



ANNUAL STATEMENT

For the Year Ending December 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

Paramount Health Care

NAIC Group Code	1212 <small>(Current Period)</small>	1212 <small>(Prior Period)</small>	NAIC Company Code	95189	Employer's ID Number	341549926
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[]	Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[X] N/A[]	Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[X]			
Incorporated/Organized	04/22/1987		Commenced Business	01/01/1988		
Statutory Home Office	1901 Indian Wood Circle <small>(Street and Number)</small>		Maumee, OH, US 43537 <small>(City or Town, State, Country and Zip Code)</small>			
Main Administrative Office	Maumee, OH, US 43537 <small>(City or Town, State, Country and Zip Code)</small>		1901 Indian Wood Circle <small>(Street and Number)</small>		(419)887-2500 <small>(Area Code) (Telephone Number)</small>	
Mail Address	1901 Indian Wood Circle <small>(Street and Number or P.O. Box)</small>		Maumee, OH, US 43537 <small>(City or Town, State, Country and Zip Code)</small>			
Primary Location of Books and Records	Maumee, OH, US 43537 <small>(City or Town, State, Country and Zip Code)</small>		1901 Indian Wood Circle <small>(Street and Number)</small>		(419)887-2500 <small>(Area Code) (Telephone Number)</small>	
Internet Website Address	www.paramounthealthcare.com					
Statutory Statement Contact	Mary Kathereen Siefke, Mrs. <small>(Name)</small>		(419)887-2909 <small>(Area Code)(Telephone Number)(Extension)</small>			
	mary.siefke@promedica.org <small>(E-Mail Address)</small>		(419)887-2020 <small>(Fax Number)</small>			

OFFICERS

Name	Title
David Scott Hickman Mr.	Chairman #
John Charles Randolph Mr.	President
Kathleen Sheline Hanley Ms.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

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

DIRECTORS OR TRUSTEES

Garry Walter Roberts Mr.	Richard Dean Heltzel Mr.
Dee Ann Bialecki-Haase M.D. #	John Charles Randolph Mr.
Cynthia Ann Geronimo Ms. #	Calvin Joseph Lawshe Mr.
Stephen Peter Malia Mr. #	Russell Leo Dempsey Mr.
Steven R. Zirkel Mr.	Timothy Ingraham Martindale Mr.

State of Ohio
County of Lucas ss

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

_____ <small>(Signature)</small> John Charles Randolph _____ <small>(Printed Name)</small> 1. President _____ <small>(Title)</small>	_____ <small>(Signature)</small> Stacey Lee Bock _____ <small>(Printed Name)</small> 2. Vice President, Finance _____ <small>(Title)</small>	_____ <small>(Signature)</small> Jeffrey Craig Kuhn _____ <small>(Printed Name)</small> 3. Secretary _____ <small>(Title)</small>
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Subscribed and sworn to before me this _____ day of _____, 2013

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

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

Richard Lawrence Munk M.D.
Timothy Bublick Mr.
Mark Leslie Ferris Mr.
Dale Joseph Seymour Mr.

Deborah Anne Dickenson Peters Ms.
Cathy Lynn Cantor M.D.
David Scott Hickman Mr.
Daniel Sullivan Murtagh M.D. #

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	16,915,096	17.042	16,915,096		16,915,096	17.042
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	9,463,523	9.534	9,463,523		9,463,523	9.534
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	636,289	0.641	636,289		636,289	0.641
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,112,816	2.129	2,112,816		2,112,816	2.129
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	292,083	0.294	292,083		292,083	0.294
1.43 Revenue and assessment obligations	7,512,783	7.569	7,512,783		7,512,783	7.569
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	2,606,147	2.626	2,606,147		2,606,147	2.626
1.512 Issued or Guaranteed by FNMA and FHLMC	6,960,522	7.013	6,960,522		6,960,522	7.013
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521						
1.523 All other	501,070	0.505	501,070		501,070	0.505
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,044,427	15.157	15,044,427		15,044,427	15.157
2.2 Unaffiliated Non-U.S. securities (including Canada)	1,607,979	1.620	1,607,979		1,607,979	1.620
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	7,322,691	7.377	7,322,691		7,322,691	7.377
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	16,794,416	16.920	16,794,416		16,794,416	16.920
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	22,518	0.023	22,518		22,518	0.023
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	11,465,200	11.551	11,465,200		11,465,200	11.551
11. Other invested assets						
12. Total invested assets	99,257,560	100.000	99,257,560		99,257,560	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 6)		
2.2 Additional investment made after acquisition (Part 2, Column 9)		
3. Current year change in encumbrances:		
3.1 Totals, Part 1, Column 13		
3.2 Totals, Part 3, Column 11		
4. Total gain (loss) on disposals, Part 3, Column 18		
5. Deduct amounts received on disposals, Part 3, Column 15		
6. Total foreign exchange change in book/adjusted carrying value		
6.1 Totals, Part 1, Column 15	NONE	
6.2 Totals, Part 3, Column 13		
7. Deduct current year's other than temporary impairment recognized:		
7.1 Totals, Part 1, Column 12		
7.2 Totals, Part 3, Column 10		
8. Deduct current year's depreciation:		
8.1 Totals, Part 1, Column 11		
8.2 Totals, Part 3, Column 9		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 7)		
2.2 Additional investment made after acquisition (Part 2, Column 8)		
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12		
3.2 Totals, Part 3, Column 11		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9		
5.2 Totals, Part 3, Column 8		
6. Total gain (loss) on disposals, Part 3, Column 18		
7. Deduct amounts received on disposals, Part 3, Column 15	NONE	
8. Deduct amortization of premium and mortgage interest		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
9.1 Totals, Part 1, Column 13		
9.2 Totals, Part 3, Column 13		
10. Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 11		
10.2 Totals, Part 3, Column 10		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. Total valuation allowance		
13. Subtotal (Lines 11 plus 12)		
14. Deduct total nonadmitted amounts		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

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

1.	Book/adjusted carrying value, December 31 of prior year		220,658
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)	27,517	27,517
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13		
5.2	Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		19,404
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		228,771
12.	Deduct total nonadmitted amounts		228,771
13.	Statement value at end of current period (Line 11 minus Line 12)		

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

1.	Book/adjusted carrying value, December 31 of prior year		103,905,028
2.	Cost of bonds and stocks acquired, Part 3, Column 7		50,946,081
3.	Accrual of Discount		42,182
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12		
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	3,099,294	
4.4	Part 4, Column 11	(841,658)	2,257,636
5.	Total gain (loss) on disposals, Part 4, Column 19		2,026,607
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		70,382,775
7.	Deduct amortization of premium		1,024,917
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		87,769,842
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		87,769,842

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	19,521,243	19,677,117	19,550,183	19,223,719
	2. Canada	636,289	646,318	649,889	615,000
	3. Other Countries				
	4. Totals	20,157,532	20,323,434	20,200,072	19,838,719
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,112,816	2,204,510	2,144,641	1,910,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	292,083	299,113	297,028	250,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	23,936,828	24,278,321	24,205,039	22,725,104
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	15,545,496	15,920,577	15,710,207	15,115,406
	9. Canada	525,320	538,255	526,429	525,000
	10. Other Countries	1,082,659	1,113,894	1,112,200	1,020,000
	11. Totals	17,153,476	17,572,726	17,348,836	16,660,406
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	63,652,735	64,678,103	64,195,615	61,384,229
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	22,844,953	22,844,953	17,329,294	
	21. Canada	361,021	361,021	286,481	
	22. Other Countries	911,133	911,133	841,389	
	23. Totals	24,117,107	24,117,107	18,457,164	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	24,117,107	24,117,107	18,457,164	
	26. Total Stocks	24,117,107	24,117,107	18,457,164	
	27. Total Bonds and Stocks	87,769,842	88,795,210	82,652,779	

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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating Per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total From Column 6 Prior Year	% From Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	4,667,024	12,701,241	1,709,762	255,372	1,688,961	21,022,359	31.30	35,291,375	40.19	21,022,359	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 TOTALS	4,667,024	12,701,241	1,709,762	255,372	1,688,961	21,022,359	31.30	35,291,375	40.19	21,022,359	
2. All Other Governments											
2.1 Class 1		422,000	214,288			636,289	0.95	670,932	0.76	636,289	
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 TOTALS		422,000	214,288			636,289	0.95	670,932	0.76	636,289	
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1		977,337	1,135,480			2,112,816	3.15	2,444,629	2.78	2,112,816	
3.2 Class 2											
3.3 Class 3											
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 TOTALS		977,337	1,135,480			2,112,816	3.15	2,444,629	2.78	2,112,816	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 Class 1			292,083			292,083	0.43			292,083	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 TOTALS			292,083			292,083	0.43			292,083	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	2,001,231	16,205,006	4,090,896	771,872	867,823	23,936,828	35.63	22,945,473	26.13	23,936,828	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 TOTALS	2,001,231	16,205,006	4,090,896	771,872	867,823	23,936,828	35.63	22,945,473	26.13	23,936,828	

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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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	695,966	12,590,677	1,392,864		501,070	15,180,575	22.60	23,051,596	26.25	15,180,575	
6.2 Class 2	176,582	1,887,169	1,824,060	104,590		3,992,402	5.94	3,397,289	3.87	3,992,402	
6.3 Class 3											
6.4 Class 4											
6.5 Class 5											
6.6 Class 6											
6.7 TOTALS	872,548	14,477,846	3,216,924	104,590	501,070	19,172,977	28.54	26,448,885	30.12	19,172,977	
7. Hybrid Securities											
7.1 Class 1											
7.2 Class 2											
7.3 Class 3											
7.4 Class 4											
7.5 Class 5											
7.6 Class 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 TOTALS											

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

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

Quality Rating Per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 7,364,220	42,896,261	8,835,373	1,027,244	3,057,853	63,180,951	94.06	X X X	X X X	63,180,951	
9.2 Class 2	(d) 176,582	1,887,169	1,824,060	104,590		3,992,402	5.94	X X X	X X X	3,992,402	
9.3 Class 3	(d)							X X X	X X X		
9.4 Class 4	(d)							X X X	X X X		
9.5 Class 5	(d)					(c)		X X X	X X X		
9.6 Class 6	(d)					(c)		X X X	X X X		
9.7 TOTALS	7,540,802	44,783,430	10,659,433	1,131,834	3,057,853	(b) 67,173,353	100.00	X X X	X X X	67,173,353	
9.8 Line 9.7 as a % of Column 6	11.23	66.67	15.87	1.68	4.55	100.00	X X X	X X X	X X X	100.00	
10. Total Bonds Prior Year											
10.1 Class 1	9,999,904	58,938,720	13,484,906	1,012,940	967,535	X X X	X X X	84,404,005	96.13	84,404,005	
10.2 Class 2		2,044,813	1,352,476			X X X	X X X	3,397,289	3.87	3,397,289	
10.3 Class 3						X X X	X X X				
10.4 Class 4						X X X	X X X				
10.5 Class 5						X X X	X X X	(c)			
10.6 Class 6						X X X	X X X	(c)			
10.7 TOTALS	9,999,904	60,983,533	14,837,382	1,012,940	967,535	X X X	X X X	(b) 87,801,294	100.00	87,801,293	
10.8 Line 10.7 as a % of Col. 8	11.39	69.46	16.90	1.15	1.10	X X X	X X X	100.00	X X X	100.00	
11. Total Publicly Traded Bonds											
11.1 Class 1	7,364,220	42,896,261	8,835,373	1,027,244	3,057,853	63,180,951	94.06	84,404,005	96.13	63,180,951	X X X
11.2 Class 2	176,582	1,887,169	1,824,060	104,590		3,992,402	5.94	3,397,289	3.87	3,992,402	X X X
11.3 Class 3											X X X
11.4 Class 4											X X X
11.5 Class 5											X X X
11.6 Class 6											X X X
11.7 TOTALS	7,540,802	44,783,430	10,659,433	1,131,834	3,057,853	67,173,353	100.00	87,801,293	100.00	67,173,353	X X X
11.8 Line 11.7 as a % of Col. 6	11.23	66.67	15.87	1.68	4.55	100.00	X X X	X X X	X X X	100.00	X X X
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	11.23	66.67	15.87	1.68	4.55	100.00	X X X	X X X	X X X	100.00	X X X
12. Total Privately Placed Bonds											
12.1 Class 1										X X X	
12.2 Class 2										X X X	
12.3 Class 3										X X X	
12.4 Class 4										X X X	
12.5 Class 5										X X X	
12.6 Class 6										X X X	
12.7 TOTALS										X X X	
12.8 Line 12.7 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							X X X	X X X	X X X	X X X	

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(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....3,520,618; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations	4,456,069	12,382,931	1,577,212			18,416,213	27.42	33,253,568	37.87	18,416,213	
1.2	Residential Mortgage-Backed Securities	210,955	318,309	132,550	255,372	1,688,961	2,606,147	3.88	2,037,807	2.32	2,606,147	
1.3	Commercial Mortgage-Backed Securities											
1.4	Other Loan-Backed and Structured Securities											
1.5	Totals	4,667,024	12,701,241	1,709,762	255,372	1,688,961	21,022,359	31.30	35,291,375	40.19	21,022,359	
2.	All Other Governments											
2.1	Issuer Obligations		422,000	214,288			636,289	0.95	670,932	0.76	636,289	
2.2	Residential Mortgage-Backed Securities											
2.3	Commercial Mortgage-Backed Securities											
2.4	Other Loan-Backed and Structured Securities											
2.5	Totals		422,000	214,288			636,289	0.95	670,932	0.76	636,289	
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations		977,337	1,135,480			2,112,816	3.15	2,444,629	2.78	2,112,816	
3.2	Residential Mortgage-Backed Securities											
3.3	Commercial Mortgage-Backed Securities											
3.4	Other Loan-Backed and Structured Securities											
3.5	Totals		977,337	1,135,480			2,112,816	3.15	2,444,629	2.78	2,112,816	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations			292,083			292,083	0.43			292,083	
4.2	Residential Mortgage-Backed Securities											
4.3	Commercial Mortgage-Backed Securities											
4.4	Other Loan-Backed and Structured Securities											
4.5	Totals			292,083			292,083	0.43			292,083	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations		13,548,954	3,146,217	281,134		16,976,305	25.27	10,504,041	11.96	16,976,305	
5.2	Residential Mortgage-Backed Securities	2,001,231	2,656,052	944,679	490,738	867,823	6,960,523	10.36	12,441,431	14.17	6,960,523	
5.3	Commercial Mortgage-Backed Securities											
5.4	Other Loan-Backed and Structured Securities											
5.5	Totals	2,001,231	16,205,006	4,090,896	771,872	867,823	23,936,828	35.63	22,945,473	26.13	23,936,828	
6.	Industrial and Miscellaneous											
6.1	Issuer Obligations	872,548	9,950,077	3,076,934	104,590		14,004,148	20.85	18,316,344	20.86	14,004,148	
6.2	Residential Mortgage-Backed Securities											
6.3	Commercial Mortgage-Backed Securities					501,070	501,070	0.75	502,129	0.57	501,070	
6.4	Other Loan-Backed and Structured Securities		4,527,769	139,990			4,667,760	6.95	7,630,412	8.69	4,667,760	
6.5	Totals	872,548	14,477,846	3,216,924	104,590	501,070	19,172,977	28.54	26,448,885	30.12	19,172,977	
7.	Hybrid Securities											
7.1	Issuer Obligations											
7.2	Residential Mortgage-Backed Securities											
7.3	Commercial Mortgage-Backed Securities											
7.4	Other Loan-Backed and Structured Securities											
7.5	Totals											
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations											
8.2	Residential Mortgage-Backed Securities											
8.3	Commercial Mortgage-Backed Securities											
8.4	Other Loan-Backed and Structured Securities											
8.5	Totals											

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
Distribution by Type											
9. Total Bonds Current Year											
9.1 Issuer Obligations	5,328,617	37,281,300	9,442,214	385,724		52,437,854	78.06	X X X	X X X	52,437,854	
9.2 Residential Mortgage-Backed Securities	2,212,186	2,974,362	1,077,229	746,110	2,556,784	9,566,670	14.24	X X X	X X X	9,566,670	
9.3 Commercial Mortgage-Backed Securities					501,070	501,070	0.75	X X X	X X X	501,070	
9.4 Other Loan-Backed and Structured Securities		4,527,769	139,990			4,667,760	6.95	X X X	X X X	4,667,760	
9.5 Totals	7,540,802	44,783,430	10,659,433	1,131,834	3,057,853	67,173,353	100.00	X X X	X X X	67,173,353	
9.6 Line 9.5 as a % of Col. 6	11.23	66.67	15.87	1.68	4.55	100.00	X X X	X X X	X X X	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,643,276	46,639,019	12,907,218			X X X	X X X	65,189,514	74.25	65,189,514	
10.2 Residential Mortgage-Backed Securities	4,356,627	6,714,102	1,930,164	1,012,940	465,406	X X X	X X X	14,479,239	16.49	14,479,239	
10.3 Commercial Mortgage-Backed Securities					502,129	X X X	X X X	502,129	0.57	502,129	
10.4 Other Loan-Backed and Structured Securities		7,630,412				X X X	X X X	7,630,412	8.69	7,630,412	
10.5 Totals	9,999,904	60,983,533	14,837,382	1,012,940	967,535	X X X	X X X	87,801,293	100.00	87,801,293	
10.6 Line 10.5 as a % of Col. 8	11.39	69.46	16.90	1.15	1.10	X X X	X X X	100.00	X X X	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	5,328,617	37,281,300	9,442,214	385,724		52,437,854	78.06	65,189,514	74.25	52,437,854	X X X
11.2 Residential Mortgage-Backed Securities	2,212,186	2,974,362	1,077,229	746,110	2,556,784	9,566,670	14.24	14,479,239	16.49	9,566,670	X X X
11.3 Commercial Mortgage-Backed Securities					501,070	501,070	0.75	502,129	0.57	501,070	X X X
11.4 Other Loan-Backed and Structured Securities		4,527,769	139,990			4,667,760	6.95	7,630,412	8.69	4,667,760	X X X
11.5 Totals	7,540,802	44,783,430	10,659,433	1,131,834	3,057,853	67,173,353	100.00	87,801,293	100.00	67,173,353	X X X
11.6 Line 11.5 as a % of Col. 6	11.23	66.67	15.87	1.68	4.55	100.00	X X X	X X X	X X X	100.00	X X X
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	11.23	66.67	15.87	1.68	4.55	100.00	X X X	X X X	X X X	100.00	X X X
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										X X X	
12.2 Residential Mortgage-Backed Securities										X X X	
12.3 Commercial Mortgage-Backed Securities										X X X	
12.4 Other Loan-Backed and Structured Securities										X X X	
12.5 Totals										X X X	
12.6 Line 12.5 as a % of Col. 6							X X X	X X X	X X X	X X X	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							X X X	X X X	X X X	X X X	

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	5,402,393	5,402,393			
2. Cost of short-term investments acquired	83,694	83,694			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	1,500	1,500			
6. Deduct consideration received on disposals	3,444,665	3,444,665			
7. Deduct amortization of premium	22,264	22,264			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	2,020,658	2,020,658			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,020,658	2,020,658			

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

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

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

SI14 Schedule DB Verification NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS (Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year			
2. Cost of cash equivalents acquired	1,499,953	1,499,953	
3. Accrual of discount	7	7	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals			
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,499,960	1,499,960	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Lines 10 minus 11)	1,499,960	1,499,960	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other than Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A. C. V.			
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					228,771	228,771	228,771							4.000	
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									228,771	228,771	228,771							XXX	
3999999 Total - Unaffiliated									228,771	228,771	228,771							XXX	
4099999 Total - Affiliated																		XXX	
4199999 Totals									228,771	228,771	228,771							XXX	

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Joint Venture - Common Stocks - Unaffiliated										
	Health Plan Alliance	Irving	TX		01/01/1997			27,517		4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated								27,517		XXX
3999999 Total - Unaffiliated								27,517		XXX
4099999 Total - Affiliated										XXX
4199999 Totals								27,517		XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A. C. V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A. C. V.						
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance	Irving	TX	Return of Capital	01/01/1997	03/31/2012	19,404							19,404	19,404				
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							19,404							19,404	19,404				
3999999 Total - Unaffiliated							19,404							19,404	19,404				
4099999 Total - Affiliated																			
4199999 Totals							19,404							19,404	19,404				

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828SU5	U S TREASURY NOTE				1	583,448	99.8750	584,269	585,000	583,740		292			0.250	0.341	MN	191	731	06/08/2012	05/15/2015
912828TD2	U S TREASURY NOTE				1	299,321	99.8360	299,508	300,000	299,424		103			0.250	0.326	JJ	348		07/16/2012	07/15/2015
912828QU7	U S TREASURY NOTE				1	40,000	100.6130	40,245	40,000	40,000					0.625	0.625	JJ	116	250	07/13/2011	07/15/2014
912828QX1	U S TREASURY NOTE				1	259,366	103.6880	259,220	250,000	259,132		(234)			1.500	0.471	JJ	1,569		11/26/2012	07/31/2016
912828TF7	U S TREASURY NOTE				1	847,811	99.8320	848,572	850,000	848,207		396			0.125	0.258	JJ	445		08/23/2012	07/31/2014
912828UC2	U S TREASURY NOTE				1	3,485,520	99.7030	3,489,605	3,500,000	3,485,665		146			0.250	0.389	JD	409		12/19/2012	12/15/2015
912828UD0	U S TREASURY NOTE				1	5,482,831	99.7500	5,486,250	5,500,000	5,482,831					0.125	0.282	JD			12/19/2012	12/31/2014
912828TL4	U S TREASURY NOTE				1	224,895	100.0270	225,061	225,000	224,913		18			0.250	0.273	FA	193		08/29/2012	08/31/2014
912828TT7	U S TREASURY NOTE				1	413,542	99.7730	414,058	415,000	413,617		75			0.250	0.370	AO	222		11/05/2012	10/15/2015
912828LS7	U S TREASURY NOTE				1	528,146	103.8520	519,260	500,000	517,027		(9,250)			2.375	0.503	AO	2,034	11,875	10/17/2011	10/31/2014
912828ND8	U S TREASURY NOTE				1	258,083	116.1020	261,230	225,000	254,969		(3,114)			3.500	1.579	MN	1,022	7,875	03/06/2012	05/15/2020
912828JT8	U S TREASURY NOTE				1	530,869	101.6480	528,570	520,000	528,487		(2,382)			2.000	0.212	MN	919	5,200	09/27/2012	11/30/2013
912828KD1	U S TREASURY NOTE				1	189,419	110.7270	203,738	184,000	188,236		(636)			2.750	2.344	FA	1,911	5,060	07/19/2011	02/15/2019
912828NT3	U S TREASURY NOTE				1	386,973	109.8130	395,327	360,000	384,850		(2,124)			2.625	1.657	FA	3,487	4,725	04/16/2012	08/15/2020
912828QM5	U S TREASURY NOTE				1	55,103	101.0700	55,589	55,000	55,048		(34)			1.000	0.936	MN	72	550	05/17/2011	05/15/2014
912828QN3	U S TREASURY NOTE				1	755,702	113.3980	799,456	705,000	749,157		(4,735)			3.125	2.298	MN	2,860	22,031	08/09/2011	05/15/2021
912828PS3	U S TREASURY NOTE				1	173,966	104.9450	173,159	165,000	173,326		(640)			2.000	0.353	JJ	1,378		10/03/2012	01/31/2016
912828JW1	US TREASURY NOTE				1	2,026,960	101.3010	2,026,020	2,000,000	2,026,178		(782)			1.500	0.189	JD	83	15,000	12/19/2012	12/31/2013
912828RS1	US TREASURY NOTE				1	400,328	100.0590	400,236	400,000	400,288		(41)			0.250	0.171	MN	88	500	11/14/2012	11/30/2013
0199999 Subtotal - U.S. Governments - Issuer Obligations						16,942,285	XXX	17,009,371	16,779,000	16,915,096		(22,942)			XXX	XXX	XXX	17,347	73,798	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
36230T5T5	GNMA POOL #0758958				1	745,340	109.7710	763,083	695,159	744,881		(1,379)			4.000	3.398	MON	2,317	27,806	12/21/2011	10/15/2041
36202FZX7	GNMA II POOL #0005258				1	475,609	108.7880	497,729	457,522	475,472		(1,743)			3.500	1.402	MON	1,334	16,013	12/21/2011	12/20/2041
36202FZL9	GNMA II POOL #0005279				1	485,482	108.7880	503,671	462,984	485,059		(2,122)			3.500	3.246	MON	1,350	14,854	01/13/2012	01/20/2042
36179MC24	GNMA II POOL #0MA0089				1	901,466	108.9510	903,262	829,054	900,735		(6,379)			4.000	3.527	MON	2,764	16,581	05/24/2012	05/20/2042
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,607,898	XXX	2,667,746	2,444,719	2,606,147		(11,623)			XXX	XXX	XXX	7,766	75,255	XXX	XXX
0599999 Subtotal - U.S. Governments						19,550,183	XXX	19,677,117	19,223,719	19,521,243		(34,564)			XXX	XXX	XXX	25,113	149,052	XXX	XXX
All Other Governments - Issuer Obligations																					
68323AAQ7	ONTARIO (PROVINCE OF)		I		1FE	29,941	105.2000	31,560	30,000	29,960		11			2.300	2.342	MN	98	690	05/03/2011	05/10/2016
68323AAU8	ONTARIO (PROVINCE OF)		I		1FE	35,212	109.0100	38,154	35,000	35,171		(29)			3.000	3.009	JJ	482	1,056	07/14/2011	07/16/2018
642869AC5	PROV OF NEW BRUNSWICK		I		1FE	19,941	107.7360	21,547	20,000	19,953		8			2.750	2.797	JD	24	550	06/09/2011	06/15/2018
11070TAB4	PROVINCE OF BRITISH COLUMBIA		I		1FE	159,150	98.5430	157,669	160,000	159,165		15			2.000	2.059	AO	604		10/16/2012	10/23/2022
6832348A9	PROVINCE OF ONTARIO CANADA		I		1FE	216,056	105.3980	210,796	200,000	208,915		(6,038)			4.100	1.013	JD	342	8,200	10/19/2011	06/16/2014
748148RQ8	PROVINCE OF QUEBEC CANADA		I		1FE	189,589	109.7600	186,592	170,000	183,126		(5,342)			4.600	1.324	MN	760	7,820	10/11/2011	05/26/2015
0699999 Subtotal - All Other Governments - Issuer Obligations						649,889	XXX	646,318	615,000	636,289		(11,375)			XXX	XXX	XXX	2,310	18,316	XXX	XXX
1099999 Subtotal - All Other Governments						649,889	XXX	646,318	615,000	636,289		(11,375)			XXX	XXX	XXX	2,310	18,316	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063BNS7	CALIFORNIA ST				1FE	145,000	102.1190	148,073	145,000	145,000					2.924	2.924	AO	1,060	3,934	10/20/2011	10/01/2016
13063BPP1	CALIFORNIA ST				1FE	281,520	114.6740	286,685	250,000	274,310		(6,135)			5.000	2.279	AO	3,125	11,597	10/20/2011	10/01/2016
13063BMH2	CALIFORNIA ST				1FE	115,476	123.7890	123,789	100,000	113,772		(1,360)			5.000	3.170	MS	1,667	4,625	09/21/2011	09/01/2021
13063BNQ1	CALIFORNIA ST				1FE	50,083	101.8320	50,916	50,000	50,050		(28)			2.125	2.066	AO	266	986	10/20/2011	10/01/2014
4521518V8	ILLINOIS ST				1	312,612	106.0190	318,057	300,000	307,976		(3,811)			4.421	3.041	JJ	6,632	13,263	10/05/2011	01/01/2015
574193GB8	MARYLAND ST				1	372,246	126.1160	378,348	300,000	369,110		(3,136)			5.000	1.740	FA	5,743		08/17/2012	08/01/2021
68608UCG9	OREGON ST				1FE	375,026	124.1910	391,202	315,000	366,481		(7,479)			5.000	2.219	MN	2,625	15,400	10/28/2011	05/01/2019
880541QL4	TENNESSEE ST				1FE	200,000	102.7140	205,428	200,000	200,000					1.675	1.675	FA	1,396	2,559	10/12/2011	08/01/2016
93974CE97	WASHINGTON ST				1FE	292,678	120.8050	302,013	250,000	286,116		(5,634)			5.000	2.369	JD	1,042	13,576	10/14/2011	06/01/2018
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,144,641	XXX	2,204,510	1,910,000	2,112,816		(27,582)			XXX	XXX	XXX	23,554	65,940	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,144,641	XXX	2,204,510	1,910,000	2,112,816		(27,582)			XXX	XXX	XXX	23,554	65,940	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
54675QAF0	LOUISVILLE & JEFFERSON CNTY KY				1FE	297,028	119.6450	299,113	250,000	292,083		(4,944)			5.000	1.959	DEC	1,042	8,194	03/16/2012	12/01/2018
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						297,028	XXX	299,113	250,000	292,083		(4,944)			XXX	XXX	XXX	1,042	8,194	XXX	XXX
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						297,028	XXX	299,113	250,000	292,083		(4,944)			XXX	XXX	XXX	1,042	8,194	XXX	XXX

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
11506KXC7	BROWARD CNTY FL PORT FACS REVE				1FE	256,676	115,7030	271,902	235,000	253,467	(2,902)				5,000	3,461	MS	3,917	9,106	11/10/2011	09/01/2018
181006GH4	CLARK CNTY NEV PASSENGER FAC C				1FE	222,032	114,8710	229,742	200,000	217,702	(3,633)				5,000	2,888	JJ	5,000	10,000	10/18/2011	07/01/2017
235036XP0	DALLAS-FORT WORTH TX INTERNATI			1	1FE	282,113	114,8300	287,075	250,000	281,134	(979)				5,000	3,191	MN	2,083	2,118	08/17/2012	11/01/2023
251250AB2	DETROIT MI WTR & SEWERAGE DEPT				1FE	270,913	107,5600	268,900	250,000	267,967	(2,945)				5,000	2,499	JJ	6,424		06/21/2012	07/01/2015
2838212G0	EL PASO TEX WTR & SWR REV				1FE	339,861	110,1700	330,510	300,000	326,122	(11,825)				5,250	1,168	MS	5,250	15,750	10/28/2011	03/01/2015
29270CYK5	ENERGY N W WA ELEC REVENUE				1FE	100,000	100,4390	100,439	100,000	100,000					1,063	1,063	JJ	375		08/16/2012	07/01/2015
31331KHW3	FEDERAL FARM CR BK CONS BD				1	514,781	102,5430	512,715	500,000	511,996	(2,785)				1,625	0,346	MN	948	4,063	07/20/2012	11/19/2014
31331KAH3	FEDERAL FARM CR BK CONS BD				1	760,423	101,0620	757,965	750,000	755,165	(4,440)				1,125	0,526	FA	2,906	8,438	10/21/2011	02/27/2014
3133XFJ4	FEDERAL HOME LN BK CONS BD				1	295,495	116,4790	291,198	250,000	290,312	(5,182)				5,375	0,554	MN	1,605	6,719	07/20/2012	05/18/2016
3137EADM8	FEDERAL HOME LN MTG CORP				1	534,597	99,7070	533,432	535,000	534,613	16				1,250	1,281	AO	1,653		11/07/2012	10/02/2019
3137EACY3	FEDERAL HOME LN MTG CORP				1	1,879,361	100,9080	1,897,070	1,880,000	1,879,611	203				0,750	0,761	MN	1,410	14,100	10/05/2011	11/25/2014
3134G3Z60	FEDERAL HOME LN MTG CORP			1	1	135,095	100,0580	135,078	135,000	135,093	(1)				0,420	0,350	JD	19		12/11/2012	06/19/2015
3134G3P38	FEDERAL HOME LN MTG CORP				1	260,130	100,1330	260,346	260,000	260,129	(1)				0,750	0,577	AO	466		12/20/2012	10/05/2016
3134G3Y20	FEDERAL HOME LN MTG CORP				1	200,120	100,1260	200,252	200,000	200,119	(1)				0,500	0,436	MN	94		12/17/2012	11/27/2015
3135G0RD7	FEDERAL NATL MTG ASSN				1	530,000	99,9390	529,677	530,000	530,000					1,550	1,550	AO	1,415		10/12/2012	10/29/2019
3135G0SB0	FEDERAL NATL MTG ASSN				1	1,028,173	99,8760	1,028,723	1,030,000	1,028,447	274				0,375	0,426	JD	107	376	11/28/2012	12/21/2015
3135G0MZ3	FEDERAL NATL MTG ASSN				1	784,757	100,2880	787,261	785,000	784,773	16				0,875	0,881	FA	2,347	725	08/24/2012	08/28/2017
3135G0FY4	FEDERAL NATL MTG ASSN				1	999,970	100,8870	1,008,870	1,000,000	999,981	10				0,750	0,751	JD	250	7,500	11/15/2011	12/19/2014
3135G0PQ0	FEDERAL NATL MTG ASSN				1	1,282,996	100,4050	1,285,184	1,280,000	1,282,877	(119)				0,875	0,876	AO	2,022	996	10/12/2012	10/26/2017
3135G0NV1	FEDERAL NATL MTG ASSN				1	270,450	100,3150	270,851	270,000	270,408	(42)				0,500	0,444	MS	349	154	09/17/2012	09/28/2015
343136M53	FLORIDA ST TPK AUTH TPK REV				1FE	553,265	106,7160	533,580	500,000	524,629	(16,083)				5,000	1,661	JJ	12,500	25,000	03/11/2011	07/01/2014
4551677K6	INDIANA UNIV REVENUES TXBL			1	1FE	200,000	100,6220	201,244	200,000	200,000					1,612	1,612	FA	576		10/18/2012	08/01/2018
469487CR1	JACKSONVILLE FLA SPL REV				1FE	578,595	107,8530	539,265	500,000	539,138	(16,994)				5,000	1,451	AO	6,250	25,000	08/27/2010	10/01/2014
46613QG02	JEA FLA ST JOHNS RIV PWR PK SY				1FE	297,255	118,0380	295,095	250,000	287,874	(7,590)				5,000	1,669	AO	3,125	12,361	09/20/2011	10/01/2017
575579CW5	MASSACHUSETTS BAY TRANSN AUTH				1FE	124,902	126,7520	126,752	100,000	121,599	(2,630)				5,250	2,120	JJ	2,625	5,250	09/22/2011	07/01/2020
576000LZ4	MASSACHUSETTS ST SCH BLDG AUTH				1FE	302,480	127,2430	318,108	250,000	297,089	(4,708)				5,000	2,590	AO	2,639	11,875	11/03/2011	10/15/2021
592030ZA1	MET GOVT NASHVILLE & DAVIDSON				1FE	350,823	120,4970	355,466	295,000	341,672	(8,163)				5,000	1,889	MN	1,885	14,668	11/04/2011	05/15/2018
59259YRA9	MET TRANSPRTN AUTH NY REVENUE				1FE	288,558	115,0830	287,708	250,000	285,341	(3,216)				5,000	1,249	MN	1,597	2,951	06/29/2012	11/15/2016
59259RY4	METROPOLITAN TRANSN AUTH N Y				1FE	274,748	108,8180	272,045	250,000	262,731	(6,568)				5,250	2,450	MN	1,677	13,125	02/23/2011	11/15/2014
592663F45	METROPOLITAN WTR DIST SOUTHN C				1FE	224,554	107,0130	214,026	200,000	213,382	(8,864)				5,000	0,516	JJ	5,000	10,000	09/21/2011	07/01/2014
604111CW2	MINNESOTA PUB FACS AUTH				1FE	292,538	117,3210	293,303	250,000	283,380	(7,667)				5,000	1,669	MS	4,167	12,500	10/17/2011	03/01/2017
639707AU2	NEBRASKA UTIL CORP REV				1FE	280,943	108,9650	272,413	250,000	265,859	(7,723)				5,000	1,758	JJ	6,250	12,500	01/06/2011	01/01/2015
64989KH58	NEW YORK ST POWER AUTH				1FE	282,918	109,8780	274,695	250,000	273,131	(7,940)				4,000	0,738	MN	1,278	10,000	09/22/2011	11/15/2015
67756A3M2	OHIO ST HGR EDUCATNL FAC COMMIS				1FE	332,469	109,5920	328,776	300,000	326,829	(5,640)				4,000	0,968	JJ	6,000	1,733	04/25/2012	01/01/2016
685869CZ0	OREGON ST HLTH & SCIENCE UNIV				1FE	228,344	113,1340	226,268	200,000	224,140	(4,204)				5,000	1,451	JJ	5,000	1,278	05/02/2012	07/01/2016
812643DQ4	SEATTLE WASH MUN LT & PWR REV				1FE	176,040	116,5710	174,857	150,000	170,595	(4,849)				5,000	1,519	FA	3,125	7,500	11/10/2011	02/01/2017
875124CR8	TAMPA BAY WTR FLA A REGL WTR				1FE	292,812	123,1080	301,615	245,000	286,473	(5,616)				5,000	2,280	AO	3,063	12,250	11/08/2011	10/01/2019
882117M27	TEXAS A & M UNIV PERM UNIV FD				1FE	244,674	125,3860	250,772	200,000	238,830	(4,716)				5,000	2,180	JJ	5,000	10,000	09/28/2011	07/01/2020
915138KS9	UNIV OF TOLEDO OH				1FE	278,588	112,2480	280,620	250,000	271,632	(6,012)				5,000	2,349	JD	1,042	12,500	10/20/2011	06/01/2016
91412F5B9	UNIVERSITY CALIF REVS				1FE	117,825	122,6310	122,631	100,000	115,275	(2,193)				5,000	2,400	MN	639	5,000	10/28/2011	05/15/2019
914353RY5	UNIVERSITY ILL UNIV REVS				1FE	231,050	124,5790	249,158	200,000	227,198	(3,258)				5,000	3,370	AO	2,750	11,000	10/19/2011	04/01/2020
956704XT2	WEST VIRGINIA ST UNIV REVENUES				1FE	322,619	111,6610	312,651	280,000	309,595	(10,532)				5,000	1,088	AO	3,500	13,844	09/22/2011	10/01/2015
2599999	Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations					17,223,937		17,218,234	16,210,000	16,976,305	(179,505)				X X X	X X X	X X X	118,327	310,379	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3128PWC89	FHLMC POOL #J1-6395				1	150,748	106,0650	151,735	143,059	150,048	(1,840)				4,000	1,550	MON	477	5,722	10/19/2011	08/01/2021
3132GDW65	FHLMC POOL #Q0-0669				1	842,201	110,3400	866,971	785,727	839,700	(9,117)				4,500	(0,114)	MON	2,946	35,358	09/19/2011	04/01/2041
3132GEFH8	FHLMC POOL #Q0-1068				1	939,507	108,2360	925,492	855,069	937,084	(3,328)				5,000	2,781	MON	47,029	09/21/2011	05/01/2041	
3132GETD2	FHLMC POOL #Q0-1448				1	628,856	108,6690	631,147	580,797	627,202	(9,247)				5,000	1,732	MON	2,420	29,040	10/06/2011	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622				1	437,613	108,2780	433,471	400,332	436,578	(4,153)				5,500	4,683	MON	1,835	22,018	09/28/2011	08/01/2041
3132GJAJ8	FHLMC POOL #Q0-3009				1	855,611	110,3400	881,289	798,703	853,103	(6,832)				4,500	2,234	MON	2,995	35,942	09/19/2011	09/01/2041
3132GJUR1	FHLMC POOL #Q0-3272				1	503,518	108,6690	507,886	467,370	502,292	(1,845)				5,000	4,229	MON	1,947	23,368	10/05/2011	0

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 Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417Y7F8	FNMA POOL #0MA0893				1	268,910		107,1110	273,097	254,966		(3,503)			4.000	0.697	MON	850	10,199	10/19/2011	10/01/2021
31418AAF5	FNMA POOL #0MA0905				1	524,433		106,1110	533,315	502,601		(6,739)			3.500	0.770	MON	1,466	17,591	10/13/2011	10/01/2021
31418AFD5	FNMA POOL #0MA1063				1	140,771		105,5970	141,130	133,650		(1,212)			3.000	2.400	MON	334	2,673	04/26/2012	05/01/2022
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						6,981,102	X X X	7,060,086	6,515,104	6,960,522		(63,417)			X X X	X X X	X X X	24,102	276,784	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						24,205,039	X X X	24,278,321	22,725,104	23,936,828		(242,922)			X X X	X X X	X X X	142,429	587,163	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
020002AR2	ALLSTATE CORP/THE			1	1FE	142,419		106,9480	139,032	130,000		(4,269)			5.000	1.588	FA	2,456	6,500	09/26/2011	08/15/2014
02209SAN3	ALTRIA GROUP INC				2FE	159,821		98,9530	158,325	160,000		6			2.850	2.863	FA	1,799		08/06/2012	08/09/2022
02209SAJ2	ALTRIA GROUP INC				2FE	49,662		139,1140	52,863	38,000		(1,283)			9.250	4.552	FA	1,416	3,515	09/28/2011	08/06/2019
0258MODE6	AMERICAN EXPRESS CREDIT CORP				1FE	173,851		102,0940	173,560	170,000		(464)			1.750	0.925	JD	157	1,488	08/23/2012	06/12/2015
026874CT2	AMERICAN INTL GROUP				2FE	124,805		104,0520	130,065	125,000		49			3.000	3.055	MS	1,052	1,854	03/19/2012	03/20/2015
031162BD1	AMGEN INC				1FE	4,798		107,0420	5,352	5,000		4			3.450	3.978	AO	173		07/07/2011	10/01/2020
03523TBH0	ANHEUSER-BUSCH INBEV WORLDWIDE				1FE	148,790		131,3100	157,572	120,000		(3,168)			6.875	3.449	MN	1,054	8,250	10/11/2011	11/15/2019
037389AY9	AON CORP				2FE	181,411		105,2770	189,499	180,000		(293)			3.125	2.941	MN	531	5,625	10/18/2011	05/27/2016
039483BB7	ARCHER-DANIELS-MIDLAND CO				2FE	112,448		112,9800	112,980	100,000		(1,185)			4.479	2.918	MS	1,493	4,479	11/17/2011	03/01/2021
053332AM4	AUTOZONE INC				1FE	84,986		105,1300	89,361	85,000		1			3.700	3.702	AO	664	1,494	04/17/2012	04/15/2022
06051GEC9	BANK OF AMERICA CORP				1FE	166,730		118,5630	189,701	160,000		(582)			5.625	5.062	JJ	4,500	9,000	06/08/2011	07/01/2020
05531FAL7	BB&T CORPORATION				1FE	39,927		101,2010	40,480	40,000		5			1.600	1.635	FA	244		08/07/2012	08/15/2017
084664BN0	BERKSHIRE HATHAWAY FINANCE COR				1FE	157,427		105,1280	157,692	150,000		(1,310)			2.450	1.045	JD	163	3,675	05/04/2012	12/15/2015
084664BP5	BERKSHIRE HATHAWAY FINANCE COR				1FE	299,289		100,3370	301,011	300,000		323			1.500	1.610	JAJO	464	2,448	10/26/2011	10/01/2014
084670AU2	BERKSHIRE HATHAWAY INC				1FE	97,043		100,1790	95,170	95,000		(1,601)			2.125	0.432	FA	785	2,019	10/27/2011	02/11/2013
084670AV0	BERKSHIRE HATHAWAY INC				1FE	147,755		105,2780	147,389	140,000		(2,272)			3.200	1.505	FA	1,742	4,480	09/26/2011	02/11/2015
097023AV7	BOEING CO/THE				1FE	133,660		105,3130	131,641	125,000		(1,896)			5.000	0.492	MS	1,840	3,125	08/23/2012	03/15/2014
10112RAT1	BOSTON PROPERTIES LP				2FE	119,720		108,6290	130,355	120,000		33			3.700	3.736	MN	567	4,502	11/03/2011	11/15/2018
10112RAE4	BOSTON PROPERTIES LP				2FE	123,111		109,2440	125,631	115,000		(2,170)			5.000	2.931	JD	479	5,750	10/13/2011	06/01/2015
10138MAH8	BOTTLING GROUP LLC				1FE	187,920		107,5280	177,421	165,000		(9,497)			6.950	1.066	MS	3,377	11,468	10/18/2011	03/15/2014
14916RAB0	CATHOLIC HEALTH INITIATI				1FE	54,984		101,0700	55,589	55,000		0			1.600	1.606	MN	147		10/25/2012	11/01/2017
172967DY4	CITIGROUP INC				2FE	123,942		110,8530	127,481	115,000		(619)			5.500	3.596	FA	2,390		08/28/2012	02/15/2017
172967EY3	CITIGROUP INC				1FE	161,681		108,0650	162,098	150,000		(4,106)			6.375	3.417	FA	3,692	9,563	10/26/2011	08/12/2014
126408GL1	CSX CORP				2FE	106,324		101,0310	101,031	100,000		(4,620)			5.750	1.077	MS	1,693	5,750	10/28/2011	03/15/2013
126650BZ2	CVS CAREMARK CORP				2FE	159,778		100,3720	160,595	160,000		2			2.750	2.765	JD	391		11/26/2012	12/01/2022
25746UAM1	DOMINION RESOURCES INC/VA				2FE	79,152		100,9370	75,703	75,000		(3,033)			5.000	0.915	MS	1,104	3,750	10/28/2011	03/15/2013
260543CC5	DOW CHEMICAL CO/THE				2FE	106,654		111,1710	111,171	100,000		(563)			4.250	3.313	MN	543	4,250	02/22/2012	11/15/2020
26442CAK0	DUKE ENERGY CAROLINAS				1FE	10,068		112,2550	11,226	10,000		(5)			3.900	3.813	JD	17	390	05/23/2011	06/15/2021
264399EM4	DUKE ENERGY CAROLINAS LLC				1FE	259,317		112,5070	253,141	225,000		(8,488)			5.300	1.342	AO	2,981	11,925	10/05/2011	10/01/2015
26441YAT4	DUKE REALTY LP				2FE	147,183		127,8600	159,825	125,000		(2,354)			8.250	5.451	FA	3,896	10,313	09/21/2011	08/15/2019
26875PAH4	EOG RESOURCES INC				1FE	104,270		104,5780	104,578	100,000		(888)			2.500	1.376	FA	1,042	1,250	02/27/2012	02/01/2016
36962G6N9	GENERAL ELECTRIC CAPITAL CORP				1FE	135,000		100,1160	135,157	135,000					1.500	1.500	JD	68		12/05/2012	11/11/2015
36962G4G6	GENERAL ELECTRIC CAPITAL CORP				1FE	330,589		105,4460	332,155	315,000		(5,009)			3.750	2.065	NOV	1,542	5,906	10/18/2011	11/14/2014
36962G4C5	GENERAL ELECTRIC CAPITAL CORP				1FE	199,429		107,1710	192,908	180,000		(7,301)			5.900	1.696	MN	1,416	18,589	09/20/2011	05/13/2014
36962GK94	GENERAL ELECTRIC CAPITAL CORP				1FE	192,501		99,8800	199,760	200,000		2,551			1.500	2.863	MJSD	55	1,491	10/26/2011	09/15/2014
38141GGQ1	GOLDMAN SACHS GROUP INC				1FE	15,045		113,9980	17,100	15,000		(3)			5.250	5.124	JAN	338	788	07/22/2011	07/27/2021
38141EA58	GOLDMAN SACHS GROUP INC/THE				1FE	86,713		114,6030	97,413	85,000		(162)			5.375	5.090	MS	1,345	4,569	02/18/2011	03/15/2020
38259PAC6	GOOGLE INC				1FE	103,962		104,4200	104,420	100,000		(684)			2.125	1.135	MN	248	2,125	04/04/2012	05/19/2016
40414LAF6	HCP INC				2FE	64,690		105,5340	68,597	65,000		64,727			3.750	3.828	FA	1,016	1,273	01/18/2012	02/01/2019
42217KAY2	HEALTH CARE REIT INC				2FE	134,587		107,5760	145,228	135,000		38			4.125	4.176	AO	1,392	2,753	03/27/2012	04/01/2019
42225BAA4	HEALTHCARE REALTY TRUST INC				2FE	109,465		114,3400	114,340	100,000		(1,372)			6.500	4.298	JJ	2,961	3,250	03/22/2012	01/17/2017
458140AM2	INTEL CORP				1FE	154,338		99,8600	154,783	155,000		3			2.700	2.749	JD	233		12/04/2012	12/15/2022
46625HHP8	JPMORGAN CHASE & CO				1FE	155,453		105,2880	157,932	150,000		(1,603)			3.700	2.552	JJ	2,482	5,550	09/20/2011	01/20/2015
46625HJA9	JPMORGAN CHASE & CO				1FE	235,907		105,9170	248,905	235,000		(175)			3.150	3.065	JJ	3,619	7,526	07/19/2011	07/05/2016
494550BM7	KINDER MORGAN ENER PART				2FE	104,578		102,9900	108,140	105,000		12			3.450	3.494	FA	1,389		08/08/2012	02/15/2023
571748AS1	MARSH & MCLENNAN COS INC				2FE	98,905		102,0110	100,991	99,000		13			2.300	2.319	OCT	569	1,259	03/07/2012	04/01/2017
806605AE1	MERCK & CO INC				1FE	120,842		104,5450	115,000	110,000		(5,064)			5.300	0.647	JD	486	5,830	10/05/2011	12/01/2013
59018YN56	MERRILL LYNCH & CO				1FE	110,265		101,6050	123,958	122,000		2,873			6.150	8.728	AO	1,376	7,50		

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
718172AB5	PHILIP MORRIS INTERNATIONAL IN				1FE	144,090	101,6190	137,186	135,000	137,092		(5,553)			4.875	0.728	MN	823	6,581	09/21/2011	05/16/2013
72650RAW2	PLAINS ALL AMERICAN PIPELINE L			1	2FE	129,079	120,8700	139,001	115,000	127,332		(1,490)			5.750	3.988	JJ	3,049	6,613	10/24/2011	01/15/2020
743263AQ8	PROGRESS ENERGY INC			1	2FE	126,802	114,6720	131,873	115,000	125,241		(1,292)			4.875	3.418	JD	467	5,606	10/11/2011	12/01/2019
74432QB3	PRUDENTIAL FINANCIAL INC			1	2FE	140,712	109,6150	147,980	135,000	139,007		(1,382)			4.750	3.591	MS	1,853	6,413	09/30/2011	09/17/2015
816851AS8	SEMPRA ENERGY			1	2FE	124,935	103,8380	129,798	125,000	124,944		9			2.300	2.310	OCT	719	1,501	03/20/2012	04/01/2017
828807BM8	SIMON PROPERTY GROUP LP			1	1FE	120,326	110,1520	121,167	110,000	116,968		(2,722)			5.100	2.427	JD	249	5,610	09/30/2011	06/15/2015
828807CH8	SIMON PROPERTY GROUP LP			1	1FE	169,606	105,5190	179,382	170,000	169,688		74			2.800	2.846	APR	1,996	3,358	11/10/2011	01/30/2017
84756NAA7	SPECTRA ENERGY PARTNERS LP			1	2FE	122,230	102,9310	123,517	120,000	121,979		(251)			2.950	2.370	JD	157	1,770	07/11/2012	06/15/2016
88732JAQ1	TIME WARNER CABLE INC			1	2FE	148,541	108,3250	140,823	130,000	138,856		(7,740)			8.250	2.060	FA	4,164	10,725	09/26/2011	02/14/2014
887317AC9	TIME WARNER INC			1	2FE	106,367	117,0890	105,380	90,000	103,544		(2,823)			5.875	1.831	MN	676	5,288	02/22/2012	11/15/2016
907818DA3	UNION PACIFIC CORP			1	2FE	146,774	121,3630	151,704	125,000	143,155		(9,233)			5.700	2.883	FA	2,692	7,125	09/30/2011	08/15/2018
911312AL0	UNITED PARCEL SERVICE INC			1	1FE	187,898	104,2050	182,359	175,000	181,582		(5,210)			3.875	0.843	AO	1,695	6,781	10/11/2011	04/01/2014
91324PBX9	UNITEDHEALTH GROUP INC			1	1FE	129,970	100,3270	130,425	130,000	129,972		2			0.850	0.858	AO	211		10/17/2012	10/15/2015
91159HGW4	US BANCORP			1	1FE	178,819	100,7210	176,262	175,000	176,062		(2,336)			2.000	0.655	JD	165	3,500	10/20/2011	06/14/2013
91159HGR5	US BANCORP			1	1FE	118,700	104,9890	115,488	110,000	114,579		(3,293)			4.200	1.134	MN	590	4,620	09/26/2011	05/15/2014
91159JAA4	US BANCORP			1	1FE	74,762	101,0230	75,767	75,000	74,771		9			2.950	2.987	JJ	971		07/18/2012	07/15/2022
92343VAM6	VERIZON COMMUNICATIONS INC			1	1FE	154,086	122,9590	159,847	130,000	149,936		(3,435)			6.100	2.947	AO	1,674	7,930	10/11/2011	04/15/2018
92976GAE1	WACHOVIA BANK NA			1	1FE	119,704	112,5400	123,794	110,000	116,481		(1,874)			5.600	3.636	MS	1,814	6,160	03/30/2011	03/15/2016
94106LAY5	WASTE MANAGEMENT INC			1	2FE	134,569	98,9450	133,576	135,000	134,581		12			2.900	2.939	APR	1,185		09/05/2012	09/15/2022
942683AF0	WATSON PHARMACEUTICALS I			1	2FE	64,457	102,0850	66,355	65,000	64,469		11			3.250	3.349	AO	519		09/27/2012	10/01/2022
94973VAZ0	WELLPOINT INC			1	2FE	139,943	100,7910	141,107	140,000	139,948		6			1.250	1.264	MS	540		09/05/2012	09/10/2015
94974BET3	WELLS FARGO & CO			1	1FE	197,452	105,4380	195,060	185,000	192,282		(4,079)			3.750	1.463	AO	1,734	6,938	09/20/2011	10/01/2014
78008TXA7	ROYAL BANK OF CANADA			1	1FE	199,924	101,7220	203,444	200,000	199,953		25			1.450	1.463	AO	483	2,900	10/25/2011	10/30/2014
878742AX3	TECK RESOURCES LIMITED			1	2FE	74,768	102,0810	76,561	75,000	74,783		16			2.500	2.561	FA	745		07/30/2012	02/01/2018
89114QAE8	TORONTO-DOMINION BANK			1	1FE	129,277	105,0830	136,608	130,000	129,443		138			2.375	2.494	AO	618	3,088	10/12/2011	10/19/2016
89153UBA7	TOTAL CAPITAL CANADA LTD			1	1FE	122,460	101,3690	121,643	120,000	121,141		(1,053)			1.625	0.735	JJ	829	1,950	09/26/2011	01/28/2014
055451AF5	BHP BILLITON FINANCE USA LTD			R	1FE	150,024	117,2330	152,403	130,000	145,925		(3,524)			5.400	2.435	MS	1,794	7,020	10/28/2011	03/29/2017
05565QBT4	BP CAPITAL MARKETS PLC			R	1FE	150,000	104,0380	156,057	150,000	150,000					2.248	2.248	MN	562	3,372	10/27/2011	11/01/2016
22303QAL4	COVIDIEN INTL FINANCE SA			R	1FE	100,627	113,2620	107,599	95,000	99,438		(513)			4.200	3.483	JD	177	3,990	08/11/2010	06/15/2020
636274AC6	NATIONAL GRID PLC			R	1FE	143,949	116,0290	145,036	125,000	139,333		(3,742)			6.300	2.907	FA	3,277	7,875	09/30/2011	08/01/2016
767201AF3	RIO TINTO FINANCE USA LTD			R	1FE	142,730	110,5720	132,686	120,000	131,821		(8,719)			8.950	1.460	MN	1,790	10,740	09/26/2011	05/01/2014
822582AQ5	SHELL INTERNATIONAL FINANCE BV			R	1FE	212,602	105,9360	211,872	200,000	208,491		(2,735)			3.100	0.841	JD	52	6,200	04/03/2012	06/28/2015
85771SAC0	STATOIL ASA			R	1FE	158,028	104,0690	156,104	150,000	155,734		(2,294)			2.900	0.745	AO	98	4,350	04/04/2012	10/15/2014
92857WAF7	VODAFONE GROUP PLC			R	1FE	54,241	104,2740	52,137	50,000	51,918		(1,983)			5.000	0.969	JD	104	2,500	10/25/2011	12/16/2013
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					12,175,847	XXXX	12,374,419	11,540,000	11,984,647		(161,705)			XXX	XXX	XXX	119,116	396,601	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
50179MAE1	LB-UBS COMMERCIAL MORTGA C6 A4			1	1FM	141,391	114,9730	149,465	130,000	141,156		(201)			5.372	4.801	MON	388	6,984	10/26/2011	09/15/2039
59022HMJ3	MERRILL LYNCH MORTGAGE CK1 A6			1	1FM	275,127	111,1480	277,870	250,000	274,082		(842)			1.500	1.059	MON	1,111	13,289	09/28/2011	11/12/2037
92936JAZ7	WF-RBS COMMERCIAL MORTGA C5 A2			1	1FM	85,849	105,9240	90,035	85,000	85,831		(16)			2.684	2.639	MON	190	2,281	11/01/2011	11/15/2044
3499999	Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					502,367	XXXX	517,370	465,000	501,070		(1,060)			XXX	XXX	XXX	1,689	22,555	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02006GAD6	ALLY AUTO RECEIVABLES SN1 A4			1	1FE	109,990	100,0630	110,069	110,000	109,991		1			0.700	0.703	MON	83	195	09/11/2012	12/21/2015
02005ABC1	ALLY MASTER OWNER TRUST 1 A2			1	1FE	264,936	101,6350	264,251	260,000	264,371		(565)			2.150	1.583	MON	248	2,329	08/02/2012	01/15/2016
03063XAD7	AMERICREDIT AUTOMOBILE R 4 A3			1	1FE	94,985	100,0330	95,031	95,000	94,986		1			0.670	0.673	MON	41	140	09/05/2012	06/08/2017
06052YAC3	BANK OF AMERICA AUTO TRUS 1 A3			1	1FE	54,998	100,4430	55,244	55,000	54,998		0			0.780	0.781	MON	28	282	04/11/2012	06/15/2016
14313GAC1	CARMAX AUTO OWNER TRUST 1 A3			1	1FE	69,998	100,6780	70,475	70,000	69,998		0			0.890	0.891	MON	28	517	02/07/2012	09/15/2016
14313JAC5	CARMAX AUTO OWNER TRUST 2 A3			1	1FE	269,944	100,6800	271,836	270,000	269,951		6			1.090	1.094	MON	101	1,147	06/06/2012	03/15/2017
12622XAC4	CHN EQUIPMENT TRUST A A3			1	1FE	103,807	100,5140	103,947	103,415	103,723		(159)			1.200	1.110	MON	52	1,138	01/24/2012	05/16/2016
12622XAD2	CHN EQUIPMENT TRUST A A4			1	1FE	174,934	102,7420	174,661	170,000	174,153		(781)			2.040	1.379	MON	154	2,601	04/02/2012	10/17/2016
12616VAB8	CNH EQUIPMENT TRUST C A2			1	1FE	165,966	100,2010	166,300	165,967	165,967		1			0.900	0.900	MON	66	1,498	12/07/2011	04/15/2015
12612AAD4	CNH EQUIPMENT TRUST C A4			1	1FE	121,476	100,6570	119,210	118,432	120,523		(2,843)			3.000	2.307	MON	158	3,387	09/26/2011	08/17/2015
34529TAC1	FORD CREDIT AUTO LEASE TR B A3			1	1FE	249,969	100,4950	251,238	250,000	249,981		10			1.050	1.054	MON	117	2,625	10/25/2011	10/15/2014
34529UAC8	FORD CREDIT AUTO OWNER TR A A3			1	1FE	164,994	100,5220	165,861	165,000	164,995		1			0.840	0.841	MON	62			

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
44614TAC6	HUNTINGTON AUTO TRUST 2 A3			1	1FE	234,975	99,9630	234,913	235,000	234,977		1			0.610	0.612	MON	56	216	10/03/2012	04/17/2017
47787BAC9	JOHN DEERE OWNER TRUST A A3				1FE	224,977	100,3440	225,774	225,000	224,981		5			1.000	1.003	MON	75	1,331	02/22/2012	03/15/2016
65475HAD3	NISSAN AUTO LEASE TRUST A A3				1FE	150,803	100,3150	150,473	150,000	150,648		(154)			1.040	0.772	MON	69	650	08/07/2012	08/15/2014
80282WAC4	SANTANDER DRIVE AUTO REC 3A3			1	1FE	94,997	100,6730	95,639	95,000	94,998		0			1.080	1.081	MON	46	599	05/07/2012	04/15/2016
92867GAC7	VOLKSWAGEN AUTO LOAN 1 A3				1FE	249,997	100,5860	251,465	250,000	249,998		1			0.850	0.850	MON	65	1,912	01/19/2012	08/22/2016
98158VAD7	WORLD OMNI AUTOMOBILE LEA A A4			1	1FE	199,988	100,4930	200,986	200,000	199,989		1			1.060	1.061	MON	94	1,072	06/05/2012	11/15/2017
3599999	Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					4,670,622	X X X	4,680,938	4,655,406	4,667,760		(4,746)			X X X	X X X	X X X	2,106	34,485	X X X	X X X
3899999	Subtotal - Industrial & Miscellaneous (Unaffiliated)					17,348,836	X X X	17,572,726	16,660,406	17,153,476		(167,511)			X X X	X X X	X X X	122,911	453,641	X X X	X X X
7799999	Subtotals - Issuer Obligations					49,433,626	X X X	49,751,963	47,304,000	48,917,236		(408,053)			X X X	X X X	X X X	281,696	873,228	X X X	X X X
7899999	Subtotals - Residential Mortgage-Backed Securities					9,589,000	X X X	9,727,832	8,959,823	9,566,669		(75,040)			X X X	X X X	X X X	31,868	352,038	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					502,367	X X X	517,370	465,000	501,070		(1,060)			X X X	X X X	X X X	1,689	22,555	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					4,670,622	X X X	4,680,938	4,655,406	4,667,760		(4,746)			X X X	X X X	X X X	2,106	34,485	X X X	X X X
8399999	Grand Total - Bonds					64,195,615	X X X	64,678,103	61,384,229	63,652,735		(488,899)			X X X	X X X	X X X	317,358	1,282,306	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
002824100	ABBOTT LABORATORIES			450,000	29,475	65.500	29,475	29,435				40		40		L	12/07/2012
003830106	ABRAXAS PETROLEUM CORP			4,230,000	9,264	2.190	9,264	15,508				(4,590)		(4,590)		L	05/16/2011
00738A106	ADTRAN INC			600,000	11,724	19.540	11,724	8,928		216		(6,372)		(6,372)		L	12/07/2006
007974108	ADVENT SOFTWARE INC			1,000,000	21,380	21.380	21,380	23,276				(3,185)		(3,185)		L	07/31/2012
00971T101	AKAMAI TECHNOLOGIES INC			610,000	24,955	40.910	24,955	17,359				7,597		7,597		L	05/21/2012
011659109	ALASKA AIR GROUP INC			700,000	30,163	43.090	30,163	15,761				3,882		3,882		L	05/25/2010
012653101	ALBEMARLE CORP			820,000	50,938	62.120	50,938	30,586	164	636		8,700		8,700		L	04/30/2010
01741R102	ALLEGHENY TECHNOLOGIES INC			1,610,000	48,880	30.360	48,880	59,937		765		(11,310)		(11,310)		L	10/24/2012
018581108	ALLIANCE DATA SYSTEMS CORP			120,000	17,371	144.760	17,371	6,876				4,910		4,910		L	07/02/2010
021441100	ALTERA CORP			1,100,000	37,829	34.390	37,829	40,213		396		(2,981)		(2,981)		L	08/17/2011
023135106	AMAZON.COM INC			310,000	77,770	250.870	77,770	57,846				19,924		19,924		L	02/14/2012
025537101	AMERICAN ELECTRIC POWER CO INC			1,075,000	45,881	42.680	45,881	41,579		1,516		4,302		4,302		L	03/13/2012
026874784	AMERICAN INTERNATIONAL GROUP I			2,280,000	80,484	35.300	80,484	74,256				6,228		6,228		L	09/11/2012
03073E105	AMERISOURCEBERGEN CORP			940,000	40,589	43.180	40,589	36,407		489		5,772		5,772		L	07/21/2011
031162100	AMGEN INC			925,000	79,735	86.200	79,735	51,010		1,332		20,341		20,341		L	06/30/2010
037598109	APOGEE ENTERPRISES INC			1,550,000	37,154	23.970	37,154	20,304		545		18,151		18,151		L	06/16/2011
037833100	APPLE INC			759,000	403,919	532.173	403,919	285,386		3,472		82,392		82,392		L	06/28/2011
04269Q100	ARRIS GROUP INC			2,522,000	37,679	14.940	37,679	25,311				10,271		10,271		L	06/17/2011
052800109	AUTOLIV INC			680,000	45,825	67.390	45,825	34,151		1,485		9,452		9,452		L	12/21/2010
05367P100	AVID TECHNOLOGY INC COM			889,000	6,739	7.580	6,739	11,218				(845)		(845)		L	11/27/2009
054937107	BB&T CORP			1,225,000	35,660	29.110	35,660	34,284				1,376		1,376		L	11/19/2012
077454106	BELDEN INC			2,150,000	96,729	44.990	96,729	46,283		538		25,177		25,177		L	12/09/2009
084423102	BERKLEY W R CORP COM			1,700,000	64,158	37.740	64,158	37,764		2,295		5,695		5,695		L	04/20/2010
084670702	BERKSHIRE HATHAWAY INC			2,542,000	228,017	89.700	228,017	186,574				31,230		31,230		L	01/19/2011
09061G101	BIOMARIN PHARMACEUTICAL COM			250,000	12,300	49.200	12,300	2,958				3,705		3,705		L	02/20/2009
111320107	BROADCOM CORP			2,390,000	79,372	33.210	79,372	81,987		747		2,009		2,009		L	01/06/2012
127055101	CABOT CORP			1,070,000	42,575	39.790	42,575	16,371		835		8,186		8,186		L	10/24/2008
12709P103	CABOT MICROELECTRONICS CORP			530,000	18,820	35.510	18,820	17,317		6,600		(4,563)		(4,563)		L	10/26/2012
127097103	CABOT OIL & GAS CORP COM			1,040,000	51,730	49.740	51,730	15,184		83		12,262		12,262		L	06/30/2010
13342B105	CAMERON INTERNATIONAL CORP			325,000	18,350	56.460	18,350	17,969				380		380		L	12/20/2012
14040H105	CAPITAL ONE FINANCIAL CORP			1,450,000	83,999	57.930	83,999	70,970		241		17,075		17,075		L	02/16/2012
14055X102	CAPITAL SOURCE INC			11,500,000	87,170	7.580	87,170	28,456		6,210		10,120		10,120		L	08/20/2009
14149Y108	CARDINAL HEALTH INC			2,480,000	102,126	41.180	102,126	106,973	682	1,339		(4,846)		(4,846)		L	04/02/2012
14170T101	CAREFUSION CORP			1,485,000	42,441	28.580	42,441	37,702				4,447		4,447		L	02/17/2012
142339100	CARLISLE COS INC			400,000	23,504	58.760	23,504	8,280		304		5,784		5,784		L	05/04/2007
144577103	CARRIZO OIL & GAS INC			2,530,000	52,928	20.920	52,928	67,920				(9,055)		(9,055)		L	06/04/2012
124857202	CBS CORP			2,020,000	76,861	38.050	76,861	48,035	242	823		20,524		20,524		L	02/18/2011
150870103	CELANESE CORP			370,000	16,476	44.530	16,476	13,863		56		2,613		2,613		L	06/01/2012
151020104	CELGENE CORP			2,755,000	216,185	78.470	216,185	155,404				29,947		29,947		L	08/04/2011
808513105	CHARLES SCHWAB CORP/THE			3,450,000	49,542	14.360	49,542	47,548		130		1,994		1,994		L	11/05/2012
168615102	CHICO'S FAS INC			2,790,000	51,503	18.460	51,503	12,572		607		20,423		20,423		L	10/31/2008
125509109	CIGNA CORPORATION COM			1,230,000	65,756	53.460	65,756	54,618		49		11,138		11,138		L	01/20/2012
17275R102	CISCO SYSTEMS INC			8,270,000	162,497	19.649	162,497	152,340		4,087		11,429		11,429		L	11/10/2011
172967424	CITIGROUP INC			7,008,000	277,236	39.560	277,236	233,261		234		72,150		72,150		L	07/22/2011
177376100	CITRIX SYSTEMS INC			1,000,000	65,620	65.620	65,620	65,852				4,263		4,263		L	10/23/2012
184496107	CLEAN HARBORS INC			300,000	16,503	55.010	16,503	4,050				(2,616)		(2,616)		L	02/03/2006
19239V302	COGENT COMMUNICATIONS GROUP			3,300,000	74,712	22.640	74,712	29,858		693		18,975		18,975		L	04/09/2010
192446102	COGNIZANT TECHNOLOGY SOLUTIONS			1,460,000	107,868	73.882	107,868	94,482				13,901		13,901		L	09/14/2011
20030N101	COMCAST CORP			7,150,000	267,124	37.360	267,124	168,142		1,162		97,598		97,598		L	12/21/2010
20564W105	COMSCORE INC COM			600,000	8,268	13.780	8,268	6,621				(4,452)		(4,452)		L	05/28/2009
20854P109	CONSOL ENERGY INC			630,000	20,223	32.100	20,223	31,749		394		(2,898)		(2,898)		L	04/13/2011
210313102	CONSTANT CONTACT INC COM			770,000	10,942	14.210	10,942	14,442				(5,548)		(5,548)		L	07/30/2010
21036P108	CONSTELLATION BRANDS INC			985,000	34,859	35.390	34,859	27,995				6,864		6,864		L	07/05/2012
212015101	CONTINENTAL RESOURCES INC			700,000	51,443	73.490	51,443	14,497				4,746		4,746		L	10/16/2008
22160K105	COSTCO WHOLESALE CORP			540,000	53,314	98.730	53,314	53,023				291		291		L	10/31/2012
222816100	COVANCE INC			40,000	2,311	57.770	2,311	1,941				370		370		L	10/31/2012

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
228368106	CROWN HOLDINGS INC			2,500,000	92,025	36.810	92,025	45,914				8,075		8,075		L	01/19/2010
126650100	CVS CAREMARK CORP			1,495,000	72,283	48.350	72,283	52,879		972		11,317		11,317		L	04/01/2011
232572107	CYMER INC			600,000	54,258	90.430	54,258	13,146				24,402		24,402		L	04/22/2008
232806109	CYPRESS SEMICONDUCTOR CORP			4,140,000	44,878	10.840	44,878	51,146	455	683		(6,077)		(6,077)		L	11/23/2011
235851102	DANAHER CORP			2,160,000	120,744	55.900	120,744	114,724		270		19,138		19,138		L	06/20/2011
252131107	DEXCOM INC			5,560,000	75,560	13.590	75,560	16,778				23,797		23,797		L	11/09/2010
254709108	DISCOVER FINANCIAL SERVICES			1,050,000	40,478	38.550	40,478	14,163	147	420		15,278		15,278		L	09/23/2010
256746108	DOLLAR TREE INC			620,000	25,147	40.560	25,147	5,896				(617)		(617)		L	05/10/2004
260003108	DOVER CORP			795,000	52,239	65.710	52,239	48,116		278		4,124		4,124		L	09/24/2012
262037104	DRIL-QUIP INC			790,000	57,710	73.050	57,710	16,203				5,712		5,712		L	08/07/2007
23335C101	DTS INC/CA			2,180,000	36,406	16.700	36,406	48,528				(17,474)		(17,474)		L	08/24/2011
26969P108	EAGLE MATERIALS INC			1,400,000	81,900	58.500	81,900	37,030	140	560		45,976		45,976		L	05/06/2011
278642103	EBAY INC			2,160,000	110,156	50.998	110,156	82,464				28,876		28,876		L	10/26/2012
281020107	EDISON INTL COM			925,000	41,801	45.190	41,801	28,848	312	1,203		3,506		3,506		L	09/10/2009
285512109	ELECTRONIC ARTS INC			4,340,000	63,017	14.520	63,017	62,036				981		981		L	10/22/2012
268648102	EMC CORP/MASSACHUSETTS			3,390,000	85,767	25.300	85,767	86,491				8,843		8,843		L	01/05/2012
292562105	ENCORE WIRE CORP			340,000	10,305	30.310	10,305	7,785		27		1,499		1,499		L	08/19/2011
26875P101	EOG RESOURCES INC			635,000	76,702	120.790	76,702	54,352		425		14,148		14,148		L	08/05/2011
26884L109	EQT CORP			260,000	15,335	58.980	15,335	13,097		239		2,238		2,238		L	06/21/2012
30219G108	EXPRESS SCRIPTS HOLDING CO			875,000	47,250	54.000	47,250	47,078				172		172		L	12/19/2012
30231G102	EXXON MOBIL CORP			2,595,000	224,597	86.550	224,597	204,057		4,318		5,136		5,136		L	05/07/2010
303726103	FAIRCHILD SEMICONDUCTOR INTERN			3,580,000	51,552	14.400	51,552	37,329				8,115		8,115		L	10/22/2012
31620R105	FIDELITY NATIONAL FINANCIAL IN			1,450,000	34,148	23.550	34,148	25,060		841		9,087		9,087		L	01/26/2012
316773100	FIFTH THIRD BANCORP			3,730,000	56,696	15.200	56,696	45,869	373	1,077		8,433		8,433		L	10/25/2011
302491303	FMC CORP			1,570,000	91,876	58.520	91,876	47,208		333		15,961		15,961		L	07/19/2012
364730101	GANNETT CO INC			1,900,000	34,219	18.010	34,219	29,069	380	312		5,150		5,150		L	08/31/2012
369604103	GENERAL ELECTRIC CO			9,255,000	194,262	20.990	194,262	140,251	1,758	6,361		28,505		28,505		L	09/22/2011
37940X102	GLOBAL CROSSING			400,000	18,120	45.300	18,120	13,116		32		(832)		(832)		L	01/18/2008
38141G104	GOLDMAN SACHS GROUP INC/THE			595,000	75,898	127.560	75,898	73,970		298		1,928		1,928		L	10/16/2012
38259P508	GOOGLE INC			242,000	171,186	707.380	171,186	138,253				14,861		14,861		L	06/02/2011
39304D102	GREEN DOT CORP			1,500,000	18,300	12.200	18,300	32,653				(14,353)		(14,353)		L	06/13/2012
406216101	HALLIBURTON CO			5,105,000	177,092	34.690	177,092	189,202		1,182		6,083		6,083		L	09/20/2012
410345102	HANESBRANDS INC			870,000	31,163	35.820	31,163	24,103				12,145		12,145		L	04/15/2011
413086109	HARMAN INTERNATIONAL INDUSTRIE			860,000	38,390	44.640	38,390	21,485		387		5,676		5,676		L	05/20/2010
413875105	HARRIS CORP			925,000	45,288	48.960	45,288	31,189		1,295		11,951		11,951		L	08/14/2008
415864107	HARSCO CORP			1,760,000	41,360	23.500	41,360	38,491		953		2,869		2,869		L	05/08/2012
404132102	HCC INSURANCE HOLDINGS INC			810,000	30,140	37.210	30,140	22,253	134	510		7,865		7,865		L	10/26/2011
427866108	HERSHEY CO/THE			1,500,000	108,330	72.220	108,330	84,392		2,340		15,660		15,660		L	04/26/2011
42983D104	HIGHER ONE HOLDINGS INC			470,000	4,954	10.540	4,954	5,710				(756)		(756)		L	04/10/2012
437076102	HOME DEPOT INC			1,650,000	102,053	61.850	102,053	69,326		1,914		29,858		29,858		L	02/21/2012
438516106	HONEYWELL INTERNATIONAL INC			890,000	56,488	63.470	56,488	50,660		1,368		8,117		8,117		L	04/13/2011
440694305	HORSEHEAD HOLDING CORP			2,130,000	21,747	10.210	21,747	21,365				382		382		L	04/20/2012
443320106	HUB GROUP INC CL A			1,250,000	42,000	33.600	42,000	29,802				1,463		1,463		L	09/29/2009
443510201	HUBBELL INC			400,000	33,852	84.630	33,852	13,072		824		7,108		7,108		L	07/14/2008
444859102	HUMANA INC COM			535,000	36,717	68.630	36,717	27,550	139	589		(10,154)		(10,154)		L	04/23/2010
44919P508	IAC/INTERACTIVECORP			660,000	31,180	47.242	31,180	30,213				967		967		L	12/03/2012
452327109	ILLUMINA INC			690,000	38,357	55.590	38,357	44,675				17,326		17,326		L	09/23/2011
45784P101	INSULET CORP COM			4,560,000	96,763	21.220	96,763	30,064				10,898		10,898		L	03/06/2009
458118106	INTEGRATED DEVICE TECH INC			2,704,000	19,739	7.300	19,739	15,844				4,975		4,975		L	04/27/2010
45884X103	INTERMUNE INC			1,900,000	18,411	9.690	18,411	18,522				(111)		(111)		L	06/28/2012
460146103	INTERNATIONAL PAPER CO			2,590,000	103,186	39.840	103,186	90,683		1,977		12,503		12,503		L	10/08/2012
460254105	INTL RECTIFIER CORP			1,460,000	25,886	17.730	25,886	19,710				(2,467)		(2,467)		L	11/20/2008
46118H104	INTRALINKS HOLDINGS INC			1,070,000	6,602	6.170	6,602	5,571				562		562		L	12/02/2011
465741106	ITRON INC			450,000	20,048	44.550	20,048	18,977				1,070		1,070		L	08/09/2012
466313103	JABIL CIRCUITT INC			1,690,000	32,600	19.290	32,600	14,628		519		(790)		(790)		L	10/10/2008
469814107	JACOBS ENGINEERINGS GROUP INC			390,000	16,602	42.570	16,602	4,029				776		776		L	03/16/2007
472319102	JEFFERIES GROUP INC			2,280,000	42,340	18.570	42,340	28,748		821		11,189		11,189		L	05/18/2012
477143101	JETBLUE AIRWAYS CORP			3,960,000	22,651	5.720	22,651	22,164				2,308		2,308		L	07/02/2010

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E122

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.	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
478160104	JOHNSON & JOHNSON			2,175,000	152,468	70.100	152,468	136,858		5,220		9,926		9,926		L	04/18/2011
46625H100	JPMORGAN CHASE & CO			6,125,000	269,310	43.969	269,310	230,681		5,228		36,890		36,890		L	05/11/2012
48273U102	K12 INC			2,830,000	57,845	20.440	57,845	58,523				373		373		L	01/13/2012
485170302	KANSAS CITY SOUTHERN COM NEW			510,000	42,575	83.480	42,575	7,855		398		7,890		7,890		L	03/03/2009
48238T109	KAR AUCTION SERVICES INC			1,410,000	28,538	20.240	28,538	24,676		268		3,862		3,862		L	12/06/2012
497217109	KIOR INC			2,270,000	14,551	6.410	14,551	14,952				(401)		(401)		L	10/26/2012
497266106	KIRBY CORP			320,000	19,805	61.890	19,805	5,512				(1,264)		(1,264)		L	04/02/2004
500255104	KOHL'S CORP			1,375,000	59,098	42.980	59,098	70,161		1,597		(8,508)		(8,508)		L	04/05/2012
50076Q106	KRAFT FOODS GROUP INC			1,778,000	80,846	45.470	80,846	73,990	889			6,855		6,855		L	10/02/2012
515098101	LANDSTAR SYS INC COM			540,000	28,328	52.460	28,328	13,450		394		2,452		2,452		L	06/11/2010
517834107	LAS VEGAS SANDS CORP			1,110,000	51,238	46.160	51,238	58,475		4,098		(7,238)		(7,238)		L	05/14/2012
521865204	LEAR CORP			1,235,000	57,847	46.840	57,847	55,080		677		8,062		8,062		L	03/29/2012
526107107	LENNOX INTERNATIONAL INC			1,450,000	76,154	52.520	76,154	48,300		1,363		27,217		27,217		L	08/08/2011
530322106	LIBERTY MEDIA CORP - LIBERTY			776,000	90,024	116.010	90,024	50,572				23,317		23,317		L	12/04/2012
548661107	LOWE'S COS INC			2,900,000	103,008	35.520	103,008	70,660		1,800		29,406		29,406		L	12/14/2011
50212V100	LPL FINANCIAL HOLDINGS INC			620,000	17,459	28.160	17,459	16,680		48		780		780		L	10/23/2012
55973B102	MAGNUM HUNTER RESOURCES CORP			8,190,000	32,678	3.990	32,678	37,230				(6,212)		(6,212)		L	06/01/2012
560879108	MAKO SURGICAL CORP			3,090,000	39,707	12.850	39,707	44,373				(10,112)		(10,112)		L	07/20/2012
571748102	MARSH & MCLENNAN COS INC			815,000	28,093	34.470	28,093	23,675		822		2,323		2,323		L	08/09/2011
573284106	MARTIN MARIETTA MATERIALS INC			280,000	26,398	94.280	26,398	23,719		112		2,679		2,679		L	11/07/2012
57772K101	MAXIM INTEGRATED PRODUCTS			1,800,000	52,920	29.400	52,920	20,556		1,656		6,048		6,048		L	07/09/2008
58155Q103	MCKESSON CORP			1,145,000	111,019	96.960	111,019	59,923	229	760		19,632		19,632		L	01/27/2009
58502B106	MEDNAX INC COM			600,000	47,712	79.520	47,712	24,093				4,506		4,506		L	12/04/2008
552715104	MEMC ELECTRONIC MATERIALS INC			3,020,000	9,694	3.210	9,694	32,216				(2,205)		(2,205)		L	03/04/2011
58933Y105	MERCK & CO INC			2,960,000	121,182	40.940	121,182	130,652	1,273	1,243		(9,470)		(9,470)		L	08/30/2012
59001K100	MERITOR INC			3,640,000	17,217	4.730	17,217	53,419				(2,000)		(2,000)		L	05/23/2011
59156R108	METLIFE INC			2,710,000	89,267	32.940	89,267	105,011		2,005		4,799		4,799		L	01/05/2012
591708102	METROPICS COMMUNICATIONS INC			2,010,000	19,979	9.940	19,979	14,370				3,662		3,662		L	05/19/2010
595137100	MICROSEMI CORP			1,450,000	30,508	21.040	30,508	18,011				6,221		6,221		L	05/16/2007
594918104	MICROSOFT CORP			7,825,000	209,006	26.710	209,006	220,290		6,581		(7,111)		(7,111)		L	11/04/2010
609207105	MONDELEZ INTERNATIONAL INC			5,335,000	135,792	25.453	135,792	137,633	694			(1,841)		(1,841)		L	10/02/2012
609839105	MONOLITHIC POWER SYSTEMS INC			2,970,000	66,172	22.280	66,172	46,291		2,970		21,414		21,414		L	07/27/2011
61166W101	MONSANTO CO			920,000	87,078	94.650	87,078	80,080		345		6,998		6,998		L	08/28/2012
611742107	MONSTER WORLDWIDE INC			2,630,000	14,781	5.620	14,781	31,159				(5,895)		(5,895)		L	09/23/2010
615369105	MOODY'S CORP			500,000	25,160	50.320	25,160	13,417		320		8,320		8,320		L	01/05/2011
55345K103	MRC GLOBAL INC			2,026,000	56,282	27.780	56,282	43,211				13,071		13,071		L	04/13/2012
62855J104	MYRIAD GENETICS INC			550,000	14,988	27.250	14,988	13,074				1,914		1,914		L	06/29/2012
63009F105	NANOSPHERE INC			5,810,000	16,733	2.880	16,733	23,454				7,031		7,031		L	02/17/2012
637071101	NATIONAL OILWELL VARCO INC			1,155,000	78,944	68.350	78,944	86,685		566		416		416		L	04/13/2011
62913F201	NII HLDGS INC CL B NEW			7,640,000	54,473	7.130	54,473	66,050				(10,622)		(10,622)		L	06/19/2009
654106103	NIKE INC			1,220,000	62,952	51.600	62,952	63,346		587		(394)		(394)		L	05/18/2012
666807102	NORTHROP GRUMMAN CORP			630,000	42,575	67.580	42,575	32,083		1,355		5,733		5,733		L	07/20/2010
67066G104	NVIDIA CORP			2,455,000	30,098	12.260	30,098	29,402				696		696		L	12/04/2012
674599105	OCCIDENTAL PETROLEUM CORP			2,455,000	188,078	76.610	188,078	214,547		5,351		(35,034)		(35,034)		L	12/10/2012
681904108	OMNICARE INC			1,570,000	56,677	36.100	56,677	51,611		392		5,066		5,066		L	07/31/2012
681919106	OMNICOM GROUP INC			1,250,000	62,450	49.960	62,450	41,929		1,813		6,725		6,725		L	06/29/2010
682189105	ON SEMICONDUCTOR CORP			7,750,000	54,638	7.050	54,638	53,720				(237)		(237)		L	09/19/2012
68389X105	ORACLE CORP			5,510,000	183,593	33.320	183,593	181,939		2,351		38,348		38,348		L	06/13/2011
685564106	ORBITAL SCIENCES CORP COM			2,030,000	27,953	13.770	27,953	27,682				(1,543)		(1,543)		L	07/22/2010
690742101	OWENS CORNING			20,000	740	36.990	740	591				149		149		L	10/11/2012
693718108	PACCAR INC			1,220,000	55,156	45.210	55,156	54,719				437		437		L	12/20/2012
695156109	PACKAGING CORP OF AMERICA			1,000,000	38,470	38.470	38,470	13,182		1,200		13,230		13,230		L	10/22/2008
696429307	PALL CORP			630,000	37,964	60.260	37,964	14,530		554		1,959		1,959		L	04/02/2004
701094104	PARKER HANNIFIN CORP			785,000	66,772	85.060	66,772	65,973		644		799		799		L	08/03/2012
H6169Q108	PENTAIR LTD			553,000	27,180	49.150	27,180	17,360		122		9,819		9,819		L	10/01/2012
714290103	PERRIGO CO COM			330,000	34,330	104.030	34,330	7,688		109		2,221		2,221		L	02/03/2009
717081103	PFIZER INC			8,375,000	210,037	25.079	210,037	137,747		7,370		28,802		28,802		L	08/03/2010
718546104	PHILLIPS 66			980,000	52,038	53.100	52,038	33,116		396		18,922		18,922		L	07/27/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
733174700	POPULAR INC			1,891,000	39,314	20.790	39,314	29,786				9,528		9,528		L	05/30/2012
693506107	PPG INDUSTRIES INC			800,000	108,280	135.350	108,280	80,700		1,416		27,580		27,580		L	04/20/2012
740189105	PRECISION CASTPARTS CORP			600,000	113,652	189.420	113,652	92,605		81		14,051		14,051		L	08/23/2011
740585104	PREMIERE GLOBAL SERVICE INC			5,100,000	49,878	9.780	49,878	42,655				6,681		6,681		L	11/11/2008
74164F103	PRIMORIS SERVICES CORP			1,200,000	18,048	15.040	18,048	16,731		36		1,317		1,317		L	10/17/2012
747525103	QUALCOMM INC			1,300,000	80,418	61.860	80,418	68,638		1,256		9,308		9,308		L	06/20/2011
74762E102	QUANTA SERVICES INC			2,280,000	62,221	27.290	62,221	40,981				13,110		13,110		L	06/17/2011
74874Q100	QUINSTREET INC			3,790,000	25,469	6.720	25,469	46,415				(10,143)		(10,143)		L	06/28/2010
754730109	RAYMOND JAMES FINL INC COM			1,200,000	46,236	38.530	46,236	34,661	168	688		9,084		9,084		L	05/07/2010
755111507	RAYTHEON CO			1,205,000	69,360	57.560	69,360	60,941	603	2,416		11,062		11,062		L	03/14/2011
759351604	REINSURANCE GROUP OF AMERICA			470,000	25,154	53.520	25,154	20,181		395		597		597		L	10/29/2008
761248103	RESPONSYS INC			2,800,000	16,688	5.960	16,688	16,452				236		236		L	12/11/2012
761565100	REX ENERGY CORP			2,540,000	33,071	13.020	33,071	28,292				(4,187)		(4,187)		L	04/19/2011
772739207	ROCK-TENN CO			585,000	40,897	69.910	40,897	35,709		614		7,143		7,143		L	06/29/2011
775133101	ROGERS CORP			2,670,000	132,592	49.660	132,592	71,594				34,176		34,176		L	11/02/2010
779376102	ROVI CORP			4,376,000	67,522	15.430	67,522	104,271				(8,689)		(8,689)		L	07/18/2012
74972G103	RPX CORP			4,400,000	39,776	9.040	39,776	48,342				(8,012)		(8,012)		L	12/09/2011
74973W107	RTI INTERNATIONAL METALS INC			450,000	12,402	27.560	12,402	6,440				1,958		1,958		L	09/26/2008
781295100	RUE21 INC			650,000	18,454	28.390	18,454	15,702				4,414		4,414		L	11/29/2011
79466L302	SALESFORCE.COM INC			510,000	85,731	168.100	85,731	80,988				4,743		4,743		L	11/26/2012
78388J106	SBA COMMUNICATIONS CORP			930,000	66,011	70.980	66,011	31,971				26,059		26,059		L	04/15/2011
81616X103	SELECT COMFORT CORP			1,290,000	33,759	26.170	33,759	26,519				7,240		7,240		L	06/22/2012
826919102	SILICON LABORATORIES			520,000	21,735	41.799	21,735	12,886				(843)		(843)		L	06/22/2007
82967N108	SIRIUS XM RADIO INC			5,225,000	15,100	2.890	15,100	10,635		261		4,479		4,479		L	01/09/2012
83088M102	SKYWORKS SOLUTIONS			2,000,000	40,600	20.300	40,600	11,080				8,160		8,160		L	11/19/2008
78454L100	SM ENERGY CO			645,000	33,675	52.210	33,675	39,579				(5,904)		(5,904)		L	10/05/2012
835898107	SOTHBY'S HOLDINGS			310,000	10,422	33.620	10,422	2,756		161		1,578		1,578		L	05/26/2004
854502101	STANLEY BLACK & DECKER INC			1,600,000	118,352	73.970	118,352	108,454		2,748		7,593		7,593		L	05/15/2012
855030102	STAPLES INC			1,560,000	17,784	11.400	17,784	24,261				(6,477)		(6,477)		L	03/07/2012
855244109	STARBUCKS CORP			1,730,000	92,780	53.630	92,780	81,338				8,880		8,880		L	05/23/2012
857477103	STATE STREET CORP			2,380,000	111,884	47.010	111,884	103,266	571	1,092		8,617		8,617		L	02/29/2012
867914103	SUNTRUST BANKS INC			1,660,000	47,061	28.350	47,061	37,966		269		9,095		9,095		L	01/09/2012
871503108	SYMANTEC CORP			1,720,000	32,370	18.820	32,370	27,817				4,554		4,554		L	08/02/2012
871546206	SYMMETRY MEDICAL INC			2,660,000	27,983	10.520	27,983	18,410				9,573		9,573		L	04/05/2012
87157D109	SYNAPTICS INC			880,000	26,374	29.970	26,374	24,353				471		471		L	11/16/2012
87612E106	TARGET CORP			1,285,000	76,033	59.170	76,033	68,318		1,578		8,452		8,452		L	08/22/2011
880349105	TENNECO INC			330,000	11,586	35.110	11,586	8,619				2,967		2,967		L	06/28/2012
88164L100	TESSERA TECHNOLOGIES INC			730,000	12,009	16.450	12,009	11,751				257		257		L	12/14/2012
882508104	TEXAS INSTRUMENTS INC			2,200,000	67,958	30.890	67,958	63,396		279		4,562		4,562		L	11/12/2012
216648402	THE COOPER COS INC			2,290,000	211,779	92.480	211,779	100,278		101		41,686		41,686		L	07/22/2008
883556102	THERMO FISHER SCIENTIFIC INC			2,030,000	129,473	63.780	129,473	104,709	305	704		24,764		24,764		L	04/13/2012
88732J207	TIME WARNER CABLE INC			335,000	32,559	97.190	32,559	26,231				6,328		6,328		L	06/26/2012
887317303	TIME WARNER INC NEW COM			1,628,000	77,867	47.830	77,867	42,364				1,693		1,693		L	12/30/2008
888706108	TIVO INC			4,290,000	52,810	12.310	52,810	43,847				14,329		14,329		L	05/03/2011
89531P105	TREX CO INC			580,000	21,593	37.230	21,593	9,289				8,306		8,306		L	08/10/2011
89674K103	TRIQUINT SEMICONDUCTOR INC			2,980,000	14,393	4.830	14,393	33,053				(89)		(89)		L	06/17/2011
904034105	ULTRATECH INC			1,610,000	60,053	37.300	60,053	34,092				20,495		20,495		L	08/09/2011
90478E103	UNILIFE CORP			3,870,000	8,785	2.270	8,785	14,314				(5,529)		(5,529)		L	05/24/2012
910047109	UNITED CONTL HLDGS INC			8,810,000	205,978	23.380	205,978	167,276				40,035		40,035		L	04/05/2011
911312106	UNITED PARCEL SERVICE INC			405,000	29,861	73.730	29,861	29,837		536		24		24		L	06/01/2012
913017109	UNITED TECHNOLOGIES CORP			1,560,000	127,936	82.010	127,936	105,816				10,584		10,584		L	08/15/2011
91324P102	UNITEDHEALTH GROUP INC			1,225,000	66,444	54.240	66,444	60,745		980		4,069		4,069		L	12/07/2011
90341W108	US AIRWAYS GROUP INC			1,320,000	17,820	13.500	17,820	8,383				9,437		9,437		L	03/08/2012
902973304	US BANCORP DEL COM NEW			2,945,000	94,063	31.940	94,063	74,569	574	2,091		14,401		14,401		L	03/03/2010
91913Y100	VALERO ENERGY CORP			5,045,000	172,135	34.120	172,135	130,813		2,816		57,716		57,716		L	08/22/2011
92335C106	VERA BRADLEY INC			520,000	13,052	25.100	13,052	12,936				116		116		L	05/04/2012
92342Y109	VERIFONE SYSTEMS INC			1,030,000	30,570	29.680	30,570	32,197				(1,655)		(1,655)		L	06/12/2012
92343E102	VERISIGN INC			520,000	20,186	38.820	20,186	15,159				1,612		1,612		L	01/05/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

E124

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V.	16 Total Foreign Exchange Change in B./A.C.V.		
92532F100	VERTEX PHARMACEUTICALS INC			1,980,000	82,962	41,900	82,962	81,254				17,206		17,206	L	12/02/2011	
92553P201	VIACOM INC			2,055,000	108,381	52,740	108,381	104,117		1,653		5,330		5,330	L	04/13/2011	
92826C839	VISA INC			870,000	131,875	151,580	131,875	112,383		415		19,491		19,491	L	10/25/2012	
929566107	WABASH NATIONAL CORP			7,660,000	68,710	8,970	68,710	47,924				8,656		8,656	L	09/12/2011	
92927K102	WABCO HLDGS INC COM			500,000	32,595	65,190	32,595	13,761				10,895		10,895	L	02/04/2010	
930059100	WADDELL & REED FINANCIAL INC			600,000	20,892	34,820	20,892	9,276		1,200		6,030		6,030	L	10/08/2008	
254687106	WALT DISNEY CO/THE			2,720,000	135,429	49,790	135,429	126,050		2,040		9,379		9,379	L	06/05/2012	
942622200	WATSCO INC			700,000	52,430	74,900	52,430	26,880		5,236		6,468		6,468	L	01/08/2008	
942683103	WATSON PHARMACEUTICALS INC			1,040,000	89,440	86,000	89,440	72,815				16,625		16,625	L	07/16/2012	
94733A104	WEB.COM GROUP INC			1,020,000	15,096	14,800	15,096	15,657				(561)		(561)	L	05/17/2012	
949746101	WELLS FARGO & CO			7,225,000	246,951	34,180	246,951	195,367		6,358		47,830		47,830	L	12/02/2011	
958102105	WESTERN DIGITAL CORP			1,290,000	54,812	42,490	54,812	34,655		645		14,887		14,887	L	12/21/2010	
966837106	WHOLE FOODS MARKET INC			580,000	52,873	91,160	52,873	55,195		1,237		(2,322)		(2,322)	L	08/15/2012	
929297109	WMS INDUSTRIES INC			790,000	13,825	17,500	13,825	29,546				(2,386)		(2,386)	L	02/23/2011	
981475106	WORLD FUEL SERVICES CORP			1,530,000	62,990	41,170	62,990	20,190	57	230		(1,239)		(1,239)	L	10/02/2008	
98419M100	XYLEM INC/NY			915,000	24,797	27,100	24,797	21,824		370		1,290		1,290	L	12/16/2011	
008474108	AGNICO-EAGLE MINES LTD		I	830,000	43,542	52,460	43,542	32,464		561		14,085		14,085	L	04/10/2012	
148887102	CATAMARAN CORP		I	870,000	40,977	47,100	40,977	18,438				22,539		22,539	L	07/11/2012	
45245E109	IMAX CORP		I	1,740,000	39,115	22,480	39,115	34,422				4,694		4,694	L	09/26/2012	
460951106	INTEROIL CORP		I	1,080,000	59,972	55,530	59,972	45,923				4,330		4,330	L	05/03/2011	
50015Q100	KODIAK OIL & GAS CORP		I	1,950,000	17,258	8,850	17,258	15,883				1,375		1,375	L	05/18/2012	
535919203	LIONS GATE ENTERTAINMENT CORP		I	4,100,000	67,240	16,400	67,240	28,381				33,128		33,128	L	08/31/2011	
767744105	RITCHIE BROTHERS AUCTIONEERS		I	580,000	12,116	20,890	12,116	5,533		232		(690)		(690)	L	04/02/2004	
867224107	SUNCOR ENERGY INC		I	2,450,000	80,801	32,980	80,801	105,438		1,042		10,168		10,168	L	04/13/2011	
H0023R105	ACE LIMITED SHS		R	455,000	36,309	79,800	36,309	33,456		446		2,853		2,853	L	07/31/2012	
03524A108	ANHEUSER BUSCH INBEV SPN ADR		R	355,000	31,031	87,410	31,031	17,756		415		9,379		9,379	L	11/27/2009	
G0692U109	AXIS CAPITAL HLDGS LTD SHS		R	665,000	23,036	34,640	23,036	23,539	166	119		(503)		(503)	L	09/11/2012	
M22465104	CHECKPOINT SOFTWARE TECH		R	1,370,000	65,267	47,640	65,267	75,899				(6,713)		(6,713)	L	06/02/2011	
N22717107	CORE LABORATORIES		R	320,000	34,979	109,310	34,979	3,480		317		(1,485)		(1,485)	L	04/02/2004	
G2554F113	COVIDIEN PLC		R	1,135,000	65,535	57,740	65,535	57,074		1,356		14,449		14,449	L	10/14/2011	
G3223R108	EVEREST RE GROUP INC COM		R	400,000	43,980	109,950	43,980	24,914		768		10,344		10,344	L	03/03/2009	
Y2573F102	FLEXTRONICS INTERNATIONAL LTD		R	6,960,000	43,222	6,210	43,222	22,573				2,972		2,972	L	10/26/2012	
H27178104	FOSTER WHEELER AG COM		R	1,260,000	30,643	24,320	30,643	28,706				6,602		6,602	L	05/24/2012	
580037109	MCDERMOTT INTERNATIONAL INC		R	2,830,000	31,187	11,020	31,187	38,468				(1,176)		(1,176)	L	08/04/2011	
N72482107	QIAGEN N V		R	1,300,000	23,595	18,150	23,595	25,875				5,642		5,642	L	09/24/2009	
780259206	ROYAL DUTCH SHELL PLC		R	1,425,000	98,254	68,950	98,254	100,691		3,434		(4,511)		(4,511)	L	02/16/2011	
80105N105	SANOFI		R	1,505,000	71,307	47,380	71,307	54,658		1,366		16,648		16,648	L	03/06/2012	
806857108	SCHLUMBERGER LTD		R	255,000	17,671	69,299	17,671	17,822				(151)		(151)	L	12/18/2012	
G7945M107	SEAGATE TECHNOLOGY		R	1,015,000	30,876	30,420	30,876	12,850		1,610		14,230		14,230	L	08/17/2011	
M87245102	SYNERON MEDICAL LTD		R	3,740,000	32,426	8,670	32,426	39,636				(8,931)		(8,931)	L	06/17/2011	
H84989104	TE CONNECTIVITY LTD		R	950,000	35,264	37,120	35,264	28,723		604		5,533		5,533	L	06/21/2012	
H89128104	TYCO INTERNATIONAL LTD SHS		R	1,055,000	30,859	29,250	30,859	27,432		950		7,773		7,773	L	12/02/2011	
G87210103	UTI WORLDWIDE INC SHS		R	2,450,000	32,830	13,400	32,830	47,121		147		270		270	L	01/13/2011	
G9319H102	VALIDUS HOLDINGS LTD COM SHS		R	1,155,000	39,940	34,580	39,940	30,589		1,155		3,557		3,557	L	12/21/2010	
92857W209	VODAFONE GROUP PLC		R	1,170,000	29,472	25,190	29,472	33,197	1,090	2,238		(3,102)		(3,102)	L	01/26/2011	
G94368100	WARNER CHILCOTT PLC CLASS A		R	4,020,000	48,401	12,040	48,401	79,218		17,885		(12,422)		(12,422)	L	08/09/2011	
H27013103	WEATHERFORD INTERNATIONL LTD		R	1,345,000	15,051	11,190	15,051	17,715				(2,662)		(2,662)	L	09/21/2012	
9099999	Subtotal - Industrial and Miscellaneous (Unaffiliated)				16,794,416		16,794,416	13,620,883		12,920		220,338		2,100,361	X X X	X X X	
Mutual Funds																	
0075W0700	ADVISORS INNER CIRCLE FD UTD			315,657,637	3,289,153	10,420	3,289,153	2,145,622		61,228		384,236		384,236	L	03/31/2010	
411511306	HARBOR FD INTL FD			64,931,401	4,033,539	62,120	4,033,539	2,690,658		92,072		614,697		614,697	L	12/18/2009	
9299999	Subtotal - Mutual Funds				7,322,691		7,322,691	4,836,281		153,300		998,933		998,933	X X X	X X X	
9799999	Total Common Stocks				24,117,107		24,117,107	18,457,164		12,920		373,638		3,099,294	X X X	X X X	
9899999	Total Preferred and Common Stocks				24,117,107		24,117,107	18,457,164		12,920		373,638		3,099,294	X X X	X X X	

Schedule D - Part 2 Sn 2 Common Stocks Owned (continued)

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, the total \$ value (included in Column 8) of all such issues \$.....0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
91282TF7	U S TREASURY NOTE		08/23/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	847,811	850,000.00	69
91282TD2	U S TREASURY NOTE		07/16/2012	MORGAN STANLEY & CO INC, NY	X X X	299,321	300,000.00	4
91282SU5	U S TREASURY NOTE		06/08/2012	MORGAN STANLEY & CO INC, NY	X X X	583,448	585,000.00	107
91282TL4	U S TREASURY NOTE		08/29/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	274,872	275,000.00	
91282UD0	U S TREASURY NOTE		12/19/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	5,482,831	5,500,000.00	
91282UC2	U S TREASURY NOTE		12/19/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	3,485,520	3,500,000.00	120
91282TT7	U S TREASURY NOTE		11/05/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	413,542	415,000.00	63
91282JT8	U S TREASURY NOTE		09/27/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	530,869	520,000.00	3,410
91282ND8	U S TREASURY NOTE		03/06/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	258,083	225,000.00	2,445
91282PS3	U S TREASURY NOTE		10/03/2012	MORGAN STANLEY & CO INC, NY	X X X	173,966	165,000.00	583
91282NT3	U S TREASURY NOTE		04/16/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	386,973	360,000.00	1,662
91282QX1	U S TREASURY NOTE		11/26/2012	GOLDMAN SACHS & CO, NY	X X X	259,366	250,000.00	1,213
91282JW1	US TREASURY NOTE		12/19/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	2,026,960	2,000,000.00	14,103
91282RS1	US TREASURY NOTE		11/14/2012	FIFTH THIRD	X X X	400,328	400,000.00	456
36202F2L9	GNMA II POOL #0005279		01/13/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	524,297	500,000.00	1,069
36179MC24	GNMA II POOL #0MA0089		05/24/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	975,771	897,389.83	1,894
0599999 Subtotal - Bonds - U.S. Governments						16,923,959	16,742,389.83	27,199
Bonds - All Other Governments								
11070TAB4	PROVINCE OF BRITISH COLUMBIA	I	10/16/2012	SCOTIA CAPITAL (USA) INC, NEW YORK	X X X	159,150	160,000.00	
1099999 Subtotal - Bonds - All Other Governments						159,150	160,000.00	
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
574193GB8	MARYLAND ST		08/17/2012	BARCLAYS CAPITAL INC, NEW YORK	X X X	372,246	300,000.00	333
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						372,246	300,000.00	333
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
54675QAF0	LOUISVILLE & JEFFERSON CNTY KY		03/16/2012	MORGAN STANLEY & CO INC, NY	X X X	594,055	500,000.00	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						594,055	500,000.00	
Bonds - U.S. Special Revenue, Special Assessment								
235036XP0	DALLAS-FORT WORTH TX INTERNATI		08/17/2012	SAMUEL A RAMIREZ & COMPANY, BROOKLYN	X X X	282,113	250,000.00	
251250AB2	DETROIT MI WTR & SEWERAGE DEPT		06/21/2012	GOLDMAN SACHS & CO, NY	X X X	270,913	250,000.00	
29270CYK5	ENERGY N W WA ELEC REVENUE		08/16/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	100,000	100,000.00	
31331KHW3	FEDERAL FARM CR BK CONS BD		07/20/2012	GOLDMAN SACHS & CO (GBL CUST ONLY), NY	X X X	514,781	500,000.00	1,444
3133XFJ4	FEDERAL HOME LN BK CONS BD		07/20/2012	BARCLAYS CAPITAL INC, NEW YORK	X X X	295,495	250,000.00	2,426
3134G3Z60	FEDERAL HOME LN MTG CORP		12/11/2012	NSI STOCK LENDING, NEW YORK	X X X	135,095	135,000.00	
3137EADM8	FEDERAL HOME LN MTG CORP		11/07/2012	NOMURA SECS, NEW YORK	X X X	534,597	535,000.00	331
3134G3P38	FEDERAL HOME LN MTG CORP		12/20/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	260,130	260,000.00	412
3134G3Y20	FEDERAL HOME LN MTG CORP		12/17/2012	NOMURA SECS, NEW YORK	X X X	200,120	200,000.00	58
3135G0RD7	FEDERAL NATL MTG ASSN		10/12/2012	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	530,000	530,000.00	
3135G0SB0	FEDERAL NATL MTG ASSN		11/28/2012	NOMURA SECS, NEW YORK	X X X	1,557,233	1,560,000.00	211
3135G0MZ3	FEDERAL NATL MTG ASSN		08/24/2012	MORGAN STANLEY & CO INC, NY	X X X	784,757	785,000.00	706
3135G0NV1	FEDERAL NATL MTG ASSN		09/17/2012	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	270,450	270,000.00	116
3135G0PQ0	FEDERAL NATL MTG ASSN		10/12/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	1,282,996	1,280,000.00	587
4551677K6	INDIANA UNIV REVENUES TXBL		10/18/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	200,000	200,000.00	
59259YRA9	MET TRANSPRTN AUTH NY REVENUE		06/29/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	288,558	250,000.00	
67756A3M2	OHIO ST HGR EDUCNTL FAC COMMIS		04/25/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	554,115	500,000.00	
685869CZ0	OREGON ST HLTH & SCIENCE UNIV		05/02/2012	MORGAN STANLEY & CO INC, NY	X X X	228,344	200,000.00	
3132HNEB1	FHLMC POOL #Q1-1930		10/31/2012	BANK OF AMERICA, NEW YORK	X X X	26,171	24,962.05	27
31417DC35	FNMA POOL #0AB6389		10/26/2012	NOMURA SECS, NEW YORK	X X X	109,913	104,835.40	262

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
3138LUQS7	FNMA POOL #0AO4064		07/12/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	170,415	159,768.37	249
3138MODJ6	FNMA POOL #0AO8204		07/12/2012	FIRST UNION CAP MKTS, NEW YORK	X X X	74,543	69,890.77	109
3138MCRK2	FNMA POOL #0AP8589		10/31/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	68,260	65,000.00	70
3138MGNW1	FNMA POOL #0AQ1304		10/25/2012	BANK OF AMERICA, NEW YORK	X X X	57,531	55,000.00	133
31418AFD5	FNMA POOL #0MA1063		04/26/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	157,992	150,000.00	363
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						8,954,520	8,684,456.59	7,505
Bonds - Industrial and Miscellaneous (Unaffiliated)								
02209SAN3	ALTRIA GROUP INC		08/06/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	159,821	160,000.00	
0258M0DE6	AMERICAN EXPRESS CREDIT CORP		08/23/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	173,851	170,000.00	628
026874CT2	AMERICAN INTL GROUP		03/19/2012	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	124,805	125,000.00	
053332AM4	AUTOZONE INC		04/17/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	84,986	85,000.00	
05531FAL7	BB&T CORPORATION		08/07/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	39,927	40,000.00	
084664BN0	BERKSHIRE HATHAWAY FINANCE COR		05/04/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	157,427	150,000.00	1,470
097023AV7	BOEING CO/THE		08/23/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	133,660	125,000.00	2,830
14916RAB0	CATHOLIC HEALTH INITIATI		10/25/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	54,984	55,000.00	
172967DY4	CITIGROUP INC		08/28/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	123,942	115,000.00	281
126650BZ2	CVS CAREMARK CORP		11/26/2012	BARCLAYS CAPITAL INC, NEW YORK	X X X	159,778	160,000.00	
260543CC5	DOW CHEMICAL CO/THE		02/22/2012	MORGAN STANLEY & CO INC, NY	X X X	106,654	100,000.00	1,204
26875PAH4	EOG RESOURCES INC		02/27/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	104,270	100,000.00	208
36962G6N9	GENERAL ELECTRIC CAPITAL CORP		12/05/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	135,000	135,000.00	
38259PAC6	GOOGLE INC		04/04/2012	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	103,962	100,000.00	832
40414LAF6	HCP INC		01/18/2012	UBS SECURITIES LLC, STAMFORD	X X X	64,690	65,000.00	
42217KAY2	HEALTH CARE REIT INC		03/27/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	134,587	135,000.00	
42225BAA4	HEALTHCARE REALTY TRUST INC		03/22/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	109,465	100,000.00	1,264
458140AM2	INTEL CORP		12/04/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	154,338	155,000.00	
494550BM7	KINDER MORGAN ENER PART		08/08/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	104,578	105,000.00	
571748AS1	MARSH & MCLENNAN COS INC		03/07/2012	BARCLAYS CAPITAL INC, NEW YORK	X X X	98,905	99,000.00	
60871RAB6	MOLSON COORS BREWING CO		04/26/2012	MORGAN STANLEY & CO INC, NY	X X X	80,771	81,000.00	
61747WAL3	MORGAN STANLEY		07/10/2012	MORGAN STANLEY & CO INC, NY	X X X	149,488	150,000.00	3,758
816851AS8	SEMPRA ENERGY		03/20/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	124,935	125,000.00	
84756NAA7	SPECTRA ENERGY PARTNERS LP		07/11/2012	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	122,230	120,000.00	305
887317AC9	TIME WARNER INC		02/22/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	106,367	90,000.00	1,498
91324PBX9	UNITEDHEALTH GROUP INC		10/17/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	129,970	130,000.00	
91159JAA4	US BANCORP		07/18/2012	US BANCORP INVESTMENTS INC, ST. PAUL	X X X	74,762	75,000.00	
94106LAY5	WASTE MANAGEMENT INC		09/05/2012	BARCLAYS CAPITAL INC, NEW YORK	X X X	134,569	135,000.00	
942683AF0	WATSON PHARMACEUTICALS I		09/27/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	64,457	65,000.00	
94973VAZ0	WELLPOINT INC		09/05/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	139,943	140,000.00	
878742AX3	TECK RESOURCES LIMITED	I	07/30/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	74,768	75,000.00	
822582AQ5	SHELL INTERNATIONAL FINANCE BV	R	04/03/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	107,156	100,000.00	870
85771SAC0	STATOIL ASA	R	04/04/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	X X X	158,028	150,000.00	2,115
02006GAD6	ALLY AUTO RECEIVABLES SN1 A4		09/11/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	109,990	110,000.00	
02005ABC1	ALLY MASTER OWNER TRUST 1 A2		08/02/2012	MORGAN STANLEY & CO INC, NY	X X X	264,936	260,000.00	342
03063XAD7	AMERICREDIT AUTOMOBILE R 4 A3		09/05/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	94,985	95,000.00	
06052YAC3	BANK OF AMERICA AUTO TRUS 1 A3		04/11/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	54,998	55,000.00	
14313GAC1	CARMAX AUTO OWNER TRUST 1 A3		02/07/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	69,998	70,000.00	
14313JAC5	CARMAX AUTO OWNER TRUST 2 A3		06/06/2012	BARCLAYS CAPITAL INC, NEW YORK	X X X	269,944	270,000.00	
12622XAC4	CHN EQUIPMENT TRUST A A3		01/24/2012	NOMURA SECS, NEW YORK	X X X	132,500	132,000.00	53
12622XAD2	CHN EQUIPMENT TRUST A A4		04/02/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	174,934	170,000.00	193
34529UAC8	FORD CREDIT AUTO OWNER TR A A3		01/18/2012	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	164,994	165,000.00	
34528QBT0	FORD CREDIT FLOORPLAN MAS 4 A1		09/12/2012	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	149,974	150,000.00	
36159JCS8	GE CAPITAL CREDIT CARD MA 1 A		01/18/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	139,989	140,000.00	
36159LBS4	GE DEALER FLOORPLAN 2012-1 A		02/14/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	100,000	100,000.00	
36161YAB0	GE EQUIPMENT 2012-1 CL A2		09/19/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	249,981	250,000.00	

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
41283TAC2	HARLEY-DAVIDSON MOTORCYCL 1 A3		07/17/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	99,983	100,000.00	
43813UAC4	HONDA AUTO RECEIVABLES OW 1 A3		02/14/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	84,995	85,000.00	
44614TAC6	HUNTINGTON AUTO TRUST 2 A3		10/03/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	234,975	235,000.00	
47787BAC9	JOHN DEERE OWNER TRUST A A3		02/22/2012	JPMORGAN SECURITIES INC, NEW YORK	X X X	224,977	225,000.00	
65475HAD3	NISSAN AUTO LEASE TRUST A A3		08/07/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	X X X	150,803	150,000.00	108
80282WAC4	SANTANDER DRIVE AUTO REC 3A3		05/07/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	X X X	94,997	95,000.00	
92867GAC7	VOLKSWAGEN AUTO LOAN 1 A3		01/19/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	249,997	250,000.00	
98158VAD7	WORLD OMNI AUTOMOBILE LEA A A4		06/05/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	199,988	200,000.00	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,115,011	7,022,000.00	17,959
8399997 Subtotal - Bonds - Part 3						34,118,941	33,408,846.42	52,995
8399998 Summary item from Part 5 for Bonds						9,955,644	9,250,000.00	38,266
8399999 Subtotal - Bonds						44,074,586	42,658,846.42	91,261
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
002824100	ABBOTT LABORATORIES		12/10/2012	LIQUIDNET INC, BROOKLYN	450.000	29,435	X X X	
003830106	ABRAXAS PETROLEUM CORP		03/20/2012	SUNTRUST CAPITAL MARKETS INC, ATLANTA	560.000	1,743	X X X	
007974108	ADVENT SOFTWARE INC		07/31/2012	INSTINET CORP, NY	710.000	17,500	X X X	
00971T101	AKAMAI TECHNOLOGIES INC		06/01/2012	INSTINET CORP, NY	610.000	17,359	X X X	
01741R102	ALLEGHENY TECHNOLOGIES INC		10/26/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	1,040.000	32,944	X X X	
023135106	AMAZON.COM INC		02/21/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	385.000	72,126	X X X	
025537101	AMERICAN ELECTRIC POWER CO INC		03/13/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	1,075.000	41,579	X X X	
026874784	AMERICAN INTERNATIONAL GROUP I		09/28/2012	J P MORGAN SECURITIES INC, BROOKLYN	2,280.000	74,256	X X X	
03073E105	AMERISOURCEBERGEN CORP		05/30/2012	J P MORGAN SECURITIES INC, BROOKLYN	290.000	10,643	X X X	
037833100	APPLE INC		12/21/2012	CITIGROUP GBL MKTS INC, NEW YORK	139.000	70,427	X X X	
04269Q100	ARRIS GROUP INC		06/05/2012	AVONDALE PARTNERS LLC, NASHVILLE	90.000	1,094	X X X	
054937107	BB&T CORP		11/19/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,225.000	34,284	X X X	
084670702	BERKSHIRE HATHAWAY INC		05/07/2012	J P MORGAN SECURITIES INC, BROOKLYN	510.000	41,746	X X X	
111320107	BROADCOM CORP		10/23/2012	COWEN AND COMPANY LLC, NEW YORK	1,550.000	52,700	X X X	
12709P103	CABOT MICROELECTRONICS CORP		11/16/2012	INSTINET CORP, NY	90.000	2,594	X X X	
13342B105	CAMERON INTERNATIONAL CORP		12/27/2012	J P MORGAN SECURITIES INC, BROOKLYN	325.000	17,969	X X X	
14040H105	CAPITAL ONE FINANCIAL CORP		09/13/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	470.000	25,479	X X X	
14149Y108	CARDINAL HEALTH INC		05/04/2012	GOLDMAN SACHS & CO, NY	2,480.000	106,973	X X X	
14170T101	CAREFUSION CORP		02/17/2012	LIQUIDNET INC, BROOKLYN	420.000	10,933	X X X	
144577103	CARRIZO OIL & GAS INC		11/15/2012	KEYBANC CAPITAL MARKETS INC, NEW YORK	870.000	18,242	X X X	
124857202	CBS CORP		05/30/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	335.000	10,606	X X X	
150870103	CELANESE CORP		06/21/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	500.000	18,809	X X X	
808513105	CHARLES SCHWAB CORP/THE		12/12/2012	CITIGROUP GBL MKTS INC, NEW YORK	3,450.000	47,548	X X X	
125509109	CIGNA CORPORATION COM		02/02/2012	CITIGROUP GBL MKTS INC, NEW YORK	1,230.000	54,618	X X X	
17275R102	CISCO SYSTEMS INC		02/09/2012	ISI GROUP INC, NY	805.000	16,101	X X X	
172967424	CITIGROUP INC		10/17/2012	RBC CAPITAL MARKETS LLC, NEW YORK	2,560.000	88,060	X X X	
177376100	CITRIX SYSTEMS INC		10/24/2012	LIQUIDNET INC, BROOKLYN	210.000	13,388	X X X	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		09/19/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	450.000	29,013	X X X	
210313102	CONSTANT CONTACT INC		08/02/2012	NEEDHAM & CO, NEW YORK	190.000	3,028	X X X	
21036P108	CONSTELLATION BRANDS INC		07/06/2012	KNIGHT DIRECT LLC, JERSEY CITY	985.000	27,995	X X X	
216648402	COOPER COS INC/THE		11/15/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	1,000.000	79,122	X X X	
22160K105	COSTCO WHOLESALE CORP		11/01/2012	LIQUIDNET INC, BROOKLYN	540.000	53,023	X X X	
222816100	COVANCE INC		10/31/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	40.000	1,941	X X X	
232806109	CYPRESS SEMICONDUCTOR CORP		11/14/2012	DOUGHERTY COMPANY, BROOKLYN	3,320.000	37,105	X X X	
260003108	DOVER CORP		09/24/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	795.000	48,116	X X X	
23335C101	DTS INC/CA		11/09/2012	CANTOR FITZGERALD & CO INC, NEW YORK	630.000	11,658	X X X	
278642103	EBAY INC		11/01/2012	BMO CAPITAL MARKETS CORP, NEW YORK	820.000	40,638	X X X	
285512109	ELECTRONIC ARTS INC		10/25/2012	BMO CAPITAL MARKETS CORP, NEW YORK	4,340.000	62,036	X X X	

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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
268648102	EMC CORP/MA		09/07/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1,510.000	36,428	X X X	
26884L109	EQT CORP		06/21/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	270.000	13,601	X X X	
30219G108	EXPRESS SCRIPTS HOLDING CO		12/19/2012	J P MORGAN SECURITIES INC, BROOKLYN	875.000	47,078	X X X	
30231G102	EXXON MOBIL CORP		08/24/2012	LIQUIDNET INC, BROOKLYN	1,200.000	101,221	X X X	
303726103	FAIRCHILD SEMICONDUCTOR INTERN		10/23/2012	LIQUIDNET INC, BROOKLYN	710.000	8,882	X X X	
31620R105	FIDELITY NATIONAL FINANCIAL IN		01/27/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	1,450.000	25,060	X X X	
316773100	FIFTH THIRD BANCORP		05/23/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	1,195.000	16,018	X X X	
302491303	FMC CORP		10/01/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	730.000	39,779	X X X	
364730101	GANNETT CO INC		09/06/2012	BERNSTEIN SANFORD C & CO, NEW YORK	1,900.000	29,069	X X X	
38141G104	GOLDMAN SACHS GROUP INC/THE		10/18/2012	MORGAN STANLEY & CO INC, NY	595.000	73,970	X X X	
38259P508	GOOGLE INC		08/06/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	20.000	12,936	X X X	
39304D102	GREEN DOT CORP		07/27/2012	J P MORGAN SECURITIES INC, BROOKLYN	1,500.000	32,653	X X X	
406216101	HALLIBURTON CO		10/18/2012	BARCLAYS CAPITAL LE, JERSEY CITY	2,975.000	97,503	X X X	
415864107	HARSCO CORP		05/17/2012	INSTINET CORP, NY	1,760.000	38,491	X X X	
42983D104	HIGHER ONE HOLDINGS INC		06/12/2012	INSTINET CORP, NY	470.000	5,710	X X X	
437076102	HOME DEPOT INC		02/21/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	540.000	25,530	X X X	
440694305	HORSEHEAD HOLDING CORP		05/31/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	2,130.000	21,365	X X X	
44919P508	IAC/INTERACTIVECORP		12/03/2012	MORGAN STANLEY & CO INC, NY	660.000	30,213	X X X	
45884X103	INTERMUNE INC		08/10/2012	INSTINET CORP, NY	1,900.000	18,522	X X X	
460146103	INTERNATIONAL PAPER CO		10/26/2012	MORGAN STANLEY & CO INC, NY	2,920.000	101,613	X X X	
46118H104	INTRALINKS HOLDINGS INC		04/05/2012	UBS SECURITIES LLC, STAMFORD	640.000	3,357	X X X	
465741106	ITRON INC		11/08/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	450.000	18,977	X X X	
466313103	JABIL CIRCUIT INC		09/05/2012	BARRINGTON RESEARCH ASSOCIATES, BROOKLYN	90.000	1,934	X X X	
472319102	JEFFERIES GROUP INC		05/18/2012	MORGAN STANLEY & CO INC, NY	230.000	2,963	X X X	
477143101	JETBLUE AIRWAYS CORP		05/18/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	240.000	999	X X X	
478160104	JOHNSON & JOHNSON		01/20/2012	J P MORGAN SECURITIES INC, BROOKLYN	200.000	13,021	X X X	
46625H100	JPMORGAN CHASE & CO		07/12/2012	RBC CAPITAL MARKETS LLC, NEW YORK	3,785.000	154,615	X X X	
48273U102	K12 INC		09/11/2012	INSTINET CORP, NY	2,640.000	54,064	X X X	
48238T109	KAR AUCTION SERVICES INC		12/07/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	1,410.000	24,676	X X X	
497217109	KIOR INC		12/27/2012	PIPER JAFFRAY & CO, MINNEAPOLIS	2,270.000	14,952	X X X	
500255104	KOHL'S CORP		05/16/2012	PULSE TRADING LLC, BOSTON	725.000	35,528	X X X	
50076Q106	KRAFT FOODS GROUP INC		10/02/2012	CONVERSION OF KRAFT FOODS	1,778.333	74,004	X X X	
517834107	LAS VEGAS SANDS CORP		05/14/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	1,350.000	71,315	X X X	
521865204	LEAR CORP		03/30/2012	KNIGHT DIRECT LLC, JERSEY CITY	105.000	4,812	X X X	
530322106	LIBERTY MEDIA CORP - LIBERTY		12/04/2012	PULSE TRADING LLC, BOSTON	220.000	23,311	X X X	
50212V100	LPL FINANCIAL HOLDINGS INC		11/13/2012	INSTINET CORP, NY	620.000	16,680	X X X	
55973B102	MAGNUM HUNTER RESOURCES CORP		06/01/2012	CITIGROUP GBL MKTS INC, NEW YORK	6,380.000	29,134	X X X	
560879108	MAKO SURGICAL CORP		12/10/2012	PIPER JAFFRAY & CO, MINNEAPOLIS	2,740.000	40,995	X X X	
573284106	MARTIN MARIETTA MATERIALS INC		11/15/2012	INSTINET CORP, NY	280.000	23,719	X X X	
58155Q103	MCKESSON CORP		09/06/2012	RBC CAPITAL MARKETS LLC, NEW YORK	195.000	17,372	X X X	
58933Y105	MERCK & CO INC		08/30/2012	LIQUIDNET INC, BROOKLYN	2,960.000	130,652	X X X	
59001K100	MERITOR INC		07/10/2012	CANTOR FITZGERALD & CO INC, NEW YORK	630.000	3,204	X X X	
59156R108	METLIFE INC		05/23/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	835.000	26,006	X X X	
591708102	METROPCS COMMUNICATIONS INC		04/27/2012	SIDOTI & CO LLC, NEW YORK	720.000	5,120	X X X	
594918104	MICROSOFT CORP		02/16/2012	LIQUIDNET INC, BROOKLYN	5,070.000	144,597	X X X	
609207105	MONDELEZ INTERNATIONAL INC		10/02/2012	CONVERSION OF KRAFT FOODS	5,335.000	137,633	X X X	
61166W101	MONSANTO CO		08/30/2012	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	920.000	80,080	X X X	
55345K103	MRC GLOBAL INC		11/09/2012	BARCLAYS CAPITAL LE, JERSEY CITY	2,026.000	43,211	X X X	
611742107	MTLY		03/02/2012	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	570.000	4,340	X X X	
62855J104	MYRIAD GENETICS INC		08/16/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	550.000	13,074	X X X	
63009F105	NANOSPHERE INC		07/19/2012	LEERINK SWANN & CO, JERSEY CITY	1,690.000	3,645	X X X	
62913F201	NII HOLDINGS INC		12/11/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	6,700.000	45,073	X X X	
654106103	NIKE INC		09/28/2012	LIQUIDNET INC, BROOKLYN	610.000	63,346	X X X	
67066G104	NVIDIA CORP		12/05/2012	CITIGROUP GBL MKTS INC, NEW YORK	2,455.000	29,402	X X X	

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
674599105	OCCIDENTAL PETROLEUM CORP		12/10/2012	MORGAN STANLEY & CO INC, NY	590.000	48,361	X X X	
681904108	OMNICARE INC		10/31/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,570.000	51,611	X X X	
682189105	ON SEMICONDUCTOR CORP		11/29/2012	J P MORGAN SECURITIES INC, BROOKLYN	5,010.000	33,722	X X X	
68389X105	ORACLE CORP		03/13/2012	PULSE TRADING LLC, BOSTON	880.000	26,485	X X X	
690742101	OWENS CORNING		10/11/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	20.000	591	X X X	
693718108	PACCAR INC		12/27/2012	J P MORGAN SECURITIES INC, BROOKLYN	1,220.000	54,719	X X X	
701094104	PARKER HANNIFIN CORP		08/03/2012	PERSHING LLC, JERSEY CITY	785.000	65,973	X X X	
H6169Q108	PENTAIR LTD		10/01/2012	MERGER WITH PENTAIR INC	553.140	17,365	X X X	
718546104	PHILLIPS 66		07/27/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	980.000	33,116	X X X	
733174700	POPULAR INC		07/20/2012	CONVERSION OF POPULAR INC	1,891.000	29,786	X X X	
693506107	PPG INDUSTRIES INC		04/24/2012	CITIGROUP GBL MKTS INC, NEW YORK	830.000	83,708	X X X	
740189105	PRECISION CASTPARTS CORP		05/17/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	150.000	25,446	X X X	
74164F103	PRIMORIS SERVICES CORP		11/01/2012	LIQUIDNET INC, BROOKLYN	1,200.000	16,731	X X X	
74874Q100	QUINSTREET INC		02/02/2012	WILLIAM BLAIR & CO, CHICAGO	280.000	2,759	X X X	
761248103	RESPONSYS INC		12/11/2012	CANTOR FITZGERALD & CO INC, NEW YORK	2,800.000	16,452	X X X	
761565100	REX ENERGY CORP		01/20/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	50.000	506	X X X	
779376102	ROVI CORP		07/18/2012	WILLIAM BLAIR & CO, CHICAGO	2,280.000	24,691	X X X	
74972G103	RPX CORP		12/13/2012	BTIG LLC, JERSEY CITY	3,280.000	33,620	X X X	
79466L302	SALESFORCE.COM INC		11/29/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	510.000	80,988	X X X	
81616X103	SELECT COMFORT CORP		06/26/2012	WEEDEN & CO, NEW YORK	1,290.000	26,519	X X X	
82967N108	SIRIUS XM RADIO INC		01/09/2012	STIFEL NICOLAUS	5,015.000	10,239	X X X	
78454L100	SM ENERGY CO		10/05/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	645.000	39,579	X X X	
854502101	STANLEY BLACK & DECKER INC		05/16/2012	MORGAN STANLEY & CO INC, NY	730.000	51,947	X X X	
855030102	STAPLES INC		04/27/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	1,925.000	29,824	X X X	
855244109	STARBUCKS CORP		10/11/2012	LIQUIDNET INC, BROOKLYN	830.000	42,491	X X X	
857477103	STATE STREET CORP		10/31/2012	BERNSTEIN SANFORD C & CO, NEW YORK	2,570.000	111,257	X X X	
867914103	SUNTRUST BANKS INC		09/10/2012	RBC CAPITAL MARKETS LLC, NEW YORK	1,660.000	37,966	X X X	
871503108	SYMANTEC CORP		08/02/2012	J P MORGAN SECURITIES INC, BROOKLYN	1,720.000	27,817	X X X	
871546206	SYMMETRY MEDICAL INC		04/13/2012	WEEDEN & CO, NEW YORK	2,660.000	18,410	X X X	
87157D109	SYNAPTICS INC		11/16/2012	PACIFIC CREST SECURITIES, PORTLAND	170.000	4,496	X X X	
87612E106	TARGET CORP		02/28/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	395.000	21,996	X X X	
880349105	TENNECO INC		07/24/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	330.000	8,619	X X X	
88164L100	TESSERA TECHNOLOGIES INC		12/18/2012	NEEDHAM & CO, NEW YORK	730.000	11,751	X X X	
882508104	TEXAS INSTRUMENTS INC		11/29/2012	LIQUIDNET INC, BROOKLYN	2,200.000	63,396	X X X	
883556102	THERMO FISHER SCIENTIFIC INC		04/23/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	2,030.000	104,709	X X X	
88732J207	TIME WARNER CABLE INC		06/26/2012	PULSE TRADING LLC, BOSTON	335.000	26,231	X X X	
89674K103	TRIQUINT SEMICONDUCTOR INC		12/14/2012	GOLDMAN SACHS & CO, NY	200.000	944	X X X	
90478E103	UNILIFE CORP		11/23/2012	CANTOR FITZGERALD & CO INC, NEW YORK	3,870.000	14,314	X X X	
910047109	UNITED CONTINENTAL HOLDINGS IN		09/04/2012	INSTINET CORP, NY	960.000	17,814	X X X	
911312106	UNITED PARCEL SERVICE INC		06/01/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	565.000	41,808	X X X	
913017109	UNITED TECHNOLOGIES CORP		12/19/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	330.000	27,451	X X X	
91324P102	UNITEDHEALTH GROUP INC		01/20/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	200.000	10,428	X X X	
90341W108	US AIRWAYS GROUP INC		03/14/2012	INSTINET CORP, NY	1,320.000	8,383	X X X	
91913Y100	VALERO ENERGY CORP		12/04/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	875.000	26,641	X X X	
92335C106	VERA BRADLEY INC		09/05/2012	WEEDEN & CO, NEW YORK	520.000	12,936	X X X	
92342Y109	VERIFONE SYSTEMS INC		10/03/2012	INSTINET CORP, NY	760.000	22,635	X X X	
92553P201	VIACOM INC		12/10/2012	LIQUIDNET INC, BROOKLYN	1,500.000	77,848	X X X	
92826C839	VISA INC		10/25/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	870.000	112,383	X X X	
254687106	WALT DISNEY CO/THE		11/21/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	2,720.000	126,050	X X X	
942683103	WATSON PHARMACEUTICALS INC		09/28/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	1,040.000	72,815	X X X	
94733A104	WEB.COM GROUP INC		10/26/2012	MORGAN STANLEY & CO INC, NY	1,020.000	15,657	X X X	
966837106	WHOLE FOODS MARKET INC		12/03/2012	LIQUIDNET INC, BROOKLYN	580.000	55,195	X X X	
008474108	AGNICO-EAGLE MINES LTD	I	04/10/2012	CANTOR FITZGERALD & CO INC, NEW YORK	260.000	8,754	X X X	
148887102	CATAMARAN CORP	I	07/11/2012	MERGER WITH SXC HEALTH SOLUTIONS	435.996	18,480	X X X	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
45245E109	IMAX CORP	I	09/26/2012	UBS SECURITIES LLC, STAMFORD	1,740.000	34,422	X X X	
460951106	INTEROIL CORP	I	11/16/2012	DEUTSCHE BK SECS INC, NY (NWSCUS33)	50.000	2,978	X X X	
50015Q100	KODIAK OIL & GAS CORP	I	06/01/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	1,950.000	15,883	X X X	
H0023R105	ACE LIMITED SHS	R	07/31/2012	CITATION GROUP/BCC CLRG, NEW YORK	455.000	33,456	X X X	
G0692U109	AXIS CAPITAL HLDGS LTD SHS	R	12/20/2012	J P MORGAN SECURITIES INC, BROOKLYN	665.000	23,539	X X X	
Y2573F102	FLEXTRONICS INTERNATIONAL LTD	R	10/26/2012	CANACCORD GENUITY INC, JERSEY CITY	1,030.000	6,686	X X X	
H27178104	FOSTER WHEELER AG COM	R	05/30/2012	MACQUARIE SECURITIES(USA)INC JERSEY CITY	160.000	2,988	X X X	
580037109	MCDERMOTT INTERNATIONAL INC	R	08/08/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	440.000	4,853	X X X	
780259206	ROYAL DUTCH SHELL PLC	R	10/10/2012	J P MORGAN SECURITIES INC, BROOKLYN	460.000	32,233	X X X	
80105N105	SANOFI	R	06/05/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,505.000	54,658	X X X	
806857108	SCHLUMBERGER LTD	R	12/18/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	255.000	17,822	X X X	
M87245102	SYNERON MEDICAL LTD	R	10/16/2012	LIQUIDNET INC, BROOKLYN	30.000	287	X X X	
H84989104	TE CONNECTIVITY LTD	R	06/22/2012	STIFEL NICOLAUS	425.000	13,556	X X X	
H89128104	TYCO INTERNATIONAL LTD SHS	R	01/09/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	205.000	9,930	X X X	
92857W209	VODAFONE GROUP PLC	R	01/05/2012	CITATION GROUP/BCC CLRG, NEW YORK	370.000	10,150	X X X	
H27013103	WEATHERFORD INTERNATIONL LTD	R	09/24/2012	J P MORGAN SECURITIES INC, BROOKLYN	1,345.000	17,715	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,689,848	X X X	
Common Stocks - Mutual Funds								
411511306	HARBOR INTERNATIONAL FUND		12/17/2012	NON-BROKER TRADE	1,495.452	91,626	X X X	
0075W0700	UNITED ASSOCIATION S&P 500		12/28/2012	NON-BROKER TRADE	6,706.267	68,743	X X X	
9299999 Subtotal - Common Stocks - Mutual Funds						160,369	X X X	
9799997 Subtotal - Common Stocks - Part 3						5,850,217	X X X	
9799998 Summary Item from Part 5 for Common Stocks						1,021,278	X X X	
9799999 Subtotal - Common Stocks						6,871,495	X X X	
9899999 Subtotal - Preferred and Common Stocks						6,871,495	X X X	
9999999 Totals						50,946,081	X X X	91,261

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Governments																				
912828QN3	U S TREASURY NOTE		03/23/2012	BARCLAYS CAPITAL INC, NEW	X X X	386,491	355,000.00	379,310	378,410		(297)		(297)		378,114		8,377	8,377	4,023	05/15/2021
912828NY2	U S TREASURY NOTE		06/11/2012	MORGAN STANLEY & CO INC,	X X X	1,509,634	1,500,000.00	1,513,189	1,511,831		(2,912)		(2,912)		1,508,919		714	714	8,055	09/15/2013
912828NN6	U S TREASURY NOTE		05/23/2012	MORGAN STANLEY & CO INC,	X X X	1,512,886	1,500,000.00	1,517,857	1,517,563		(4,451)		(4,451)		1,513,112		(227)	(227)	12,857	07/15/2013
912828TL4	U S TREASURY NOTE		10/23/2012	CREDIT SUISSE, NEW YORK (	X X X	49,957	50,000.00	49,977			2		2		49,978		(22)	(22)	18	08/31/2014
912828RR3	U S TREASURY NOTE		12/14/2012	MERRILL LYNCH PIERCE FENN	X X X	260,194	250,000.00	249,923	249,923		7		7		249,930		10,264	10,264	5,442	11/15/2021
912828RQ5	U S TREASURY NOTE		06/11/2012	DEUTSCHE BK SECS INC, NY	X X X	1,201,683	1,200,000.00	1,199,910	1,199,912		13		13		1,199,925		1,758	1,758	2,592	11/15/2014
912828KV1	U S TREASURY NOTE		06/12/2012	MORGAN STANLEY & CO INC,	X X X	1,557,622	1,500,000.00	1,571,528	1,567,342		(10,721)		(10,721)		1,556,621		1,001	1,001	17,152	05/31/2014
912828KD1	U S TREASURY NOTE		12/14/2012	MERRILL LYNCH PIERCE FENN	X X X	532,142	480,000.00	494,138	492,711		(1,595)		(1,595)		491,116		41,026	41,026	17,648	02/15/2019
912828HV5	U S TREASURY NOTE		05/07/2012	JPMORGAN SECURITIES INC,	X X X	1,023,001	1,000,000.00	1,029,222	1,028,592		(3,660)		(3,660)		1,024,933		(1,931)	(1,931)	12,467	03/31/2013
912828MX5	U S TREASURY NOTE		05/03/2012	CREDIT SUISSE, NEW YORK (	X X X	1,523,813	1,500,000.00	1,532,993	1,529,226		(6,252)		(6,252)		1,522,974		839	839	12,408	04/15/2013
912828LK4	U S TREASURY NOTE		06/25/2012	CREDIT SUISSE, NEW YORK (	X X X	1,045,055	1,000,000.00	1,054,339	1,051,144		(7,944)		(7,944)		1,043,200		1,855	1,855	18,426	08/31/2014
912828KY5	U S TREASURY NOTE		05/23/2012	GOLDMAN SACHS & CO, NY	X X X	1,048,825	1,000,000.00	1,060,355	1,057,354		(9,584)		(9,584)		1,047,770		1,055	1,055	23,582	06/30/2014
36230T5T5	GNMA POOL #0758958		12/17/2012	Redemption	X X X	12,770	12,770.23	13,692	12,762		8		8		12,770				279	10/15/2041
36202FZX7	GNMA II POOL #0005258		12/20/2012	Redemption	X X X	42,478	42,477.76	44,157	42,546		(68)		(68)		42,478				1,104	12/20/2041
36202FZY5	GNMA II POOL #0005259		12/12/2012	JPMORGAN SECURITIES INC,	X X X	762,204	710,000.00	759,034	759,024		(8,565)		(8,565)		750,459		11,745	11,745	28,014	12/20/2041
36202FL9	GNMA II POOL #0005279		12/20/2012	Redemption	X X X	37,016	37,015.73	38,814	38,814		(100)		(100)		37,016				869	01/20/2042
36179MC24	GNMA II POOL #0MA0089		12/20/2012	Redemption	X X X	68,336	68,336.05	74,305			(322)		(322)		68,336				1,000	05/20/2042
0599999 Subtotal - Bonds - U.S. Governments						12,574,107	12,205,599.77	12,582,744	12,398,341		(56,439)		(56,439)		12,497,652		76,455	76,455	165,936	X X X
Bonds - All Other Governments																				
683234SJ8	PROVINCE OF ONTARIO CANADA		06/20/2012	SCOTIA CAPITAL (USA) INC,	X X X	179,531	175,000.00	183,873	182,418		(3,186)		(3,186)		179,232		299	299	6,593	02/15/2013
1099999 Subtotal - Bonds - All Other Governments						179,531	175,000.00	183,873	182,418		(3,186)		(3,186)		179,232		299	299	6,593	X X X
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
5741924X5	MARYLAND ST		12/12/2012	WELLS FARGO SECURITIES LL	X X X	374,703	300,000.00	373,725	371,589		(8,200)		(8,200)		363,388		11,315	11,315	16,792	11/01/2019
677519HL7	OHIO ST		03/01/2012	Call	X X X	300,000	300,000.00	305,274	304,887		(4,887)		(4,887)		300,000				7,875	03/01/2014
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						674,703	600,000.00	678,999	676,476		(13,088)		(13,088)		663,388		11,315	11,315	24,667	X X X
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
54675QAF0	LOUISVILLE & JEFFERSON CNTY KY		12/12/2012	WELLS FARGO SECURITIES LL	X X X	296,753	250,000.00	297,028			(4,625)		(4,625)		292,403		4,350	4,350	8,646	12/01/2018
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						296,753	250,000.00	297,028			(4,625)		(4,625)		292,403		4,350	4,350	8,646	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
040649LJ2	ARIZONA ST TRANSPRTN BRD EXCIS		12/12/2012	MESIROW FINANCIAL INC, CH	X X X	285,925	250,000.00	292,180	290,318		(8,343)		(8,343)		281,975		3,950	3,950	14,618	07/01/2016
04109KCS4	ARKANSAS ST DEV FIN AUTH CAPIT		08/22/2012	CITIGROUP GBL MKTS INC, N	X X X	297,558	250,000.00	296,368	295,315		(4,792)		(4,792)		290,524		7,034	7,034	10,000	06/01/2017

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 eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
186427BC3	CLEVELAND OHIO WTR REV		10/11/2012	CITIGROUP GBL MKTS INC, N	X X X	385,655	330,000.00	382,724	381,144		(7,809)		(7,809)		373,335		12,319	12,319	16,958	01/01/2017
232760V96	CYPRESS-FAIRBANKS TX INDEP SCH		10/11/2012	MERRILL LYNCH PIERCE FENN	X X X	303,255	250,000.00	294,380	293,641		(5,351)		(5,351)		288,290		14,965	14,965	11,979	02/15/2018
31331KAH3	FEDERAL FARM CR BK CONS BD		05/24/2012	DEUTSCHE BK SECS INC, NY	X X X	760,379	750,000.00	760,423	759,604		(1,758)		(1,758)		757,846		2,533	2,533	6,258	02/27/2014
3133XXYX9	FEDERAL HOME LN BK CONS BD		06/25/2012	HSBC SECS INC, NEW YORK	X X X	1,526,977	1,500,000.00	1,536,426	1,532,730		(7,930)		(7,930)		1,524,799		2,177	2,177	10,833	06/21/2013
3133762C8	FEDERAL HOME LN BK CONS BD		11/28/2012	CITIGROUP GBL MKTS/SALOMO	X X X	1,101,662	1,100,000.00	1,097,129	1,097,414		1,018		1,018		1,098,432		3,230	3,230	3,492	11/27/2013
3137EACY3	FEDERAL HOME LN MTG CORP		07/20/2012	BARCLAYS CAPITAL INC, NEW	X X X	252,369	250,000.00	249,915	249,921		15		15		249,936		2,433	2,433	1,240	11/25/2014
3137EACX5	FEDERAL HOME LN MTG CORP		05/24/2012	JP MORGAN CHASE BANK/HSBC	X X X	1,180,657	1,180,000.00	1,181,079	1,180,941		(205)		(205)		1,180,736		(79)	(79)	2,508	10/30/2013
3137EADA4	FEDERAL HOME LN MTG CORP		02/27/2012	JP MORGAN CHASE BANK/HSBC	X X X	752,258	750,000.00	747,953	747,976		91		91		748,067		4,190	4,190	938	12/29/2014
3135G0SB0	FEDERAL NATL MTG ASSN		12/13/2012	CITIGROUP GBL MKTS/SALOMO	X X X	529,111	530,000.00	529,060			13		13		529,073		38	38	155	12/21/2015
31398AXJ6	FEDERAL NATL MTG ASSN		02/27/2012	CITIGROUP GBL MKTS/SALOMO	X X X	1,046,142	1,000,000.00	1,047,466	1,043,846		(2,907)		(2,907)		1,040,939		5,203	5,203	7,153	05/15/2014
31359MWJ8	FEDERAL NATL MTG ASSN		06/25/2012	MORGAN STANLEY & CO INC,	X X X	2,302,983	2,100,000.00	2,338,245	2,321,645		(35,963)		(35,963)		2,285,682		17,301	17,301	65,457	10/15/2014
31359MRG0	FEDERAL NATL MTG ASSN		07/17/2012	JP MORGAN CHASE BANK/HSBC	X X X	1,027,379	1,000,000.00	1,052,000	1,050,059		(22,659)		(22,659)		1,027,400		(21)	(21)	36,823	03/15/2013
3135G0BR3	FEDERAL NATL MTG ASSN		11/28/2012	BARCLAYS CAPITAL INC, NEW	X X X	1,002,113	1,000,000.00	1,001,381	1,001,110		(629)		(629)		1,000,481		1,632	1,632	6,528	08/09/2013
3135G0FG3	FEDERAL NATL MTG ASSN		02/27/2012	MERRILL LYNCH PIERCE FENN	X X X	1,001,500	1,000,000.00	999,900	999,909		11		11		999,919		1,581	1,581	1,733	11/14/2013
3135G0CM3	FEDERAL NATL MTG ASSN		05/24/2012	BARCLAYS CAPITAL INC, NEW	X X X	192,725	190,000.00	188,067	188,164		149		149		188,313		4,412	4,412	1,557	09/28/2016
341507G70	FLORIDA ST BRD OF EDU LOTTERY		12/12/2012	UBS SECURITIES LLC, STAMF	X X X	357,270	300,000.00	346,779	345,713		(6,313)		(6,313)		339,400		17,870	17,870	18,125	07/01/2018
396066AM4	GREENVILLE CNTY S C SCH DIST I		08/16/2012	OPPENHEIMER & CO INC, NEW	X X X	282,015	275,000.00	294,363	293,568		(2,839)		(2,839)		290,729		(8,714)	(8,714)	11,668	12/01/2015
544525PB8	LOS ANGELES CA DEPT OF WRT & P		10/11/2012	MORGAN STANLEY DW INC, JE	X X X	349,461	285,000.00	337,272	335,927		(5,852)		(5,852)		330,074		19,387	19,387	16,308	07/01/2018
574204WP4	MARYLAND ST DEPT OF TRANSPRTN		05/01/2012	LOOP CAPITAL MARKETS LLC,	X X X	458,423	375,000.00	451,080	449,506		(3,798)		(3,798)		445,708		12,714	12,714	10,104	05/01/2018
576049YV6	MASSACHUSETTS ST WTR RES AUTH		10/11/2012	WELLS FARGO SECURITIES LL	X X X	192,322	160,000.00	193,130	191,835		(4,351)		(4,351)		187,484		4,837	4,837	10,150	08/01/2017
59259RY4	METROPOLITAN TRANSN AUTH N Y		12/12/2012	GOLDMAN SACHS & CO, NY	X X X	270,895	250,000.00	274,748	269,298		(6,253)		(6,253)		263,046		7,849	7,849	14,182	11/15/2014
594636PS5	MICHIGAN ST COMPREHENSIVE TRAN		05/15/2012	Call	X X X	300,000	300,000.00	308,331	308,094		(8,094)		(8,094)		300,000				7,875	05/15/2017
639707AU2	NEBRASKA UTIL CORP REV		12/12/2012	BONY MELLON/BMO CAP MKTS	X X X	271,970	250,000.00	280,943	273,582		(7,357)		(7,357)		266,225		5,745	5,745	18,160	01/01/2015
67756A3M2	OHIO ST HGR EDUCNTL FAC COMMIS		12/12/2012	JANNEY MONTGOMERY SCOTT,	X X X	219,136	200,000.00	221,646			(3,483)		(3,483)		218,163		973	973	4,778	01/01/2016
736742QH3	PORTLAND ORE SWR SYS REV		05/24/2012	BARCLAYS CAPITAL INC, NEW	X X X	304,390	250,000.00	299,398	298,394		(2,937)		(2,937)		295,457		8,933	8,933	5,729	06/15/2018
812643DQ4	SEATTLE WASH MUN LT & PWR REV		12/12/2012	BANK OF NEW YORK/VINNING	X X X	173,700	150,000.00	176,040	175,445		(4,619)		(4,619)		170,826		2,874	2,874	10,271	02/01/2017
837151BM0	SOUTH CAROLINA ST PUB SVC AUTH		12/12/2012	GOLDMAN SACHS & CO, NY	X X X	312,813	300,000.00	326,709	324,422		(12,098)		(12,098)		312,324		489	489	15,542	12/01/2013
3128PWC89	FHLMC POOL #J1-6395		12/17/2012	Redemption	X X X	26,510	26,509.69	27,935	26,650		(140)		(140)		26,510				636	08/01/2021
3132GDSF8	FHLMC POOL #Q0-0526		05/24/2012	NOMURA SECS, NEW YORK	X X X	966,527	891,448.02	968,753	968,410		(5,732)		(5,732)		962,678		3,849	3,849	23,202	05/01/2041
3132GDW65	FHLMC POOL #Q0-0669		12/17/2012	Redemption	X X X	105,085	105,084.69	112,638	105,714		(630)		(630)		105,085				2,388	04/01/2041

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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 eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3132GEFH8	FHLMC POOL #Q0-1068		12/17/2012	Redemption	X X X	12,736	12,736.43	13,994	12,749		(12)		(12)		12,736				374	05/01/2041
3132GETD2	FHLMC POOL #Q0-1448		12/17/2012	Redemption	X X X	104,233	104,232.68	112,858	105,050		(818)		(818)		104,233				2,827	06/01/2041
3132GFBV8	FHLMC POOL #Q0-1852		10/17/2012	Redemption	X X X	929,928	867,629.71	953,986	953,645		(14,904)		(14,904)		938,741		(8,814)	(8,814)	40,246	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622		12/17/2012	Redemption	X X X	37,750	37,749.97	41,265	38,018		(268)		(268)		37,750				1,048	08/01/2041
3132GJAJ8	FHLMC POOL #Q0-3009		12/17/2012	Redemption	X X X	68,263	68,263.01	73,127	68,514		(251)		(251)		68,263				1,916	09/01/2041
3132GJJR1	FHLMC POOL #Q0-3272		12/17/2012	Redemption	X X X	9,720	9,720.39	10,472	9,729		(9)		(9)		9,720				264	09/01/2041
3132HNEB1	FHLMC POOL #Q1-1930		12/17/2012	Redemption	X X X	39	39.44	41							39				0	10/01/2042
31405EA39	FNMA POOL #0786726		10/24/2012	NOMURA SECS, NEW YORK	X X X	207,942	191,860.03	197,796	197,488		(2,039)		(2,039)		195,449		12,492	12,492	9,582	08/01/2034
31416BL71	FNMA POOL #0995050		10/25/2012	Redemption	X X X	322,609	301,131.68	336,082	335,889		(11,507)		(11,507)		324,382		(1,773)	(1,773)	13,745	09/01/2037
31416BRR1	FNMA POOL #0995196		12/12/2012	Redemption	X X X	529,178	498,418.96	556,267	555,965		(21,262)		(21,262)		534,703		(5,525)	(5,525)	25,974	07/01/2038
31416XTK6	FNMA POOL #0AB2353		12/12/2012	Redemption	X X X	455,581	434,667.46	458,982	458,614		(5,900)		(5,900)		452,714		2,867	2,867	14,880	03/01/2026
31416YTZ1	FNMA POOL #0AB3267		12/12/2012	Redemption	X X X	1,040,015	985,613.89	1,005,634	1,005,496		(4,788)		(4,788)		1,000,708		39,307	39,307	37,502	07/01/2041
31417DC35	FNMA POOL #0AB6389		12/26/2012	Redemption	X X X	369	368.89	387			0		0		369				1	10/01/2042
31419MC25	FNMA POOL #0AE9988		12/26/2012	Redemption	X X X	129,964	129,964.10	138,148	132,702		(2,738)		(2,738)		129,964				2,592	07/01/2026
3138AD4K8	FNMA POOL #0AI0825		12/26/2012	Redemption	X X X	14,027	14,027.19	15,003	14,076		(48)		(48)		14,027				460	09/01/2041
3138AJVV1	FNMA POOL #0AI5127		12/26/2012	Redemption	X X X	33,079	33,078.75	35,222	33,178		(99)		(99)		33,079				807	09/01/2026
3138AM5H4	FNMA POOL #0AI8047		12/04/2012	Redemption	X X X	316,637	289,267.94	308,522	308,478		(2,926)		(2,926)		305,552		11,084	11,084	12,604	10/01/2041
3138ANWV6	FNMA POOL #0AI8745		12/12/2012	Redemption	X X X	489,107	448,143.86	479,654	479,538		(3,283)		(3,283)		476,255		12,852	12,852	20,782	09/01/2041
3138ASCZ3	FNMA POOL #0AJ0987		12/26/2012	Redemption	X X X	64,744	64,744.45	68,285	65,083		(338)		(338)		64,744				1,747	09/01/2026
3138LQUS7	FNMA POOL #0AQ4064		12/26/2012	Redemption	X X X	1,215	1,215.31	1,296			(1)		(1)		1,215				11	06/01/2042
3138MDJ6	FNMA POOL #0AO8204		12/26/2012	Redemption	X X X	576	575.81	614			0		0		576				5	06/01/2042
3138MCRK2	FNMA POOL #0AP8589		12/26/2012	Redemption	X X X	105	104.75	110			0		0		105				0	11/01/2042
3138MGNW1	FNMA POOL #0AQ1304		12/26/2012	Redemption	X X X	175	175.00	183			0		0		175				1	10/01/2042
31417YF8	FNMA POOL #0MA0893		12/26/2012	Redemption	X X X	52,774	52,773.85	55,660	53,088		(314)		(314)		52,774				1,217	10/01/2021
31418AAF5	FNMA POOL #0MA0905		12/26/2012	Redemption	X X X	134,599	134,598.64	140,445	135,332		(733)		(733)		134,599				2,842	10/01/2021
31418AFD5	FNMA POOL #0MA1063		12/26/2012	Redemption	X X X	16,350	16,349.98	17,221			(82)		(82)		16,350				213	05/01/2022
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						23,510,877	22,245,494.46	23,635,711	22,762,925		(243,866)		(243,866)		23,288,678		222,200	222,200	558,988	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
002824AX8	ABBOTT LABORATORIES		11/13/2012	RBC CAPITAL MARKETS CORP.	X X X	111,070	105,000.00	110,788	109,286		(1,071)		(1,071)		108,216		2,854	2,854	2,725	05/27/2015
02209SAJ2	ALTRIA GROUP INC		09/04/2012	CREDIT SUISSE, NEW YORK (	X X X	100,153	72,000.00	94,096	93,520		(1,628)		(1,628)		91,892		8,262	8,262	7,178	08/06/2019
031162BF6	AMGEN INC		03/15/2012	WELLS FARGO SECURITIES LL	X X X	137,988	135,000.00	137,641	137,552		(113)		(113)		137,438		549	549	932	06/15/2016
00206RAQ5	AT&T INC		09/14/2012	Call	X X X	358,108	336,000.00	344,473	343,706		(2,511)		(2,511)		341,195		16,914	16,914	14,689	02/15/2014
053332AK8	AUTOZONE INC		04/17/2012	J.P. MORGAN SECURITIES LL	X X X	143,870	130,000.00	142,282	141,410		(1,097)		(1,097)		140,313		3,557	3,557	5,710	01/15/2015
06051GDW6	BANK OF AMERICA CORP		06/20/2012	MERRILL LYNCH PIERCE FENN	X X X	204,738	200,000.00	203,376	202,819		(1,006)		(1,006)		201,813		2,925	2,925	6,370	05/01/2013
075887BB4	BECTON DICKINSON		12/12/2012	MILLENNIUM ADVISORS LLC,	X X X	82,272	80,000.00	79,974	79,974		5		5		79,979		2,293	2,293	1,552	11/08/2016
079860AJ1	BELLSOUTH CORP		02/22/2012	JP MORGAN CHASE BANK/HSBC	X X X	92,685	90,000.00	93,644	93,020		(537)		(537)		92,483		202	202	1,211	11/15/2012
084664BG5	BERKSHIRE HATHAWAY FINANCE COR		05/04/2012	FTN FINANCIAL SECURITIES	X X X	195,301	185,000.00	199,476	197,420		(2,704)		(2,704)		194,715		585	585	6,783	08/15/2013
084670AU2	BERKSHIRE HATHAWAY INC		06/20/2012	MERRILL LYNCH PROFESSIONA	X X X	176,773	175,000.00	178,764	178,278		(1,375)		(1,375)		176,903		(130)	(130)	3,244	02/11/2013
097014AK0	BOEING CAPITAL CORP		05/21/2012	RBC CAPITAL MARKETS LLC,	X X X	116,950	110,000.00	116,705	116,184		(857)		(857)		115,326		1,624	1,624	2,056	10/27/2014
12189TBA1	BURLINGTON NOTHN SANTA FE CORP		12/12/2012	JPMORGAN SECURITIES INC,	X X X	151,841	125,000.00	144,519	141,896		(2,397)		(2,397)		139,499		12,342	12,342	9,024	03/15/2018
14912L4F5	CATERPILLAR FINANCIAL SERVICES		06/08/2012	MERRILL LYNCH PROFESSIONA	X X X	108,938	100,000.00	111,585	110,412		(2,178)		(2,178)		108,233		705	705	5,036	02/17/2014
172967EQ0	CITIGROUP INC		06/08/2012	MITSUBISHI UFJ SECURITIES	X X X	118,207	115,000.00	118,516	117,971		(1,032)		(1,032)		116,939		1,269	1,269	4,252	04/11/2013

E14.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
172967DP3	CITIGROUP INC		08/28/2012	CITIGROUP GBL MKTS/SALOMO	X X X	259,668	250,000.00	260,535	259,367		(4,104)		(4,104)		255,262		4,405	4,405	17,022	07/02/2013
172967EY3	CITIGROUP INC		06/20/2012	MILLENNIUM ADVISORS LLC	X X X	107,035	100,000.00	107,787	107,343		(1,315)		(1,315)		106,027		1,008	1,008	5,543	08/12/2014
19416QDW7	COLGATE-PALMOLIVE CO		10/31/2012	CITIGROUP GBL MKTS/SALOMO	X X X	446,598	445,000.00	443,313	443,393		384		384		443,778		2,820	2,820	2,648	11/15/2014
20030NAW1	COMCAST CORP		12/12/2012	JPMORGAN SECURITIES INC	X X X	144,961	120,000.00	138,434	137,795		(2,465)		(2,465)		135,330		9,631	9,631	7,448	05/15/2018
25459HAY1	DIRECTV HOLDINGS LLC / DIRECTV		12/15/2012	MITSUBISHI UFJ SECURITIES	X X X	175,319	165,000.00	171,442	171,181		(1,360)		(1,360)		169,821		5,498	5,498	7,475	03/01/2016
260543BW2	DOW CHEMICAL CO/THE		02/22/2012	MORGAN STANLEY & CO INC	X X X	142,238	125,000.00	143,269	141,492		(1,060)		(1,060)		140,431		1,806	1,806	2,692	05/15/2014
263534BY4	EI DU PONT DE NEMOURS & CO		05/21/2012	BARCLAYS CAPITAL INC, NEW	X X X	117,075	110,000.00	117,704	117,144		(921)		(921)		116,224		851	851	3,069	01/15/2015
36962G4R2	GENERAL ELEC CAP CORP		04/16/2012	GOLDMAN SACHS & CO, NY	X X X	164,140	155,000.00	157,674	157,399		(69)		(69)		157,330		6,810	6,810	4,012	09/16/2020
36962G4G6	GENERAL ELECTRIC CAPITAL CORP		08/29/2012	FTN FINANCIAL SECURITIES	X X X	116,554	110,000.00	115,444	115,112		(1,178)		(1,178)		113,934		2,620	2,620	1,260	11/14/2014
36962GZY3	GENERAL ELECTRIC CAPITAL CORP		07/16/2012	MERRILL LYNCH PROFESSIONAL	X X X	189,479	185,000.00	194,648	192,834		(4,133)		(4,133)		188,701		778	778	10,195	01/15/2013
428236BM4	HEWLETT-PACKARD CO		09/19/2012	CITIGROUP GBL MKTS/SALOMO	X X X	46,313	45,000.00	45,314	45,308		(13)		(13)		45,295		1,018	1,018	1,575	06/01/2021
437076AP7	HOME DEPOT INC		12/12/2012	CITIGROUP GBL MKTS/SALOMO	X X X	144,310	126,000.00	143,474	142,550		(3,690)		(3,690)		138,860		5,450	5,450	8,807	03/01/2016
459200GU9	INTERNATIONAL BUSINESS MACHINE		05/21/2012	CITIGROUP GBL MKTS/SALOMO	X X X	113,553	110,000.00	112,025	111,913		(184)		(184)		111,729		1,824	1,824	1,949	01/05/2016
46625HHB9	JPMORGAN CHASE & CO		06/20/2012	MORGAN STANLEY & CO INC	X X X	231,777	225,000.00	237,974	235,805		(3,899)		(3,899)		231,906		(129)	(129)	6,947	05/01/2013
46625HJC5	JPMORGAN CHASE & CO		12/14/2012	CANTOR FITZGERALD & CO/DE	X X X	78,050	70,000.00	70,214	70,207		(16)		(16)		70,191		7,859	7,859	4,136	08/15/2021
501044CE9	KROGER CO/THE		01/12/2012	JPMORGAN SECURITIES INC	X X X	140,879	135,000.00	142,345	141,393		(274)		(274)		141,119		(239)	(239)	3,444	02/01/2013
548661CH8	LOWE'S COS INC		01/11/2012	JPMORGAN SECURITIES INC	X X X	112,175	100,000.00	113,007	112,340		(140)		(140)		112,199		(24)	(24)	1,278	10/15/2015
58155QAD5	MCKESSON CORP		12/12/2012	MILLENNIUM ADVISORS LLC	X X X	181,237	155,000.00	165,906	165,483		(935)		(935)		164,548		16,688	16,688	9,530	03/01/2021
68389XAF2	ORACLE CORP		02/22/2012	WELLS FARGO SECURITIES LL	X X X	118,558	110,000.00	118,944	118,184		(501)		(501)		117,683		875	875	2,624	07/08/2014
717081DB6	PFIZER INC		12/12/2012	BNP PARIBAS SECS CP/FIXED	X X X	120,223	95,000.00	113,183	112,283		(2,074)		(2,074)		110,208		10,014	10,014	7,395	03/15/2019
718172AB5	PHILIP MORRIS INTERNATIONAL IN		02/22/2012	JPMORGAN SECURITIES INC	X X X	194,983	185,000.00	197,456	195,476		(1,180)		(1,180)		194,295		687	687	2,530	05/16/2013
693476BJ1	PNC FUNDING CORP		07/23/2012	CITIGROUP GBL MKTS/SALOMO	X X X	182,511	155,000.00	167,534	166,111		(655)		(655)		165,456		17,055	17,055	7,679	02/08/2020
74254PVP4	PRINCIPAL LIFE INCOME FUNDING		12/14/2012	Maturity	X X X	150,000	150,000.00	156,891	155,898		(5,898)		(5,898)		150,000				7,950	12/14/2012
74456QAW6	PUB SVC ELEC & GAS		12/12/2012	JPMORGAN SECURITIES INC	X X X	130,789	125,000.00	129,900	128,513		(991)		(991)		127,522		3,267	3,267	3,806	05/01/2015
760761AD8	REPUBLIC SERVICES INC		12/12/2012	WELLS FARGO SECURITIES LL	X X X	136,214	115,000.00	127,871	127,648		(1,030)		(1,030)		126,617		9,597	9,597	6,574	11/15/2021
89417EAE9	TRAVELERS COS INC/THE		12/12/2012	JEFFERIES & CO (BONDS DIR	X X X	159,448	130,000.00	148,481	147,980		(2,473)		(2,473)		145,507		13,941	13,941	8,210	05/15/2018
91159HHA1	US BANCORP		07/20/2012	MERRILL LYNCH PIERCE FENN	X X X	125,267	110,000.00	117,157	116,789		(352)		(352)		116,437		8,830	8,830	3,038	05/24/2021
92343VAN4	VERIZON COMMUNICATIONS INC		02/22/2012	JPMORGAN SECURITIES INC	X X X	115,829	110,000.00	117,099	115,984		(718)		(718)		115,266		563	563	2,118	04/15/2013
931142AS2	WAL-MART STORES INC		06/04/2012	BARCLAYS CAPITAL INC, NEW	X X X	357,391	335,000.00	370,765	366,681		(9,675)		(9,675)		357,005		386	386	12,549	06/01/2013

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
931142CQ4	WAL-MART STORES INC		10/31/2012	CITIGROUP GBL MKTS/SALOMO	X X X	198,237	190,000.00	202,443	201,253		(3,985)		(3,985)		197,268		968	968	5,911	05/15/2014	
931142DA8	WAL-MART STORES INC		12/17/2012	KEYBANC CAPITAL MARKETS I	X X X	244,164	240,000.00	245,860	245,424		(2,260)		(2,260)		243,165		999	999	4,572	04/15/2014	
94106LAT6	WASTE MANAGEMENT INC		09/05/2012	US BANCORP INVESTMENTS IN	X X X	101,557	90,000.00	102,913	102,256		(2,533)		(2,533)		99,723		1,834	1,834	5,722	03/11/2015	
949746NY3	WELLS FARGO & CO		06/20/2012	BARCLAYS CAPITAL INC, NEW	X X X	194,243	190,000.00	198,265	196,623		(2,961)		(2,961)		193,662		581	581	7,504	01/31/2013	
983024AE0	WYETH		06/20/2012	RBC CAPITAL MARKETS LLC	X X X	188,683	175,000.00	192,897	191,259		(3,739)		(3,739)		187,520		1,164	1,164	8,663	02/01/2014	
984121BY8	XEROX CORP		12/12/2012	CREDIT SUISSE, NEW YORK (	X X X	141,848	130,000.00	148,417	147,056		(6,790)		(6,790)		140,267		1,581	1,581	11,678	05/15/2014
136375BS0	CANADIAN NATIONAL RAILWAY CO	I	05/22/2012	MORGAN STANLEY & CO INC,	X X X	106,671	100,000.00	109,126	108,387		(1,634)		(1,634)		106,753		(82)	(82)	4,263	01/15/2014	
78008TXA7	ROYAL BANK OF CANADA	I	06/20/2012	WELLS FARGO SECURITIES LL	X X X	151,632	150,000.00	149,943	149,946		9		9		149,955		1,677	1,677	1,420	10/30/2014	
893526DK6	TRANSCANADA PIPELINES LTD	I	12/12/2012	TRANSCANADA PIPELINES LTD	X X X	145,453	130,000.00	123,027	123,554		592		592		124,146		21,307	21,307	5,983	10/01/2020	
055451AG3	BHP BILLITON FINANCE USA LTD	R	05/21/2012	BARCLAYS CAPITAL INC, NEW	X X X	108,672	100,000.00	110,328	109,333		(1,624)		(1,624)		107,709		963	963	3,560	04/01/2014	
25243YAN9	DIAGEO CAPITAL PLC	R	12/12/2012	KEYBANC CAPITAL MARKETS I	X X X	217,477	200,000.00	228,484	225,278		(8,688)		(8,688)		216,590		887	887	17,208	01/15/2014	
767201AF3	RIO TINTO FINANCE USA LTD	R	10/19/2012	WELLS FARGO SECURITIES LL	X X X	112,220	100,000.00	118,942	117,117		(5,788)		(5,788)		111,329		891	891	8,776	05/01/2014	
822582AL6	SHELL INTERNATIONAL FINANCE BV	R	05/23/2012	US BANCORP INVESTMENTS IN	X X X	202,432	200,000.00	204,084	203,369		(1,088)		(1,088)		202,281		151	151	2,500	03/25/2013	
92857WAF7	VODAFONE GROUP PLC	R	10/09/2012	JP MORGAN CHASE BANK/HSBC	X X X	52,608	50,000.00	54,241	53,900		(1,546)		(1,546)		52,354		253	253	2,056	12/16/2013	
02005JAC3	ALLY AUTO RECEIVABLES TR 3 A3		06/08/2012	JPMORGAN SECURITIES INC,	X X X	311,550	310,000.00	311,235	311,155		(141)		(141)		311,014		536	536	1,487	08/17/2015	
02005PAC9	ALLY AUTO RECEIVABLES TRUST		12/12/2012	MORGAN STANLEY & CO INC,	X X X	665,673	665,000.00	666,533	666,414		(812)		(812)		665,602		72	72	4,059	11/17/2014	
13974YAG5	CAPITAL AUTO RECEIVABLES 2 A4		11/15/2012	Redemption	X X X	517,336	516,320.03	525,667	525,655		(7,534)		(7,534)		518,121		(785)	(785)	10,845	12/15/2014	
13974TAC5	CAPITAL AUTO RECEIVABLES 4A A4		05/15/2012	Redemption	X X X	927,409	927,408.84	936,723	936,718		(9,309)		(9,309)		927,409				11,617	05/15/2014	
14312YAC3	CARMAX AUTO OWNER TRUST 3 A3		06/07/2012	BARCLAYS CAPITAL INC, NEW	X X X	601,523	600,000.00	602,344	602,169		(297)		(297)		601,872		(349)	(349)	2,921	02/17/2015	
12622XAC4	CHN EQUIPMENT TRUST A A3		12/17/2012	Redemption	X X X	28,585	28,584.97	28,693			(33)		(33)		28,585				278	05/16/2016	
12616VAB8	CHN EQUIPMENT TRUST C A2		12/17/2012	Redemption	X X X	264,033	264,033.34	264,032	264,033		0		0		264,033				2,027	04/15/2015	
12612AAD4	CHN EQUIPMENT TRUST C A4		12/17/2012	Redemption	X X X	585,465	581,567.80	596,516	593,491		(5,497)		(5,497)		587,994		(2,529)	(2,529)	8,399	08/17/2015	
34529TAC1	FORD CREDIT AUTO LEASE TR B A3		06/21/2012	JPMORGAN CHASE BK/RBS SEC	X X X	185,911	185,000.00	184,977	184,979		4		4		184,982		928	928	1,031	10/15/2014	
36162CAB7	GE EQUIPMENT MDTICKET LL 1 A2		12/24/2012	Redemption	X X X	182,408	182,408.30	182,387	182,398		11		11		182,408				1,040	05/22/2014	
36161XAB2	GE EQUIPMENT TRANSPORTATI 1 A2		11/20/2012	Redemption	X X X	500,000	500,000.00	500,352	500,309		(296)		(296)		500,013		(13)	(13)	2,286	10/21/2013	
44918AAB2	HYUNDAI AUTO RECEIVABLES C A2		12/12/2012	Redemption	X X X	585,135	585,000.00	584,960	584,963		17		17		584,980		155	155	2,318	07/15/2014	
65475QAB7	NISSAN AUTO RECEIVABLES O B A2		06/05/2012	MORGAN STANLEY & CO INC,	X X X	570,623	570,000.00	569,942	569,945		9		9		569,953		670	670	2,023	09/15/2014	
92867FAB1	VOLKSWAGEN AUTO LEASE TRU A A2		12/12/2012	NOMURA SECS, NEW YORK	X X X	325,585	325,000.00	324,997	324,997		1		1		324,998		587	587	2,097	02/20/2014	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,218,599	14,594,323.28	15,189,954	15,105,033		(135,337)		(135,337)		14,998,314		220,285	220,285	376,504	X X X
8399997	Subtotal - Bonds - Part 4						52,454,570	50,070,417.51	52,568,308	51,125,194		(456,540)		(456,540)		51,919,667		534,903	534,903	1,141,333	X X X
8399998	Summary Item from Part 5 for Bonds						9,984,258	9,250,000.00	9,955,644				(37,296)		9,918,349		65,910	65,910	120,343	X X X	
8399999	Subtotal - Bonds						62,438,828	59,320,417.51	62,523,952	51,125,194		(493,836)		(493,836)		61,838,016		600,813	600,813	1,261,676	X X X
8999998	Summary Item from Part 5 for Preferred Stocks							X X X													X X X

Common Stocks - Industrial and Miscellaneous (Unaffiliated)

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
003830106	ABRAXAS PETROLEUM CORP		11/27/2012	MERRILL LYNCH PIERCE																
018581108	ALLIANCE DATA SYSTEMS CORP		10/18/2012	FENN INVESTMENT	1,830.000	4,177	X X X	8,052	6,039	2,013			2,013		8,052		(3,875)	(3,875)		X X X
02076X102	ALPHA NATURAL RESOURCES INC		07/16/2012	TECHNOLOGY GRO	80.000	11,329	X X X	4,584	8,307	(3,723)			(3,723)		4,584		6,745	6,745		X X X
023135106	AMAZON.COM INC		07/12/2012	LONGBOW SECURITIES LLC, J	461.000	3,038	X X X	11,131	9,418	1,713			1,713		11,131		(8,093)	(8,093)		X X X
031162100	AMGEN INC		07/27/2012	KNIGHT EQUITY MARKETS L.P	75.000	16,109	X X X	14,280							14,280		1,828	1,828		X X X
032744104	ANAREN INC		10/31/2012	CITATION GROUP/BCC CLRG	200.000	16,349	X X X	11,412	12,842	(1,430)			(1,430)		11,412		4,937	4,937	144	X X X
035710409	ANNALY CAPITAL MANAGEMENT INC		03/28/2012	CANTOR FITZGERALD & CO IN	900.000	16,582	X X X	10,755	14,958	(4,203)			(4,203)		10,755		5,827	5,827		X X X
037604105	APOLLO GROUP INC		04/11/2012	MORGAN STANLEY & CO INC	1,760.000	27,441	X X X	30,725	28,090	2,635			2,635		30,725		(3,284)	(3,284)	1,971	X X X
037833100	APPLE INC		11/02/2012	KNIGHT EQUITY MARKETS L.P	940.000	34,138	X X X	42,967	50,638	(7,671)			(7,671)		42,967		(8,829)	(8,829)		X X X
04269Q100	ARRIS GROUP INC		10/01/2012	J P MORGAN SECURITIES INC	235.000	137,162	X X X	78,406	95,175	(16,769)			(16,769)		78,406		58,756	58,756	345	X X X
00207R101	ATMI INC		02/21/2012	DAVIDSON(D A) & CO INC, N	930.000	12,335	X X X	7,393	10,063	(2,669)			(2,669)		7,393		4,942	4,942		X X X
052800109	AUTOLIV INC		09/14/2012	PACIFIC CREST SECURITIES, J P MORGAN SECURITIES INC	665.000	40,514	X X X	26,978	35,571	(8,593)			(8,593)		26,978		13,536	13,536	643	X X X
05367P100	AVID TECH		10/22/2012	NEEDHAM & CO, NEW YORK	1,410.000	13,630	X X X	17,387	12,027	5,359			5,359		17,387		(3,756)	(3,756)		X X X
077454106	BELDEN		08/10/2012	J P MORGAN SECURITIES INC	20.000	697	X X X	418	666	(248)			(248)		418		280	280	3	X X X
09061G101	BIOMARIN PHARMACEUTICAL COM		10/16/2012	MORGAN STANLEY & CO INC	460.000	19,591	X X X	5,800	15,815	(10,014)			(10,014)		5,800		13,791	13,791		X X X
055921100	BMC SOFTWARE INC		01/11/2012	RBC CAPITAL MARKETS LLC	555.000	17,715	X X X	21,149	18,193	2,956			2,956		21,149		(3,434)	(3,434)		X X X
109473405	BRIGHTPOINT INC		04/27/2012	CANTOR FITZGERALD & CO IN	2,560.000	16,660	X X X	25,103	27,546	(2,443)			(2,443)		25,103		(8,443)	(8,443)		X X X
111320107	BROADCOM CORP		09/12/2012	MORGAN STANLEY & CO INC	1,110.000	38,821	X X X	37,767	32,590	5,177			5,177		37,767		1,055	1,055	193	X X X
12673P105	CA INC		07/27/2012	RBC CAPITAL MARKETS LLC	1,145.000	27,548	X X X	25,513	23,146	2,367			2,367		25,513		2,035	2,035	573	X X X
127097103	CABOT OIL & GAS CORP		06/19/2012	LIQUIDNET INC, BROOKLYN	380.000	13,445	X X X	4,940	14,421	(9,481)			(9,481)		4,940		8,505	8,505	13	X X X
14888B103	CATALYST HEALTH SOLUTIONS INC		07/03/2012	LEERINK SWANN & CO, JERSE	900.000	39,168	X X X	21,915	47,575	(25,660)			(25,660)		21,915		17,253	17,253		X X X
124857202	CBS CORP		12/04/2012	GOLDMAN SACHS EXECUTION &	1,635.000	56,065	X X X	30,943	44,374	(13,431)			(13,431)		30,943		25,121	25,121	530	X X X
150870103	CELANESE CORP		06/27/2012	SIDOTI & CO LLC, NEW YORK	130.000	4,467	X X X	4,946							4,946		(479)	(479)		X X X
151020104	CELGENE CORP		08/15/2012	INVESTMENT TECHNOLOGY GRO	530.000	38,779	X X X	29,643	35,828	(6,185)			(6,185)		29,643		9,136	9,136		X X X
166764100	CHEVRON CORPORATION COM		05/07/2012	BARCLAYS CAPITAL LE, JERS	1,340.000	140,021	X X X	98,648	142,576	(43,928)			(43,928)		98,648		41,373	41,373	782	X X X
168615102	CHICO'S FAS INC		09/06/2012	CANTOR FITZGERALD & CO IN	2,160.000	36,875	X X X	9,029	24,062	(15,034)			(15,034)		9,029		27,847	27,847	203	X X X
16934Q109	CHIMERA INVESTMENT CORP		06/21/2012	WELLS FARGO SECURITIES LL	8,920.000	22,537	X X X	24,036	22,389	1,647			1,647		24,036		(1,499)	(1,499)	1,962	X X X
17275R102	CISCO SYSTEMS INC		11/06/2012	CARIS & COMPANY INC, JERS	4,550.000	75,975	X X X	78,472	82,264	(3,792)			(3,792)		78,472		(2,497)	(2,497)	969	X X X

E14.5

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
172967424	CITIGROUP INC		12/07/2012	INVESTMENT TECHNOLOGY GRO	1,220.000	38,664	X X X	48,270	32,098	16,172			16,172		48,270		(9,606)	(9,606)	23	X X X
177376100	CITRIX SYSTEMS INC		10/08/2012	INVESTMENT TECHNOLOGY GRO	770.000	52,995	X X X	57,437	46,754	10,683			10,683		57,437		(4,442)	(4,442)		X X X
184496107	CLEAN HARBORS INC		12/14/2012	KEYBANC CAPITAL MARKETS I	820.000	49,213	X X X	11,069	52,259	(41,189)			(41,189)		11,069		38,143	38,143		X X X
20030N101	COMCAST CORP NEW CL A		05/01/2012	KNIGHT EQUITY MARKETS L.P	1,750.000	52,276	X X X	29,959	41,493	(11,534)			(11,534)		29,959		22,318	22,318	337	X X X
207410101	CONMED CORP		07/27/2012	UBS SECURITIES LLC, STAMF	450.000	12,058	X X X	10,132	11,552	(1,420)			(1,420)		10,132		1,926	1,926	97	X X X
20854P109	CONSOL ENERGY INC		03/26/2012	INVESTMENT TECHNOLOGY GRO	260.000	8,751	X X X	13,103	9,542	3,561			3,561		13,103		(4,351)	(4,351)	33	X X X
228368106	CROWN HOLDINGS		07/19/2012	LIQUIDNET INC, BROOKLYN	1,220.000	42,065	X X X	12,654	40,968	(28,313)			(28,313)		12,654		29,411	29,411		X X X
232572107	CYMER INC		12/05/2012	LIQUIDNET INC, BROOKLYN	500.000	35,074	X X X	10,955	24,880	(13,925)			(13,925)		10,955		24,119	24,119		X X X
235851102	DANAHER CORP		05/09/2012	MERRILL LYNCH PIERCE FENN	20.000	1,086	X X X	1,039	941	98			98		1,039		47	47	1	X X X
23918K108	DAVITA INC		09/21/2012	GOLDMAN SACHS EXECUTION &	800.000	76,118	X X X	55,970	60,648	(4,678)			(4,678)		55,970		20,149	20,149		X X X
242309102	DEALERTRACK HOLDINGS INC		09/25/2012	DEUTSCHE BK SECS INC, NY	840.000	23,800	X X X	16,654	22,898	(6,245)			(6,245)		16,654		7,147	7,147		X X X
247916208	DENBURY RESOURCES INC		04/13/2012	AVONDALE PARTNERS LLC, NA	1,110.000	19,981	X X X	17,658	16,761	897			897		17,658		2,323	2,323		X X X
252131107	DEXCOM INC		10/04/2012	INSTINET CORP, NY	280.000	3,623	X X X	773	2,607	(1,834)			(1,834)		773		2,850	2,850		X X X
253651103	DIEBOLD INC		04/16/2012	BARCLAYS CAPITAL LE, JERS	810.000	30,379	X X X	22,313	24,357	(2,043)			(2,043)		22,313		8,065	8,065	165	X X X
25388B104	DIGITAL RIVER INC		10/24/2012	CANTOR FITZGERALD & CO IN	1,070.000	15,646	X X X	28,670	16,071	12,599			12,599		28,670		(13,024)	(13,024)		X X X
256746108	DOLLAR TREE INC		10/11/2012	JEFFERIES & CO INC, NEW Y	630.000	39,049	X X X	8,274	36,153	(27,879)			(27,879)		8,274		30,775	30,775		X X X
260003108	DOVER CORP		05/09/2012	LIQUIDNET INC, BROOKLYN	1,210.000	72,143	X X X	68,659	70,241	(1,581)			(1,581)		68,659		3,484	3,484	331	X X X
260543103	DOW CHEMICAL CO/THE		06/28/2012	INVESTMENT TECHNOLOGY GRO	2,650.000	80,934	X X X	107,583	76,214	31,369			31,369		107,583		(26,649)	(26,649)	2,167	X X X
262037104	DRIL-QUIP INC		06/21/2012	UBS SECURITIES LLC, STAMF	110.000	7,050	X X X	2,256	7,240	(4,984)			(4,984)		2,256		4,794	4,794		X X X
278642103	EBAY INC COM		10/09/2012	RBC CAPITAL MARKETS LLC,	745.000	34,812	X X X	14,408	22,596	(8,188)			(8,188)		14,408		20,404	20,404		X X X
532457108	ELI LILLY & CO		01/23/2012	KNIGHT EQUITY MARKETS L.P	3,060.000	121,437	X X X	113,505	127,174	(13,668)			(13,668)		113,505		7,931	7,931		X X X
268648102	EMC CORP/MASSACHUSETTS		05/09/2012	OPPENHEIMER & CO INC, NEW	2,580.000	72,623	X X X	68,833	55,573	13,260			13,260		68,833		3,789	3,789		X X X
26875P101	EOG RESOURCES INC		06/01/2012	INVESTMENT TECHNOLOGY GRO	165.000	15,441	X X X	14,684	16,254	(1,570)			(1,570)		14,684		757	757	54	X X X
26884L109	EQT CORP		12/20/2012	BARCLAYS CAPITAL LE, JERS	10.000	590	X X X	504							504		86	86	9	X X X
30212P303	EXPEDIA INC		04/30/2012	INVESTMENT TECHNOLOGY GRO	1,190.000	49,037	X X X	32,799	34,534	(1,735)			(1,735)		32,799		16,238	16,238	107	X X X
302491303	FMC CORP		05/17/2012	RAYMOND JAMES & ASSOC INC	180.000	17,669	X X X	3,184	15,487	(12,303)			(12,303)		3,184		14,484	14,484	59	X X X
345370860	FORD MOTOR CO		01/27/2012	J P MORGAN SECURITIES INC	2,210.000	27,003	X X X	22,664	23,780	(1,116)			(1,116)		22,664		4,339	4,339		X X X
369604103	GENERAL ELECTRIC CO		12/19/2012	KNIGHT EQUITY MARKETS L.P	5,100.000	103,746	X X X	94,850	91,341	3,509			3,509		94,850		8,896	8,896	3,050	X X X
370334104	GENERAL MILLS INC		08/15/2012	CREDIT SUISSE, NEW YORK (	2,580.000	98,838	X X X	97,295	104,258	(6,962)			(6,962)		97,295		1,542	1,542	1,996	X X X

E14.6

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
371901109	GENTEX CORP		09/24/2012	BAIRD, ROBERT W & CO INC.	700.000	12,643	X X X	6,181	20,713	(14,532)			(14,532)		6,181		6,462	6,462	266	X X X
38259P508	GOOGLE INC		10/18/2012	LIQUIDNET INC, BROOKLYN	108.000	73,266	X X X	62,200	69,757	(7,557)			(7,557)		62,200		11,066	11,066		X X X
406216101	HALLIBURTON CO		08/15/2012	INVESTMENT TECHNOLOGY GRO	530.000	18,104	X X X	24,179	18,290	5,888			5,888		24,179		(6,074)	(6,074)	94	X X X
413875105	HARRIS CORP		10/22/2012	GOLDMAN SACHS EXECUTION &	590.000	27,694	X X X	21,570	21,264	307			307		21,570		6,124	6,124	608	X X X
427866108	HERSHEY CO/THE		07/12/2012	KNIGHT EQUITY MARKETS L.P	930.000	63,506	X X X	52,610	57,455	(4,845)			(4,845)		52,610		10,896	10,896	467	X X X
437076102	HOME DEPOT INC		05/10/2012	KNIGHT EQUITY MARKETS L.P	1,275.000	60,250	X X X	45,387	53,601	(8,214)			(8,214)		45,387		14,863	14,863	178	X X X
438516106	HONEYWELL INTERNATIONAL INC		12/19/2012	LIQUIDNET INC, BROOKLYN	520.000	31,843	X X X	29,777	28,262	1,515			1,515		29,777		2,066	2,066	514	X X X
443320106	HUB GROUP INC CL A		03/20/2012	KEYBANC CAPITAL MARKETS I	40.000	1,431	X X X	894	1,297	(403)			(403)		894		537	537		X X X
444859102	HUMANA INC COM		07/19/2012	INVESTMENT TECHNOLOGY GRO	180.000	13,437	X X X	8,145	15,770	(7,625)			(7,625)		8,145		5,292	5,292	94	X X X
44919P508	IAC/INTERACTIVECORP		04/23/2012	GOLDMAN SACHS EXECUTION &	295.000	13,747	X X X	10,499	12,567	(2,068)			(2,068)		10,499		3,249	3,249	35	X X X
45784P101	INSULET CORP		12/14/2012	LEERINK SWANN & CO, JERSE	240.000	5,208	X X X	1,853	4,519	(2,666)			(2,666)		1,853		3,355	3,355		X X X
458118106	INTEGRATED DEVICE TECH INC		05/18/2012	COWEN AND COMPANY LLC, NE	1,500.000	9,568	X X X	8,415	8,190	225			225		8,415		1,153	1,153		X X X
459200101	INTERNATIONAL BUSINESS MACHINE		06/29/2012	KNIGHT EQUITY MARKETS L.P	490.000	96,925	X X X	88,497	90,101	(1,604)			(1,604)		88,497		8,427	8,427	593	X X X
460146103	INTERNATIONAL PAPER CO		09/19/2012	BARCLAYS CAPITAL LE, JERS	330.000	11,268	X X X	10,930						10,930		338	338	116	X X X	
469814107	JACOBS ENGINEERINGS GROUP INC		07/30/2012	KEYBANC CAPITAL MARKETS I	90.000	3,526	X X X	782	3,652	(2,870)			(2,870)		782		2,744	2,744		X X X
46612J507	JDS UNIPHASE CORP		01/06/2012	INSTINET CORP, NY	1,720.000	18,953	X X X	17,540	17,957	(417)			(417)		17,540		1,413	1,413		X X X
46625H100	JPMORGAN CHASE & COMPANY		12/07/2012	INVESTMENT TECHNOLOGY GRO	1,670.000	66,448	X X X	52,655	55,528	(2,872)			(2,872)		52,655		13,793	13,793	1,314	X X X
486587108	KAYDON CORP		10/22/2012	LIQUIDNET INC, BROOKLYN	780.000	17,076	X X X	21,668	23,790	(2,123)			(2,123)		21,668		(4,592)	(4,592)	8,742	X X X
50076Q106	KRAFT FOODS GROUP INC		10/15/2012	DELIVER FRACTIONAL SHARE	0.333	15	X X X	14						14		1	1		X X X	
515098101	LANDSTAR SYSTEM		11/05/2012	MERRILL LYNCH PIERCE FENN	220.000	11,480	X X X	4,680	10,542	(5,862)			(5,862)		4,680		6,800	6,800	29	X X X
517834107	LAS VEGAS SANDS CORP		07/12/2012	KNIGHT EQUITY MARKETS L.P	240.000	9,430	X X X	12,840						12,840		(3,409)	(3,409)	120	X X X	
521865204	LEAR CORP		08/01/2012	KNIGHT EQUITY MARKETS L.P	370.000	13,266	X X X	18,364	14,726	3,638			3,638		18,364		(5,097)	(5,097)	104	X X X
526107107	LENNOX INTERNATIONAL INC		07/25/2012	LIQUIDNET INC, BROOKLYN	130.000	5,594	X X X	4,904	4,388	516			516		4,904		690	690	70	X X X
501889208	LKQ CORP		07/09/2012	MACQUARIE SECURITIES(USA)	600.000	20,309	X X X	10,808	18,048	(7,240)			(7,240)		10,808		9,502	9,502		X X X
548661107	LOWE'S COS INC		01/23/2012	MERRILL LYNCH PROFESSIONA	920.000	24,225	X X X	22,323	23,350	(1,027)			(1,027)		22,323		1,903	1,903		X X X
55616P104	MACY'S INC		06/22/2012	KNIGHT EQUITY MARKETS L.P	4,725.000	167,506	X X X	127,324	152,051	(24,727)			(24,727)		127,324		40,182	40,182	1,611	X X X
55973B102	MAGNUM HUNTER RESOURCES CORP		10/16/2012	MERRILL LYNCH PROFESSIONA	900.000	3,898	X X X	4,054	4,851	(797)			(797)		4,054		(156)	(156)		X X X
571748102	MARSH & MCLENNAN COS INC		06/01/2012	PULSE TRADING LLC, BOSTON	485.000	15,493	X X X	13,718	15,336	(1,617)			(1,617)		13,718		1,775	1,775	125	X X X
57636Q104	MASTERCARD INC		12/10/2012	DEUTSCHE BK SECS INC, NY	270.000	121,897	X X X	76,166	100,661	(24,495)			(24,495)		76,166		45,731	45,731	257	X X X

E14.7

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
580645109	MCGRAW-HILL COS INC/THE		12/31/2012	MORGAN STANLEY & CO INC,	1,455,000	77,816	X X X	60,936	65,431	(4,496)			(4,496)		60,936		16,880	16,880	3,464	X X X
591708102	METROPCS COMMUNICATION		10/02/2012	WELLS FARGO SECURITIES LL	1,820,000	24,839	X X X	10,247	15,798	(5,551)			(5,551)		10,247		14,593	14,593		X X X
594918104	MICROSOFT CORP COM		11/29/2012	INVESTMENT TECHNOLOGY GRO	1,485,000	41,534	X X X	40,379	38,551	1,828			1,828		40,379		1,155	1,155	865	X X X
609839105	MONOLITHIC PWR SYS INC		11/29/2012	LAZARD CAPITAL MARKETS LL	690,000	13,590	X X X	13,867	10,398	3,469			3,469		13,867		(277)	(277)		X X X
637071101	NATIONAL OILWELL VARCO INC		05/09/2012	MERRILL LYNCH PIERCE FENN	195,000	14,736	X X X	14,635	13,258	1,377			1,377		14,635		101	101	23	X X X
63934E108	NAVISTAR INTL		11/06/2012	CREDIT SUISSE, NEW YORK (	890,000	18,713	X X X	29,365	33,713	(4,348)			(4,348)		29,365		(10,651)	(10,651)		X X X
651639106	NEWMONT MINING CORP		03/13/2012	MERRILL LYNCH PIERCE FENN	1,400,000	78,764	X X X	92,804	84,014	8,790			8,790		92,804		(14,040)	(14,040)	294	X X X
655044105	NOBLE ENERGY INC		02/10/2012	CITIGROUP GBL MKTS INC, N	380,000	38,534	X X X	29,712	35,868	(6,156)			(6,156)		29,712		8,822	8,822	61	X X X
674599105	OCCIDENTAL PETE CORP COM		05/09/2012	MERRILL LYNCH PIERCE FENN	265,000	25,883	X X X	20,656	24,831	(4,174)			(4,174)		20,656		5,227	5,227	130	X X X
68389X105	ORACLE CORPORATION COM		05/09/2012	KNIGHT EQUITY MARKETS L.P	1,710,000	48,146	X X X	33,306	43,862	(10,556)			(10,556)		33,306		14,840	14,840	15	X X X
671044105	OSI SYSTEMS INC COM		09/25/2012	FRIEDMAN BILLINGS, WASHIN	400,000	27,676	X X X	9,970	19,512	(9,542)			(9,542)		9,970		17,706	17,706		X X X
709631105	PENTAIR INC		10/01/2012	MERGER	300,000	9,160	X X X	7,101	9,987	(2,886)			(2,886)		7,101		2,059	2,059	198	X X X
H6169Q108	PENTAIR LTD		10/15/2012	DELIVER FRACTIONAL SHARE	0.140	6	X X X	4							4		2	2		X X X
714290103	PERRIGO CO COM		02/07/2012	BARCLAYS CAPITAL LE, JERS	70,000	6,748	X X X	1,631	6,811	(5,180)			(5,180)		1,631		5,117	5,117		X X X
718172109	PHILIP MORRIS INTERNATIONAL IN		06/21/2012	STIFEL NICOLAUS	320,000	27,459	X X X	12,740	25,114	(12,374)			(12,374)		12,740		14,718	14,718	493	X X X
69344F106	PMC SIERRA INC		01/26/2012	INVESTMENT TECHNOLOGY GRO	2,240,000	13,656	X X X	10,886	12,342	(1,456)			(1,456)		10,886		2,770	2,770		X X X
693475105	PNC FINANCIAL SERVICES GROUP I		11/16/2012	INVESTMENT TECHNOLOGY GRO	1,590,000	92,704	X X X	88,796	91,695	(2,899)			(2,899)		88,796		3,908	3,908	1,881	X X X
693506107	PPG INDUSTRIES INC		07/27/2012	CREDIT SUISSE, NEW YORK (	30,000	3,301	X X X	3,008							3,008		294	294	18	X X X
740189105	PRECISION CASTPARTS CORP		11/06/2012	INVESTMENT TECHNOLOGY GRO	50,000	8,878	X X X	7,133	8,240	(1,107)			(1,107)		7,133		1,746	1,746	6	X X X
747525103	QUALCOMM INC		06/22/2012	JEFFERIES & CO INC, NEW Y	790,000	47,500	X X X	41,594	43,213	(1,620)			(1,620)		41,594		5,907	5,907	134	X X X
754730109	RAYMOND JAMES FINL INC COM		04/27/2012	GOLDMAN SACHS EXECUTION &	975,000	34,863	X X X	20,162	30,186	(10,024)			(10,024)		20,162		14,701	14,701	133	X X X
755111507	RAYTHEON CO		01/05/2012	LIQUIDNET INC, BROOKLYN	210,000	10,035	X X X	10,772	10,160	612			612		10,772		(736)	(736)		X X X
759509102	RELIANCE STEEL & ALUMINUM CO		01/24/2012	GOLDMAN SACHS EXECUTION &	370,000	20,441	X X X	16,147	18,015	(1,868)			(1,868)		16,147		4,293	4,293		X X X
760759100	REPUBLIC SERVICES INC		10/16/2012	KEYBANC CAPITAL MARKETS I	955,000	26,352	X X X	16,399	26,310	(9,912)			(9,912)		16,399		9,953	9,953	792	X X X
761565100	REX ENERGY CORP COM		10/16/2012	MERRILL LYNCH PROFESSIONA	420,000	5,438	X X X	5,145	6,199	(1,054)			(1,054)		5,145		293	293		X X X
749941100	RF MICRO DEVICES INC		10/19/2012	MERRILL LYNCH PROFESSIONA	6,760,000	24,738	X X X	48,220	36,504	11,716			11,716		48,220		(23,482)	(23,482)		X X X
768573107	RIVERBED TECHNOLOGY INC		01/26/2012	GOLDMAN SACHS EXECUTION &	50,000	1,464	X X X	1,001	1,175	(174)			(174)		1,001		463	463		X X X
779376102	ROVI CORP		07/02/2012	WILLIAM BLAIR & CO, CHICA	370,000	6,950	X X X	5,804	9,095	(3,290)			(3,290)		5,804		1,146	1,146		X X X
74973W107	RTI INTERNATIONAL METALS INC		04/16/2012	LIQUIDNET INC, BROOKLYN	80,000	1,793	X X X	1,145	1,857	(712)			(712)		1,145		648	648		X X X

E14.8

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 eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
78388J106	SBA COMMUNICATIONS CORP COM		09/10/2012	INVESTMENT																
806857108	SCHLUMBERGER LTD		03/27/2012	TECHNOLOGY GRO PULSE TRADING LLC, BOSTON	90.000	5,401	X X X	2,924	3,866	(943)			(943)		2,924		2,477	2,477		X X X
82967N108	SIRIUS XM RADIO INC		12/05/2012	CANACCORD GENUITY INC. NEY	935.000	66,481	X X X	71,196	63,870	7,326			7,326		71,196		(4,715)	(4,715)	598	X X X
83088M102	SKYWORKS SOLUTIONS		06/04/2012	SIDOTI & CO LLC, NEW YORK	12,990.000	34,554	X X X	24,370	23,642	728			728		24,370		10,184	10,184		X X X
78442P106	SLM CORP		12/07/2012	CITIGROUP GBL MKTS INC, N	180.000	4,492	X X X	997	2,920	(1,922)			(1,922)		997		3,495	3,495		X X X
78454L100	SM ENERGY CO		02/24/2012	LIQUIDNET INC, BROOKLYN	4,995.000	82,926	X X X	48,896	66,933	(18,037)			(18,037)		48,896		34,030	34,030	1,669	X X X
832248108	SMITHFIELD FOODS INC		09/13/2012	WEEDEN & CO, NEW YORK	285.000	23,674	X X X	21,434	20,834	601			601		21,434		2,240	2,240		X X X
848577102	SPIRIT AIRLINES INC		01/20/2012	INVESTMENT	900.000	18,611	X X X	12,663	21,852	(9,189)			(9,189)		12,663		5,948	5,948		X X X
854502101	STANLEY BLACK & DECKER INC		09/11/2012	TECHNOLOGY GRO MORGAN STANLEY & CO INC,	10.000	151	X X X	113	156	(43)			(43)		113		39	39		X X X
855030102	STAPLES INC		08/27/2012	INVESTMENT	190.000	13,705	X X X	12,165	12,844	(679)			(679)		12,165		1,540	1,540	156	X X X
855244109	STARBUCKS CORP		04/18/2012	TECHNOLOGY GRO CREDIT SUISSE, NEW YORK (	365.000	3,957	X X X	5,562							5,562		(1,606)	(1,606)	80	X X X
857477103	STATE STREET CORP		10/08/2012	DEUTSCHE BK SECS INC, NY	700.000	41,412	X X X	29,499	32,207	(2,708)			(2,708)		29,499		11,914	11,914	119	X X X
87612E106	TARGET CORP		01/04/2012	KNIGHT EQUITY MARKETS L.P	190.000	7,964	X X X	7,990							7,990		(26)	(26)	91	X X X
87651B104	TASER INTL INC COM		01/03/2012	CANTOR FITZGERALD & CO IN	1,770.000	88,887	X X X	93,147	90,659	2,487			2,487		93,147		(4,259)	(4,259)		X X X
88162G103	TETRA TECH INC		03/26/2012	MORGAN STANLEY & CO INC,	200.000	1,049	X X X	835	1,024	(189)			(189)		835		214	214		X X X
216648402	THE COOPER COS INC		06/04/2012	AVONDALE PARTNERS LLC, NA	760.000	18,792	X X X	16,973	16,408	565			565		16,973		1,818	1,818		X X X
884315102	THOMAS & BETTS CORP		01/30/2012	JEFFERIES & CO INC, NEW Y	360.000	29,170	X X X	5,904	25,387	(19,483)			(19,483)		5,904		23,266	23,266	8	X X X
89417E109	TRAVELERS COS INC COM		07/31/2012	RBC CAPITAL MARKETS LLC,	300.000	21,296	X X X	7,206	16,380	(9,174)			(9,174)		7,206		14,090	14,090		X X X
89531P105	TREX CO INC		05/18/2012	CANTOR FITZGERALD & CO IN	515.000	32,364	X X X	25,733	30,473	(4,739)			(4,739)		25,733		6,630	6,630	448	X X X
896945201	TRIPADVISOR INC		01/20/2012	INVESTMENT	170.000	4,472	X X X	2,812	3,895	(1,083)			(1,083)		2,812		1,660	1,660		X X X
911312106	UNITED PARCEL SERVICE INC		09/20/2012	TECHNOLOGY GRO ISI GROUP INC, NY	675.000	20,606	X X X	18,651	17,017	1,634			1,634		18,651		1,955	1,955		X X X
913017109	UNITED TECHNOLOGIES CORP		06/05/2012	LIQUIDNET INC, BROOKLYN	160.000	11,623	X X X	11,971							11,971		(348)	(348)	17	X X X
902973304	US BANCORP DEL COM NEW		12/12/2012	CUTTONE & CO, JERSEY CITY	690.000	52,906	X X X	36,984	50,432	(13,448)			(13,448)		36,984		15,922	15,922	195	X X X
91913Y100	VALERO ENERGY CORP		05/09/2012	KNIGHT EQUITY MARKETS L.P	545.000	17,456	X X X	13,779	14,742	(964)			(964)		13,779		3,677	3,677	387	X X X
918194101	VCA ANTECH INC		04/25/2012	WILLIAM BLAIR & CO, CHICA	30.000	677	X X X	832	632	201			201		832		(156)	(156)	5	X X X
92532F100	VERTEX PHARMACEUTICALS INC		02/29/2012	COWEN AND COMPANY LLC, NE	900.000	20,414	X X X	23,309	17,775	5,534			5,534		23,309		(2,895)	(2,895)		X X X
92553P201	VIACOM INC		11/23/2012	INVESTMENT	830.000	32,869	X X X	41,675	27,564	14,111			14,111		41,675		(8,806)	(8,806)		X X X
92839U206	VISTEON CORP W/I		03/08/2012	TECHNOLOGY GRO MERRILL LYNCH PROFESSIONA	2,895.000	137,681	X X X	123,081	131,462	(8,381)			(8,381)		123,081		14,600	14,600	1,896	X X X
930059100	WADDELL & REED FINANCIAL INC		02/14/2012	CLEARVIEW CORRESPONDENT S	320.000	16,607	X X X	23,766	15,981	7,785			7,785		23,766		(7,159)	(7,159)		X X X
					150.000	4,508	X X X	2,319	3,716	(1,397)			(1,397)		2,319		2,189	2,189	38	X X X

E14.9

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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
931142103	WAL MART STORES INC COM		05/16/2012	GOLDMAN SACHS EXECUTION & LIQUIDNET INC, BROOKLYN	825.000	48,726	X X X	43,935	49,302	(5,367)			(5,367)		43,935		4,791	4,791	663	X X X
949746101	WELLS FARGO & CO NEW COM		04/12/2012	WESTERN DIGITAL CORP	2,660.000	89,521	X X X	63,525	73,310	(9,785)			(9,785)		63,525		25,996	25,996	585	X X X
958102105	WESTERN DIGITAL CORP		04/30/2012	WESTERN UNION CO/THE	130.000	5,043	X X X	1,489	4,024	(2,535)			(2,535)		1,489		3,555	3,555		X X X
959802109	WESTERN UNION CO/THE		11/05/2012	XEROX CORP	2,650.000	32,351	X X X	45,299	48,389	(3,090)			(3,090)		45,299		(12,949)	(12,949)	795	X X X
984121103	XEROX CORP		07/26/2012	XYLEM INC/NY	5,460.000	37,692	X X X	51,567	43,462	8,106			8,106		51,567		(13,876)	(13,876)	609	X X X
98419M100	XYLEM INC/NY		10/04/2012	CATAMARAN CORP	1,135.000	27,394	X X X	33,866	29,158	4,708			4,708		33,866		(6,472)	(6,472)	277	X X X
148887102	CATAMARAN CORP		07/18/2012	SUNCOR ENERGY INC	0.996	91	X X X	42							42		49	49		X X X
867224107	SUNCOR ENERGY INC		02/03/2012	GOLDMAN SACHS & CO, NY	720.000	24,807	X X X	31,701	20,758	10,943			10,943		31,701		(6,894)	(6,894)		X X X
G02602103	AMDOCS LTD COM		05/23/2012	KNIGHT EQUITY MARKETS L.P.	2,400.000	72,016	X X X	59,151	68,472	(9,321)			(9,321)		59,151		12,865	12,865		X X X
03524A108	ANHEUSER BUSCH INBEV SPN ADR		09/18/2012	LIQUIDNET INC, BROOKLYN	275.000	23,675	X X X	14,128	16,772	(2,645)			(2,645)		14,128		9,547	9,547	322	X X X
M22465104	CHECKPOINT SOFTWARE TECH		05/09/2012	MERRILL LYNCH PIERCE FENN	10.000	558	X X X	558	525	33			33		558		0	0		X X X
167250109	CHICAGO BRIDGE & IRON-NY		07/30/2012	BTIG LLC, JERSEY CITY	1,420.000	53,570	X X X	14,271	53,676	(39,405)			(39,405)		14,271		39,299	39,299	93	X X X
N22717107	CORE LABORATORIES		07/19/2012	WEDBUSH MORGAN SECS INC,	50.000	5,686	X X X	544	5,698	(5,154)			(5,154)		544		5,143	5,143	24	X X X
G2554F113	COVIDIEN PLC		09/13/2012	RBC CAPITAL MARKETS LLC,	205.000	11,703	X X X	10,798	9,227	1,571			1,571		10,798		904	904	138	X X X
H5833N103	NOBLE CORPORATION BAAR		02/14/2012	STEPHENS INC, LITTLE ROCK	620.000	23,842	X X X	10,119	18,736	(8,618)			(8,618)		10,119		13,723	13,723	88	X X X
N72482107	QIAGEN N V		01/27/2012	AVONDALE PARTNERS LLC, NA	280.000	4,564	X X X	5,670	3,867	1,803			1,803		5,670		(1,106)	(1,106)		X X X
G7945M107	SEAGATE TECHNOLOGY		10/16/2012	RBC CAPITAL MARKETS LLC,	2,205.000	59,021	X X X	32,434	36,162	(3,728)			(3,728)		32,434		26,587	26,587	1,340	X X X
H84989104	TE CONNECTIVITY LTD		10/26/2012	J P MORGAN SECURITIES INC	875.000	28,593	X X X	25,279	26,959	(1,680)			(1,680)		25,279		3,314	3,314	525	X X X
H89128104	TYCO INTERNATIONAL LTD SHS		10/01/2012	BMO CAPITAL MARKETS CORP,	2,915.000	184,315	X X X	160,974	157,549	(1,734)			(1,734)		160,974		23,342	23,342	2,186	X X X
92857W209	VODAFONE GROUP PLC		12/18/2012	RBC CAPITAL MARKETS LLC,	930.000	23,603	X X X	19,499	26,068	(6,569)			(6,569)		19,499		4,104	4,104	1,779	X X X
G94368100	WARNER CHILCOTT PLC CLASS A		08/29/2012	INVESTMENT TECHNOLOGY GRO	2,720.000	51,681	X X X	65,174	41,154	24,020			24,020		65,174		(13,493)	(13,493)		X X X
H27013103	WEATHERFORD INTERNATIONL LTD		07/13/2012	KNIGHT EQUITY MARKETS L.P	3,570.000	42,443	X X X	73,802	52,265	21,538			21,538		73,802		(31,359)	(31,359)		X X X
G96666105	WILLIS GROUP HOLDINGS LTD SHS		05/10/2012	KEEFE BRUYETTE AND WOODS,	640.000	23,471	X X X	16,959	24,832	(7,873)			(7,873)		16,959		6,512	6,512	264	X X X
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					5,483,875	X X X	4,563,004	5,009,707	(523,953)			(523,953)		4,563,004		920,870	920,870	55,995	X X X
Common Stocks - Mutual Funds																				
0075W0700	ADVISORS INNER CIRCLE/UNITED ASSOC																			
411511306	S&P 500 INDEX I HARBOR INTERNATIONAL MUTUAL FND		12/18/2012	NON-BROKER TRADE	60,190.451	632,677	X X X	398,581	552,548	(153,968)			(153,968)		398,581		234,096	234,096	7,515	X X X
			12/18/2012	NON-BROKER TRADE	13,342.222	804,197	X X X	535,290	699,800	(163,737)			(163,737)		535,290		268,907	268,907		X X X
9299999	Subtotal - Common Stocks - Mutual Funds					1,436,874	X X X	933,871	1,252,348	(317,704)			(317,704)		933,871		503,004	503,004	7,515	X X X
9799997	Subtotal - Common Stocks - Part 4					6,920,749	X X X	5,496,875	6,262,055	(841,658)			(841,658)		5,496,875		1,423,874	1,423,874	63,510	X X X
9799998	Summary Item from Part 5 for Common Stocks					1,023,198	X X X	1,021,278							1,021,278		1,920	1,920	6,593	X X X
9799999	Subtotal - Common Stocks					7,943,947	X X X	6,518,153	6,262,055	(841,658)			(841,658)		6,518,153		1,425,794	1,425,794	70,103	X X X
9899999	Subtotal - Preferred and Common Stocks					7,943,947	X X X	6,518,153	6,262,055	(841,658)			(841,658)		6,518,153		1,425,794	1,425,794	70,103	X X X

E14.10

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
9999999 Totals						70,382,775	X X X	69,042,105	57,387,249	(841,658)	(493,836)		(1,335,494)		68,356,168		2,026,607	2,026,607	1,331,779	X X X

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Governments																					
912828SV3	U S TREASURE NOTE		07/26/2012	MORGAN STANLEY & CO INC, NY	12/14/2012	JPMORGAN SECURITIES INC, JPMORGAN	280,000.000	287,314	283,368	287,056		(257)		(257)			(3,689)	(3,689)	2,883	1,031	
912828SD3	U S TREASURY NOTE		06/05/2012	BARCLAYS CAPITAL INC, NEW YORK	08/21/2012	SECURITIES INC, CREDIT SUISSE, NEW YORK (	510,000.000	519,007	512,867	518,729		(278)		(278)			(5,862)	(5,862)	3,569	2,224
912828M20	U S TREASURY NOTE		03/06/2012	MORGAN STANLEY & CO INC, NY	06/12/2012	NEW YORK (	750,000.000	798,254	794,587	794,172		(4,082)		(4,082)			415	415	11,617	6,593
912828EE6	U S TREASURY NOTE		05/03/2012	CREDIT SUISSE, NEW YORK (CSFBUS33XXX)	05/24/2012	CREDIT SUISSE, NEW YORK (	750,000.000	842,288	840,671	840,753		(1,534)		(1,534)			(82)	(82)	8,669	6,918
912828EN6	U S TREASURY NOTE		02/02/2012	MORGAN STANLEY & CO INC, NY	05/23/2012	CITIGROUP GBL MKTS/SALOMO	485,000.000	558,869	551,667	552,958		(5,912)		(5,912)			(1,291)	(1,291)	11,446	4,797	
36202F2M7	GNMA II POOL #0005280		01/04/2012	JPMORGAN SECURITIES INC, NEW YORK	12/12/2012	GOLDMAN SACHS & CO, NY	500,000.000	536,250	537,441	529,955		(6,295)		(6,295)			7,485	7,485	18,239	1,222	
0599999 Subtotal - Bonds - U.S. Governments							3,275,000.000	3,541,982	3,520,601	3,523,624		(18,358)		(18,358)			(3,023)	(3,023)	56,424	22,786	
Bonds - All Other Governments																					
6832348Z4	PROVINCE OF ONTARIO CANADA	I	04/03/2012	CIBC WORLD MARKETS CORP, NEW YORK	06/20/2012	CIBC WORLD MARKETS CORP, ...	300,000.000	308,220	308,919	307,806		(414)		(414)			1,113	1,113	1,250	375	
1099999 Subtotal - Bonds - All Other Governments							300,000.000	308,220	308,919	307,806		(414)		(414)			1,113	1,113	1,250	375	
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																					
452152MS7	ILLINOIS ST		05/02/2012	JEFFERIES & COMPANY, JERSEY CITY	12/12/2012	CITIGROUP GBL MKTS INC, N	200,000.000	223,096	223,160	219,928		(3,168)		(3,168)			3,232	3,232	6,000		
745177FL4	PUERTO RICO CMWLTH GOVT DEV BA		02/01/2012	JPMORGAN SECURITIES INC, NEW YORK	09/10/2012	SOUTHWEST SECURITIES INC, ...	150,000.000	150,000	152,565	150,000							2,565	2,565	3,103		
93974C4M9	WASHINGTON ST		08/14/2012	CITIGROUP GBL MKTS INC, NEW YORK	12/11/2012	BOENNING & SCATTERGOOD, W.	250,000.000	311,258	314,140	309,911		(1,347)		(1,347)			4,229	4,229	3,403		
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							600,000.000	684,354	689,865	679,839		(4,515)		(4,515)			10,026	10,026	12,506		
Bonds - U.S. Special Revenue, Special Assessment																					
3133XFJF4	FEDERAL HOME LN BK CONS BD		06/04/2012	BARCLAYS CAPITAL INC, NEW YORK	06/12/2012	BARCLAYS CAPITAL INC, NEW	500,000.000	591,544	590,387	591,038		(506)		(506)			(652)	(652)	1,866	1,269	
31398AZV7	FEDERAL NATL MTG ASSN		06/25/2012	MORGAN STANLEY & CO INC, NY	08/23/2012	BARCLAYS CAPITAL INC, NEW	1,620,000.000	1,704,259	1,703,328	1,698,660		(5,600)		(5,600)			4,668	4,668	11,104	4,253	
65854RAR1	N CENTRL TX HLTH FAC DEV CORP		06/06/2012	GOLDMAN SACHS & CO, NY	08/22/2012	CITIGROUP GBL MKTS INC, N	500,000.000	586,410	587,880	583,482		(2,928)		(2,928)			4,398	4,398	4,583		
812643GK4	SEATTLE WA MUNI LIGHT & PWR RE		06/27/2012	CITIGROUP GBL MKTS INC, NEW YORK	10/11/2012	JANNEY MONTGOMERY SCOTT, ...	250,000.000	296,780	298,608	294,476		(2,304)		(2,304)			4,131	4,131	3,090		
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							2,870,000.000	3,178,993	3,180,202	3,167,656		(11,337)		(11,337)			12,546	12,546	20,644	5,522	
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
172967FT3	CITIGROUP INC		07/10/2012	GOLDMAN SACHS & CO, NY	12/12/2012	CANTOR FITZGERALD & CO/DE	180,000.000	187,664	201,139	187,376		(288)		(288)			13,763	13,763	9,135	5,631	

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
210518CT1	CONSUMERS ENERGY CO		05/01/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	12/10/2012	SCOTIA CAPITAL (USA) INC,	135,000.000	134,988	141,246	134,988				1			6,258	6,258	2,298		
501044CP4	KROGER CO/THE		01/12/2012	US BANCORP INVESTMENTS INC, ST. PAUL	12/12/2012	MERRILL LYNCH PIERCE FENN	125,000.000	125,000	129,256	125,000							4,256	4,256	2,506		
89233P4B9	TOYOTA MOTOR CREDIT CORP		02/02/2012	MIZUHO SECURITIES USA INC, NEW YORK	06/11/2012	RBC CAPITAL MARKETS LLC,	140,000.000	149,769	148,873	148,774		(995)		(995)			99	99	2,190	622	
913017BV0	UNITED TECHNOLOGIES CORP		05/24/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/09/2012	GOLDMAN SACHS & CO, NY	125,000.000	124,904	132,416	124,906				2			7,511	7,511	786		
931142CT8	WAL-MART STORES INC		06/04/2012	US BANCORP INVESTMENTS INC, ST. PAUL	06/20/2012	MILLENNIUM ADVISORS LLC,	300,000.000	313,467	313,548	313,258		(209)		(209)			290	290	3,131	2,794	
377373AB1	GLAXOSMITHKLINE CAPITAL PLC	R	05/02/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	06/20/2012	WELLS FARGO SECURITIES LL	85,000.000	84,784	85,046	84,793				9			253	253	81		
377373AD7	GLAXOSMITHKLINE CAPITAL PLC	R	05/02/2012	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/10/2012	MORGAN STANLEY & CO INC,	105,000.000	104,286	108,533	104,307				21			4,226	4,226	1,031		
539473AQ1	LLOYDS TSB BANK PLC	R	03/21/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	09/28/2012	MERRILL LYNCH PIERCE FENN	95,000.000	94,856	104,532	94,869				13			9,664	9,664	1,995		
02005ABT4	ALLY MASTER OWNER TRUST 4 A2		01/31/2012	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/21/2012	JPMORGAN CHASE BK/RBS SEC	200,000.000	201,688	201,625	201,546		(141)		(141)			79	79	1,377	154	
03063KAD5	AMERICREDIT PRIME AUTOMOB 1 A4		01/19/2012	Mellon Bank	06/08/2012	MERRILL LYNCH PIERCE FENN	255,000.000	259,213	257,231	258,667		(547)		(547)			(1,436)	(1,436)	3,040	185	
14313HAC9	CARMAX AUTO OWNER TRUS 11-1 A3		05/04/2012	MORGAN STANLEY & CO INC, NY	12/12/2012	Redemption	230,000.000	231,491	230,865	230,952		(539)		(539)			(87)	(87)	1,861	198	
98158VAD7	WORLD OMNI AUTOMOBILE LEA A A4		06/05/2012	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	06/21/2012	WELLS FARGO SECURITIES LL	230,000.000	229,986	230,359	229,986				0			374	374	88		
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,205,000.000	2,242,095	2,284,672	2,239,423		(2,672)		(2,672)			45,249	45,249	29,520	9,583
8399998	Subtotal - Bonds							9,250,000.000	9,955,644	9,984,258	9,918,349		(37,296)		(37,296)			65,910	65,910	120,343	38,266
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00081T108	ACCO BRANDS CORP		05/01/2012	CONVERSION OF MEADWESTVACO	05/11/2012	GOLDMAN SACHS & CO, NY	293.580	3,358	3,218	3,358							(140)	(140)			
00101J106	ADT CORP/THE		10/01/2012	REC AS DIVIDEND FROM TYCO	10/15/2012	INVESTMENT TECHNOLOGY GRO	527.500	13,994	19,870	13,994							5,877	5,877			
023135106	AMAZON.COM INC		02/14/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	07/12/2012	KNIGHT EQUITY MARKETS L.P	40.000	7,610	8,598	7,610							988	988			
037604105	APOLLO GROUP INC		03/06/2012	WEEDEN & CO, NEW YORK	04/12/2012	KNIGHT EQUITY MARKETS L.P	300.000	12,673	11,068	12,673							(1,605)	(1,605)			
071813109	BAXTER INTERNATIONAL INC		06/20/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	11/28/2012	RBC CAPITAL MARKETS LLC,	525.000	27,393	34,411	27,393							7,018	7,018	236		
110122108	BRISTOL-MYERS SQUIBB CO		01/23/2012	LIQUIDNET INC, BROOKLYN	02/22/2012	BARCLAYS CAPITAL LE, JERS	3,010.000	98,406	97,522	98,406							(884)	(884)			
189754104	COACH INC		05/18/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	08/10/2012	LIQUIDNET INC, BROOKLYN	1,240.000	83,214	69,877	83,214							(13,338)	(13,338)	372		

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOR EIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25388B104	DIGITAL RIVER INC		02/03/2012	UBS SECURITIES LLC, STAMFORD	10/31/2012	CANTOR FITZGERALD & CO IN	110,000	1,936	1,540	1,936							(396)	(396)		
278058102	EATON CORP		02/14/2012	RBC CAPITAL MARKETS LLC, NEW YORK	09/04/2012	GOLDMAN SACHS & CO, NY	2,220,000	111,927	97,127	111,927							(14,800)	(14,800)	1,368	
26884L109	EQT CORP		05/02/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	12/20/2012	BARCLAYS CAPITAL LE, JERS	590,000	29,515	34,070	29,515							4,555	4,555	260	
33829M101	FIVE BELOW INC		07/19/2012	BARCLAYS CAPITAL LE, JERSEY CITY	07/19/2012	JEFFERIES & CO INC, NEW Y	30,000	510	840	510							330	330		
345370860	FORD MOTOR CO		01/06/2012	PULSE TRADING LLC, BOSTON	01/27/2012	J P MORGAN SECURITIES INC	2,010,000	23,657	24,559	23,657							903	903	211	
371901109	GENTEX CORP		06/21/2012	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	09/24/2012	BAIRD, ROBERT W & CO INC,	200,000	4,170	3,499	4,170							(670)	(670)	26	
444903108	HUMAN GENOME SCIENCES INC		02/23/2012	RBC CAPITAL MARKETS LLC, NEW YORK	07/31/2012	NON-BROKER TRADE	5,490,000	46,758	77,757	46,758							30,999	30,999		
457153104	INGRAM MICRO INC		04/30/2012	GOLDMAN SACHS EXECUTION & CLEARING, NY	08/08/2012	INVESTMENT TECHNOLOGY GRO	1,490,000	28,300	22,483	28,300							(5,817)	(5,817)		
460146103	INTERNATIONAL PAPER CO		02/15/2012	STATE STREET BROKERAGE SVCS, BOSTON	09/18/2012	BARCLAYS CAPITAL LE, JERS	1,130,000	37,246	38,732	37,246							1,486	1,486	297	
487836108	KELLOGG CO		03/12/2012	J P MORGAN SECURITIES INC, BROOKLYN	04/24/2012	CITIGROUP GBL MKTS INC, N	520,000	27,408	26,414	27,408							(994)	(994)		
50075N104	KRAFT FOODS INC		09/28/2012	LIQUIDNET INC, BROOKLYN	10/02/2012	CONVERTED TO KRAFT FOODS	5,335,000	211,637	211,637	211,637							0	0	2,031	
517834107	LAS VEGAS SANDS CORP		02/21/2012	LIQUIDNET INC, BROOKLYN	07/12/2012	KNIGHT EQUITY MARKETS L.P.	370,000	19,726	14,545	19,726							(5,181)	(5,181)	185	
583334107	MEADWESTVACO CORP		04/20/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	10/15/2012	INVESTMENT TECHNOLOGY GRO	890,000	28,073	30,206	28,073							2,133	2,133	445	
733174106	POPULAR INC		04/30/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	05/30/2012	CONVERTED TO POPULAR INC	1,361,000	22,347	22,347	22,347							0	0		
693506107	PPG INDUSTRIES INC		04/18/2012	MERRILL LYNCH PIERCE FENNER SMITH INC NY	07/27/2012	LIQUIDNET INC, BROOKLYN	190,000	18,706	20,902	18,706							2,196	2,196	112	
761283100	RESTORATION HARDWARE HOLDINGS		11/01/2012	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/02/2012	INVESTMENT TECHNOLOGY GRO	8,000	192	252	192							60	60		
768573107	RIVERBED TECHNOLOGY INC		05/03/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	10/19/2012	BMO CAPITAL MARKETS CORP, MORGAN STANLEY & CO INC, NY	270,000	5,141	6,315	5,141							1,175	1,175		
848637104	SPLUNK INC		04/18/2012	MORGAN STANLEY & CO INC, NY	04/19/2012	CREDIT SUISSE, NEW YORK	30,000	510	969	510							459	459		
790849103	ST JUDE MEDICAL INC		08/16/2012	CREDIT SUISSE, NEW YORK	11/21/2012	SJ LEVINSON & SONS LLC, J	1,035,000	39,380	32,749	39,380							(6,631)	(6,631)	398	
855030102	STAPLES INC		03/06/2012	INVESTMENT TECHNOLOGY GROUP, NEW YORK	08/27/2012	GOLDMAN SACHS EXECUTION &	1,690,000	25,917	18,342	25,917							(7,575)	(7,575)	372	
857477103	STATE STREET CORP		02/27/2012	KNIGHT EQUITY MARKETS L.P., JERSEY CITY	10/08/2012	RBC CAPITAL MARKETS LLC,	400,000	16,460	16,771	16,460							311	311	192	

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

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

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid For Accrued Interest	
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year		
8399999 Total Bonds																					
Exempt Money Market Mutual Funds																					
60934N104	FEDERATED GOVT OBLIGATIONS FUND			12/31/2012	FIFTH THIRD		1,156					1,156					0.500	0.500	MON	7	
8899999 Subtotal - Exempt Money Market Mutual Funds																				1,156	
Class One Money Market Mutual Funds																					
262006885	DREYFUS GOVT PRIME MM			12/31/2012	MELLON BANK		2,019,501					2,019,501							N/A	1	
8999999 Subtotal - Class One Money Market Mutual Funds																				2,019,501	
9199999 Total Short-Term Investments																				2,020,658	

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

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

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

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated NONE

E22 Schedule DB - Part D Counterparty Exposure for Derivative Instruments Open NONE

E23 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E24 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories						
Huntington Bank		Maumee, Oh			7,737,908	X X X
Huntington Bank		Maumee, OH			206,276	X X X
Mellon Bank		Pittsburgh, Pa			31	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories						
		X X X				X X X
0199999 Totals - Open Depositories						
		X X X			7,944,215	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories						
		X X X				X X X
0299999 Totals - Suspended Depositories						
		X X X				X X X
0399999 Total Cash On Deposit						
		X X X			7,944,215	X X X
0499999 Cash in Company's Office						
		X X X	X X X	X X X	367	X X X
0599999 Total Cash						
		X X X			7,944,582	X X X

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

1. January	(7,270,711)	4. April	3,272,239	7. July	17,346,922	10. October	10,753,773
2. February	4,049,531	5. May	8,686,271	8. August	23,393,304	11. November	14,618,569
3. March	7,480,083	6. June	24,692,336	9. September	12,843,052	12. December	7,944,582

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
Bonds - U.S. Governments - Issuer Obligations							
U S TREASURY BILL		12/26/2012 ...	0.000	01/24/2013 ...	1,499,960		7
0199999 Subtotal - Bonds - U.S. Governments - Issuer Obligations					1,499,960		7
0599999 Subtotal - Bonds - U.S. Governments					1,499,960		7
7799999 Subtotals - Bonds - Issuer Obligations					1,499,960		7
8399999 Subtotals - Bonds					1,499,960		7
8699999 Total Cash Equivalents					1,499,960		7

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States. Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
			1. Alabama (AL)			
2. Alaska (AK)						
3. Arizona (AZ)						
4. Arkansas (AR)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	400,288	400,236		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	X X X	X X X				
59. Total	X X X	X X X	400,288	400,236		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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