. States, Territories and Possessions</b>																				
04057P	EC 8		10/23/2014	RBC CAP		2,080,500	2,000,000	2,125,640	2,026,444				(12,827)		2,013,617		66,883	66,883	.115,556	09/01/2015.
051556	EJ 3		06/06/2014	WACHOVIA		1,717,834	1,680,000	1,808,554	1,695,543				(7,465)		1,688,078		29,755	29,755	.44,333	12/01/2014.







## 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 re ig 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
31292G	5W	2	FHLMC	12/01/2014	MORTGAGE PAYDOWN		16,046	16,046	16,090	16,052		(6)		(6)	16,046			.0	.687	09/01/2029	
31292H	AK	0	FHLMC	12/01/2014	MORTGAGE PAYDOWN		1,325	1,325	1,276	1,320		6		6	1,325			.0	.45	01/01/2030	
31292H	QN	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		58,072	58,072	57,192	57,914		93		93	58,007		.65	.65	1,820	05/01/2032	
31292K	ZP	5	FHLMC	12/01/2014	MORTGAGE PAYDOWN		2,599,096	2,599,096	2,703,872	2,610,010		(10,914)		(10,914)	2,599,096			.0	66,652	03/01/2040	
312930	5P	1	FHLMC	12/01/2014	MORTGAGE PAYDOWN		448,497	448,497	448,410	448,497		1		1	448,497			.0	9,573	03/01/2039	
312939	PM	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		1,697,375	1,697,375	1,783,660	1,705,293		(7,918)		(7,918)	1,697,375			.0	30,595	03/01/2040	
312940	4Q	9	FHLMC	12/01/2014	MORTGAGE PAYDOWN		2,869,486	2,869,486	3,037,620	2,887,070		(17,584)		(17,584)	2,869,486			.0	82,337	06/01/2040	
312940	PZ	6	FHLMC	12/01/2014	MORTGAGE PAYDOWN		1,350,891	1,350,891	1,361,551	1,351,696		(805)		(805)	1,350,891			.0	36,545	05/01/2040	
312941	NL	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		761,292	761,292	793,944	764,801		(3,509)		(3,509)	761,292			.0	19,225	07/01/2040	
312944	PJ	4	FHLMC	12/01/2014	MORTGAGE PAYDOWN		553,083	553,083	584,799	554,196		(1,112)		(1,112)	553,083			.0	12,715	12/01/2040	
31294B	6P	5	FHLMC	12/01/2014	MORTGAGE PAYDOWN		743	743	741	743		0		0	743			.0	.29	01/01/2030	
31294F	PT	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		922	922	887	919		2		2	922			.0	.15	05/01/2030	
31294F	T5	5	FHLMC	12/01/2014	MORTGAGE PAYDOWN		2	2	2	2		0		0	2			.0		05/01/2030	
31294J	YS	1	FHLMC	06/30/2014	MORTGAGE PAYDOWN		5,229	5,229	5,191	5,214		15		15	5,229			.0	100	07/01/2014	
31294K	TD	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		386,577	386,577	387,724	386,668		(91)		(91)	386,577			.0	10,141	09/01/2018	
312962	GT	4	FHLMC	12/01/2014	MORTGAGE PAYDOWN		386,694	386,694	399,745	388,459		(1,765)		(1,765)	386,694			.0	12,190	10/01/2018	
312963	AY	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		97,598	97,598	101,761	97,992		(394)		(394)	97,598			.0	2,753	11/01/2018	
31296M	3Z	0	FHLMC	12/01/2014	MORTGAGE PAYDOWN		271,894	271,894	271,426	271,848		46		46	271,894			.0	7,410	09/01/2033	
31296S	M3	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		706,427	706,427	721,549	708,714		(2,287)		(2,287)	706,427			.0	22,818	01/01/2034	
31296S	M5	2	FHLMC	12/01/2014	MORTGAGE PAYDOWN		184,278	184,278	191,300	184,892		(614)		(614)	184,278			.0	8,803	01/01/2034	
31297M	AQ	1	FHLMC	12/01/2014	MORTGAGE PAYDOWN		71,759	71,759	72,331	71,801		(42)		(42)	71,759			.0	2,967	03/01/2035	
31297M	XV	5	FHLMC	12/01/2014	MORTGAGE PAYDOWN		262,751	262,751	251,666	260,864		1,887		1,887	262,751			.0	5,045	04/01/2030	
31297P	ME	8	FHLMC	12/01/2014	MORTGAGE PAYDOWN		210,429	210,429	218,912	211,971		(1,541)		(1,541)	210,429			.0	3,979	10/01/2034	
31297T	WF	6	FHLMC	12/01/2014	MORTGAGE PAYDOWN		422,909	422,909	404,341	419,944		2,965		2,965	422,909			.0	10,929	09/01/2035	
31297U	SF	8	FHLMC	12/01/2014	MORTGAGE PAYDOWN		17,033	17,033	16,315	16,950		29		29	16,979			.0	464	10/01/2030	
31297V	Y8	5	FHLMC	12/01/2014	MORTGAGE PAYDOWN		294,118	294,118	282,882	292,350		1,768		1,768	294,118			.0	9,874	11/01/2035	
31298N	FU	4	FHLMC	12/01/2014	MORTGAGE PAYDOWN		28,168	28,168	23,836	23,745		4,423		4,423	28,168			.0	618	05/01/2031	
31306X	2A	0	FHLMC	12/01/2014	MORTGAGE PAYDOWN		2,775,151	2,775,151	2,894,870	2,782,052		(6,900)		(6,900)	2,775,151			.0	38,669	10/01/2027	
3132GG	A2	1	FHLMC	12/01/2014	MORTGAGE PAYDOWN		970,580	970,580	1,007,128	972,959		(2,379)		(2,379)	970,580			.0	24,375	08/01/2041	
3132GS	BF	5	FHLMC	12/01/2014	MORTGAGE PAYDOWN		2,197,680	2,197,680	2,271,508	2,200,250		(2,570)		(2,570)	2,197,680			.0	47,397	03/01/2042	
3132GV	L6	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		1,126,166	1,126,166	1,168,749	1,127,588		(1,422)		(1,422)	1,126,166			.0	19,901	08/01/2042	
3132HP	KK	9	FHLMC	12/01/2014	MORTGAGE PAYDOWN		410,647	410,647	422,068	410,773		(126)		(126)	410,647			.0	6,321	11/01/2042	
3132HP	NB	6	FHLMC	12/01/2014	MORTGAGE PAYDOWN		613,513	613,513	641,457	614,097		(584)		(584)	613,513			.0	10,254	11/01/2042	
3132HQ	EG	3	FHLMC	12/01/2014	MORTGAGE PAYDOWN		869,168	869,168	909,910	869,803		(635)		(635)	869,168			.0	19,471	12/01/2042	
3132J6	E6	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		504,420	504,420	518,055	504,693		(274)		(274)	504,420			.0	7,926	02/01/2043	
3132J7	K6	8	FHLMC	11/17/2014	MORTGAGE PAYDOWN		1,046,154	1,046,154	1,090,942	1,048,036		(1,882)		(1,882)	1,046,154			.0	19,896	03/01/2043	
3132J9	G7	7	FHLMC	12/01/2014	MORTGAGE PAYDOWN		599,348	599,348	624,820	600,086		(738)		(738)	599,348			.0	13,766	05/01/2043	
3132J9	TD	0	FHLMC	12/01/2014	MORTGAGE PAYDOWN		557,242	557,242	576,746	557,532		(290)		(290)	557,242			.0	11,772	05/01/2043	
31371H	X9	4	FEDERAL NATL MTG	11/25/2014	MORTGAGE PAYDOWN		50,508	50,508	45,459	48,199		2,309		2,309	50,508			.0	1,660	10/01/2029	
31371J	BD	5	FEDERAL NATL MTG	11/01/2014	MORTGAGE PAYDOWN		117,792	117,792	115,390	117,335		456		456	117,792			.0	5,082	02/01/2030	
31371L	T9	0	FEDERAL NATL MTG	11/25/2014	MORTGAGE PAYDOWN		63,925	63,925	67,161	64,181		(256)		(256)	63,925			.0	1,970	08/01/2019	
31371N	MC	6	FEDERAL NATL MTG	11/01/2014	MORTGAGE PAYDOWN		304,098	304,098	312,365	305,113		(1,015)		(1,015)	304,098			.0	10,097	10/01/2022	

E14.3

## 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	F o r 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
31379R WW 4	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		4,309	4,309	4,162	4,299		11		11		4,309			0	167	06/01/2028
31382Q M8 5	FEDERAL NATL MTG		06/29/2014	MORTGAGE PAYDOWN		2,122	2,122	2,087	2,119		3		3		2,122			0	51	07/01/2014
31382S 2N 0	FEDERAL NATL MTG		06/01/2014	MORTGAGE PAYDOWN		676	676	653	675		1		1		676			0	14	07/01/2014
31383K 6J 1	FEDERAL NATL MTG		05/01/2014	MORTGAGE PAYDOWN		3,576	3,576	3,517	3,571		4		4		3,576			0	55	08/01/2014
31383K Y6 8	FEDERAL NATL MTG		07/01/2014	MORTGAGE PAYDOWN		5,770	5,770	5,676	5,763		7		7		5,770			0	114	07/01/2014
31383L CW 3	FEDERAL NATL MTG		07/25/2014	MORTGAGE PAYDOWN		7,469	7,469	7,346	7,459		10		10		7,469			0	190	08/01/2014
31383M D9 1	FEDERAL NATL MTG		05/01/2014	MORTGAGE PAYDOWN		3,745	3,745	3,687	3,741		4		4		3,745			0	85	07/01/2014
31383M WE 9	FEDERAL NATL MTG		05/25/2014	MORTGAGE PAYDOWN		291	291	292	289		2		2		291			0	5	07/01/2014
31383M WF 6	FEDERAL NATL MTG		06/29/2014	MORTGAGE PAYDOWN		310	310	305	309				0		310			0	7	07/01/2014
31383T JH 2	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		56,518	56,518	54,072	56,237		281		281		56,518			0	2,237	09/01/2029
31383W T9 2	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		1,703	1,703	1,613	1,697		6		6		1,703			0	61	09/01/2029
31384V RP 9	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		16,553	16,553	16,512	16,520		33		33		16,553			0	532	03/01/2015
31385C ZW 6	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		111,617	111,617	111,024	111,477		140		140		111,617			0	3,424	05/01/2016
31385N 7A 1	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		2,049	2,049	2,005	2,046		2		2		2,049			0	79	10/01/2030
31385W X8 7	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		452,932	452,932	473,950	455,070		(2,139)		(2,139)		452,932			0	16,269	09/01/2032
31386R 4X 4	FEDERAL NATL MTG		05/01/2014	MORTGAGE PAYDOWN		101,801	101,801	104,839	104,374		(2,573)		(2,573)		101,801			0	4,050	02/01/2031
31387C XK 2	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		1,456	1,456	1,475	1,458		(2)		(2)		1,456			0	59	04/01/2031
31389F S4 5	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		118,749	118,749	119,148	118,808		(59)		(59)		118,749			0	2,640	02/01/2032
3138A7 4J 4	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		1,372,709	1,372,708	1,454,727	1,378,370		(5,662)		(5,662)		1,372,709			0	31,149	03/01/2041
3138AB Z3 6	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		796,046	796,046	827,266	798,060		(2,015)		(2,015)		796,046			0	21,696	04/01/2041
3138AH 7B 6	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		1,643,064	1,643,064	1,753,457	1,663,015		(19,951)		(19,951)		1,643,064			0	40,439	07/01/2041
3138AM 2D 6	FEDERAL NATL MTG		01/09/2014	MORTGAGE PAYDOWN		6,551,574	6,357,150	6,724,785	6,517,953		178,601		178,601		6,696,554		(144,980)	(144,980)	50,033	09/01/2041
3138AS PL 0	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		956,339	956,339	1,002,587	957,242		(902)		(902)		956,339			0	19,518	09/01/2041
3138E0 2V 0	FEDERAL NATL MTG		01/15/2014	MORTGAGE PAYDOWN		5,343,901	5,192,870	5,476,855	5,476,855		(54,681)		(54,681)		5,422,174		(78,274)	(78,274)	39,788	01/01/2042
3138E0 AE 9	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		871,056	871,056	922,639	873,364		(2,308)		(2,308)		871,056			0	21,698	01/01/2042
3138E2 VY 8	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		634,293	634,293	684,640	636,314		(2,021)		(2,021)		634,293			0	16,411	12/01/2041
3138E5 CL 0	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		1,159,558	1,159,558	1,220,797	1,163,803		(4,245)		(4,245)		1,159,558			0	20,773	01/01/2027
3138ED WV 9	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		1,187,859	1,187,859	1,247,438	1,189,829		(1,970)		(1,970)		1,187,859			0	15,734	05/01/2042
3138LS KA 7	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		1,149,536	1,149,536	1,217,251	1,151,592		(2,056)		(2,056)		1,149,536			0	19,071	05/01/2042
3138LT Q6 8	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		1,477,921	1,477,921	1,567,520	1,482,422		(4,501)		(4,501)		1,477,921			0	21,419	06/01/2027
3138LY ST 5	FEDERAL NATL MTG		02/17/2014	PRIOR YEAR INCOME									0					0	3,579	06/01/2042
3138M7 YZ 2	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		1,021,007	1,021,007	1,090,403	1,023,782		(2,775)		(2,775)		1,021,007			0	23,504	12/01/2042
3138NX SZ 6	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		58,944	58,944	62,075			(697)		(697)		58,944			0	394	02/01/2043
3138WQ Q5 4	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		703,063	703,063	695,813	702,819		244		244		703,063			0	13,328	05/01/2043
3138WV S7 7	FEDERAL NATL MTG		11/25/2014	MORTGAGE PAYDOWN		718,742	718,742	741,652	719,846		(1,104)		(1,104)		718,742			0	9,580	06/01/2028
3138XP VH 3	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		70,089	70,089	74,135			(1,392)		(1,392)		70,089			0	613	05/01/2029
3138Y4 SJ 9	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		47,806	47,806	50,301			(1,040)		(1,040)		47,806			0	139	10/25/2029
31390C MD 5	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		193,718	193,718	203,646	195,087		(1,369)		(1,369)		193,718			0	6,601	05/01/2017
31390F 4E 6	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		63,675	63,675	65,834	63,946		(272)		(272)		63,675			0	2,498	05/01/2032
31390F 4T 3	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		42,345	42,346	44,906	42,699		(353)		(353)		42,345			0	2,049	05/01/2017
31390F 4W 6	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		37,277	37,277	39,531	37,481		(204)		(204)		37,277			0	1,441	05/01/2017
31390G A6 4	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		36,958	36,958	39,193	37,207		(249)		(249)		36,958			0	1,504	05/01/2017
31390G CE 5	FEDERAL NATL MTG		11/01/2014	MORTGAGE PAYDOWN		8,690	8,690	8,985	8,716		(26)		(26)		8,690			0	324	05/01/2032

E14.4

## 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	F o r 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
31390J	3P 4		11/25/2014	MORTGAGE PAYDOWN.....		6,153	6,153	6,562	6,152		1		1		6,153			0	254	07/01/2032.
31391Q	JP 0		11/01/2014	MORTGAGE PAYDOWN.....		37,257	37,257	38,329	37,333		(76)		(76)		37,257			0	1,222	11/01/2032.
31400S	CJ 6		11/25/2014	MORTGAGE PAYDOWN.....		305,086	305,086	306,659	305,239		(153)		(153)		305,086			0	7,203	04/01/2018.
31401B	P4 1		11/25/2014	MORTGAGE PAYDOWN.....		335,248	335,248	347,663	336,472		(1,224)		(1,224)		335,248			0	8,821	05/01/2018.
31402E	R7 5		11/01/2014	MORTGAGE PAYDOWN.....		160,376	160,376	162,293	160,588		(212)		(212)		160,376			0	3,257	08/01/2033.
31402G	R4 7		11/01/2014	MORTGAGE PAYDOWN.....		602,329	602,329	609,293	603,346		(1,018)		(1,018)		602,329			0	21,674	07/01/2033.
31402K	VX 9		11/25/2014	MORTGAGE PAYDOWN.....		254,749	254,749	262,511	255,763		(1,014)		(1,014)		254,749			0	7,090	07/01/2018.
31402L	QU 9		11/01/2014	MORTGAGE PAYDOWN.....		136,368	136,368	137,945	136,538		(170)		(170)		136,368			0	3,611	08/01/2033.
31403F	PK 4		11/25/2014	MORTGAGE PAYDOWN.....		211,937	211,937	224,048	213,289		(1,352)		(1,352)		211,937			0	5,319	10/01/2033.
31403J	W6 9		11/25/2014	MORTGAGE PAYDOWN.....		325,683	325,683	332,781	326,244		(561)		(561)		325,683			0	6,216	12/01/2033.
31403N	GB 7		11/25/2014	MORTGAGE PAYDOWN.....		20,704	20,704	21,221	20,731		(27)		(27)		20,704			0	625	11/01/2033.
31404G	2B 6		11/25/2014	MORTGAGE PAYDOWN.....		264,136	264,136	271,400	264,863		(727)		(727)		264,136			0	6,884	02/01/2019.
31404M	L4 8		11/25/2014	MORTGAGE PAYDOWN.....		352,936	352,936	361,980	353,760		(824)		(824)		352,936			0	9,122	03/01/2034.
31404P	LS 8		11/25/2014	MORTGAGE PAYDOWN.....		477,321	477,321	464,642	475,509		1,812		1,812		477,321			0	11,525	04/01/2019.
31404W	TV 8		11/25/2014	MORTGAGE PAYDOWN.....		358,666	358,666	351,717	357,559		1,108		1,108		358,666			0	8,363	05/01/2019.
31405R	AM 8		11/25/2014	MORTGAGE PAYDOWN.....		999,378	999,378	1,017,491	1,001,887		(2,509)		(2,509)		999,378			0	27,664	10/01/2034.
31405R	AN 6		11/25/2014	MORTGAGE PAYDOWN.....		47,906	47,906	48,775	47,954		(48)		(48)		47,906			0	1,440	10/01/2034.
31405R	BK 1		12/26/2013	MORTGAGE PAYDOWN.....		138,968	138,968	141,487	141,147		(2,179)		(2,179)		138,968			0	637	10/01/2034.
31405R	G3 4		11/25/2014	MORTGAGE PAYDOWN.....		92,815	92,815	93,989	92,910		(95)		(95)		92,815			0	4,470	09/01/2034.
31406B	F2 1		11/25/2014	MORTGAGE PAYDOWN.....		441,963	441,963	448,488	443,402		(1,439)		(1,439)		441,963			0	11,549	01/01/2035.
31406C	TB 4		11/25/2014	MORTGAGE PAYDOWN.....		177,707	177,707	180,650	177,855		(148)		(148)		177,707			0	4,965	12/01/2034.
31406E	ML 5		11/25/2014	MORTGAGE PAYDOWN.....		358,630	358,630	364,570	359,152		(522)		(522)		358,630			0	10,864	01/01/2035.
31406E	Z5 6		11/01/2014	MORTGAGE PAYDOWN.....		16,435	16,435	16,152	16,422		12		12		16,435			0	450	03/01/2035.
31406K	LR 9		11/25/2014	MORTGAGE PAYDOWN.....		278,713	278,713	283,285	279,057		(344)		(344)		278,713			0	8,114	01/01/2035.
31406L	JC 3		11/25/2014	MORTGAGE PAYDOWN.....		229,060	229,060	222,564	228,344		717		717		229,060			0	8,954	03/01/2035.
31406M	LG 9		11/25/2014	MORTGAGE PAYDOWN.....		252,421	252,422	254,078	252,556		(134)		(134)		252,421			0	7,285	01/01/2035.
31407B	HM 4		11/25/2014	MORTGAGE PAYDOWN.....		130,615	130,615	126,911	130,507		109		109		130,615			0	3,648	06/01/2035.
31407E	VE 0		11/25/2014	MORTGAGE PAYDOWN.....		734,683	734,683	749,721	736,372		(1,689)		(1,689)		734,683			0	17,642	07/01/2020.
31407F	DK 3		11/25/2014	MORTGAGE PAYDOWN.....		201,740	201,740	191,038	200,328		1,412		1,412		201,740			0	4,117	10/01/2020.
31407L	MV 6		11/25/2014	MORTGAGE PAYDOWN.....		1,709,946	1,709,946	1,695,519	1,707,336		2,610		2,610		1,709,946			0	36,967	06/01/2035.
31407S	A2 8		11/01/2014	MORTGAGE PAYDOWN.....		238,091	238,091	226,595	236,366		1,725		1,725		238,091			0	7,029	08/01/2035.
31408H	KX 2		11/25/2014	MORTGAGE PAYDOWN.....		402,278	402,278	387,821	400,953		1,325		1,325		402,278			0	11,898	02/01/2036.
31409F	E6 1		11/25/2014	MORTGAGE PAYDOWN.....		357,260	357,260	354,357	356,831		429		429		357,260			0	8,374	03/01/2036.
31409T	RE 0		11/25/2014	MORTGAGE PAYDOWN.....		318,218	318,218	308,249	317,386		832		832		318,218			0	10,902	04/01/2036.
31409X	5A 3		11/25/2014	MORTGAGE PAYDOWN.....		509,830	509,830	515,924	510,814		(984)		(984)		509,830			0	16,903	05/01/2036.
31410E	2N 7		11/01/2014	MORTGAGE PAYDOWN.....		85,321	85,321	84,641	85,212		109		109		85,321			0	1,369	07/01/2036.
31410G	PQ 0		11/25/2014	MORTGAGE PAYDOWN.....		260,917	260,917	279,059	263,367		(2,450)		(2,450)		260,917			0	8,466	11/01/2037.
31410S	4X 2		11/25/2014	MORTGAGE PAYDOWN.....		5,998	5,998	6,101	6,000		(2)		(2)		5,998			0	213	09/01/2036.
31410U	GK 2		11/25/2014	MORTGAGE PAYDOWN.....		496,801	496,801	473,979	494,486		2,315		2,315		496,801			0	15,377	03/01/2037.
31410W	3E 6		11/01/2014	MORTGAGE PAYDOWN.....		92,294	92,289	94,798	92,583		(290)		(290)		92,294			0	3,181	09/01/2022.
31411A	JG 1		11/01/2014	MORTGAGE PAYDOWN.....		735,322	735,321	740,090	736,276		(954)		(954)		735,322			0	25,271	11/01/2036.
31411H	P7 9		11/01/2014	MORTGAGE PAYDOWN.....		502,397	502,397	506,636	503,049		(652)		(652)		502,397			0	7,715	01/01/2037.

E14.5













## 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 re 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
34063P AB 3	FLORIDA EAST COAST RWY.....		04/15/2014.	CORPORATE REORG.....		254,180	250,000	250,000	250,000				0		250,000		4,180	4,180	22,283	02/01/2017.
345397 VN 0	FORD MOTOR CREDIT CO LLC.....		12/04/2014.	JP MORGAN.....		1,021,770	1,000,000	1,087,500	1,031,926		(23,097)		(23,097)		1,008,828		12,942	12,942	80,500	04/15/2015.
35802X AA 1	FRESENIUS MED CARE US FIN.....		02/23/2014.	VARIOUS.....		395,250	350,000	381,373	377,119	1,090	(555)		535		377,654		17,596	17,596	9,488	09/15/2018.
35803Q AD 9	FRESENIUS MED CARE US.....		01/22/2014.	VARIOUS.....		284,750	250,000	245,563	248,066		34		34		248,100		36,650	36,650	9,124	07/15/2017.
35906A AF 5	FRONTIER COMMUNICATIONS.....		12/04/2014.	VARIOUS.....		1,016,884	900,000	949,556	938,851		(6,910)		(6,910)		931,941		84,942	84,942	69,387	04/15/2017.
361841 AD 1	GLP CAPITAL LP/FIN II.....		11/21/2014.	BARCLAYS.....		20,600	20,000	20,150	20,105	42	(17)		25		20,130		470	470	1,045	11/01/2020.
364725 BA 8	GANNETT CO INC.....		05/19/2014.	VARIOUS.....		516,063	500,000	495,898	496,097		185		185		496,282		19,781	19,781	20,144	07/15/2016.
36962G 4L 5	GENERAL ELEC CAP CORP MTN.....		10/27/2014.	CITIGROUP.....		2,042,380	2,000,000	1,997,180	1,999,106		492		492		1,999,598		42,782	42,782	93,528	06/29/2015.
36962G 4T 8	GENERAL ELEC CAP CORP MTN.....		11/18/2014.	WELLS FARGO.....		2,034,720	2,000,000	1,998,500	1,999,424		273		273		1,999,697		35,023	35,023	46,500	11/09/2015.
37045X AE 6	GENERAL MTRS FINL CO INC.....		01/29/2014.	CITIGROUP.....		159,063	150,000	150,000	150,000				0		150,000		9,063	9,063	3,325	08/15/2017.
37427U AF 7	GETTY IMAGES INC.....		11/13/2014.	VARIOUS.....		28,975	30,038	27,034	27,135		376		376		27,510		1,465	1,465	1,200	10/18/2019.
374689 AF 4	GIBALTAR INDUSTRIES INC.....		06/10/2014.	VARIOUS.....		264,125	250,000	259,963	257,500	2,463			2,463		259,963		4,163	4,163	12,818	02/01/2021.
389003 AA 2	GRATON ECONOMIC DEV AUTH.....		08/04/2014.	BANK AMERICA MERRILL.....		443,000	400,000	417,750	415,382		(1,312)		(1,312)		414,070		28,930	28,930	35,933	09/01/2019.
389375 AG 1	GRAY TELEVISION INC.....		04/25/2014.	VARIOUS.....		594,000	550,000	554,540	554,624		(163)		(163)		554,461		39,539	39,539	24,938	10/01/2020.
398176 AA 5	GRIFFEY INTR INC/FIN.....		05/28/2014.	RBC CAP.....		420,438	450,000	463,566	355,635	106,307	(592)		105,715		461,350		(40,912)	(40,912)	19,765	10/15/2020.
404119 AL 3	HCA INC.....		03/15/2014.	MATURITY.....		500,000	500,000	394,583	494,384		5,616		5,616		500,000				14,375	03/15/2014.
404119 BF 5	HCA INC.....		01/21/2014.	CIT GROUP.....		317,700	300,000	324,938	316,750	8,250			8,250		325,000		(7,300)	(7,300)	7,013	04/15/2019.
404119 BJ 7	HCA INC.....		01/21/2014.	CITIGROUP.....		536,875	500,000	512,263	500,331		(83)		(83)		500,248		36,627	36,627	17,391	02/15/2020.
404119 BK 4	HCA INC.....		11/06/2014.	VARIOUS.....		1,504,923	1,400,000	1,477,788	1,469,815	2,602	(1,785)		817		1,470,632		34,291	34,291	76,548	09/15/2020.
40415R AF 2	HD SUPPLY INC.....		12/19/2014.	CORPORATE REORG.....		325,422	300,000	322,000	320,281		(3,260)		(3,260)		317,021		8,401	8,401	28,708	04/15/2019.
40415R AH 8	HD SUPPLY INC.....		04/21/2014.	CITIGROUP.....		237,000	200,000	225,750	222,588		(860)		(860)		221,728		15,272	15,272	11,550	04/15/2020.
40537Q AB 6	HALCON RESOURCES CORP.....		07/01/2014.	VARIOUS.....		818,250	750,000	816,000	781,984		(3,102)		25,102		807,086		11,164	11,164	62,373	07/15/2020.
40537Q AD 2	HALCON RESOURCES CORP.....		06/18/2014.	BARCLAYS US FUN.....		378,875	350,000	372,063	354,375	15,882	(994)		14,888		369,263		9,612	9,612	18,810	05/15/2021.
413626 AL 6	HARRAHS/CEASARS BANK LOAN.....		02/27/2013.	PRIOR YEAR INCOME.....									0						1,090	01/28/2015.
413627 BL 3	HARRAHS OPERATING CO INC.....		07/15/2014.	VARIOUS.....		453,875	500,000	511,281	503,340	5,769	(982)		4,787		508,128		(54,253)	(54,253)	32,094	06/01/2017.
413627 BM 1	HARRAHS OPER INC.....		05/07/2014.	BANC OF AMERICA.....		275,415	602,000	240,800	240,800				0		240,800		34,615	34,615	24,582	12/15/2018.
421933 AH 5	HEALTH MGMT ASSOC INC NEW.....		01/27/2014.	CORPORATE REORG.....		217,626	200,000	211,250	206,842		(229)		(229)		206,613		11,013	11,013	9,471	04/15/2016.
421933 AL 6	HEALTH MGMT ASSOC INC NEW.....		01/27/2014.	CORPORATE REORG.....		339,564	300,000	300,000	300,000				0		300,000		39,564	39,564	20,800	01/15/2020.
42206J AJ 1	HD SUPPLY INC.....		10/01/2014.	GOLDMAN SACHS.....		5,000	5,000	5,007	5,005		(1)		(1)		5,005		(5)	(5)	132	10/12/2017.
428040 CN 7	HDTFS INC.....		11/14/2014.	RBC CAP.....		350,000	350,000	353,563	353,234		(255)		(255)		352,979		(2,979)	(2,979)	23,941	10/15/2022.
428040 CP 2	HDTFS INC.....		11/14/2014.	STERNE AGEE.....		100,000	100,000	100,738	100,646		(71)		(71)		100,576		(576)	(576)	6,430	10/15/2020.
428236 AT 0	HEWLETT PACKARD CO.....		03/01/2014.	MATURITY.....		1,000,000	1,000,000	995,610	999,835		165		165		1,000,000				30,625	03/01/2014.
428303 AJ 0	HEXION SPECIALTY CHEMICAL.....		05/14/2014.	VARIOUS.....		368,358	350,000	364,500	361,057	99	(735)		(636)		360,420		4,938	4,938	23,050	02/01/2018.
428303 AM 3	HEXION US FIN/NOVA SCOTIA.....		04/30/2014.	VARIOUS.....		438,125	450,000	410,313	413,681		1,216		1,216		414,897		23,228	23,228	18,575	11/15/2020.
432891 AC 3	HILTON WORLDWIDE FINANCE.....		10/09/2014.	JP MORGAN.....		463,500	450,000	450,000	450,000				0		450,000		13,500	13,500	26,086	10/15/2021.
446149 AD 8	HUNTINGTON AUTO TRUST.....		12/15/2014.	MORTGAGE PAYDOWN.....		2,267,002	2,267,002	2,266,970	2,265,873		1,129		1,129		2,267,002				27,950	11/15/2016.
44919P AC 6	IAC INTERACTIVE CORP.....		12/16/2013.	BANK AMERICA MERRILL.....		92,750	100,000	92,750	92,771		(21)		(21)		92,750				53	12/15/2022.
457983 AC 8	INMET MINING CORP.....		01/29/2014.	VARIOUS.....		395,500	350,000	388,819	378,875	9,944			9,944		388,819		6,681	6,681	5,177	06/01/2020.
457983 AE 4	INMET MINING CORP.....		01/28/2014.	BARCLAYS.....		111,000	100,000	108,000	104,741	2,575	(66)		2,509		107,251		3,749	3,749	1,250	06/01/2021.
458207 AH 0	COMMSCOPE INC.....		11/03/2014.	ISSUE CALLED AT 104.250.....		130,313	125,000	130,313	130,152		(732)		(732)		129,420		893	893	10,625	11/01/2019.
45824T AC 9	INTELSAT JACKSONHLDG.....		02/19/2014.	DEUTSCHE BANK.....		545,000	500,000	523,250	520,208		(356)		(356)		519,852		25,148	25,148	12,990	10/15/2020.
45824T AP 0	INTELSAT JACKSON HLDGS LT.....		04/09/2014.	JEFFERIES & CO.....		344,750	350,000	350,000	333,375	16,625			16,625		350,000		(5,250)	(5,250)	16,523	08/01/2023.

E14.11

**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	F o r 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
459745 FW 0	INTERNATIONAL LEASE FIN .....		01/15/2014	BANK AMERICA MERRILL .....		416,719	375,000	412,969	390,862		(490)		(490)		390,372		26,347	26,347	11,320	09/15/2015
459745 GJ 8	INTERNATIONAL LEASE FIN .....		01/15/2014	BANK AMERICA MERRILL .....		592,625	550,000	508,455	527,044		467		467		527,511		65,114	65,114	5,670	05/15/2016
46625H HX 1	JPMORGAN CHASE & CO.....		12/16/2014	JP MORGAN.....		1,722,922	1,675,000	1,671,550	1,673,442		681		681		1,674,123		48,799	48,799	75,124	03/01/2016
487836 BD 9	KELLOGG CO.....		03/10/2014	CORPORATE REORG.....		575,769	552,000	547,236	548,490		84		84		548,575		27,195	27,195	21,773	12/15/2020
487836 BL 1	KELLOGG CO.....		02/28/2014	CORPORATE REORG.....		916,880	1,000,000	993,900	994,362		103		103		994,465		(77,585)	(77,585)	44,438	03/01/2023
49456B AA 9	KINDER MORGAN INC DEL.....		07/23/2014	VARIOUS.....		358,438	350,000	350,000	349,125	875		875		350,000		8,438	8,438	12,722	02/15/2021	
50077D AB 0	KRATON POLYMERS LLC / KRA.....		11/06/2014	WELLS FARGO.....		623,250	600,000	590,875	593,261	305	855		1,160		594,422		28,828	28,828	48,488	03/01/2019
501044 CG 4	KROGER CO.....		10/28/2014	KEYBANC.....		1,132,170	1,000,000	1,145,260	1,084,926		(18,520)		(18,520)		1,066,406		65,764	65,764	77,511	08/15/2017
50177W AA 9	LBC TANK TERMS HLDG NETH.....		08/04/2014	RBC CAP.....		210,000	200,000	200,000	200,000				0		200,000		10,000	10,000	10,000	05/15/2023
501889 AA 7	LKQ CORP.....		02/14/2014	VARIOUS.....		328,375	350,000	343,750	327,320	16,680	64		16,744		344,065		(15,690)	(15,690)	3,892	05/15/2023
526057 BN 3	LENNAR CORP.....		05/01/2014	VARIOUS.....		487,688	500,000	490,719	472,500	18,904	238		19,142		491,642		(3,955)	(3,955)	10,298	11/15/2022
527298 AJ 2	LEVEL 3 FING INC.....		12/26/2013	CORPORATE REORG.....		750,000	750,000	680,813	724,065		(122)		(122)		723,942		26,058	26,058	11,490	02/15/2015
549463 AE 7	LUCENT TECHNOLOGIES INC .....		02/27/2014	RBC CAP.....		341,813	350,000	140,000	150,197		610		610		150,807		191,006	191,006	10,598	03/15/2029
55303Q AC 4	MGM RESORTS INTERNATIONAL.....		12/11/2014	VARIOUS.....		304,563	275,000	288,406	282,629		(2,371)		(2,371)		280,258		24,304	24,304	30,896	11/01/2016
559417 AA 8	MAGNETATION LLC/ MAG FIN.....		09/22/2014	VARIOUS.....		427,000	400,000	400,000	400,000						400,000		27,000	27,000	26,811	05/15/2018
563571 AG 3	MANITOWOC INC.....		01/15/2014	CORPORATE REORG.....		314,250	300,000	311,250	308,067		(212)		(212)		307,855		6,395	6,395	14,250	02/15/2018
563571 AJ 7	MANITOWOC COMPNAY INC .....		08/05/2014	CS FIRST.....		53,750	50,000	53,750	50,900	2,658	(199)		2,459		53,359		391	391	2,391	10/15/2022
56808R AC 0	MARINA DISTRICT .....		12/12/2014	VARIOUS.....		31,875	31,875	31,556	31,875		(548)		(548)		31,327		548	548	1,745	08/15/2018
577743 AA 5	MACIM CRANE WORKS LP .....		04/15/2014	CORPORATE REORG.....		150,000	150,000	145,935	148,700		270		270		148,971		1,029	1,029	9,188	04/15/2015
59001A AN 2	MERITAGE HOMES CORP.....		09/18/2014	CITIGROUP.....		165,500	150,000	166,688	163,348	1,603	(914)		689		164,037		1,463	1,463	7,269	04/15/2020
59001A AQ 5	MERITAGE HOMES CORP .....		04/07/2014	CITIGROUP.....		384,563	350,000	366,125	360,500	4,949	(411)		4,538		365,039		19,524	19,524	12,863	04/01/2022
59023V AA 8	MERRILL LYNCH & CO INC.....		01/31/2014	NOMURA.....		259,516	200,000	226,530	226,338		(42)		(42)		226,296		33,220	33,220	3,488	05/14/2038
59217G AC 3	METROPOLITAN LIFE GLOBAL.....		12/11/2014	BB&T.....		3,045,870	3,000,000	2,998,470	2,999,445		302		302		2,999,747		46,123	46,123	91,042	09/29/2015
59407T AA 9	MICHAEL FOODS HOLDING .....		04/09/2014	BARCLAYS.....		366,750	350,000	356,688	355,619		(212)		(212)		355,406		11,344	11,344	20,754	07/15/2018
59870X AA 8	MCRON FINACE SUB LLC/MC.....		04/30/2014	CORPORATE REORG.....		133,900	130,000	140,725	139,920		(518)		(518)		139,402		(5,502)	(5,502)	4,975	05/15/2019
608328 AX 8	MOHEGAN SUN GAMING SR NTS.....		07/10/2014	CS FIRST.....		191,500	190,000	1,900	1,900				0		1,900		189,600	189,600	17,417	09/15/2018
608328 BC 3	MOHEGAN TRIBAL GAMING AUT.....		05/20/2014	VARIOUS.....		328,938	300,000	304,000	303,750	237	(55)		182		303,933		25,005	25,005	20,841	09/01/2021
61532X AC 0	MONUMENTAL GLOBAL FDG III.....		01/15/2014	MATURITY.....		250,000	250,000	271,583	250,262		(262)		(262)		250,000				6,563	01/15/2014
617451 CL 1	MORGAN STANLEY CAP 2005-H.....		12/15/2014	VARIOUS.....		678,884	678,884	681,659	679,042		(158)		(158)		678,884				26,155	11/14/2042
629377 BN 1	NRG ENERGY INC.....		09/15/2014	VARIOUS.....		836,125	750,000	782,000	779,672		(4,668)		(4,668)		775,004		61,121	61,121	66,422	01/15/2018
629377 BU 5	NRG ENERGY INC .....		09/16/2014	BARCLAYS.....		208,500	200,000	200,000	200,000						200,000		8,500	8,500	13,397	03/15/2023
64083A AA 1	NESCO LLC/HOLDINGS CORP .....		02/26/2014	CORPORATE REORG.....		724,831	650,000	673,180	668,432		(811)		(811)		667,621		57,210	57,210	27,792	04/15/2017
651715 AK 0	NEWPAGE CORP .....		11/15/2014	GOLDMAN SACHS.....			368,927	147,571	147,571				0		147,571		(147,571)	(147,571)	54,967	12/31/2014
65543A AC 8	NORANDA ALUM ACQUISITION.....		02/06/2014	STERNE AGEE.....		177,375	200,000	200,000	170,000	30,000			30,000		200,000		(22,625)	(22,625)	3,560	06/01/2019
655844 AU 2	NORFOLK SOUTHERN CORP .....		09/17/2014	MATURITY.....		1,659,000	1,659,000	1,526,622	1,646,591		12,409		12,409		1,659,000				87,214	09/17/2014
67090F AF 3	NVEEN INVESTMENTS INC .....		03/06/2014	STERNE AGEE.....		313,875	300,000	302,625	301,500	776	(99)		677		302,177		11,698	11,698	11,102	10/15/2017
676246 AA 9	OFFSHORE DRILLING HLDG.....		10/23/2014	VARIOUS.....		736,000	700,000	695,457	695,594		406		406		696,000		40,000	40,000	64,862	09/20/2020
676253 AJ 6	OFFSHORE GROUP INVST LTD .....		04/15/2014	JP MORGAN.....		423,750	400,000	400,000	400,000				0		400,000		23,750	23,750	13,646	11/01/2019
676253 AM 9	OFFSHORE GROUP INVT LTD.....		01/16/2014	VARIOUS.....		257,500	250,000	250,000	250,000						250,000		7,500	7,500	5,245	04/01/2023
682129 AE 1	OMNOVA SOLUTIONS INC.....		12/01/2014	ISSUE CALLED at 103.938.....		129,923	125,000	128,438	127,433		(398)		(398)		127,035		2,888	2,888	10,637	11/01/2018
693522 AD 6	PQ CORP .....		08/12/2014	VARIOUS.....		700,813	650,000	650,000	650,000				0		650,000		50,813	50,813	31,658	05/01/2018
698657 AN 3	PANTRY INC .....		09/19/2014	WACHOVIA.....		264,155	250,000	250,000	250,000				0		250,000		14,155	14,155	23,986	08/01/2020
71375H AD 2	PERFORMANCE FOOD GROUP CO .....		10/01/2014	GOLDMAN SACHS.....		9,300	9,300	9,393	9,343		50		50		9,393		(93)	(93)	337	11/14/2019

E14.12

# SCHEDULE D - PART 4

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

E14.13

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	F o r 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
723655 AB 2	PIONEER DRILLING COMPANY.....		02/05/2014	VARIOUS.....		317,063	300,000	296,438	297,981			44	44		298,025		19,037	19,037	11,685	03/15/2018.
74112B AJ 4	PRESTIGE BRANDS INC .....		08/07/2014	VARIOUS.....		151,625	150,000	150,000	150,000				0		150,000		1,625	1,625	5,099	12/15/2021.
74347A AA 2	PROQUEST LLC.....		10/24/2014	ISSUE CALLED at 104.500.....		1,049,180	1,004,000	945,895	957,454		6,221		6,221		963,676		85,504	85,504	92,619	10/15/2018.
74387U AD 3	PROVIDENT FDG ASSOCIATES.....		07/10/2014	VARIOUS.....		270,250	250,000	247,875	248,235		145		145		248,380		21,870	21,870	21,825	02/15/2019.
74387U AG 6	PROVIDENT FDG ASSOCIATES.....		01/09/2014	BANK AMERICA MERRILL.....		149,625	150,000	151,375	148,923	2,410	(5)		2,405		151,328		(1,703)	(1,703)	816	06/15/2021.
745310 AD 4	PUGET ENERGY INC NEW.....		04/07/2014	BARCLAYS US FUN.....		813,281	700,000	710,125	708,511		(248)		(248)		708,263		105,018	105,018	25,550	09/01/2021.
745310 AF 9	PUGET ENERGY INC.....		04/07/2014	MORGAN STANLEY.....		170,958	150,000	163,774	162,748		(342)		(342)		162,406		8,552	8,552	6,211	07/15/2022.
74733V AC 4	QEP RESOURCES INC .....		05/09/2014	VARIOUS.....		497,563	500,000	500,000	472,500	27,500			27,500		500,000		(2,438)	(2,438)	13,300	05/01/2023.
74735H AE 9	TOMKINS AIR.....		06/16/2014	GOLDMAN SACHS.....		225,000	225,000	223,688	223,880		86		86		223,966		1,034	1,034	15,044	05/05/2020.
74759B AA 1	QUALITYTECH LP / QTS FIN.....		10/03/2014	VARIOUS.....		148,000	150,000	148,817			25		25		148,842		(842)	(842)	1,820	08/01/2022.
74840D AA 8	QUICKSILVER INC / QS WHSL.....		12/12/2014	VARIOUS.....		220,625	250,000	252,600	252,411		(324)		(324)		252,087		(31,462)	(31,462)	26,458	08/01/2018.
749274 AA 4	RBS CAP TR I.....		02/27/2014	VARIOUS.....		391,813	400,000	311,344	311,344		280		280		311,624		80,189	80,189	3,603	01/01/9999.
74927Q AA 5	RBS CAP TR III.....		02/14/2014	MORGAN STANLEY.....		245,000	250,000	194,688	199,183		44		44		199,227		45,773	45,773	5,359	01/01/9999.
75605E CA 6	REALOGY CORP.....		03/05/2014	JP MORGAN.....		575,000	500,000	512,125	510,058		(250)		(250)		509,809		65,191	65,191	29,375	01/15/2020.
761735 AF 6	REYNOLDS GROUP ISSUER LLC.....		11/06/2014	VARIOUS.....		2,158,625	2,000,000	1,945,125	1,954,630		3,552		3,552		1,958,182		200,443	200,443	133,283	02/15/2021.
761735 AG 4	REYNOLDS GROUP ISSUER LLC.....		01/21/2014	VARIOUS.....		331,875	300,000	321,938	318,719		(176)		(176)		318,542		13,333	13,333	10,434	08/15/2019.
767754 CD 4	RITE AID CORP .....		09/12/2014	VARIOUS.....		443,000	400,000	405,000	404,319		(378)		(378)		403,940		39,060	39,060	37,201	03/15/2020.
767754 CG 7	RITE AID CORP.....		04/09/2014	VARIOUS.....		810,000	750,000	750,000	750,000				0		750,000		60,000	60,000	16,734	06/15/2021.
76775Y AR 9	RITE AID CORP.....		12/01/2013	PRIOR YEAR INCOME.....									0						160	02/21/2020.
774477 AJ 2	ROCKWOOD SPRECIALITIES GRO.....		10/17/2014	BNP PARIBAS.....		521,875	500,000	500,438	500,413		(43)		(43)		500,370		21,505	21,505	23,575	10/15/2020.
78108A AE 4	RSC EQUIP RENT INC / RSC.....		10/09/2014	WELLS FARGO.....		380,625	350,000	355,833	354,914		(430)		(430)		354,485		26,140	26,140	34,810	02/01/2021.
78428E AB 5	SITEL LLC/SITEL FIN CORP.....		05/23/2014	CS FIRST.....		48,313	50,000	48,727	44,265	4,924	62		4,986		49,251		(938)	(938)	3,801	04/01/2018.
78468V AA 0	SPL LOGISTICS ESCROW LLC.....		10/29/2014	USB SECURITIES.....		54,250	50,000	53,313	52,965		(301)		(301)		52,663		1,587	1,587	5,572	08/01/2020.
78571C AA 6	SABRE INC .....		05/07/2014	CORPORATE REORG.....		390,600	360,000	391,600	387,409	940	(1,602)		(662)		386,748		3,852	3,852	14,620	05/15/2019.
795435 AF 3	SALIX PHARMACEUTICALS INC.....		11/17/2014	CITIGROUP.....		100,250	100,000	100,000	100,000				0		100,000		250	250	5,383	01/15/2021.
80007P AL 3	SANDRIDGE ENERGY INC.....		10/31/2014	MORGAN STANLEY.....		138,750	150,000	149,749	149,917		4		4		149,920		(11,170)	(11,170)	17,135	01/15/2020.
80007P AN 9	SANDRIDGE ENERGY INC.....		09/29/2014	VARIOUS.....		247,063	250,000	250,000	250,000				0		250,000		(2,938)	(2,938)	19,260	03/15/2021.
80007P AT 6	SANDRIDGE ENERGY INC.....		10/31/2014	VARIOUS.....		145,000	150,000	149,250	149,320		41		41		149,361		(4,361)	(4,361)	12,854	02/15/2023.
803071 AA 7	SAPPI PAPIER HLDG AG.....		04/24/2014	BAIRD, ROBERT W.....		626,250	600,000	565,875	568,295	3,750	936		4,686		572,980		53,270	53,270	21,255	04/15/2021.
811727 AB 2	SEADRILL LTD.....		08/05/2014	VARIOUS.....		799,000	800,000	800,000	798,000	2,000			2,000		800,000		(1,000)	(1,000)	36,904	09/15/2020.
81211K AQ 3	SEALED AIR CORP NEW.....		11/24/2014	TENDER/EXCHANGE.....		218,184	200,000	200,000	200,000				0		200,000		18,184	18,184	21,365	09/15/2019.
81211K AR 1	SEALED AIR CORP.....		12/16/2014	VARIOUS.....		279,688	250,000	278,306	275,559	(2,511)			(2,511)		273,048		6,639	6,639	26,137	09/15/2021.
81211K AS 9	SEALED AIR CORP .....		08/08/2014	VARIOUS.....		271,969	250,000	272,500	262,108	8,719	(1,540)		7,179		269,287		2,682	2,682	11,068	12/01/2020.
81753F AA 3	SERTA SIMMONS HLDGS LLC.....		11/03/2014	VARIOUS.....		216,500	200,000	203,500	203,084		(226)		(226)		202,858		13,642	13,642	14,298	10/01/2020.
81783Q AA 3	SEVEN GENERATIONS ENERGY.....		11/17/2014	VARIOUS.....		205,500	200,000	214,000			(1,426)		(1,426)		212,574		(7,074)	(7,074)	16,244	05/15/2020.
822582 AQ 5	SHELL INTERNATIONAL FIN B.....		11/20/2014	WELLS FARGO.....		1,016,120	1,000,000	999,310	999,783		130		130		999,913		16,207	16,207	43,658	06/28/2015.
828326 AA 6	SIL II BO/SIL II US HOLD.....		12/11/2014	USB SECURITIES.....		138,375	150,000	150,000	150,000				0		150,000		(11,625)	(11,625)	11,657	12/15/2020.
83001A AA 0	SIX FLAGS ENTERTAINMENT.....		10/01/2014	VARIOUS.....		685,500	700,000	700,000	682,500	17,500			17,500		700,000		(14,500)	(14,500)	44,545	01/15/2021.
833312 AA 9	SNOQUALMIE ENT AUTH .....		02/01/2014	VARIOUS.....		150,000	150,000	145,625	148,718	999	284		1,283		150,000				3,110	02/01/2014.
833312 AB 7	SNOQUALMIE ENT AUTH .....		02/03/2014	VARIOUS.....		224,000	224,000	93,520	93,520				0		93,520		130,480	130,480	10,220	02/01/2015.
85205T AD 2	SPIRIT AEROSYSTEMS INC.....		11/19/2014	BANK AMERICA MERRILL.....		372,750	350,000	369,313	367,395	(1,875)			(1,875)		365,519		7,231	7,231	22,247	12/15/2020.
852060 AG 7	SPRINT CAP CORP.....		01/28/2014	VARIOUS.....		163,063	150,000	162,375	161,432		(149)		(149)		161,283		1,779	1,779	2,549	05/01/2019.
852061 AF 7	SPRINT NEXTEL CORP.....		03/03/2014	JP MORGAN.....		351,750	300,000	349,125	348,606		(266)		(266)		346,341		5,409	5,409	14,028	08/15/2017.

### 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 r 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
852061	AR	1		01/23/2014	BANK AMERICA MERRILL		54,313	50,000	54,375			(20)		(20)		54,355		(42)	(42)	1,585	08/15/2020
85207U	AF	2		03/04/2014	JP MORGAN		275,625	250,000	267,500	267,330		(212)		(212)		267,118		8,507	8,507	9,625	09/15/2023
85234X	AA	4		10/09/2014	CANTOR		400,000	400,000	400,000	400,000				0		400,000			0	31,431	10/15/2021
85375C	BD	2		06/06/2014	RBC CAP		160,875	150,000	150,000	150,000				0		150,000		10,875	10,875	4,583	12/15/2021
85571B	AA	3		12/12/2014	DEUTSCHE BANK		785,134	700,000	740,849	740,849				0		740,849		44,286	44,286	29,177	03/01/2018
86389Q	AA	0		05/21/2014	VARIOUS		1,107,750	1,000,000	1,026,250	1,023,793		(859)		(859)		1,022,934		84,816	84,816	37,270	12/01/2020
87161C	AJ	4		08/12/2014	JP MORGAN		56,625	50,000	49,670	49,742		26		26		49,768		6,857	6,857	3,938	02/15/2019
87264A	AJ	4		01/30/2014	VARIOUS		615,188	600,000	600,000	600,000						600,000		15,188	15,188	7,556	01/15/2024
87264A	AK	1		08/04/2014	VARIOUS		103,000	100,000	105,250	103,200	1,685	(131)		1,554		104,754		(1,754)	(1,754)	5,313	04/01/2021
87264A	AL	9		07/31/2014	JP MORGAN		52,375	50,000	50,000	50,000				0		50,000		2,375	2,375	2,797	04/01/2023
87927Y	AA	0		10/20/2014	CS FIRST		101,250	100,000	100,000					0		100,000		1,250	1,250	2,106	05/30/2024
88033G	BP	4		01/15/2014	VARIOUS		669,000	600,000	601,000	600,734		(5)		(5)		600,728		68,272	68,272	7,960	11/01/2018
884903	BB	0		04/23/2014	BANK AMERICA MERRILL		1,171,930	1,000,000	990,840	995,169		302		302		995,471		176,459	176,459	51,097	07/15/2018
887317	AJ	4		12/10/2014	WELLS FARGO		1,014,430	1,000,000	998,810	999,614		238		238		999,852		14,578	14,578	44,625	07/15/2015
89784W	AB	0		08/01/2014	GOLDMAN SACHS		14,625	14,625	13,674	13,738		81		81		13,820		805	805	987	07/30/2019
90290M	AA	9		09/23/2014	WACHOVIA		1,118,613	1,050,000	1,073,063	1,070,291		(1,894)		(1,894)		1,068,397		50,215	50,215	107,442	06/30/2019
903293	AV	0		08/01/2014	MATURITY		200,000	200,000	203,045	200,995		(995)		(995)		200,000			0	19,500	08/01/2014
90347C	AA	4		05/22/2014	VARIOUS		330,750	300,000	314,625	313,635		(598)		(598)		313,037		17,713	17,713	18,191	05/01/2021
910047	AF	6		12/05/2014	VARIOUS		213,750	200,000	200,000	200,000				0		200,000		13,750	13,750	9,208	06/01/2018
911365	AW	4		09/10/2014	VARIOUS		551,250	500,000	528,750	524,737		(847)		(847)		523,890		27,360	27,360	24,532	09/15/2020
911365	AX	2		04/22/2014	BANK AMERICA MERRILL		161,813	150,000	150,000	150,000				0		150,000		11,813	11,813	3,318	06/15/2023
911365	AY	0		09/10/2014	WACHOVIA		104,875	100,000	100,000	100,000				0		100,000		4,875	4,875	6,708	07/15/2018
911365	AZ	7		10/14/2014	VARIOUS		612,125	550,000	550,000	550,000				0		550,000		62,125	62,125	21,392	04/15/2022
911365	BA	1		10/16/2014	VARIOUS		214,375	200,000	205,615	204,602		(473)		(473)		204,129		10,246	10,246	13,664	05/15/2020
914906	AP	7		03/20/2014	CORPORATE REORG		76,860	72,000	74,070	73,871		(35)		(35)		73,836		3,024	3,024	2,498	09/15/2022
91829K	AA	1		01/21/2014	CS FIRST		1,244,875	1,150,000	1,224,375	1,217,282	767	(534)		233		1,217,515		27,360	27,360	20,161	10/15/2020
91911K	AD	4		01/21/2014	CS FIRST		52,813	50,000	50,000	50,000				0		50,000		2,813	2,813	406	12/01/2021
92240M	BB	3		12/02/2014	JEFFERIES & CO		161,688	150,000	157,688	157,098		(708)		(708)		156,390		5,298	5,298	14,682	02/15/2021
92343V	AM	6		12/10/2014	GOLDMAN SACHS		1,133,790	1,000,000	994,790	997,397		523		523		997,920		135,870	135,870	71,167	04/15/2018
92343V	AQ	7		11/24/2014	ISSUE CALLED at 125.167		1,164,053	930,000	935,489	933,196		(507)		(507)		932,689		231,365	231,365	86,574	11/01/2018
92658T	AM	0		04/24/2014	CORPORATE REORG		95,829	93,000	103,114	98,231	2,419	(506)		1,913		100,145		(4,316)	(4,316)	3,041	04/15/2018
92769X	AC	9		05/22/2014	CORPORATE REORG		258,125	250,000	258,125	257,341		(641)		(641)		256,701		1,424	1,424	7,087	01/15/2018
92834U	AB	8		07/28/2014	VARIOUS		290,233	291,000	272,042	275,742		1,378		1,378		277,120		13,113	13,113	18,417	10/01/2017
92857W	BE	9		12/09/2014	BANK AMERICA MERRILL		3,780,893	3,850,000	3,832,290	3,835,261		3,293		3,293		3,838,554		(57,662)	(57,662)	75,877	02/19/2018
92912E	AC	7		01/22/2014	VARIOUS		387,125	350,000	350,000	350,000				0		350,000		37,125	37,125	12,713	08/15/2018
92933B	AH	7		08/05/2014	BARCLAYS		47,875	50,000	50,000					0		50,000		(2,125)	(2,125)	1,116	04/15/2022
92976B	BL	5		07/15/2014	VARIOUS		17,500	17,500	17,585	17,569				0		17,569		(68)	(68)	155	12/15/2044
93317W	AB	8		01/13/2014	VARIOUS		459,250	450,000	450,000	450,000				0		450,000		9,250	9,250	2,592	12/15/2021
94106L	AR	0		03/15/2014	MATURITY		100,000	100,000	94,256	99,815		185		185		100,000			0	2,500	03/15/2014
941130	AA	4		08/12/2014	VARIOUS		997,500	1,000,000	1,017,125	996,923	19,381	(871)		18,510		1,015,434		(17,934)	(17,934)	55,604	04/01/2023
948565	AC	0		06/10/2014	CS FIRST		349,125	350,000	357,414	337,750	19,148	(266)		18,882		356,632		(7,507)	(7,507)	18,200	02/01/2023
948627	AU	8		10/01/2014	GOLDMAN SACHS		3,599	3,599	2,911			26		26		2,937		662	662	44	04/02/2020

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r 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
94973B	AA 9		03/28/2014	VARIOUS		110,210	107,000	113,084	107,535	4,976	(124)		4,852		112,387		(2,177)	(2,177)	5,316	02/01/2020.
95709T	AA 8		07/01/2014	MATURITY		1,730,000	1,730,000	1,754,235	1,748,903		(18,903)		(18,903)		1,730,000			0	103,800	07/01/2014.
96926D	AB 6		07/25/2014	CITIGROUP		889,500	800,000	839,000	832,905	3,287	(2,135)		1,152		834,253		55,247	55,247	45,798	11/15/2020.
97314X	AE 4		04/23/2014	CORPORATE REORG.		513,125	500,000	527,000	523,003		(1,728)		(1,728)		521,275		(8,150)	(8,150)	60,368	07/15/2017.
97314X	AF 1		07/02/2014	TENDER EX		201,560	200,000	198,646	199,122		97		97		199,219		2,341	2,341	19,385	02/15/2018.
97314X	AH 7		07/01/2014	TENDER EX		201,560	200,000	184,362	188,145		1,268		1,268		189,413		12,147	12,147	19,385	02/15/2018.
97315L	AA 7		04/09/2014	CORPORATE REORG.		720,125	700,000	717,500	716,754		(1,202)		(1,202)		715,552		4,573	4,573	87,218	07/15/2017.
980242	AA 9		07/30/2014	CITIGROUP		25,500	25,000	25,000	24,875	125			125		25,000		500	500	1,073	12/15/2021.
982526	AM 7		06/30/2014	VARIOUS		1,000,000	1,000,000	998,970	999,864		136		136		1,000,000		0	0	37,000	06/30/2014.
98313R	AA 4		12/09/2014	VARIOUS		398,500	400,000	403,000			(146)		(146)		402,854		(4,354)	(4,354)	19,162	10/15/2021.
984121	BZ 5		05/29/2014	CITIGROUP		1,539,354	1,500,000	1,596,915	1,527,054		(10,096)		(10,096)		1,516,958		22,447	22,447	51,000	02/15/2015.
988745	AA 3		04/21/2014	VARIOUS		162,750	150,000	155,875	154,989	336	(216)		120		155,108		7,642	7,642	8,115	02/01/2020.
BL1253	44 4		12/04/2014	VARIOUS		63,602	63,602	62,330			438		438		62,755		837	837	2,264	04/14/2021.
BL1266	07 3		10/01/2014	GOLDMAN SACHS		2,179	2,179	2,195			0		0		2,194		(16)	(16)	20	04/11/2022.
008911	AX 7		12/01/2014	VARIOUS		213,313	200,000	200,750	200,724		(98)		(98)		200,627		12,686	12,686	16,050	10/01/2019.
009089	AB 9	A	11/17/2014	ISSUE CALLED at 100.000		19,206	19,206	19,125	18,738	386	3		389		19,126		80	80	774	11/15/2022.
07329V	AD 2	C	02/05/2014	CIBC		1,489,753	1,443,000	1,498,772	1,492,189		(4,754)		(4,754)		1,487,435		2,318	2,318	33,550	02/10/2015.
12657Z	AY 9	C	05/16/2014	RBC DEXIA		6,584,711	6,965,000	6,205,815	6,207,727		5,298		5,298		6,213,026		371,685	371,685	185,513	09/10/2042.
131253	AC 0	C	03/26/2014	RBC DEXIA		600,000	600,000	646,392	645,438		(3,642)		(3,642)		641,797		(41,797)	(41,797)	26,161	10/12/2016.
13321L	AF 5	C	07/16/2014	ISSUE CALLED at 100.000		3,150,000	3,150,000	3,303,594	3,296,670		(45,716)		(45,716)		3,250,954		(100,954)	(100,954)	249,386	09/16/2015.
136069	DQ 1	C	10/31/2014	VARIOUS		5,073,270	5,000,000	5,057,264	5,048,278		(4,904)		(4,904)		5,043,374		29,896	29,896	149,854	11/02/2020.
136765	AH 7	A	11/26/2014	SCOTIA		1,754,570	1,714,000	1,775,653	1,764,982		(5,945)		(5,945)		1,759,037		(4,467)	(4,467)	75,124	11/30/2020.
23384N	AE 7	C	01/06/2014	SCOTIA		1,521,435	1,500,000	1,499,925	1,499,925						1,499,925		21,510	21,510	22,650	01/07/2015.
23384N	AG 2	C	09/12/2014	VARIOUS		2,719,116	2,700,000	2,699,919	2,699,953		20		20		2,699,972		19,144	19,144	63,427	09/14/2015.
29290Z	AJ 9	C	11/20/2014	SCOTIA		1,629,630	1,500,000	1,589,985	1,588,701		(10,616)		(10,616)		1,578,085		51,545	51,545	61,098	11/23/2020.
316701	AA 9	C	08/05/2014	VARIOUS		83,866	83,866	88,527	88,143		(225)		(225)		87,918		(4,052)	(4,052)	2,974	08/05/2021.
35085Z	BG 0	C	05/16/2014	NBC CLEAR		5,718,438	5,940,000	5,931,743	5,931,857		35		35		5,931,892		(213,454)	(213,454)	164,841	09/11/2052.
35086R	AB 9	C	12/17/2014	VALEUS MOB.		3,237,632	3,200,000	3,200,000	3,200,000				0		3,200,000		37,632	37,632	89,893	12/18/2016.
37252B	AB 8	C	05/01/2014	VARIOUS		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000		0	0	131,116	12/15/2015.
40427H	RS 4	C	05/20/2014	HSBC		1,991,116	1,945,000	2,026,359	2,002,854		(16,215)		(16,215)		1,986,639		4,477	4,477	37,950	05/21/2015.
580563	AA 2	C	09/12/2014	CASGRAIN CO		2,641,343	2,250,000	2,249,010	2,249,010				0		2,249,010		392,333	392,333	146,702	12/31/2043.
59162Z	AA 0	C	10/15/2014	NBCS SECURITY		4,870,577	4,725,000	4,989,931	4,978,696		(112,726)		(112,726)		4,865,970		4,607	4,607	238,528	10/15/2015.
60871N	AD 1	C	09/22/2014	CIBC		4,872,184	4,725,000	4,982,513	4,970,880		(103,147)		(103,147)		4,867,734		4,450	4,450	238,192	09/22/2015.
667869	AA 9	C	10/31/2014	VARIOUS		69,674	69,674	70,132	70,096		(4)		(4)		70,092		(418)	(418)	3,124	04/30/2041.
68245X	AA 7	A	12/05/2014	VARIOUS		2,581,250	2,550,000	2,550,000			0		0		2,550,000		31,250	31,250	12,500	04/01/2022.
683244	AT 4	C	06/25/2014	VARIOUS		65,646	65,646	65,646	65,646				0		65,646		0	0	3,553	06/25/2032.
775109	AP 6	C	05/16/2014	RBC DEXIA		2,737,878	2,200,000	2,197,734	2,197,935		12		12		2,197,947		539,931	539,931	80,727	11/04/2039.
780085	G3 4	C	12/05/2014	VARIOUS		7,507,876	7,225,000	7,489,927	7,405,842		(53,363)		(53,363)		7,352,479		155,397	155,397	362,145	01/25/2017.
780086	GH 1	C	01/23/2014	SCOTIA		2,975,019	2,938,000	2,936,766	2,936,779		17		17		2,936,797		38,222	38,222	10,702	12/11/2018.
880789	AA 0	C	12/09/2014	RBC DEXIA		3,199,770	3,150,000	3,251,304	3,247,302		(46,559)		(46,559)		3,200,743		(973)	(973)	110,160	12/16/2015.
880789	AC 6	C	05/27/2014	LAURENTI		1,102,600	1,000,000	1,010,490	1,010,239		(67)		(67)		1,010,172		92,428	92,428	25,854	12/17/2040.
06738E	AA 3	R	11/05/2014	SMH CAPITAL		415,240	400,000	399,972	399,972				0		399,972		15,268	15,268	32,083	01/01/9999.
225436	AA 2	F	12/02/2014	VARIOUS		535,688	550,000	550,000					0		550,000		(14,313)	(14,313)	13,967	12/29/2049.

E14.15

## 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	F o r 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	
539439 AG 4	LBG CAPITAL NO 2 PLC	F	11/20/2014	MORGAN STANLEY		774,033	757,000	776,988			(1,396)		(1,396)		775,592		(1,559)	(1,559)	23,341	11/01/2020	
E11942 12 3	LBG CAPITAL NO 2 PLC	F	05/01/2014	EXCHANGE		209,960	200,000	211,000	210,415		(454)		(454)		209,960		0	0	9,163	03/19/2020	
3899999	Total - Bonds - Industrial and Miscellaneous					227,148,592	221,156,831	220,481,819	214,302,707	810,694	(548,663)	77,598	184,433	0	219,549,725	0	7,598,900	7,598,900	9,978,298	XXX	
8399997	Total - Bonds - Part 4					1,007,544,162	959,993,130	1,007,767,149	935,751,490	1,351,753	(2,560,189)	77,598	(1,286,034)	0	990,680,591	0	16,863,597	16,863,597	26,977,208	XXX	
8399998	Total - Bonds - Summary Item from Part 5					897,276,497	798,397,525	893,268,594			(1,447,899)		(1,447,899)		891,820,693		5,455,799	5,455,799	10,396,562	XXX	
8399999	Total - Bonds					1,904,820,659	1,758,390,655	1,901,035,743	935,751,490	1,351,753	(4,008,088)	77,598	(2,733,933)	0	1,882,501,284	0	22,319,396	22,319,396	37,373,770	XXX	
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
02005N 60 5	GMAC INC SER G 7%		08/01/2014	VARIOUS		120,000		118,197					0				118,197	118,197	6,300	XXX	
61762V 20 0	MORGAN STANLEY CALLABLE PFD		02/11/2014	VARIOUS		21,750,000		570,340			543,750		543,750		543,750		26,588	26,588	11,300	XXX	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					688,537		543,750	543,750	0	0	0	0	0	543,750	0	144,785	144,785	17,600	XXX	
8999997	Total - Preferred Stocks - Part 4					688,537		543,750	543,750	0	0	0	0	0	543,750	0	144,785	144,785	17,600	XXX	
8999999	Total - Preferred Stocks					688,537		543,750	543,750	0	0	0	0	0	543,750	0	144,785	144,785	17,600	XXX	
<b>Common Stocks - Industrial and Miscellaneous</b>																					
00206R 10 2	AT&T INC		04/25/2014	VARIOUS		100,000,000		3,442,344			3,682,000		3,516,000	166,000			3,682,000	(239,656)	(239,656)	92,000	XXX
00287Y 10 9	ABBVIE INC		10/23/2014	VARIOUS		222,900,000		12,402,385			5,097,370		11,771,349	(6,673,795)			5,097,370	7,305,015	7,305,015	276,396	XXX
00508Y 10 2	ACUITY BRANDS INC COMMON STK		07/29/2014	VARIOUS		6,700,000		740,992			420,582		732,444	(311,862)			420,582	320,410	320,410	2,613	XXX
00762W 10 7	ADVISORY BRD CO		02/07/2014	INSTINET CROSS		27,100,000		1,541,134			863,954		1,725,457	(861,503)			863,954	677,180	677,180		XXX
00766T 10 0	AECOM TECHNOLOGY CORP DEL		12/10/2014	SANFORD BERNST		2,030,900		59,859			62,473			0			62,473	(2,614)	(2,614)		XXX
00817Y 10 8	AETNA INC		12/18/2014	BONY		20,000,000		1,768,647			728,287		1,371,800	(643,514)			728,287	1,040,360	1,040,360	18,000	XXX
008252 10 8	AFFILIATED MANAGERS GROUP		10/23/2014	VARIOUS		7,900,000		1,532,207			768,375		1,713,352	(944,977)			768,375	763,832	763,832		XXX
00846U 10 1	AGILENT TECHNOLOGIES INC		11/03/2014	RETURN OF CAPITAL				1,682,496			1,682,496			0			1,682,496	0	0		XXX
009728 10 6	AKORN INC		09/03/2014	INSTINET CROSS		9,800,000		381,849			125,805		241,276	(115,471)			125,805	256,044	256,044		XXX
018581 10 8	ALLIANCE DATA SYSTEMS COR		09/03/2014	INSTINET CROSS		2,900,000		766,416			376,867		762,497	(385,630)			376,867	389,550	389,550		XXX
02209S 10 3	ALTRIA GROUP INC		10/22/2014	BONY		50,000,000		2,374,367			1,695,975		1,919,500	(223,525)			1,695,975	678,392	678,392	98,000	XXX
02313S 10 6	AMAZON COM INC		11/14/2014	BONY		14,000,000		4,829,087			3,723,958		5,583,060	(1,859,102)			3,723,958	1,105,129	1,105,129		XXX
03027X 10 0	AMERICAN TOWER CORP		11/24/2014	VARIOUS		255,000,000		23,703,090			19,410,005		20,354,100	(944,095)			19,410,005	4,293,085	4,293,085	206,950	XXX
03071H 10 0	AMERISAFE INC COMMON STK		09/03/2014	VARIOUS		66,100,000		2,463,396			1,872,457		2,792,064	(919,607)			1,872,457	590,939	590,939	54,202	XXX
03073E 10 5	AMERISOURCEBERGEN CORP		12/12/2014	NEEDHAM & CO		4,100,000		375,648			298,965			0			298,965	76,683	76,683	2,153	XXX
032654 10 5	ANALOG DEVICES		05/15/2014	CORPORATE REORG		4,000		68			204		(136)	(136)			68	(68)	(68)	1	XXX
03662Q 10 5	ANSYS INC		01/24/2014	INSTINET CROSS		20,700,000		1,662,680			788,275		1,805,040	(1,016,765)			788,275	874,405	874,405		XXX
037833 10 0	APPLE COMPUTER		02/14/2014	BONY		9,000,000		4,824,448			4,255,744		5,049,180	(793,436)			4,255,744	568,704	568,704	12,439	XXX
045327 10 3	ASPEN TECHNOLOGY, INC		09/03/2014	INSTINET CROSS		9,100,000		378,883			210,461		380,380	(169,919)			210,461	168,422	168,422		XXX
045487 10 5	ASSOCIATED BANC CORP		12/15/2014	VARIOUS		6,410,000		116,574			110,988		111,534	(546)			110,988	5,586	5,586	4,825	XXX
04621X 10 8	ASSURANT INC		11/17/2014	SANFORD BERNST		2,310,000		157,087			156,213			0			156,213	875	875	624	XXX
049560 10 5	ATMOS ENERGY CORP		04/29/2014	SANFORD BERNST		3,080,000		157,354			135,121		139,894	(4,772)			135,121	22,233	22,233	1,140	XXX
053015 10 3	AUTOMATIC DATA PROCESSING INC		10/14/2014	RETURN OF CAPITAL				7,661			7,661			0			7,661	0	0		XXX
053611 10 9	AVERY DENNISON CORP		02/24/2014	SANFORD BERNST		250,000		12,249			11,144		12,548	(1,404)			11,144	1,105	1,105		XXX
071813 10 9	BAXTER INTL INC		03/28/2014	VARIOUS		30,000,000		2,191,722			1,456,500		2,086,500	(630,000)			1,456,500	735,222	735,222	29,400	XXX
073302 10 1	BE AEROSPACE INC		08/20/2014	VARIOUS		38,700,000		3,348,560			2,737,998		3,368,061	(630,063)			2,737,998	610,562	610,562		XXX
09061G 10 1	BIOMARIN PHARMACEUTICAL I		06/13/2014	BLAIR WILLIAM		12,100,000		735,730			410,186		851,235	(441,049)			410,186	325,544	325,544		XXX
09063H 10 7	BIOMED REALTY TRUST INC		08/19/2014	SANFORD BERNST		24,240,000		542,717			454,015		439,229	14,786			454,015	88,702	88,702	18,180	XXX
099502 10 6	BOOZ ALLEN HAMILTON HLDG		10/29/2014	SANFORD BERNST		1,780,000		44,650			42,507			0			42,507	2,143	2,143		XXX
111320 10 7	BROADCOM CORP		06/04/2014	VARIOUS		348,600,000		11,646,190			11,768,277		10,334,247	1,434,030			11,768,277	(122,088)	(122,088)	41,832	XXX

E14.16

# 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	F o r 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
115736	10 0 BROWN SHOE INC NEW.....		12/05/2014.	SANFORD BERNST.....	440,000	14,203	XXX	12,615					0		12,615		1,588	1,588	25	XXX
12514G	10 8 CDW CORP.....		07/14/2014.	SANFORD BERNST.....	2,570,000	80,915	XXX	57,645	60,035	(2,390)			(2,390)		57,645		23,270	23,270	218	XXX
12646R	10 5 CST BRANDS INC.....		02/06/2014.	BONY.....	80,000,000	2,445,501	XXX	2,630,188	2,937,600	(307,412)			(307,412)		2,630,188		(184,687)	(184,687)	5,000	XXX
126650	10 0 CVS CORP.....		11/24/2014.	VARIOUS.....	80,000,000	7,086,251	XXX	1,402,161	5,725,600	(4,323,439)			(4,323,439)		1,402,161		5,684,091	5,684,091	88,000	XXX
127387	10 8 CADENCE DESIGN SYSTEMS INC COMMON STK.....		08/21/2014.	VARIOUS.....	447,000,000	7,561,682	XXX	5,273,005	6,266,940	(993,935)			(993,935)		5,273,005		2,288,677	2,288,677		XXX
131910	10 1 CAMBRIDGE HEART INC COMMON STK.....		05/19/2014.	BONY.....	942,900,000	943	XXX	71,660	9,429	62,231			62,231		71,660		(70,718)	(70,718)		XXX
133131	10 2 CAMDEN PPTY TR.....		10/03/2014.	VARIOUS.....	7,870,000	539,627	XXX	446,159	447,646	(1,487)			(1,487)		446,159		93,469	93,469	20,541	XXX
13342B	10 5 CAMERON INTERNATIONAL CORP COMMON STK.....		04/22/2014.	VARIOUS.....	120,000,000	7,461,251	XXX	6,899,421	7,143,600	(244,179)			(244,179)		6,899,421		561,830	561,830		XXX
14055X	10 2 CAPITALSOURCE INC.....		04/08/2014.	VARIOUS.....	42,040,000	324,132	XXX	220,293	604,115	(383,822)			(383,822)		220,293		103,839	103,839	951	XXX
143658	30 0 CARNIVAL CORP.....		10/20/2014.	BONY.....	40,000,000	1,440,172	XXX	1,299,004	1,606,800	(307,796)			(307,796)		1,299,004		141,168	141,168	30,000	XXX
148887	10 2 CATAMARAN CORP COMMON STK.....	G	11/06/2014.	VARIOUS.....	49,600,000	2,447,374	XXX	2,519,067	2,502,320	16,747			16,747		2,519,067		(71,692)	(71,692)		XXX
149123	10 1 CATERPILLAR INC DEL.....		02/14/2014.	BONY.....	55,000,000	5,302,997	XXX	4,928,468	4,994,550	(66,083)			(66,083)		4,928,468		374,529	374,529	33,000	XXX
15670R	10 7 CEPHEID.....		10/09/2014.	STIEFL-F.....	8,200,000	355,904	XXX	442,013					0		442,013		(86,109)	(86,109)		XXX
16115Q	30 8 CHART INDS INC.....		01/30/2014.	INSTINET CROSS.....	22,700,000	1,895,851	XXX	1,472,832	2,171,028	(698,196)			(698,196)		1,472,832		422,989	422,989		XXX
163893	20 9 CHEMTURA CORP.....		02/19/2014.	SANFORD BERNST.....	20,390,000	516,459	XXX	388,834	569,289	(180,455)			(180,455)		388,834		127,626	127,626		XXX
166764	10 0 CHEVRONTEXACO CORP.....		07/24/2014.	BONY.....	70,000,000	9,062,666	XXX	6,978,124	8,743,700	(1,765,577)			(1,765,577)		6,978,124		2,084,542	2,084,542	102,100	XXX
171798	10 1 CIMAREX ENERGY CO.....		07/29/2014.	SANFORD BERNST.....	6,870,000	872,608	XXX	401,140	720,732	(319,591)			(319,591)		401,140		471,468	471,468	1,393	XXX
177376	10 0 CITRIX SYSTEMS INC.....		07/28/2014.	BONY.....	170,000,000	9,762,592	XXX	11,405,653	10,752,500	653,153			653,153		11,405,653		(1,643,061)	(1,643,061)		XXX
191216	10 0 COCA COLA CO.....		10/13/2014.	VARIOUS.....	130,000,000	5,644,146	XXX	4,594,851	5,370,300	(775,449)			(775,449)		4,594,851		1,049,295	1,049,295	100,650	XXX
194014	10 6 COLFAX CORP.....		10/13/2014.	INSTINET CROSS.....	28,000,000	1,447,425	XXX	986,622	1,783,320	(796,698)			(796,698)		986,622		460,803	460,803		XXX
200340	10 7 COMERICA INC.....		12/01/2014.	SANFORD BERNST.....	3,200,000	145,174	XXX	120,457	152,128	(31,671)			(31,671)		120,457		24,718	24,718	2,432	XXX
201723	10 3 COMMERCIAL METALS CO COMMON STK.....		08/19/2014.	SANFORD BERNST.....	40,330,000	707,524	XXX	576,197	819,909	(243,712)			(243,712)		576,197		131,327	131,327	11,214	XXX
205944	10 1 CON-WAY INC.....		10/31/2014.	VARIOUS.....	8,510,000	386,141	XXX	267,206	337,932	(70,726)			(70,726)		267,206		118,935	118,935	2,584	XXX
212485	10 6 CONVERGYS CORP.....		12/04/2014.	SANFORD BERNST.....	35,410,000	749,595	XXX	471,150	745,381	(274,230)			(274,230)		471,150		278,445	278,445	7,167	XXX
21925Y	10 3 CORNERSTONE ONDEMAND INC.....		08/07/2014.	VARIOUS.....	64,100,000	2,540,801	XXX	1,213,328	3,417,299	(2,203,971)			(2,203,971)		1,213,328		1,327,473	1,327,473		XXX
22160K	10 5 COSTCO WHSL CORP NEW.....		11/07/2014.	BONY.....	45,000,000	6,027,515	XXX	5,232,915					0		5,232,915		794,600	794,600	15,975	XXX
229678	10 7 CUBIST PHARMACEUTICALS IN.....		12/09/2014.	INSTINET CROSS.....	12,200,000	1,174,786	XXX	576,104	840,214	(264,110)			(264,110)		576,104		598,683	598,683		XXX
23317H	10 2 DDR CORP.....		09/22/2014.	SANFORD BERNST.....	7,730,000	128,438	XXX	128,953	118,810	10,143			10,143		128,953		(515)	(515)	3,440	XXX
233377	40 7 DXP ENTERPRISES INLC COMMON STK.....		06/04/2014.	INSTINET CROSS.....	28,900,000	2,143,727	XXX	1,657,139	3,329,280	(1,672,141)			(1,672,141)		1,657,139		486,588	486,588		XXX
235825	20 5 DANA HOLDINGS CORP.....		07/09/2014.	VARIOUS.....	5,560,000	134,050	XXX	114,118	48,265	3,347			3,347		114,118		19,932	19,932	539	XXX
244199	10 5 DEERE & CO.....		11/11/2014.	BONY.....	20,000,000	1,769,315	XXX	711,246	1,826,600	(1,115,354)			(1,115,354)		711,246		1,058,069	1,058,069	44,400	XXX
254423	10 6 DINEEQUITY INC.....		10/10/2014.	SANFORD BERNST.....	6,170,000	493,424	XXX	428,185	515,504	(87,319)			(87,319)		428,185		65,239	65,239	18,510	XXX
25470F	30 2 DISCOVERY COMINICATIONS COMMON STK.....		08/19/2014.	VARIOUS.....	190,000,000	7,400,996	XXX	7,200,415	9,979,385	(2,778,970)			(2,778,970)		7,200,415		200,581	200,581		XXX
265504	10 0 DUNKIN BRANDS GROUP INC.....		09/03/2014.	INSTINET CROSS.....	73,500,000	3,212,787	XXX	3,099,789	3,542,700	(442,911)			(442,911)		3,099,789		112,998	112,998	44,712	XXX
268648	10 2 EMC CORP/MASS.....		11/14/2014.	VARIOUS.....	720,000,000	19,892,280	XXX	15,993,817	18,108,000	(2,114,183)			(2,114,183)		15,993,817		3,898,463	3,898,463	147,518	XXX
269246	40 1 E*TRADE FINANCIAL CORPO COMMON STK.....		02/21/2014.	SANFORD BERNST.....	15,010,000	316,322	XXX	168,475	294,796	(126,321)			(126,321)		168,475		147,847	147,847		XXX
278642	10 3 EBAY INC.....		09/30/2014.	BONY.....	135,000,000	7,343,782	XXX	7,139,478	7,406,775	(267,298)			(267,298)		7,139,478		204,305	204,305		XXX
281020	10 7 EDISON INTL.....		10/22/2014.	VARIOUS.....	100,000,000	5,494,474	XXX	4,738,640	4,630,000	108,640			108,640		4,738,640		755,834	755,834	78,100	XXX
285512	10 9 ELECTRONIC ARTS INC.....		12/05/2014.	SANFORD BERNST.....	90,000	4,207	XXX	1,592	2,065	(473)			(473)		1,592		2,615	2,615		XXX
29362U	10 4 ENTEGRIS INC.....		12/24/2014.	SANFORD BERNST.....	50,890,000	650,549	XXX	452,322	589,815	(137,494)			(137,494)		452,322		198,227	198,227		XXX
30219G	10 8 EXPRESS SCRIPTS HOLDINGS CO.....		12/19/2014.	BONY.....	170,000,000	13,740,630	XXX	11,012,491	11,940,800	(928,309)			(928,309)		11,012,491		2,728,140	2,728,140		XXX
30231G	10 2 EXXON MOBIL CORPORATION.....		07/28/2014.	VARIOUS.....	90,000,000	8,994,396	XXX	5,265,082	9,108,000	(3,842,918)			(3,842,918)		5,265,082		3,729,314	3,729,314	84,300	XXX
31428X	10 6 FEDEX CORP.....		12/16/2014.	VARIOUS.....	50,000,000	8,411,837	XXX	3,862,064	7,188,500	(3,326,436)			(3,326,436)		3,862,064		4,549,773	4,549,773	35,000	XXX

E14.17

# 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 rei 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
317485	10 0		10/06/2014	VARIOUS	64,100.000	2,380,506	XXX	1,606,119	4,453,668	(2,847,549)			(2,847,549)		1,606,119		774,387	774,387	12,721	XXX
33582V	10 8		06/30/2014	SANFORD BERNST	18,210.000	157,333	XXX	235,883	193,390	42,492			42,492		235,883		(78,550)	(78,550)	2,914	XXX
345370	86 0		11/14/2014	VARIOUS	70,000.000	1,059,860	XXX	1,163,890	1,080,100	83,790			83,790		1,163,890		(104,030)	(104,030)	35,000	XXX
34964C	10 6		07/10/2014	VARIOUS	67,500.000	2,610,402	XXX	2,681,244	3,084,750	(403,506)			(403,506)		2,681,244		(70,841)	(70,841)	16,200	XXX
35671D	85 7		05/12/2014	BONY	50,000.000	1,733,627	XXX	1,859,675	1,887,000	(27,325)			(27,325)		1,859,675		(126,048)	(126,048)	31,250	XXX
364730	10 1		08/12/2014	VARIOUS	34,020.000	1,123,417	XXX	684,957	1,006,312	(321,355)			(321,355)		684,957		438,461	438,461	19,392	XXX
37045V	10 0		12/10/2014	CORPORATE REORG.	0.580	18	XXX						0				18	18		XXX
37045V	11 8		12/10/2014	CORPORATE REORG.	0.430	10	XXX						0				10	10		XXX
37045V	12 6		12/10/2014	CORPORATE REORG.	0.430	6	XXX						0				6	6		XXX
37247D	10 6		08/04/2014	SANFORD BERNST	60,090.000	832,397	XXX	663,014	933,198	(270,184)			(270,184)		663,014		169,382	169,382		XXX
38259P	50 8		04/03/2014	RETURN OF CAPITAL		13,268,371	XXX	13,268,371	13,268,371	0			0		13,268,371		0	0		XXX
387328	10 7		02/21/2014	SANFORD BERNST	3,020.000	104,539	XXX	94,052	105,640	(11,588)			(11,588)		94,052		10,487	10,487	393	XXX
388689	10 1		08/27/2014	SANFORD BERNST	48,510.000	544,601	XXX	408,952	465,696	(56,744)			(56,744)		408,952		135,648	135,648		XXX
402635	30 4		09/24/2014	INSTINET CROSS	20,300.000	1,099,605	XXX	1,171,553	858,568	(126,186)			(126,186)		1,171,553		(71,948)	(71,948)		XXX
40418F	10 8		09/18/2014	INSTINET CROSS	91,500.000	2,888,770	XXX	1,513,557	2,456,775	(943,218)			(943,218)		1,513,557		1,375,213	1,375,213	167,445	XXX
412822	10 8		09/23/2014	SUNTRUST	5,900.000	365,001	XXX	322,583	408,516	(85,934)			(85,934)		322,583		42,419	42,419	4,484	XXX
42222G	10 8		10/31/2014	SANFORD BERNST	24,610.000	1,073,295	XXX	661,144	730,179	(69,035)			(69,035)		661,144		412,152	412,152		XXX
42330P	10 7		05/20/2014	SANFORD BERNST	19,350.000	440,025	XXX	453,186	448,533	4,653			4,653		453,186		(13,161)	(13,161)		XXX
44157R	10 9		01/09/2014	CORPORATE REORG.	4,208.000	50,496	XXX						0				50,496	50,496		XXX
445658	10 7		02/21/2014	VARIOUS	20,000.000	1,427,983	XXX	800,300	1,546,000	(745,700)			(745,700)		800,300		627,683	627,683	4,000	XXX
446150	10 4		01/02/2014	PRIOR YEAR INCOME			XXX						0				0	0	323	XXX
447011	10 7		10/08/2014	SANFORD BERNST	19,210.000	493,828	XXX	335,907	472,566	(136,659)			(136,659)		335,907		157,921	157,921	7,079	XXX
45168D	10 4		02/03/2014	BONY	20,000.000	2,186,858	XXX	1,685,236	2,127,400	(442,164)			(442,164)		1,685,236		501,622	501,622		XXX
458140	10 0		11/25/2014	VARIOUS	100,000.000	3,523,487	XXX	26,888	2,595,500	(2,568,612)			(2,568,612)		26,888		3,496,599	3,496,599	67,500	XXX
459200	10 1		11/25/2014	VARIOUS	80,000.000	14,496,081	XXX	6,663,252	15,005,600	(8,342,348)			(8,342,348)		6,663,252		7,832,829	7,832,829	191,500	XXX
46120E	60 2		04/01/2014	BONY	3,000.000	1,480,220	XXX	1,551,511	1,152,240	399,271			399,271		1,551,511		(71,291)	(71,291)		XXX
466313	10 3		12/23/2014	SANFORD BERNST	16,160.000	343,560	XXX	318,823	281,830	36,993			36,993		318,823		24,736	24,736	4,757	XXX
48020T	10 1		01/16/2014	SANFORD BERNST	42,750.000	635,015	XXX	487,325	639,540	(152,215)			(152,215)		487,325		147,691	147,691		XXX
489170	10 0		10/22/2014	SANFORD BERNST	14,100.000	560,519	XXX	674,625	734,187	(69,562)			(69,562)		674,625		(114,106)	(114,106)	7,614	XXX
501889	20 8		03/18/2014	STIEFL-F	27,900.000	717,773	XXX	832,123	917,910	(85,787)			(85,787)		832,123		(114,350)	(114,350)		XXX
512807	10 8		07/23/2014	SANFORD BERNST	2,480.000	175,252	XXX	103,588	135,036	(31,448)			(31,448)		103,588		71,664	71,664	446	XXX
521865	20 4		08/06/2014	SANFORD BERNST	1,940.000	184,810	XXX	97,409	157,082	(59,673)			(59,673)		97,409		87,401	87,401	1,106	XXX
526057	10 4		02/06/2014	BONY	100,000.000	4,076,414	XXX	3,788,600	3,956,000	(167,400)			(167,400)		3,788,600		287,814	287,814		XXX
53219L	10 9		10/08/2014	SANFORD BERNST	3,630.000	211,582	XXX	173,029	191,809	(18,780)			(18,780)		173,029		38,553	38,553		XXX
55306N	10 4		04/01/2014	SANFORD BERNST	14,450.000	440,484	XXX	362,008	432,344	(70,336)			(70,336)		362,008		78,476	78,476	2,312	XXX
55616P	10 4		11/24/2014	VARIOUS	145,000.000	8,994,198	XXX	6,969,674	7,743,000	(773,327)			(773,327)		6,969,674		2,024,525	2,024,525	128,750	XXX
556269	10 8		06/16/2014	INSTINET CROSS	50,350.000	1,586,717	XXX	992,124	1,842,307	(850,183)			(850,183)		992,124		594,593	594,593		XXX
575385	10 9		08/13/2014	CITIGROUP	223.000	11,962	XXX	23,138	13,380	9,758			9,758		23,138		(11,177)	(11,177)		XXX
575385	11 7		06/06/2014	WARRANT EXERCIS	1,082.000	117,325	XXX	117,325	7,574	109,751			109,751		117,325		0	0		XXX
58155Q	10 3		10/31/2014	BONY	10,000.000	2,045,403	XXX	743,330	1,614,000	(870,670)			(870,670)		743,330		1,302,073	1,302,073	9,600	XXX
58463J	30 4		10/29/2014	SANFORD BERNST	3,650.000	47,712	XXX	55,483	44,603	10,880			10,880		55,483		(7,771)	(7,771)	3,066	XXX
58471A	10 5		04/22/2014	INSTINET CROSS	28,900.000	1,096,895	XXX	595,698	1,748,508	(1,152,810)			(1,152,810)		595,698		501,197	501,197		XXX

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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	F o r 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
136385	10 1		08/07/2014	VARIOUS	8,100,000	356,316	XXX	270,054	291,114	(21,060)			(21,060)		270,054		86,262	86,262	4,320	XXX
15135U	10 9		04/11/2014	VARIOUS	9,800,000	292,178	XXX	292,726	297,920	(5,194)			(5,194)		292,726		(548)	(548)	1,822	XXX
22576C	10 1		04/11/2014	CS FIRST	1,900,000	79,861	XXX	77,045	78,375	(1,330)			(1,330)		77,045		2,816	2,816	1,748	XXX
249906	10 8		12/02/2014	VARIOUS	5,300,000	84,247	XXX	77,189					0		77,189		7,058	7,058		XXX
25675T	10 7		12/03/2014	VARIOUS	2,400,000	169,259	XXX	83,972	105,852	(76,332)			(76,332)		83,972		85,287	85,287	360	XXX
286181	20 1		04/11/2014	CS FIRST	5,200,000	77,460	XXX	29,380	72,800	(43,420)			(43,420)		29,380		48,080	48,080		XXX
292505	10 4		02/25/2014	VARIOUS	36,300,000	763,886	XXX	785,959	696,234	89,725			89,725		785,959		(22,074)	(22,074)	3,404	XXX
29250N	10 5		01/28/2014	CS FIRST	16,100,000	750,663	XXX	627,762	747,201	(119,439)			(119,439)		627,762		122,901	122,901		XXX
375916	10 3		12/04/2014	VARIOUS	16,500,000	1,012,493	XXX	591,670	934,065	(342,395)			(342,395)		591,670		420,823	420,823	7,759	XXX
380956	40 9		04/11/2014	VARIOUS	12,600,000	362,603	XXX	398,809	290,304	108,505			108,505		398,809		(36,206)	(36,206)	2,102	XXX
39945C	10 9		11/04/2014	VARIOUS	15,200,000	565,759	XXX	429,317	540,208	(110,891)			(110,891)		429,317		136,442	136,442		XXX
444218	10 1		01/17/2014	VARIOUS	29,200,000	531,466	XXX	496,400	523,556	(27,156)			(27,156)		496,400		35,066	35,066	1,460	XXX
45823T	10 6		04/11/2014	VARIOUS	12,800,000	873,896	XXX	738,667	887,936	(149,269)			(149,269)		738,667		135,229	135,229	6,400	XXX
539481	10 1		09/15/2014	VARIOUS	13,800,000	644,917	XXX	445,053	584,844	(139,791)			(139,791)		445,053		199,865	199,865	6,624	XXX
552704	10 8		08/19/2014	VARIOUS	14,000,000	523,950	XXX	462,000	428,540	33,460			33,460		462,000		61,950	61,950		XXX
554282	10 3		11/24/2014	VARIOUS	2,200,000	191,530	XXX	175,524	131,680	(2,769)			(2,769)		175,524		16,005	16,005	2,210	XXX
559222	40 1		09/24/2014	VARIOUS	8,200,000	941,491	XXX	249,311	714,220	(464,909)			(464,909)		249,311		692,180	692,180	8,712	XXX
56501R	10 6		04/11/2014	CS FIRST	6,600,000	132,457	XXX	140,416		0			0		140,416		(7,958)	(7,958)	858	XXX
68272K	10 3		04/11/2014	VARIOUS	1,100,000	66,760	XXX	63,481	63,085	396			396		63,481		3,279	3,279	83	XXX
699320	20 6		12/11/2014	VARIOUS	29,100,000	1,130,151	XXX	759,920	1,131,408	(371,488)			(371,488)		759,920		370,231	370,231		XXX
717046	10 6		04/11/2014	CS FIRST	1,800,000	68,860	XXX	27,626	58,518	(30,892)			(30,892)		27,626		41,234	41,234	576	XXX
73755L	10 7		05/26/2014	VARIOUS	7,200,000	280,451	XXX	85,141	252,144	(167,003)			(167,003)		85,141		195,309	195,309	5,503	XXX
74022D	30 8		05/09/2014	VARIOUS	70,400,000	952,968	XXX	505,856	695,552	(189,696)			(189,696)		505,856		447,112	447,112	4,224	XXX
74339G	10 1		01/30/2014	VARIOUS	32,100,000	815,246	XXX	655,466	843,267	(187,801)			(187,801)		655,466		159,780	159,780	4,815	XXX
780087	10 2		07/14/2014	VARIOUS	16,100,000	1,164,480	XXX	133,860	1,149,701	(711,209)			(711,209)		438,492		725,988	725,988	14,834	XXX
81373C	10 2		06/19/2014	VARIOUS	3,100,000	60,690	XXX	24,335	54,777	(30,442)			(30,442)		24,335		36,355	36,355	181	XXX
820439	10 7		12/09/2014	VARIOUS	5,000,000	216,789	XXX	196,917	212,400	(15,483)			(15,483)		196,917		19,871	19,871	2,380	XXX
82509W	10 3		04/02/2014	VARIOUS	20,400,000	1,232,778	XXX	865,506	1,187,076	(321,570)			(321,570)		865,506		367,272	367,272	9,804	XXX
867224	10 7		07/28/2014	CS FIRST	15,600,000	642,037	XXX	279,489	580,944	(301,455)			(301,455)		279,489		362,548	362,548	7,444	XXX
8676EP	10 8		05/27/2014	BONY	132,500,000	1,488,869	XXX	620,573	1,326,325	(705,752)			(705,752)		620,573		868,296	868,296		XXX
878742	20 4		08/26/2014	VARIOUS	56,100,000	1,380,383	XXX	1,576,653	1,551,165	25,488			25,488		1,576,653		(196,269)	(196,269)	39,735	XXX
87971M	99 6		07/09/2014	VARIOUS	34,100,000	1,342,721	XXX	1,007,090	1,246,696	(239,606)			(239,606)		1,007,090		335,632	335,632	28,504	XXX
88706M	10 3		07/07/2014	VARIOUS	12,800,000	745,658	XXX	422,922	793,472	(370,550)			(370,550)		422,922		322,736	322,736	8,000	XXX
891160	50 9		12/04/2014	VARIOUS	29,900,000	1,614,584	XXX	379,218	1,496,645	(1,117,427)			(1,117,427)		379,218		1,235,367	1,235,367	38,660	XXX
89156V	10 6		07/28/2014	VARIOUS	14,100,000	727,619	XXX	384,016	630,270	(246,254)			(246,254)		384,016		343,603	343,603		XXX
89353D	10 7		04/11/2014	VARIOUS	9,100,000	438,343	XXX	316,600	383,466	(124,966)			(124,966)		316,600		121,743	121,743	4,210	XXX
903914	10 9		04/29/2014	BONY	134,100,000	3,652,249	XXX	2,688,705	2,903,265	(214,560)			(214,560)		2,688,705		963,544	963,544		XXX
91911K	10 2		04/11/2014	CS FIRST	300,000	40,575	XXX	6,939	37,386	(30,447)			(30,447)		6,939		33,636	33,636		XXX
98462Y	10 0		09/08/2014	VARIOUS	53,900,000	439,900	XXX	654,883	493,724	161,159			161,159		654,883		(214,982)	(214,982)	8,109	XXX
71654V	40 8		05/06/2014	BONY	46,800,000	713,544	XXX	423,665	644,904	(221,239)			(221,239)		423,665		289,879	289,879	18,105	XXX
881624	20 9		01/27/2014	BONY	280,000,000	12,179,746	XXX	6,103,679	11,222,400	(5,118,721)			(5,118,721)		6,103,679		6,076,067	6,076,067		XXX
G05384	10 5		10/29/2014	SANFORD BERNST	740,000	32,286	XXX	27,806	30,569	(2,763)			(2,763)		27,806		4,480	4,480	429	XXX

E14.21

## 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 reig 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
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					516,206,323	XXX	367,320,044	489,809,328	(137,432,054)	0	0	(137,432,054)	0	367,624,676	0	148,581,660	148,581,660	3,301,964	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																				
30277@	10 1 FMIC HOLDINGS, INC.....		02/24/2014	RETURN OF CAPITAL.....		402,863	XXX	402,863	402,863	0	0	0	0	402,863	0	0	0	0	0	XXX
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					402,863	XXX	402,863	402,863	0	0	0	0	402,863	0	0	0	0	0	XXX
<b>Common Stocks - Mutual Funds</b>																				
01882C	10 4 ALLIANCE BERNSTEIN US STRATEGIC VALUE EX.....		12/01/2014	VARIOUS.....	18,607,677	839,638	XXX	273,957	728,981	(455,024)	0	0	(455,024)	0	273,957	0	565,681	565,681	0	XXX
464286	40 0 ISHARES MSCI BRAZIL ETF.....		05/07/2014	BONY.....	60,000,000	2,951,269	XXX	3,094,800	2,680,800	414,000	0	0	414,000	0	3,094,800	0	(143,531)	(143,531)	35,253	XXX
61744J	30 9 MSIF INC SMALL COMPANY GROWTH A.....		12/17/2014	VARIOUS.....		6,359,584	XXX				0	0	0				6,359,584	6,359,584		XXX
9299999	Total - Common Stocks - Mutual Funds.....				10,150,491	3,368,757	XXX	3,368,757	3,409,781	(41,024)	0	0	(41,024)	0	3,368,757	0	6,781,734	6,781,734	35,253	XXX
9799997	Total - Common Stocks - Part 4.....				526,759,677	371,091,664	XXX	371,091,664	493,621,972	(137,473,078)	0	0	(137,473,078)	0	371,396,296	0	155,363,394	155,363,394	3,337,217	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				74,340,008	68,979,767	XXX	68,979,767					0		68,979,767		5,360,244	5,360,244	230,438	XXX
9799999	Total - Common Stocks.....				601,099,685	440,071,431	XXX	440,071,431	493,621,972	(137,473,078)	0	0	(137,473,078)	0	440,376,063	0	160,723,638	160,723,638	3,567,655	XXX
9899999	Total - Preferred and Common Stocks.....				601,788,222	440,615,181	XXX	440,615,181	494,165,722	(137,473,078)	0	0	(137,473,078)	0	440,919,813	0	160,868,423	160,868,423	3,585,255	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				2,506,608,881	2,341,650,924	XXX	2,341,650,924	1,429,917,212	(136,121,325)	(4,008,088)	77,598	(140,207,011)	0	2,323,421,097	0	183,187,819	183,187,819	40,959,025	XXX

E14.22













**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 rei gn	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
606901	5D 4		10/22/2014	MISSOURI ST HEALTH &.....	12/02/2014	CITIGROUP.....	1,160,000	1,333,629	1,328,687	1,328,276		(5,353)		(5,353)		411	411	13,533	7,105	
606901	A4 8		11/04/2014	MISSOURI ST HEALTH &.....	11/18/2014	NATIONAL FINANCIAL SERVICES CO....	1,000,000	1,081,360	1,080,110	1,079,397		(1,963)		(1,963)		713	713	23,833	21,694	
611530	AR 7		03/14/2014	MONROEVILLE PA FIN AUTH.....	03/31/2014	STIEFL.....	610,000	690,764	695,949	690,574		(190)		(190)		5,375	5,375	4,067	2,881	
63165N	X6 0		01/16/2014	NASSAU CNTY NY.....	02/19/2014	GOLDMAN SACHS.....	1,225,000	1,303,706	1,299,554	1,298,867		(4,840)		(4,840)		687	687	9,017	3,573	
64469N	AN 9		08/20/2014	NEW HAMPSHIRE ST FED.....	09/22/2014	USBCORP.....	1,930,000	2,229,054	2,225,387	2,222,965		(6,089)		(6,089)		2,422	2,422	54,683	46,642	
645791	WR 1		05/14/2014	NEW JERSEY ENVIRONMENTAL.....	05/19/2014	BANK AMERICA MERRILL.....	630,000	784,886	788,779	784,848		(37)		(37)		3,931	3,931	88		
646065	W7 3		11/13/2014	NEW JERSEY ST EDL FA.....	12/01/2014	CANTOR.....	2,255,000	2,653,165	2,651,835	2,648,515		(4,650)		(4,650)		3,320	3,320	47,919	41,655	
64966J	MS 2		10/07/2014	NEW YORK N Y.....	11/03/2014	CIT GROUP.....	1,500,000	1,792,425	1,789,005	1,789,520		(2,905)		(2,905)		(515)	(515)	19,792	14,375	
64971Q	5A 7		10/20/2014	NEW YORK N Y CITY TR.....	12/08/2014	MORGAN STANLEY.....	1,000,000	1,130,290	1,122,140	1,124,591		(5,699)		(5,699)		(2,451)	(2,451)	30,556	23,889	
64971Q	6A 6		03/11/2014	NEW YORK N Y CITY TRANSIT.....	03/19/2014	WACHOVIA.....	2,245,000	2,402,779	2,411,242	2,402,703		(76)		(76)		8,539	8,539	44,588	41,470	
64971Q	L4 3		03/06/2014	NEW YORK N Y CITY TRANSIT.....	04/02/2014	GOLDMAN SACHS.....	3,060,000	3,298,068	3,285,859	3,287,598		(10,470)		(10,470)		(1,739)	(1,739)	66,300	55,250	
64971Q	TM 5		01/07/2014	NEW YORK CITY TRANS FIN AUTH.....	01/28/2014	WACHOVIA.....	2,170,000	2,486,929	2,532,043	2,485,161		(1,768)		(1,768)		46,882	46,882	54,250	47,921	
64971Q	X3 2		03/03/2014	NEW YORK N Y CITY TRANSIT.....	03/04/2014	BANK AMERICA MERRILL.....	1,000,000	1,169,690	1,173,080	1,169,654		(36)		(36)		3,426	3,426	5,000	4,861	
64971Q	XQ 1		02/24/2014	NEW YORK N Y CITY TRANSIT.....	02/28/2014	BARCLAYS.....	1,700,000	1,951,005	1,964,435	1,950,626		(379)		(379)		13,809	13,809	29,278	27,389	
64971W	AK 6		10/06/2014	NEW YORK N Y CITY TR.....	10/16/2014	BANK AMERICA MERRILL.....	1,900,000	2,228,529	2,292,825	2,227,996		(533)		(533)		64,829	64,829	21,111	17,944	
64971W	BG 4		02/03/2014	NEW YORK N Y CITY TRANSIT.....	02/05/2014	BARCLAYS.....	2,430,000	2,649,380	2,647,096	2,649,300		(80)		(80)		(2,204)	(2,204)	2,025	675	
64971W	GB 0		07/17/2014	NEW YORK N Y CITY TRANSIT.....	07/31/2014	PERSHING DLJ.....	1,400,000	1,619,394	1,629,614	1,619,270		(124)		(124)		10,344	10,344	778		
64971W	MV 9		12/01/2014	NEW YORK NY CITY TRANSITIONAL.....	12/03/2014	BANK AMERICA MERRILL.....	1,005,000	1,194,674	1,195,357	1,194,549		(125)		(125)		808	808	3,490	2,931	
64972G	CE 2		06/12/2014	NEW YORK N Y CITY MUN WTR.....	07/07/2014	BANC OF AMERICA.....	1,100,000	1,195,392	1,185,316	1,195,344		(48)		(48)		(10,028)	(10,028)	3,819	306	
64986A	3E 9		12/08/2014	NEW YORK ST ENVIRONM.....	12/17/2014	NATIONAL FINANCIAL SERVICES CO....	2,400,000	2,939,232	2,974,512	2,938,015		(1,218)		(1,218)		36,498	36,498	62,333	58,667	
64986A	3M 1		03/19/2014	NEW YORK ST ENVIRONMENTAL.....	07/24/2014	VARIOUS.....	2,000,000	2,239,280	2,316,100	2,236,609		(2,671)		(2,671)		79,491	79,491	30,722	19,097	
64986A	VD 0		10/17/2014	NEW YORK ST ENVIRONM.....	10/21/2014	MORGAN STANLEY.....	4,195,000	4,681,326	4,677,970	4,680,889		(438)		(438)		(2,918)	(2,918)	75,160	73,995	
649905	P7 5		05/02/2014	NEW YORK ST DORM AUTH REV.....	05/12/2014	MORGAN STANLEY.....	475,000	496,237	495,819	495,930		(307)		(307)		(111)	(111)	7,402	7,066	
649907	YZ 9		04/16/2014	NEW YORK ST DORM AUTH REV.....	07/29/2014	NATIONAL FINANCIAL SERVICES CO....	1,390,000	1,468,159	1,536,381	1,467,700		(460)		(460)		68,681	68,681	22,781	1,056	
64990A	BY 0		10/16/2014	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....	10/21/2014	BANK AMERICA MERRILL.....	810,000	979,347	965,091	979,326		(20)		(20)		(14,236)	(14,236)	113		
64990E	MC 8		01/16/2014	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....	11/10/2014	EXCHANGE.....	9,990,000	10,804,485	10,715,715	10,721,739		(82,746)		(82,746)		(6,024)	(6,024)	524,475		
64990E	QM 2		07/08/2014	NEW YORK ST DORM AUTH ST.....	07/30/2014	STIEFL.....	3,000,000	3,528,180	3,577,920	3,525,738		(2,442)		(2,442)		52,182	52,182	10,833	1,250	
64990E	QS 9		09/11/2014	NEW YORK ST DORM AUTH ST PERSONAL INCOME.....	10/28/2014	MORGAN STANLEY.....	3,705,000	4,290,205	4,362,675	4,286,952		(3,253)		(3,253)		75,723	75,723	23,671	515	
650010	AD 3		02/10/2014	NEW YORK ST TWY AUTH GEN.....	03/07/2014	MORGAN STANLEY.....	2,500,000	2,908,750	2,910,750	2,902,711		(6,040)		(6,040)		8,040	8,040	29,167	19,097	
650035	E2 0		10/01/2014	NEW YORK ST URBAN DE.....	10/16/2014	HUTCHINSON SHOCKLIY E & CO.....	1,785,000	2,167,026	2,209,580	2,164,847		(2,179)		(2,179)		44,733	44,733	8,925	4,215	
650035	FX 1		10/06/2014	NEW YORK ST URBAN DE.....	11/24/2014	GOLDMAN SACHS.....	2,000,000	2,280,680	2,269,980	2,269,267		(11,413)		(11,413)		713	713	20,278	6,111	
658256	H4 7		10/06/2014	NORTH CAROLINA ST.....	10/23/2014	MORGAN GRENFELL.....	2,090,000	2,395,976	2,395,412	2,391,516		(4,460)		(4,460)		3,896	3,896	51,379	45,864	
65829Q	AC 8		11/04/2014	NORTH CAROLINA ST LT.....	11/13/2014	BANK AMERICA MERRILL.....	4,530,000	4,939,920	4,935,163	4,933,062		(6,858)		(6,858)		2,101	2,101	10,696	3,146	
662842	JU 8		06/12/2014	NORTH TEX MUN WTR DIST UP.....	06/17/2014	RAYMOND JAMES.....	545,000	651,057	650,550	650,938		(119)		(119)		(388)	(388)	1,438	1,211	
66285W	LL 8		11/06/2014	NORTH TEX TWY AUTH R.....	12/05/2014	MORGAN STANLEY.....	640,000	741,990	743,968	740,926		(1,064)		(1,064)		3,042	3,042	1,778		
677521	ZX 7		10/27/2014	OHIO STATE.....	10/30/2014	JEFFERIES & CO.....	1,710,000	2,046,254	2,047,503	2,045,321		(933)		(933)		2,182	2,182	22,088	20,663	
67765Q	AW 6		11/19/2014	OHIO ST WTR DEV AUTH WTR POLL CONTROL RE.....	12/05/2014	BANCAM ROBERTS.....	1,000,000	1,181,660	1,187,470	1,181,571		(89)		(89)		5,899	5,899	139		
67766W	HB 1		05/28/2014	OHIO ST WTR DEV AUTH WTR.....	06/02/2014	BLAIR WILLIAM.....	1,000,000	1,269,900	1,270,610	1,269,672		(228)		(228)		938	938	611	153	
67766W	VW 9		07/11/2014	OHIO ST WTR DEV AUTH WTR.....	07/22/2014	MORGAN STANLEY.....	1,800,000	2,172,654	2,198,052	2,171,569		(1,085)		(1,085)		26,483	26,483	21,000	18,750	
682001	BX 9		08/14/2014	OMAHA PUB PWR DIST NEB EL.....	09/02/2014	CITIGROUP.....	1,700,000	2,029,834	2,041,258	2,029,284		(550)		(550)		11,974	11,974	2,125		
68428T	BM 8		08/12/2014	ORANGE CNTY CALIF SANTN W.....	08/18/2014	BLAIR WILLIAM.....	1,095,000	1,367,239	1,381,781	1,366,803		(436)		(436)		14,978	14,978	2,129	1,217	
68607D	RP 2		08/27/2014	OREGON ST DEPT TRANSN HWY.....	09/02/2014	VARIOUS.....	2,670,000	3,296,637	3,314,506	3,295,993		(644)		(644)		18,513	18,513	17,294	15,488	

E15.5





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											12	13	14 Current	15	16					
CUSIP Identification	Description	F o r 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 (Amortization) / Accretion	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
15678A AA 4	CERIDIAN LLC / COMDATA IN.....		05/21/2014	DEUTSCHE BANK.....	08/07/2014	DEUTSCHE BANK.....	250,000	249,375	250,000	249,398		23		23		602	602	3,780		
162821 AA 0	CHECKOUT HLDG CORP.....		02/12/2014	JP MORGAN.....	04/21/2014	CORPORATE REORG.....	50,000	42,125	42,815	42,857	732		732		(42)	(42)				
170031 AB 4	CHIQUITA BRANDS INTL.....		02/07/2014	JP MORGAN.....	05/15/2014	WACHOVIA.....	50,000	54,625	55,063	54,479	(146)		(146)		583	583	1,192	120		
171484 AB 4	CHURCHILL DOWNS INC.....		04/24/2014	JP MORGAN.....	12/04/2014	JP MORGAN.....	50,000	51,500	50,375	51,402	(98)		(98)		(1,027)	(1,027)	2,635	993		
171798 AC 5	CIMAREX ENERGY CO.....		05/20/2014	WACHOVIA.....	06/08/2014	VARIOUS.....	250,000	250,000	254,500	250,000			0		4,500	4,500	43			
179584 AM 9	CLAIRE'S STORES INC.....		04/01/2014	BARCLAYS.....	12/03/2014	BARCLAYS.....	150,000	152,875	148,500	152,554	(321)		(321)		(4,054)	(4,054)	9,863	675		
179584 AQ 0	CLAIRE'S STORES INC.....		01/06/2014	BNP PARIBAS.....	06/12/2014	STERNE AGEE.....	100,000	93,625	74,625	93,971	346		346		(19,346)	(19,346)	4,219	818		
225313 AD 7	CREDIT AGRICOLE SA.....		01/16/2014	VARIOUS.....	07/28/2014	VARIOUS.....	600,000	604,900	646,000	604,809	(91)		(91)		41,191	41,191	20,694			
228189 AB 2	CROWN AMERICAS LLC/CAP CO.....		10/06/2014	VARIOUS.....	12/22/2014	VARIOUS.....	600,000	588,625	580,500	588,946	321		321		(8,446)	(8,446)	10,719	3,175		
23283P AB 0	CYRUSONE/LP CYRUSON FIN.....		02/21/2014	BARCLAYS.....	08/13/2014	BANK AMERICA MERRILL.....	50,000	52,500	52,750	52,397	(103)		(103)		353	353	2,417	894		
252603 AA 3	DIAMOND FOODS INC.....		02/13/2014	CS FIRST.....	08/11/2014	VARIOUS.....	50,000	50,000	51,870	50,000			0		1,870	1,870	1,590			
292480 AA 8	ENABLE MIDSTREAM PAR.....		11/24/2014	BAIRD, ROBERT W.....	11/24/2014	BAIRD, ROBERT W.....	2,000,000	1,967,140	1,967,140	1,967,140			0		0	0	1,733	1,733		
29444U AK 2	EQUINIX INC.....		10/08/2014	BANK AMERICA MERRILL.....	12/22/2014	CORPORATE REORG.....	200,000	215,000	225,057	214,670	(330)		(330)		10,388	10,388	6,106	3,461		
30283W AA 2	FTS INTERNATIONAL INC.....		04/11/2014	STERNE AGEE.....	10/20/2014	BARCLAYS.....	50,000	50,500	47,750	50,476	(24)		(24)		(2,726)	(2,726)	1,623			
319963 AZ 7	FIRST DATA CORP.....		07/31/2014	JP MORGAN.....	07/31/2014	CS FIRST.....	50,000	53,750	53,813	53,750			0		63	63	243	243		
319963 BE 3	FIRST DATA CORPORATION.....		05/30/2014	VARIOUS.....	07/18/2014	ISSUE CALLED at 106.7500.....	400,000	431,375	427,000	430,710	(665)		(665)		(3,710)	(3,710)	6,000	1,631		
32008G AA 7	FIRST DATA HLDGS INC.....		10/08/2014	VARIOUS.....	12/02/2014	VARIOUS.....	378,580	392,960	396,951	392,721	(239)		(239)		4,230	4,230	16,579			
340627 AB 4	FLORIDA EAST COAST HLDGS.....		02/05/2014	PIK - PAID IN KIND.....	04/15/2014	CORPORATE REORG.....	18,826	17,572	18,894	17,636	64		64		1,258	1,258	1,015			
340630 AA 0	FLORIDA EAST COAST HLDGS.....		04/15/2014	MORGAN STANLEY.....	05/27/2014	VARIOUS.....	200,000	200,000	207,750	200,000			0		7,750	7,750	1,322			
35803Q AD 9	FRESENIUS MED CARE US.....		01/22/2014	CS FIRST.....	01/22/2014	CS FIRST.....	250,000	284,375	284,375	284,375			0		0	0	573	573		
361841 AD 1	GLP CAPITAL LP/FIN II.....		02/28/2014	CS FIRST.....	11/21/2014	VARIOUS.....	50,000	51,750	51,500	51,615	(135)		(135)		(115)	(115)	2,608	846		
37045X AE 6	GENERAL MTRS FINL CO INC.....		01/29/2014	CITIGROUP.....	01/29/2014	CITIGROUP.....	150,000	159,063	159,063	159,063			0		0	0	3,325	3,325		
37954F AA 2	GLOBAL PARTNERS / GLP FIN.....		06/19/2014	BANK AMERICA MERRILL.....	06/25/2014	VARIOUS.....	200,000	200,000	202,813	200,000			0		2,813	2,813	57			
39248T AA 4	GREEKTOWN HLDGS L L C.....		02/26/2014	JEFFERIES & CO.....	09/15/2014	STERNE AGEE.....	150,000	150,000	152,250	150,000			0		2,250	2,250	6,804			
404121 AD 7	HCA INC.....		01/23/2014	VARIOUS.....	10/08/2014	BANK AMERICA MERRILL.....	300,000	341,250	339,375	338,271	(2,979)		(2,979)		1,104	1,104	26,188	10,146		
40423B AA 8	HILLMAN COMPANY INC.....		06/12/2014	MORGAN STANLEY.....	06/12/2014	VARIOUS.....	100,000	100,000	101,125	100,000			0		1,125	1,125				
41146A AH 9	HARBINGER CORP.....		01/16/2014	VARIOUS.....	08/06/2014	BANK AMERICA MERRILL.....	400,000	403,000	403,875	402,842	(158)		(158)		1,033	1,033	16,996	22		
413626 AU 6	CAESARS ENTERTAINMENT OPERATING CO INC.....		03/18/2014	GOLDMAN SACHS.....	06/01/2014	VARIOUS.....	350,000	332,310	331,201	333,217	907		907		(2,016)	(2,016)	1,334			
428040 CP 2	HDTFS INC.....		02/25/2014	STERNE AGEE.....	11/14/2014	STERNE AGEE.....	100,000	106,250	100,000	105,663	(587)		(587)		(5,663)	(5,663)	6,430	2,170		
44986U AC 3	INEOS GROUP HLDGS PLC.....		02/11/2014	CITIGROUP.....	04/28/2014	CS FIRST.....	200,000	200,000	204,000	200,000			0		4,000	4,000	2,383			
452892 AA 0	IMPERIAL METALS CORP NEW.....		03/06/2014	JP MORGAN.....	03/06/2014	JP MORGAN.....	50,000	50,000	51,125	50,000			0		1,125	1,125				
48019T AA 2	JONES ENERGY HLDGS LLC.....		04/01/2014	CIT GROUP.....	09/30/2014	WACHOVIA.....	250,000	250,000	250,000	250,000			0		0	0	8,531			
553331 AA 7	MPH MERGER SUB LLC.....		03/18/2014	JP MORGAN.....	12/03/2014	VARIOUS.....	300,000	300,000	311,875	300,000			0		11,875	11,875	13,370			
58605Q AA 7	MEMORIAL RESOURCE DEV COR.....		06/25/2014	CITIGROUP.....	06/26/2014	VARIOUS.....	250,000	250,000	251,875	250,000			0		1,875	1,875				
644535 AF 3	NEW GOLD INC.....		05/14/2014	JP MORGAN.....	10/09/2014	JP MORGAN.....	100,000	103,438	100,438	103,309	(129)		(129)		(2,871)	(2,871)	4,089	1,545		
65557C AM 5	NORDEA BANK AB.....		09/23/2014	VARIOUS.....	11/11/2014	JP MORGAN.....	400,000	399,650	403,000	399,650			0		3,350	3,350	3,300	122		
677889 JK 4	ORTHO-CLINICAL.....		05/09/2014	GOLDMAN SACHS.....	11/18/2014	GOLDMAN SACHS.....	450,000	445,500	445,511	445,811	311		311		(299)	(299)	7,595	38		
681904 AS 7	OMNICARE INC.....		11/06/2014	BANK AMERICA MERRILL.....	11/07/2014	VARIOUS.....	150,000	150,000	152,250	150,000			0		2,250	2,250				
681904 AT 5	OMNICARE INC.....		11/06/2014	BANK AMERICA MERRILL.....	11/07/2014	VARIOUS.....	100,000	100,000	101,500	100,000			0		1,500	1,500				
701885 AA 3	PARSLEY ENERGY LLC.....		04/14/2014	CS FIRST.....	11/25/2014	VARIOUS.....	300,000	304,000	294,063	303,782	(218)		(218)		(9,720)	(9,720)	18,177	1,500		
729416 AW 7	PLY GEM INDUSTRIES INC.....		01/16/2014	CS FIRST.....	05/12/2014	VARIOUS.....	300,000	300,000	300,813	300,000			0		813	813	4,929			
737446 AE 4	POST HLDGS INC.....		03/12/2014	VARIOUS.....	03/12/2014	VARIOUS.....	200,000	212,250	212,250	212,250			0		0	0	4,463	4,463		



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CUSIP Identification	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
12514G 10 8	CDW CORP.....		03/28/2014	SANFORD BERNST.....	07/14/2014	SANFORD BERNST.....	6,310,000	165,467	199,785	165,467							34,318	34,318	341		
148887 10 2	CATAMARAN CORP.....	G	10/01/2014	SCOTIA.....	11/06/2014	CS FIRST.....	1,000,000	46,769	54,626	46,769							7,857	7,857			
177376 10 0	CITRIX SYSTEMS INC.....		01/10/2014	BONY.....	01/31/2014	BONY.....	30,000,000	1,799,271	1,633,883	1,799,271							(165,388)	(165,388)			
178787 10 7	CIVEO CORP.....		06/02/2014	SPINOFF.....	06/16/2014	BONY.....	160,000,000	2,353,358	4,204,315	2,353,358							1,850,957	1,850,957			
191216 10 0	COCA COLA CO.....		01/08/2014	BONY.....	04/15/2014	CITIGROUP.....	50,000,000	2,003,430	1,984,366	2,003,430							(19,064)	(19,064)	15,250		
194014 10 6	COLFAX CORP.....		07/24/2014	INSTINET CROSS.....	10/03/2014	INSTINET CROSS.....	10,600,000	746,464	624,343	746,464							(122,122)	(122,122)			
200340 10 7	COMERICA INC.....		11/03/2014	SANFORD BERNST.....	12/01/2014	SANFORD BERNST.....	1,390,000	66,707	63,060	66,707							(3,647)	(3,647)			
201723 10 3	COMMERCIAL METALS CO.....		04/15/2014	SANFORD BERNST.....	05/30/2014	SANFORD BERNST.....	7,120,000	136,366	130,929	136,366							(5,437)	(5,437)	708		
205944 10 1	CON-WAY INC.....		03/11/2014	SANFORD BERNST.....	05/23/2014	VARIOUS.....	2,020,000	83,600	91,661	83,600							8,062	8,062	383		
235825 20 5	DANA HOLDINGS CORP.....		02/21/2014	SANFORD BERNST.....	03/19/2014	VARIOUS.....	3,530,000	74,395	78,037	74,395							3,643	3,643	177		
254423 10 6	DINEEQUITY INC.....		02/06/2014	SANFORD BERNST.....	10/08/2014	SANFORD BERNST.....	790,000	60,034	63,794	60,034							3,759	3,759	1,778		
263534 10 9	DU PONT (E.I.) DE NEMOURS.....		06/27/2014	DEUTSCHE BANK.....	12/02/2014	BONY.....	20,000,000	1,290,118	1,433,368	1,290,118							143,250	143,250	18,800		
285512 10 9	ELECTRONIC ARTS INC.....		01/08/2014	SANFORD BERNST.....	12/05/2014	SANFORD BERNST.....	9,400,000	217,533	316,766	217,533							99,233	99,233			
30219G 10 8	EXPRESS SCRIPTS HOLDINGS CO.....		02/04/2014	BONY.....	12/16/2014	BONY.....	30,000,000	2,195,235	2,437,002	2,195,235							241,767	241,767			
404030 10 8	H & E EQUIPMENT SRVC.....		09/24/2014	VARIOUS.....	12/01/2014	STRATFORD ASSOC.....	56,800,000	2,263,577	1,725,981	2,263,577							(537,596)	(537,596)	3,773		
42222G 10 8	HEALTH NET INC.....		01/09/2014	SANFORD BERNST.....	05/09/2014	SANFORD BERNST.....	1,860,000	57,799	70,505	57,799							12,706	12,706			
447011 10 7	HUNTSMAN CORP.....		02/06/2014	SANFORD BERNST.....	04/23/2014	SANFORD BERNST.....	3,640,000	78,078	90,427	78,078							12,349	12,349	455		
478160 10 4	JOHNSON & JOHNSON.....		04/15/2014	CITIGROUP.....	11/07/2014	BONY.....	30,000,000	2,955,345	3,253,644	2,955,345							298,299	298,299	42,000		
575385 10 9	MASONITE CORP.....		06/10/2014	WARRANT EXERCIS.....	08/13/2014	CITIGROUP.....	19,000	117,325	1,019	117,325							(116,306)	(116,306)			
580135 10 1	MCDONALD'S CORP.....		01/08/2014	BONY.....	04/09/2014	BONY.....	15,000,000	1,431,587	1,474,233	1,431,587							42,647	42,647	12,150		
595112 10 3	MICRON TECHNOLOGY INC.....		04/10/2014	BONY.....	05/12/2014	BONY.....	150,000,000	3,275,255	3,974,587	3,275,255							699,332	699,332			
59522J 10 3	MID AMERICA APARTMENTS COMM.....		02/21/2014	SANFORD BERNST.....	05/21/2014	SANFORD BERNST.....	1,410,000	96,710	100,518	96,710							3,807	3,807	1,029		
60855R 10 0	MOLINA HEALTHCARE INC.....		01/08/2014	SANFORD BERNST.....	08/18/2014	SANFORD BERNST.....	6,030,000	223,483	246,754	223,483							23,271	23,271			
61166W 10 1	MONSANTO CO NEW.....		09/04/2014	BONY.....	12/04/2014	BONY.....	70,000,000	8,051,782	8,415,552	8,051,782							363,770	363,770	62,250		
654106 10 3	NIKE INC -CL B.....		06/27/2014	MONCRESS.....	10/27/2014	BONY.....	20,000,000	1,560,542	1,833,693	1,560,542							273,151	273,151	4,800		
674215 10 8	OASIS PETE INC NEW.....		04/17/2014	INSTINET CROSS.....	09/24/2014	INSTINET CROSS.....	16,500,000	743,572	761,344	743,572							17,772	17,772			
68389X 10 5	ORACLE SYSTEMS.....		01/15/2014	BONY.....	01/18/2014	BNY BROKERAGE.....	40,000,000	1,539,173	1,540,453	1,539,173							1,280	1,280			
695263 10 3	PACWEST BANCORP.....		04/08/2014	CORPORATE REORG.....	10/03/2014	SANFORD BERNST.....	11,926,750	220,293	483,907	220,293							263,614	263,614	5,963		
70159Q 10 4	PARKWAY PPTY INC.....		08/20/2014	SANFORD BERNST.....	09/19/2014	SANFORD BERNST.....	3,560,000	74,902	69,070	74,902							(5,832)	(5,832)			
745867 10 1	PULTE HOMES INC.....		11/03/2014	SANFORD BERNST.....	11/19/2014	SANFORD BERNST.....	3,070,000	59,657	64,508	59,657							4,851	4,851			
74734M 10 9	QIHOO 360 TECHNOLOGY CO L.....		08/13/2014	INSTINET CROSS.....	10/24/2014	STRATFORD ASSOC.....	16,300,000	1,518,271	1,102,909	1,518,271							(415,362)	(415,362)			
783549 10 8	RYDER SYS INC.....		02/10/2014	SANFORD BERNST.....	10/08/2014	SANFORD BERNST.....	1,550,000	110,023	125,614	110,023							15,591	15,591	655		
858119 10 0	STEEL DYNAMICS INC.....		04/15/2014	SANFORD BERNST.....	08/27/2014	SANFORD BERNST.....	2,370,000	44,481	55,550	44,481							11,069	11,069	273		
858155 20 3	STEELCASE INC.....		01/09/2014	SANFORD BERNST.....	04/21/2014	SANFORD BERNST.....	9,200,000	142,034	153,419	142,034							11,386	11,386	307		
880349 10 5	TENNECO INC.....		03/07/2014	INSTINET CROSS.....	09/12/2014	INSTINET CROSS.....	6,700,000	416,557	407,130	416,557							(9,427)	(9,427)			
88338T 10 4	THERAVANCE INC.....		01/10/2014	SANFORD BERNST.....	11/07/2014	VARIOUS.....	10,050,000	372,404	227,572	372,404							(144,832)	(144,832)	2,513		
886547 10 8	TIFFANY & CO NEW.....		03/25/2014	CITIGROUP.....	11/24/2014	BONY.....	25,000,000	2,158,295	2,561,227	2,158,295							402,932	402,932	13,300		
891894 10 7	TOWERS WATSON & CO.....		01/29/2014	STIEFL.....	07/29/2014	INSTINET CROSS.....	12,900,000	1,534,588	1,346,031	1,534,588							(188,557)	(188,557)	3,612		
896945 20 1	TRIPADVISOR INC.....		06/13/2014	INSTINET CROSS.....	10/30/2014	STIEFL.....	7,200,000	737,104	620,507	737,104							(116,597)	(116,597)			
902681 10 5	UGI CORP NEW.....		08/01/2014	SANFORD BERNST.....	10/08/2014	SANFORD BERNST.....	2,250,000	72,857	76,830	72,857							3,973	3,973	489		
903236 10 7	URS CORPORATION.....		03/19/2014	SANFORD BERNST.....	10/28/2014	MERGER.....	12,570,000	582,110	582,110	582,110							0	0	5,531		
918204 10 8	V.F. CORP.....		07/18/2014	BONY.....	10/21/2014	BONY.....	30,000,000	1,831,944	1,989,712	1,831,944							157,768	157,768	7,875		

E15.10

## 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 ei gn	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
91913Y 10 0	VALERO ENERGY CORP.....		02/04/2014	BONY.....	03/12/2014	VARIOUS.....	40,000.000	1,891,904	2,169,508	1,891,904				0			277,604	277,604	10,000	
92927K 10 2	WABCO HLDGS INC.....		06/13/2014	INSTINET CROSS.....	10/03/2014	VARIOUS.....	20,300.000	2,192,622	1,845,699	2,192,622				0			(346,923)	(346,923)		
939647 10 3	WASHINGTON PRIME GROUP.....		05/16/2014	SPINOFF.....	07/15/2014	VARIOUS.....	81,554.590	936,391	1,557,353	936,391				0			620,962	620,962		
98310W 10 8	WYNDHAM WORLDWIDE.....		02/07/2014	BONY.....	04/24/2014	BONY.....	30,000.000	2,032,602	2,234,402	2,032,602				0			201,800	201,800	10,500	
989701 10 7	ZIONS BANCORPORATION.....		07/16/2014	VARIOUS.....	09/23/2014	VARIOUS.....	15,310.000	475,528	431,688	475,528				0			(43,840)	(43,840)	612	
G8807B 10 6	THERAVANCE BIOPHARMA INC.....		06/03/2014	SPINOFF.....	06/04/2014	SANFORD BERNST.....	2,871.430	72,420	65,534	72,420				0			(6,886)	(6,886)		
103309 10 0	BOYD GROUP INCOME FD.....	C	10/01/2014	VARIOUS.....	11/25/2014	VARIOUS.....	5,800.000	250,106	261,634	250,106				0			11,528	11,528	419	
136375 10 2	CANADIAN NATL RY CO.....	C	10/01/2014	VARIOUS.....	10/02/2014	VARIOUS.....	9,000.000	611,004	632,050	611,004				0			21,046	21,046	1,550	
249906 10 8	DESCARTES SYS GROUP INC.....	C	10/01/2014	SCOTIA.....	12/02/2014	VARIOUS.....	4,500.000	69,258	79,306	69,258				0			10,048	10,048		
25675T 10 7	DOLLARAMA INC.....	C	10/01/2014	SCOTIA.....	12/02/2014	VARIOUS.....	2,400.000	114,383	127,999	114,383				0			13,616	13,616		
375916 10 3	GILDAN ACTIVEWEAR INC.....	C	10/01/2014	VARIOUS.....	12/04/2014	RBC DEXIA.....	6,500.000	377,234	396,230	377,234				0			18,996	18,996	824	
39945C 10 9	CGI GROUP INC.....	C	10/01/2014	SCOTIA.....	10/27/2014	CS FIRST.....	2,600.000	98,566	98,549	98,566				0			(17)	(17)		
539481 10 1	LOBLAW COS LTD.....	C	04/02/2014	RBC DEXIA.....	05/22/2014	RBC DEXIA.....	3,628.260	169,657	168,748	169,657				0			(909)	(909)		
554282 10 3	MACDONALD DETTWILER & ASS.....	C	10/01/2014	SCOTIA.....	11/20/2014	FIDELITY CAP.....	1,000.000	83,194	88,054	83,194				0			4,860	4,860		
699320 20 6	PARAMOUNT RES LTD.....	C	10/01/2014	SCOTIA.....	11/21/2014	RBC DEXIA.....	1,200.000	78,553	56,520	78,553				0			(22,033)	(22,033)		
81373C 10 2	SECURE ENERGY SERVICES INC.....	C	05/26/2014	CIBC.....	06/19/2014	NBCS SECURITY.....	4,800.000	94,404	114,985	94,404				0			20,581	20,581	80	
820439 10 7	SHAWCOR LTD.....	C	10/01/2014	SCOTIA.....	12/08/2014	RBC DEXIA.....	1,100.000	61,058	47,220	61,058				0			(13,838)	(13,838)	165	
891160 50 9	TORONTO DOMINION BK ONT.....	C	10/01/2014	CS FIRST.....	12/04/2014	VARIOUS.....	5,100.000	277,395	277,180	277,395				0			(215)	(215)		
98462Y 10 0	YAMANA GOLD INC.....	C	07/30/2014	VARIOUS.....	09/08/2014	VARIOUS.....	21,200.000	193,584	170,745	193,584				0			(22,839)	(22,839)		
82481R 10 6	SHIRE PHARMACEUTICALS GR-ADR.....	F	07/09/2014	BONY.....	10/24/2014	BONY.....	15,000.000	3,512,958	2,911,643	3,512,958				0			(601,315)	(601,315)	1,724	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							68,979,767	74,340,008	68,979,767	0	0	0	0	0	0	5,360,244	5,360,244	230,438	0
9799998	Total - Common Stocks.....							68,979,767	74,340,008	68,979,767	0	0	0	0	0	0	5,360,244	5,360,244	230,438	0
9899999	Total - Preferred and Common Stocks.....							68,979,767	74,340,008	68,979,767	0	0	0	0	0	0	5,360,244	5,360,244	230,438	0
9999999	Total - Bonds, Preferred and Common Stocks.....							962,248,361	971,616,505	960,800,460	0	(1,447,899)	0	(1,447,899)	0	0	10,816,043	10,816,043	10,627,000	5,611,467

E15.11



## SCHEDULE D - PART 6 - SECTION 1

### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company  Code or Alien Insurer Identification Number	5 Naic Valuation Method (See Purposes and Procedures Manual of the NAIC Securities Valuation Office)	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
<b>Common Stocks - Alien Insurer</b>									
30247@ 10 8	FM INSURANCE COMPANY LIMITED.....	..F.....	..AA-1120610	.....2ciB4	.....NO	.....	.....822,722,573	.....80,000,000.000	.....100.0
P3913* 10 3	FM GLOBAL DE MEXICO S.A. DE C.V.....	..F.....	..AA-2730043	.....2ciB4	.....NO	.....	.....27,496,089	.....42,282.000	.....100.0
P3872* 10 2	FMIC ESCRITORIO DE REPRESENTACAO NO BRASIL LTDA.....	..F.....		.....2ciB4	.....NO	.....	.....	.....563,380.280	.....100.0
1499999	Total - Common Stocks - Alien Insurer.....					.....0	.....850,218,662	XXX	XXX
<b>Common Stocks - Other Affiliates</b>									
30277@ 10 1	FMIC HOLDINGS, INC.....			.....2ciB2	.....NO	.....	.....1,747,694,869	.....42,029.000	.....100.0
87282@ 10 4	TSB LOSS CONTROL CONSULTANTS, INC.....			.....2ciB2	.....NO	.....	.....	.....500.000	.....100.0
1799999	Total - Common Stocks - Other Affiliates.....					.....0	.....1,747,694,869	XXX	XXX
1899999	Total - Common Stocks.....					.....0	.....2,597,913,531	XXX	XXX
1999999	Total - Preferred and Common Stock.....					.....0	.....2,597,913,531	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....9,943,785,621.

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
<b>Preferred Stocks</b>					
000000 00 0	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....	.....	.....47,500.000	.....65.5
0199999	Total Preferred Stock.....		.....0	XXX	XXX
<b>Common Stocks</b>					
000000 00 0	AFFILIATED FM INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....	.....	.....80,000.000	.....100.0
000000 00 0	APPALACHIAN INSURANCE COMPANY.....	FMIC HOLDINGS, INC.....	.....	.....705,000.000	.....100.0
000000 00 0	CORPORATE INSURANCE SERVICES, INC.....	FMIC HOLDINGS, INC.....	.....	.....1,000.000	.....100.0
000000 00 0	FM GLOBAL SERVICIOS S. DE R.L. DE C.V.....	FMIC HOLDINGS, INC.....	.....	.....2.000	.....66.6
000000 00 0	RISK ENGINEERING INSURANCE COMPANY LTD.....	FMIC HOLDINGS, INC.....	.....	.....120,000.000	.....100.0
000000 00 0	FM ENGINEERING INTERNATIONAL LTD.....	FM INSURANCE COMPANY LIMITED.....	.....	.....50,000.000	.....100.0
0299999	Total - Common Stock.....		.....0	XXX	XXX
0399999	Total - Preferred and Common Stock.....		.....0	XXX	XXX

## SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21		
		3	4					9	10	11	12			15	16	17	18	19		20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
<b>All Other Government Bonds - Issuer Obligations</b>																					
	CANADA GOVT.....		C	12/02/2014	NBCS SEC.....	12/01/2015	3,278,838		(4,758)			3,220,000	3,283,595	8,227		3.000	0.988	JD.....		1,059	
0699999	All Other Government Bonds - Issuer Obligations.....						3,278,838	0	(4,758)	0	0	3,220,000	3,283,595	8,227	0	XXX	XXX	XXX	0	1,059	
1099999	Total - All Other Government Bonds.....						3,278,838	0	(4,758)	0	0	3,220,000	3,283,595	8,227	0	XXX	XXX	XXX	0	1,059	
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>																					
	WISCONSIN ST HEALTH.....			12/09/2014	BANK AMERICA MERRILL.....	07/15/2015	2,547,544		(6,116)			2,485,000	2,553,661	57,293		5.000	0.321	JJ.....		50,735	
2599999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....						2,547,544	0	(6,116)	0	0	2,485,000	2,553,661	57,293	0	XXX	XXX	XXX	0	50,735	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....						2,547,544	0	(6,116)	0	0	2,485,000	2,553,661	57,293	0	XXX	XXX	XXX	0	50,735	
<b>Bonds - Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>																					
	WILLIAM LYON HOMES CORPORA.....			07/15/2014	GOLDMAN SACHS.....	07/01/2015	5,688					5,688	5,688	26		1.000	1.000	JJ.....	95		
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						5,688	0	0	0	0	5,688	5,688	26	0	XXX	XXX	XXX	95	0	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						5,688	0	0	0	0	5,688	5,688	26	0	XXX	XXX	XXX	95	0	
<b>Total Bonds</b>																					
7799999	Subtotals - Issuer Obligations.....						5,832,070	0	(10,874)	0	0	5,710,688	5,842,944	65,546	0	XXX	XXX	XXX	95	51,794	
8399999	Subtotals - Bonds.....						5,832,070	0	(10,874)	0	0	5,710,688	5,842,944	65,546	0	XXX	XXX	XXX	95	51,794	
<b>Class One Money Market Mutual Funds</b>																					
09248U	61 9 BLACKROCK LIQUIDITY TEMPFUND INST'L.....			08/13/2014	BLACKROCK.....	....XXX.....	62,407,948						62,407,948							14,376	
26188J	20 6 DREYFUS CASH MGT INST'L.....			02/20/2014	DREYFUS.....	....XXX.....	12,150,752						12,150,752							4,088	
316175	20 7 FIDELITY INST MM CL 1.....			11/08/2013	VARIOUS.....	....XXX.....	141,062,856						141,062,856							118,300	
38141W	23 2 GOLDMAN SACHS FINANCIAL SQUARE INST'L.....			08/05/2014	VARIOUS.....	....XXX.....	103,830,137						103,830,137							40,208	
8999999	Total - Class One Money Market Mutual Funds.....						319,451,693	0	0	0	0	XXX	319,451,693	0	0	XXX	XXX	XXX		176,972	0
9199999	Total - Short-Term Investments.....						325,283,763	0	(10,874)	0	0	XXX	325,294,637	65,546	0	XXX	XXX	XXX		177,067	51,794

E17

**Sch. DB-Pt. A-Sn. 1  
NONE**

**Sch. DB-Pt. A-Sn. 2  
NONE**

**Sch. DB-Pt. B-Sn. 1  
NONE**

**Sch. DB-Pt. B-Sn. 2  
NONE**

**Sch. DB-Pt. D-Sn. 1  
NONE**

**Sch. DB-Pt. D-Sn. 2  
NONE**

**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 Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Cash Equivalents (Schedule E Part 2 Type)</b>						
000000 00 0	BARCLAYS CAPITAL.....	C.....		1,000,000	1,000,000	01/26/2015...
000000 00 0	BNP PARIBAS SECURITIES CORP.....	C.....		3,804,972	3,804,972	12/23/2014...
000000 00 0	CITIGROUP GLOBAL MARKETS INC.....	C.....		2,000,000	2,000,000	12/23/2014...
38346M N6 7	GOTHAM FUNDING CORPORATION.....	C.....		999,733	999,733	01/06/2015...
000000 00 0	HSBC SECURITIES,INC.....	C.....		1,000,000	1,000,000	12/23/2014...
000000 00 0	MIZUHO SECURITIES USA INC.....	C.....		5,000,000	5,000,000	12/23/2014...
000000 00 0	ML PIERCE FENNER & SMITH INC.....	C.....		2,000,000	2,000,000	12/23/2014...
000000 00 0	MORGAN STANLEY.....	C.....		3,000,000	3,000,000	12/23/2014...
000000 00 0	NATIXIS NEW YORK BRANCH.....	C.....		4,000,000	4,000,000	12/23/2014...
000000 00 0	NOMURA SECURITIES.....	C.....		2,000,000	2,000,000	12/23/2014...
000000 00 0	PERSHING LLC.....	C.....		2,000,000	2,000,000	12/23/2014...
83368N W9 8	SOCIETE GENERALE, N.Y.....	C.....		1,000,000	1,000,000	12/24/2014...
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			27,804,705	27,804,705	XXX
9999999	Totals.....			27,804,705	27,804,705	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(18,053,540) Book/Adjusted Carrying Value \$.....(18,053,540)
- Average balance for the year: Fair Value \$.....38,734,420 Book/Adjusted Carrying Value \$.....38,734,420
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....27,804,705 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The 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

**NONE**

Annual Statement for the year 2014 of the **FACTORY MUTUAL INSURANCE COMPANY**  
**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	*
<b>Open Depositories</b>						
BANK OF AMERICA (OPERATING).....	HARTFORD, CT.....				(1,999,548)	XXX
BANK OF AMERICA (LOSS PAYMENT).....	HARTFORD, CT.....				(83,382,236)	XXX
BANK OF AMERICA (A/P CDR).....	HARTFORD, CT.....				(10,207,086)	XXX
BANK OF AMERICA - SINGAPORE.....	WILMINGTON, DE.....	0.250	8,437		4,027,005	XXX
HSBC BANK OF AUSTRALIA LIMITED.....	AUSTRALIA.....				351,180	XXX
HSBC BANK OF AUSTRALIA LIMITED AUD ACCOUNT.....	AUSTRALIA.....	1.300	6,146	67,168	22,830,108	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	HONG KONG.....				4,663,058	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	HONG KONG.....				554,083	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD.....	SINGAPORE.....				6,005,902	XXX
HSBC-HK&SHANGHAI BANKING CORP LTD. USD ACCOUNT.....	SINGAPORE.....				853,946	XXX
HSBC-BANK MALAYSIA BERHAD.....	MALAYSIA.....				5,532,162	XXX
HSBC-BANK MALAYSIA BERHAD USD ACCOUNT.....	MALAYSIA.....				2,449,372	XXX
JP MORGAN CHASE.....	NEW YORK, NY.....				37,759,397	XXX
JP MORGAN PRIV EQ-M.STANLEY.....	NEW YORK, NY.....	0.060	2,564		25,978,127	XXX
JP MORGAN CHASE SINGAPORE BRANCH.....	SAN ANTONIO, TX.....				4,565,812	XXX
NORTHERN TRUST DDA.....	CHICAGO, IL.....				57,612,942	XXX
NORTHERN TRUST ZBA.....	CHICAGO, IL.....				(4,538,113)	XXX
ROYAL BANK OF SCOTLAND.....	SINGAPORE.....				6,125,537	XXX
ROYAL BANK (RES ACCT).....	TORONTO, ON, CAN.....	0.550	338,690	28,224	(432,336)	XXX
ROYAL BANK (USD ACCT).....	TORONTO, ON, CAN.....				31,916,949	XXX
ROYAL BANK (LOSS PAY).....	TORONTO, ON, CAN.....				(5,323,248)	XXX
ROYAL TRUST.....	TORONTO, ON, CAN.....				(1,486,746)	XXX
0199998. Deposits in.....7 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	321		567,083	XXX
0199999. Total - Open Depositories.....	XXX	XXX	356,159	95,392	104,423,349	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	356,159	95,392	104,423,349	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	9,447	XXX
0599999. Total Cash.....	XXX	XXX	356,159	95,392	104,432,795	XXX

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

1. January.....	98,603,460	4. April.....	90,853,919	7. July.....	102,744,441	10. October.....	205,844,842
2. February.....	111,347,568	5. May.....	72,530,733	8. August.....	150,462,597	11. November.....	22,519,722
3. March.....	129,657,471	6. June.....	78,413,975	9. September.....	168,584,908	12. December.....	104,423,349

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>All Other Government Bonds - Issuer Obligations</b>							
CANADA T-BILLS.....		11/12/2014	0.880	01/15/2015	499,832		602
CANADA GOVERNMENT.....		11/06/2014	0.876	01/29/2015	4,347,042		5,916
CANADA T-BILL.....		12/05/2014	0.900	02/26/2015	1,398,108		922
0699999. All Other Government Bonds - Issuer Obligations.....					6,244,982	0	7,440
1099999. Total - All Other Government Bonds.....					6,244,982	0	7,440
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>							
NEW YORK ST URBAN DEV CORP REVENUE NY.....		12/15/2014	5.000	01/01/2015	1,000,000	5,000	(1,700)
OHIO ST HOSP REV.....		12/09/2014	4.000	01/15/2015	1,151,688	21,211	(2,291)
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					2,151,688	26,211	(3,991)
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					2,151,688	26,211	(3,991)
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					8,396,670	26,211	3,449
8399999. Subtotals - Bonds.....					8,396,670	26,211	3,449
<b>Sweep Accounts</b>							
HSBC.....		12/31/2014			5,060,496		
HSBC AUSTRALIA TERM DEPOSIT.....		10/24/2014	2.370		4,778,498		28,644
JPM PRIME MONEY MARKET FUNDS.....		12/31/2014	0.120		190,325,251		75,865
JPM CHASE & CO COMMERCIAL PAPER EOD.....		12/31/2014	0.120		32,706,336		64,042
8499999. Total - Sweep Accounts.....					232,870,581	0	168,551
8699999. Total - Cash Equivalents.....					241,267,251	26,211	172,000

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## SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1		2		Deposits for the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit	Purpose of Deposit	3	4	5	6	Book/Adjusting Carrying Value	Fair Value
1. Alabama.....	AL							
2. Alaska.....	AK							
3. Arizona.....	AZ							
4. Arkansas.....	AR							
5. California.....	CA	B.	Workers Compensation.....			241,271		240,619
6. Colorado.....	CO							
7. Connecticut.....	CT							
8. Delaware.....	DE							
9. District of Columbia.....	DC							
10. Florida.....	FL							
11. Georgia.....	GA	B.	Property & Casualty.....			201,059		200,516
12. Hawaii.....	HI							
13. Idaho.....	ID							
14. Illinois.....	IL							
15. Indiana.....	IN							
16. Iowa.....	IA							
17. Kansas.....	KS							
18. Kentucky.....	KY							
19. Louisiana.....	LA	B.	Property & Casualty.....			99,808		109,184
20. Maine.....	ME							
21. Maryland.....	MD							
22. Massachusetts.....	MA	B.	Property & Casualty.....			100,530		100,258
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	B.	Property & Casualty.....			764,025		761,959
33. New York.....	NY							
34. North Carolina.....	NC	B.	Property & Casualty.....			477,516		476,225
35. North Dakota.....	ND							
36. Ohio.....	OH							
37. Oklahoma.....	OK							
38. Oregon.....	OR	B.	Property & Casualty.....			281,483		280,722
39. Pennsylvania.....	PA							
40. Rhode Island.....	RI	B.	Property & Casualty.....		3,025,942	3,017,760		
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	B.	Property & Casualty.....			502,648		501,289
56. Northern Mariana Islands.....	MP							
57. Canada.....	CAN							
58. Aggregate Alien and Other.....	OT	XXX	XXX			0	0	0
59. Total.....	XXX	XXX	XXX			3,025,942	3,017,760	2,668,340

**DETAILS OF WRITE-INS**

5801. ....								
5802. ....								
5803. ....								
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX				0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX				0	0	0



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