1 4 0 6 0 2 0 1 3 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

GRANGE MUTUAL CASUALTY COMPANY

NAIC Group Code 00267 (Current Period), 00267 (Prior Period) NAIC Company Code 14060 Employer's ID Number 31-4192970

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

Country of Domicile United States

Incorporated/Organized 03/25/1935 Commenced Business 04/20/1935

Statutory Home Office 671 South High Street (Street and Number), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Mail Address 671 South High Street (Street and Number or P.O. Box), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact David Sidney Ackermann (Name) 614-445-2900 (Area Code) (Telephone Number) (Extension)

ackermannd@grangeinsurance.com (E-Mail Address) 614-449-3757 (Fax Number)

OFFICERS

Name	Title	Name	Title
THOMAS HOWARD WELCH	PRESIDENT & CEO	LAVAWN DEE COLEMAN	VP & SECRETARY
JOHN PAUL MCCAFFREY	VP & CFO		

OTHER OFFICERS

JOHN (NMN) AMMENDOLA	CHIEF PROPERTY & CASUALTY OFFICER	MICHAEL ANTHONY BUZEK	VP - CUSTOMER EXPERIENCE
DOREEN YVONNE DELANEY	VP - CHIEF HR & ADMINISTRATIVE OFFICER	CAROL LYNN DRAKE	VP - NATIONAL ACCOUNTS
MICHAEL CHARLES FERGANG	VP -CHIEF INFORMATION OFFICER	KENNETH RICHARD KOZEK	VP - CLAIMS
KENNETH (NMN) LIN	VP - CHIEF ACTUARY	PETER MICHAEL MCMURTRIE	CHIEF SALES, MARKETING & AFFILATE OFFICER
JOHN CHRISTOPHER MONTGOMERY	VP - INVESTMENTS	MARK CLARENCE RUSSELL	VP - INSURANCE OPERATIONS
DOUGLAS LEWIS SHARP	EXECUTIVE REGIONALVP - SALES		

DIRECTORS OR TRUSTEES

MARK LEWIS BOXER #	DOUGLAS PAUL BUTH	GLENN EUGENE CORLETT	ELWOOD GORDON GEE
ROBERT ENLOW HOYT	JOHN PAUL MCCAFFREY	MARY MARNETTE PERRY	MELVIN GEORGE PYE JR
THOMAS SIMRALL STEWART	THOMAS HOWARD WELCH	DAVID CHARLES WETMORE	CHRISTIANNA (NMN) WOOD #

State of Ohio
County of Franklin
ss

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

THOMAS HOWARD WELCH PRESIDENT & CEO	LAVAWN DEE COLEMAN VP & SECRETARY	JOHN PAUL MCCAFFREY VP & CFO

Subscribed and sworn to before me this 24th day of February, 2014

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

Teresa J. Burchwell, Notary Public
April 28, 2017

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	83,848,370	4.689	83,848,370	6,090,831	89,939,201	5.030
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	31,135,913	1.741	31,135,913		31,135,913	1.741
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	55,082,643	3.080	55,082,643		55,082,643	3.080
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	111,301,930	6.224	111,301,930		111,301,930	6.224
1.43 Revenue and assessment obligations	182,164,403	10.187	182,164,403		182,164,403	10.187
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	8,961,658	0.501	8,961,658		8,961,658	0.501
1.512 Issued or guaranteed by FNMA and FHLMC	28,203,076	1.577	28,203,076		28,203,076	1.577
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	83,551,031	4.672	83,551,031		83,551,031	4.672
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		0.000			0	0.000
1.523 All other	3,249,986	0.182	3,249,986		3,249,986	0.182
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	400,613,061	22.404	400,613,061	45,076,399	445,689,460	24.925
2.2 Unaffiliated non-U.S. securities (including Canada)	27,623,737	1.545	27,623,737	2,728,664	30,352,401	1.697
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated	5,039,589	0.282	5,039,589		5,039,589	0.282
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	256,334,402	14.335	256,334,402		256,334,402	14.335
3.4 Other equity securities:						
3.41 Affiliated	202,926,892	11.348	202,924,892		202,924,892	11.348
3.42 Unaffiliated	2,856,281	0.160	2,856,281		2,856,281	0.160
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties	3,561,847	0.199	3,561,847		3,561,847	0.199
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	104,297,956	5.833	104,297,956		104,297,956	5.833
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)	11,892,019	0.665	11,892,019		11,892,019	0.665
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)	100,000	0.006	100,000		100,000	0.006
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	1,363,218	0.076	1,363,218		1,363,218	0.076
9. Securities Lending (Line 10, Asset Page reinvested collateral)	53,895,894	3.014	53,895,894	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	23,166,732	1.296	23,166,732		23,166,732	1.296
11. Other invested assets	106,978,579	5.983	106,978,579		106,978,579	5.983
12. Total invested assets	1,788,149,218	100.000	1,788,147,218	53,895,894	1,788,147,218	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		121,845,263
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	692,530	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	692,530
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		(46,706)
5.	Deduct amounts received on disposals, Part 3, Column 15		108,294
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	121,681	
	7.2 Totals, Part 3, Column 10	0	121,681
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	5,971,137	
	8.2 Totals, Part 3, Column 9	0	5,971,137
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		116,289,975
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		116,289,975

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,221,763
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		11,741
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(51,119)
7.	Deduct amounts received on disposals, Part 3, Column 15		620,538
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,561,847
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		3,561,847
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		3,561,847

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		56,426,533
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	20,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	30,000,000	50,000,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	8,163,910	
	5.2 Totals, Part 3, Column 9	(3,476,621)	4,687,289
6.	Total gain (loss) on disposals, Part 3, Column 19		4,220,024
7.	Deduct amounts received on disposals, Part 3, Column 16		8,355,267
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		106,978,579
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		106,978,579

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,348,792,707
2.	Cost of bonds and stocks acquired, Part 3, Column 7		376,503,197
3.	Accrual of discount		1,287,223
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	178,183	
	4.2 Part 2, Section 1, Column 15	479,743	
	4.3 Part 2, Section 2, Column 13	64,311,905	
	4.4 Part 4, Column 11	(11,284,995)	53,684,836
5.	Total gain (loss) on disposals, Part 4, Column 19		35,445,708
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		323,647,741
7.	Deduct amortization of premium		9,167,166
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	5,783	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	5,783
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,482,892,981
11.	Deduct total nonadmitted amounts		2,000
12.	Statement value at end of current period (Line 10 minus Line 11)		1,482,890,981

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	105,882,197	101,481,773	105,870,736	89,871,489
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	105,882,197	101,481,773	105,870,736	89,871,489
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	61,167,799	62,654,822	62,920,095	56,205,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	111,841,795	113,889,715	114,472,400	104,760,000
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	306,103,495	304,417,045	310,582,096	292,322,831
	8. United States	335,074,565	349,875,507	340,864,547	320,174,553
Industrial and Miscellaneous and	9. Canada	13,991,776	14,305,518	14,169,601	13,795,000
Hybrid Securities (unaffiliated)	10. Other Countries	81,674,181	83,473,545	82,160,945	79,131,935
	11. Totals	430,740,522	447,654,570	437,195,093	413,101,488
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,015,735,809	1,030,097,924	1,031,040,421	956,260,808
PREFERRED STOCKS	14. United States	4,042,456	5,318,814	3,497,729	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	997,133	1,571,306	997,133	
	17. Totals	5,039,589	6,890,119	4,494,862	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	5,039,589	6,890,119	4,494,862	
COMMON STOCKS	20. United States	249,670,583	249,670,583	140,764,113	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	9,520,100	9,520,100	6,837,699	
	23. Totals	259,190,683	259,190,683	147,601,812	
Parent, Subsidiaries and Affiliates	24. Totals	202,926,892	202,926,892	42,128,318	
	25. Total Common Stocks	462,117,575	462,117,575	189,730,130	
	26. Total Stocks	467,157,164	469,007,694	194,224,992	
	27. Total Bonds and Stocks	1,482,892,973	1,499,105,618	1,225,265,413	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	3,386,390	35,661,747	33,008,556	22,341,974	11,483,530	105,882,197	10.4	104,256,007	11.0	105,882,197	
1.2 NAIC 2						0	0.0	0	0.0		
1.3 NAIC 3						0	0.0	0	0.0		
1.4 NAIC 4						0	0.0	0	0.0		
1.5 NAIC 5						0	0.0	0	0.0		
1.6 NAIC 6						0	0.0	0	0.0		
1.7 Totals	3,386,390	35,661,747	33,008,556	22,341,974	11,483,530	105,882,197	10.4	104,256,007	11.0	105,882,197	0
2. All Other Governments											
2.1 NAIC 1						0	0.0	0	0.0		
2.2 NAIC 2						0	0.0	0	0.0		
2.3 NAIC 3						0	0.0	0	0.0		
2.4 NAIC 4						0	0.0	0	0.0		
2.5 NAIC 5						0	0.0	0	0.0		
2.6 NAIC 6						0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1	6,590,918	11,296,520	42,280,362	1,000,000		61,167,799	6.0	59,727,641	6.3	61,167,799	
3.2 NAIC 2						0	0.0	504,492	0.1		
3.3 NAIC 3						0	0.0	0	0.0		
3.4 NAIC 4						0	0.0	0	0.0		
3.5 NAIC 5						0	0.0	0	0.0		
3.6 NAIC 6						0	0.0	0	0.0		
3.7 Totals	6,590,918	11,296,520	42,280,362	1,000,000	0	61,167,799	6.0	60,232,132	6.3	61,167,799	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1	9,247,573	24,759,471	69,119,951	6,715,305	1,999,494	111,841,795	11.0	110,143,122	11.6	111,841,795	
4.2 NAIC 2						0	0.0	0	0.0		
4.3 NAIC 3						0	0.0	0	0.0		
4.4 NAIC 4						0	0.0	0	0.0		
4.5 NAIC 5						0	0.0	0	0.0		
4.6 NAIC 6						0	0.0	0	0.0		
4.7 Totals	9,247,573	24,759,471	69,119,951	6,715,305	1,999,494	111,841,795	11.0	110,143,122	11.6	111,841,795	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	26,525,519	101,819,063	123,854,776	45,936,555	7,967,583	306,103,495	30.1	267,640,300	28.2	305,603,495	500,000
5.2 NAIC 2						0	0.0	1,441,865	0.2		
5.3 NAIC 3						0	0.0	0	0.0		
5.4 NAIC 4						0	0.0	0	0.0		
5.5 NAIC 5						0	0.0	0	0.0		
5.6 NAIC 6						0	0.0	0	0.0		
5.7 Totals	26,525,519	101,819,063	123,854,776	45,936,555	7,967,583	306,103,495	30.1	269,082,165	28.3	305,603,495	500,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	9,216,581	43,149,790	71,563,558	34,692,104	7,277,850	165,899,884	16.3	153,176,896	16.1	115,139,602	50,760,282
6.2 NAIC 2	11,805,861	64,720,010	71,523,639	23,657,329	1,891,325	173,598,163	17.1	168,805,608	17.8	148,290,583	25,307,579
6.3 NAIC 3	2,671,507	16,041,581	22,372,870	2,026,009	1,650,000	44,761,967	4.4	46,789,961	4.9	35,086,085	9,675,882
6.4 NAIC 4	3,428,506	15,630,852	27,441,086			46,500,444	4.6	37,104,685	3.9	32,390,503	14,109,941
6.5 NAIC 5		839,852				839,852	0.1	0	0.0		839,852
6.6 NAIC 6			67,357			67,357	0.0	78,300	0.0	67,357	
6.7 Totals	27,122,455	140,382,084	192,968,510	60,375,442	10,819,175	431,667,667	42.5	405,955,450	42.7	330,974,131	100,693,536
7. Hybrid Securities											
7.1 NAIC 1						0	0.0	0	0.0		
7.2 NAIC 2						0	0.0	0	0.0		
7.3 NAIC 3						0	0.0	0	0.0		
7.4 NAIC 4						0	0.0	0	0.0		
7.5 NAIC 5						0	0.0	0	0.0		
7.6 NAIC 6						0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0	0	0.0		
8.2 NAIC 2						0	0.0	0	0.0		
8.3 NAIC 3						0	0.0	0	0.0		
8.4 NAIC 4						0	0.0	0	0.0		
8.5 NAIC 5						0	0.0	0	0.0		
8.6 NAIC 6						0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 54,966,980	216,686,591	339,827,203	110,685,938	28,728,457	750,895,170	73.9	XXX	XXX	699,634,888	51,260,282
9.2 NAIC 2	(d) 11,805,861	64,720,010	71,523,639	23,657,329	1,891,325	173,598,163	17.1	XXX	XXX	148,290,583	25,307,579
9.3 NAIC 3	(d) 2,671,507	16,041,581	22,372,870	2,026,009	1,650,000	44,761,967	4.4	XXX	XXX	35,086,085	9,675,882
9.4 NAIC 4	(d) 3,428,506	15,630,852	27,441,086	0	0	46,500,444	4.6	XXX	XXX	32,390,503	14,109,941
9.5 NAIC 5	(d) 0	839,852	0	0	0	(c) 839,852	0.1	XXX	XXX	0	839,852
9.6 NAIC 6	(d) 0	0	67,357	0	0	(c) 67,357	0.0	XXX	XXX	67,357	0
9.7 Totals	72,872,854	313,918,885	461,232,155	136,369,276	32,269,782	(b) 1,016,662,953	100.0	XXX	XXX	915,469,417	101,193,536
9.8 Line 9.7 as a % of Col. 6	7.0	31.0	45.0	13.0	3.0	100.0	XXX	XXX	XXX	90.0	10.0
10. Total Bonds Prior Year											
10.1 NAIC 1	74,044,468	229,945,628	270,685,740	90,099,333	30,168,797	XXX	XXX	694,943,966	73.2	655,382,130	39,561,836
10.2 NAIC 2	4,495,803	69,218,814	71,698,326	20,481,654	4,857,368	XXX	XXX	170,751,965	18.0	145,439,652	25,312,313
10.3 NAIC 3	3,548,776	8,954,078	29,857,420	3,320,362	1,109,324	XXX	XXX	46,789,961	4.9	39,268,553	7,521,407
10.4 NAIC 4	687,801	8,186,336	26,084,069	2,146,479	0	XXX	XXX	37,104,685	3.9	28,549,723	8,554,962
10.5 NAIC 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
10.6 NAIC 6	0	0	0	0	78,300	XXX	XXX	(c) 78,300	0.0	0	78,300
10.7 Totals	82,776,848	316,304,857	398,325,555	116,047,828	36,213,789	XXX	XXX	(b) 949,668,876	100.0	868,640,058	81,028,818
10.8 Line 10.7 as a % of Col. 8	9.0	33.0	42.0	12.0	4.0	XXX	XXX	100.0	XXX	91.0	10.0
11. Total Publicly Traded Bonds											
11.1 NAIC 1	51,957,782	210,678,452	309,226,593	101,853,095	25,918,965	699,634,888	68.8	655,382,130	69.0	699,634,888	XXX
11.2 NAIC 2	9,043,662	53,581,278	62,707,346	21,066,973	1,891,325	148,290,583	14.6	145,439,652	15.3	148,290,583	XXX
11.3 NAIC 3	2,671,507	10,849,080	18,098,101	1,817,397	1,650,000	35,086,085	3.5	39,268,553	4.1	35,086,085	XXX
11.4 NAIC 4	2,945,822	10,328,639	19,116,043			32,390,503	3.2	28,549,723	3.0	32,390,503	XXX
11.5 NAIC 5						0	0.0	0	0.0	0	XXX
11.6 NAIC 6			67,357			67,357	0.0	0	0.0	67,357	XXX
11.7 Totals	66,618,773	285,437,449	409,215,440	124,737,465	29,460,290	915,469,417	90.0	868,640,058	91.5	915,469,417	XXX
11.8 Line 11.7 as a % of Col. 6	7.0	31.0	45.0	14.0	3.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	7.0	28.0	40.0	12.0	3.0	90.0	XXX	XXX	XXX	90.0	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	3,009,198	6,008,139	30,600,610	8,832,843	2,809,492	51,260,282	5.0	39,561,836	4.2	XXX	51,260,282
12.2 NAIC 2	2,762,198	11,138,732	8,816,293	2,590,356		25,307,579	2.5	25,312,313	2.7	XXX	25,307,579
12.3 NAIC 3		5,192,501	4,274,769	208,612		9,675,882	1.0	7,521,407	0.8	XXX	9,675,882
12.4 NAIC 4	482,684	5,302,213	8,325,043			14,109,941	1.4	8,554,962	0.9	XXX	14,109,941
12.5 NAIC 5		839,852				839,852	0.1	0	0.0	XXX	839,852
12.6 NAIC 6						0	0.0	78,300	0.0	XXX	0
12.7 Totals	6,254,081	28,481,436	52,016,716	11,631,811	2,809,492	101,193,536	10.0	81,028,818	8.5	XXX	101,193,536
12.8 Line 12.7 as a % of Col. 6	6.0	28.0	51.0	11.0	3.0	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.0	3.0	5.0	1.0	0.3	10.0	XXX	XXX	XXX	XXX	10.0

(a) Includes $ 101,193,536 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 777,524 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 $ 67,357 current year, $ 78,300 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 $ 25,934 ; NAIC 2 $ 123,687 ; NAIC 3 $ 0 ; NAIC 4 $ 777,524 ; NAIC 5 $ 0
NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	1,199,540	25,790,953	28,711,536	19,588,591	8,557,751	83,848,370	8.2	80,044,563	8.4	83,848,370	
1.2 Residential Mortgage-Backed Securities	2,186,850	9,870,794	4,297,021	2,753,383	2,925,779	22,033,827	2.2	24,211,444	2.5	22,033,827	
1.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
1.5 Totals	3,386,390	35,661,747	33,008,556	22,341,974	11,483,530	105,882,197	10.4	104,256,007	11.0	105,882,197	0
2. All Other Governments											
2.1 Issuer Obligations						0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	6,590,918	11,296,520	42,280,362	1,000,000		61,167,799	6.0	60,232,132	6.3	61,167,799	
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
3.5 Totals	6,590,918	11,296,520	42,280,362	1,000,000	0	61,167,799	6.0	60,232,132	6.3	61,167,799	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	9,247,573	24,759,471	69,119,951	6,715,305	1,999,494	111,841,795	11.0	110,143,122	11.6	111,841,795	
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
4.5 Totals	9,247,573	24,759,471	69,119,951	6,715,305	1,999,494	111,841,795	11.0	110,143,122	11.6	111,841,795	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	9,443,019	59,634,620	96,274,469	34,341,488	7,727,962	207,421,557	20.4	177,827,979	18.7	206,921,557	500,000
5.2 Residential Mortgage-Backed Securities	17,082,500	42,184,443	27,580,307	11,595,067	239,621	98,681,938	9.7	91,254,186	9.6	98,681,938	
5.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
5.5 Totals	26,525,519	101,819,063	123,854,776	45,936,555	7,967,583	306,103,495	30.1	269,082,165	28.3	305,603,495	500,000
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	25,122,460	139,132,093	192,968,510	60,375,442	10,819,175	428,417,680	42.1	402,705,477	42.4	329,724,140	98,693,540
6.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
6.4 Other Loan-Backed and Structured Securities	1,999,995	1,249,991				3,249,986	0.3	3,249,973	0.3	1,249,991	1,999,995
6.5 Totals	27,122,455	140,382,084	192,968,510	60,375,442	10,819,175	431,667,666	42.5	405,955,450	42.7	330,974,131	100,693,536
7. Hybrid Securities											
7.1 Issuer Obligations						0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	51,603,509	260,613,656	429,354,828	122,020,826	29,104,382	892,697,202	87.8	XXX	XXX	793,503,661	99,193,540
9.2 Residential Mortgage-Backed Securities	19,269,350	52,055,238	31,877,328	14,348,450	3,165,400	120,715,765	11.9	XXX	XXX	120,715,765	0
9.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	XXX	XXX	0	0
9.4 Other Loan-Backed and Structured Securities	1,999,995	1,249,991	0	0	0	3,249,986	0.3	XXX	XXX	1,249,991	1,999,995
9.5 Totals	72,872,854	313,918,885	461,232,155	136,369,276	32,269,782	1,016,662,953	100.0	XXX	XXX	915,469,417	101,193,536
9.6 Lines 9.5 as a % Col. 6	7.0	31.0	45.0	13.0	3.0	100.0	XXX	XXX	XXX	90.0	10.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations	61,909,560	268,215,072	367,839,634	103,428,926	29,560,082	XXX	XXX	830,953,273	87.5	751,924,437	79,028,836
10.2 Residential Mortgage-Backed Securities	20,867,288	44,839,812	30,485,921	12,618,903	6,653,707	XXX	XXX	115,465,630	12.2	115,465,630	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	0	0.0	0	0
10.4 Other Loan-Backed and Structured Securities	0	3,249,973	0	0	0	XXX	XXX	3,249,973	0.3	1,249,991	1,999,982
10.5 Totals	82,776,848	316,304,857	398,325,555	116,047,828	36,213,789	XXX	XXX	949,668,876	100.0	868,640,058	81,028,818
10.6 Line 10.5 as a % of Col. 8	9.0	33.0	42.0	12.0	4.0	XXX	XXX	100.0	XXX	91.0	9.0
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	47,349,424	232,132,220	377,338,112	110,389,015	26,294,890	793,503,661	78.1	751,924,437	79.2	793,503,661	XXX
11.2 Residential Mortgage-Backed Securities	19,269,350	52,055,238	31,877,328	14,348,450	3,165,400	120,715,765	11.9	115,465,630	12.2	120,715,765	XXX
11.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	XXX
11.4 Other Loan-Backed and Structured Securities		1,249,991				1,249,991	0.1	1,249,991	0.1	1,249,991	XXX
11.5 Totals	66,618,773	285,437,449	409,215,440	124,737,465	29,460,290	915,469,417	90.0	868,640,058	91.5	915,469,417	XXX
11.6 Line 11.5 as a % of Col. 6	7.0	31.0	45.0	14.0	3.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	7.0	28.0	40.0	12.0	3.0	90.0	XXX	XXX	XXX	90.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	4,254,086	28,481,436	52,016,716	11,631,811	2,809,492	99,193,540	9.8	79,028,836	8.3	XXX	99,193,540
12.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	XXX	0
12.4 Other Loan-Backed and Structured Securities	1,999,995					1,999,995	0.2	1,999,982	0.2	XXX	1,999,995
12.5 Totals	6,254,081	28,481,436	52,016,716	11,631,811	2,809,492	101,193,536	10.0	81,028,818	8.5	XXX	101,193,536
12.6 Line 12.5 as a % of Col. 6	6.0	28.0	51.0	11.0	3.0	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.0	3.0	5.0	1.0	0.3	10.0	XXX	XXX	XXX	XXX	10.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	20,744,502	20,744,502	0	0	0
2. Cost of short-term investments acquired	60,358,290	60,358,290			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	114,020	114,020			
6. Deduct consideration received on disposals	80,156,896	80,156,896			
7. Deduct amortization of premium	132,771	132,771			
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	927,144	927,144	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	927,144	927,144	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

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	0	0	0
2. Cost of cash equivalents acquired	1,447,641	1,447,641	
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	64,603	64,603	
6. Deduct consideration received on disposals	1,432,391	1,432,391	
7. Deduct amortization of premium	79,853	79,853	
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other-than-temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances 11	12	13	14	15	16	17
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13-11-12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
HOME OFFICE COMPLEX-671 SOUTH HIGH		COLUMBUS	OHIO	01/31/1977	09/17/2010	145,646,707	0	104,254,658	65,420,000	5,614,266	0	0	(5,614,266)	0	5,333,200	6,821,731
APARTMENTS - 20-24 SYCAMORE		COLUMBUS	OHIO	03/19/1975	09/17/2010	273,678	0	43,298	390,000	0	0	0	0	0	5,050	69,818
0299999 - Properties occupied by the reporting entity - Administrative						145,920,385	0	104,297,956	65,810,000	5,614,266	0	0	(5,614,266)	0	5,338,250	6,891,549
0399999 - Total Properties occupied by the reporting entity						145,920,385	0	104,297,956	65,810,000	5,614,266	0	0	(5,614,266)	0	5,338,250	6,891,549
Properties held for the production of income																
BREWERS YARD OFFICE I - 585 SOUTH FRONT		COLUMBUS	OHIO	05/15/2007	09/17/2010	6,509,964	0	5,442,107	4,830,000	167,314	0	0	(167,314)	0	786,252	542,798
BREWERS YARD OFFICE II - 605 SOUTH FRONT		COLUMBUS	OHIO	05/15/2007	09/17/2010	7,735,528	0	6,449,912	6,670,000	189,557	0	0	(189,557)	0	1,431,012	570,130
0499999 - Properties held for the production of income						14,245,492	0	11,892,019	11,500,000	356,871	0	0	(356,871)	0	2,217,264	1,112,928
Properties held for sale																
RESIDENTIAL - 1714 PORT CLINTON RD		FREMONT	OHIO	06/30/2008	12/31/2012	40,000	0	40,000	40,000	0	30,000	0	(30,000)	0	0	0
RESIDENTIAL - 45137 HORSESHOE CIRCLE		CANTON	MICHIGAN	09/30/2013	09/30/2013	60,000	0	60,000	60,000	0	91,681	0	(91,681)	0	0	0
0599999 - Properties held for sale						100,000	0	100,000	100,000	0	121,681	0	(121,681)	0	0	0
0699999 Totals						160,265,877	0	116,289,975	77,410,000	5,971,137	121,681	0	(6,092,818)	0	7,555,514	8,004,477

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by purchase								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	01/23/2013	MJB ELECTRIC SERVICE	1,257	0	1,257	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	02/28/2013	VORYS, SATER , SEYMOUR	341	0	341	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	02/28/2013	BROCON CONSTRUCTION	3,938	0	3,938	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	03/05/2013	BHDP ARCHITECTURE	728	0	728	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	04/02/2013	VORYS, SATER , SEYMOUR	155	0	155	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	04/03/2013	WSA STUDIO	2,500	0	2,500	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	04/09/2013	BRICKLER & ECKLER, LLP	331	0	331	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	05/02/2013	BRICKLER & ECKLER, LLP	819	0	819	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	05/10/2013	BRICKLER & ECKLER, LLP	805	0	805	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	05/10/2013	MJB ELECTRIC SERVICE	195	0	195	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	06/27/2013	PRATER ENGINEERING	400	0	400	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	07/29/2013	PRATER ENGINEERING	8,700	0	8,700	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	07/31/2013	BRICKLER & ECKLER, LLP	9,765	0	9,765	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	08/19/2013	PRATER ENGINEERING	2,600	0	2,600	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	08/22/2013	BRICKLER & ECKLER, LLP	2,941	0	2,941	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	08/23/2013	WSA STUDIO	5,500	0	5,500	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	09/10/2013	BRICKLER & ECKLER, LLP	1,375	0	1,375	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	09/20/2013	CITY OF COLUMBUS	1,950	0	1,950	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	09/24/2013	PRATER ENGINEERING	1,300	0	1,300	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	11/06/2013	BRICKLER & ECKLER, LLP	133	0	133	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	11/07/2013	EMPIRE PROTECTION	16,008	0	16,008	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	11/22/2013	PRATER ENGINEERING	750	0	750	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	11/26/2013	PHINNEY INDUSTRIAL ROOFING	33,600	0	33,600	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	12/03/2013	EMPIRE PROTECTION	13,001	0	13,001	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	12/18/2013	CB RICHARD ELLIS, INC.	30,257	0	30,257	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	12/18/2013	DENNIS TODD PAINTING	4,280	0	4,280	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	12/18/2013	PRATER ENGINEERING	750	0	750	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	12/18/2013	MID-CITY ELECTRIC	55,640	0	55,640	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	12/18/2013	BROCON CONSTRUCTION	67,875	0	67,875	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	12/19/2013	MID-CITY ELECTRIC	16,800	0	16,800	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OHIO	12/20/2013	BRUNER CORPORATION	223,900	0	223,900	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	01/15/2013	SPEER MECHANICAL	2,121	0	2,121	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	01/30/2013	BRICKLER & ECKLER, LLP	200	0	200	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	02/28/2013	BRICKLER & ECKLER, LLP	1,477	0	1,477	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	04/01/2013	CB RICHARD ELLIS, INC.	2,000	0	2,000	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	04/02/2013	BRICKLER & ECKLER, LLP	1,913	0	1,913	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	04/03/2013	BHDP ARCHITECTURE	1,268	0	1,268	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	04/08/2013	MJB ELECTRIC SERVICE	4,112	0	4,112	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	04/08/2013	BROCON CONSTRUCTION	4,868	0	4,868	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	04/11/2013	BRUNER CORPORATION	865	0	865	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	05/10/2013	CB RICHARD ELLIS, INC.	1,000	0	1,000	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	05/10/2013	MJB ELECTRIC SERVICE	509	0	509	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	06/10/2013	BRICKLER & ECKLER, LLP	2,089	0	2,089	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	07/22/2013	CONTINENTAL OFFICE	1,555	0	1,555	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	07/31/2013	BROCON CONSTRUCTION	2,714	0	2,714	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	08/12/2013	BRICKLER & ECKLER, LLP	4,830	0	4,830	0
BREWERS YARD OFFICE I - 585 SOUTH HIGH	COLUMBUS	OHIO	10/22/2013	BRICKLER & ECKLER, LLP	735	0	735	0
0199999 - Acquired by purchase					540,849	0	540,849	0
Acquired by internal transfer								
RESIDENTIAL - 45137 HORSESHOE CIRCLE	CANTON	MICHIGAN	09/30/2013	Internal Transfer	151,681	0	151,681	0
0299999 - Acquired by internal transfer					151,681	0	151,681	0
0399999 Totals					692,530	0	692,530	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Changes in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C.V. (11-9-10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain(Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property disposed																			
RESIDENTIAL - 26760 JOY RD	REDFORD	MICHIGAN	06/30/2013	CRYSTAL ODOR	15,000	0	15,000	0	0	0	0	0	15,000	3,386	0	(11,614)	(11,614)	0	0
RESIDENTIAL - 1723 OLD MILL RD	EAST LANSING	MICHIGAN	08/31/2013	RICHARD BEARD	110,000	0	110,000	0	0	0	0	0	110,000	72,770	0	(37,230)	(37,230)	0	0
RESIDENTIAL - 2204 GUTHRIE AVE	ROYAL OAK	MICHIGAN	09/30/2013	WILLIAM FLECK	30,000	0	30,000	0	0	0	0	0	30,000	32,138	0	2,138	2,138	0	0
0199999 - Property disposed					155,000	0	155,000	0	0	0	0	0	155,000	108,294	0	(46,706)	(46,706)	0	0
0399999 Totals					155,000	0	155,000	0	0	0	0	0	155,000	108,294	0	(46,706)	(46,706)	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
13814314		Northville	MI		06/26/2007	2.875	305,922	0	0	0	0	0	469,000	12/31/2013
13811971		Woodbridge	VA		06/26/2007	3.000	158,856	0	0	0	0	0	325,000	12/31/2013
13812201		Bristow	VA		06/26/2007	3.000	238,918	0	0	0	0	0	320,000	12/31/2013
13813175		Marysville	OH		06/26/2007	2.875	79,536	0	0	0	0	0	153,000	12/31/2013
13813209		Madison Heights	MI		06/26/2007	2.875	78,720	0	0	0	0	0	41,000	12/31/2013
13813399		St. Clairsville	OH		06/26/2007	1.750	277,000	0	0	0	0	0	95,000	12/31/2013
13814249		Ferndale	MI		06/26/2007	2.875	65,747	0	0	0	0	0	53,000	12/31/2013
13814454		Gosport	IN		06/26/2007	6.000	59,868	0	0	0	0	0	101,000	12/31/2013
13814652		Springfield	OH		06/26/2007	2.875	63,866	0	0	0	0	0	52,000	12/31/2013
13814918		Forester Township	MI		06/26/2007	2.875	22,228	0	0	0	0	0	37,000	12/31/2013
13815832		Swartz Creek	MI		06/26/2007	5.875	75,307	0	0	0	0	0	83,000	12/31/2013
13815899		Lansing	MI		06/26/2007	3.000	67,193	0	0	0	0	0	78,000	12/31/2013
13816475		Ironton	OH		06/26/2007	3.000	111,217	0	0	0	0	0	106,000	12/31/2013
13817671		Clarkston	MI		06/26/2007	2.875	318,009	0	0	0	0	0	508,000	12/31/2013
13817929		Lansing	MI		06/26/2007	2.875	66,397	0	0	0	0	0	39,000	12/31/2013
13818588		Estero	FL		06/26/2007	2.875	162,106	0	0	0	0	0	131,000	12/31/2013
13818661		Washington Township	MI		06/26/2007	2.875	353,663	0	0	0	0	0	512,000	12/31/2013
13818687		Houghton Lake	MI		06/26/2007	2.875	147,643	0	0	0	0	0	185,000	12/31/2013
13818869		Warren	MI		06/26/2007	2.875	42,837	0	0	0	0	0	32,000	12/31/2013
13818877		Warren	MI		06/26/2007	2.875	44,464	0	0	0	0	0	26,000	12/31/2013
13818885		Warren	MI		06/26/2007	2.875	43,922	0	0	0	0	0	28,000	12/31/2013
13818893		Warren	MI		06/26/2007	2.875	42,837	0	0	0	0	0	24,000	12/31/2013
13818901		Warren	MI		06/26/2007	2.875	42,837	0	0	0	0	0	23,000	12/31/2013
13818919		Warren	MI		06/26/2007	2.875	42,837	0	0	0	0	0	20,000	12/31/2013
13818927		Warren	MI		06/26/2007	2.875	42,295	0	0	0	0	0	20,000	12/31/2013
13818968		Warren	MI		06/26/2007	2.875	42,837	0	0	0	0	0	27,000	12/31/2013
13818976		Warren	MI		06/26/2007	2.875	42,295	0	0	0	0	0	20,000	12/31/2013
13818984		Warren	MI		06/26/2007	2.875	41,753	0	0	0	0	0	27,000	12/31/2013
13819008		Columbus	OH		06/26/2007	2.875	66,212	0	0	0	0	0	50,000	12/31/2013
13819016		Williamston	MI		06/26/2007	2.875	129,126	0	0	0	0	0	131,000	12/31/2013
13819230		Lansing	MI		06/26/2007	2.875	129,352	0	0	0	0	0	126,000	12/31/2013
13820253		Etna Green	IN		06/26/2007	6.625	115,525	0	0	0	0	0	94,000	12/31/2013
10178952		Darby	PA		06/26/2007	6.350	34,390	0	0	0	0	0	75,000	12/31/2011
10187748		Washington Township	MI		06/26/2007	5.625	195,521	0	0	0	0	0	285,000	12/31/2011
10188027		Walled Lake	MI		06/26/2007	5.375	110,611	0	0	0	0	0	177,000	12/31/2011
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other							3,861,847	0	0	0	0	0	4,473,000	XXX
0899999 - Total Mortgages in Good Standing (sum of 0199999 through 0799999)							3,861,847	0	0	0	0	0	4,473,000	XXX
3399999 Totals							3,861,847	0	0	0	0	0	4,473,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 Totals					XXX	0	0	0

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
0013816210	Grandville	MI		06/26/2007	01/31/2013	188,020	0	0	0	0	0	0	188,020	139,870	0	(48,150)	(48,150)
0020362299	Waterloo	IL		06/26/2007	02/28/2013	67,756	0	0	0	0	0	0	67,756	73,648	0	5,892	5,892
0013813605	Toledo	OH		06/26/2007	03/31/2013	80,260	0	0	0	0	0	0	80,260	70,739	0	(9,521)	(9,521)
0013812938	St. Clair Shores	MI		06/26/2007	03/31/2013	27,916	0	0	0	0	0	0	27,916	30,344	0	2,428	2,428
0013820485	Circleville	OH		06/26/2007	05/31/2013	9,259	0	0	0	0	0	0	9,259	7,491	0	(1,768)	(1,768)
0199999 - Mortgages closed by repayment						373,211	0	0	0	0	0	0	373,211	322,092	0	(51,119)	(51,119)
Mortgages with partial repayments																	
00000001	Cenlar	Various		06/26/2007	12/31/2013	128,978	0	11,215	0	0	11,215	0	140,193	140,193	0	0	0
00000002	Countrywide	Various		06/26/2007	12/31/2013	6,046	0	526	0	0	526	0	6,572	6,572	0	0	0
0299999 - Mortgages with partial repayments						135,024	0	11,741	0	0	11,741	0	146,765	146,765	0	0	0
Mortgages transferred																	
0013817499	Canton	MI		06/26/2007	05/31/2013	151,681	0	0	0	0	0	0	151,681	151,681	0	0	0
0499999 - Mortgages transferred						151,681	0	0	0	0	0	0	151,681	151,681	0	0	0
0599999 Totals						659,916	0	11,741	0	0	11,741	0	671,657	620,538	0	(51,119)	(51,119)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of: Other - Unaffiliated																			
000003-00-4	UPDATA VENTURE PARTNERS II, LP		RESTON	VIRGINIA	UPDATA CAPITAL		09/30/2001	1	337,632	518,552	518,552	180,920	0	0	0	0	0	15,000	5.618
000000-02-6	GOLDENTREE HIGH YIELD MASTER FUND II		NEW YORK	NEW YORK	DIRECT		06/03/2003	13	8,021,562	21,822,202	21,822,202	3,283,381	0	0	0	0	0	0	12.408
000001-00-8	DIAMOND-HILL INVESTMENT PARTNERS, LP		COLUMBUS	OHIO	DIRECT		06/03/2003	5	6,000,000	11,140,023	11,140,023	2,617,502	0	0	0	0	0	0	7.763
000004-01-0	Q-BLK APPRECIATION FUND II, LLC		SEATTLE	WASHINGTON	DIRECT		08/31/2005	13	15,545,209	23,404,994	23,404,994	1,989,299	0	0	0	0	0	0	2.064
G2926*-10-0	EATON VANCE INST SR LOAN FUND		GEORGE TOWN	GRAND CAYMAN	DIRECT		01/02/2013	10	50,000,000	50,092,808	50,092,808	92,808	0	0	0	0	1,678,285	0	0.000
2199999 - Joint Venture, Partnership or Limited Liability Company Interests That Have the Underlying Characteristics of: Other - Unaffiliated									79,904,403	106,978,579	106,978,579	8,163,910	0	0	0	0	1,678,285	15,000	XXX
4499999 - Subtotal Unaffiliated									79,904,403	106,978,579	106,978,579	8,163,910	0	0	0	0	1,678,285	15,000	XXX
4599999 - Subtotal Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									79,904,403	106,978,579	106,978,579	8,163,910	0	0	0	0	1,678,285	15,000	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated										
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEORGE TOWN	GRAND CAYMAN	DIRECT	01/02/2013	10	20,000,000	30,000,000	0	0.000
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							20,000,000	30,000,000	0	XXX
4499999 – Subtotal Unaffiliated							20,000,000	30,000,000	0	XXX
4599999 – Subtotal Affiliated							0	0	0	XXX
4699999 Totals							20,000,000	30,000,000	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated																			
000003-00-4	UPDATA VENTURE PARTNERS II, LP	RESTON	VIRGINIA	UPDATA CAPITAL	09/30/2001	05/31/2013	24,900	0	0	0	0	0	0	24,900	24,900	0	0	0	0
000000-02-6	GOLDENTREE HIGH YIELD MASTER FUND II	NEW YORK	NEW YORK	DIRECT	06/03/2003	07/31/2013	4,572,414	(2,593,976)	0	0	0	(2,593,976)	0	1,978,438	5,000,000	0	3,021,562	3,021,562	0
000004-01-0	Q-BLK APPRECIATION FUND II, LLC	SEATTLE	WASHINGTON	DIRECT	08/31/2005	03/27/2013	2,936,997	(805,092)	0	0	0	(805,092)	0	2,936,997	3,000,000	0	868,095	868,095	0
000002-00-6	STONEHENGE OPPORTUNITY FUND	COLUMBUS	OHIO	STONEHENGE HOLDINGS, INC.	08/31/2001	10/04/2013	0	(77,553)	0	0	0	(77,553)	0	0	330,367	0	330,367	330,367	0
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							7,534,311	(3,476,621)	0	0	0	(3,476,621)	0	4,940,335	8,355,267	0	4,220,024	4,220,024	0
4499999 – Subtotal Unaffiliated							7,534,311	(3,476,621)	0	0	0	(3,476,621)	0	4,940,335	8,355,267	0	4,220,024	4,220,024	0
4599999 – Subtotal Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							7,534,311	(3,476,621)	0	0	0	(3,476,621)	0	4,940,335	8,355,267	0	4,220,024	4,220,024	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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-DW-5	United States Treasury Bond - OH	SD			1	1,222,055	115.7970	1,331,666	1,150,000	1,164,022		(5,295)			7.250	6.685	MN	10,825	83,375	09/26/1995	05/15/2016
912810-DX-3	United States Treasury Bond - OH/GA/VA	SD			1	515,125	119.1410	476,564	400,000	430,311		(9,660)			7.500	4.648	MN	3,895	30,000	01/30/2003	11/15/2016
912810-DX-3	United States Treasury Bond - OH/GA/VA				1	257,563	119.1410	238,282	200,000	215,156		(4,830)			7.500	4.648	MN	1,948	15,000	01/30/2003	11/15/2016
912810-FR-4	United States Treasury Inflation Index B				1	4,177,184	142.2520	3,755,457	2,640,000	4,144,541	38,829	(78,358)			2.375	(0.056)	JJ	35,887	77,094	12/17/2012	01/15/2025
912810-FS-2	United States Treasury Inflation Index B				1	4,489,875	130.1630	4,373,480	3,360,000	4,584,313	49,316	(49,083)			2.000	0.561	JJ	36,529	71,378	02/20/2013	01/15/2026
912810-PV-4	United States Treasury Inflation Index B				1	3,729,938	119.0750	3,607,977	3,030,000	3,876,082	53,414	(29,973)			1.750	0.577	JJ	27,307	41,309	02/20/2013	01/15/2028
912810-PZ-5	United States Treasury Inflation Index B				1	6,983,579	127.4920	6,059,703	4,753,000	6,983,656	66,356	(120,513)			2.500	0.088	JJ	59,710	128,272	12/17/2012	01/15/2029
912810-QF-8	United States Treasury Inflation Index B				1	1,281,428	120.9520	1,439,333	1,190,000	1,353,929	12,823	(1,891)			2.125	1.868	FA	10,321	27,091	03/29/2011	02/15/2040
912810-QP-6	United States Treasury Inflation Index B				1	3,607,550	119.3440	2,804,592	2,350,000	3,615,186	34,295	(38,273)			2.125	0.394	FA	20,116	52,802	12/17/2012	02/15/2041
912810-QV-3	United States Treasury Inflation Index B				1	3,160,665	82.7260	2,423,869	2,930,000	3,206,512	46,449	(5,358)			0.750	0.524	FA	8,579	14,010	02/20/2013	02/15/2042
912810-RA-8	United States Treasury Inflation Index B				1	380,167	77.7490	290,782	374,000	382,124	2,001	(44)			0.625	0.603	FA	897	1,185	05/08/2013	02/15/2043
912828-CA-6	United States Treasury Note - OH	SD			1	1,169,406	100.4810	1,205,772	1,200,000	1,199,540		3,703			4.000	4.320	FA	18,130	48,000	04/15/2004	02/15/2014
912828-DH-0	United States Treasury Inflation Index B				1	4,689,386	126.0100	4,584,232	3,638,000	4,619,711	72,914	(142,286)			1.625	(1.999)	JJ	33,403	37,970	02/20/2013	01/15/2015
912828-ET-3	United States Treasury Inflation Index B				1	2,556,846	125.4190	2,538,474	2,024,000	2,532,381	2,991	(27,456)			2.000	(1.064)	JJ	22,004		08/14/2013	01/15/2016
912828-FL-9	United States Treasury Inflation Index B				1	7,813,228	126.9030	7,664,944	6,040,000	7,650,327	72,551	(266,282)			2.500	(1.224)	JJ	80,669	173,296	12/17/2012	07/15/2016
912828-GD-6	United States Treasury Inflation Index B				1	2,362,864	127.4540	2,338,773	1,835,000	2,339,388	2,767	(26,244)			2.375	(0.892)	JJ	23,315		08/14/2013	01/15/2017
912828-HN-3	United States Treasury Inflation Index B				1	6,789,379	121.1830	6,786,260	5,600,000	6,839,658	72,473	(146,971)			1.625	(0.781)	JJ	46,864	92,886	02/20/2013	01/15/2018
912828-LA-6	United States Treasury Inflation Index B	LS			1	3,777,031	121.5230	3,785,453	3,115,000	3,812,904	35,710	(74,239)			1.875	(0.335)	JJ	29,512	63,399	12/17/2012	07/15/2019
912828-MF-4	United States Treasury Inflation Index B				1	6,167,975	115.9070	5,864,878	5,060,000	6,167,776	58,525	(119,398)			1.375	(0.747)	JJ	34,712	74,569	12/17/2012	01/15/2020
912828-PP-9	United States Treasury Inflation Index B				1	5,271,032	112.0940	4,876,075	4,350,000	5,247,741	49,745	(87,415)			1.125	(0.688)	JJ	24,136	51,850	12/17/2012	01/15/2021
912828-QV-5	United States Treasury Inflation Index B				1	2,751,135	105.0790	2,678,462	2,549,000	2,793,928	25,553	(18,982)			0.625	(0.140)	JJ	7,626	15,906	05/08/2013	07/15/2021
912828-SA-9	United States Treasury Inflation Index B				1	2,755,339	99.0510	2,656,557	2,682,000	2,762,949	7,807	(2,263)			0.125	0.143	JJ	1,598	640	08/14/2013	01/15/2022
912828-TE-0	United States Treasury Inflation Index B				1	3,175,172	97.1540	2,914,633	3,000,000	3,181,487	24,370	(17,261)			0.125	(0.393)	JJ	1,759	2,155	08/14/2013	07/15/2022
912828-UH-1	United States Treasury Inflation Index B				1	2,523,811	95.4260	2,408,550	2,524,000	2,535,421	13,126	(1,516)			0.125	0.200	JJ	1,475	397	08/14/2013	01/15/2023
912828-VM-9	United States Treasury Inflation Index B	LS			1	2,205,899	96.6400	2,148,303	2,223,000	2,209,329	2,620	810			0.375	0.479	JJ	3,865		08/14/2013	07/15/2023
0199999 - Bonds - U.S. Governments - Issuer Obligations						83,813,631	XXX	79,253,070	68,217,000	83,848,370	744,636	(1,269,081)	0	0	XXX	XXX	XXX	545,081	1,102,586	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36201M-NU-2	GNMA Pool 587303			2	1	120,154	111.1950	130,426	117,294	119,359		(624)			6.000	5.782	MON	586	7,038	10/21/2002	09/15/2032
36202D-UH-2	GNMA II Pool 3284			2	1	112,488	110.9860	124,187	111,894	112,426		5			5.500	5.267	MON	513	6,154	09/09/2002	09/20/2032
36202F-UC-8	GNMA G2 5072			2	1	1,094,341	104.4710	1,080,464	1,034,226	1,093,386		(955)			3.500	1.243	MON	3,016	3,016	11/04/2013	06/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36205G-AD-3	GNMA Pool 389804			2	1	107,923	109.4830	117,936	107,721	107,895		(10)			5.000	4.923	MON	449	5,386	01/27/2003	01/15/2033
3620AE-YJ-3	GN 728012			2	1	1,425,511	108.0210	1,439,119	1,332,254	1,423,994		31			5.250	4.439	MON	5,829	69,943	09/18/2012	05/15/2052
36297H-GA-0	GN 712193			2	1	6,119,295	106.9610	6,354,596	5,941,063	6,104,597		(4,548)			5.250	5.028	MON	25,992	311,906	07/11/2011	05/15/2041
38373Q-PY-1	GNR 2003-41 BX			2	1	984,627	108.5170	1,139,946	1,050,479	1,019,576		(9,677)			4.500	5.496	MON	3,939	47,272	12/10/2003	05/20/2033
38373S-W7-8	GNR 2003-35 TB			2	1	61,929	107.1150	66,377	61,968	61,865		(14)			4.250	4.247	MON	219	2,634	04/24/2003	03/16/2033
38373T-Z2-4	GNR 2002-15 PC			2	1	63,547	103.6400	68,699	66,286	65,248		(639)			5.500	5.965	MON	304	3,646	05/20/2002	11/20/2031
38374E-ZM-2	GNR 2003-116 JD			2	1	377,579	104.0920	398,193	382,540	380,376		(169)			5.000	5.261	MON	1,594	19,127	09/09/2008	11/20/2032
38374F-W6-7	GNR 2004-21 PC			2	1	367,975	104.6080	390,173	372,987	370,712		(218)			5.000	5.259	MON	1,554	18,649	09/04/2008	04/20/2033
38376V-SB-4	GNR 2010-21 NB			2	1	1,022,500	105.2140	1,052,142	1,000,000	1,011,127		(1,057)			4.500	4.158	MON	3,750	45,000	02/26/2010	01/20/2037
38376V-WV-5	GNR 2010-17 BP			2	1	1,235,600	102.5200	1,227,611	1,197,431	1,215,652		3,634			4.500	3.994	MON	4,490	53,884	03/04/2010	07/16/2037
38376Y-TG-6	GNR 2010-43 QX			2	1	2,954,297	96.0500	2,881,500	3,000,000	2,967,606		6,796			3.000	3.248	MON	7,500	90,000	08/19/2011	02/20/2039
38377J-R8-8	GNR 2010-117 E			2	1	1,966,875	92.4470	1,848,930	2,000,000	1,974,735		2,584			3.000	3.235	MON	5,000	60,000	09/08/2011	10/20/2039
38378G-CY-2	GNR 2012-134 EA			2	1	3,234,735	101.0010	3,117,089	3,086,211	3,198,220		(36,083)			3.000	1.315	MON	7,716	92,586	12/07/2012	11/20/2042
38378V-XZ-3	GNR 2013-119 TV			2	1	807,729	99.8970	791,314	792,134	807,051		(678)			3.000	2.457	MON	1,980	5,941	09/23/2013	08/20/2043
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						22,057,105	XXX	22,228,702	21,654,489	22,033,827	0	(41,621)	0	0	XXX	XXX	XXX	74,432	842,183	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						105,870,736	XXX	101,481,773	89,871,489	105,882,197	744,636	(1,310,702)	0	0	XXX	XXX	XXX	619,513	1,944,769	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772G-NG-9	Connecticut State Call			1	1FE	1,057,240	107.7770	1,077,770	1,000,000	1,012,622		(6,353)			5.000	4.290	MN	6,389	50,000	11/03/2005	11/15/2021
20772J-CW-0	Connecticut State Call			1	1FE	2,272,500	108.7770	2,175,540	2,000,000	2,222,810		(24,482)			5.000	3.369	MN	16,667	100,000	12/05/2011	11/01/2028
20772J-DJ-8	Connecticut State Call			1	1FE	578,085	110.5180	552,590	500,000	563,366		(7,028)			5.000	3.160	MN	4,167	25,000	11/09/2011	11/01/2026
246381-BZ-9	Delaware State NC				1FE	1,190,790	119.3990	1,193,990	1,000,000	1,184,715		(6,075)			5.000	2.790	FA	20,833		08/15/2013	08/01/2023
341150-TV-2	Florida State Call			1	1FE	1,059,890	107.5840	1,075,840	1,000,000	1,018,762		(5,535)			5.000	4.347	JJ	25,000	50,000	03/22/2005	07/01/2023
34153P-CK-2	Florida State Call			1	1FE	3,106,522	109.6370	3,223,328	2,940,000	3,050,637		(21,747)			5.000	4.084	JD	12,250	147,000	04/29/2011	06/01/2027
373384-F3-5	Georgia State NC				1FE	1,197,800	118.9450	1,189,450	1,000,000	1,189,501		(8,299)			5.000	2.640	FA	22,639		07/09/2013	02/01/2023
373384-FL-5	Georgia State Call			1	1FE	1,077,640	113.1950	1,131,950	1,000,000	1,035,533		(8,227)			5.000	4.010	JD	4,167	50,000	05/21/2008	12/01/2024
373384-HE-9	Georgia State Call			1	1FE	1,102,670	109.4400	1,094,400	1,000,000	1,097,731		(4,939)			5.000	2.680	JJ	25,000		09/25/2013	07/01/2028
419780-K9-1	Hawaii State Call			1	1FE	1,868,545	103.6220	1,813,385	1,750,000	1,762,609		(16,326)			5.000	4.010	AO	21,875	87,500	08/28/2006	10/01/2018
419791-S5-8	Hawaii State Call			1	1FE	1,179,780	115.7490	1,157,490	1,000,000	1,175,336		(4,444)			5.000	2.750	MN	8,333	25,000	09/26/2013	11/01/2023
419791-Z5-0	Hawaii State Call			1	1FE	1,644,082	110.8260	1,623,601	1,465,000	1,642,485		(1,597)			5.000	3.499	FA	8,139		11/20/2013	08/01/2028
574192-5K-2	Maryland State Call			1	1FE	3,840,140	116.6960	3,757,611	3,220,000	3,688,972		(69,709)			5.000	2.440	MS	53,667	161,000	10/17/2011	03/01/2021
574192-6M-7	Maryland State BAB-NC				1FE	1,000,000	104.3710	1,043,710	1,000,000	1,000,000					4.300	4.300	FA	17,917	43,000	07/30/2010	08/01/2025
57582P-WK-2	Massachusetts State BAB			2	1FE	494,795	105.4740	527,370	500,000	496,012		415			4.200	4.320	JD	1,750	21,000	12/14/2010	12/01/2021
57582P-YC-8	Massachusetts State Call			1	1FE	3,197,679	112.1460	3,336,344	2,975,000	3,145,204		(19,817)			5.000	4.080	AO	37,188	148,750	03/31/2011	04/01/2025
604129-L2-0	Minnesota State Call			1	1FE	1,138,350	115.7520	1,157,520	1,000,000	1,134,275		(4,075)			5.000	3.350	FA	18,889		08/22/2013	08/01/2025
604129-RJ-7	Minnesota State Call			1	1FE	560,460	115.7530	578,765	500,000	537,876		(5,751)			5.000	3.550	MN	4,167	25,000	11/04/2009	11/01/2024
604129-YT-7	Minnesota State Call			1	1FE	1,730,190	110.0280	1,650,420	1,500,000	1,688,311		(21,144)			5.000	3.160	AO	18,750	75,000	12/21/2011	10/01/2030
604146-AR-1	Minnesota State Call			1	1FE	1,091,500	109.9610	1,099,610	1,000,000	1,087,802		(3,698)			5.000	3.742	MS	16,667	25,000	08/01/2013	03/01/2028
605580-DH-9	Mississippi State NC				1FE	3,057,065	119.1330	3,276,158	2,750,000	2,922,126		(18,135)			5.250	4.300	MN	24,063	144,375	04/06/2005	11/01/2021
641460-ZT-0	Nevada State Call			1	1FE	3,187,200	105.1950	3,155,850	3,000,000	3,024,594		(21,733)			5.000	4.218	FA	62,500	150,000	03/23/2005	02/01/2019
646039-BC-0	New Jersey State NC				1FE	2,200,620	118.5070	2,370,140	2,000,000	2,098,067		(15,524)			5.250	4.241	JJ	52,500	105,000	06/07/2006	07/01/2019
649791-DM-9	New York State Call			1	1FE	3,565,830	117.8380	3,535,140	3,000,000	3,446,508		(55,638)			5.250	2.920	FA	59,500	157,500	10/20/2011	02/15/2025
650014-DK-6	New York State Call			1	1FE	1,904,794	101.2190	1,842,186	1,820,000	1,823,127		(12,386)			5.000	4.290	AO	22,750	91,000	06/07/2006	04/01/2021
677519-3Y-4	Ohio State Infrastructure Call			1	1FE	1,060,330	101.0040	1,010,040	1,000,000	1,001,580		(7,688)			5.000	4.200	MS	14,722	50,000	01/07/2005	03/15/2022
677519-5W-6	Ohio State Infrastructure Call			1	1FE	1,057,580	100.8150	1,008,150	1,000,000	1,001,210		(7,298)			5.000	4.242	MS	16,667	50,000	11/08/2004	03/01/2021
70914P-TU-6	Pennsylvania State Call			1	1FE	2,153,390	114.8710	1,952,807	1,700,000	2,125,312		(28,078)			5.000	2.020	AO	21,250	40,139	04/24/2013	04/01/2024
880541-RM-1	Tennessee State Call			1	1FE	2,302,300	114.6650	2,293,300	2,000,000	2,243,719		(27,304)			5.000	3.211	AO	25,000	100,000	10/13/2011	10/01/2025
882721-NZ-2	Texas State Call			1	1FE	1,089,440	106.2150	1,062,150	1,000,000	1,056,641		(16,321)			5.000	3.151	AO	12,500	50,000	12/13/2011	04/01/2033
882722-TK-7	Texas State Call			1	1FE	2,115,335	109.3990	2,171,570	1,985,000	2,082,247		(12,252)			5.000	4.160	AO	24,813	99,250	03/10/2011	10/01/2028
917542-SK-9	Utah State Call			1	1FE	3,533,700	113.9940	3,419,820	3,000,000	3,426,230		(50,233)			5.000	2.880	JJ	75,000	150,000	10/24/2011	07/01/2025
93974A-3X-0	Washington State Call			1	1FE	1,038,830	102.4310	1,024,310	1,000,000	1,002,392		(4,626)			5.000	4.511	JJ	25,000	50,000	07/14/2004	07/01/2021
93974C-8D-5	Washington State Call			1	1FE	1,062,007	114.6480	974,508	850,000	1,048,914		(13,093)			5.000	2.250	JJ	21,250	17,236	04/15/2013	07/01/2025
93974C-GJ-3	Washington State Call			1	1FE	1,330,088	112.6200	1,407,750	1,250,000	1,295,852		(7,936)			5.000	4.191	FA	26,042	62,500	05/06/2009	02/01/2026
97705L-U9-6	Wisconsin State Call			1	1FE	1,872,930	112.6840	1,690,260	1,500,000	1,834,722		(36,417)			5.000	2.070	MN	12,500	75,000	12/11/2012	05/01/2026

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						62,920,095	XXX	62,654,822	56,205,000	61,167,799	0	(573,492)	0	0	XXX	XXX	XXX	840,507	2,425,250	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						62,920,095	XXX	62,654,822	56,205,000	61,167,799	0	(573,492)	0	0	XXX	XXX	XXX	840,507	2,425,250	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
006112-BL-9	Adams Cnty, OH LSD Call			1	1FE	806,175	114.5400	859,050	750,000	771,348		(5,713)			5.000	4.098	JD	3,125	37,500	02/08/2007	12/01/2022
03588E-4Q-3	Anne Arundel Cnty, Md BAB Call			1	1FE	1,258,728	105.3860	1,264,632	1,200,000	1,241,791		(5,635)			5.350	4.700	AO	16,050	64,200	10/28/2010	04/01/2028
041790-U7-9	Arlington, Texas Call			1	1FE	1,977,440	107.1960	1,993,846	1,860,000	1,881,925		(12,798)			5.000	4.240	FA	35,133	93,000	03/11/2005	08/15/2020
067203-DA-4	Baberton, OH CSD Call			1	1FE	1,932,258	101.6250	1,849,575	1,820,000	1,825,077		(14,957)			5.000	4.141	MN	15,167	91,000	09/20/2005	11/01/2022
068743-AV-5	Barrow Cnty, GA Call			1	1FE	2,034,616	108.2330	2,061,839	1,905,000	1,933,769		(14,804)			5.000	4.136	AO	23,813	95,250	03/10/2006	10/01/2021
074347-QS-7	Beaufort County, SC Call			1	1FE	1,070,840	100.4060	1,004,060	1,000,000	1,000,816		(9,554)			5.000	4.012	FA	20,833	50,000	07/11/2005	02/01/2022
078671-EX-8	Bellefontaine, OH CSD BAB			1	1FE	210,778	98.2080	196,416	200,000	208,190		(1,178)			5.450	4.650	JD	908	10,900	09/20/2011	12/01/2030
079365-Z4-7	Bellevue, WA Call			1	1FE	1,175,880	115.3080	1,153,080	1,000,000	1,171,943		(3,937)			5.000	2.900	JD	4,167	29,306	09/26/2013	12/01/2024
085275-XV-2	Bernalillo County, New Mexico Call			1	1FE	528,080	112.7360	563,680	500,000	512,343		(3,125)			5.000	4.250	FA	10,417	25,000	06/13/2008	08/01/2021
150429-N3-8	Cedar Hill, TX Call			1	1FE	1,330,508	106.0840	1,230,574	1,160,000	1,322,287		(8,221)			5.000	3.217	FA	43,983		06/05/2013	02/15/2038
162375-2P-3	Chattanooga, TN Call			1	1FE	1,109,330	103.1700	1,031,700	1,000,000	1,028,045		(42,051)			5.000	0.750	MS	16,667	50,000	01/19/2012	09/01/2018
172252-G6-9	Cincinnati, OH Call			1	1FE	271,340	113.9930	284,983	250,000	265,781		(2,109)			5.250	4.120	JD	1,094	13,125	04/04/2011	06/01/2024
180847-H2-4	Clark Cnty, NV Call			1	1FE	2,115,620	105.1900	2,103,800	2,000,000	2,017,959		(14,778)			5.000	4.200	MS	33,333	100,000	06/09/2006	03/01/2018
199491-6X-4	Columbus, OH Call			1	1FE	1,256,430	114.6640	1,146,640	1,000,000	1,228,511		(23,917)			5.000	2.090	FA	18,889	52,917	10/25/2012	02/15/2025
213183-8G-4	Cook Cnty, IL Call			1	1FE	1,546,338	102.9600	1,487,772	1,445,000	1,472,398		(10,787)			5.000	4.151	MN	9,232	72,250	02/22/2006	11/15/2022
230579-VL-5	Cumberland Cnty, NC NC				1FE	1,788,690	117.8650	1,767,975	1,500,000	1,716,547		(29,787)			5.000	2.600	FA	31,250	75,000	06/24/2011	08/01/2020
235308-QR-7	Dallas, TX ISD BAB			1	1FE	2,236,877	111.0730	2,204,799	1,985,000	2,180,073		(22,886)			6.000	4.379	FA	44,993	119,100	05/25/2011	02/15/2026
244127-YQ-3	Deer Park, TX ISD-Call			1	1FE	1,193,500	111.3380	1,113,380	1,000,000	1,157,904		(19,969)			5.000	2.560	FA	18,889	50,000	02/23/2012	02/15/2027
249002-AD-8	Denton, TX ISD-Call			1	1FE	2,455,440	111.3430	2,226,860	2,000,000	2,407,866		(42,215)			5.000	2.371	FA	37,778	75,000	10/17/2012	08/15/2028
249164-LJ-1	Denver City & Cnty, CO BAB-Call			1	1FE	1,209,350	107.4580	1,074,580	1,000,000	1,183,465		(25,168)			5.650	2.600	FA	23,542	56,500	12/18/2012	08/01/2030
26371G-QW-3	Dublin, Ohio Call			1	1FE	839,235	114.1680	856,260	750,000	836,937		(2,298)			5.000	3.541	JD	3,125	7,708	08/15/2013	12/01/2025
266705-D8-2	Durham Cnty, NC NC				1FE	2,401,700	118.8770	2,377,540	2,000,000	2,287,150		(45,435)			5.000	2.351	MN	16,667	100,000	05/26/2011	11/01/2019
266778-EJ-4	Durham, NC BAB			1	1FE	580,028	109.7810	642,219	585,000	580,521		168			4.945	5.013	AO	7,232	28,928	10/19/2010	10/01/2030
280455-EA-0	Edgewood, OH Call			1	1FE	264,170	109.3460	273,365	250,000	263,606		(564)			5.000	4.291	JD	1,042	4,861	06/26/2013	12/01/2028
304639-MY-0	Fairfield, OH BAB-Call			1	1FE	755,000	104.7570	790,915	755,000	755,000					5.540	5.540	JD	3,486	41,827	06/17/2010	12/01/2026
353172-W5-4	Franklin Cnty, OH Call			1	1FE	1,054,510	114.0010	1,140,010	1,000,000	1,034,228		(3,532)			5.000	4.482	JD	4,167	50,000	07/12/2007	12/01/2021
353172-X6-1	Franklin Cnty, OH Call			1	1FE	1,789,463	106.4680	1,863,190	1,750,000	1,774,811		(5,662)			5.000	4.600	JD	7,292	87,500	04/13/2011	12/01/2031
357866-QW-5	Frenship, TX ISD Call			1	1FE	187,317	100.5960	176,043	175,000	175,246		(1,985)			5.250	4.075	FA	3,471	9,188	03/06/2007	02/15/2022
358776-CU-4	Frisco, TX Call			1	1FE	2,022,166	112.4460	2,046,517	1,820,000	2,016,640		(5,525)			5.000	3.600	FA	37,917		08/13/2013	02/15/2026
366155-XS-3	Garland, TX Call			1	1FE	2,212,980	108.0830	2,161,660	2,000,000	2,162,873		(23,463)			5.000	3.510	FA	37,778	100,000	10/20/2011	02/15/2029
403755-B3-4	Gwinnett County, GA NC				1FE	1,205,590	118.6320	1,186,320	1,000,000	1,199,762		(5,828)			5.000	2.280	FA	20,833		09/24/2013	02/01/2022
407756-K2-0	Hamilton, OH Call			1	1FE	1,639,153	106.8580	1,624,242	1,520,000	1,609,704		(13,475)			5.000	3.860	MN	12,667	76,000	09/21/2011	11/01/2025
412486-5B-4	Harford Cnty, MD BAB-Call			1	1FE	1,021,370	106.1270	1,061,270	1,000,000	1,015,051		(1,909)			5.375	5.100	JJ	26,875	53,750	06/01/2010	07/01/2026
414005-MV-7	Harris Cnty, TX NC				1FE	1,226,650	117.9740	1,179,740	1,000,000	1,180,462		(20,930)			5.000	2.430	AO	12,500	50,000	09/15/2011	10/01/2021
425200-S4-5	Henderson, NV Call			1	1FE	2,138,040	104.4140	2,088,280	2,000,000	2,015,112		(15,895)			5.000	4.149	JD	8,333	100,000	11/23/2004	06/01/2020
431614-SZ-0	Hilliard, OH			1	1FE	914,225	108.9420	991,372	910,000	913,416		(810)			5.000	4.792	JD	3,792	22,750	07/01/2013	12/01/2022
431614-TJ-5	Hilliard, OH Call			1	1FE	306,679	108.3470	308,789	285,000	302,254		(4,425)			5.000	1.770	JD	1,188	7,125	07/01/2013	12/01/2022
431621-LL-3	Hilliard, Ohio Call			1	1FE	614,054	112.8470	665,797	590,000	603,306		(4,209)			5.000	4.170	JD	2,458	29,500	05/05/2011	12/01/2027
431621-PB-1	Hilliard, Ohio Call			1	1FE	541,730	109.2840	546,420	500,000	533,996		(3,588)			5.000	3.990	JD	2,083	25,000	09/21/2011	12/01/2028
443524-UQ-4	Huber Heights, OH BAB			1	1FE	700,000	105.6450	739,515	700,000	700,000					5.010	5.010	JD	2,923	35,070	10/27/2010	12/01/2025
485429-UA-0	Kansas State NC				1FE	1,205,236	116.7320	1,196,503	1,025,000	1,195,592		(9,644)			5.000	2.501	MN	8,542	14,663	07/03/2013	05/01/2021
485429-UK-8	Kansas State Call			1	1FE	1,565,333	108.8420	1,578,209	1,450,000	1,560,380		(4,953)			5.000	3.812	JD	6,042	21,347	08/05/2013	06/01/2026
492692-PW-2	Kettering, OH Sch Dist, NC				1FE	1,146,990	113.5860	1,135,860	1,000,000	1,146,289		(701)			5.250	4.090	JD	4,375	26,250	11/12/2013	12/01/2031
49474E-S7-9	King Cnty, WA Call			1	1FE	1,645,425	109.7720	1,646,580	1,500,000	1,591,778		(16,447)			5.000	3.650	JJ	37,500	75,000	07/30/2010	01/01/2028
49474E-S9-5	King Cnty, WA Call			1	1FE	1,457,406	108.6410	1,466,654	1,350,000	1,420,000		(12,468)			5.000	3.850	JJ	33,750	67,500	11/09/2010	01/01/2030
496026-HF-5	Kings LSD Call			1	1FE	1,756,238	108.9420	1,830,226	1,680,000	1,730,281		(3,920)			5.000	4.620	JD	7,000	84,000	04/12/2006	12/01/2023
497476-WX-5	Kirkland, WA BAB			1	1FE	1,116,563	106.1210	1,193,861	1,125,000	1,117,655		392			5.100	5.170	JD	4,781	57,375	12/08/2010	12/01/2026
498531-CR-1	Klein, TX Indept Sch Dist Call			1	1FE	582,510	113.9270	569,635	500,000	581,392		(1,118)			5.000	3.030	FA	10,417		10/31/2013	08/01/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
517840-AP-5	Las Vegas Valley, Nevada Call			1	1FE	1,053,720	109.8960	1,098,960	1,000,000	1,015,501		(5,967)			5.000	4.317	JD	4,167	50,000	06/01/2006	06/01/2021
545896-7Q-9	Loudoun Cnty, VA Call			1	1FE	964,631	115.4440	981,274	850,000	960,781		(3,850)			5.000	3.300	JD	3,542	18,417	08/16/2013	12/01/2025
548253-V2-6	Lower Merion Twp, PA BAB			1	1FE	1,011,670	103.4490	1,034,490	1,000,000	1,009,085		(1,041)			5.450	5.294	JJ	25,131	54,500	04/20/2011	01/15/2031
562333-FV-1	Manchester, NH BAB			1	1FE	499,500	107.5620	537,810	500,000	499,576		21			5.150	5.159	JJ	12,875	25,750	12/02/2010	07/01/2027
564386-FK-1	Mansfield, TX ISD-Call			1	1FE	1,810,470	110.8100	1,662,150	1,500,000	1,770,444		(29,640)			5.000	2.530	FA	28,333	73,333	07/19/2012	02/15/2028
567643-PX-3	Marietta, GA Call			1	1FE	1,475,575	112.0730	1,473,760	1,315,000	1,417,965		(15,150)			5.000	3.540	JJ	32,875	65,750	12/04/2009	01/01/2025
574463-KN-4	Marysville, OH Call			1	1FE	761,617	112.3380	769,515	685,000	745,430		(7,586)			5.000	3.550	JD	2,854	34,250	10/13/2011	12/01/2021
574480-NW-5	Marysville, OH Call			1	1FE	1,735,964	107.6160	1,533,528	1,425,000	1,705,570		(27,742)			5.000	2.520	JD	5,938	71,250	11/16/2012	12/01/2027
577285-Z8-5	Maui Cnty, HI Taxable			1	1FE	1,124,580	107.2630	1,072,630	1,000,000	1,096,575		(12,863)			5.947	4.213	JD	4,956	59,470	10/03/2011	06/01/2030
602366-RX-6	Milwaukee, WI Call			1	1FE	1,847,693	112.9760	1,892,348	1,675,000	1,842,697		(4,995)			5.000	3.724	MN	10,701	41,875	08/26/2013	05/15/2026
602409-GN-8	Milwaukee, WI Call			1	1FE	1,351,371	112.0040	1,450,452	1,295,000	1,324,548		(5,475)			5.000	4.461	AO	16,188	64,750	08/14/2008	10/01/2025
609558-7C-9	Monmouth Cnty, NJ BAB				1FE	750,000	101.0450	757,838	750,000	750,000					4.200	4.200	JD	2,625	31,500	12/02/2010	12/01/2020
613478-HN-9	Montgomery Cnty, OH Call			1	1FE	2,111,080	104.4240	2,088,480	2,000,000	2,013,667		(14,364)			5.000	4.230	JD	8,333	100,000	03/13/2006	12/01/2023
613579-YR-6	Montgomery Cnty, PA BAB-Call			1	1FE	2,016,680	103.8460	2,076,920	2,000,000	2,013,085		(1,448)			5.400	5.290	AO	27,000	108,000	04/28/2011	10/01/2030
613664-4J-7	Montgomery Cnty, TN Call			1	1FE	1,995,455	114.1650	1,997,888	1,750,000	1,947,283		(20,388)			5.000	3.420	AO	21,875	87,500	07/19/2011	04/01/2025
644800-V5-0	New Hanover Cnty, NC Call			1	1FE	1,342,080	112.1940	1,346,328	1,200,000	1,316,186		(7,776)			5.000	3.950	FA	25,000	60,000	06/21/2010	08/01/2025
64966K-H3-0	New York, NY Call			1	1FE	24,843	108.0770	27,019	25,000	24,849		7			5.000	5.071	AO	313	625	07/08/2013	04/01/2025
64966K-HS-5	New York, NY Pre				1FE	480,243	104.4240	496,014	475,000	477,613		(2,629)			5.000	4.379	JD	1,979	23,750	01/13/2013	12/01/2019
64966K-JH-7	New York, NY Call			1	1FE	528,306	104.3150	547,654	525,000	526,656		(1,650)			5.000	4.644	JD	2,188	26,250	01/13/2013	12/01/2019
64966K-UR-2	New York, NY Call			1	1FE	980,229	107.4350	1,042,120	970,000	977,676		(2,553)			5.000	4.475	FA	20,208	3,625	08/15/2013	08/01/2021
64966K-UV-3	New York, NY Call				1FE	563,654	107.0670	599,575	560,000	562,575		(1,079)			5.000	4.695	FA	11,667	14,000	04/10/2013	08/01/2021
649902-3Y-7	New York St Call			1	1FE	2,198,660	108.8110	2,176,220	2,000,000	2,153,712		(18,261)			5.000	3.771	MS	29,444	100,000	06/20/2011	03/15/2027
649902-NE-9	New York St Dorm Auth, Call			1	1FE	1,089,410	110.1990	1,101,990	1,000,000	1,050,145		(10,842)			5.000	3.700	MS	14,722	50,000	03/08/2010	03/15/2025
668180-DK-5	Northwestern OH LSD BAB			1	1FE	1,023,450	108.3240	1,083,240	1,000,000	1,017,866		(1,986)			6.875	6.550	JD	5,729	68,750	12/13/2010	12/01/2038
678519-EL-9	Oklahoma City, OK Call			1	1FE	2,633,697	105.5810	2,613,130	2,475,000	2,497,395		(18,429)			5.000	4.194	MS	41,250	123,750	03/09/2005	03/01/2021
680616-RM-3	Olentangy LSD Ohio Call			1	1FE	1,043,540	111.3770	1,113,770	1,000,000	1,015,968		(5,028)			5.000	4.410	JD	4,167	50,000	11/15/2007	12/01/2024
719780-LV-8	Pickerington, Ohio Call			1	1FE	525,945	104.2920	521,460	500,000	520,230		(1,127)			5.000	4.581	JD	2,083	25,000	05/13/2008	12/01/2026
763227-LF-0	Richardson, TX Prerefunded			1	1FE	1,059,206	105.6080	1,103,604	1,045,000	1,054,192		(5,014)			5.250	4.437	FA	20,726	27,431	05/09/2013	02/15/2024
763227-LS-2	Richardson, TX Call			1	1FE	359,658	105.2810	373,748	355,000	358,015		(1,643)			5.250	4.465	FA	7,041	9,319	05/09/2013	02/15/2024
76541V-MP-9	Richmond, VA Call			1	1FE	2,304,720	113.6800	2,273,600	2,000,000	2,301,019		(3,701)			5.000	3.100	MS	26,389		11/12/2013	03/01/2026
774217-4W-0	Rockville, MD Taxable			1	1FE	1,999,400	98.4510	1,969,020	2,000,000	1,999,494		13			4.375	4.377	JD	7,292	87,500	10/18/2011	06/01/2036
789556-HC-4	St. George, UT Call			1	1FE	1,063,290	102.7210	1,027,210	1,000,000	1,034,617		(3,761)			5.000	4.457	FA	20,833	50,000	12/02/2004	08/01/2021
815628-FW-7	Sedgwick County, KS Call			1	1FE	1,811,930	107.4690	1,617,408	1,505,000	1,780,944		(27,589)			5.000	2.639	AO	18,813	94,063	11/13/2012	10/01/2030
879709-N6-6	Tempe, AZ BAB-Call			1	1FE	1,140,991	102.6210	1,139,093	1,110,000	1,131,988		(2,761)			5.719	5.354	JJ	31,740	63,481	06/22/2010	07/01/2030
914641-V6-9	University of Nebraska Call			1	1FE	1,114,080	112.1680	1,121,680	1,000,000	1,109,769		(4,311)			5.000	3.420	JJ	25,000		08/14/2013	07/01/2025
930353-JD-0	Wadsworth, OH CSD BAB			1	1FE	755,000	102.3680	772,878	755,000	755,000					5.060	5.060	JD	3,184	38,203	09/16/2010	12/01/2025
95736U-YK-4	Westchester County, NY Call			1	1FE	1,269,650	115.3560	1,153,560	1,000,000	1,240,596		(24,805)			5.000	2.000	AO	10,556	50,000	10/25/2012	10/15/2025
960470-JD-5	Westlake, OH CSD BAB-Call			1	1FE	1,522,875	102.5920	1,538,880	1,500,000	1,517,100		(1,982)			5.728	5.527	JD	7,160	85,920	08/13/2010	12/01/2035
969173-JA-2	Williard, OH CSD BQ NC				1FE	1,123,340	120.1630	1,201,630	1,000,000	1,057,428		(8,265)			5.750	4.629	JD	4,792	57,500	04/16/2004	12/01/2019
971567-NN-8	Wilmington, DE Call			1	1FE	2,556,684	106.9710	2,503,121	2,340,000	2,511,804		(21,673)			5.000	3.771	MN	19,500	117,000	11/17/2011	11/01/2029
972176-6L-0	Wilson Cnty, TN Call			1	1FE	2,862,252	105.9630	2,855,703	2,695,000	2,719,929		(19,089)			5.000	4.230	AO	33,688	134,750	04/04/2005	04/01/2020
981100-FZ-8	Wooster, Ohio Callable				1FE	187,284	100.4250	185,786	185,000	185,341		(356)			5.200	4.991	JD	802	9,620	10/12/2007	12/01/2014
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						114,472,400	XXX	113,889,715	104,760,000	111,841,795	0	(868,595)	0	0	XXX	XXX	XXX	1,341,150	4,592,271	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						114,472,400	XXX	113,889,715	104,760,000	111,841,795	0	(868,595)	0	0	XXX	XXX	XXX	1,341,150	4,592,271	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
033227-BP-3	Anchorage, AL Call			1	1FE	2,086,440	105.1730	2,103,460	2,000,000	2,011,475		(10,116)			5.000	4.452	FA	41,667	100,000	03/29/2005	02/01/2020
04084C-CH-5	Arkansas State Call			1	1FE	280,000	100.7030	281,968	280,000	280,000					4.250	4.250	JJ	5,950	11,900	11/17/2011	07/01/2030
041085-CM-1	Arkansas St Water Sys - Sink Fund			2	1	1,323,000	108.6770	1,304,124	1,200,000	1,224,955		(12,242)			5.500	4.356	JD	5,500	66,000	06/03/2004	12/01/2015
041085-DE-8	Arkansas St Waste Wtr - NC				1FE	1,156,582	115.9390	1,246,344	1,075,000	1,100,739		(5,842)			5.500	4.821	JD	4,927	59,125	08/06/2001	12/01/2017
052476-HE-1	Austin, TX Water & Waste Call			1	1FE	1,849,033	104.2030	1,823,553	1,750,000	1,812,572		(4,926)			5.000	4.546	MN	11,181	87,500	03/01/2005	11/15/2023
139372-QB-5	Cape Coral, FL Call			1	1FE	1,167,480	103.1680	1,031,680	1,000,000	1,160,933		(6,250)			5.000	3.750	AO	12,500	50,000	12/11/2012	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
142523-BF-5	Carlisle-Sullivan, IN Sch Bldg- Call			1	1FE	2,100,260	108.8090	2,176,180	2,000,000	2,040,623		(10,400)			5.000	4.374	JJ	46,111	100,000	07/23/2007	01/15/2024
143294-FF-8	Carmel, IN Call			1	1FE	1,109,745	107.4210	1,127,921	1,050,000	1,090,654		(5,313)			5.000	4.311	JJ	26,250	52,500	03/03/2010	07/01/2026
155675-BX-8	Central Utah Wtr BAB-Call			1	1FE	812,398	106.5790	863,290	810,000	811,621		(214)			5.300	5.262	AO	10,733	42,930	06/01/2010	10/01/2027
181506-DS-2	Clark-Pleasant, IN Call			1	1FE	1,546,132	108.9380	1,525,132	1,400,000	1,516,728		(13,189)			5.000	3.721	JJ	32,278	70,000	08/26/2011	07/15/2024
184126-WE-6	Clayton Cnty, GA Call			1	1FE	3,225,000	106.2890	3,188,670	3,000,000	3,036,164		(25,938)			5.000	4.060	MN	25,000	150,000	07/27/2005	05/01/2022
196707-KW-2	Colorado State Sink			2	1FE	2,392,460	106.4620	2,129,240	2,000,000	2,385,609		(6,851)			5.000	3.681	MS	33,333	50,000	05/29/2013	03/01/2035
19679H-BW-1	Colorado Water Resources Call			1	1FE	1,292,715	103.1080	1,232,141	1,195,000	1,202,954		(11,630)			5.000	3.971	MS	19,917	59,750	01/06/2005	09/01/2019
199144-TK-2	Columbus, GA Prerefunded			1	1FE	1,449,314	101.6260	1,448,171	1,425,000	1,429,273		(12,592)			5.000	4.077	MN	11,875	71,250	05/20/2012	05/01/2023
199144-TY-2	Columbus, GA Call			1	1FE	582,137	101.5360	583,832	575,000	576,257		(3,700)			5.000	4.326	MN	4,792	28,750	05/20/2012	05/01/2023
20774Y-PT-8	Connecticut St Health & Edl Fa Call			1	1FE	562,760	111.2980	556,490	500,000	561,929		(831)			5.000	3.500	MN	4,722		10/31/2013	11/01/2027
240130-AS-3	Daytona Beach, FL Call			1	1FE	1,982,868	106.5820	2,041,045	1,915,000	1,967,881		(6,201)			5.000	4.540	FA	39,896	95,750	06/08/2011	02/01/2026
240523-UK-4	DeKalb County, GA Call			1	1FE	1,082,760	109.1400	954,975	875,000	1,076,852		(5,908)			5.250	3.554	AO	11,484	45,938	03/13/2013	10/01/2032
25483V-KK-9	District of Columbia Call			1	1FE	2,633,882	108.3970	2,341,375	2,160,000	2,586,363		(42,013)			5.000	2.514	JD	9,000	123,300	11/08/2012	12/01/2027
31315P-YZ-6	FAMCA Call			1	1	1,799,460	87.8360	1,756,720	2,000,000	1,805,800		6,340			2.375	3.610	MN	7,785	23,750	08/21/2013	05/02/2023
313379-S6-7	FHLB Call			1	1	2,989,500	92.3820	2,771,460	3,000,000	2,990,449		631			1.550	1.576	JD	388	46,500	06/06/2012	06/28/2027
313380-ME-4	FHLB Call			1	1	2,000,000	97.1230	1,942,460	2,000,000	2,051,572		49,752			1.250	1.001	MS	7,083	20,000	09/24/2012	09/19/2024
313381-AZ-8	Federal Home Loan Bank Call			1	1	2,000,000	95.1400	1,902,800	2,000,000	2,000,000					1.000	1.000	MN	2,111	20,000	11/07/2012	11/23/2027
313381-K2-0	Federal Home Loan Bank			1	1	2,839,500	93.2750	2,798,250	3,000,000	2,844,007		4,507			1.250	3.003	JD	313	15,000	11/26/2013	12/28/2027
313381-K5-3	Federal Home Loan Bank Call			1	1	498,500	93.0990	465,495	500,000	498,594		93			1.000	1.022	JD	42	5,000	12/18/2012	12/28/2027
313382-D9-1	Federal Home Loan Bank Call			1	1	1,000,000	96.1610	961,610	1,000,000	1,008,909		8,909			1.000	1.000	MS	2,806	5,000	03/04/2013	03/20/2028
313382-KX-0	Federal Home Loan Bank Call			1	1	1,500,000	95.4340	1,431,510	1,500,000	1,520,675		20,675			1.050	1.051	MS	4,069	7,875	03/26/2013	03/28/2025
313382-N6-6	Federal Home Loan Bank Call			1	1	1,000,000	95.8750	958,750	1,000,000	1,006,451		6,451			1.000	1.000	AO	2,028	5,000	03/25/2013	04/18/2028
313383-3L-3	FHLB Call			1	1	1,500,000	94.3690	1,415,535	1,500,000	1,500,000					1.125	1.125	MN	1,828	8,438	05/06/2013	05/22/2028
3134G4-LK-2	FHLMC Call			1	1	999,500	98.7120	987,120	1,000,000	1,000,347		847			2.500	3.643	JD	1,806		11/21/2013	12/05/2023
31359M-L8-4	FNMA Call				1	1,031,275	109.5260	1,095,260	1,000,000	1,010,512		(4,191)			6.000	5.506	AO	12,167	60,000	05/22/2008	04/18/2036
3136G0-PV-7	FNMA Call			1	1	4,845,994	98.7060	4,787,241	4,850,000	4,846,030		31			1.000	1.007	JD	532	29,250	12/06/2013	06/28/2027
3136G1-JP-5	FNMA Call			1	1	1,000,000	94.5490	945,490	1,000,000	1,004,847		4,847			1.500	1.500	AO	3,042	7,500	03/25/2013	04/18/2028
3136G1-P2-9	FNMA Call			1	1	1,999,000	95.6560	1,913,120	2,000,000	2,026,234		27,234			1.500	4.144	JD	411	15,000	06/12/2013	06/27/2028
3136G1-PB-9	FNMA Call			1	1	997,500	99.0910	990,910	1,000,000	1,011,867		14,367			1.250	4.048	JD	171	6,250	06/19/2013	06/27/2028
3136G1-TT-6	FNMA Call			1	1	1,500,000	98.0220	1,470,330	1,500,000	1,505,479		5,479			3.000	4.191	MS	13,625		08/15/2013	09/12/2028
313771-AA-5	FHLB NC				1FE	510,230	111.2430	556,215	500,000	504,140		(1,546)			5.625	5.260	JD	1,406	28,125	09/04/2009	06/13/2016
31398A-JC-7	FNMA Call			1	1	1,000,000	105.7270	1,057,270	1,000,000	1,000,000					5.800	5.800	AO	10,956	58,000	07/23/2009	10/23/2037
341602-YK-0	Florida State Call			1	1FE	1,056,420	108.4590	1,084,590	1,000,000	1,019,325		(5,297)			5.000	4.368	MS	16,667	50,000	11/03/2005	09/01/2020
349288-CQ-1	Fort Wayne, IN Call			1	1FE	1,689,302	107.6430	1,603,881	1,490,000	1,660,474		(18,064)			5.000	3.371	FA	31,042	74,500	04/23/2012	02/01/2026
353186-4S-5	Franklin Cnty, OH Hosp Call			1	1FE	1,962,870	104.9220	1,972,534	1,880,000	1,893,916		(9,940)			5.000	4.421	MN	15,667	94,000	12/07/2005	05/01/2023
353186-7G-8	Franklin Cnty, OH Hosp Call			1	1FE	1,316,922	101.2030	1,305,519	1,290,000	1,316,118		(804)			5.000	4.600	MN	10,750	32,250	10/09/2013	11/01/2034
353186-8A-0	Franklin Cnty, OH Hosp Call			1	1FE	1,240,275	99.9940	1,249,925	1,250,000	1,240,581		152			5.000	5.051	MN	7,986	62,500	06/08/2011	11/15/2041
360066-NN-0	Fulton County, GA Call			1	1FE	1,183,580	109.3940	1,093,940	1,000,000	1,171,417		(12,163)			5.000	2.829	JJ	37,083	12,083	03/06/2013	01/01/2029
385640-GK-7	Grand Island, NE Call			1	1FE	2,641,048	111.5580	2,621,613	2,350,000	2,638,607		(2,440)			5.000	3.519	FA	11,424		11/20/2013	08/15/2027
407288-XY-0	Hamilton County, Ohio BAB			2	1FE	1,007,610	105.4520	1,054,520	1,000,000	1,007,164		(170)			5.370	5.314	JD	4,475	53,700	10/19/2010	12/01/2035
414152-LH-9	Harris Cnty, TX Call			1	1	3,345,750	117.0800	3,512,400	3,000,000	3,148,842		(22,227)			5.500	4.510	AO	41,250	165,000	01/09/2003	10/01/2019
41981C-GH-7	Hawaii State Highway Call			1	1FE	2,130,038	106.7720	2,167,472	2,030,000	2,049,549		(12,352)			5.000	4.330	JJ	50,750	101,500	07/12/2006	07/01/2018
442435-F6-5	Houston, TX Call			1	1FE	2,252,016	111.3410	2,232,387	2,005,000	2,246,898		(5,118)			5.000	3.250	MN	12,810	50,125	10/18/2013	11/15/2026
442435-YV-9	Houston, TX Call			1	1FE	1,749,930	103.4960	1,811,180	1,750,000	1,749,930					5.000	5.000	MN	11,181	87,500	04/14/2011	11/15/2033
45129W-JK-7	Idaho Housing & Finance Assn Call			1	1FE	1,214,351	108.4880	1,204,217	1,110,000	1,178,307		(10,816)			5.250	4.000	JJ	26,871	58,275	06/28/2010	07/15/2025
45188R-EY-1	Illinois Dev Fin Auth NC				1FE	1,314,675	112.6970	1,414,347	1,255,000	1,269,449		(4,336)			5.700	5.280	JJ	35,768	71,535	07/01/1999	01/01/2017
454623-2P-3	Indiana Bond Bank Call			1	1FE	1,171,789	100.3840	1,089,166	1,085,000	1,085,886		(10,380)			5.000	4.011	FA	22,604	54,250	03/03/2004	02/01/2019
454624-QL-4	Indiana Bd Bk Call			1	1FE	708,099	110.5770	735,337	665,000	683,190		(6,556)			5.125	4.000	FA	14,201	34,081	12/15/2009	08/01/2023
45506D-GS-8	Indiana State Fin Auth Call			1	1FE	364,451	113.0020	355,956	315,000	356,738		(7,713)			5.000	0.653	FA	6,563	7,875	06/03/2013	02/01/2022
45506D-GT-6	Indiana State Fin Auth Call			1	1FE	757,299	111.2150	761,823	685,000	746,262		(11,037)			5.000	1.995	FA	14,271	17,125	06/03/2013	02/01/2022
46257T-AR-0	Iowa State Call			1	1FE	2,577,034	113.3260	2,793,486	2,465,000	2,543,940		(12,681)			5.000	4.330	JD	10,271	123,250	04/11/2011	06/01/2026
49151E-7W-7	Kentucky State Ppty & Bldg Call			1	1FE	2,137,000	105.9450	2,118,900	2,000,000	2,109,716		(12,082)			5.000	4.149	FA	41,667	100,000	08/25/2011	08/01/2029
514271-AR-6	Lancaster, OH Wtr-Call			1	1FE	1,484,041	105.6730	1,373,749	1,300,000	1,457,601		(17,202)			5.000	3.250	JD	5,417	65,000	06/01/2012	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
546589-PC-0	Louisville & Jefferson Cnty KY Call			1	1FE	1,057,800	113.3130	1,133,130	1,000,000	1,028,431		(5,800)			5.000	4.280	MN	6,389	50,000	05/30/2008	05/15/2023
56045R-BU-2	Maine State Call			1	1FE	1,335,938	107.4690	1,209,026	1,125,000	1,313,081		(22,857)			5.000	2.338	MN	9,375	56,250	01/30/2013	11/01/2031
574218-GC-1	Maryland St Hlth & Hgr Ed-Call			1	1FE	1,589,816	104.2530	1,423,053	1,365,000	1,576,236		(13,580)			5.000	2.930	JJ	34,125	34,125	05/10/2013	07/01/2032
57583R-5N-1	Massachusetts State Call			1	1FE	2,102,468	106.7830	1,868,703	1,750,000	2,094,608		(7,244)			5.000	3.819	AO	18,472	87,500	11/27/2012	10/15/2040
57586E-QK-0	Massachusetts St Call			1	1FE	1,065,240	108.0770	1,080,770	1,000,000	1,045,500		(6,615)			5.000	4.130	JD	2,222	50,000	11/16/2010	12/15/2031
576051-AV-8	Massachusetts State Call			1	1FE	2,329,762	108.2240	2,326,816	2,150,000	2,284,867		(17,641)			5.000	3.910	FA	44,792	107,500	05/10/2011	08/01/2028
576051-BQ-8	Massachusetts State Call			1	1FE	1,171,360	109.4190	1,094,190	1,000,000	1,141,118		(19,374)			5.000	2.650	FA	20,833	50,000	05/30/2012	08/01/2030
576051-DW-3	Massachusetts State Call			1	1FE	1,973,708	114.4220	2,008,106	1,755,000	1,966,210		(7,498)			5.000	3.200	FA	36,563		09/05/2013	08/01/2023
58400U-AN-7	Mecklenburg Cnty, NC Call			1	1FE	1,193,221	110.2860	1,180,060	1,070,000	1,167,407		(12,072)			5.000	3.521	JJ	26,750	53,500	10/14/2011	01/01/2025
590545-MP-1	Mesa, AZ NC				1FE	1,109,130	114.9520	1,149,520	1,000,000	1,064,087		(6,188)			5.000	4.099	JJ	25,000	50,000	07/18/2005	07/01/2022
592098-J4-0	Met Govt Nash. & David. Cnty Call			1	1FE	1,045,520	109.9660	1,099,660	1,000,000	1,032,994		(4,296)			5.000	4.411	JJ	25,000	50,000	12/09/2010	07/01/2026
592098-L7-0	Met Govt Nash. & David. Cnty Call			1	1FE	1,231,590	114.2080	1,142,080	1,000,000	1,217,730		(13,860)			5.000	2.421	JJ	25,000	9,167	04/11/2013	07/01/2025
594700-CH-7	Michigan State Trunk Line Revenue Bonds			1	1FE	2,151,540	106.5500	2,131,000	2,000,000	2,029,590		(16,873)			5.000	4.070	MS	33,333	100,000	08/04/2005	09/01/2019
60534P-D4-2	Mississippi Dev Bk Jackson Wtr - Call			1	1FE	1,057,680	103.1850	1,031,850	1,000,000	1,004,844		(7,067)			5.000	4.250	MS	16,667	50,000	03/21/2005	09/01/2021
64469N-AG-4	New Hampshire St BAB				1FE	984,920	104.3040	1,043,040	1,000,000	987,175		787			4.984	5.132	MS	16,613	49,840	11/12/2010	09/01/2025
646065-Y6-3	New Jersey Ed Fac-Call			1	1FE	1,201,940	108.4470	1,084,470	1,000,000	1,181,998		(19,942)			5.000	2.340	JJ	25,000	25,000	01/30/2013	07/01/2034
646136-HX-2	New Jersey State Call			1	1FE	594,587	106.8990	598,634	560,000	566,478		(4,238)			5.000	4.171	JD	1,244	28,000	06/07/2006	06/15/2019
64711M-B7-1	New Mexico Fin Auth, Call			1	1FE	2,152,560	105.8790	2,117,580	2,000,000	2,025,964		(17,008)			5.000	4.071	JD	4,444	100,000	05/10/2005	06/15/2020
64711N-HK-4	New Mexico Fin Auth Call			1	1FE	838,875	111.0580	832,935	750,000	804,663		(8,948)			5.250	3.750	JD	3,281	39,375	12/11/2009	06/01/2027
64711R-KG-0	New Mexico Call			1	1FE	3,472,686	115.0350	3,134,704	2,725,000	3,398,640		(73,048)			5.000	1.830	JD	6,056	131,708	12/06/2012	06/15/2024
64972F-6H-4	New York, NY Call			1	1FE	975,124	102.2160	976,163	955,000	959,284		(9,191)			5.000	3.991	JD	2,122	47,750	03/30/2012	06/15/2023
64972F-6J-0	New York, NY Call			1	1FE	1,701,124	102.0940	1,715,179	1,680,000	1,684,522		(9,676)			5.000	4.393	JD	3,733	84,000	03/30/2012	06/15/2023
64972F-GU-4	New York, NY Call			1	1FE	1,071,840	110.2200	1,102,200	1,000,000	1,035,692		(5,701)			5.000	4.260	JD	2,222	50,000	10/19/2006	06/15/2019
64972H-UH-3	New York City, NY Call			1	1FE	1,177,080	105.5420	1,055,420	1,000,000	1,158,252		(16,114)			5.000	2.895	JJ	23,056	49,444	10/24/2012	07/15/2032
64986A-SN-2	New York St Enviornmental Facs Call			1	1FE	984,014	112.2500	1,043,925	930,000	951,579		(5,684)			5.000	4.270	JD	2,067	46,500	08/08/2007	06/15/2022
650013-T2-1	New York St Call			1	1FE	1,051,860	107.8390	1,078,390	1,000,000	1,011,418		(6,166)			5.000	4.314	AO	12,500	50,000	06/21/2006	04/01/2019
650013-T5-4	New York St Call			1	1FE	1,640,574	107.1240	1,676,491	1,565,000	1,581,399		(8,850)			5.000	4.370	AO	19,563	78,250	04/18/2006	04/01/2022
650028-PL-1	New York State Call			1	1FE	1,092,820	109.5630	1,095,630	1,000,000	1,064,496		(12,416)			5.000	3.500	MS	14,722	50,000	08/30/2011	03/15/2027
658546-QM-1	North Central, TX Health Fac, ETM			1	1	436,884	104.9470	451,272	430,000	431,437		(542)			5.750	5.600	JD	2,060	24,725	11/10/1999	06/01/2016
65854R-AZ-3	North Central, TX Call			1	1FE	2,764,326	108.5000	2,517,200	2,320,000	2,737,760		(26,566)			5.000	2.650	FA	43,822	58,000	05/14/2013	08/15/2025
661524-GK-8	North Penn, PA Wtr Auth-Call			1	1FE	1,956,605	107.7900	1,762,367	1,635,000	1,919,910		(32,451)			5.000	2.533	MN	13,625	86,746	11/08/2012	11/01/2028
662903-LB-7	North Texas Muni Wtr BAB-Direct pay			1	1FE	1,655,865	111.3010	1,725,166	1,550,000	1,622,264		(10,777)			6.003	5.046	MS	31,016	93,047	09/09/2010	09/01/2029
662903-MZ-3	North Texas Muni Wtr Call			1	1FE	956,735	111.8500	950,725	850,000	952,023		(4,711)			5.000	3.310	MS	14,167	21,250	07/22/2013	09/01/2026
665444-HM-0	Northern Muni Power, MN Call			1	1FE	531,015	111.6410	558,205	500,000	514,383		(3,237)			5.000	4.211	JJ	12,500	25,000	05/06/2008	01/01/2021
677555-Q3-1	Ohio State Economic Dev 144A-Taxable				1FE	500,000	92.6650	463,325	500,000	500,000					3.375	3.375	MJSD	1,406	16,875	09/20/2012	06/01/2022
677632-MV-0	Ohio State Univ Gen Recpts BAB				1FE	1,000,000	100.5680	1,005,680	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040
677704-ZX-9	Ohio University Gen Recpts Athens-Call			1	1FE	2,174,626	105.1360	1,997,584	1,900,000	2,160,250		(14,376)			5.000	3.220	JD	7,917	46,444	05/23/2013	12/01/2031
678657-KT-3	Oklahoma City, Oklahoma Call			1	1FE	1,135,340	113.2450	1,132,450	1,000,000	1,130,699		(4,641)			5.000	3.380	JJ	25,000		08/01/2013	07/01/2027
67908N-LW-9	Oklahoma St Capitol Call			1	1FE	512,040	105.9100	529,550	500,000	502,866		(1,805)			5.000	4.600	JJ	12,500	25,000	05/01/2008	07/01/2026
682001-AM-4	Omaha, NE Call			1	1FE	2,503,874	109.8810	2,428,370	2,210,000	2,476,303		(23,233)			5.000	3.277	FA	46,042	40,417	08/01/2013	02/01/2028
682001-BE-1	Omaha, NE Call			1	1FE	1,846,067	105.0360	1,889,598	1,799,000	1,841,330		(4,183)			5.000	4.647	FA	37,479	89,950	11/05/2012	02/01/2022
682001-BL-5	Omaha, NE Call			1	1FE	978,031	104.8350	1,017,948	971,000	974,528		(3,080)			5.000	4.652	FA	20,229	48,550	11/05/2012	02/01/2022
68607D-HG-3	Oregon State Dept Trans Hwy-Call			1	1FE	996,067	109.2360	1,015,895	930,000	960,288		(9,895)			4.550	3.350	MN	5,407	42,315	03/15/2010	11/15/2023
686507-BW-3	Orlando, FL Call			1	1FE	1,208,489	108.4540	1,247,221	1,150,000	1,186,898		(6,144)			5.000	4.310	AO	14,375	57,500	04/07/2010	10/01/2029
71884A-SN-0	Phoenix, AZ Call			1	1FE	1,625,946	111.8180	1,710,815	1,530,000	1,568,498		(10,005)			5.000	4.219	JJ	38,250	76,500	07/23/2007	07/01/2018

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
751100-HP-6	Raleigh, NC Call			1	1FE	1,791,502	111.8780	1,829,205	1,635,000	1,785,960		(5,542)			5.000	3.680	MS	27,250	40,875	08/21/2013	03/01/2027
76218K-DG-5	Rhode Island Depositors Econ Protn Corp			1	1	1,043,050	105.7950	1,057,950	1,000,000	1,000,000					6.000	4.975	FA	25,000	60,000	10/16/2000	08/01/2017
795560-CH-2	Salt Lake & Sandy, UT Call			1	1FE	2,140,000	107.0990	2,141,980	2,000,000	2,016,828		(16,154)			5.000	4.132	JJ	50,000	100,000	01/21/2005	07/01/2023
795685-CD-6	Salt Lake Cnty, UT Call			1	1FE	2,164,600	107.4790	2,149,580	2,000,000	2,030,537		(18,321)			5.000	3.995	FA	41,667	100,000	07/13/2005	08/01/2021
812670-CL-9	Seattle, WA Museum Call			1	1FE	2,562,311	105.5450	2,580,575	2,445,000	2,463,442		(14,100)			5.000	4.371	AO	30,563	122,250	11/02/2005	04/01/2020
812728-SC-8	Seattle, WA Call			1	1FE	1,151,670	114.4470	1,144,470	1,000,000	1,145,818		(5,852)			5.000	3.070	MS	16,667	25,000	08/05/2013	09/01/2024
829594-EU-0	Sioux Falls, SD Call			1	1FE	2,638,737	112.0790	2,796,371	2,495,000	2,556,623		(14,345)			5.000	4.300	MN	15,940	124,750	07/31/2007	11/15/2022
836480-AS-2	South Bend, IN NC				1FE	806,271	113.8500	762,795	670,000	788,563		(14,080)			5.000	2.431	FA	13,958	28,289	09/11/2012	08/01/2021
845040-HB-3	Southwest Higher Ed Auth, TX Call			1	1FE	1,027,411	108.8460	1,044,922	960,000	1,003,330		(6,559)			5.000	4.110	AO	12,000	48,000	02/04/2010	10/01/2027
845040-JX-3	Southwest Higher Ed Auth, TX Call			1	1FE	2,358,960	107.0010	2,140,020	2,000,000	2,340,063		(18,897)			5.000	2.977	AO	25,000	45,833	05/09/2013	10/01/2031
847175-KH-8	Spartanburg, SC Call			1	1FE	2,297,200	105.0960	2,101,920	2,000,000	2,278,681		(18,519)			5.000	3.231	MS	33,333	37,500	04/04/2013	03/01/2031
847184-TJ-7	Spartanburg, SC Call			1	1FE	1,211,963	107.6070	1,210,579	1,125,000	1,210,616		(1,346)			5.000	4.021	JD	4,688	5,000	10/17/2013	06/01/2029
876380-HW-2	Tarrant County, TX Call			1	1FE	1,420,832	108.6650	1,418,078	1,305,000	1,420,412		(420)			5.000	3.900	AO	16,313		12/11/2013	10/01/2026
889396-QG-5	Toledo, Ohio Wtrwks, Call			1	1FE	2,041,694	110.7250	2,009,659	1,815,000	2,032,254		(9,440)			5.000	3.491	MN	11,596	31,763	06/17/2013	11/15/2025
898796-Z9-1	Tucson, AZ Call			1	1FE	3,051,239	107.0370	3,039,851	2,840,000	2,877,644		(23,858)			5.000	4.080	JJ	71,000	142,000	07/27/2005	07/01/2022
914026-QK-8	University of Alabama Call			1	1FE	2,850,724	112.3170	2,948,321	2,625,000	2,844,886		(5,838)			5.000	3.956	AO	32,813	21,875	09/04/2013	10/01/2026
914072-QE-6	University of Arkansas Call			1	1FE	2,026,961	107.7210	1,831,257	1,700,000	2,009,836		(17,125)			5.000	2.860	MN	14,167	42,500	05/02/2013	11/01/2030
914084-L3-0	University of Arkansas Call			1	1FE	1,846,600	109.1040	1,909,320	1,750,000	1,774,653		(10,657)			5.000	4.311	MS	29,167	87,500	03/08/2006	03/01/2022
91417K-HX-2	University Colorado Enterprise Call			1	1FE	1,040,110	110.7360	1,107,360	1,000,000	1,013,599		(5,228)			5.000	4.400	JD	4,167	50,000	05/23/2008	06/01/2028
916277-KV-7	Upper Occoquan, VA BAB				1FE	750,000	107.5560	806,670	750,000	750,000					5.300	5.300	JJ	19,875	39,750	12/20/2010	07/01/2027
917565-HJ-5	Utah Tran Auth Call			1	1FE	1,836,065	109.2590	1,912,033	1,750,000	1,805,951		(11,202)			5.000	4.205	JD	3,889	87,500	03/09/2011	06/15/2027
917565-HK-2	Utah Tran Auth Call			1	1FE	208,516	108.3900	216,780	200,000	205,618		(1,122)			5.000	4.300	JD	444	10,000	04/19/2011	06/15/2028
927793-PC-7	Virginia Commonwealth Call			1	1FE	1,235,415	109.5350	1,281,560	1,170,000	1,190,371		(8,012)			5.000	4.220	MN	7,475	58,500	09/21/2007	05/15/2023
928172-MT-9	Virginia State Call			1	1FE	1,323,948	107.4950	1,332,938	1,240,000	1,256,109		(9,647)			5.000	4.144	FA	25,833	62,000	11/17/2005	08/01/2018
928172-PP-4	Virginia State Pub Bldg Auth-Call			1	1FE	1,558,980	102.6400	1,539,600	1,500,000	1,525,604		(9,261)			4.500	3.800	FA	28,125	67,500	03/09/2010	08/01/2026
92817L-KM-4	Virginia State Res Auth Call			1	1FE	536,060	115.6920	578,460	500,000	522,042		(3,335)			5.000	4.130	AO	6,250	25,000	06/24/2009	10/01/2025
92817Q-KK-7	Virginia St Call			1	1FE	638,334	107.1770	643,062	600,000	635,923		(2,411)			5.250	3.879	MN	5,250	15,750	08/16/2013	11/01/2033
92818A-MJ-2	Virginia State Call			1	1FE	2,323,140	108.0700	2,161,400	2,000,000	2,281,515		(27,239)			5.000	3.161	MN	16,667	100,000	06/13/2012	11/01/2031
930876-BZ-9	Wake Cnty, NC Call			1	1FE	1,100,900	113.5150	1,135,150	1,000,000	1,065,491		(9,558)			5.000	3.770	JJ	25,000	50,000	01/29/2010	01/01/2026
938240-CN-6	Washington Cnty, OR BAB-NC			2	1FE	999,806	107.7270	1,001,861	930,000	992,405		(2,315)			5.701	5.100	AO	13,255	53,019	07/30/2010	10/01/2030
975680-CG-2	Winston-Salem, NC NC				1FE	383,802	119.6330	412,734	345,000	382,891		(911)			5.000	3.718	JD	1,438	8,625	09/09/2013	06/01/2024
975680-CU-1	Winston-Salem, NC NC				1FE	1,902,655	115.5320	2,004,480	1,735,000	1,898,774		(3,881)			5.000	3.889	JD	7,229	43,375	09/09/2013	06/01/2024
975700-FY-6	Winston-Salem, North Carolina Call			1	1FE	2,211,048	106.3340	2,238,331	2,105,000	2,123,327		(12,303)			5.000	4.358	JD	8,771	105,250	12/12/2005	06/01/2023
977100-BX-3	Wisconsin State Call			1	1FE	1,830,981	111.6480	1,736,126	1,555,000	1,807,446		(23,536)			5.750	2.480	MN	14,902	44,706	06/14/2013	05/01/2029
97712D-CN-4	Wisconsin State Call			1	1FE	918,179	106.4060	904,451	850,000	915,829		(2,350)			5.000	4.041	MN	5,431	17,354	07/22/2013	11/15/2028
98972L-EC-1	Zionsville, IN Cmnty Sch Bldg Call			1	1FE	1,036,170	106.0530	1,060,530	1,000,000	1,027,414		(1,756)			5.000	4.690	JJ	23,056	50,000	06/09/2008	07/15/2025
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						211,352,445	XXX	208,750,551	196,235,000	207,421,557	0	(1,068,884)	0	0	XXX	XXX	XXX	2,337,600	7,270,722	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128HX-SS-5	FHS 268 30			2	1	1,950,058	97.2040	1,811,736	1,863,854	1,939,772		(9,041)			3.000	2.294	MON	4,660	55,916	09/13/2012	08/15/2042
3128P7-S2-0	FG C91437			2	1	1,695,539	101.9180	1,643,812	1,612,879	1,691,734		(2,036)			3.500	2.474	MON	4,704	56,451	04/16/2012	04/01/2032
312934-UP-5	FG A87790			2	1	1,634,135	102.7710	1,709,060	1,662,978	1,634,961		101			4.000	4.603	MON	5,543	66,519	12/16/2009	08/01/2039
3136A1-QT-5	FNR 2011-96 DB			2	1	1,090,544	96.6480	1,053,989	1,090,544	1,090,544					3.500	3.503	MON	3,181	38,169	10/12/2011	10/25/2026
3136A3-FG-1	FNR 2011-149 MB			2	1	1,271,252	103.2310	1,224,685	1,186,354	1,264,998		(2,905)			4.500	3.974	MON	4,449	53,386	01/25/2012	01/25/2042
3136A3-KN-0	FNR 2011-146 LX			2	1	2,046,250	95.9070	1,918,140	2,000,000	2,031,683		(8,958)			3.500	3.088	MON	5,833	70,000	12/21/2011	10/25/2040
3136A6-AW-4	FNR 2012-52 NB			2	1	2,069,909	101.2910	1,981,533	1,956,277	2,053,757		13,618			3.500	(0.409)	MON	5,706	68,470	04/26/2012	12/25/2039
3136A7-ZV-7	FNR 2012-83 BA			2	1	1,981,979	101.3350	1,958,258	1,932,460	1,979,469		(2,510)			3.500	2.250	MON	5,636	11,273	10/18/2013	03/25/2041
3136A8-YE-4	FNR 2012-94 EG			2	1	2,379,565	100.3630	2,331,287	2,322,855	2,379,026		(540)			3.000	2.394	MON	5,807		12/11/2013	09/25/2022
3136A9-BK-3	FNR 2012-106 QN			2	1	1,930,602	102.5070	1,851,157	1,805,883	1,897,053		(33,549)			3.500	0.185	MON	5,267	36,870	05/01/2013	10/25/2042

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AA-CD-5	FNR 2012-131DZ			2	1	1,705,447	76.8300	1,311,109	1,706,507	1,704,306		(1,141)			2.500	2.389	MON	3,555	38,886	12/01/2013	05/25/2041
3136AB-CL-5	FNR 2012-147 TD			2	1	1,922,976	92.5850	1,773,184	1,915,196	1,921,933		(1,044)			2.000	1.902	MON	3,192	35,112	01/29/2013	01/25/2033
3136AB-QX-4	FNR 2013-9 MB			2	1	943,317	94.4700	888,514	940,525	942,802		(515)			2.000	1.871	MON	1,568	10,973	05/28/2013	02/25/2033
3136AD-F4-6	FNR 2013-40 VA			2	1	1,002,565	102.3740	981,581	958,819	998,588		(3,977)			3.500	1.043	MON	2,797	8,390	09/25/2013	05/25/2026
3136AF-EP-5	FNR 2013-67 LV			2	1	3,953,871	99.6080	3,858,784	3,873,970	3,950,558		(3,313)			3.000	2.115	MON	9,685	4,842	12/10/2013	08/25/2026
31371K-UA-7	FNMA Pool 254477			2	1	227,752	110.2400	253,950	230,362	227,817		(8)			5.500	5.910	MON	1,056	12,670	01/24/2007	10/01/2032
31371N-SQ-9	FN 257126			2	1	537,221	109.6780	543,993	495,992	532,169		(1,781)			5.500	2.206	MON	2,273	27,280	12/14/2010	02/01/2023
3137A0-EU-5	FHR 3687 B			2	1	3,139,453	102.8040	3,084,105	3,000,000	3,098,572		(216)			4.000	3.270	MON	10,000	120,000	10/24/2011	07/15/2030
3137A1-BV-4	FHR 3718 AY			2	1	5,259,375	100.2270	5,011,365	5,000,000	5,193,603		(10,838)			4.000	3.267	MON	16,667	200,000	10/19/2011	08/15/2030
3137A3-JW-0	FHR 3753 AS			2	1	528,425	101.1890	518,266	512,179	525,053		3,959			3.500	2.452	MON	1,494	17,926	08/03/2011	11/15/2025
3137A3-KG-3	FHR 3753 DC			2	1	1,314,333	101.3350	1,300,779	1,283,646	1,306,200		(3,141)			3.500	3.171	MON	3,744	44,928	09/21/2011	09/15/2039
3137A4-WF-0	FHR 3775 BC			2	1	928,488	99.3660	906,178	911,958	922,654		1,295			3.500	2.886	MON	2,660	31,918	10/24/2011	11/15/2025
3137A6-L6-7	FHR 3814 B			2	1	1,070,938	97.5220	975,220	1,000,000	1,056,026		(12,466)			3.000	1.666	MON	2,500	30,000	10/10/2012	02/15/2026
3137A7-JZ-4	FHR 3810 NB			2	1	2,238,434	101.3830	2,425,933	2,392,847	2,264,865		(5,304)			4.000	4.726	MON	7,976	95,714	04/15/2011	12/15/2028
3137A8-XZ-6	FHR 3844 DA			2	1	662,142	104.6200	649,407	620,728	644,742		2,347			4.500	2.048	MON	2,328	27,933	05/09/2011	10/15/2039
3137AC-SF-7	FHR 3901 VB			2	1	1,499,613	105.9260	1,507,904	1,423,542	1,475,527		(8,248)			4.000	3.049	MON	4,745	56,942	12/12/2011	04/15/2026
3137AD-ZD-2	FHR 3911 B			2	1	2,060,000	100.9700	2,019,390	2,000,000	2,043,260		(6,061)			3.500	3.055	MON	5,833	70,000	10/17/2011	08/15/2026
3137AG-CA-6	FHR 3947 BC			2	1	175,713	99.7750	169,510	169,893	174,507		1,121			2.500	1.749	MON	354	4,247	03/09/2012	10/15/2026
3137AH-AB-4	FHR 3964 VM			2	1	1,105,938	102.0980	1,020,984	1,000,000	1,097,351		(8,586)			4.000	2.460	MON	3,333	23,333	04/30/2013	11/15/2034
3137AK-L2-5	FHR 3980 DE			2	1	1,210,919	92.8130	1,124,328	1,211,392	1,210,788		(51)			3.000	3.011	MON	3,028	36,342	01/20/2012	01/15/2027
3137AM-XC-6	FHR 4011 CK			2	1	864,500	92.6100	842,748	910,000	870,993		3,147			3.000	3.605	MON	2,275	27,300	04/10/2012	03/15/2032
3137AM-XR-3	FHR 4011 DU			2	1	475,684	91.4230	457,115	500,000	478,942		1,282			2.500	3.025	MON	1,042	12,500	03/14/2012	09/15/2026
3137AN-QF-5	FHR 4036 PA			2	1	1,171,672	97.1350	1,103,743	1,136,296	1,155,560		6,085			2.750	(0.115)	MON	2,604	31,248	04/18/2012	04/15/2041
3137AN-VV-4	FHR 4031 LB			2	1	3,000,000	94.3630	2,830,896	3,000,000	3,000,000					3.000	3.007	MON	7,500	90,000	04/17/2012	01/15/2031
3137AN-VY-8	FHR 4031 LE			2	1	1,622,355	98.5830	1,575,494	1,598,133	1,619,939		8,168			2.000	1.342	MON	2,664	31,963	04/17/2012	10/15/2029
3137AU-U9-8	FHR 4117 VC			2	1	2,937,407	96.1120	2,626,236	2,732,472	2,923,401		(9,986)			3.000	0.419	MON	6,831	81,974	11/15/2012	10/15/2032
3137AW-4N-2	FHR 4137 JY			2	1	718,664	90.4460	638,431	705,870	717,722		(930)			3.000	2.832	MON	1,765	21,176	12/20/2012	11/15/2027
3137AY-TF-8	FHR 4163 CB			2	1	623,188	102.0160	608,373	596,352	618,672		(4,516)			3.500	2.365	MON	1,739	13,915	04/08/2013	04/15/2040
3137B1-S8-6	FHR 4189 QW			2	1	3,027,698	96.1560	2,775,358	2,886,314	3,011,898		(15,800)			3.000	1.867	MON	7,216	57,726	04/18/2013	12/15/2042
3137B2-KL-3	FHR 4217 UD			2	1	1,877,879	93.2170	1,783,951	1,913,762	1,878,883		1,004			1.750	2.045	MON	2,791	16,745	06/19/2013	06/15/2028
31381D-2V-6	FNMA Pool 458088			2	1	5,811	100.5780	5,289	5,259	5,314		(165)			12.000	9.974	MON	53	631	04/23/2003	07/15/2015
3138M8-CJ-0	FN AP4572			2	1	483,210	102.1750	462,502	452,656	481,155		(1,579)			3.000	1.796	MON	1,132	13,580	10/02/2012	09/01/2027
3138MF-P6-8	FN AQ0444			2	1	7,636,419	99.3090	7,213,972	7,264,133	7,611,844		(20,984)			2.500	1.648	MON	15,134	181,604	10/23/2012	10/01/2027
31392W-UQ-1	FHR 2510 NM			2	1	73,610	101.0210	72,163	71,433	71,424		(40)			5.000	4.446	MON	298	3,572	11/13/2002	03/15/2032
31393V-MQ-1	FHR 2628 AB			2	1	302,879	105.9500	330,142	311,603	307,432		(2,069)			4.500	5.458	MON	1,169	14,022	11/08/2004	06/15/2018
31393X-UJ-4	FNR 2004-26 PD			2	1	1,360,905	103.4150	1,314,732	1,271,316	1,302,409		(1,210)			4.500	2.334	MON	4,767	57,209	12/21/2010	08/25/2032
31394B-W4-2	FNR 2004-95 EA			2	1	961,467	103.4360	957,980	926,157	944,086		12,192			4.500	2.929	MON	3,473	41,677	06/22/2010	08/25/2033
31395J-5E-2	FHR 2881 AG			2	1	210,434	107.5470	226,883	210,961	210,512		(43)			4.500	4.569	MON	791	9,493	12/06/2004	08/15/2034
31397Q-WZ-7	FNR 2011-15 VB			2	1	756,401	102.5710	830,825	810,000	765,784		(2,199)			4.000	4.745	MON	2,700	32,400	04/06/2011	09/25/2029
31397S-H4-9	FNR 2011-46 MB			2	1	4,246,875	102.6900	4,107,600	4,000,000	4,172,194		(9,687)			4.000	3.003	MON	13,333	160,000	10/17/2011	06/25/2037
31397S-ZF-4	FNR 2011-42 VA			2	1	21,112	99.8830	19,920	19,943	20,890		756			4.500	0.856	MON	75	897	04/21/2011	06/25/2022
31397U-GT-0	FNR 2011-49 CA			2	1	479,283	103.4010	486,761	470,751	477,907		4,272			3.500	2.325	MON	1,373	16,476	05/11/2011	12/25/2028
31398L-NU-8	FHR 3606 A			2	1	129,494	102.9160	126,984	123,387	126,562		1,320			4.000	1.107	MON	411	4,935	09/29/2010	07/15/2023
31398Q-M9-5	FHR 3685 WB			2	1	99,462	102.3080	98,224	96,008	98,264		1,068			4.000	1.951	MON	320	3,840	03/07/2011	04/15/2028
31398R-E6-8	FNR 2010-57 AP			2	1	313,458	104.5010	315,063	301,493	307,547		419			4.500	2.555	MON	1,131	13,567	11/29/2011	08/25/2039
31398S-SG-9	FNR 2010-136 BA			2	1	2,132,426	103.1170	2,124,054	2,059,848	2,109,090		1,436			3.500	2.447	MON	6,008	72,095	08/26/2011	12/25/2030
31403D-GZ-6	FNMA Pool 745516			2	1	111,667	109.9290	122,908	111,807	111,654		(1)			5.500	5.413	MON	512	6,149	12/01/2006	05/01/2036
31412M-BZ-0	FNMA 928956			2	1	752,271	111.6050	768,705	688,775	749,042		(537)			6.000	1.799	MON	3,444	41,327	12/15/2010	12/01/2027
31416B-4A-3	FN 995517			2	1	434,097	109.5490	439,878	401,535	431,795		(690)			5.500	1.386	MON	1,840	22,084	12/22/2010	01/01/2024
31417G-VK-9	FN AB9617			2	1	958,666	94.7540	906,953	957,171	958,594		(72)			2.500	2.468	MON	1,994	11,965	06/05/2013	06/01/2033
31417Y-3N-5	FN MA0804			2	1	1,030,445	104.4630	1,045,402	1,000,736	1,029,109		(302)			4.000	2.820	MON	3,336	40,029	06/06/2011	07/01/2031
31417Y-4C-8	FN MA0818			2	1	2,621,228	104.4730	2,627,633	2,515,121	2,617,563		(994)			4.000	2.297	MON	8,384	100,605	10/14/2011	08/01/2031
31417Y-TV-9	FN MA0563			2	1	580,475	104.5100	588,273	562,885	579,628		(162)			4.000	2.477	MON	1,876	22,515	11/15/2010	11/01/2030
31417Y-W5-2	FN MA0667			2	1	1,097,159	104.4690	1,147,989	1,098,876	1,097,094		(10)			4.000	3.994	MON	3,663	43,955	02/08/2011	10/01/2030
31418A-E9-5	FN MA1059			2	1	847,575	101.8290	815,424	800,779	845,519		(1,096)			3.500	2.287	MON	2,336	28,027	05/30/2012	05/01/2032
31418A-EB-0	FN MA1029			2	1	1,585,601	102.7770	1,549,951	1,508,077	1,582,440		(1,535)			3.500	2.263	MON	4,399	52,783	04/16/2012	04/01/2032
31418A-KN-7	FN MA1200			2	1	475,065	98.5250	439,878	446,463	473,748		(955)			3.000	2.032	MON	1,116	13,394	10/02/2012	10/01/2032
31418A-QM-3	FN MA1359			2	1	970,331	101.2140	954,082	942,640	970,037		(294)			3.000	2.524	MON	2,357	2,357	11/06/2013	02/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31418A-TA-6	FN MA 1444			2	1	1,997,829	94.7580	1,830,187	1,931,436	1,995,618		(2,211)			2.500	2.136	MON	4,024	28,167	04/30/2013	05/01/2033
31419F-EB-8	FN AE4629			2	1	698,201	102.9900	685,650	665,746	697,357		(218)			4.000	2.637	MON	2,219	26,630	09/29/2011	10/01/2040
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						99,229,651	XXX	95,666,494	96,087,831	98,681,938	0	(140,924)	0	0	XXX	XXX	XXX	269,666	2,805,023	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						310,582,096	XXX	304,417,045	292,322,831	306,103,495	0	(1,209,808)	0	0	XXX	XXX	XXX	2,607,267	10,075,745	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00081T-AH-1	Acco Brands Corp NC	LS			4FE	402,050	101.3000	390,005	385,000	389,816	(11,182)	(1,052)			6.750	5.951	AO	4,403	12,994	07/09/2013	04/30/2020
00101J-AJ-5	ADT Corporation 144A				3FE	866,119	103.0630	881,189	855,000	865,839		(280)			6.250	6.043	AO	13,359		09/25/2013	10/15/2021
001055-AL-6	Aflac Inc NC				1FE	1,941,440	96.6490	1,932,980	2,000,000	1,943,762		2,322			3.625	3.985	JD	3,222	37,257	07/10/2013	06/15/2023
001084-AM-4	Agco Corp Call/Conv				3FE	755,486	145.6250	910,156	625,000	625,000		(103,829)			1.250	(17.427)	JD	347	7,813	04/15/2013	12/15/2036
004498-AA-9	ACI Worldwide Inc 144A-Call			1	4FE	70,000	104.2800	72,996	70,000	70,000					6.375	6.375	FA	1,624		08/15/2013	08/15/2020
00507V-AE-9	Activision Blizzard 144A-Call	LS		1	3FE	822,544	104.7500	843,238	805,000	822,395		(149)			6.125	5.886	MS	13,970		11/14/2013	09/15/2023
00850L-AA-2	Agribank FCB 144A-NC				1FE	2,769,818	128.8970	2,835,734	2,200,000	2,691,079		(32,112)			9.125	4.488	JJ	92,568	91,250	10/15/2013	07/15/2019
013817-AT-8	Alcoa Inc Conv				3FE	1,393,434	166.0000	1,610,200	970,000	1,022,440		(281,560)			5.250	(18.990)	MS	14,995	50,925	03/04/2013	03/15/2014
016745-AL-5	Allbritton Communication Conv				4FE	355,295	106.7600	352,308	330,000	350,228	(2,667)	(2,692)			8.000	6.157	MN	3,373	14,000	05/31/2013	05/15/2018
01741R-AD-4	Allegheny Technologies Inc Conv				3FE	1,601,806	103.6250	1,455,931	1,405,000	1,444,243		(95,041)			4.250	(2.402)	JD	4,976	59,713	03/04/2013	06/01/2014
017475-AC-8	Allegiance Corp NC				2FE	1,691,438	118.6710	1,483,388	1,250,000	1,662,478		(24,757)			7.000	3.731	AO	18,472	87,500	10/25/2012	10/15/2026
018581-AF-5	Alliance Data 144A-NC	LS			3	1,150,238	103.8130	1,152,324	1,110,000	1,147,210		(3,028)			5.250	4.310	JD	4,856	29,138	08/20/2013	12/01/2017
02005N-AR-1	Ally Financial Inc NC				3FE	475,790	105.1200	504,576	480,000	476,026		236			4.750	4.950	MS	7,030		09/04/2013	09/10/2018
021441-AF-7	Altera Corporation NC				2FE	876,795	96.5640	869,076	900,000	876,876		81			4.100	4.423	MN	6,150		12/17/2013	11/15/2023
02261W-AB-5	Alza Corp Convertible	@		1	1FE	1,319,409	126.3750	1,933,538	1,530,000	1,257,946		36,906				(63.637)	N/A			02/11/2011	07/28/2020
02361D-AD-2	Ameren Illinois Company NC				2FE	1,677,315	110.9980	1,664,970	1,500,000	1,658,332		(18,983)			6.250	1.830	JD	4,167	46,875	09/10/2013	06/15/2016
02406P-AL-4	American Axle & Manfacturing Call	LS			4FE	426,825	105.7400	444,108	420,000	426,203	758	(476)			6.625	6.402	AO	5,874	29,989	09/12/2012	10/15/2022
024747-AC-1	ABC Supply Co Inc 144A-Call			1	4FE	440,000	100.7000	443,080	440,000	440,000					5.625	5.625	AO	5,225	12,306	07/30/2013	04/15/2021
03027W-AJ-1	American Tower Trust REITS-144A-Call			1	1FE	1,916,560	92.9280	1,858,560	2,000,000	1,919,795		3,235			3.070	3.609	MON	2,729	25,583	07/17/2013	03/15/2023
03040W-AK-1	American Water Cap Corp Call			1	2FE	2,988,030	98.3010	2,949,030	3,000,000	2,988,086		56			3.850	3.898	MS	13,154		11/08/2013	03/01/2024
03070Q-AN-1	Ameristar Casinos Inc Call			1	4FE	398,075	109.5000	416,100	380,000	394,919		(2,014)			7.500	6.683	AO	6,017	35,720	07/19/2012	04/15/2021
03077J-AB-6	Amerigas Finance LLC Call	LS		1	3FE	484,500	109.5000	520,125	475,000	483,451		(730)			7.000	6.719	MN	3,787	33,250	06/20/2012	05/20/2022
031162-BG-4	Amgen Inc. Call			1	2FE	1,032,650	104.4700	1,044,700	1,000,000	1,026,594		(3,165)			4.100	3.677	JD	1,822	41,000	01/12/2012	06/15/2021
032095-AA-9	Amphenol Corporation NC				2FE	1,576,020	103.4950	1,552,425	1,500,000	1,515,777		(17,568)			4.750	3.511	MN	9,104	71,250	05/26/2010	11/15/2014
032095-AB-7	Amphenol Corporation Call			1	2FE	498,730	97.0680	485,340	500,000	499,032		99			4.000	4.028	FA	8,333	20,000	01/19/2012	02/01/2022
035287-AD-3	Anixter Inc NC	LS			3FE	355,000	105.7500	375,413	355,000	355,000					5.625	5.625	MN	3,328	19,969	04/25/2012	05/01/2019
035710-AA-0	Annaly Capital Management Conv				4	848,358	105.0000	787,500	750,000	787,500	(28,286)	(32,572)			4.000	(3.584)	FA	11,333	15,000	08/07/2013	02/15/2015
03746A-AA-8	Apache Finance Canada NC				1FE	1,746,630	133.2290	1,998,435	1,500,000	1,710,673		(7,471)			7.750	6.338	JD	5,167	116,250	06/19/2008	12/15/2029
038521-AL-4	Aramark Corp 144A-Call			1	4FE	499,950	105.0000	519,750	495,000	499,688		(262)			5.750	5.567	MS	8,381	14,864	06/26/2013	03/15/2020
039483-AY-8	Archer Daniels Midland Co. NC				1FE	960,670	113.8330	1,138,330	1,000,000	979,844		4,106			5.450	6.000	MS	16,047	54,500	09/22/2008	03/15/2018
045488-AC-7	Associated Banc Corp Call			1	2FE	2,132,240	107.4240	2,148,480	2,000,000	2,076,989		(33,947)			5.125	3.261	MS	26,479	102,500	05/07/2012	03/28/2016
04939M-AM-1	Atlas Pipeline Partners Call	LS		1	4FE	455,100	104.7500	460,900	440,000	454,516	(33)	(551)			6.625	5.816	AO	7,288		10/17/2013	10/01/2020
05329W-AJ-1	Auto Nation Inc NC				2FE	684,456	115.5910	797,578	690,000	686,662		648			6.750	6.882	AO	9,833	46,575	04/05/2010	04/15/2018
05329W-AK-8	Auto Nation Inc NC				2FE	399,238	107.0760	422,950	395,000	398,378		(459)			5.500	5.333	FA	9,052	21,725	01/27/2012	02/01/2020
053773-AV-9	Avis Budget Car Rental Call	LS		1	4FE	110,000	96.7600	106,436	110,000	106,436	(3,564)				5.500	5.500	AO	1,513	2,991	03/19/2013	04/01/2023
05379B-AM-9	Avista Corp NC				1FE	854,020	108.8130	1,088,130	1,000,000	865,140		2,266			5.700	6.864	JJ	28,500	57,000	04/30/2008	07/01/2037
05379B-AP-2	Avista Corp NC				1FE	1,002,200	110.0120	1,100,120	1,000,000	1,001,607		(154)			5.125	5.101	AO	12,813	51,250	09/15/2009	04/01/2022
05508W-AA-3	B&G Foods Inc Call			1	3FE	771,700	96.5000	786,475	815,000	770,044	(3,392)	1,735			4.625	5.468	JD	3,141	18,533	08/22/2013	06/01/2021
058498-AR-7	Ball Corp. NC				3FE	669,800	99.5000	676,600	680,000	670,037		237			5.000	5.222	MS	10,011		10/07/2013	03/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G-EC-9	Bank of America Corp NC				1FE	968,060	114.2300	1,142,300	1,000,000	974,095		3,160			5.625	6.114	JJ	28,125	56,250	01/12/2012	07/01/2020
06406H-BQ-1	Bank of New York Mellon NC	LS			1FE	1,029,071	103.7180	1,037,180	1,000,000	1,009,001		(5,987)			2.950	2.320	JD	1,065	29,500	07/15/2010	06/18/2015
067383-AA-7	C.R. Bard, Inc. Put				1FE	812,296	118.0780	944,624	800,000	810,001		(481)			6.700	6.555	JD	4,467	53,600	04/24/2008	12/01/2026
07385T-AJ-5	Bear Stearns Co Inc NC				1FE	1,033,930	104.5380	1,045,380	1,000,000	1,003,413		(3,741)			5.700	5.293	MN	7,283	57,000	09/08/2003	11/15/2014
079857-AC-2	Bellsouth Capital Funding Put				1FE	2,380,525	100.8640	2,153,446	2,135,000	2,304,272		(9,058)			6.040	5.188	MN	16,477	128,954	05/02/2003	11/15/2026
09256B-AB-3	Blackstone Holdings 144A-NC				1FE	1,482,540	111.2710	1,669,065	1,500,000	1,486,668		1,441			5.875	6.029	MS	25,948	88,125	01/19/2011	03/15/2021
093662-AC-8	Block Financial Corp. Nc	LS			2FE	1,504,905	103.5370	1,553,055	1,500,000	1,500,540		(624)			5.125	5.080	AO	13,026	76,875	06/08/2005	10/30/2014
099724-AG-1	Borg Warner Auto NC				2FE	2,355,109	103.7300	2,334,962	2,251,000	2,332,571		(10,421)			4.625	4.003	MS	30,654	104,109	10/07/2011	09/15/2020
12189M-AQ-2	Burlington North Santa Fe NC				1FE	1,106,230	101.6680	1,016,680	1,000,000	1,004,267		(12,514)			6.250	4.931	MN	10,417	62,500	12/03/2003	05/01/2014
12189T-AY-0	Burlington Northern Santa Fe NC				2FE	1,927,800	112.6690	2,253,380	2,000,000	1,968,057		8,394			5.650	6.188	MN	18,833	113,000	07/22/2008	05/01/2017
122014-AJ-2	Burlington Resources Inc NC				1FE	1,966,935	119.3590	1,790,385	1,500,000	1,925,767		(26,995)			6.875	3.912	FA	38,958	103,125	06/12/2012	02/15/2026
12489L-AG-3	CB Richard Ellis Service Call			1	4FE	368,975	107.0400	390,696	365,000	367,969		(339)			6.625	6.475	AO	5,105	24,181	10/13/2010	10/15/2020
1248EP-AQ-6	CCO Holdings NC				3FE	438,863	106.3850	441,498	415,000	438,336		(527)			7.250	5.596	AO	5,098		11/22/2013	10/30/2017
1248EP-AS-2	CCO Holdings Call	LS			4FE	174,856	105.9050	185,334	175,000	174,896		17			7.000	7.014	JJ	5,649	12,250	08/17/2011	01/15/2019
1248EP-AU-7	CCO Holdings Call			1	4FE	349,563	103.1050	360,868	350,000	349,650		36			6.500	6.517	AO	3,855	22,750	05/11/2011	04/30/2021
12505B-AA-8	CBRE Services Inc Call			1	4FE	609,525	96.7500	575,663	595,000	575,663	(33,398)	(464)			5.000	4.752	MS	8,760	14,958	05/14/2013	03/15/2023
12543D-AQ-3	Community Health Systems Call	LS		1	4FE	352,081	104.0000	358,800	345,000	351,054		(715)			7.125	6.788	JJ	11,335	24,376	07/11/2012	07/15/2020
125581-GM-4	CIT Group Inc NC				3FE	260,000	107.7500	280,150	260,000	260,000					5.000	5.000	MN	1,661	13,000	05/01/2012	05/15/2017
12572Q-AE-5	CME Group Inc NC	LS			1FE	1,196,292	94.4330	1,133,196	1,200,000	1,196,720		328			3.000	3.036	MS	10,600	36,500	09/05/2012	09/15/2022
12572X-AA-8	CME Group Index Services 144A-NC				1FE	499,000	108.3950	541,975	500,000	499,430		121			4.400	4.430	MS	6,478	22,000	03/08/2010	03/15/2018
126307-AF-4	CSC Holdings LLC NC				3FE	60,000	108.0500	64,830	60,000	60,000					6.750	6.750	MN	518	4,050	10/31/2011	11/15/2021
126650-BQ-2	CVS Corp. PT-NC			2	2FE	876,232	113.9050	978,502	859,051	873,361		(706)			6.943	6.785	MON	3,479	59,644	09/22/2009	01/10/2030
12686C-AZ-2	Cablevision Systems NC				4FE	189,875	112.1150	196,201	175,000	185,963		(2,180)			7.750	6.067	AO	2,863	13,563	02/22/2012	04/15/2018
12686C-BB-4	Cablevision Systems NC	LS			4FE	298,413	96.0500	292,953	305,000	292,953	(6,013)	515			5.875	6.172	MS	5,276	17,321	02/26/2013	09/15/2022
127190-AD-8	CACI International Inc, Cl A				3	217,604	133.9380	267,876	200,000	204,824		(12,780)			2.125	(4.970)	MN	708	4,250	02/21/2013	05/01/2014
131347-CA-2	Calpine Corp 144A-Call			1	3FE	426,530	102.7500	441,825	430,000	426,544		14			6.000	6.122	JJ	4,372		10/17/2013	01/15/2022
13342B-AC-9	Cameron International Corp NC				2FE	1,502,265	116.4680	1,747,020	1,500,000	1,501,339		(247)			6.375	6.352	JJ	44,094	95,625	08/13/2008	07/15/2018
134429-AW-9	Campbell Soup Inc NC				1FE	1,042,440	101.2780	1,012,780	1,000,000	1,041,387		(1,053)			4.250	3.599	AO	8,972		10/10/2013	04/15/2021
141781-BB-9	Cargill Inc 144A-Call			1	1FE	1,460,685	97.0950	1,456,425	1,500,000	1,461,115		430			3.300	3.670	MS	16,500		11/21/2013	03/01/2022
141784-AM-0	Cargill Inc. 144A-NC				1FE	860,145	125.2670	814,236	650,000	839,448		(10,050)			7.410	4.500	MN	6,154	48,165	11/17/2011	06/18/2027
151020-AD-6	Celgene Corp NC				2FE	1,501,100	102.9560	1,544,340	1,500,000	1,500,408		(221)			2.450	2.434	AO	7,758	36,750	10/05/2010	10/15/2015
156700-AS-5	Centurytel Inc NC	LS			3FE	500,778	98.3590	481,959	490,000	481,959	(17,559)	(898)			5.800	5.502	MS	8,368	28,420	07/10/2012	03/15/2022
156700-AW-6	Centurytel Inc NC				3FE	319,725	101.9410	321,114	315,000	319,290		(435)			5.625	5.365	AO	4,430	9,352	03/19/2013	04/01/2020
156700-AX-4	Centurytel Inc NC				3FE	40,000	101.2500	40,500	40,000	40,000					6.750	6.750	JD	255		11/14/2013	12/01/2023
165167-CG-0	Chesapeake Energy NC				3FE	654,875	108.5000	672,700	620,000	654,073		(802)			6.125	5.191	FA	14,346		10/09/2013	02/15/2021
169905-AD-8	Choice Hotels Intl Inc NC				2FE	438,413	103.3170	418,434	405,000	433,935		(3,646)			5.700	4.448	FA	7,887	23,085	10/02/2012	08/28/2020
17252M-AH-3	Cintas Corporation NC				1FE	1,149,720	112.3970	1,123,970	1,000,000	1,091,420		(21,379)			6.125	3.600	JD	5,104	61,250	03/02/2011	12/01/2017
17252M-AL-4	Cintas Corporation Call			1	1FE	998,480	95.6830	956,830	1,000,000	998,683		134			3.250	3.268	JD	2,708	32,500	06/05/2012	06/01/2022
17305B-AB-7	Citicorp Lease 144A-NC				1FE	3,427,460	120.3370	3,610,110	3,000,000	3,292,867		(39,809)			8.040	6.061	JD	10,720	241,200	09/21/2010	12/15/2019
17453B-AJ-0	Frontier Communications NC				3FE	709,069	98.7200	691,040	700,000	685,329	(23,953)	(237)			9.000	8.844	FA	23,800	61,875	04/04/2013	08/15/2031
184496-AJ-6	Clean Harbors Inc Call			1	3FE	620,000	102.1880	633,566	620,000	620,000					5.250	5.250	FA	13,563	32,640	07/17/2012	08/01/2020
186108-CJ-3	Cleveland Electric Illum NC				2FE	497,330	107.8850	539,425	500,000	497,895		142			5.500	5.553	FA	10,389	27,500	08/13/2009	08/15/2024
189054-AF-6	Clorox Co. California NC				2FE	1,274,825	104.7070	1,308,838	1,250,000	1,253,179		(2,920)			5.000	4.746	JJ	28,819	62,500	01/19/2005	01/15/2015
191216-AV-2	Coca Cola Company NC				1FE	1,872,420	100.7740	2,015,480	2,000,000	1,898,132		11,118			3.300	4.081	MS	22,000	66,000	08/16/2011	09/01/2021
20030N-AE-1	Comcast Corp - Class A NC				1FE	2,020,260	100.2140	2,004,280	2,000,000	2,000,094		(2,435)			5.300	5.173	JJ	48,878	106,000	05/14/2003	01/15/2014
200339-CG-2	Comerica Bank NC				1FE	1,995,200	112.6030	2,252,060	2,000,000	1,998,325		519			5.750	5.782	MN	12,778	115,000	11/17/2006	11/21/2016
205887-AX-0	ConAgra Inc. NC				2FE	1,001,363	128.8230	966,173	750,000	987,807		(8,639)			8.250	5.354	MS	18,219	61,875	05/22/2012	09/15/2030
20854P-AD-1	CONSOL Energy Inc. Call			1	4FE	507,450	106.1250	530,625	500,000	505,370		(1,421)			8.000	7.619	AO	10,000	40,000	06/21/2012	04/01/2017
209111-EP-4	Consolidated Edison NC				1FE	997,160	111.8340	1,118,340	1,000,000	999,013		305			5.300	5.337	JD	4,417	53,000	11/28/2006	12/01/2016
21036P-AK-4	Constellation Brands Inc NC	LS			3FE	145,000	95.0310	137,795	145,000	137,795	(7,205)				3.750	3.750	MN	906	2,522	04/30/2013	05/01/2021
21036P-AL-2	Constellation Brands Inc NC				3FE	145,000	94.0000	136,300	145,000	136,300	(8,700)				4.250	4.250	MN	1,027	2,859	04/30/2013	05/01/2023
210795-QB-9	Continental Airlines NC				2FE	981,250	100.0530	1,000,530	1,000,000	981,931		681			4.000	4.210	AO	6,889	20,000	07/03/2013	10/29/2024
217203-AE-8	Copano Energy LLC Call			1	2FE	743,105	115.8750	752,029	649,000	731,811		(11,294)			7.125	2.774	AO	11,560	23,121	07/18/2013	04/01/2021
22282E-AE-2	Covanta Holdings Corp Call	LS		1	4FE	848,769	103.2800	859,290	832,000	846,953	(449)	(875)			6.375	6.122	AO	13,260	42,458	07/22/2013	10/01/2022
224050-AE-4	Cox Enterprises Inc 144A				2FE	2,622,520	112.5720	2,251,440	2,000,000	2,590,356		(31,151)			7.375	4.449	JJ	68,014	147,500	12/14/2012	07/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
226373-AG-3	Crestwood Midstream Part 144A-Call			1	4FE	40,000	102.0000	40,800	40,000	40,000					6.125	6.125	MS	361		10/22/2013	03/01/2022
226373-AJ-7	Crestwood Midstream Part Call			1	4FE	51,188	101.0000	50,500	50,000	50,500	(677)	(11)			6.000	5.587	JD	133	1,500	12/05/2013	12/15/2020
22822R-AR-1	Crown Castle Towers LLC 144A-NC				1FE	2,236,120	112.0580	2,241,160	2,000,000	2,162,070		(22,789)			6.113	4.618	MON	5,434	122,260	07/21/2010	01/15/2020
22822R-AX-8	Crown Castle Towers LLC 144A-NC				1FE	501,480	106.0480	530,240	500,000	500,881		(221)			4.174	4.157	MON	928	20,870	03/07/2011	08/15/2017
229678-AE-7	Cubist Pharmaceuticals Inc 144A-Conv	LS			5	120,000	115.7500	138,900	120,000	120,000					1.125	1.125	MS	416		09/05/2013	09/01/2018
231021-AD-8	Cummins Engine NC				1FE	661,647	120.3970	652,552	542,000	650,015		(5,841)			6.750	4.698	FA	13,821	36,585	12/09/2011	02/15/2027
244199-BB-0	Deere & Co. NC				1FE	999,010	102.1660	1,021,660	1,000,000	999,971		89			6.950	6.960	AO	12,742	69,500	04/11/2002	04/25/2014
249030-AC-1	Dentsply International Inc Call			1	2FE	3,120,780	100.1260	3,003,780	3,000,000	3,098,919		(11,503)			4.125	3.612	FA	46,750	123,750	01/19/2012	08/15/2021
25470X-AJ-4	Dish DBS Corp NC				3FE	309,900	100.3750	296,106	295,000	296,106	(12,657)	(1,111)			5.875	5.192	JJ	7,992	10,226	02/12/2013	07/15/2022
25746U-AR-0	Dominion Resources Inc/VA NC				2FE	1,010,390	108.2650	1,082,650	1,000,000	1,002,237		(1,017)			5.200	5.083	JJ	23,978	52,000	01/15/2004	01/15/2016
26441C-AF-2	Duke Energy Corp Call			1	2FE	999,810	99.9630	999,630	1,000,000	999,864		15			3.550	3.552	MS	10,453	35,500	08/22/2011	09/15/2021
26613T-AE-0	Dupont Fabros Tech Call			1	3FE	225,000	103.2500	232,313	225,000	225,000					5.875	5.875	MS	3,562		09/12/2013	09/15/2021
26779Y-AC-3	Dynacast Intl Call			1	4FE	428,250	110.7210	465,028	420,000	426,293		(849)			9.250	8.901	JJ	17,914	38,850	07/20/2011	07/15/2019
26854P-AA-4	EJM Airport LLC NC				1	1,025,588	115.2950	1,074,956	932,353	997,082		(8,443)			6.271	4.985	MN	7,471	58,468	05/24/2010	05/15/2020
268648-AN-2	EMC Corp/Mass Call	LS		1	1FE	999,250	96.6200	966,200	1,000,000	999,283		33			3.375	3.384	JD	2,813	16,406	06/03/2013	06/01/2023
26875P-AG-6	EOG Resources Inc. NC				1FE	894,081	104.6620	889,627	850,000	892,368		(1,713)			4.100	3.305	FA	14,521		08/28/2013	02/01/2021
26875P-AH-4	EOG Resources Inc. NC				1FE	1,994,720	103.3090	2,066,180	2,000,000	1,997,780		1,024			2.500	2.555	FA	20,833	50,000	11/18/2010	02/01/2016
26882P-AT-9	ERAC USA Finance Company 144A-NC				2FE	498,470	108.8720	544,360	500,000	499,642		176			5.900	5.941	MN	3,769	29,500	11/07/2005	11/15/2015
26884L-AA-7	EQT Corp NC				2FE	2,411,080	121.7370	2,434,740	2,000,000	2,327,102		(51,971)			8.125	4.671	JD	13,542	162,500	05/08/2012	06/01/2019
26884T-AA-0	ERAC USA Finance Company 144A-NC				2FE	1,325,800	108.5280	1,356,600	1,250,000	1,310,621		(7,562)			5.250	4.411	AO	16,406	65,625	12/06/2011	10/01/2020
270321-AE-2	Earthlink Inc 144A-Call			1	4FE	384,813	99.7500	384,038	385,000	381,621	(3,184)	(7)			7.375	7.383	JD	2,366	14,355	07/01/2013	06/01/2020
278265-AC-7	Eaton Vance Corp NC				1FE	429,151	114.9270	428,678	373,000	411,418		(9,422)			6.500	3.542	AO	5,994	24,245	01/31/2012	10/02/2017
28336L-BR-9	El Paso Corporation NC	LS			3FE	799,522	113.5000	919,350	810,000	803,667		1,142			7.250	7.458	JD	4,894	58,725	08/28/2009	06/01/2018
28336L-BV-0	El Paso Corporation NC	LS			3FE	678,750	108.0000	685,800	635,000	676,531		(2,219)			6.500	5.326	MS	12,153	20,638	08/06/2013	09/15/2020
28660G-AG-1	Elizabeth Arden Inc Call			1	4FE	375,906	109.2500	387,838	355,000	373,687		(1,841)			7.375	5.888	MS	7,709	18,806	07/29/2013	03/15/2021
29273V-AD-2	Energy Transfer Equity NC				3FE	294,500	99.0000	292,050	295,000	292,050	(2,450)				5.875	5.896	JJ	1,396		11/15/2013	01/15/2024
29355X-AB-3	Enpro Industries Inc Conv				4	606,589	176.5000	829,550	470,000	539,315		(41,004)			3.938	(3.947)	AO	3,907	18,506	06/25/2012	10/15/2015
29364D-AJ-9	Entergy Arkansas Inc Call				1FE	2,040,000	100.0600	2,001,200	2,000,000	2,000,000		(2,552)			5.900	5.584	JD	9,833	118,000	06/21/2005	06/01/2033
29364N-AR-9	Entergy Mississippi Inc Call			1	2FE	1,000,160	94.0400	940,400	1,000,000	1,000,160		11			3.100	3.098	JJ	15,500	17,222	12/10/2012	07/01/2023
29379V-AA-1	Enterprise Products Operating NC	LS			2FE	2,325,040	115.2330	2,304,660	2,000,000	2,305,313		(19,727)			6.300	2.000	MS	37,100		09/30/2013	09/15/2017
29444U-AM-8	Equinix Inc Call			1	3FE	653,415	98.7240	641,706	650,000	641,706	(11,521)	(188)			5.375	5.306	AO	8,734	19,992	03/01/2013	04/01/2023
30161M-AE-3	Exelon Generation Co NC	LS			2FE	2,282,445	112.7310	2,536,448	2,250,000	2,264,820		(3,432)			6.200	6.001	AO	34,875	139,500	12/20/2007	10/01/2017
302508-AQ-9	FMR LLC 144A-NC				1FE	2,537,940	125.5140	2,510,280	2,000,000	2,504,825		(20,910)			7.570	5.177	JD	6,729	151,400	05/16/2012	06/15/2029
31428X-AR-7	Fedex Corporation NC				2FE	2,488,780	125.0110	2,500,220	2,000,000	2,461,828		(26,952)			8.000	3.024	JJ	73,778		09/03/2013	01/15/2019
31430Q-BA-4	Felcor Lodging LP NC				4FE	179,520	106.5000	187,440	176,000	176,711		(882)			10.000	9.425	AO	4,400	17,600	05/12/2010	10/01/2014
31430Q-BB-2	Felcor Lodging LP REITS-Call			1	4FE	688,180	107.3750	715,118	666,000	684,243	411	(3,230)			6.750	6.026	JD	3,746	40,196	07/11/2013	06/01/2019
31677A-AA-2	Fifth Third Bank NC				2FE	1,995,740	104.2680	2,085,360	2,000,000	1,999,436		496			4.750	4.777	FA	39,583	95,000	01/25/2005	02/01/2015
319963-BC-7	First Data Corp. 144A-Call			1	4FE	427,000	107.2400	428,960	400,000	425,137		(1,863)			7.375	2.926	JD	1,311	14,750	11/19/2013	06/15/2019
319963-BE-3	First Data Corp. 144A-Call			1	4FE	934,348	103.9600	951,234	915,000	932,462	8,769	(1,099)			6.750	6.383	MN	10,294	59,330	07/11/2013	11/01/2020
337358-BH-7	First Union Corp. Step-up-Putable				1FE	2,030,000	123.0300	2,460,600	2,000,000	2,077,931		(3,736)			7.574	7.101	FA	63,117	151,480	06/01/1999	08/01/2026
33803W-AA-7	Fishers Lane Assoc LLC 144A				1FE	1,487,444	93.2890	1,306,046	1,400,000	1,484,894		(2,550)			3.666	3.216	MON	3,707	34,216	04/29/2013	08/05/2030
345609-AB-7	Forest City Souther Group 144A-NC				1FE	1,519,485	100.5730	1,508,595	1,500,000	1,510,693		(4,545)			3.187	2.857	AO	11,951	47,805	01/10/2012	04/01/2016
347466-AE-4	Irwin Land LLC 144A-SF			2	1FE	939,000	93.5990	894,923	956,124	939,771		380			5.300	5.434	JD	2,252	50,675	02/16/2012	12/15/2035
36155W-AF-3	GCI Inc Call			1	4FE	293,014	106.7600	314,942	295,000	293,654		169			8.625	8.726	MN	3,251	25,444	11/04/2009	11/15/2019
36159R-AE-3	Geo Group Inc Call			1	4FE	608,406	106.2000	642,510	605,000	608,125		(219)			6.625	6.514	FA	15,142	38,259	07/18/2013	02/15/2021
36159R-AG-8	Geo Group Inc Call			1	4FE	275,000	92.5000	254,375	275,000	254,375	(20,625)				5.125	5.125	AO	3,523	7,517	03/12/2013	04/01/2023
36159R-AH-6	Geo Group Inc 144A-Call			1	4FE	345,000	99.7400	344,103	345,000	344,103	(897)				5.875	5.875	JJ	4,955		09/19/2013	01/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
369300-AM-0	General Cable Corp 144A-Call	LS		1	4FE	434,694	98.5300	418,753	425,000	418,753	(15,727)	(214)			5.750	5.558	AO	6,109	24,863	03/11/2013	10/01/2022
36962G-3U-6	General Electric Capital Corp NC	LS			1FE	1,457,565	114.9590	1,724,385	1,500,000	1,478,264		4,276			5.625	6.010	MN	14,063	84,375	07/16/2008	05/01/2018
37045X-AD-8	General Motors Finl Co 144A				3FE	566,788	105.4550	590,548	560,000	565,239		(1,311)			4.750	4.466	FA	10,049	26,526	10/23/2012	08/15/2017
373200-AY-0	Georgia Gulf Corp. 144A-Call	LS		1	3FE	215,000	94.9590	204,162	215,000	204,162	(10,838)				4.875	4.875	MN	1,339	8,269	01/17/2013	05/15/2023
373298-BU-1	Georgia-Pac NC				2FE	3,016,780	139.4790	2,789,580	2,000,000	2,979,769		(35,664)			8.875	4.713	MN	22,681	177,500	12/13/2012	05/15/2031
373334-FZ-9	Georgia Power Co Call			1	1FE	1,990,160	101.3850	2,027,700	2,000,000	1,991,531		197			5.800	5.835	AO	24,489	116,000	04/12/2005	04/15/2035
375558-AQ-6	Gilead Sciences Inc NC				1FE	2,058,260	106.5780	2,131,560	2,000,000	2,047,324		(5,501)			4.500	4.119	AO	22,500	90,000	12/09/2011	04/01/2021
38141G-EU-4	Goldman Sachs Group NC				2FE	1,902,960	110.4420	2,208,840	2,000,000	1,962,445		10,891			5.625	6.314	JJ	51,875	112,500	07/31/2007	01/15/2017
38141G-TF-1	Goldman Sachs Group NC				2FE	1,000,000	94.1960	941,960	1,000,000	1,000,000					2.000	2.000	FMAN	2,667	10,000	05/08/2013	05/13/2020
38143U-LV-1	Goldman Sachs NC				1FE	1,000,000	98.9670	989,670	1,000,000	1,000,000					1.637	1.637	FMAN	1,591	16,836	08/16/2010	08/26/2020
39121J-AE-0	Great River Energy 144A-SF			2	1FE	1,860,000	102.3190	2,046,380	2,000,000	1,869,720		2,031			6.254	6.804	JJ	62,540	125,080	06/20/2008	07/01/2038
402524-AE-2	Gulf South Pipeline Call	LS		1	2FE	498,205	97.8550	489,275	500,000	498,440		152			4.000	4.044	JD	889	20,000	06/07/2012	06/15/2022
404121-AC-9	HCA Inc NC				3FE	1,016,648	110.3750	1,114,788	1,010,000	1,015,152		(669)			6.500	6.398	FA	24,801	65,650	08/02/2011	02/15/2020
40414L-AJ-8	HCP Inc NC	LS			2FE	447,930	97.9810	440,915	450,000	447,953		23			4.250	4.307	MN	2,603		11/05/2013	11/15/2023
41043F-AJ-8	Hanger Orthopedic Group Inc Call			1	4FE	357,575	107.6250	382,069	355,000	356,734		(290)			7.125	7.005	MN	3,232	25,294	10/20/2010	11/15/2018
41283D-AB-9	Harley Davidson Funding 144A-NC				1FE	2,336,240	117.0430	2,340,860	2,000,000	2,234,989		(47,442)			6.800	3.900	JD	6,044	136,000	10/20/2011	06/15/2018
413875-AM-7	Harris Corp. NC				2FE	2,037,280	103.8540	2,077,080	2,000,000	2,028,602		(3,481)			4.400	4.161	JD	3,911	88,000	05/26/2011	12/15/2020
421933-AH-5	Health Mgmt Associates Inc. NC	LS			3FE	236,235	111.5000	250,875	225,000	231,688		(2,711)			6.125	4.737	AO	2,909	13,781	04/17/2012	04/15/2016
42217K-AR-7	Health Care Reit Inc Call/Conv			1	2FE	1,319,160	111.7500	1,307,475	1,170,000	1,311,370		(7,790)			3.000	(9.331)	JD	2,925		12/18/2013	12/01/2029
427866-AT-5	Hershey Foods Co Call			1	1FE	498,700	92.1370	460,685	500,000	498,769		69			2.625	2.655	MN	2,188	5,979	05/14/2013	05/01/2023
428040-CJ-6	Hertz Corp. Call			1	4FE	656,431	108.2500	687,388	635,000	656,431					6.750	6.529	AO	9,049	42,863	04/17/2012	04/15/2019
428040-CN-7	HDTFS Inc Call			1	4FE	370,350	104.1250	374,850	360,000	369,404		(796)			6.250	5.865	AO	4,750	22,438	10/17/2012	10/15/2022
428040-CP-2	HDTFS Inc Call			1	4FE	825,800	103.7700	835,349	805,000	824,985		(815)			5.875	5.431	AO	9,984	28,467	10/07/2013	10/15/2020
428040-CR-8	Hertz Corp	LS			4FE	371,325	101.7300	381,488	375,000	371,634		309			4.250	4.484	AO	3,984	8,102	08/05/2013	04/01/2018
428236-BV-4	Hewlett Packard NC				2FE	1,012,430	103.3170	1,033,170	1,000,000	1,010,713		(1,101)			4.650	4.488	JD	2,842	46,500	05/23/2012	12/09/2021
44107T-AG-1	Host Hotels & Resorts 144A-Conv			1	3FE	1,067,605	151.5000	1,196,850	790,000	996,889		(70,716)			2.500	(10.371)	JAJO	4,169	9,875	06/24/2013	10/15/2029
44107T-AM-8	Host Hotels & Resorts Call	LS		1	2FE	980,674	108.5550	1,063,839	980,000	980,630		(97)			5.875	5.861	JD	2,559	57,575	07/05/2011	06/15/2019
443510-AE-2	Hubbell Inc. NC				1FE	992,360	114.5060	1,145,060	1,000,000	996,062		757			5.950	6.053	JD	4,958	59,500	05/28/2008	06/01/2018
445658-CB-1	J.B. Hunt Transport Svcs NC				2FE	2,051,500	103.8300	2,076,600	2,000,000	2,022,264		(12,624)			3.375	2.701	MS	19,875	67,500	08/18/2011	09/15/2015
446150-AH-7	Huntington Bancshares Call	LS		1	2FE	998,000	100.0200	1,000,200	1,000,000	998,156		156			2.600	2.643	FA	10,761		07/31/2013	08/02/2018
448579-AC-6	Hyatt Hotels Corp Call				2FE	1,426,685	105.4770	1,507,266	1,429,000	1,427,729		452			3.875	3.911	FA	20,919	55,374	10/17/2011	08/15/2016
449669-AK-6	IMC Global, Inc. NC				2FE	1,258,110	118.2590	1,182,590	1,000,000	1,234,732		(11,346)			7.300	4.959	JJ	33,661	73,000	11/10/2011	01/15/2028
45167R-AE-4	Idex Corp. NC				2FE	1,057,310	100.5380	1,005,380	1,000,000	1,046,589		(5,769)			4.500	3.733	JD	2,000	45,000	02/06/2012	12/15/2020
452327-AC-3	Illumina Inc 144A				2	785,398	139.1250	973,875	700,000	777,075		(8,324)			0.250	(4.452)	MS	515		10/08/2013	03/15/2016
457030-AJ-3	Ingles Markets Inc Call	LS		1	4FE	944,005	97.7500	918,850	940,000	918,850	(24,996)	(159)			5.750	5.693	JD	2,402	27,626	06/17/2013	06/15/2023
458140-AF-7	Intel Corp. Conv	LS			1FE	1,624,099	136.6250	1,858,100	1,360,000	1,611,687		(6,620)			3.250	2.286	FA	18,417	39,325	08/06/2013	08/01/2039
458140-AN-0	Intel Corp. NC				1FE	1,014,640	92.1650	921,650	1,000,000	1,014,120		(488)			4.000	3.894	JD	1,778	40,444	12/05/2012	12/15/2032
459745-GH-2	International Lease Finance NC				3FE	894,919	109.0390	1,024,967	940,000	905,711		4,987			6.250	7.069	MN	7,507	58,750	10/27/2011	05/15/2019
459902-AQ-5	Intl Game Technology Conv	LS			2FE	1,425,977	106.6250	1,444,769	1,355,000	1,363,698		(23,425)			3.250	1.311	MN	7,340	42,250	04/26/2013	05/01/2014
460690-BE-9	Interpublic Group Cos Inc. Conv/Put/Call				3FE		100.0000								4.750		MS		14,844	03/14/2013	03/15/2023
461070-AH-7	Interstate Power & Light NC				1FE	996,940	103.2840	1,032,840	1,000,000	999,058		623			3.300	3.367	JD	1,467	33,000	06/10/2010	06/15/2015
46625H-GY-0	JP Morgan Chase NC				1FE	1,672,830	115.2660	1,728,990	1,500,000	1,616,980		(26,265)			6.000	3.894	JJ	41,500	90,000	10/24/2011	01/15/2018
481165-AJ-7	Joy Global Inc NC	LS			2FE	1,102,290	104.0290	1,040,290	1,000,000	1,089,937		(9,767)			5.125	3.781	AO	10,819	51,250	09/19/2012	10/15/2021
48123V-AB-8	J2 Global Communications Call			1	4FE	575,338	108.4630	596,547	550,000	573,216		(1,966)			8.000	7.177	FA	18,333	34,128	04/22/2013	08/01/2020
482480-AA-8	Kla-Tencor Corporation NC				2FE	2,268,300	117.1400	2,342,800	2,000,000	2,186,953		(38,289)			6.900	4.500	MN	23,000	138,000	10/24/2011	05/01/2018
48248N-AA-8	KKR Group Finance Co 144A-NC				1FE	1,036,850	113.0010	1,130,010	1,000,000	1,027,942		(3,295)			6.375	5.867	MS	16,292	63,750	02/14/2011	09/29/2020
485134-BL-3	Kansas City Power NC				1FE	504,385	121.0240	605,120	500,000	502,680		(410)			7.150	7.026	AO	8,938	35,750	03/24/2009	04/01/2019
489399-AC-9	Kennedy Wilson Inc Call			1	4FE	544,681	110.2280	584,208	530,000	541,826		(1,319)			8.750	8.293	AO	11,594	46,375	12/03/2012	04/01/2019
49455W-AD-8	Kinder Morgan Finance NC				3FE	321,463	107.7900	398,823	370,000	352,514		7,376			5.700	8.251	JJ	10,311	21,090	12/08/2008	01/05/2016
49456A-AA-1	Kinder Morgan Fin Co 144A-NC				3FE	1,032,941	109.9960	1,112,060	1,011,000	1,027,217		(3,536)			6.000	5.548	JJ	27,971	60,660	05/23/2012	01/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
49456B-AA-9	Kinder Morgan Inc 144A-Call				3FE	175,000	99.7500	174,563	175,000	174,563	(438)				5.000	5.000	FA	1,361		10/31/2013	02/15/2021
50076Q-AX-4	Kraft Foods Group Inc				2FE	1,320,561	116.6920	1,283,612	1,100,000	1,270,999		(34,263)			6.125	2.553	FA	23,956	67,375	07/17/2012	08/23/2018
501797-AJ-3	L Brands Inc NC				3FE	365,000	102.0000	372,300	365,000	365,000					5.625	5.625	AO	4,277		10/10/2013	10/15/2023
502413-AW-7	L-3 Communications Corp Call/Put/Conv				3FE	1,104,184	120.5000	1,235,125	1,025,000	1,025,000		(79,184)			3.000	3.000	FA	12,813		08/30/2013	08/01/2035
50540R-AG-7	Laboratory Corp of Amer Hldgs Call/Conv			1	2FE	1,260,159	123.1250	1,292,813	1,050,000	887,565		(372,594)				(48.201)	MS		462	12/19/2013	09/11/2021
505588-BJ-1	Laclede Gas Co Call			1	1FE	997,630	97.3880	973,880	1,000,000	997,708		78			3.400	3.428	FA	13,033		08/13/2013	08/15/2023
521865-AT-2	Lear Corporation 144A-Call			1	3FE	185,000	94.2200	174,307	185,000	174,307	(10,693)				4.750	4.750	JJ	4,052	4,345	01/14/2013	01/15/2023
527288-BE-3	Leucadia National Corp NC				2FE	690,487	99.9420	699,594	700,000	690,635		148			5.500	5.680	AO	7,807		10/15/2013	10/18/2023
52736R-BB-7	Levi Strauss & Co. Call			1	3FE	382,793	110.0000	408,100	371,000	381,461		(1,119)			7.625	7.059	MN	3,615	28,289	02/25/2013	05/15/2020
530715-AJ-0	Liberty Media Corp NC				3FE	428,719	105.9700	450,373	425,000	428,231		(95)			8.250	8.164	FA	14,609	35,063	02/14/2007	02/01/2030
531229-AA-0	Liberty Media Corp 144A-Conv				2FE	1,773,442	99.8130	1,721,774	1,725,000	1,772,627		(815)			1.375	1.075	AO	4,876		11/21/2013	10/15/2023
53219L-AL-3	Lifepoint Hospitals Inc 144A-Call	LS		1	3FE	195,000	100.6250	196,219	195,000	195,000					5.500	5.500	JD	745		11/21/2013	12/01/2021
532716-AK-3	L Brands Inc NC	LS			3FE	409,475	99.0000	450,450	455,000	411,788		941			6.950	7.921	MS	10,541	31,623	10/18/2011	03/01/2033
540424-AN-8	Loews Corp. NC				1FE	1,092,470	109.2700	1,092,700	1,000,000	1,038,197		(16,434)			5.250	3.433	MS	15,458	52,500	07/20/2010	03/15/2016
546347-AH-8	Louisiana Pacific Corp Call			1	4FE	173,019	111.7000	189,890	170,000	172,542		(304)			7.500	7.204	JD	1,063	12,750	05/10/2012	06/01/2020
54866N-BP-3	Lowe's Companies Inc NC	LS			1FE	1,199,260	113.0280	1,130,280	1,000,000	1,147,219		(6,999)			7.200	5.640	MS	24,000	72,000	09/22/2004	09/01/2027
552953-CA-7	MGM Grand Inc NC	LS			4FE	411,075	106.5000	431,325	405,000	410,533	6,058	(525)			6.625	6.403	JD	1,193	26,459	12/07/2012	12/15/2021
564759-PS-1	Manufacturers & Traders Call			1	2FE	1,946,480	100.6300	2,012,600	2,000,000	1,966,840		3,739			5.585	5.878	JD	931	111,700	10/02/2007	12/28/2020
574599-BH-8	Masco Corporation NC				3FE	519,244	104.9840	545,917	520,000	519,354		60			5.950	5.969	MS	9,110	30,940	03/13/2012	03/15/2022
581557-AW-5	McKesson Corp. NC				1FE	534,685	100.7360	503,680	500,000	500,996		(8,006)			6.500	4.831	FA	12,278	32,500	05/28/2009	02/15/2014
58155Q-AG-8	McKesson Corp Call			1	1FE	983,010	90.8130	908,130	1,000,000	983,901		891			2.850	3.052	MS	8,392	14,804	06/04/2013	03/15/2023
59001A-AN-2	Meritage Homes Corp NC	LS			4FE	380,511	109.0000	425,100	390,000	383,260		813			7.150	7.500	AO	5,887	27,885	04/06/2010	04/15/2020
59001A-AQ-5	Meritage Homes Corp NC				4FE	225,000	107.0000	240,750	225,000	225,000					7.000	7.000	AO	3,938	15,750	03/27/2012	04/01/2022
59217E-BW-3	Metropolitan Life 144A-NC				1FE	1,079,590	102.1250	1,021,250	1,000,000	1,009,203		(20,512)			5.125	3.000	JD	2,990	51,250	06/04/2010	06/10/2014
59217G-AQ-2	Met Life Global Funding 144A-NC				1FE	1,017,290	100.1360	1,001,360	1,000,000	1,014,799		(1,506)			3.875	3.666	AO	8,611	38,750	04/23/2012	04/11/2022
59562H-AJ-7	Midamerican Funding NC				1FE	2,569,940	122.6630	2,453,260	2,000,000	2,555,927		(14,013)			6.927	4.396	MS	46,180	69,270	06/10/2013	03/01/2029
59565X-AA-8	Midcontinent Express Pipeline 144A-Call			1	4FE	426,563	101.2580	425,284	420,000	424,403	(1,887)	(272)			6.250	6.001	FA	11,010		07/24/2013	08/01/2021
61745E-H5-3	Morgan Stanley NC	LS			1FE	1,000,000	103.1170	1,031,170	1,000,000	1,000,000					3.000	3.000	FMAN	2,583	30,083	08/18/2011	08/31/2017
61745E-Y2-1	Morgan Stanley NC				1FE	2,000,000	89.1250	1,782,500	2,000,000	2,000,000					2.268		JAJO	9,576	45,947	07/12/2010	07/15/2020
629377-BN-1	NRG Energy Inc. NC	LS			4FE	778,750	113.2500	792,750	700,000	775,017		(3,733)			7.625	4.681	JJ	24,612		10/07/2013	01/15/2018
629377-BR-2	NRG Energy Inc. Call			1	4FE	157,600	106.3750	170,200	160,000	158,113		273			7.625	7.899	MN	1,559	12,200	02/28/2012	05/15/2019
62940Q-AA-3	NSG Holdings LLC 144A-NC/Sink			2	3FE	208,788	107.5000	223,600	208,000	208,612		(31)			7.750	7.712	JD	716	16,120	03/19/2007	12/15/2025
637004-AC-6	National Money Mart Co Call			1	4FE	291,438	102.2500	281,188	275,000	281,188	(7,880)	(931)			10.375	9.580	JD	1,268	28,531	10/05/2010	12/15/2016
637417-AD-8	National Retail Properties Call			1	2FE	2,067,227	108.7040	2,011,024	1,850,000	2,062,848		(4,379)			5.500	3.686	JJ	46,918		10/23/2013	07/15/2021
638671-AJ-6	Nationwide Mutual Insurance 144A-Call			1	1FE	925,000	101.1830	1,011,830	1,000,000	932,225		4,087			5.810	6.693	JD	2,582	58,100	03/15/2012	12/15/2024
645767-AY-0	New Jersey Bell Telephone NC				2FE	2,398,260	121.1330	2,422,660	2,000,000	2,243,298		(21,536)			8.000	6.128	JD	13,333	160,000	12/02/2004	06/01/2022
651639-AJ-5	Newmont Mining Corp Holding Co Conv	LS			2FE	1,809,323	102.1250	1,664,638	1,630,000	1,772,252		(25,819)			1.625	(0.819)	JJ	12,214	11,619	10/15/2013	07/15/2017
651639-AN-6	Newmont Mining Corp Holding Co Call	LS			2FE	1,481,400	85.1110	1,276,665	1,500,000	1,484,174		1,628			3.500	3.650	MS	15,458	52,500	04/19/2012	03/15/2022
655844-AE-8	Norfolk Southern Corp. NC				2FE	1,888,725	117.8460	1,767,690	1,500,000	1,630,636		(34,875)			7.700	4.866	MN	14,758	115,500	02/09/2005	05/15/2017
665789-AV-5	Northern States Power NC				1FE	1,023,280	114.2470	1,142,470	1,000,000	1,009,985		(1,821)			5.250	5.011	AO	13,125	52,500	03/08/2005	10/01/2018
668074-AR-8	Northwestern Corp NC				1FE	978,060	111.8480	1,118,480	1,000,000	991,413		2,873			6.040	6.396	MS	20,133	60,400	09/22/2008	09/01/2016
670008-AD-3	Novellus Systems Inc Conv				2	458,103	167.1250	668,500	400,000	456,080		(1,538)			2.625	1.960	MN	1,342	10,500	09/26/2012	05/15/2041
67020Y-AD-2	Nuance Communications Inc 144A-Call	LS		1	4FE	986,025	98.5040	945,638	960,000	945,638	(38,738)	(1,438)			5.375	5.085	FA	19,493	49,041	02/20/2013	08/15/2020
67059T-AD-7	Nustar Logistics NC	LS			3FE	861,900	103.0800	871,026	845,000	861,431		(469)			6.750	6.404	FA	20,914		09/19/2013	02/01/2021
67066G-AB-0	Nvidia Corp. 144A-Conv				3FE	590,000	102.3750	604,013	590,000	590,000					1.000	1.000	JD	475		11/26/2013	12/01/2018
670877-AA-7	OMX Timber 144A-Call	LS		1	1FE	1,054,310	111.2950	1,112,950	1,000,000	1,037,357		(5,460)			5.420	4.680	AO	9,184	54,200	09/10/2010	01/29/2020
674003-AA-6	Oaktree Capital Management 144A-NC				1FE	2,221,591	117.5660	2,386,590	2,030,000	2,171,675		(19,865)			6.750	5.358	JD	11,038	137,025	05/12/2011	12/02/2019

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond CHAR	6 NAIC Designation	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
674215-AF-5	Oasis Pete Inc 144A-Call			1	4FE	278,300	106.0000	291,500	275,000	278,216		(84)			6.875	6.687	MS	5,094		09/10/2013	03/15/2022
67740Q-AF-3	Ohio National Financial Servic 144A-NC				1FE	1,136,600	110.3710	1,103,710	1,000,000	1,113,066		(15,237)			6.375	4.314	AO	10,802	63,750	06/05/2012	04/30/2020
681904-AM-0	Omnicare Inc Call			1	3FE	327,000	111.0000	349,650	315,000	325,023		(684)			7.750	7.289	JD	2,034	24,413	10/28/2010	06/01/2020
681919-AV-8	Omnicom Group Conv			1	2FE	87,681	135.2500	114,963	85,000	85,000		(2,240)				(4.427)	JJ		239	11/19/2012	07/31/2032
682134-AC-5	Omnicom Group Inc NC				2FE	2,013,380	106.2700	2,125,400	2,000,000	2,010,256		(1,310)			4.450	4.360	FA	33,622	89,000	06/08/2011	08/15/2020
690768-BF-2	Owens Illinois Inc NC				3FE	718,875	116.5000	786,375	675,000	703,662		(5,485)			7.800	6.664	MN	6,728	52,650	01/07/2011	05/15/2018
693476-BB-8	PNC Funding Corp NC				2FE	2,012,440	110.5890	2,211,780	2,000,000	2,004,591		(1,330)			5.625	5.543	FA	46,875	112,500	02/08/2007	02/01/2017
693506-AQ-0	PPG Industries NC				2FE	1,057,860	128.6740	965,055	750,000	1,035,738		(22,122)			9.000	3.141	MN	11,250	33,750	05/07/2013	05/01/2021
69353X-AA-3	PNK Finance Corp 144A-Call			1	4FE	260,000	102.9600	267,696	260,000	260,000					6.375	6.375	FA	6,722		07/30/2013	08/01/2021
693627-AZ-4	PSI Energy Inc NC				1FE	1,999,080	111.0300	2,220,600	2,000,000	1,999,731		99			6.050	6.056	JD	5,378	121,000	06/06/2006	06/15/2016
69362B-AS-1	PSEG Power NC				2FE	1,237,740	110.8170	1,329,804	1,200,000	1,216,117		(5,466)			5.320	4.784	MS	18,797	63,840	09/22/2009	09/15/2016
694476-AC-6	Pacific Lifecorp 144A				2FE	548,615	110.4300	552,150	500,000	539,251		(5,467)			6.000	4.515	FA	11,750	30,000	03/28/2012	02/10/2020
694606-AA-2	Pacific Life Insurance Co 144A-NC				1FE	1,864,563	124.3480	1,827,916	1,470,000	1,838,536		(26,026)			7.900	4.724	JD	323	116,130	01/28/2013	12/30/2023
696429-AC-3	Pall Corp NC				2FE	1,028,120	103.5950	1,035,950	1,000,000	1,021,054		(2,743)			5.000	4.619	JD	2,222	50,000	04/15/2011	06/15/2020
70959W-AE-3	Penske Automotive Group Inc Call	LS		1	4FE	115,000	101.7420	117,003	115,000	115,000					5.750	5.750	AO	1,653	7,219	08/14/2012	10/01/2022
712704-AA-3	People's United Financial Call			1	1FE	1,034,220	94.6840	946,840	1,000,000	1,032,050		(2,170)			3.650	3.224	JD	2,535	36,500	04/17/2013	12/06/2022
713448-BT-4	Pepsico Inc. NC				1FE	499,535	103.9080	519,540	500,000	499,774		92			2.500	2.520	MN	1,771	12,500	05/03/2011	05/10/2016
717265-AL-6	Phelps Dodge Corp NC				2FE	1,480,920	127.1280	1,271,280	1,000,000	1,393,689		(12,739)			9.500	5.862	JD	7,917	95,000	07/28/2005	06/01/2031
72650R-BB-7	Plains All Amer Pipeline Call			1	2FE	249,380	90.2080	225,520	250,000	249,445		64			2.850	2.878	JJ	2,989	4,572	12/03/2012	01/31/2023
740816-AB-9	President & Fellows of Harvard Call			1	1FE	1,067,365	110.9190	1,109,190	1,000,000	1,027,294		(11,213)			6.300	5.000	AO	15,750	63,000	02/26/2010	10/01/2037
74112B-AJ-4	Prestige Brands Inc 144A-Call			1	4FE	535,000	101.0000	540,350	535,000	535,000					5.375	5.375	JD	1,118		12/03/2013	12/15/2021
743917-AH-9	Prudential Insurance Co 144A-NC				1FE	939,730	126.0260	1,260,260	1,000,000	949,189		2,441			8.300	9.019	JJ	41,500	83,000	07/22/2009	07/01/2025
744482-BJ-8	Public Service New Hampshire NC				1FE	1,745,835	112.1730	1,963,028	1,750,000	1,747,832		426			6.000	6.033	MN	17,500	105,000	05/19/2008	05/01/2018
74531E-AB-8	Puget Sound Energy Inc Call				1FE	2,297,580	116.9300	2,338,600	2,000,000	2,126,519		(24,671)			6.740	5.134	MS	39,691	134,800	09/19/2005	06/15/2018
747065-AA-8	Penn Virginia Resource 144A-Call			1	4FE	391,750	104.0000	400,400	385,000	391,326		(424)			6.500	6.218	MN	3,198	12,930	05/07/2013	05/15/2021
75508A-AC-0	Rayonier Trs Hol Conv	LS			2FE	1,717,123	135.3750	1,671,881	1,235,000	1,678,051		(39,072)			4.500	(14.328)	FA	20,995		12/17/2013	08/15/2015
758766-AE-9	Regal Entertainment Call			1	4FE	122,265	108.7800	127,273	117,000	120,588		(614)			9.125	8.312	FA	4,033	10,676	01/04/2011	08/15/2018
75886A-AE-8	Regency Energy Partners Call			1	3FE	507,525	107.7500	544,138	505,000	506,705		(285)			6.875	6.793	JD	2,893	34,719	10/13/2010	12/01/2018
759351-AG-4	Reinsurance Group of America NC				2FE	1,996,600	116.0280	2,320,560	2,000,000	1,997,788		301			6.450	6.473	MN	16,483	129,000	11/03/2009	11/15/2019
76009N-AH-3	Rent-A-Center Inc Call			1	3FE	72,750	106.3750	79,781	75,000	73,188		199			6.625	7.075	MN	635	4,969	09/27/2011	11/15/2020
76009N-AK-6	Rent-A-Center Inc Call			1	3FE	349,313	94.2500	325,163	345,000	325,163	(23,848)	(302)			4.750	4.562	MN	2,731	8,148	04/30/2013	05/01/2021
76009X-AA-6	Rensselaer Polytechnic NC				1FE	2,038,160	107.5520	2,151,040	2,000,000	2,028,378		(3,463)			5.600	5.344	MS	37,333	112,000	12/17/2010	09/01/2020
773903-AD-1	Rockwell Intl Corp NC				1FE	1,123,850	112.9460	1,129,460	1,000,000	1,075,511		(17,674)			5.650	3.566	JD	4,708	56,500	03/01/2011	12/01/2017
780287-AA-6	Royal Gold Inc Conv				2	786,173	95.3750	696,238	730,000	778,270		(7,903)			2.875	1.591	JD	933	20,988	02/19/2013	06/15/2019
78355H-JK-6	Ryder Systems Inc NC				2FE	1,581,300	110.4000	1,656,000	1,500,000	1,537,669		(12,126)			5.850	4.889	MN	14,625	87,750	02/17/2010	11/01/2016
78387G-AL-7	SBC Communications Inc. NC				1FE	519,500	110.5940	552,970	500,000	505,133		(1,915)			5.625	5.174	JD	1,250	28,125	11/01/2004	06/15/2016
78388J-AQ-9	SBA Communications Corp Call			1	4FE	1,022,200	103.7800	1,032,611	995,000	1,018,218		(3,366)			5.625	5.151	AO	13,992	56,435	10/22/2012	10/01/2019
78401F-AD-9	SBA Telecommunications Call			1	4FE	845,450	108.0300	849,116	786,000	832,983		(11,578)			8.250	4.978	FA	24,497	39,270	06/26/2013	08/15/2019
78401F-AG-2	SBA Telecommunications Call			1	4FE	282,100	104.7900	293,412	280,000	281,984		(116)			5.750	5.619	JJ	7,424	8,050	07/02/2013	07/15/2020
78442F-AX-6	SLM Corp Call			1	3FE	290,875	100.0110	325,036	325,000	302,506		4,192			5.000	6.829	JD	722	16,250	01/13/2011	06/15/2018
78442F-EL-8	SLM Corp NC				3FE	490,400	105.3830	500,569	475,000	488,252		(1,202)			7.250	6.795	JJ	14,923	34,438	02/24/2012	01/25/2022
785583-AF-2	Sabine Pass Lng NC	LS			4FE	533,106	113.5000	681,000	600,000	569,594		8,611			7.500	9.526	MN	3,875	45,000	06/04/2009	11/30/2016
785583-AK-1	Sabine Pass Lng 144A-Call			1	4FE	642,013	103.4800	626,054	605,000	626,054	(13,842)	(2,117)			6.500	5.355	MN	6,554	19,663	07/18/2013	11/01/2020
786514-BM-0	Safeway Inc NC	LS			2FE	1,032,190	102.6210	1,026,210	1,000,000	1,002,565		(3,962)			5.625	5.200	FA	21,250	56,250	10/27/2004	08/15/2014
790849-AJ-2	St. Jude Medical Inc Call			1	2FE	751,283	93.0790	698,093	750,000	751,243		(40)			3.250	3.229	AO	5,146	13,068	05/23/2013	04/15/2023
795435-AF-3	Salix Pharmaceuticals 144A-Call			1	4FE	130,000	102.5000	133,250	130,000	130,000					6.000	6.000	JJ	87		12/12/2013	01/15/2021
80004C-AE-1	Sandisk Corp Conv	LS			3FE	220,000	99.5000	218,900	220,000	218,900	(1,100)				0.500	0.500	AO	189		10/24/2013	10/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80007P-AT-6	Sandridge Energy Inc Call			1	4FE	418,700	101.8000	402,110	395,000	402,110	(15,474)	(1,116)			7.500	6.631	FA	11,192	14,813	05/10/2013	02/15/2023
80874Y-AM-2	Scientific Games Intl	LS			4FE	1,003,250	103.2500	1,032,500	1,000,000	1,002,864		(320)			6.250	6.197	MS	20,833	64,410	09/07/2012	09/01/2020
81014A-AA-9	Scottrade Financial Service 144A-NC				2FE	1,062,500	98.8140	988,140	1,000,000	1,056,209		(5,943)			6.125	5.213	JJ	28,924	61,250	12/04/2012	07/11/2021
811904-AM-3	Seacor Holdings Inc Call			1	3FE	140,000	122.5630	171,588	140,000	140,000					2.500	2.500	JD	156	3,539	12/06/2012	12/15/2027
81211K-AQ-3	Sealed Air Corp 144A-Call	LS		1	4FE	30,000	111.3990	33,420	30,000	30,000					8.125	8.125	MS	718	2,438	09/16/2011	09/15/2019
81211K-AR-1	Sealed Air Corp 144A-Call			1	4FE	515,538	112.6360	563,180	500,000	512,994		(1,189)			8.375	7.917	MS	12,330	41,875	10/11/2011	09/15/2021
81721M-AE-9	Senior Housing Prop Trust NC				2FE	2,497,294	110.4440	2,540,212	2,300,000	2,448,517		(19,291)			6.750	5.520	AO	32,775	155,250	05/03/2011	04/15/2020
817565-BX-1	Service Corp International 144A-Call	LS		1	4FE	430,000	101.7500	437,525	430,000	430,000					5.375	5.375	JJ	11,556		06/17/2013	01/15/2022
828807-BT-3	Simon Property Group Call				1FE	992,400	110.0740	1,100,740	1,000,000	997,412		1,002			6.100	6.221	MN	10,167	61,000	04/14/2008	05/01/2016
829259-AM-2	Sinclair Television Group Call	LS		1	4FE	540,000	98.7870	533,450	540,000	533,450	(6,550)				5.375	5.375	AO	7,256	14,432	03/19/2013	04/01/2021
829259-AP-5	Sinclair Television Group 144A-Call			1	4FE	170,000	104.0100	176,817	170,000	170,000					6.375	6.375	MN	2,408		09/26/2013	11/01/2021
845467-AH-2	Southwestern Energy Co NC				2FE	997,950	98.5900	985,900	1,000,000	998,275		174			4.100	4.125	MS	12,072	41,000	03/01/2012	03/15/2022
84755T-AD-9	Spectra Energy Capital NC				2FE	997,880	109.1930	1,091,930	1,000,000	998,614		183			5.650	5.677	MS	18,833	56,500	08/25/2009	03/01/2020
84763B-AA-4	Spectrum Brands 144A-Call	LS		1	4FE	480,700	106.5500	490,130	460,000	479,911		(789)			6.375	5.755	MN	3,747	14,663	06/28/2013	11/15/2020
85205T-AD-2	Spirit Aerosystems Inc Call			1	3FE	551,100	108.0000	577,800	535,000	549,307		(1,411)			6.750	6.208	JD	1,605	32,738	07/17/2013	12/15/2020
85375C-BB-6	Standard Pacific Corp NC				4FE	431,250	117.0000	438,750	375,000	430,434		(816)			8.375	5.788	JJ	14,482		11/07/2013	01/15/2021
855030-AJ-1	Staples Incorporated NC				2FE	500,000	100.4030	502,015	500,000	500,000					9.750	9.750	JJ	22,479	48,750	01/12/2009	01/15/2014
857555-AR-7	Stater Brothers Holdings Call	LS		1	4FE	300,625	106.3750	313,806	295,000	298,908		(653)			7.375	7.049	MN	2,780	21,756	06/13/2011	11/15/2018
858119-AP-5	Steel Dynamics Conv				4FE	825,719	118.2500	857,313	725,000	750,233		(48,870)			5.125	(2.457)	JD	1,651	37,156	06/06/2013	06/15/2014
864486-AG-0	Suburban Propane Partners Call	LS		1	3FE	288,015	109.2500	321,195	294,000	289,338		731			7.375	7.547	FA	9,034	14,861	05/29/2013	08/01/2021
86787E-AN-7	Suntrust Bank Call			1	2FE	989,150	90.7400	907,400	1,000,000	989,752		602			2.750	2.876	MN	4,583	13,750	05/14/2013	05/01/2023
86787G-AE-2	Suntrust Bank NC				2FE	318,506	108.7950	332,913	306,000	312,447		(860)			5.400	5.003	AO	4,131	16,524	07/18/2005	04/01/2020
871503-AH-1	Symantec NC				2FE	2,093,240	101.4260	2,028,520	2,000,000	2,079,701		(10,373)			4.200	3.527	MS	24,733	84,000	09/05/2012	09/15/2020
87261N-AG-5	TMX Finance LLC/Titlemax Fin 144A-Call			1	4FE	450,656	106.7000	469,480	440,000	449,917		(739)			8.500	7.911	MS	16,414		07/17/2013	09/15/2018
87305Q-CA-7	TTX Co 144A-NC				2	2,250,240	107.3100	2,146,200	2,000,000	2,117,886		(45,238)			6.050	3.521	JD	5,378	121,000	12/16/2010	06/15/2016
87311X-AG-3	TW Telecom Holdings Inc 144A-Call	LS		1	4FE	440,825	104.8000	461,120	440,000	440,805		(20)			6.375	6.349	MS	9,740		08/12/2013	09/01/2023
879369-AA-4	Teleflex Inc Conv				4	784,419	157.7500	899,175	570,000	748,532		(35,887)			3.875	(4.139)	FA	9,203	11,044	04/30/2013	08/01/2017
88033G-BP-4	Tenet Healthcare Corporation NC				3FE	457,600	111.2500	489,500	440,000	453,628		(2,401)			6.250	5.511	MN	4,583	27,500	04/20/2012	11/01/2018
88033G-BU-3	Tenet Healthcare Corporation				3FE	720,975	98.5000	709,200	720,000	709,200	(11,676)	(70)			4.750	4.728	JD	2,850	38,475	10/18/2012	06/01/2020
88033G-BY-5	Tenet Healthcare Corporation				3FE	655,000	95.6150	626,278	655,000	626,278	(28,722)				4.500	4.500	AO	7,369	19,323	01/22/2013	04/01/2021
880779-AY-9	Terex Corp Call			1	4FE	331,418	103.8000	342,540	330,000	331,266		(137)			6.000	5.935	MN	2,530	19,195	11/08/2012	05/15/2021
882508-AR-5	Texas Instruments Inc. NC				1FE	499,465	103.9310	519,655	500,000	499,737		107			2.375	2.398	MN	1,484	11,875	05/16/2011	05/16/2016
882587-AY-4	Texas-New Mexico Power 144A				2FE	1,967,580	127.9160	1,918,740	1,500,000	1,945,575		(22,005)			9.500	3.289	AO	35,625	71,250	09/17/2013	04/01/2019
883556-AP-7	Thermo Electron Corp. NC				2FE	997,340	106.0260	1,060,260	1,000,000	999,541		306			5.000	5.034	JD	4,167	50,000	05/24/2005	06/01/2015
887315-BJ-7	Time Warner Inc NC	LS			2FE	2,314,770	119.0540	2,381,080	2,000,000	2,113,603		(26,301)			7.250	5.564	AO	30,611	145,000	10/05/2004	10/15/2017
888706-AD-0	Tivo Inc 144A				5	755,012	136.2500	803,875	590,000	719,852		(35,161)			4.000	(5.287)	MS	6,949	11,800	06/11/2013	03/15/2016
89078W-AC-3	Tops Holding Corp 144A-Call			1	4FE	1,136,200	110.2300	1,190,484	1,080,000	1,129,117		(7,045)			8.875	7.514	JD	4,260	89,022	10/08/2013	12/15/2017
896818-AF-8	Triumph Group Call			1	3FE	420,200	108.7500	456,750	420,000	420,160		(29)			8.625	8.615	JJ	16,704	36,225	06/17/2010	07/15/2018
903293-BC-1	USG Corporation 144A-Call	LS		1	3FE	125,000	104.7000	130,875	125,000	125,000					5.875	5.875	MN	1,244		10/28/2013	11/01/2021
906548-CG-5	Union Electric Company NC				1FE	997,070	119.3330	1,193,330	1,000,000	998,429		252			6.700	6.737	FA	27,917	67,000	06/12/2008	02/01/2019
909317-BE-8	United Airlines 2009-2A			2	2FE	1,456,113	115.0590	1,516,189	1,317,749	1,398,772		(23,766)			9.750	6.295	JJ	59,244	131,641	09/19/2011	01/15/2017
911365-AY-0	United Rentals Call			1	3FE	2,042,769	107.2000	2,133,280	1,990,000	2,029,524		(7,530)			5.750	5.252	JJ	52,763	114,425	04/19/2012	07/15/2018
913026-AT-7	United Telephone Florida NC				2FE	1,465,631	104.9160	1,241,156	1,183,000	1,450,574		(15,056)			8.375	5.600	JJ	45,685	49,538	02/11/2013	01/15/2025
914906-AH-5	Univision Communications Inc. 144A-Call			1	4FE	331,313	110.7300	343,263	310,000	326,088		(1,927)			7.875	6.865	MN	4,069	24,413	01/27/2011	11/01/2020
918866-AU-8	Valassis Communications Inc Call	LS		1	3FE	440,000	103.7800	456,632	440,000	440,000					6.625	6.625	FA	12,146	29,150	01/13/2011	02/01/2021
92343V-BR-4	Verizon Communications NC				2FE	378,769	107.4630	408,359	380,000	378,795		27			5.150	5.192	MS	5,599		09/11/2013	09/15/2023
929160-AR-0	Vulcan Materials Co NC				3FE	49,750	114.0000	57,000	50,000	49,801		19			7.500	7.571	JD	167	3,750	09/01/2011	06/15/2021
92976G-AB-7	Wachovia Bank NC				1FE	670,133	103.6730	697,719	673,000	672,708		337			4.800	4.854	MN	5,384	32,304	10/19/2004	11/01/2014

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
93114K-AD-5	Walmart Stores Sinking Fund			2	1FE	398,860	103.5070	343,928	332,275	338,740		(6,029)			8.850	6.810	JJ	14,622	29,406	06/25/1998	01/02/2015
939640-AD-0	Washington Post NC				2FE	2,417,500	118.7900	2,375,800	2,000,000	2,272,810		(47,151)			7.250	4.239	FA	60,417	145,000	10/07/2010	02/01/2019
948565-AA-4	Weekley Homes 144A-Call			1	4FE	165,000	96.5000	159,225	165,000	159,225	(5,775)				6.000	6.000	FA	4,125	4,868	01/28/2013	02/01/2023
94973V-BG-1	Wellpoint Inc				2FE	1,436,303	135.3750	1,861,406	1,375,000	1,435,245		(935)			2.750	2.528	AO	7,983	36,405	10/24/2013	10/15/2042
94974B-FC-9	Wells Fargo & Company NC				1FE	539,880	100.1730	500,865	500,000	535,527		(3,860)			3.500	2.533	MS	5,493	17,500	11/09/2012	03/08/2022
957674-AD-6	Western Atlas Inc NC				1FE	1,255,392	133.7360	1,203,624	900,000	1,244,420		(10,972)			8.550	4.028	JD	3,420	38,475	07/29/2013	06/15/2024
959802-AL-3	Western Union Co NC	LS			2FE	2,295,420	106.5520	2,131,040	2,000,000	2,240,298		(34,335)			5.253	3.121	AO	26,265	105,060	05/15/2012	04/01/2020
960402-AS-4	Westinghouse Electric NC				2FE	2,111,380	117.5750	2,351,500	2,000,000	2,071,169		(4,914)			7.875	7.354	MS	52,500	157,500	03/21/2002	09/01/2023
96208T-AA-2	Wex Inc 144A-Call			1	3FE	794,210	92.0000	722,200	785,000	722,200	(71,327)	(683)			4.750	4.602	FA	15,536	18,747	01/25/2013	02/01/2023
98313R-AA-4	Wynn MACAU Ltd 144A-Call			1	3FE	415,000	100.6950	417,884	415,000	415,000					5.250	5.250	AO	4,539		10/10/2013	10/15/2021
983919-AF-8	Xilinx Inc Conv				1FE	1,003,980	159.7500	1,461,713	915,000	965,713		(14,765)			2.625	0.961	JD	1,068	24,019	05/18/2012	06/15/2017
98419M-AA-8	Xylem Inc NC				2FE	3,142,350	105.4600	3,163,800	3,000,000	3,129,169		(13,181)			3.550	1.915	MS	29,879		09/17/2013	09/20/2016
989194-AG-0	Zayo Escrow corp Call	LS		1	4FE	203,875	109.9900	208,981	190,000	201,633		(1,823)			8.125	6.400	JJ	7,719	13,501	06/18/2013	01/01/2020
001814-AQ-5	ANR Pipeline Co NC		A		1FE	1,209,450	121.1230	1,211,230	1,000,000	1,175,789		(12,966)			7.375	5.127	FA	27,861	73,750	04/08/2011	02/15/2024
008916-AC-2	Agrium Inc NC		A		2FE	2,388,030	121.1990	2,120,983	1,750,000	2,356,884		(26,920)			7.800	4.303	FA	56,875	97,500	04/24/2013	02/01/2027
097751-BF-7	Bombardier Inc. 144A-NC		A		3FE	1,148,988	99.3060	1,107,262	1,115,000	1,107,262	(39,232)	(2,494)			6.125	5.720	JJ	31,491	34,337	01/11/2013	01/15/2023
11283Y-AA-8	Brookfiled Resid Property 144A		A		4FE	424,025	100.2390	421,004	420,000	420,837	(3,166)	(22)			6.125	5.979	JJ	13,291		06/18/2013	07/01/2022
221643-AD-1	Cott Beverages Inc Call		A	1	4FE	33,536	105.0200	33,606	32,000	33,280		(256)			8.375	2.209	MN	342	1,340	10/01/2013	11/15/2017
29250N-AB-1	Enbridge Inc NC		A		1FE	1,953,280	110.7290	2,214,580	2,000,000	1,980,021		5,429			5.600	5.943	AO	28,000	112,000	06/04/2008	04/01/2017
41011W-BJ-8	John Hancock Global 144A-NC		A		1FE	1,016,250	103.8290	1,038,290	1,000,000	1,002,249		(1,856)			5.250	5.046	FA	18,375	52,500	10/07/2004	02/25/2015
552704-AA-6	Meg Energy Corp 144A-Call		A	1	4FE	401,163	105.2150	410,339	390,000	398,934		(894)			6.500	6.102	MS	7,464	24,050	07/30/2013	03/15/2021
552704-AB-4	Meg Energy Corp 144A-Call		A	1	4FE	453,375	102.0000	459,000	450,000	453,034		(241)			6.375	6.276	JJ	12,033	29,564	07/16/2012	01/30/2023
666416-AB-8	Northgate Minerals Corp Conv		A		3	174,554	95.7500	162,775	170,000	162,775	(10,526)	(1,059)			3.500	2.757	AO	1,488	5,950	01/30/2013	10/01/2016
73755L-AF-4	Potash Corp -Saskatchewan NC	LS	A		1FE	521,280	118.8070	594,035	500,000	512,964		(1,997)			6.500	5.929	MN	4,153	32,500	05/08/2009	05/15/2019
74819R-AP-1	Quebecor Media		A		4FE	654,794	97.2250	641,685	660,000	633,683	(20,746)	(268)			5.750	5.863	JD	1,687	31,481	09/06/2013	01/15/2023
829ESC-9D-6	Sino Forest Corp ESC		A		6Z				580,000				5,783				JD			01/29/2013	12/15/2016
89346D-AD-9	Transalta Corp NC		A		2FE	1,018,360	103.5520	1,035,520	1,000,000	1,004,097		(3,779)			4.750	4.342	JJ	21,903	47,500	12/01/2009	01/15/2015
91911K-AD-4	Valeant Pharmaceuticlas 144A-Call		A	1	4FE	145,000	100.5000	145,725	145,000	145,000					5.625	5.625	JD	657		11/15/2013	12/01/2021
91911X-AN-4	Valeant Pharmaceuticals 144A-Call		A	1	4FE	1,373,994	107.5000	1,440,500	1,340,000	1,368,854		(4,813)			6.875	6.107	JD	7,677	76,313	06/19/2013	12/01/2018
91911X-AR-5	Valeant Pharmaceuticals 144A-Call		A	1	4FE	203,374	103.7300	200,199	193,000	198,369		(3,673)			6.500	3.662	JJ	5,785	12,545	09/21/2012	07/15/2016
91911X-AS-3	Valeant Pharmaceuticals 144A-Call	LS	A	1	4FE	40,150	108.0000	43,200	40,000	40,122		(10)			7.250	7.202	JJ	1,337	2,900	03/29/2011	07/15/2022
92658T-AQ-1	Videotron NC		A		3FE	725,000	98.2930	712,624	725,000	712,624	(12,376)				5.000	5.000	JJ	16,715	36,250	02/29/2012	07/15/2022
92912E-AC-7	VPII Escrow Corp 144A-Call		A	1	4FE	285,000	109.8110	312,961	285,000	285,000					6.750	6.750	FA	9,031		06/27/2013	08/15/2018
00165A-AB-4	AMC Entertainment Inc Call		F	1	4FE	415,350	107.6450	419,816	390,000	408,371		(3,002)			8.750	7.579	JD	2,844	34,125	07/07/2011	06/01/2019
002447-AA-8	Awas Aviation Capital Lt 144A-Call		F	1	3FE	769,360	104.2500	790,507	758,280	766,510		(1,962)			7.000	6.138	AO	11,206	45,898	08/06/2013	10/15/2016
00928Q-AK-7	Aircastle LTD NC		F		3FE	646,488	107.5000	688,000	640,000	645,654		(771)			6.250	6.070	JD	3,333	40,111	11/28/2012	12/01/2019
029163-AD-4	Munich Re America Copr NC		F		1FE	891,119	125.6240	829,118	660,000	879,781		(11,337)			7.450	4.109	JD	2,185	49,170	02/06/2013	12/15/2026
034863-AA-8	Anglo American Capital 144A-NC		F		2FE	1,150,000	102.2810	1,022,810	1,000,000	1,009,633		(35,130)			9.375	5.658	AO	21,615	93,750	08/11/2009	04/08/2014
03938L-AF-1	Arecelormittal NC		F		3FE	400,900	109.9500	428,805	390,000	399,147	455	(1,743)			6.125	5.519	JD	1,991	23,888	01/03/2013	06/01/2018
03969A-AB-6	Ardagh Packaging 144A-Call	LS	F	1	4FE	413,350	98.6510	409,402	415,000	409,402	(4,117)	168			4.875	4.925	MN	2,585	16,354	02/08/2013	11/15/2022
05541V-AE-6	BG Energy Capital PLC 144A		F		1FE	1,823,703	102.3170	1,790,548	1,750,000	1,822,497		(1,206)			4.000	3.390	AO	14,778		11/05/2013	10/15/2021
05565Q-BZ-0	BP Capital Markets PLC NC		F		1FE	500,000	97.0690	485,345	500,000	500,000					3.245	3.245	MN	2,479	16,225	05/02/2012	05/06/2022
05565Q-CD-8	BP Capital Markets PLC NC		F		1FE	1,349,370	91.3830	1,370,745	1,500,000	1,353,558		4,188			2.750	4.012	MN	5,844	20,625	09/03/2013	05/10/2023
06739G-AR-0	Barclays Bank NC	LS	F		1FE	1,942,860	111.3070	2,226,140	2,000,000	1,961,707		5,236			5.125	5.503	JJ	49,257	102,500	02/18/2010	01/08/2020
06740J-ZU-7	Barclays Bank PLC NC		F		1FE	746,250	102.2500	766,875	750,000	747,283		362			2.850	3.694	MJSD	356	17,764	04/12/2011	03/25/2020
17121E-AD-9	Chrysler Group Call		F	1	4FE	313,388	114.2900	337,156	295,000	310,704		(2,077)			8.250	7.130	JD	1,082	24,338	09/07/2012	06/15/2021
216871-AD-5	Cooper US Inc NC		F		2FE	1,485,555	105.8420	1,587,630	1,500,000	1,496,957		2,296			5.450	5.621	AO	20,438	81,750	06/17/2008	04/01/2015
2515E0-AA-7	Deutsche Bank Financial NC		F		2FE	2,045,480	104.7260	2,094,520	2,000,000	2,006,056		(4,878)			5.375	5.106	FA	38,819	107,500	11/20/2003	03/02/2015
256853-AA-0	Dolphin Energy LTD 144A-NC		F	2	1FE	666,262	109.0220	724,560	664,600	665,626		(156)			5.888	5.855	JD	1,739	39,132	08/19/2009	06/15/2019
278062-AD-6	Eaton Corp		F		2FE	989,100	91.8410	918,410	1,000,000	989,423		323			4.000	4.081	MN	6,556	38,000	03/12/2013	11/02/2032
29101W-AA-4	Emerald Plantation Holdings		F		6*	72,692	68.0000	67,357	99,055	67,357	(6,923)	1,588			6.000	11.899	JD	17	6,187	06/30/2013	01/30/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
30251G-AH-0	FMG Resources 144A-Call	LS	F	1	3FE	943,600	111.6890	994,032	890,000	937,428		(6,144)			8.250	7.086	MN	12,238	73,425	01/17/2013	11/01/2019
34407D-AA-7	Fly Leasing LTD Call		F	1	4FE	265,000	101.2500	268,313	265,000	265,000					6.750	6.750	JD	994		12/06/2013	12/15/2020
36158F-AA-8	GE Global Insurance Hldg NC		F		1FE	1,280,010	119.9720	1,199,720	1,000,000	1,263,149		(16,278)			7.000	4.206	FA	26,444	70,000	12/13/2012	02/15/2026
372917-AS-3	Genzyme Corp NC		F		1FE	2,241,740	110.7640	2,215,280	2,000,000	2,233,221		(8,519)			5.000	2.999	JD	4,444	50,000	09/24/2013	06/15/2020
377373-AD-7	Glaxosmithkline Capital NC		F		1FE	993,200	95.0090	950,090	1,000,000	994,188		606			2.850	2.929	MN	4,196	28,500	05/02/2012	05/08/2022
378272-AA-6	Glencore Funding LLC 144A-NC		F		2FE	1,785,000	101.2700	1,772,225	1,750,000	1,752,565		(8,723)			6.000	5.473	AO	22,167	105,000	12/10/2009	04/15/2014
449786-AA-0	ING Bank 144A-NC	LS	F		2FE	2,934,810	103.2980	3,098,940	3,000,000	2,989,849		7,173			5.125	5.392	MN	25,625	153,750	07/08/2004	05/01/2015
45686X-CC-5	Ingersoll Rand Co NC		F		2FE	1,696,250	113.7130	1,677,267	1,475,000	1,695,752		(498)			6.130	4.654	MN	11,553		12/11/2013	11/18/2027
45687A-AA-0	Ingersoll-Rand NC	LS	F		2FE	888,970	117.9630	1,179,630	1,000,000	936,160		10,847			6.875	8.578	FA	25,972	68,750	11/18/2008	08/15/2018
45824T-AC-9	Intelsat Jackson Hldg Call		F	1	4FE	117,013	109.7500	126,213	115,000	116,703		(191)			7.250	6.972	AO	1,760	8,338	04/12/2012	10/15/2020
45824T-AE-5	Intelsat Jackson Hldg Call		F	1	4FE	865,000	108.5400	938,871	865,000	865,000					7.250	7.250	AO	15,678	62,713	03/22/2011	04/01/2019
45824T-AG-0	Intelsat Jackson Hldg Call	LS	F	1	4FE	346,800	110.4850	353,552	320,000	343,069		(3,731)			7.500	5.628	AO	6,000	24,000	02/27/2013	04/01/2021
46132F-AA-8	Invesco Finance PLC NC		F		1FE	1,410,750	93.3820	1,400,730	1,500,000	1,411,121		371			3.125	3.919	MN	4,036		12/11/2013	11/30/2022
55181W-AA-2	Lynx I Corp Call		F	1	3FE	250,000	101.0000	252,500	250,000	250,000					5.375	5.375	AO	2,837	8,697	02/07/2013	04/15/2021
55608J-AC-2	Macquarie Group Ltd 144A-NC		F		1FE	1,490,520	107.8260	1,617,390	1,500,000	1,493,640		849			6.000	6.085	JJ	41,750	90,000	03/10/2010	01/14/2020
591709-AP-5	Metropcs Wireless 144A-Call		F	1	3FE	252,813	103.2200	258,050	250,000	252,659		(153)			6.625	6.470	AO	4,141	8,833	03/11/2013	04/01/2023
60688Q-AS-4	Mizuho Corp Bank LTD 144A-NC	LS	F		1FE	2,017,440	95.0190	1,900,380	2,000,000	2,016,623		(817)			3.500	3.394	MS	19,444	35,000	05/29/2013	03/21/2023
63254A-AE-8	National Australia Bank NC		F		1FE	1,418,130	93.5150	1,402,725	1,500,000	1,421,893		3,763			3.000	3.682	JJ	20,125	22,250	06/20/2013	01/20/2023
655042-AD-1	Noble Drilling Corp NC		F		2FE	1,716,270	114.9570	1,724,355	1,500,000	1,616,272		(18,689)			7.500	5.754	MS	33,125	112,500	10/25/2007	03/15/2019
693070-AD-6	Carnival PLC NC		F		2FE	1,340,640	117.0920	1,170,920	1,000,000	1,320,119		(16,878)			7.875	4.642	JD	6,563	78,750	10/04/2012	06/01/2027
70213B-AA-9	Partnerre Finance NC		F		1FE	1,620,000	107.9750	1,619,625	1,500,000	1,615,372		(4,628)			5.500	4.123	JD	6,875	41,250	09/10/2013	06/01/2020
705010-AB-2	Pearson DOL Fin 144A-NC		F		2FE	1,774,185	113.5280	1,702,920	1,500,000	1,697,188		(41,888)			6.250	3.000	MN	14,323	93,750	02/15/2012	05/06/2018
71645W-AR-2	Petrobras Intl Finance NC		F		2FE	2,176,440	99.1840	1,983,680	2,000,000	2,147,267		(17,579)			5.375	4.162	JJ	45,986	107,500	04/18/2012	01/27/2021
759891-AA-2	Renre North America Hldg NC	LS	F		1FE	818,940	108.5290	813,968	750,000	815,938		(3,002)			5.750	4.128	MS	12,698	21,563	09/03/2013	03/15/2020
762397-AS-6	Rhodia SA 144A-Call		F	1	2FE	2,230,000	109.6590	2,193,180	2,000,000	2,192,011		(23,441)			6.875	5.162	MS	40,486	137,500	05/02/2012	09/15/2020
767201-AC-0	Rio Tinto Fin USA NC		F		1FE	2,504,600	117.9420	2,948,550	2,500,000	2,502,620		(483)			6.500	6.473	JJ	74,931	162,500	07/22/2008	07/15/2018
780153-AJ-1	Royal Caribbean NC		F		3FE	430,250	115.5000	462,000	400,000	420,672		(4,228)			7.250	5.844	MS	8,539	29,000	04/03/2012	03/15/2018
826200-AD-9	Siemens Financierings 144A-NC		F		1FE	2,145,920	117.0510	2,341,020	2,000,000	2,122,262		(6,587)			6.125	5.449	FA	45,597	122,500	02/11/2010	08/17/2026
852060-AG-7	Sprint Capital NC	LS	F		4FE	860,588	109.6880	872,020	795,000	855,572		(5,016)			6.900	5.243	MN	9,143	27,428	06/19/2013	05/01/2019
852061-AK-6	Sprint Corp. 144A-NC		F		3FE	245,000	120.9600	296,352	245,000	245,000					9.000	9.000	MN	2,818	22,050	11/04/2011	11/15/2018
852061-AR-1	Sprint Corp. NC	LS	F		4FE	189,625	109.2500	202,113	185,000	189,524		(101)			7.000	6.538	FA	4,892		10/09/2013	08/15/2020
85207U-AB-1	Sprint Corp 144A		F		4FE	1,005,006	107.5300	1,075,300	1,000,000	1,004,902		(104)			7.875	7.802	MS	24,063		09/06/2013	09/15/2023
85771P-AK-8	Statoil ASA NC		F		1FE	1,860,660	90.4340	1,808,680	2,000,000	1,866,510		5,850			2.650	3.442	JJ	33,272		06/20/2013	01/15/2024
859737-AB-4	Sterlite Industries Conv		F		2	1,477,395	96.8750	1,390,156	1,435,000	1,441,266		(7,641)			4.000	3.456	AO	9,726	57,400	10/14/2011	10/30/2014
86680W-AA-3	Sun Merger Sub Inc 144A-Call		F	1	4FE	285,713	104.7800	298,623	285,000	285,660		(53)			5.250	5.193	FA	6,276		07/26/2013	08/01/2018
87089H-AA-1	Swiss Re Treasury 144A	LS	F		1FE	939,000	92.1510	921,510	1,000,000	940,859		1,859			2.875	3.657	JD	1,997	14,375	08/29/2013	12/06/2022
87264A-AC-9	T Mobile USA Inc Call		F	1	3FE	575,263	106.2500	584,375	550,000	574,667		(595)			6.464	5.305	JJ	15,110		11/13/2013	04/28/2019
87264A-AD-7	T Mobile USA Inc Call	LS	F	1	3FE	346,188	105.9700	360,298	340,000	346,013		(174)			6.633	6.238	JJ	9,585		10/16/2013	04/28/2021
87264A-AE-5	T Mobile USA Inc Call	LS	F	1	3FE	793,400	103.7300	798,721	770,000	793,232		(168)			6.836	6.402	JJ	22,371		11/13/2013	04/28/2023
87264A-AH-8	T Mobile USA Inc Call		F	1	3FE	90,000	101.7500	91,575	90,000	90,000					6.125	6.125	JJ	613		11/18/2013	01/15/2022
881575-AF-1	Tesco PLC 144A		F		2FE	3,062,040	101.6990	3,050,970	3,000,000	3,057,092		(4,948)			2.700	2.045	JJ	39,600		09/18/2013	01/05/2017
88163V-AE-9	Teva Pharmaceutical Call/Conv/Put	LS	F		1FE	1,812,060	107.0000	1,733,400	1,620,000	1,776,524		(13,031)			0.250	(0.527)	FA	1,688	3,575	09/19/2013	02/01/2026
89233P-5E-2	Toyota Motor Credit Corp NC		F		1FE	994,810	102.9230	1,029,230	1,000,000	997,129		1,022			2.000	2.110	MS	5,889	20,000	09/08/2011	09/15/2016
89233P-5T-9	Toyota Motor Credit Corp NC		F		1FE	996,290	99.8240	998,240	1,000,000	996,927		329			3.300	3.344	JJ	15,492	33,000	01/09/2012	01/12/2022
897050-AB-6	Tronox Finance Call	LS	F	1	4FE	798,331	102.9030	823,224	800,000	797,922	2,102	(273)			6.375	6.418	FA	19,267	42,854	06/26/2013	08/15/2020
90261T-MJ-7	UBS AG Jersey Branch 144A-Call		F	1	1FE	1,000,000	99.6160	996,160	1,000,000	1,000,000					5.430	5.430	FA	22,323	54,300	07/29/2010	08/03/2030
90520G-AA-4	Union Bank Of California NC		F		1FE	1,038,990	111.0490	1,110,490	1,000,000	1,011,737		(4,549)			5.950	5.413	MN	8,264	59,500	12/20/2006	05/11/2016
91311Q-AD-7	United Utilities NC		F		2FE	1,865,180	101.4730	2,029,460	2,000,000	1,946,864		10,317			4.550	5.225	JD	3,033	91,000	03/03/2004	06/19/2018
92769X-AC-9	Virgin Media Call	LS	F	1	3FE	432,075	103.9600	436,632	420,000	430,975		(1,100)			6.500	5.766	JD	1,213	13,650	07/09/2013	01/15/2018
92857T-AH-0	Vodafone Group NC		F		1FE	1,478,410	126.9790	1,269,790	1,000,000	1,457,163		(19,808)			7.875	4.000	FA	29,750	78,750	11/29/2012	02/15/2030
92928Q-AB-4	WEA Financial 144A-Call		F	1	1FE	937,609	105.0600	1,024,335	975,000	944,396		3,346			4.625	5.143	MN	6,388	45,094	12/01/2011	05/10/2021
92936M-AB-3	WPP Finance NC		F		2FE	2,153,744	103.6240	2,300,453	2,220,000	2,165,009		5,530			4.750	5.136	MN	11,717	105,450	12/01/2011	11/21/2021
94707V-AA-8	Weatherford Intl NC	LS	F		2FE	998,620	107.4390	1,074,390	1,000,000	998,989		124			5.125	5.143	MS	15,090	51,250	09/17/2010	09/15/2020
961214-BK-8	Westpac Banking Corp NC		F		1FE	1,089,650	110.5280	1,105,280	1,000,000	1,072,945		(10,994)			4.875	3.492	MN	5,688	48,750	06/14/2012	11/19/2019
980888-AE-1	Woolworths Limited 144A-NC		F		1FE	259,784	103.0390	267,901	260,000	259,898		43			3.150	3.168	AO	1,797	8,190	04/05/2011	04/12/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						433,945,134	XXX	444,321,560	409,851,488	427,490,536	(566,453)	(3,008,865)	5,783	0	XXX	XXX	XXX	5,507,881	18,474,740	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
17305E-BU-8	Citibank Credit Card Issuance 2003-A7 A7			2	1FE	1,249,988	105.4760	1,318,450	1,250,000	1,249,991					4.150	4.150	JJ	25,073	51,875	06/24/2003	07/07/2017
446149-AD-8	Huntington Auto Trust 144A-2011-1A A4			2	1FE	1,999,972	100.7280	2,014,560	2,000,000	1,999,995		13			1.310	1.314	MON	1,164	26,200	09/09/2011	11/15/2016
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,249,959	XXX	3,333,010	3,250,000	3,249,986	0	13	0	0	XXX	XXX	XXX	26,237	78,075	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						437,195,093	XXX	447,654,570	413,101,488	430,740,522	(566,453)	(3,008,852)	5,783	0	XXX	XXX	XXX	5,534,118	18,552,815	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						906,503,705	XXX	908,869,718	835,268,488	891,770,057	178,183	(6,788,918)	5,783	0	XXX	XXX	XXX	10,572,219	33,865,569	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						121,286,756	XXX	117,895,196	117,742,320	120,715,765	0	(182,544)	0	0	XXX	XXX	XXX	344,099	3,647,206	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						3,249,959	XXX	3,333,010	3,250,000	3,249,986	0	13	0	0	XXX	XXX	XXX	26,237	78,075	XXX	XXX
8399999 Subtotals - Total Bonds						1,031,040,421	XXX	1,030,097,924	956,260,808	1,015,735,809	178,183	(6,971,449)	5,783	0	XXX	XXX	XXX	10,942,556	37,590,850	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																				
00170F-20-9	Affiliated Managers Group Pfd Stock			26,730.000	1.00	15.750	420,998	63.500	1,697,355	420,998	17,207	68,830					0		P3UFE	03/06/2008
15189T-20-6	Centerpoint Energy Inc Convertible			35,410.000	58.25		1,881,156	53.125	1,881,156	1,433,656		71,670		447,500			447,500		P2UFE	03/06/2013
854502-30-9	Stanley Black & Decker Inc Preferred Sto			14,020.000	1.00		1,740,303	124.130	1,740,303	1,643,076		56,525		32,243			32,243		P2LFE	12/02/2013
G16962-20-4	Bunge Limited Convertible		F	14,610.000	1.00	68.250	997,133	107.550	1,571,306	997,133		71,224					0		P3LFE	10/02/2008
8499999 - Industrial and Miscellaneous (Unaffiliated)							5,039,589	XXX	6,890,119	4,494,862	17,207	268,249	0	479,743	0	0	479,743	0	XXX	XXX
8999999 Total Preferred Stocks							5,039,589	XXX	6,890,119	4,494,862	17,207	268,249	0	479,743	0	0	479,743	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
00101J-10-6	ADT Corporation Common Stock			2,900.000	117,363	40.470	117,363	71,833		1,450		(17,458)		(17,458)		L	10/04/2012
001055-10-2	Aflac Inc Common Stock			4,600.000	307,280	66.800	307,280	121,129		6,532		62,928		62,928		L	12/18/2003
00130H-10-5	AES Corporation Common Stock			6,000.000	87,060	14.510	87,060	52,829		960		22,860		22,860		L	03/04/2004
00184X-10-5	AOL Inc Common Stock			124.000	5,781	46.620	5,781	2,751				2,109		2,109		L	12/15/2009
00206R-10-2	AT&T Inc Common Stock			31,640.000	1,112,462	35.160	1,112,462	1,060,597		56,952		45,878		45,878		L	01/02/2007
002824-10-0	Abbott Laboratories Common Stock			15,300.000	586,449	38.330	586,449	253,551		8,568		103,814		103,814		L	01/24/2006
00287Y-10-9	Abbvie Inc Common Stock			15,500.000	818,555	52.810	818,555	277,152		24,800		541,403		541,403		U	01/02/2013
002896-20-7	Abercrombie & Fitch Co. Common Stock			24,200.000	796,422	32.910	796,422	1,051,439		8,220		(255,017)		(255,017)		L	12/16/2013
00484M-10-6	Acorda Therapeutics Common Stock			26,100.000	762,120	29.200	762,120	811,242				(49,122)		(49,122)		L	12/16/2013
00724F-10-1	Adobe Systems Inc Common Stock			4,200.000	251,492	59.879	251,492	64,475				93,236		93,236		L	07/01/2002
007903-10-7	Advanced Micro Devices Inc Common Stock			5,800.000	22,446	3.870	22,446	15,060				7,386		7,386		L	02/22/2013
00817Y-10-8	Aetna Inc Common Stock			5,588.000	383,281	68.590	383,281	90,355		4,470		124,557		124,557		L	12/18/2003
00846U-10-1	Agilent Technologies Common Stock			3,300.000	188,727	57.190	188,727	64,695	436	1,518		53,625		53,625		L	10/19/2004
009158-10-6	Air Products & Chemicals Inc Common Stoc			2,000.000	223,560	111.780	223,560	104,920	1,420	5,540		55,520		55,520		L	12/18/2003
00971T-10-1	Akamai Technologies Common Stock			400.000	18,872	47.180	18,872	14,564				2,508		2,508		L	11/08/2007
013817-10-1	Alcoa Inc Common Stock			3,500.000	37,205	10.630	37,205	33,500				3,705		3,705		L	12/10/2013
015351-10-9	Alexion Pharmaceuticals Inc Common Stock			1,300.000	172,749	132.884	172,749	150,387				22,362		22,362		L	12/10/2013
017175-10-0	Alleghany Corp Common Stock			3,800.000	1,519,848	399.960	1,519,848	1,516,856				2,992		2,992		L	12/17/2013
01741R-10-2	Allegheny Technologies Inc Common Stock			800.000	28,504	35.630	28,504	16,960		576		4,216		4,216		L	05/19/2005
018490-10-2	Allergan Inc. Common Stock			3,400.000	377,672	111.080	377,672	119,921		680		65,790		65,790		L	10/19/2004
018802-10-8	Alliant Energy Corp Common Stock			27,500.000	1,419,000	51.600	1,419,000	1,245,407		35,814		143,482		143,482		L	12/16/2013
020002-10-1	Allstate Corp. Common Stock			3,100.000	169,074	54.540	169,074	91,791	775	2,325		44,547		44,547		L	12/22/2009
021441-10-0	Altera Corporation Common Stock			3,800.000	123,542	32.511	123,542	68,469		1,900		(7,330)		(7,330)		L	12/05/2005
02209S-10-3	Altria Group Inc Common Stock			23,100.000	886,809	38.390	886,809	151,874	11,088	41,580		161,007		161,007		L	07/13/2005
023135-10-6	Amazon Com, Inc. Common Stock			3,900.000	1,555,281	398.790	1,555,281	143,603				575,835		575,835		L	02/14/2007
025537-10-1	American Electric Power Common Stock			5,500.000	257,070	46.740	257,070	151,608		10,725		22,330		22,330		L	04/06/2009
025816-10-9	American Express Company Common Stock			8,400.000	762,132	90.730	762,132	306,657		7,224		279,300		279,300		L	06/02/2010
026874-78-4	American Intl Group Inc Common Stock			11,800.000	602,390	51.050	602,390	371,745		2,360		185,850		185,850		L	09/13/2012
02913V-10-3	American Public Education Common Stock			11,800.000	512,946	43.470	512,946	443,908				69,038		69,038		L	10/29/2013
03027X-10-0	American Tower Corp Common Stock			4,500.000	359,190	79.820	359,190	183,730		4,950		11,475		11,475		L	11/19/2009
03073E-10-5	Amerisource Bergen Corp Common Stock			4,200.000	295,302	70.310	295,302	58,173		3,633		113,946		113,946		L	10/21/2005
03076C-10-6	Ameriprise Financial Inc Common Stock			3,160.000	363,558	115.050	363,558	100,001		6,352		165,647		165,647		L	12/12/2011
031162-10-0	Amgen Inc. Common Stock			6,604.000	753,384	114.080	753,384	343,570		12,416		183,327		183,327		L	04/20/2011
032095-10-1	Amphenol Corporation Common Stock			2,300.000	205,114	89.180	205,114	57,863	460	1,185		56,304		56,304		L	10/23/2008
032511-10-7	Anadarko Petroleum Corp Common Stock			5,346.000	424,045	79.320	424,045	121,951		2,887		26,783		26,783		L	05/15/2009
032654-10-5	Analog Devices Common Stock			4,500.000	229,185	50.930	229,185	130,489		6,120		39,915		39,915		L	04/09/2010
037411-10-5	Apache Corp Common Stock			2,700.000	232,038	85.940	232,038	115,318		2,079		20,088		20,088		L	05/19/2005
03748R-10-1	Apartment Invest & Mgmt Co. Common Stock			355.000	9,198	25.910	9,198	7,334		341		(408)		(408)		L	12/24/2007
037604-10-5	Apollo Group Inc Common Stock			18,700.000	510,884	27.320	510,884	403,082				107,802		107,802		L	12/09/2013
037833-10-0	Apple Computer Inc. Common Stock			8,100.000	4,544,262	561.020	4,544,262	87,061		95,580		226,719		226,719		L	07/13/2005
038222-10-5	Applied Materials Inc Common Stock			6,100.000	107,848	17.680	107,848	71,605		2,379		38,064		38,064		L	09/13/2012
039483-10-2	Archer Daniels Midland Co. Common Stock			5,787.000	251,156	43.400	251,156	83,481		4,398		92,650		92,650		L	03/04/2004
04351G-10-1	Ascena Retail Group Inc Common Stock			21,900.000	463,404	21.160	463,404	368,487				95,179		95,179		L	09/16/2013
04621X-10-8	Assurant Inc Common Stock			1,300.000	86,281	66.370	86,281	30,196		1,248		41,171		41,171		L	04/06/2009
049079-20-5	Atlantic Tele Network Inc Common Stock			9,900.000	560,043	56.570	560,043	500,045	2,673	1,809		59,998		59,998		L	12/23/2013
052769-10-6	Autodesk Inc Common Stock			200.000	10,064	50.319	10,064	9,429				635		635		L	12/17/2013
053015-10-3	Automatic Data Processing Common Stock			2,700.000	218,157	80.799	218,157	106,848	1,296	4,698		64,230		64,230		L	08/16/2005
05329W-10-2	Auto Nation Inc Common Stock			1,500.000	74,535	49.690	74,535	22,195				14,985		14,985		L	04/06/2009
053484-10-1	Avalonbay Communities Inc Common Stock R			950.000	112,319	118.230	112,319	86,418	1,017	3,971		(16,492)		(16,492)		L	07/17/2008
054937-10-7	BB&T Corporation Common Stock			2,600.000	97,032	37.320	97,032	58,146		2,912		21,346		21,346		L	07/14/2009
057224-10-7	Baker Hughes Inc Common Stock			2,881.000	159,204	55.260	159,204	72,239		1,729		41,544		41,544		L	02/28/2000
058498-10-6	Ball Corp. Common Stock			2,400.000	123,984	51.660	123,984	34,888		1,248		16,584		16,584		L	05/19/2005
060505-10-4	Bank of America Corp Common Stock			101,000.000	1,572,570	15.570	1,572,570	800,991		4,040		400,970		400,970		L	02/07/2012
067383-10-9	C.R. Bard, Inc. Common Stock			800.000	107,152	133.940	107,152	34,022		656		28,960		28,960		L	03/04/2004
067774-10-9	Barnes & Noble, Inc Common Stock			28,600.000	427,570	14.950	427,570	449,191				(21,621)		(21,621)		L	09/24/2013
071813-10-9	Baxter International Common Stock			5,900.000	410,345	69.550	410,345	147,660	2,891	11,092		17,051		17,051		L	12/18/2003
073730-10-3	Beam, Inc Common Stock			1,300.000	88,478	68.060	88,478	31,519		1,170		9,061		9,061		L	10/10/2011
075887-10-9	Becton Dickinson & Co. Common Stock			3,000.000	331,470	110.490	331,470	96,898		6,090		96,900		96,900		L	05/13/2003
075896-10-0	Bed Bath & Beyond Inc Common Stock			2,200.000	176,660	80.300	176,660	69,298				53,658		53,658		L	11/08/2007
084670-70-2	Berkshire Hathaway Inc Common Stock			15,294.000	1,813,257	118.560	1,813,257	1,160,016				441,385		441,385		L	04/10/2012
086516-10-1	Best Buy Company Inc Common Stock			2,375.000	94,715	39.880	94,715	44,011		1,615		66,571		66,571		L	12/19/2002
089302-10-3	Big Lots Inc Common Stock			1,100.000	35,519	32.290	35,519	18,106				4,213		4,213		L	06/07/2006
09062X-10-3	Biogen Idec Inc Common Stock			2,580.000	721,296	279.572	721,296	86,364				342,887		342,887		L	07/13/2005
09247X-10-1	Blackrock Inc Common Stock			1,000.000	316,470	316.470	316,470	170,067		6,720		109,760		109,760		L	06/08/2012
093671-10-5	H&R Block Inc. Common Stock			30,500.000	885,720	29.040	885,720	698,887	5,440	12,460		138,990		138,990		L	12/16/2013
097023-10-5	Boeing Co. Common Stock			6,700.000	914,483	136.490	914,483	257,772		12,998		409,571		409,571		L	12/18/2003
101121-10-1	Boston Properties Inc Common Stock REIT			500.000	50,185	100.370	50,185	23,065	1,125	1,300		(2,720)		(2,720)		L	07/14/2009
101137-10-7	Boston Scientific Corp Common Stock			11,800.000	141,836	12.020	141,836	62,190				74,222		74,222		L	12/12/2011
110122-10-8	Bristol Myers Squibb Co. Common Stock			15,765.000	837,910	53.150	837,910	341,350	5,675	22,071		324,128		324,128		L	05/15/2009
111320-10-7	Broadcom Corp - Cl A Common Stock			3,600.000	106,722	29.645	106,722	80,403		1,584		(12,834)		(12,834)		L	12/18/2003

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
115637-20-9	Brown-Forman Corp - Class B Common Stock			1,875.000	141,694	75.570	141,694	46,539		1,978		23,100		23,100		L	12/18/2003
116794-10-8	Bruker Corporation Common Stock			33,300.000	658,341	19.770	658,341	602,961				55,380		55,380		L	11/15/2013
124857-20-2	CBS Corp - Class B Common Stock			7,500.000	478,050	63.740	478,050	68,449	900	3,600		192,675		192,675		L	11/19/2009
12504L-10-9	CBRE Group, Inc Common Stock			2,800.000	73,640	26.300	73,640	31,388				17,920		17,920		L	10/05/2011
125269-10-0	CF Industries Holdings Inc Common Stock			800.000	186,432	233.040	186,432	35,719		1,760		23,904		23,904		L	10/23/2008
125509-10-9	Cigna Corp Common Stock			3,600.000	314,928	87.480	314,928	65,924		144		122,472		122,472		L	03/04/2004
12572Q-10-5	CME Group Inc Common Stock			1,300.000	101,998	78.460	101,998	98,247	3,380	360		3,751		3,751		L	12/17/2013
125896-10-0	CMS Energy Corp Common Stock			61,400.000	1,643,678	26.770	1,643,678	1,490,528		40,775		75,825		75,825		L	12/16/2013
126408-10-3	CSX Corp Common Stock			13,700.000	394,149	28.770	394,149	82,979		8,083		123,848		123,848		L	06/07/2006
12646R-10-5	CST Brands Inc Common Stock			644.000	23,648	36.720	23,648	8,634	40	40		15,014		15,014		L	05/07/2013
126650-10-0	CVS Corp. Common Stock			9,819.000	702,746	71.570	702,746	210,941		8,837		227,997		227,997		L	03/27/2007
12673P-10-5	CA Inc Common Stock			1,900.000	63,935	33.650	63,935	29,466		1,900		22,173		22,173		L	04/06/2009
12686C-10-9	Cablevision Systems Common Stock			27,500.000	493,075	17.930	493,075	416,950		11,505		62,468		62,468		L	11/08/2013
127097-10-3	Cabot Oil & Gas Corp Common Stock			3,000.000	116,280	38.760	116,280	50,760		180		41,670		41,670		L	08/14/2013
13342B-10-5	Cameron International Corp Common Stock			600.000	35,718	59.530	35,718	16,530				1,842		1,842		L	05/15/2009
134429-10-9	Campbell Soup Inc Common Stock			300.000	12,984	43.280	12,984	7,017		181		2,517		2,517		L	12/18/2003
14040H-10-5	Capital One Financial Corp Common Stock			4,000.000	306,440	76.610	306,440	116,320		3,800		74,720		74,720		L	12/28/2010
14149Y-10-8	Cardinal Health Inc. Common Stock			3,000.000	200,430	66.810	200,430	62,233	908	3,465		76,890		76,890		L	04/06/2009
14170T-10-1	Carefusion Corp Common Stock			1,250.000	49,775	39.820	49,775	26,632				14,050		14,050		L	09/08/2009
14754D-10-0	Cash America Intl Inc Common Stock			22,200.000	850,260	38.300	850,260	897,733		2,209		(58,027)		(58,027)		L	12/02/2013
149123-10-1	Caterpillar Inc. Common Stock			6,400.000	581,184	90.810	581,184	140,342		11,008		7,872		7,872		L	05/19/2005
151020-10-4	Celgene Corp Common Stock			4,100.000	692,769	168.968	692,769	221,231				370,017		370,017		L	01/13/2009
15189T-10-7	Centerpoint Energy Inc Common Stock			4,700.000	108,946	23.180	108,946	46,049		3,901		18,471		18,471		L	05/15/2009
156700-10-6	Centurytel Inc Common Stock			5,390.000	171,672	31.850	171,672	168,309		4,082		(12,550)		(12,550)		L	12/10/2013
16359R-10-3	Chemed Corp Common Stock			5,900.000	452,058	76.620	452,058	384,355		3,422		67,703		67,703		L	05/13/2013
165167-10-7	Chesapeake Energy Common Stock			100.000	2,714	27.140	2,714	2,681				33		33		L	12/10/2013
166764-10-0	Chevron Corp Common Stock			19,330.000	2,414,510	124.910	2,414,510	660,949		75,387		324,164		324,164		L	12/18/2003
168905-10-7	Children's Place Common Stock			12,000.000	683,640	56.970	683,640	636,725				46,915		46,915		L	11/21/2013
171232-10-1	Chubb Corp Common Stock			1,600.000	154,608	96.630	154,608	53,391	704	2,768		34,096		34,096		L	12/18/2003
171484-10-8	Churchill Downs Inc Common Stock			4,300.000	385,495	89.650	385,495	279,793	3,741			79,724		79,724		L	11/15/2013
172062-10-1	Cincinnati Financial Corp Common Stock			943.000	49,385	52.370	49,385	28,865	396	1,549		12,457		12,457		L	09/03/2008
172755-10-0	Cirrus Logic Inc Common Stock			26,800.000	547,390	20.425	547,390	623,567				(76,177)		(76,177)		L	11/06/2013
17275R-10-2	Cisco Systems Common Stock			41,100.000	921,873	22.430	921,873	674,306		20,961		114,258		114,258		L	05/05/2003
172967-42-4	Citigroup Inc Common Stock			26,620.000	1,387,168	52.110	1,387,168	880,809		1,065		334,081		334,081		L	02/07/2012
177376-10-0	Citrix Systems Inc Common Stock			2,400.000	151,800	63.250	151,800	31,938				(6,000)		(6,000)		L	12/18/2003
18683K-10-1	Cliffs Natural Resources Inc Common Stoc			2,400.000	62,904	26.210	62,904	42,190		720		20,714		20,714		L	06/11/2013
189054-10-9	Clorox Co. California Common Stock			1,800.000	166,968	92.760	166,968	74,963		4,860		35,172		35,172		L	12/19/2002
189754-10-4	Coach, Inc. Common Stock			2,500.000	140,325	56.130	140,325	69,050	844	2,438		1,550		1,550		L	12/15/2004
191216-10-0	Coca Cola Company Common Stock			33,600.000	1,388,016	41.310	1,388,016	698,023		37,632		170,016		170,016		L	03/20/2006
19122T-10-9	Coca Cola Enterprises Common Stock			3,800.000	167,694	44.130	167,694	73,862		3,040		47,120		47,120		L	10/04/2010
192446-10-2	Cognizant Tech Solutions Corp Common Sto			3,600.000	363,528	100.980	363,528	112,626				96,948		96,948		L	04/08/2008
194162-10-3	Colgate Palmolive Co Common Stock			10,400.000	678,184	65.210	678,184	265,138		13,832		134,576		134,576		L	05/22/2013
20030N-10-1	Comcast Corp - Class A Common Stock			26,000.000	1,351,090	51.965	1,351,090	433,318	5,070	19,435		379,210		379,210		L	10/07/2010
200340-10-7	Comerica Common Stock			300.000	14,262	47.540	14,262	8,421	51	198		5,160		5,160		L	11/19/2009
203668-10-8	Community Health Systems Inc Common Stoc			12,300.000	483,021	39.270	483,021	457,144				25,877		25,877		L	12/19/2013
205363-10-4	Computer Sciences Corp Common Stock			1,700.000	94,996	55.880	94,996	44,455	340	1,360		26,911		26,911		L	06/08/2012
205638-10-9	Compuware Corporation Common Stock			3,200.000	35,872	11.210	35,872	14,176		1,200		1,088		1,088		L	09/09/2004
205887-10-2	ConAgra Inc. Common Stock			3,400.000	114,580	33.700	114,580	56,033		3,400		14,280		14,280		L	02/28/2000
20825C-10-4	Conocophillips Common Stock			12,151.000	858,468	70.650	858,468	200,594		32,808		153,832		153,832		L	04/04/2006
20854P-10-9	CONSOL Energy Inc. Common Stock			400.000	15,216	38.040	15,216	15,172				44		44		L	12/10/2013
209115-10-4	Condolidated Edison Inc Common Stock			700.000	38,696	55.280	38,696	27,728		1,722		(182)		(182)		L	01/13/2009
21036P-10-8	Constellation Brands Inc Common Stock			1,400.000	98,532	70.380	98,532	40,937				48,986		48,986		L	07/19/2012
219350-10-5	Corning Inc. Common Stock			11,900.000	212,058	17.820	212,058	125,995		4,641		61,880		61,880		L	12/18/2003
22160K-10-5	Costco Wholesale Corp Common Stock			5,600.000	666,512	119.020	666,512	198,326		6,748		113,400		113,400		L	08/16/2005
228227-10-4	Crown Castle Common Stock			1,200.000	88,116	73.430	88,116	83,551				(1,303)		(1,303)		L	12/10/2013
231021-10-6	Cummins Engine Common Stock			2,600.000	366,522	140.970	366,522	55,747		5,850		84,812		84,812		L	09/12/2006
23331A-10-9	D R Horton Inc. Common Stock			3,000.000	66,960	22.320	66,960	34,381				7,620		7,620		L	11/08/2007
233326-10-7	DST Systems Common Stock			9,300.000	843,882	90.740	843,882	673,380		4,410		170,502		170,502		L	08/20/2013
233331-10-7	DTE Energy Company Common Stock			2,100.000	139,419	66.390	139,419	83,634	1,376	5,355		13,314		13,314		L	09/12/2006
235851-10-2	Danaher Corp Common Stock			6,400.000	494,080	77.200	494,080	107,166	160	480		136,320		136,320		L	10/23/2008
237194-10-5	Darden Restaurants Inc Common Stock			1,450.000	78,837	54.370	78,837	27,506		3,045		13,485		13,485		L	12/18/2003
23918K-10-8	Davita Inc. Common Stock			2,800.000	177,436	63.370	177,436	67,447				22,694		22,694		L	09/09/2013
242370-20-3	Dean Foods Co Common Stock			1,150.000	19,769	17.190	19,769	11,695				8,073		8,073		L	08/27/2013
244199-10-5	Deere & Co. Common Stock			5,200.000	474,916	91.330	474,916	117,052	2,652	10,348		25,532		25,532		L	12/05/2005
247361-70-2	Delta Air Lines Inc Common Stock			5,300.000	145,591	27.470	145,591	135,014		234		10,577		10,577		L	12/10/2013
249030-10-7	Dentsply International Inc Common Stock			1,900.000	92,112	48.480	92,112	45,689	119	461		16,853		16,853		L	12/05/2008
25179M-10-3	Devon Energy Corporation Common Stock			4,600.000	284,602	61.870	284,602	132,623		3,956		45,218		45,218		L	05/10/2004
254687-10-6	Disney, Walt & Co. Common Stock			18,300.000	1,398,120	76.400	1,398,120	350,633	16,340			486,963		486,963		L	12/19/2002
254709-10-8	Discover Financial Services Common Stock			7,800.000	436,410	55.950	436,410	34,411		5,772		135,720		135,720		L	11/19/2009
25470F-10-4	Discovery Communications Common Stock			1,900.000	171,798	90.420	171,798	78,280				51,186		51,186		L	11/23/2010
25490A-30-9	Directv Group Inc Common Stock			6,200.000	428,172	69.060	428,172	148,929				117,180		117,180		L	09/18/2007

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
25659T-10-7	Dolby Laboratories Common Stock			25,000.000	964,000	38.560	964,000	884,101				185,471		185,471		L	12/17/2013
256677-10-5	Dollar General Corp Common Stock			500.000	30,160	60.320	30,160	30,370				(210)		(210)		L	12/10/2013
25746U-10-9	Dominion Resources Inc/VA Common Stock			6,100.000	394,609	64.690	394,609	157,620		13,725		78,629		78,629		L	05/15/2009
260003-10-8	Dover Corp Common Stock			2,100.000	202,734	96.540	202,734	70,610		3,045		64,743		64,743		L	05/15/2009
260543-10-3	Dow Chemical Co. Common Stock			6,700.000	297,480	44.400	297,480	119,577	2,144	6,240		79,002		79,002		L	12/17/2013
26138E-10-9	Dr Pepper Snapple Group Inc Common Stock			3,300.000	160,776	48.720	160,776	67,688	1,254	4,884		14,982		14,982		L	10/23/2008
263534-10-9	E I DuPont De Nemours Common Stock			5,800.000	376,826	64.970	376,826	217,086		10,324		116,000		116,000		L	05/15/2009
26441C-20-4	Duke Energy Corp Common Stock			5,433.000	374,931	69.010	374,931	220,853		16,788		28,306		28,306		L	07/03/2012
268648-10-2	EMC Corp/Mass Common Stock			42,184.390	1,060,937	25.150	1,060,937	708,881		4,500		24,774		24,774		L	12/01/2013
26875P-10-1	EOG Resources Inc. Common Stock			3,000.000	503,520	167.840	503,520	119,497		2,198		141,150		141,150		L	04/06/2009
26884L-10-9	EQT Corp Common Stock			2,000.000	179,560	89.780	179,560	65,481		240		61,600		61,600		L	04/06/2009
269246-40-1	E*Trade Financial Corp Common Stock			2,700.000	53,028	19.640	53,028	21,941				28,863		28,863		L	06/08/2012
277432-10-0	Eastman Chemical Company Common Stock			2,600.000	209,820	80.700	209,820	55,135	910	2,340		32,890		32,890		L	10/21/2005
278642-10-3	Ebay Inc Common Stock			11,800.000	647,407	54.865	647,407	184,327				45,371		45,371		L	11/19/2009
278768-10-6	Echostar Corp Common Stock			12,400.000	616,528	49.720	616,528	314,572				191,268		191,268		L	06/27/2013
278865-10-0	Ecolab Inc Common Stock			2,300.000	239,821	104.270	239,821	61,981	633	1,587		74,451		74,451		L	12/18/2003
281020-10-7	Edison International Common Stock			2,800.000	129,640	46.300	129,640	73,937	994	3,780		3,108		3,108		L	03/21/2005
28176E-10-8	Edwards Lifesciences Corp Common Stock			200.000	13,152	65.760	13,152	12,506				646		646		L	12/10/2013
285512-10-9	Electronic Arts Inc Common Stock			1,000.000	22,940	22.940	22,940	22,060				880		880		L	12/10/2013
291011-10-4	Emerson Electric Common Stock			7,800.000	547,404	70.180	547,404	192,850		12,948		134,316		134,316		L	11/20/2001
29364G-10-3	Entergy Corp. Common Stock			2,000.000	126,540	63.270	126,540	94,565		6,640		(960)		(960)		L	05/13/2003
29384R-10-5	Entropic Communication Common Stock			182,700.000	858,690	4.700	858,690	825,641				(14,822)		(14,822)		L	10/29/2013
294429-10-5	Equifax Inc. Common Stock			1,700.000	117,453	69.090	117,453	40,821		1,496		25,449		25,449		L	05/15/2009
29476L-10-7	Equity Residential Common Stock REIT			4,000.000	207,480	51.870	207,480	136,717	2,600	7,870		(19,200)		(19,200)		L	08/16/2005
30161N-10-1	Exelon Corporation Common Stock			4,700.000	128,733	27.390	128,733	133,957		341		(5,224)		(5,224)		L	12/10/2013
30162A-10-8	Exelis Inc Common Stock			1,600.000	30,496	19.060	30,496	10,900	165	661		12,464		12,464		L	11/04/2011
30212P-30-3	Expedia Inc Common Stock			800.000	55,728	69.660	55,728	17,034		448		6,568		6,568		L	07/17/2008
30219E-10-3	Express Inc Common Stock			42,400.000	791,608	18.670	791,608	817,904				(26,296)		(26,296)		L	12/16/2013
30219G-10-8	Express Scripts Holding Co Common Stock			8,708.000	611,650	70.240	611,650	96,981				141,418		141,418		L	04/03/2012
30231G-10-2	Exxon Mobil Corporation Common Stock			41,291.000	4,178,649	101.200	4,178,649	1,465,924		101,576		604,913		604,913		L	05/13/2003
30249U-10-1	FMC Technologies Inc. Common Stock			3,200.000	167,072	52.210	167,072	58,479				30,016		30,016		L	07/14/2009
302941-10-9	FTI Consulting Inc Common Stock			7,600.000	312,664	41.140	312,664	247,320				65,344		65,344		L	08/08/2013
30303M-10-2	Facebook Inc Common Stock			13,800.000	754,156	54.649	754,156	754,606				(450)		(450)		U	12/17/2013
307000-10-9	Family Dollar Stores Common Stock			1,700.000	110,449	64.970	110,449	36,209	442	1,326		2,652		2,652		L	09/19/2005
311900-10-4	Fastenal Co Common Stock			3,200.000	152,032	47.510	152,032	54,556		2,560		2,624		2,624		L	10/23/2008
31337#-10-5	FHLB of Cincinnati Common Stock			28,222.000	2,822,200	100.000	2,822,200	2,822,300		113,320				0		A	04/10/2013
31428X-10-6	Fedex Corporation Common Stock			2,700.000	388,179	143.770	388,179	186,732	405	1,188		140,535		140,535		L	12/18/2003
315616-10-2	F5 Networks Inc Common Stock			200.000	18,172	90.860	18,172	16,944				1,228		1,228		L	12/10/2013
31620M-10-6	Fidelity National Information Common Sto			2,100.000	112,728	53.680	112,728	48,700		1,848		39,627		39,627		L	11/13/2006
31620R-10-5	Fidelity National Financial Common Stock			30,900.000	1,002,705	32.450	1,002,705	737,657		16,048		231,699		231,699		L	12/16/2013
316773-10-0	Fifth Third Bancorp Common Stock			8,650.000	181,910	21.030	181,910	77,316	1,038	3,893		50,516		50,516		L	11/19/2009
320517-10-5	First Horizon National Corp Common Stock			2,922.000	34,041	11.650	34,041	22,521	146	468		5,084		5,084		L	05/22/2008
33616C-10-0	First Republic Bank Common Stock			15,900.000	832,365	52.350	832,365	520,900		6,000		303,039		303,039		L	07/01/2013
336433-10-7	First Solar Inc Common Stock			700.000	38,248	54.640	38,248	10,708				16,632		16,632		U	07/19/2012
337738-10-8	Fiserv Inc. Common Stock			5,000.000	295,250	59.050	295,250	86,987				97,675		97,675		L	12/17/2013
337932-10-7	Firstenergy Corp Common Stock			1,334.000	43,995	32.980	43,995	44,226		955		(3,075)		(3,075)		L	12/17/2013
343412-10-2	Fluor Corp New Common Stock			2,200.000	176,638	80.290	176,638	56,624	352	1,056		47,410		47,410		L	10/23/2008
34354P-10-5	Flowserve Corp Common Stock			2,100.000	165,543	78.830	165,543	36,137	294	1,134		62,783		62,783		L	06/24/2013
345370-86-0	Ford Motor Co. Common Stock			42,200.000	651,146	15.430	651,146	113,212		16,880		104,656		104,656		L	05/15/2009
34964C-10-6	Fortune Brands Home & Security Common St			1,300.000	59,410	45.700	59,410	8,739		390		21,424		21,424		L	10/04/2011
34988V-10-6	Fossil Inc Common Stock			200.000	23,988	119.940	23,988	14,409				5,368		5,368		L	07/19/2012
354613-10-1	Franklin Resources Inc Common Stock			3,600.000	207,828	57.730	207,828	45,995	432	1,056		56,988		56,988		L	07/26/2013
35671D-85-7	Freeport-McMoran Cooper - B Common Stock			6,500.000	245,310	37.740	245,310	203,501		7,806		41,809		41,809		L	10/08/2013
35906A-10-8	Frontier Communications Corp Common Stoc			8,900.000	41,385	4.650	41,385	41,029				356		356		L	12/10/2013
36191U-10-6	GT Advanced Tech Common Stock			39,500.000	344,243	8.715	344,243	130,465				224,953		224,953		L	12/03/2012
362013-45-0	GMO Intl Opportunity Equity Common Stock			2,729,508.810	47,684,519	17.470	47,684,519	34,649,675		1,499,927		7,806,709		7,806,709		L	12/27/2013
36467W-10-9	GameStop Corporation Common Stock			400.000	19,704	49.260	19,704	9,003		440		9,668		9,668		L	12/28/2010
364730-10-1	Gannett Co. Common Stock			3,100.000	91,698	29.580	91,698	13,452	620	2,480		35,867		35,867		L	05/15/2009
364760-10-8	Gap Inc. Common Stock			4,488.000	175,391	39.080	175,391	40,082		2,805		36,084		36,084		L	01/22/1997
368736-10-4	Generac Holdings Inc Common Stock			5,600.000	317,184	56.640	317,184	222,257		5,000		94,927		94,927		L	10/08/2013
369550-10-8	General Dynamics Corp Common Stock			1,600.000	152,880	95.550	152,880	34,350		2,688		42,048		42,048		L	02/25/2000
369604-10-3	General Electric Common Stock			87,400.000	2,449,822	28.030	2,449,822	1,350,100	19,228	66,424		615,296		615,296		L	11/23/2010
370334-10-4	General Mills Inc Common Stock			8,800.000	439,208	49.910	439,208	201,876		12,496		83,600		83,600		L	08/16/2005
37045V-10-0	General Motors Co Common Stock			5,900.000	241,133	40.870	241,133	240,620				513		513		L	12/17/2013
372460-10-5	Genuine Parts Co Common Stock			400.000	33,276	83.190	33,276	12,236	215	843		7,844		7,844		L	12/19/2002
37247D-10-6	Genworth Financial Common Stock			5,600.000	86,968	15.530	86,968	26,748				44,912		44,912		L	05/15/2009
375558-10-3	Gilead Sciences Inc Common Stock			16,100.000	1,209,110	75.100	1,209,110	131,477				617,838		617,838		L	01/28/2013
378967-10-3	Global Cash Access Holdings Common Stock			73,900.000	738,261	9.990	738,261	487,407				250,854		250,854		L	11/06/2013
37940X-10-2	Global Payments Inc Common Stock			5,000.000	324,950	64.990	324,950	227,935		280		97,015		97,015		L	08/01/2013
38141G-10-4	Goldman Sachs Group Common Stock			4,800.000	850,848	177.260	850,848	382,207		9,840		238,560		238,560		L	10/19/2004
382550-10-1	Goodyear Tire Common Stock			1,600.000	38,160	23.850	38,160	11,633		80		16,064		16,064		L	12/18/2003

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
38259P-50-8	Google Inc Common Stock			2,200.000	2,465,562	1,120.710	2,465,562	1,296,624				867,419		867,419		L	12/10/2013
39304D-10-2	Green Dot Corporation Common Stock			15,600.000	392,340	25.150	392,340	350,315				42,025		42,025		L	11/06/2013
404132-10-2	HCC Insurance Holdings Inc Common Stock			20,600.000	950,484	46.140	950,484	666,866	4,635	13,001		158,447		158,447		L	09/04/2013
40414L-10-9	HCP Inc Common Stock REIT			2,600.000	94,432	36.320	94,432	92,535		5,040		(21,372)		(21,372)		L	12/10/2013
406216-10-1	Halliburton Co. Common Stock			10,300.000	522,725	50.750	522,725	126,928		5,408		165,418		165,418		L	07/14/2009
410867-10-5	Hanover Insurance Group Inc Common Stock			19,300.000	1,152,403	59.710	1,152,403	780,137		24,532		379,437		379,437		L	06/18/2013
412822-10-8	Harley Davidson Inc. Common Stock			2,200.000	152,328	69.240	152,328	70,488		1,848		44,880		44,880		L	12/28/2010
413086-10-9	Harman International Ind. Common Stock			500.000	40,925	81.850	40,925	11,459		450		18,605		18,605		L	07/14/2009
413875-10-5	Harris Corp. Common Stock			1,600.000	111,696	69.810	111,696	50,766		2,528		33,360		33,360		L	10/23/2008
416515-10-4	Hartford Financial Svcs Grp Common Stock			4,300.000	155,789	36.230	155,789	69,290	645	1,935		59,297		59,297		L	09/13/2012
418056-10-7	Hasbro Inc Common Stock			1,200.000	66,012	55.010	66,012	22,920		1,440		22,932		22,932		L	10/21/2005
42217K-10-6	Health Care Reit Inc Common Stock REIT			1,500.000	80,355	53.570	80,355	50,318		4,590		(11,580)		(11,580)		L	04/06/2009
42330P-10-7	Helix Energy Solutions Group Common Stoc			39,700.000	920,246	23.180	920,246	856,278				32,962		32,962		L	12/19/2013
423452-10-1	Helmerich & Payne Common Stock			100.000	8,408	84.080	8,408	4,487		130		2,807		2,807		L	11/23/2010
42809H-10-7	Hess Corp Common Stock			2,400.000	199,200	83.000	199,200	39,000		1,680		72,096		72,096		L	05/16/2006
428236-10-3	Hewlett Packard Common Stock			15,031.000	420,567	27.980	420,567	262,031	2,081	6,616		165,552		165,552		L	12/10/2013
437076-10-2	Home Depot Inc. Common Stock			15,500.000	1,276,270	82.340	1,276,270	183,781		24,180		317,595		317,595		L	01/22/1997
438516-10-6	Honeywell International Inc Common Stock			8,200.000	749,234	91.370	749,234	249,948		13,776		228,780		228,780		L	12/18/2003
440452-10-0	Hormel Foods Corp Common Stock			1,800.000	81,306	45.170	81,306	28,707		1,224		25,128		25,128		L	04/06/2009
441060-10-0	Hospira Inc Common Stock			880.000	36,326	41.280	36,326	17,623				8,835		8,835		L	05/03/2004
44107P-10-4	Host Hotels & Resorts Common Stock REIT			1,426.000	27,721	19.440	27,721	26,140	185	53		1,516		1,516		L	12/10/2013
443683-10-7	Hudson City Bancorp Common Stock			11,800.000	111,274	9.430	111,274	68,191		2,360		15,340		15,340		L	12/12/2011
444859-10-2	Humana Inc Common Stock			1,400.000	144,508	103.220	144,508	61,921	378	1,484		48,426		48,426		L	05/15/2009
446150-10-4	Huntington Bancshares Common Stock			4,500.000	43,425	9.650	43,425	20,025	225	810		14,670		14,670		L	08/26/2009
446413-10-6	Huntington Ingalls Inds Common Stock			535.000	48,155	90.010	48,155	11,766		268		24,968		24,968		L	04/05/2011
44919P-50-8	IAC InteractiveCorp Common Stock			250.000	17,163	68.651	17,163	5,110		240		5,338		5,338		L	05/22/2008
450828-10-8	Iberibank Corp Common Stock			7,700.000	483,945	62.850	483,945	393,126	2,618	5,236		90,819		90,819		L	06/20/2013
451107-10-6	Idacorp Inc Common Stock			24,600.000	1,275,264	51.840	1,275,264	1,050,392		32,036		167,096		167,096		L	11/05/2013
452308-10-9	Illinois Tool Works Inc Common Stock			5,300.000	445,624	84.080	445,624	150,258	2,226	6,254		123,331		123,331		L	11/20/2001
458140-10-0	Intel Corp. Common Stock			35,800.000	929,189	25.955	929,189	731,868		32,220		190,635		190,635		U	12/28/2010
45866F-10-4	IntercontinentalExchange Inc Common Stoc			762.000	171,389	224.920	171,389	55,240		495		77,046		77,046		U	10/23/2008
459200-10-1	IBM Corporation Common Stock			9,500.000	1,781,915	187.570	1,781,915	757,026		35,150		(37,810)		(37,810)		L	07/18/2006
459506-10-1	Intl Flavors & Fragrances Common Stock			800.000	68,784	85.980	68,784	32,181	312	856		15,552		15,552		L	07/17/2008
460146-10-3	Int'l Paper Company Common Stock			3,500.000	171,605	49.030	171,605	82,866		4,375		32,165		32,165		L	11/19/2009
460690-10-0	Interpublic Group Cos Inc. Common Stock			300.000	5,310	17.700	5,310	2,715		90		2,004		2,004		L	06/07/2006
461202-10-3	Intuit Incorporated Common Stock			4,000.000	305,280	76.320	305,280	70,360		2,800		67,280		67,280		L	07/10/2001
46120E-60-2	Intuitive Surgical Inc Common Stock			300.000	115,224	384.080	115,224	53,751				(31,887)		(31,887)		L	12/28/2010
462846-10-6	Iron Mountain Inc Common Stock			1,084.000	32,899	30.350	32,899	20,495	293	1,171		(759)		(759)		L	04/06/2009
46625H-10-0	JP Morgan Chase Common Stock			33,195.000	1,941,244	58.480	1,941,244	885,404		45,145		481,659		481,659		L	12/12/2011
466313-10-3	Jabil Circuit Inc Common Stock			2,700.000	47,088	17.440	47,088	31,422		864		(4,995)		(4,995)		L	05/22/2008
477143-10-1	Jetblue Airways Corp Common Stock			57,200.000	488,488	8.540	488,488	494,619				(6,131)		(6,131)		L	12/16/2013
478160-10-4	Johnson & Johnson Common Stock			22,708.000	2,079,826	91.590	2,079,826	571,495		58,814		487,995		487,995		L	12/18/2003
478366-10-7	Johnson Controls Inc Common Stock			6,900.000	353,970	51.300	353,970	129,990	1,518	3,933		142,140		142,140		L	05/15/2009
48203R-10-4	Juniper Networks Common Stock			1,400.000	31,598	22.570	31,598	28,413				3,185		3,185		L	10/08/2013
48238T-10-9	Kar Auction Services Inc Common Stock			21,100.000	623,505	29.550	623,505	488,057	5,275	6,992		135,448		135,448		L	06/28/2013
482480-10-0	Kla-Tencor Corporation Common Stock			1,300.000	83,798	64.460	83,798	40,529		2,210		21,710		21,710		L	12/14/2000
48273U-10-2	K-12 Common Stock			22,000.000	478,500	21.750	478,500	414,661				63,839		63,839		L	12/17/2013
493267-10-8	Keycorp Common Stock			13,700.000	183,854	13.420	183,854	77,237		2,946		68,500		68,500		L	11/19/2009
494368-10-3	Kimberly Clark Common Stock			4,500.000	470,070	104.460	470,070	211,512	3,645	14,265		90,135		90,135		L	05/13/2003
49446R-10-9	Kimco Realty Corp Common Stock REIT			4,100.000	80,975	19.750	80,975	41,246	923	3,444		1,763		1,763		L	05/15/2009
49456B-10-1	Kinder Morgan Inc Common Stock			800.000	28,800	36.000	28,800	26,312				2,488		2,488		L	12/10/2013
49456B-11-9	Kinder Morgan Inc Common Stock			5,568.000	22,606	4.060	22,606	9,967				1,559		1,559		L	05/31/2012
494580-10-3	Kindred Helathcare Common Stock			21,600.000	426,384	19.740	426,384	335,326				91,058		91,058		L	11/21/2013
50076Q-10-6	Kraft Foods Group Common Stock			5,725.000	308,635	53.910	308,635	71,765	3,006	11,593		48,319		48,319		L	10/02/2012
501044-10-1	Kroger Co Common Stock			4,900.000	193,697	39.530	193,697	77,030		3,014		66,199		66,199		L	08/16/2005
501242-10-1	Kulicke & Soffa Industries Common Stock			38,600.000	513,380	13.300	513,380	402,178				56,196		56,196		L	12/11/2013
501797-10-4	L Brands Inc Common Stock			4,000.000	247,400	61.850	247,400	41,683		4,800		59,160		59,160		L	10/09/2001
502161-10-2	LSI Logic Corp Common Stock			8,000.000	88,280	11.035	88,280	44,154		480		31,640		31,640		L	12/24/2007
50540R-40-9	Laboratory Corp of Amer Hldgs Common Sto			1,200.000	109,644	91.370	109,644	59,336				5,700		5,700		L	08/16/2005
512807-10-8	Lam Research Corp Common Stock			15,012.000	817,403	54.450	817,403	549,514				268,635		268,635		L	01/22/2013
518439-10-4	Estee Lauder Cos Inc Common Stock			3,000.000	225,960	75.320	225,960	68,583		2,220		46,380		46,380		L	05/22/2008
524660-10-7	Leggett & Platt Inc Common Stock			1,900.000	58,786	30.940	58,786	35,684	570	1,672		7,068		7,068		L	05/22/2008
524901-10-5	Legg Mason Inc Common Stock			1,300.000	56,524	43.480	56,524	32,661	169	481		23,088		23,088		L	12/12/2011
526057-10-4	Lennar Corp. Common Stock			1,800.000	71,208	39.560	71,208	23,764		288		1,602		1,602		L	09/03/2008
527288-10-4	Leucadia National Corp Common Stock			1,100.000	31,174	28.340	31,174	21,304		275		5,929		5,929		L	05/15/2009
529771-10-7	Lexmark International Group Common Stock			13,200.000	468,864	35.520	468,864	297,969		14,220		149,281		149,281		L	09/24/2013
53217V-10-9	Life Technologies Corp Common Stock			1,106.000	83,835	75.800	83,835	24,586				29,552		29,552		L	12/05/2008
532457-10-8	Lilly (Eli) & Co Common Stock			4,400.000	224,400	51.000	224,400	150,735		8,624		7,392		7,392		L	12/28/2010
534187-10-9	Lincoln National Corp. Common Stock			3,300.000	170,346	51.620	170,346	54,293		1,584		84,876		84,876		L	07/14/2009
535678-10-6	Linear Technology Corp Common Stock			1,300.000	59,215	45.550	59,215	35,100		1,014		14,625		14,625		L	12/19/2002

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
539830-10-9	Lockheed Martin Corporation Common Stock			2,000.000	297,320	148.660	297,320	73,427		9,560		112,740		112,740		L	03/04/2004
540424-10-8	Loews Corp. Common Stock			3,300.000	159,192	48.240	159,192	50,600		825		24,717		24,717		L	12/18/2003
544147-10-1	Lorillard Inc Common Stock			3,300.000	167,244	50.680	167,244	75,965		7,260		38,907		38,907		L	01/16/2013
548661-10-7	Lowe's Companies Common Stock			11,100.000	550,005	49.550	550,005	127,075		7,548		155,733		155,733		L	03/21/2001
55261F-10-4	M&T Bank Corp Common Stock			1,600.000	186,272	116.420	186,272	98,175		4,480		28,720		28,720		L	11/19/2009
55262C-10-0	MBIA Inc. Common Stock			2,500.000	29,850	11.940	29,850	13,106				10,225		10,225		L	07/17/2008
55272X-10-2	MFA Financial Inc Common Stock REIT			227,900.000	1,608,974	7.060	1,608,974	1,746,092	39,020	202,482		(204,215)		(204,215)		L	12/31/2013
55306N-10-4	MKS Instruments Inc Common Stock			25,300.000	756,976	29.920	756,976	671,731		14,576		97,547		97,547		L	08/01/2013
55616P-10-4	Macy's Inc Common Stock			1,900.000	101,460	53.400	101,460	45,942	475	1,710		27,322		27,322		L	04/08/2008
563571-10-8	Manitowoc Company, Inc Common Stock			1,800.000	41,976	23.320	41,976	9,906		144		13,752		13,752		L	05/15/2009
565849-10-6	Marathon Oil Corp Common Stock			9,500.000	335,350	35.300	335,350	52,172		6,840		44,080		44,080		L	05/15/2009
56585A-10-2	Marathon Petroleum Corp Common Stock			3,450.000	316,469	91.730	316,469	88,254		5,313		99,119		99,119		L	07/07/2011
570535-10-4	Markel Corp Common Stock			1,700.000	986,595	580.350	986,595	664,169				231,616		231,616		L	10/29/2013
57164Y-10-7	Marriott Vacations World Common Stock			373.000	19,679	52.760	19,679	4,193				4,137		4,137		L	11/21/2011
571748-10-2	Marsh & Mclennan Cos Common Stock			5,700.000	275,652	48.360	275,652	137,535		5,472		79,173		79,173		L	11/08/2007
571903-20-2	Marriott International Inc. Common Stoc			2,039.000	100,627	49.351	100,627	33,029		1,305		24,633		24,633		L	12/18/2003
574599-10-6	Masco Corporation Common Stock			1,900.000	43,263	22.770	43,263	22,920		570		11,609		11,609		L	04/10/2012
57636Q-10-4	Mastercard, Inc. Common Stock			1,200.000	1,002,552	835.460	1,002,552	240,831		2,520		413,016		413,016		L	11/19/2009
577081-10-2	Mattel Common Stock			5,100.000	242,658	47.580	242,658	80,756		7,344		55,896		55,896		L	06/07/2006
580135-10-1	McDonalds Corp. Common Stock			8,700.000	844,161	97.030	844,161	199,289		27,144		76,734		76,734		L	12/18/2003
580645-10-9	McGraw-Hill Financial Inc Common Stock			2,400.000	187,680	78.200	187,680	70,455		2,688		56,472		56,472		L	07/01/2002
58155Q-10-3	McKesson Corp. Common Stock			3,400.000	548,760	161.400	548,760	73,044	816	2,856		219,096		219,096		L	10/19/2004
582839-10-6	Mead Johnson Common Stock			1,789.000	149,847	83.760	149,847	76,218	608	2,361		31,969		31,969		L	12/24/2009
583334-10-7	Meadwestvaco Corp Common Stock			1,800.000	66,474	36.930	66,474	33,210		1,800		9,108		9,108		L	10/23/2002
58502B-10-6	Mednax Inc Common Stock			11,400.000	608,532	53.380	608,532	440,692				130,488		130,488		L	12/20/2013
585055-10-6	Medtronic Inc Common Stock			2,600.000	149,214	57.390	149,214	48,165	728	2,132		42,562		42,562		L	05/15/2009
58933Y-10-5	Merck & Co., Inc. Common Stock			24,926.000	1,247,546	50.050	1,247,546	719,958	10,967	42,873		227,076		227,076		L	11/04/2009
59156R-10-8	Metlife Inc. Common Stock			9,200.000	496,064	53.920	496,064	270,237		9,292		193,016		193,016		L	04/06/2009
594918-10-4	Microsoft Corp Common Stock			63,900.000	2,390,499	37.410	2,390,499	1,263,945		60,120		665,851		665,851		L	10/08/2013
595112-10-3	Micron Technology Inc Common Stock			9,800.000	213,150	21.750	213,150	49,213				150,920		150,920		L	09/03/2008
60871R-20-9	Molson Coors Brewing Co Common Stock			1,800.000	101,070	56.150	101,070	54,549		2,304		24,048		24,048		L	07/13/2005
609207-10-5	Mondelez International Inc Common Stock			17,177.000	606,348	35.300	606,348	124,839	2,405	9,104		168,850		168,850		L	04/02/2007
61166W-10-1	Monsanto Co Common Stock			6,402.000	746,153	116.550	746,153	160,630		9,955		140,204		140,204		L	01/24/2006
611740-10-1	Monster Beverage Corp Common Stock			400.000	27,108	67.770	27,108	17,994				5,956		5,956		L	11/06/2012
615369-10-5	Moody's Corp. Common Stock			1,800.000	141,246	78.470	141,246	36,423		1,620		50,670		50,670		L	12/19/2002
617446-44-8	Morgan Stanley Common Stock			6,800.000	213,248	31.360	213,248	118,542		1,340		82,067		82,067		L	12/10/2013
61945C-10-3	Mosaic Company Common Stock			1,600.000	75,632	47.270	75,632	72,699		400		2,933		2,933		L	10/08/2013
620076-30-7	Motorola Solutions Inc Common Stock			2,273.000	153,428	67.500	153,428	81,383	705	2,478		26,867		26,867		L	09/03/2008
628530-10-7	Mylan Laboratories Common Stock			3,800.000	164,920	43.400	164,920	56,350				60,496		60,496		L	12/24/2007
629377-50-8	NRG Energy Inc. Common Stock			2,000.000	57,440	28.720	57,440	36,169		900		11,460		11,460		L	07/19/2012
62989*-10-5	NAMIC Insurance Company Common Stock			141.000	34,081	241.710	34,081	7,050				2,313		2,313		A	04/07/1985
637071-10-1	National Oilwell Varco Common Stock			4,700.000	373,791	79.530	373,791	126,642		4,277		52,546		52,546		L	04/06/2009
64110D-10-4	NETAPP Common Stock			3,100.000	127,534	41.140	127,534	33,449		930		23,529		23,529		L	08/16/2005
64110L-10-6	Netflix Inc Common Stock			500.000	184,085	368.170	184,085	42,511				136,755		136,755		L	01/16/2013
64111Q-10-4	Netgear Inc Common Stock			21,600.000	711,504	32.940	711,504	708,987				2,517		2,517		L	07/01/2013
65105M-10-8	Newcastle Investment Common Stock			231,700.000	1,329,958	5.740	1,329,958	1,289,175	21,140	10,990		40,783		40,783		L	12/31/2013
651229-10-6	Newell Rubbermaid Inc Common Stock			1,400.000	45,374	32.410	45,374	22,078		840		14,196		14,196		L	07/17/2008
651639-10-6	Newmont Mining Corp Holding Co Common St			2,100.000	48,363	23.030	48,363	42,382		2,470		(47,205)		(47,205)		L	10/08/2013
65249B-10-9	News Corp Common Stock			4,850.000	87,397	18.020	87,397	32,280				55,117		55,117		U	07/01/2013
65339F-10-1	Nextera Energy Inc Common Stock			5,900.000	505,158	85.620	505,158	175,628		15,576		96,937		96,937		L	06/04/2010
654106-10-3	Nike Inc. Common Stock			8,000.000	629,120	78.640	629,120	149,378	1,920	5,040		216,320		216,320		L	03/04/2004
65473P-10-5	Nisource Inc. Common Stock			3,300.000	108,504	32.880	108,504	59,276		3,234		26,367		26,367		L	11/08/2007
655044-10-5	Noble Energy Common Stock			2,200.000	149,842	68.110	149,842	81,180		1,199		37,928		37,928		L	05/30/2013
655664-10-0	Nordstrom Inc. Common Stock			2,600.000	160,680	61.800	160,680	29,480		3,120		21,580		21,580		L	09/09/2004
655844-10-8	Norfolk Southern Corp. Common Stock			3,600.000	334,188	92.830	334,188	76,746		7,344		111,564		111,564		L	03/04/2004
664397-10-6	Northeast Utilities Common Stock			2,300.000	97,497	42.390	97,497	48,855		3,381		7,613		7,613		L	04/06/2009
666807-10-2	Northrop Grumman Corp Common Stock			3,114.000	356,896	114.610	356,896	111,079		7,411		146,451		146,451		L	12/12/2002
670346-10-5	Nucor Corp Common Stock			3,500.000	186,830	53.380	186,830	37,363	1,295	5,145		35,700		35,700		L	12/19/2002
67066G-10-4	Nvidia Corp. Common Stock			5,450.000	87,309	16.020	87,309	37,872		1,690		20,329		20,329		L	06/07/2006
67103H-10-7	O'Reilly Automotive Inc Common Stock			1,600.000	205,936	128.710	205,936	57,480				62,864		62,864		L	04/06/2009
674599-10-5	Occidental Petroleum Corp Common Stock			8,200.000	779,820	95.100	779,820	143,147	5,248	15,744		151,618		151,618		L	09/18/2003
675746-30-9	Ocwen Financial Corp Common Stock			19,500.000	1,081,275	55.450	1,081,275	905,879				175,396		175,396		L	12/16/2013
681919-10-6	Omnicom Group Common Stock			3,600.000	267,732	74.370	267,732	108,922	1,440	4,320		87,876		87,876		L	08/16/2002
682680-10-3	Oneok Inc Common Stock			2,400.000	149,232	62.180	149,232	66,589		3,552		46,632		46,632		L	12/28/2010
68389X-10-5	Oracle Corporation Common Stock			35,586.000	1,361,520	38.260	1,361,520	336,090		8,541		175,795		175,795		L	07/29/1999
690070-10-7	Outerwall Inc Common Stock			11,700.000	787,059	67.270	787,059	590,155				160,725		160,725		L	08/01/2013
690768-40-3	Owens Illinois Inc Common Stock			2,100.000	75,138	35.780	75,138	34,062				30,471		30,471		L	04/06/2009
69331C-10-8	P G & E Corporation Common Stock			3,400.000	136,952	40.280	136,952	94,565	1,547	6,188		340		340		L	03/04/2004
693320-20-2	PHH Corp Common Stock			430.000	10,471	24.350	10,471	4,631				688		688		L	02/01/2005
693475-10-5	PNC Bank Corp Common Stock			2,900.000	224,982	77.580	224,982	135,249		4,988		55,883		55,883		L	12/22/2009
693506-10-7	PPG Industries Common Stock			2,000.000	379,320	189.660	379,320	97,894		4,840		108,620		108,620		L	03/21/2001

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
69351T-10-6	PPL Corporation Common Stock			3,200.000	96,288	30.090	96,288	62,301	1,176	4,680		4,672		4,672		L	12/18/2003
693718-10-8	Paccar Inc. Common Stock			3,800.000	224,846	59.170	224,846	90,332		3,040		53,048		53,048		L	03/04/2004
696429-30-7	Pall Corp Common Stock			1,500.000	128,025	85.350	128,025	38,250		1,538		37,635		37,635		L	10/21/2005
701094-10-4	Parker Hannifin Corp Common Stock			1,750.000	225,120	128.640	225,120	71,171		3,115		76,265		76,265		L	06/07/2006
713448-10-8	Pepsico Inc. Common Stock			12,302.000	1,020,328	82.940	1,020,328	458,791	6,981	27,187		178,502		178,502		L	12/19/2002
714046-10-9	Perkinelmer Inc Common Stock			2,200.000	90,706	41.230	90,706	30,602		616		20,878		20,878		L	10/21/2005
717081-10-3	Pfizer Inc. Common Stock			51,916.000	1,590,187	30.630	1,590,187	801,876		49,839		288,134		288,134		L	03/01/2011
71714F-10-4	Pharmerica Corp Common Stock			116.000	2,494	21.500	2,494	1,120				842		842		L	08/01/2007
718172-10-9	Philip Morris International Common Stock			18,300.000	1,594,479	87.130	1,594,479	177,338	17,202	63,867		63,867		63,867		L	03/31/2008
718546-10-4	Phillips 66 Common Stock			6,125.000	472,421	77.130	472,421	85,312		8,131		147,184		147,184		L	05/01/2012
723484-10-1	Pinnacle West Capital Common Stock			900.000	47,628	52.920	47,628	30,180		1,982		1,746		1,746		L	12/18/2003
723787-10-7	Pioneer Natural Resource Common Stock			1,500.000	276,105	184.070	276,105	39,505		120		116,220		116,220		L	10/23/2008
724479-10-0	Pitney Bowes Inc Common Stock			26,400.000	615,120	23.300	615,120	333,171		18,563		286,841		286,841		L	04/30/2013
729251-10-8	Plum Creek Timber Co. Common Stock REIT			1,600.000	74,416	46.510	74,416	51,344		2,784		3,424		3,424		L	03/04/2004
74005P-10-4	Praxair Inc. Common Stock			3,900.000	507,117	130.030	507,117	162,058		9,360		80,262		80,262		L	06/07/2006
740189-10-5	Precision Castparts Corp Common Stock			1,400.000	377,020	269.300	377,020	148,643		168		111,832		111,832		L	05/15/2009
74144T-10-8	T. Rowe Price Group Inc. Common Stock			3,200.000	268,064	83.770	268,064	101,709		4,864		59,648		59,648		L	06/07/2006
741503-40-3	Priceline.com Inc Common Stock			500.000	581,200	1,162.400	581,200	117,195				270,600		270,600		L	10/07/2010
74251V-10-2	Principal Financial Group Common Stock			1,200.000	59,172	49.310	59,172	22,763		1,176		24,948		24,948		L	05/15/2009
742718-10-9	Proctor & Gamble Common Stock			21,272.000	1,731,754	81.410	1,731,754	823,435		50,340		287,597		287,597		L	10/03/2005
74340W-10-3	Prologis Inc Common Stock			4,423.000	163,430	36.950	163,430	121,207		4,954		2,035		2,035		L	12/12/2011
744320-10-2	Prudential Financial Inc. Common Stock			4,400.000	405,768	92.220	405,768	206,127		7,612		171,116		171,116		L	12/12/2011
744573-10-6	Public Service Enterprise GP Common Stoc			3,600.000	115,344	32.040	115,344	83,580		5,184		5,184		5,184		L	03/04/2004
74460D-10-9	Public Storage Inc Common Stock REIT			1,400.000	210,728	150.520	210,728	89,138		7,210		7,784		7,784		L	10/23/2005
745867-10-1	Pulte Corp Common Stock			12,100.000	246,477	20.370	246,477	187,580	175	350		23,882		23,882		L	12/18/2013
747525-10-3	Qualcomm Inc Common Stock			16,100.000	1,195,425	74.250	1,195,425	436,636		20,930		196,903		196,903		L	02/25/2009
74834L-10-0	Quest Diagnostics Inc Common Stock			1,400.000	74,956	53.540	74,956	40,564		1,680		(6,622)		(6,622)		L	12/19/2002
748356-10-2	Questar Corp Common Stock			2,000.000	45,980	22.990	45,980	28,379		1,420		6,460		6,460		L	02/14/2007
74835Y-10-1	Questcor Pharmaceuticals Common Stock			9,700.000	528,165	54.450	528,165	354,139		5,510		174,026		174,026		L	12/09/2013
751212-10-1	Ralph Lauren Corp Common Stock			700.000	123,599	176.570	123,599	41,920		840		18,655		18,655		L	04/08/2008
75281A-10-9	Range Resources Corporation Common Stock			800.000	67,448	84.310	67,448	36,374		128		17,184		17,184		L	07/14/2009
755111-50-7	Raytheon Company Common Stock			3,900.000	353,730	90.700	353,730	91,392	2,145	8,385		129,246		129,246		L	12/18/2003
756577-10-2	Red Hat Inc Common Stock			1,500.000	84,060	56.040	84,060	41,384				4,620		4,620		L	10/07/2009
75886F-10-7	Regeneron Pharmaceuticals Common Stock			400.000	110,096	275.240	110,096	104,308				5,788		5,788		L	10/08/2013
7591EP-10-0	Regions Finl Corp Common Stock			10,000.000	98,900	9.890	98,900	47,710	300	800		27,700		27,700		L	08/26/2009
76009N-10-0	Rent-A-Center Inc Common Stock			31,805.000	1,060,379	33.340	1,060,379	1,100,115	7,315	8,131		(42,787)		(42,787)		L	11/07/2013
760759-10-0	Republic Services Inc Common Stock			2,820.000	93,624	33.200	93,624	62,451	733	2,721		10,913		10,913		L	12/05/2008
761152-10-7	Resmed Inc Common Stock			6,800.000	320,144	47.080	320,144	312,183				7,961		7,961		L	12/18/2013
770323-10-3	Robert Half Intl Inc. Common Stock			1,300.000	54,587	41.990	54,587	30,375		832		13,221		13,221		L	03/04/2004
773903-10-9	Rockwell Intl Corp Common Stock			2,100.000	248,136	118.160	248,136	62,408		4,389		71,757		71,757		L	03/04/2004
774341-10-1	Rockwell Collins Common Stock			2,000.000	147,840	73.920	147,840	49,630		2,400		31,500		31,500		L	04/06/2009
778296-10-3	Ross Stores Inc Common Stock			1,400.000	104,902	74.930	104,902	29,974		952		29,092		29,092		L	12/22/2009
779376-10-2	Rovi Corporation Common Stock			44,600.000	878,174	19.690	878,174	797,574				80,600		80,600		L	12/19/2013
783549-10-8	Ryder System Inc. Common Stock			1,100.000	81,158	73.780	81,158	34,672		1,430		26,235		26,235		L	10/23/2005
78442P-10-6	SLM Corp Common Stock			3,000.000	78,840	26.280	78,840	33,286		1,800		27,450		27,450		L	11/19/2009
786514-20-8	Safeway Inc Common Stock			900.000	29,313	32.570	29,313	16,028	2,000	460		11,517		11,517		L	12/10/2013
790849-10-3	St. Jude Medical Inc Common Stock			200.000	12,390	61.950	12,390	3,531	50	196		5,162		5,162		L	12/19/2002
79466L-30-2	Salesforce.com, Inc Common Stock			5,200.000	286,988	55.190	286,988	35,885				68,458		68,458		L	04/17/2013
80004C-10-1	Sandisk Corp Common Stock			2,800.000	197,512	70.540	197,512	39,564		1,260		75,544		75,544		L	09/03/2008
80589M-10-2	Scana Corp Common Stock			1,500.000	70,395	46.930	70,395	51,567	761	3,026		1,935		1,935		L	01/13/2009
807066-10-5	Scholastic Corporation Common Stock			19,800.000	673,398	34.010	673,398	618,612		9,445		98,664		98,664		L	08/19/2013
808513-10-5	Schwab (Charles) Corp Common Stock			10,700.000	278,200	26.000	278,200	109,710		2,568		124,548		124,548		L	05/19/2005
808625-10-7	Science Applications Common Stock			19,400.000	641,558	33.070	641,558	649,588				(8,030)		(8,030)		L	12/17/2013
811054-40-2	Scripps (EW) Co Class A Common Stock			45,400.000	986,088	21.720	986,088	713,901				272,187		272,187		L	11/08/2013
816851-10-9	Sempra Energy Common Stock			3,300.000	296,208	89.760	296,208	102,812	2,079	8,217		62,106		62,106		L	10/21/2005
824348-10-6	Sherwin Williams Co. Common Stock			200.000	36,700	183.500	36,700	5,570		400		5,936		5,936		L	12/19/2002
826552-10-1	Sigma-Aldrich Common Stock			1,700.000	159,817	94.010	159,817	51,561		1,462		34,731		34,731		L	08/16/2005
82705T-10-2	Silicon Image Inc Common Stock			111,800.000	687,570	6.150	687,570	584,149				127,022		127,022		L	12/19/2013
828806-10-9	Simon Property Common Stock REIT			3,980.000	605,597	152.160	605,597	212,907		18,507		(23,601)		(23,601)		L	04/06/2009
832696-40-5	JM Smucker Co New Common Stock			1,600.000	165,792	103.620	165,792	65,976		3,520		27,808		27,808		L	12/05/2008
833034-10-1	Snap-on Tools Common Stock			900.000	98,568	109.520	98,568	25,565		1,422		27,477		27,477		L	12/18/2003
842587-10-7	Southern Co Common Stock			6,500.000	267,215	41.110	267,215	193,395		13,081		(11,050)		(11,050)		L	12/18/2003
844741-10-8	Southwest Airlines Common Stock			7,200.000	135,648	18.840	135,648	59,990	288	720		61,920		61,920		L	12/12/2011
845467-10-9	Southwestern Energy Co Common Stock			300.000	11,799	39.330	11,799	8,127				1,776		1,776		L	06/08/2012
847560-10-9	Spectra Energy Corporation Common Stock			5,098.000	181,591	35.620	181,591	88,178		6,220		42,008		42,008		L	01/04/2007
85254C-30-5	Stage Stores Inc Common Stock			23,600.000	524,392	22.220	524,392	462,499		2,950		61,893		61,893		L	10/03/2013
854502-10-1	Stanley Black & Decker Inc Common Stock			1,475.000	119,018	80.690	119,018	51,245		2,921		9,912		9,912		L	03/16/2010
855030-10-2	Staples Incorporated Common Stock			250.000	3,973	15.890	3,973	2,931	30	54		648		648		L	12/10/2013
855244-10-9	Starbucks Corp Common Stock			8,100.000	634,959	78.390	634,959	98,386		7,209		200,637		200,637		L	04/08/2008
85590A-40-1	Starwood Hotels & Resorts Common Stock			2,400.000	190,680	79.450	190,680	35,326		3,240		53,016		53,016		L	09/09/2004
857477-10-3	State Street Corp Common Stock			3,300.000	242,187	73.390	242,187	124,770	858	3,366		87,054		87,054		L	12/12/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
858912-10-8	Stericycle Inc Common Stock			1,100.000	127,787	116.170	127,787	56,999				25,190		25,190		L	12/05/2008
860372-10-1	Stewart Information Services Common Stoc			25,900.000	835,793	32.270	835,793	712,332		2,590		123,461		123,461		L	11/06/2013
863667-10-1	Stryker Corp. Common Stock			200.000	15,028	75.140	15,028	5,152	61	212		4,064		4,064		L	03/21/2001
86722A-10-3	Suncoke Energy Inc Common Stock			742.000	16,925	22.810	16,925	7,694				5,357		5,357		L	01/18/2012
867914-10-3	Suntrust Banks Inc Common Stock			5,100.000	187,731	36.810	187,731	92,861		1,785		43,146		43,146		L	04/10/2012
871503-10-8	Symantec Common Stock			5,072.000	119,598	23.580	119,598	58,422		2,282		24,193		24,193		L	05/13/2003
871829-10-7	Sysco Corp. Common Stock			1,000.000	36,100	36.100	36,100	15,906	290	1,120		4,440		4,440		L	02/25/2000
872375-10-0	Teco Energy Inc Common Stock			100.000	1,724	17.240	1,724	1,193		88		48		48		L	07/14/2003
872540-10-9	TJX Companies Inc Common Stock			7,000.000	446,110	63.730	446,110	43,566		3,850		148,960		148,960		L	12/14/2000
87612E-10-6	Target Corp Common Stock			6,500.000	411,255	63.270	411,255	189,916		10,270		26,650		26,650		L	12/19/2002
88033G-40-7	Tenet Healthcare Corporation Common Stoc			1,500.000	63,180	42.120	63,180	24,070				14,475		14,475		L	11/08/2007
88076W-10-3	Teradata Corp Common Stock			2,600.000	118,274	45.490	118,274	15,785				(42,640)		(42,640)		L	10/01/2007
880770-10-2	Teradyne Inc Common Stock			39,400.000	694,228	17.620	694,228	641,211				46,357		46,357		L	12/16/2013
881609-10-1	Tesoro Corp Common Stock			2,000.000	117,000	58.500	117,000	36,260		1,800		28,900		28,900		L	09/03/2008
882508-10-4	Texas Instruments Inc. Common Stock			8,100.000	355,671	43.910	355,671	177,765		8,667		105,057		105,057		L	04/09/2010
883556-10-2	Thermo Electron Corp. Common Stock			4,400.000	489,940	111.350	489,940	120,634	660	2,640		209,308		209,308		L	04/06/2009
88579Y-10-1	3M Company Common Stock			6,200.000	869,550	140.250	869,550	290,302		15,748		293,880		293,880		L	04/11/2002
886547-10-8	Tiffany & Co Common Stock			1,800.000	167,004	92.780	167,004	54,742	612	2,376		63,792		63,792		L	06/07/2006
887317-30-3	Time Warner Common Stock			4,766.000	332,286	69.720	332,286	144,002		5,481		104,328		104,328		L	04/06/2009
88732J-20-7	Time Warner Cable Common Stock			3,456.000	468,288	135.500	468,288	110,598		8,986		132,399		132,399		L	04/06/2009
888706-10-8	Tivo Inc Common Stock			49,700.000	652,064	13.120	652,064	518,355				63,124		63,124		L	12/03/2013
891027-10-4	Torchmark Corporation Common Stock			1,800.000	140,670	78.150	140,670	37,035	306	1,188		47,664		47,664		L	04/06/2009
891906-10-9	Total Systems Services Common Stock			26,490.000	881,587	33.280	881,587	584,242	2,649	7,947		288,343		288,343		L	02/04/2013
89417E-10-9	Travelers Cos Inc Common Stock			5,705.000	516,531	90.540	516,531	203,153		11,182		106,798		106,798		L	06/07/2006
89469A-10-4	Treehouse Foods, Inc Common Stock			15,800.000	1,088,936	68.920	1,088,936	1,117,685				(28,749)		(28,749)		L	12/18/2013
896945-20-1	TripAdvisor Inc Common Stock			800.000	66,264	82.830	66,264	14,239				32,696		32,696		L	12/21/2011
90130A-10-1	Twenty-First Century Fox Inc Common Stoc			19,300.000	678,781	35.170	678,781	250,807		2,413		427,974		427,974		U	07/08/2013
902494-10-3	Tyson Foods Inc. Common Stock			2,800.000	93,688	33.460	93,688	40,855		630		39,368		39,368		L	05/03/2006
902973-30-4	US Bancorp Common Stock			16,200.000	654,480	40.400	654,480	352,266	3,726	13,770		137,052		137,052		L	07/21/2010
903236-10-7	URS Corp Common Stock			8,300.000	439,817	52.990	439,817	329,804	1,743	5,454		88,829		88,829		L	05/16/2013
907818-10-8	Union Pacific Corp. Common Stock			5,100.000	856,800	168.000	856,800	126,381	4,029	14,586		215,628		215,628		L	12/15/2004
911312-10-6	United Parcel Service Common Stock			3,300.000	346,764	105.080	346,764	198,027		8,184		103,455		103,455		L	05/15/2009
912909-10-8	United States Steel Corp. Common Stock			3,000.000	88,500	29.500	88,500	51,453		300		37,047		37,047		L	06/11/2013
913017-10-9	United Technologies Corp Common Stock			9,300.000	1,058,340	113.800	1,058,340	275,213		20,414		295,647		295,647		L	07/09/2004
91324P-10-2	Unitedhealth Group Inc Common Stock			10,000.000	753,000	75.300	753,000	274,634		10,525		210,600		210,600		L	04/06/2009
91529Y-10-6	Unumprovident Corp Common Stock			4,600.000	161,368	35.080	161,368	71,084		2,530		65,596		65,596		L	04/06/2009
918204-10-8	VF Corp Common Stock			6,800.000	423,912	62.340	423,912	189,591		4,026		116,803		116,803		L	12/23/2013
91913Y-10-0	Valero Energy Corp. Common Stock			5,800.000	292,320	50.400	292,320	90,798		4,930		111,619		111,619		L	07/14/2009
92276F-10-0	Ventas Inc Common Stock REIT			2,100.000	120,288	57.280	120,288	52,849		5,744		(15,624)		(15,624)		L	04/06/2009
92343E-10-2	Verisign Inc Common Stock			1,500.000	89,670	59.780	89,670	33,803				31,440		31,440		L	11/13/2006
92343V-10-4	Verizon Communications Common Stock			26,800.000	1,316,952	49.140	1,316,952	789,214		55,610		157,316		157,316		L	05/15/2009
92532F-10-0	Vertex Pharmaceuticals Inc Common Stock			600.000	44,580	74.300	44,580	43,339				1,241		1,241		L	10/08/2013
92553P-20-1	Viacom Inc - Class B Common Stock			4,550.000	397,397	87.340	397,397	121,778		5,346		157,430		157,430		L	04/06/2009
92826C-83-9	Visa Inc Common Stock			4,700.000	1,046,596	222.680	1,046,596	381,604		6,533		334,170		334,170		L	06/15/2011
92886T-20-1	Vonage Holdings Corp Common Stock			143,800.000	478,854	3.330	478,854	361,911				125,852		125,852		L	09/24/2013
929042-10-9	Vornado Realty Trust Common Stock REIT			327.000	29,034	88.790	29,034	14,127		955		2,848		2,848		L	11/19/2009
929160-10-9	Vulcan Materials Co Common Stock			100.000	5,942	59.420	5,942	3,688		4		737		737		L	12/19/2002
931142-10-3	Wal-Mart Stores Inc Common Stock			12,700.000	999,363	78.690	999,363	584,922	5,969	19,505		132,842		132,842		L	11/08/2007
931422-10-9	Walgreen Co Common Stock			6,500.000	373,360	57.440	373,360	178,089		7,670		132,795		132,795		L	06/08/2012
94106L-10-9	Waste Management Inc Common Stock			5,700.000	255,759	44.870	255,759	98,468		8,322		63,441		63,441		L	12/19/2002
941848-10-3	Waters Corporation Common Stock			1,300.000	130,000	100.000	130,000	44,039				16,744		16,744		L	10/21/2005
94946T-10-6	Wellcare Health Plans Common Stock			9,700.000	683,074	70.420	683,074	682,834				240		240		L	12/16/2013
94973V-10-7	Wellpoint Inc Common Stock			2,400.000	221,736	92.390	221,736	78,016		3,600		75,528		75,528		L	12/01/2004
949746-10-1	Wells Fargo Company Common Stock			43,100.000	1,956,740	45.400	1,956,740	1,077,912		49,565		483,582		483,582		L	10/07/2010
95709T-10-0	Westar Energy Inc Common Stock			49,900.000	1,605,283	32.170	1,605,283	1,430,685	14,892	41,032		112,220		112,220		L	12/19/2013
958102-10-5	Western Digital Corp Common Stock			2,800.000	234,920	83.900	234,920	73,752	840	2,100		115,948		115,948		U	07/14/2009
959319-10-4	Western Refining Inc Common Stock			13,900.000	589,499	42.410	589,499	375,773		8,044		191,584		191,584		L	07/11/2013
959802-10-9	Western Union Co Common Stock			2,769.000	47,765	17.250	47,765	24,430		1,385		10,079		10,079		L	10/02/2006
962166-10-4	Weyerhaeuser Company Common Stock			5,892.000	186,010	31.570	186,010	91,595		4,773		22,095		22,095		L	09/01/2010
963320-10-6	Whirlpool Corp. Common Stock			800.000	125,488	156.860	125,488	47,071		1,900		44,088		44,088		L	10/19/2004
966244-10-5	Whitewave Foods Co. Common Stock			1,423.000	32,644	22.940	32,644	11,546				21,098		21,098		L	05/24/2013
966837-10-6	Whole Foods Market Inc. Common Stock			3,800.000	219,754	57.830	219,754	38,719		1,520		46,227		46,227		L	05/30/2013
968223-20-6	Wiley, John & Sons Common Stock			13,200.000	728,640	55.200	728,640	521,278	3,300	9,768		216,092		216,092		L	02/26/2013
969457-10-0	Williams Cos Inc Common Stock			7,100.000	273,847	38.570	273,847	75,276		10,206		41,393		41,393		L	10/21/2005
97382A-10-1	Windstream Corp. Common Stock			129,200.000	1,031,016	7.980	1,031,016	1,078,898	32,300	67,050		(47,882)		(47,882)		U	12/10/2013
976657-10-6	Wisconsin Energy Common Stock			3,000.000	124,020	41.340	124,020	60,046		4,335		13,470		13,470		L	01/13/2009
981475-10-6	World Fuel Services Corp Common Stock			19,900.000	858,884	43.160	858,884	756,225	746	1,020		102,659		102,659		L	09/24/2013
98212B-10-3	WPX Energy Inc Common Stock			2,366.000	48,219	20.380	48,219	17,382				13,013		13,013		L	01/03/2012
98310W-10-8	Wyndham Worldwide Corp Common Stock			1,700.000	125,273	73.690	125,273	38,472		1,972		34,816		34,816		L	05/22/2008
983134-10-7	Wynn Resorts Ltd Common Stock			1,000.000	194,210	194.210	194,210	44,200		7,000		81,720		81,720		L	11/19/2009

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
98389B-10-0	Xcel Energy Inc Common Stock			5,745.000	160,515	27.940	160,515	100,519	1,609	6,320		7,066		7,066		L	02/25/2009
983919-10-1	Xilinx Inc Common Stock			3,500.000	160,720	45.920	160,720	88,011		3,395		35,070		35,070		L	04/09/2010
984121-10-3	Xerox Corp. Common Stock			7,015.000	85,373	12.170	85,373	44,855	403	1,508		37,530		37,530		L	12/14/2000
98419M-10-0	Xylem Inc Common Stock			2,400.000	83,040	34.600	83,040	32,825		1,117		18,000		18,000		L	11/04/2011
984332-10-6	Yahoo! Inc Common Stock			8,400.000	339,696	40.440	339,696	49,996				172,536		172,536		L	10/07/2010
988498-10-1	YUM! Brands Inc Common Stock			5,200.000	393,172	75.610	393,172	99,025		7,150		47,892		47,892		L	03/04/2004
989701-10-7	Zions Bancorporation Common Stock			2,300.000	68,908	29.960	68,908	29,373		299		19,688		19,688		L	11/19/2009
98978V-10-3	Zoetis Inc Common Stock			2,001.000	65,413	32.690	65,413	57,122		208		8,291		8,291		L	12/10/2013
257559-20-3	Domtar Corp Common Stock		A							765				0		L	07/25/2011
143658-30-0	Carnival Corp Common Stock		F	4,100.000	164,697	40.170	164,697	80,545		4,100		13,940		13,940		L	08/04/2000
761655-50-5	Rexam PLC - ADR Common Stock		F	24,000.000	1,061,040	44.210	1,061,040	904,255		10,301		156,785		156,785		U	12/11/2013
806857-10-8	Schlumberger Limited Common Stock		F	13,250.000	1,193,958	90.110	1,193,958	345,312	4,141	16,066		275,865		275,865		L	08/27/2010
G0083B-10-8	Actavis PLC Common Stock		F	1,200.000	201,600	168.000	201,600	172,800				28,800		28,800		L	09/30/2013
G0176J-10-9	Allegion PLC Common Stock		F	500.000	22,095	44.190	22,095	11,453				10,642		10,642		U	12/02/2013
G02602-10-3	Amdocs Ltd Common Stock		F	22,900.000	944,396	41.240	944,396	770,902	2,977	7,436		135,207		135,207		L	09/30/2013
G0585R-10-6	Assured Guaranty Ltd Common Stock		F	30,000.000	707,700	23.590	707,700	559,542		6,960		148,158		148,158		L	10/10/2013
G10082-14-0	Energy XXI Bermuda Common Stock		F	24,100.000	652,146	27.060	652,146	662,502		5,893		(15,299)		(15,299)		L	12/12/2013
G1151C-10-1	Accenture PLC Common Stock		F	3,800.000	312,436	82.220	312,436	208,208		6,612		59,736		59,736		L	08/16/2011
G29183-10-3	Eaton Corp. Common Stock		F	2,717.000	206,818	76.120	206,818	54,290		4,565		59,611		59,611		L	12/18/2003
G3075P-10-1	Enstar Group Common Stock		F	3,400.000	472,294	138.910	472,294	470,804				1,490		1,490		L	10/29/2013
G47791-10-1	Ingersoll Rand Common Stock		F	1,500.000	92,400	61.600	92,400	32,797		1,260		39,079		39,079		L	10/24/2011
G491BT-10-8	Invesco Limited Common Stock		F	4,200.000	152,880	36.400	152,880	83,641		3,560		43,302		43,302		L	12/12/2011
G60754-10-1	Michael Kors Holdings LTD Common Stock		F	400.000	32,476	81.190	32,476	33,164				(688)		(688)		L	12/17/2013
G6359F-10-3	Nabors Industries LTD Common Stock		F	49,000.000	832,510	16.990	832,510	772,005		2,560		60,505		60,505		L	12/10/2013
G65431-10-1	Noble Drilling Corp Common Stock		F	400.000	14,988	37.470	14,988	6,994		304		1,060		1,060		L	12/18/2003
G7665A-10-1	Rowan Companies Inc Common Stock		F	800.000	28,288	35.360	28,288	19,125				3,272		3,272		L	12/18/2003
G7945M-10-7	Seagate Technology PLC Common Stock		F	2,200.000	123,552	56.160	123,552	59,746		2,618		56,628		56,628		L	07/19/2012
G9618E-10-7	White Mountains Ins Group Common Stock		F	1,600.000	964,928	603.080	964,928	692,438		1,200		110,305		110,305		L	10/30/2013
G96666-10-5	Willis Group Holdings Inc Common Stock		F	12,200.000	546,682	44.810	546,682	418,768	3,416	12,921		137,616		137,616		L	12/27/2012
H0023R-10-5	Ace Ltd Common Stock		F	1,600.000	165,648	103.530	165,648	102,922		2,416		37,968		37,968		L	12/12/2011
H6169Q-10-8	Pentair Ltd Common Stock		F	1,439.000	111,767	77.670	111,767	40,306		1,381		41,040		41,040		L	10/04/2012
H84989-10-4	TE Connectivity Common Stock		F	1,500.000	82,665	55.110	82,665	47,663		1,440		26,985		26,985		L	12/12/2011
H8817H-10-0	Transocean Common Stock		F	1,000.000	49,420	49.420	49,420	49,250				170		170		L	12/10/2013
H89128-10-4	Tyco Electronics Ltd Common Stock		F	6,000.000	246,240	41.040	246,240	109,009		3,780		70,740		70,740		L	11/23/2010
N53745-10-0	Lyondellbasell Industries Common Stock		F	1,700.000	136,476	80.280	136,476	129,261		240		7,215		7,215		L	12/10/2013
9099999 - Industrial and Miscellaneous (Unaffiliated)					259,190,683	XXX	259,190,683	147,601,812	346,967	4,879,551	0	49,441,572	0	49,441,572	0	XXX	XXX
Parent, Subsidiaries, and Affiliates																	
38702@-10-9	Grange Life Insurance Co. Common Stock			80,000.000	40,370,019	504.630	40,370,019	1,850,000				1,457,447		1,457,447		A	12/28/1992
38703*-10-0	GrangeAmerica Corp. Common Stock			10.000	2,000	200.000	2,000	2,000						0		A	08/23/1985
38704#-10-5	Grange Indemnity Ins Co Common Stock			1,000.000	43,733,314	43,733.310	43,733,314	7,000,000				2,946,821		2,946,821		A	05/17/1995
38704@-10-7	Grange Insurance Company of MI Common St			1,000.000	35,446,227	35,446.230	35,446,227	10,000,000				2,460,097		2,460,097		A	04/27/2001
38708#-10-1	Grange Property & Casualty Ins Common St			1,000.000	29,212,991	29,212.990	29,212,991	15,000,000				3,492,074		3,492,074		A	04/14/2004
89840#-10-3	Trustgard Insurance Company Common Stock			2,000,000.000	54,162,341	27.080	54,162,341	8,276,318				4,513,894		4,513,894		A	12/31/1990
9199999 - Parent, Subsidiaries and Affiliates					202,926,892	XXX	202,926,892	42,128,318	0	0	0	14,870,333	0	14,870,333	0	XXX	XXX
9799999 Total Common Stocks					462,117,575	XXX	462,117,575	189,730,130	346,967	4,879,551	0	64,311,905	0	64,311,905	0	XXX	XXX
9899999 Total Preferred and Common Stocks					467,157,164	XXX	469,007,694	194,224,992	364,175	5,147,799	0	64,791,648	0	64,791,648	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator “U” provide: the number of such issues 11 , the total $ value (included in Column 8) of all such issues $ 5,826,786

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								
36202F-UC-8	GNMA G2 5072 3.500% 06/20/26		11/04/2013	Sterne, Agee & Leach	XXX	1,094,341	1,034,226	1,709
38378V-XZ-3	GNR 2013-119 TV 3.000% 08/20/43		09/23/2013	Sterne, Agee & Leach	XXX	807,729	792,134	1,650
912810-FS-2	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co	XXX	908,953	610,000	1,444
912810-PV-4	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co	XXX	2,486,331	1,800,000	3,531
912810-QV-3	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co	XXX	2,369,355	2,230,000	282
912810-RA-8	United States Treasury Inflation Index B		05/08/2013	Stifel Nicolaus & Co	XXX	380,167	374,000	542
912828-DH-0	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co	XXX	4,434,377	3,440,000	6,876
912828-ET-3	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co	XXX	2,556,846	2,024,000	4,525
912828-GD-6	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co	XXX	2,362,864	1,835,000	4,795
912828-HN-3	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co	XXX	1,113,014	870,000	1,585
912828-QV-5	United States Treasury Inflation Index B		05/08/2013	Stifel Nicolaus & Co	XXX	173,356	149,000	302
912828-SA-9	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co	XXX	2,212,225	2,182,000	267
912828-TE-0	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co	XXX	1,527,451	1,500,000	184
912828-UH-1	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co	XXX	2,523,811	2,524,000	308
912828-VM-9	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co	XXX	2,205,899	2,223,000	795
0599999 - Bonds - U.S. Governments						27,156,718	23,587,360	28,794
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
246381-BZ-9	Delaware State NC 5.000% 08/01/23		08/15/2013	Morgan Stanley	XXX	1,190,790	1,000,000	2,639
373384-F3-5	Georgia State NC 5.000% 02/01/23		07/09/2013	Morgan Stanley	XXX	1,197,800	1,000,000	
373384-HE-9	Georgia State Call 5.000% 07/01/28		09/25/2013	Stephens Inc.	XXX	1,102,670	1,000,000	12,778
419791-S5-8	Hawaii State Call 5.000% 11/01/23		09/26/2013	Huntington Investment Co	XXX	1,179,780	1,000,000	20,694
419791-Z5-0	Hawaii State Call 5.000% 08/01/28		11/20/2013	Stephens Inc.	XXX	1,644,082	1,465,000	814
604129-L2-0	Minnesota State Call 5.000% 08/01/25		08/22/2013	Huntington Investment Co	XXX	1,138,350	1,000,000	1,667
604146-AR-1	Minnesota State Call 5.000% 03/01/28		08/01/2013	Stephens Inc.	XXX	1,091,500	1,000,000	21,528
70914P-TU-6	Pennsylvania State Call		04/24/2013	Morgan Stanley	XXX	2,153,390	1,700,000	4,250
93974C-8D-5	Washington State Call 5.000% 07/01/25		04/15/2013	Huntington Investment Co	XXX	1,062,007	850,000	8,618
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						11,760,369	10,015,000	72,988
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
079365-Z4-7	Bellevue, WA Call 5.000% 12/01/24		09/26/2013	Davidson, D.A., Co., Inc.	XXX	1,175,880	1,000,000	20,972
150429-N3-8	Cedar Hill, TX Call 5.000% 02/15/38		06/05/2013	Davidson, D.A., Co., Inc.	XXX	1,330,508	1,160,000	11,600
26371G-QW-3	Dublin, Ohio Call 5.000% 12/01/25		08/15/2013	Fifth Third Bank	XXX	839,235	750,000	
280455-EA-0	Edgewood, OH Call 5.000% 12/01/28		06/26/2013	Huntington Investment Co	XXX	264,170	250,000	
358776-CU-4	Frisco, TX Call 5.000% 02/15/26		08/13/2013	Stephens Inc.	XXX	2,022,166	1,820,000	9,858
403755-B3-4	Gwinnett County, GA NC		09/24/2013	Huntington Investment Co	XXX	1,205,590	1,000,000	7,778
431614-SZ-0	Hilliard, OH 5.000% 12/01/22		07/01/2013	Tax Free Exchange	XXX	914,225	910,000	3,792
431614-TJ-5	Hilliard, OH Call 5.000% 12/01/22		07/01/2013	Tax Free Exchange	XXX	306,679	285,000	1,188
485429-UA-0	Kansas State NC 5.000% 05/01/21		07/03/2013	Morgan Stanley	XXX	1,205,236	1,025,000	
485429-UK-8	Kansas State Call 5.000% 06/01/26		08/05/2013	Piper Jaffray	XXX	1,565,333	1,450,000	
492692-PW-2	Kettering, OH Sch Dist, NC		11/12/2013	Davidson, D.A., Co., Inc.	XXX	1,146,990	1,000,000	23,917
498531-CR-1	Klein, TX Indept Sch Dist Call		10/31/2013	Fifth Third Bank	XXX	582,510	500,000	6,528
545896-7Q-9	Loudoun Cnty, VA Call 5.000% 12/01/25		08/16/2013	FTN Financial	XXX	964,631	850,000	6,611
602366-RX-6	Milwaukee, WI Call 5.000% 05/15/26		08/26/2013	Stephens Inc.	XXX	1,847,693	1,675,000	24,194
64966K-H3-0	New York, NY Call 5.000% 04/01/25		07/08/2013	Tax Free Exchange	XXX	24,843	25,000	337
64966K-HS-5	New York, NY Pre 5.000% 12/01/19		01/13/2013	Tax Free Exchange	XXX	480,243	475,000	2,837
64966K-JH-7	New York, NY Call 5.000% 12/01/19		01/13/2013	Tax Free Exchange	XXX	528,306	525,000	3,135
64966K-UR-2	New York, NY Call 5.000% 08/01/21		08/15/2013	Tax Free Exchange	XXX	980,229	970,000	2,994
64966K-UV-3	New York, NY Call 5.000% 08/01/21		04/10/2013	Tax Free Exchange	XXX	563,654	560,000	5,367
763227-LF-0	Richardson, TX Prerefunded		05/09/2013	Tax Free Exchange	XXX	1,059,206	1,045,000	12,801
763227-LS-2	Richardson, TX Call 5.250% 02/15/24		05/09/2013	Tax Free Exchange	XXX	359,658	355,000	4,349
76541V-MP-9	Richmond, VA Call 5.000% 03/01/26		11/12/2013	Morgan Stanley	XXX	2,304,720	2,000,000	13,611
914641-V6-9	University of Nebraska Call		08/14/2013	Huntington Investment Co	XXX	1,114,080	1,000,000	6,667
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						22,785,785	20,630,000	168,535
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
196707-KW-2	Colorado State Sink 5.000% 03/01/35		05/29/2013	Stephens Inc.	XXX	2,392,460	2,000,000	25,556
20774Y-PT-8	Connecticut St Health & Edl Fa Call		10/31/2013	Stephens Inc.	XXX	562,760	500,000	833
240523-UK-4	DeKalb County, GA Call		03/13/2013	Stephens Inc.	XXX	1,082,760	875,000	21,310
31315P-YZ-6	FAMCA Call 2.375% 05/02/23		08/21/2013	Stifel Nicolaus & Co	XXX	1,799,460	2,000,000	14,514
313381-K2-0	Federal Home Loan Bank		11/26/2013	FTN Financial	XXX	2,839,500	3,000,000	12,833
313382-D9-1	Federal Home Loan Bank Call		03/04/2013	Huntington Investment Co	XXX	1,000,000	1,000,000	
313382-KX-0	Federal Home Loan Bank Call		03/26/2013	Raymond James & Associates	XXX	1,500,000	1,500,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
313382-N6-6	Federal Home Loan Bank Call		03/25/2013	Huntington Investment Co	XXX	1,000,000	1,000,000	
313383-3L-3	FHLB Call 1.125% 05/22/28		05/06/2013	FTN Financial	XXX	1,500,000	1,500,000	
3134G4-LK-2	FHLMC Call 2.500% 12/05/23		11/21/2013	Davidson, D.A., Co., Inc	XXX	999,500	1,000,000	
3136A7-ZV-7	FNR 2012-83 BA 3.500% 03/25/41		10/18/2013	Sterne, Agee & Leach	XXX	1,981,979	1,932,460	4,133
3136A8-YE-4	FNR 2012-94 EG 3.000% 09/25/22		12/11/2013	Stephens Inc	XXX	2,379,565	2,322,855	2,904
3136A9-BK-3	FNR 2012-106 QN 3.500% 10/25/42		05/01/2013	Sterne, Agee & Leach	XXX	1,930,602	1,805,883	878
3136AA-CD-5	FNR 2012-131DZ 2.500% 05/25/41		01/08/2013	Sterne, Agee & Leach	XXX	1,694,826	1,695,886	1,178
3136AA-CD-5	FNR 2012-131DZ 2.500% 05/25/41		12/01/2013	Interest Capitalization	XXX	10,621	10,621	
3136AB-CL-5	FNR 2012-147 TD 2.000% 01/25/33		01/29/2013	Sterne, Agee & Leach	XXX	1,922,976	1,915,196	3,192
3136AB-QX-4	FNR 2013-9 MB 2.000% 02/25/33		05/28/2013	Sterne, Agee & Leach	XXX	943,317	940,525	1,568
3136AD-F4-6	FNR 2013-40 VA 3.500% 05/25/26		09/25/2013	Maxwell Simon Inc	XXX	1,002,565	958,819	2,703
3136AF-EP-5	FNR 2013-67 LV 3.000% 08/25/26		12/10/2013	Maxwell Simon Inc	XXX	3,953,871	3,873,970	3,713
3136G0-PV-7	FNMA Call 1.000% 06/28/27		12/06/2013	Stifel Nicolaus & Co	XXX	3,846,150	3,850,000	17,218
3136G1-JP-5	FNMA Call 1.500% 04/18/28		03/25/2013	Stifel Nicolaus & Co	XXX	1,000,000	1,000,000	
3136G1-P2-9	FNMA Call 1.500% 06/27/28		06/12/2013	Davidson, D.A., Co., Inc	XXX	1,999,000	2,000,000	
3136G1-PB-9	FNMA Call 1.250% 06/27/28		06/19/2013	Stifel Nicolaus & Co	XXX	997,500	1,000,000	
3136G1-TT-6	FNMA Call 3.000% 09/12/28		08/15/2013	FTN Financial	XXX	1,500,000	1,500,000	
3137AH-AB-4	FHR 3964 VM 4.000% 11/15/34		04/30/2013	Stifel Nicolaus & Co	XXX	1,105,938	1,000,000	222
3137AY-TF-8	FHR 4163 CB 3.500% 04/15/40		04/08/2013	Sterne, Agee & Leach	XXX	623,188	596,352	580
3137B1-S8-6	FHR 4189 QW 3.000% 12/15/42		04/18/2013	Stifel Nicolaus & Co	XXX	3,027,698	2,886,314	6,975
3137B2-KL-3	FHR 4217 UD 1.750% 06/15/28		06/19/2013	Sterne, Agee & Leach	XXX	1,877,879	1,913,762	2,512
31417G-VK-9	FN AB9617 2.500% 06/01/33		06/05/2013	Huntington Investment Co	XXX	958,666	957,171	798
31418A-QM-3	FN MA1359 3.000% 02/01/28		11/06/2013	Sterne, Agee & Leach	XXX	970,331	942,640	1,335
31418A-TA-6	FN MA 1444 2.500% 05/01/33		04/30/2013	Stifel Nicolaus & Co	XXX	1,997,829	1,931,436	1,610
353186-7G-8	Franklin Cnty, OH Hosp Call		10/09/2013	Morgan Stanley	XXX	1,316,922	1,290,000	29,383
360066-NN-0	Fulton County, GA Call		03/06/2013	Merrill Lynch	XXX	1,183,580	1,000,000	
385640-GK-7	Grand Island, NE Call 5.000% 08/15/27		11/20/2013	Stephens Inc	XXX	2,641,048	2,350,000	
442435-F6-5	Houston, TX Call 5.000% 11/15/26		10/18/2013	Davidson, D.A., Co., Inc	XXX	2,252,016	2,005,000	43,999
45506D-GS-8	Indiana State Fin Auth Call		06/03/2013	Taxable Exchange	XXX	364,451	315,000	5,338
45506D-GT-6	Indiana State Fin Auth Call		06/03/2013	Taxable Exchange	XXX	757,299	685,000	11,607
56045R-BU-2	Maine State Call 5.000% 11/01/31		01/30/2013	Stephens Inc	XXX	1,335,938	1,125,000	14,531
574218-GC-1	Maryland St Hlth & Hgr Ed-Call		05/10/2013	Stephens Inc	XXX	1,589,816	1,365,000	25,404
576051-DW-3	Massachusetts State Call		09/05/2013	Huntington Investment Co	XXX	1,973,708	1,755,000	9,506
592098-L7-0	Met Govt Nash. & David. Cnty Call		04/11/2013	Morgan Stanley	XXX	1,231,590	1,000,000	
646065-Y6-3	New Jersey Ed Fac-Call		01/30/2013	Huntington Investment Co	XXX	1,201,940	1,000,000	4,583
65854R-AZ-3	North Central, TX Call		05/14/2013	Huntington Investment Co	XXX	2,764,326	2,320,000	29,644
662903-MZ-3	North Texas Muni Wtr Call		07/22/2013	Morgan Stanley	XXX	956,735	850,000	17,000
677704-ZX-9	Ohio University Gen Recpts Athens-Call		05/23/2013	Huntington Investment Co	XXX	2,174,626	1,900,000	
678657-KT-3	Oklahoma City, Oklahoma Call		08/01/2013	Morgan Stanley	XXX	1,135,340	1,000,000	4,861
682001-AM-4	Omaha, NE Call 5.000% 02/01/28		08/01/2013	Stephens Inc	XXX	1,302,964	1,210,000	840
751100-HP-6	Raleigh, NC Call 5.000% 03/01/27		08/21/2013	Stephens Inc	XXX	1,791,502	1,635,000	39,740
812728-SC-8	Seattle, WA Call 5.000% 09/01/24		08/05/2013	Morgan Stanley	XXX	1,151,670	1,000,000	21,806
845040-JX-3	Southwest Higher Ed Auth, TX Call		05/09/2013	Stephens Inc	XXX	2,358,960	2,000,000	7,778
847175-KH-8	Spartanburg, SC Call 5.000% 03/01/31		04/04/2013	Stephens Inc	XXX	2,297,200	2,000,000	
847184-TJ-7	Spartanburg, SC Call 5.000% 06/01/29		10/17/2013	Stephens Inc	XXX	1,211,963	1,125,000	
87638Q-HW-2	Tarrant County, TX Call		12/11/2013	Stephens Inc	XXX	1,420,832	1,305,000	13,594
889396-QG-5	Toledo, Ohio Wtrwks, Call		06/17/2013	Fifth Third Bank	XXX	2,041,694	1,815,000	
914026-QK-8	University of Alabama Call		09/04/2013	Stephens Inc	XXX	2,850,724	2,625,000	13,854
914072-QE-6	University of Arkansas Call		05/02/2013	Stephens Inc	XXX	2,026,961	1,700,000	3,069
92817Q-KK-7	Virginia St Call 5.250% 11/01/33		08/16/2013	Davidson, D.A., Co., Inc	XXX	638,334	600,000	9,625
975680-CG-2	Winston-Salem, NC NC 5.000% 06/01/24		09/09/2013	Tax Free Exchange	XXX	383,802	345,000	4,696
975680-CU-1	Winston-Salem, NC NC 5.000% 06/01/24		09/09/2013	Tax Free Exchange	XXX	1,902,655	1,735,000	23,615
977100-BX-3	Wisconsin State Call 5.750% 05/01/29		06/14/2013	Huntington Investment Co	XXX	1,830,981	1,555,000	11,922
97712D-CN-4	Wisconsin State Call 5.000% 11/15/28		07/22/2013	Huntington Investment Co	XXX	918,179	850,000	4,368
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						97,408,694	90,868,889	477,327
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00081T-AH-1	Acco Brands Corp NC 6.750% 04/30/20		07/09/2013	Barclays Capital	XXX	55,550	55,000	743
00081T-AH-1	Acco Brands Corp NC 6.750% 04/30/20		06/20/2013	Taxable Exchange	XXX	346,500	330,000	3,156
00101J-AJ-5	ADT Corporation 144A 6.250% 10/15/21		09/25/2013	Various	XXX	866,119	855,000	
001055-AL-6	Aflac Inc NC 3.625% 06/15/23		07/10/2013	Stephens Inc	XXX	1,941,440	2,000,000	7,049
001084-AM-4	Agco Corp Call/Conv 1.250% 12/15/36		04/15/2013	Citigroup Global Markets	XXX	309,459	250,000	1,068

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
004498-AA-9	ACI Worldwide Inc 144A-Call		08/15/2013	Wells Fargo Bk	XXX	70,000	70,000	
00507V-AE-9	Activision Blizzard 144A-Call		11/14/2013	Various	XXX	822,544	805,000	3,420
00850L-AA-2	Agribank FCB 144A-NC 9.125% 07/15/19		10/15/2013	Stifel Nicolaus & Co	XXX	1,564,548	1,200,000	28,288
013817-AT-8	Alcoa Inc Conv 5.250% 03/15/14		03/04/2013	Nomura Securities	XXX	68,370	50,000	1,254
016745-AL-5	Allbritton Communication Conv		05/31/2013	Various	XXX	336,445	310,000	594
01741R-AD-4	Allegheny Technologies Inc Conv		03/04/2013	Various	XXX	206,060	190,000	1,527
018581-AF-5	Alliance Data 144A-NC 5.250% 12/01/17		08/20/2013	Wells Fargo Bk	XXX	1,150,238	1,110,000	13,274
02005N-AR-1	Ally Financial Inc NC 4.750% 09/10/18		09/04/2013	Citigroup Global Markets	XXX	475,790	480,000	
021441-AF-7	Altera Corporation NC 4.100% 11/15/23		12/17/2013	National Financial Services	XXX	876,795	900,000	4,795
02361D-AD-2	Ameren Illinois Company NC		09/10/2013	Stifel Nicolaus & Co	XXX	1,677,315	1,500,000	22,917
024747-AC-1	ABC Supply Co Inc 144A-Call		07/30/2013	First Union Capital	XXX	440,000	440,000	7,252
03027W-AJ-1	American Tower Trust REITS-144A-Call		07/17/2013	Stifel Nicolaus & Co	XXX	1,916,560	2,000,000	1,194
03040W-AK-1	American Water Cap Corp Call		11/08/2013	UBS Securities	XXX	2,988,030	3,000,000	
035710-AA-0	Annaly Capital Management Conv		08/07/2013	Various	XXX	848,358	750,000	10,273
038521-AL-4	Aramark Corp 144A-Call		06/26/2013	Morgan Stanley	XXX	499,950	495,000	9,013
04939M-AM-1	Atlas Pipeline Partners Call		10/17/2013	Tax Free Exchange	XXX	455,100	440,000	1,296
053773-AV-9	Avis Budget Car Rental Call		03/19/2013	Barclays Capital	XXX	110,000	110,000	
05508W-AA-3	B&G Foods Inc Call 4.625% 06/01/21		08/22/2013	Various	XXX	771,700	815,000	6,872
058498-AR-7	Ball Corp. NC 5.000% 03/15/22		10/07/2013	DBAB	XXX	669,800	680,000	2,361
1248EP-AQ-6	CCO Holdings NC 7.250% 10/30/17		11/22/2013	Credit Suisse First Boston	XXX	438,863	415,000	2,257
12505B-AA-8	CBRE Services Inc Call		05/14/2013	Various	XXX	609,525	595,000	3,631
12686C-BB-4	Cablevision Systems NC		02/26/2013	Credit Suisse First Boston	XXX	54,038	55,000	1,382
127190-AD-8	CACI International Inc, Cl A		02/21/2013	Various	XXX	217,604	200,000	1,328
131347-CA-2	Calpine Corp 144A-Call		10/17/2013	Citigroup Global Markets	XXX	426,530	430,000	
134429-AW-9	Campbell Soup Inc NC 4.250% 04/15/21		10/10/2013	Stephens Inc	XXX	1,042,440	1,000,000	118
141781-BB-9	Cargill Inc 144A-Call 3.300% 03/01/22		11/21/2013	Stifel Nicolaus & Co	XXX	1,460,685	1,500,000	11,688
156700-AW-6	Centurytel Inc NC 5.625% 04/01/20		03/19/2013	Credit Suisse First Boston	XXX	319,725	315,000	49
156700-AX-4	Centurytel Inc NC 6.750% 12/01/23		11/14/2013	Wells Fargo Bk	XXX	40,000	40,000	
165167-CG-0	Chesapeake Energy NC 6.125% 02/15/21		10/09/2013	Merrill Lynch	XXX	654,875	620,000	6,329
17453B-AJ-0	Frontier Communications NC		04/04/2013	UBS Securities	XXX	25,750	25,000	338
21036P-AK-4	Constellation Brands Inc NC		04/30/2013	Merrill Lynch	XXX	145,000	145,000	
21036P-AL-2	Constellation Brands Inc NC		04/30/2013	Merrill Lynch	XXX	145,000	145,000	
210795-QB-9	Continental Airlines NC		07/03/2013	Stifel Nicolaus & Co	XXX	981,250	1,000,000	7,778
217203-AE-8	Copano Energy LLC Call		07/18/2013	Davidson, D.A., Co., Inc	XXX	743,105	649,000	14,386
22282E-AE-2	Covanta Holdings Corp Call		07/22/2013	Various	XXX	338,825	332,000	6,025
226373-AG-3	Crestwood Midstream Part 144A-Call		10/22/2013	Citigroup Global Markets	XXX	40,000	40,000	
226373-AJ-7	Crestwood Midstream Part Call		12/05/2013	Taxable Exchange	XXX	51,188	50,000	8
229678-AE-7	Cubist Pharmaceuticals Inc 144A-Conv		09/05/2013	Morgan Stanley	XXX	120,000	120,000	
25470X-AJ-4	Dish DBS Corp NC 5.875% 07/15/22		02/12/2013	Morgan Stanley	XXX	267,750	255,000	1,248
26613T-AE-0	Dupont Fabros Tech Call		09/12/2013	Goldman Sachs	XXX	225,000	225,000	
268648-AN-2	EMC Corp/Mass Call 3.375% 06/01/23		06/03/2013	J P Morgan Securities	XXX	999,250	1,000,000	
26875P-AG-6	EOG Resources Inc. NC 4.100% 02/01/21		08/28/2013	Davidson, D.A., Co., Inc	XXX	894,081	850,000	3,098
270321-AE-2	Earthlink Inc 144A-Call		07/01/2013	Various	XXX	384,813	385,000	848
28336L-BV-0	El Paso Corporation NC		08/06/2013	Various	XXX	678,750	635,000	14,683
28660G-AG-1	Elizabeth Arden Inc Call		07/29/2013	First Union Capital	XXX	218,000	200,000	5,572
29273V-AD-2	Energy Transfer Equity NC		11/15/2013	Various	XXX	294,500	295,000	
29379V-AA-1	Enterprise Products Operating NC		09/30/2013	National Financial Services	XXX	2,325,040	2,000,000	6,300
29444U-AM-8	Equinix Inc Call 5.375% 04/01/23		03/01/2013	Various	XXX	653,415	650,000	27
31428X-AR-7	Fedex Corporation NC 8.000% 01/15/19		09/03/2013	Stifel Nicolaus & Co	XXX	2,488,780	2,000,000	22,667
31430Q-BB-2	Felcor Lodging LP REITS-Call		07/11/2013	Jefferies	XXX	146,993	141,000	1,190
319963-BC-7	First Data Corp. 144A-Call		11/19/2013	Merrill Lynch	XXX	427,000	400,000	12,865
319963-BE-3	First Data Corp. 144A-Call		07/11/2013	Various	XXX	333,450	320,000	4,448
33803W-AA-7	Fishers Lane Assoc LLC 144A		04/29/2013	Stifel Nicolaus & Co	XXX	1,487,444	1,400,000	3,849
36159R-AE-3	Geo Group Inc Call 6.625% 02/15/21		07/18/2013	Jefferies	XXX	57,956	55,000	1,599
36159R-AG-8	Geo Group Inc Call 5.125% 04/01/23		03/12/2013	Merrill Lynch	XXX	275,000	275,000	
36159R-AH-6	Geo Group Inc 144A-Call		09/19/2013	Wells Fargo Bk	XXX	345,000	345,000	
369300-AM-0	General Cable Corp 144A-Call		03/11/2013	Various	XXX	314,694	305,000	7,284
373200-AY-0	Georgia Gulf Corp. 144A-Call		01/17/2013	Barclays Capital	XXX	215,000	215,000	
38141G-TF-1	Goldman Sachs Group NC		05/08/2013	Davidson, D.A., Co., Inc	XXX	1,000,000	1,000,000	
40414L-AJ-8	HCP Inc NC 4.250% 11/15/23		11/05/2013	Citigroup Global Markets	XXX	447,930	450,000	
42217K-AR-7	Health Care Reit Inc Call/Conv		12/18/2013	Various	XXX	1,319,160	1,170,000	1,290
427866-AT-5	Hershey Foods Co Call 2.625% 05/01/23		05/14/2013	UBS Securities	XXX	498,700	500,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
428040-CP-2	HDTFS Inc Call 5.875% 10/15/20		10/07/2013	Various	XXX	660,800	640,000	13,720
428040-CR-8	Hertz Corp. 4.250% 04/01/18		08/05/2013	Various	XXX	371,325	375,000	5,663
44107T-AG-1	Host Hotels & Resorts 144A-Conv		06/24/2013	Nomura Securities	XXX	1,067,605	790,000	3,318
446150-AH-7	Huntington Bancshares Call		07/31/2013	Huntington Investment Co	XXX	998,000	1,000,000	
452327-AC-3	Illumina Inc 144A 0.250% 03/15/16		10/08/2013	Various	XXX	785,398	700,000	126
457030-AJ-3	Ingles Markets Inc Call		06/17/2013	Various	XXX	944,005	940,000	236
458140-AF-7	Intel Corp. Conv 3.250% 08/01/39		08/06/2013	Nomura Securities	XXX	184,822	150,000	108
459902-AQ-5	Intl Game Technology Conv		04/26/2013	J P Morgan Securities	XXX	118,985	110,000	
48123V-AB-8	J2 Global Communications Call		04/22/2013	Merrill Lynch	XXX	276,038	255,000	4,760
49456B-AA-9	Kinder Morgan Inc 144A-Call		10/31/2013	Barclays Capital	XXX	175,000	175,000	
501797-AJ-3	L Brands Inc NC 5.625% 10/15/23		10/10/2013	Merrill Lynch	XXX	365,000	365,000	
502413-AW-7	L-3 Communications Corp Call/Put/Conv		08/30/2013	Various	XXX	1,104,184	1,025,000	1,188
50540R-AG-7	Laboratory Corp of Amer Hldgs Call/Conv		12/19/2013	Various	XXX	1,260,159	1,050,000	
505588-BJ-1	Laclede Gas Co Call 3.400% 08/15/23		08/13/2013	Davidson, D.A., Co., Inc	XXX	997,630	1,000,000	283
521865-AT-2	Lear Corporation 144A-Call		01/14/2013	Citigroup Global Markets	XXX	185,000	185,000	
527288-BE-3	Leucadia National Corp NC		10/15/2013	Jefferies	XXX	690,487	700,000	
52736R-BB-7	Levi Strauss & Co. Call		02/25/2013	Jefferies	XXX	115,805	106,000	2,312
531229-AA-0	Liberty Media Corp 144A-Conv		11/21/2013	Various	XXX	1,773,442	1,725,000	540
53219L-AL-3	Lifepoint Hospitals Inc 144A-Call		11/21/2013	Barclays Capital	XXX	195,000	195,000	
58155Q-AG-8	McKesson Corp Call 2.850% 03/15/23		06/04/2013	Huntington Investment Co	XXX	983,010	1,000,000	7,046
59562H-AJ-7	Midamerican Funding NC		06/10/2013	Mesirow Financial	XXX	2,569,940	2,000,000	39,253
59565X-AA-8	Midcontinent Express Pipeline 144A-Call		07/24/2013	Bank of New York	XXX	426,563	420,000	
629377-BN-1	NRG Energy Inc. NC 7.625% 01/15/18		10/07/2013	DBAB	XXX	778,750	700,000	12,602
637417-AD-8	National Retail Properties Call		10/23/2013	Davidson, D.A., Co., Inc	XXX	2,067,227	1,850,000	29,112
651639-AJ-5	Newmont Mining Corp Holding Co Conv		10/15/2013	Various	XXX	1,384,785	1,290,000	8,031
67020Y-AD-2	Nuance Communications Inc 144A-Call		02/20/2013	Jefferies	XXX	101,250	100,000	149
67059T-AD-7	Nustar Logistics NC 6.750% 02/01/21		09/19/2013	Credit Suisse First Boston	XXX	861,900	845,000	5,545
67066G-AB-0	Nvidia Corp. 144A-Conv		11/26/2013	Goldman Sachs	XXX	590,000	590,000	
674215-AF-5	Oasis Pete Inc 144A-Call		09/10/2013	Various	XXX	278,300	275,000	
693506-AQ-0	PPG Industries NC 9.000% 05/01/21		05/07/2013	Stifel Nicolaus & Co	XXX	1,057,860	750,000	1,688
69353X-AA-3	PNK Finance Corp 144A-Call		07/30/2013	J P Morgan Securities	XXX	260,000	260,000	
694606-AA-2	Pacific Life Insurance Co 144A-NC		01/28/2013	Sterne, Agee & Leach	XXX	1,864,563	1,470,000	9,678
712704-AA-3	People's United Financial Call		04/17/2013	Stifel Nicolaus & Co	XXX	1,034,220	1,000,000	13,789
74112B-AJ-4	Prestige Brands Inc 144A-Call		12/03/2013	Morgan Stanley	XXX	535,000	535,000	
747065-AA-8	Penn Virginia Resource 144A-Call		05/07/2013	Various	XXX	391,750	385,000	39
75508A-AC-0	Rayonier Trs Hol Conv 4.500% 08/15/15		12/17/2013	Various	XXX	1,717,123	1,235,000	13,983
76009N-AK-6	Rent-A-Center Inc Call		04/30/2013	J P Morgan Securities	XXX	349,313	345,000	46
780287-AA-6	Royal Gold Inc Conv 2.875% 06/15/19		02/19/2013	Various	XXX	606,173	550,000	1,974
78401F-AD-9	SBA Telecommunications Call		06/26/2013	Barclays Capital	XXX	671,150	620,000	19,323
78401F-AG-2	SBA Telecommunications Call		07/02/2013	Barclays Capital	XXX	282,100	280,000	7,725
785583-AK-1	Sabine Pass Lng 144A-Call		07/18/2013	Morgan Stanley	XXX	642,013	605,000	8,957
790849-AJ-2	St. Jude Medical Inc Call		05/23/2013	Piper Jaffray	XXX	751,283	750,000	3,859
795435-AF-3	Salix Pharmaceuticals 144A-Call		12/12/2013	Jefferies	XXX	130,000	130,000	
80004C-AE-1	Sandisk Corp Conv 0.500% 10/15/20		10/24/2013	Goldman Sachs	XXX	220,000	220,000	
80007P-AT-6	Sandridge Energy Inc Call		05/10/2013	Various	XXX	418,700	395,000	7,350
817565-BX-1	Service Corp International 144A-Call		06/17/2013	J P Morgan Securities	XXX	430,000	430,000	
829259-AM-2	Sinclair Television Group Call		03/19/2013	Various	XXX	540,000	540,000	
829259-AP-5	Sinclair Television Group 144A-Call		09/26/2013	DBAB	XXX	170,000	170,000	
84763B-AA-4	Spectrum Brands 144A-Call		06/28/2013	Various	XXX	480,700	460,000	3,861
85205T-AD-2	Spirit Aerosystems Inc Call		07/17/2013	Wells Fargo Bk	XXX	105,750	100,000	694
85375C-BB-6	Standard Pacific Corp NC		11/07/2013	RBC Capital Markets	XXX	431,250	375,000	10,294
858119-AP-5	Steel Dynamics Conv 5.125% 06/15/14		06/06/2013	Various	XXX	540,991	485,000	5,576
864486-AG-0	Suburban Propane Partners Call		05/29/2013	Keybanc Capital Markets	XXX	200,494	185,000	4,624
86787E-AN-7	Suntrust Bank Call 2.750% 05/01/23		05/14/2013	Huntington Investment Co	XXX	989,150	1,000,000	1,222
87261N-AG-5	TMX Finance LLC/Titlemax Fin 144A-Call		07/17/2013	Various	XXX	450,656	440,000	
87311X-AG-3	TW Telecom Holdings Inc 144A-Call		08/12/2013	Various	XXX	440,825	440,000	
879369-AA-4	Teleflex Inc Conv 3.875% 08/01/17		04/30/2013	Various	XXX	784,419	570,000	5,645
88033G-BY-5	Tenet Healthcare Corporation		01/22/2013	Merrill Lynch	XXX	655,000	655,000	
882587-AY-4	Texas-New Mexico Power 144A		09/17/2013	Keybanc Capital Markets	XXX	1,967,580	1,500,000	66,896
888706-AD-0	Tivo Inc 144A 4.000% 03/15/16		06/11/2013	Various	XXX	755,012	590,000	5,736
89078W-AC-3	Tops Holding Corp 144A-Call		10/08/2013	Merrill Lynch	XXX	744,325	695,000	8,797
903293-BC-1	USG Corporation 144A-Call		10/28/2013	Goldman Sachs	XXX	125,000	125,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
913026-AT-7	United Telephone Florida NC		02/11/2013	Sterne, Agee & Leach	XXX	1,465,631	1,183,000	7,981
92343V-BR-4	Verizon Communications NC		09/11/2013	Morgan Stanley	XXX	378,769	380,000	
948565-AA-4	Weekley Homes 144A-Call		01/28/2013	Credit Suisse First Boston	XXX	165,000	165,000	
94973V-BG-1	Wellpoint Inc 2.750% 10/15/42		10/24/2013	Various	XXX	121,518	95,000	604
957674-AD-6	Western Atlas Inc NC 8.550% 06/15/24		07/29/2013	Sterne, Agee & Leach	XXX	1,255,392	900,000	9,833
96208T-AA-2	Wex Inc 144A-Call 4.750% 02/01/23		01/25/2013	First Union Capital	XXX	794,210	785,000	
98313R-AA-4	Wynn MACAU Ltd 144A-Call		10/10/2013	J P Morgan Securities	XXX	415,000	415,000	
98419M-AA-8	Xylem Inc NC 3.550% 09/20/16		09/17/2013	Stifel Nicolaus & Co	XXX	3,142,350	3,000,000	
989194-AG-0	Zayo Escrow corp Call 8.125% 01/01/20		06/18/2013	Keybanc Capital Markets	XXX	54,775	50,000	1,918
008916-AC-2	Agrium Inc NC 7.800% 02/01/27	A	04/24/2013	Keybanc Capital Markets	XXX	1,392,690	1,000,000	19,067
097751-BF-7	Bombardier Inc. 144A-NC	A	01/11/2013	Various	XXX	1,148,988	1,115,000	265
11283Y-AA-8	Brookfiled Resid Property 144A	A	06/18/2013	Various	XXX	424,025	420,000	
221643-AD-1	Cott Beverages Inc Call	A	10/01/2013	Citigroup Global Markets	XXX	33,536	32,000	1,035
552704-AA-6	Meg Energy Corp 144A-Call	A	07/30/2013	J P Morgan Securities	XXX	41,100	40,000	989
666416-AB-8	Northgate Minerals Corp Conv	A	01/30/2013	FRB Capital Markets & Co	XXX	84,000	80,000	957
74819R-AP-1	Quebecor Media 5.750% 01/15/23	A	09/06/2013	Various	XXX	390,244	400,000	5,208
829ESC-9D-6	Sino Forest Corp ESC 0.000% 12/15/16	A	01/29/2013	Taxable Exchange	XXX	5,783	580,000	
91911K-AD-4	Valeant Pharmaceuticlas 144A-Call	A	11/15/2013	Goldman Sachs	XXX	145,000	145,000	
91911X-AN-4	Valeant Pharmaceuticals 144A-Call	A	06/19/2013	Citigroup Global Markets	XXX	486,450	460,000	2,020
92912E-AC-7	VPII Escrow Corp 144A-Call	A	06/27/2013	Goldman Sachs	XXX	285,000	285,000	
002447-AA-8	Awas Aviation Capital Lt 144A-Call	F	08/06/2013	Merrill Lynch	XXX	213,408	205,200	4,549
029163-AD-4	Munich Re America Copr NC	F	02/06/2013	National Financial Services	XXX	891,119	660,000	7,239
03938L-AF-1	Arecelormittal NC 6.125% 06/01/18	F	01/03/2013	J P Morgan Securities	XXX	236,900	230,000	1,448
03969A-AB-6	Ardagh Packaging 144A-Call	F	02/08/2013	Various	XXX	413,350	415,000	425
05541V-AE-6	BG Energy Capital PLC 144A	F	11/05/2013	Cantor Fitz	XXX	1,823,703	1,750,000	4,472
05565Q-CD-8	BP Capital Markets PLC NC	F	09/03/2013	Huntington Investment Co	XXX	1,349,370	1,500,000	13,292
278062-AD-6	Eaton Corp 4.000% 11/02/32	F	03/12/2013	Sterne, Agee & Leach	XXX	989,100	1,000,000	12,778
29101W-AA-4	Emerald Plantation Holdings	F	06/30/2013	Interest Capitalization	XXX	3,215	3,215	
29101W-AA-4	Emerald Plantation Holdings	F	01/29/2013	Taxable Exchange	XXX	69,477	95,840	240
30251G-AH-0	FMG Resources 144A-Call	F	01/17/2013	Merrill Lynch	XXX	857,325	805,000	15,127
34407D-AA-7	Fly Leasing LTD Call 6.750% 12/15/20	F	12/06/2013	Jefferies	XXX	265,000	265,000	
372917-AS-3	Genzyme Corp NC 5.000% 06/15/20	F	09/24/2013	Sterne, Agee & Leach	XXX	2,241,740	2,000,000	28,333
45686X-CC-5	Ingersoll Rand Co NC 6.130% 11/18/27	F	12/11/2013	Davidson, D.A., Co., Inc.	XXX	1,696,250	1,475,000	7,786
45824T-AG-0	Intelsat Jackson Hldg Call	F	02/27/2013	Citigroup Global Markets	XXX	346,800	320,000	10,200
46132F-AA-8	Invesco Finance PLC NC	F	12/11/2013	Keybanc Capital Markets	XXX	1,410,750	1,500,000	2,083
55181W-AA-2	Lynx I Corp Call 5.375% 04/15/21	F	02/07/2013	Credit Suisse First Boston	XXX	250,000	250,000	
591709-AP-5	Metropcs Wireless 144A-Call	F	03/11/2013	Barclays Capital	XXX	252,813	250,000	
60688Q-AS-4	Mizuho Corp Bank LTD 144A-NC	F	05/29/2013	Cantor Fitz	XXX	2,017,440	2,000,000	14,000
63254A-AE-8	National Australia Bank NC	F	06/20/2013	Davidson, D.A., Co., Inc.	XXX	1,418,130	1,500,000	19,125
70213B-AA-9	Partnerre Finance NC 5.500% 06/01/20	F	09/10/2013	National Financial Services	XXX	1,620,000	1,500,000	23,375
759891-AA-2	Renre North America Hldg NC	F	09/03/2013	National Financial Services	XXX	818,940	750,000	20,484
852060-AG-7	Sprint Capital NC 6.900% 05/01/19	F	06/19/2013	Credit Suisse First Boston	XXX	860,588	795,000	8,076
852061-AR-1	Sprint Corp. NC 7.000% 08/15/20	F	10/09/2013	J P Morgan Securities	XXX	189,625	185,000	2,158
85207U-AB-1	Sprint Corp 144A 7.875% 09/15/23	F	09/06/2013	Various	XXX	1,005,006	1,000,000	
85771P-AK-8	Statoil ASA NC 2.650% 01/15/24	F	06/20/2013	Stephens Inc.	XXX	1,860,660	2,000,000	5,889
86680W-AA-3	Sun Merger Sub Inc 144A-Call	F	07/26/2013	UBS Securities	XXX	285,713	285,000	
87089H-AA-1	Swiss Re Treasury 144A	F	08/29/2013	National Financial Services	XXX	939,000	1,000,000	7,028
87264A-AC-9	T Mobile USA Inc Call 6.464% 04/28/19	F	11/13/2013	Various	XXX	575,263	550,000	10,680
87264A-AD-7	T Mobile USA Inc Call 6.633% 04/28/21	F	10/16/2013	Various	XXX	346,188	340,000	4,886
87264A-AE-5	T Mobile USA Inc Call 6.836% 04/28/23	F	11/13/2013	Various	XXX	793,400	770,000	15,793
87264A-AH-8	T Mobile USA Inc Call 6.125% 01/15/22	F	11/18/2013	J P Morgan Securities	XXX	90,000	90,000	
881575-AF-1	Tesco PLC 144A 2.700% 01/05/17	F	09/18/2013	National Financial Services	XXX	3,062,040	3,000,000	17,550
88163V-AE-9	Teva Pharmaceutical Call/Conv/Put	F	09/19/2013	Nomura Securities	XXX	197,299	190,000	70
897050-AB-6	Tronox Finance Call 6.375% 08/15/20	F	06/26/2013	Various	XXX	438,825	445,000	10,306
92769X-AC-9	Virgin Media Call 6.500% 01/15/18	F	07/09/2013	BNP Paribas Securities	XXX	432,075	420,000	2,048
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						129,161,553	121,502,255	923,693
8399997 - Bonds - Subtotals - Bonds - Part 3						288,273,119	266,603,504	1,671,336
8399998 - Bonds - Summary item from Part 5 for Bonds						26,955,346	26,341,400	125,464
8399999 - Bonds - Subtotals - Bonds						315,228,464	292,944,904	1,796,800
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
15189T-20-6	Centerpoint Energy Inc Convertible		03/06/2013	Various	22,500.000	964,410		

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
854502-30-9	Stanley Black & Decker Inc Preferred Sto		12/02/2013	Various	2,610.000	330,644		
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,295,054	XXX	0
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						1,295,054	XXX	0
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						202,313	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						1,497,367	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00287Y-10-9	Abbvie Inc Common Stock		01/02/2013	Spin Off	15,500.000	277,152	XXX	
002896-20-7	Abercrombie & Fitch Co. Common Stock		12/16/2013	Various	24,200.000	1,051,439	XXX	
00484M-10-6	Acorda Therapeutics Common Stock		12/16/2013	Various	26,100.000	811,242	XXX	
007903-10-7	Advanced Micro Devices Inc Common Stock		02/22/2013	Barclays Capital	5,800.000	15,060	XXX	
013817-10-1	Alcoa Inc Common Stock		12/10/2013	ITG Inc	3,500.000	33,500	XXX	
015351-10-9	Alexion Pharmaceuticals Inc Common Stock		12/10/2013	Various	1,300.000	150,387	XXX	
017175-10-0	Alleghany Corp Common Stock		12/17/2013	Various	3,800.000	1,516,856	XXX	
018802-10-8	Alliant Energy Corp Common Stock		12/16/2013	Various	10,400.000	524,657	XXX	
02913V-10-3	American Public Education Common Stock		10/29/2013	Various	11,800.000	443,908	XXX	
037604-10-5	Apollo Group Inc Common Stock		12/09/2013	Various	18,700.000	403,082	XXX	
04351G-10-1	Ascena Retail Group Inc Common Stock		09/16/2013	Various	20,600.000	344,188	XXX	
049079-20-5	Atlantic Tele Network Inc Common Stock		12/23/2013	Various	9,900.000	500,045	XXX	
052769-10-6	Autodesk Inc Common Stock		12/17/2013	Various	200.000	9,429	XXX	
067774-10-9	Barnes & Noble, Inc Common Stock		09/24/2013	Various	28,600.000	449,191	XXX	
093671-10-5	H&R Block Inc. Common Stock		12/16/2013	Various	18,200.000	518,319	XXX	
116794-10-8	Bruker Corporation Common Stock		11/15/2013	Various	33,300.000	602,961	XXX	
12572Q-10-5	CME Group Inc Common Stock		12/17/2013	Various	1,300.000	98,247	XXX	
125896-10-0	CMS Energy Corp Common Stock		12/16/2013	Various	28,000.000	753,561	XXX	
12646R-10-5	CST Brands Inc Common Stock		05/07/2013	Spin Off	644.000	8,634	XXX	
12686C-10-9	Cablevision Systems Common Stock		11/08/2013	Various	14,500.000	236,387	XXX	
127097-10-3	Cabot Oil & Gas Corp Common Stock		08/14/2013	Stock Split	1,500.000		XXX	
14754D-10-0	Cash America Intl Inc Common Stock		12/02/2013	Various	11,100.000	467,950	XXX	
156700-10-6	Centurytel Inc Common Stock		12/10/2013	State Street Global Markets	3,500.000	110,285	XXX	
16359R-10-3	Chemed Corp Common Stock		05/13/2013	Various	5,900.000	384,355	XXX	
165167-10-7	Chesapeake Energy Common Stock		12/10/2013	State Street Global Markets	100.000	2,681	XXX	
168905-10-7	Children's Place Common Stock		11/21/2013	Various	12,000.000	636,725	XXX	
171484-10-8	Churchill Downs Inc Common Stock		11/15/2013	Abel Noser Corporation	1,000.000	86,486	XXX	
172755-10-0	Cirrus Logic Inc Common Stock		11/06/2013	Various	26,800.000	623,567	XXX	
18683K-10-1	Cliffs Natural Resources Inc Common Stoc		06/11/2013	Barclays Capital	2,400.000	42,190	XXX	
194162-10-3	Colgate Palmolive Co Common Stock		05/22/2013	Stock Split	5,200.000		XXX	
203668-10-8	Community Health Systems Inc Common Stoc		12/19/2013	Various	12,300.000	457,144	XXX	
20854P-10-9	CONSOL Energy Inc. Common Stock		12/10/2013	State Street Global Markets	400.000	15,172	XXX	
228227-10-4	Crown Castle Common Stock		12/10/2013	Investment Technology Group	900.000	67,771	XXX	
233326-10-7	DST Systems Common Stock		08/20/2013	Various	9,300.000	673,380	XXX	
23918K-10-8	Davita Inc. Common Stock		09/09/2013	Stock Split	1,400.000		XXX	
242370-20-3	Dean Foods Co Common Stock		08/27/2013	Conversion	1,150.000	11,695	XXX	
247361-70-2	Delta Air Lines Inc Common Stock		12/10/2013	Various	5,300.000	135,014	XXX	
25659T-10-7	Dolby Laboratories Common Stock		12/17/2013	Various	10,400.000	350,311	XXX	
256677-10-5	Dollar General Corp Common Stock		12/10/2013	State Street Global Markets	500.000	30,370	XXX	
260543-10-3	Dow Chemical Co. Common Stock		12/17/2013	State Street Bk & Trust	200.000	8,398	XXX	
268648-10-2	EMC Corp/Mass Common Stock		12/01/2013	Taxable Exchange	19,684.390	466,914	XXX	
278768-10-6	Echostar Corp Common Stock		06/27/2013	Macquarie Securities	200.000	7,776	XXX	
28176E-10-8	Edwards Lifesciences Corp Common Stock		12/10/2013	State Street Global Markets	200.000	12,506	XXX	
285512-10-9	Electronic Arts Inc Common Stock		12/10/2013	State Street Global Markets	1,000.000	22,060	XXX	
29384R-10-5	Entropic Communication Common Stock		10/29/2013	Various	118,800.000	535,481	XXX	
30161N-10-1	Exelon Corporation Common Stock		12/10/2013	Various	4,700.000	133,957	XXX	
30219E-10-3	Express Inc Common Stock		12/16/2013	Various	42,400.000	817,904	XXX	
302941-10-9	FTI Consulting Inc Common Stock		08/08/2013	Various	7,600.000	247,320	XXX	
30303M-10-2	Facebook Inc Common Stock		12/17/2013	ITG Inc	13,800.000	754,606	XXX	
31337#-10-5	FHLB of Cincinnati Common Stock		04/10/2013	Direct	2,133.000	213,300	XXX	
315616-10-2	F5 Networks Inc Common Stock		12/10/2013	State Street Global Markets	200.000	16,944	XXX	
31620R-10-5	Fidelity National Financial Common Stock		12/16/2013	Various	24,600.000	622,641	XXX	
33616C-10-0	First Republic Bank Common Stock		07/01/2013	J P Morgan Securities	1,300.000	50,738	XXX	
337738-10-8	Fiserv Inc. Common Stock		12/17/2013	Stock Split	2,500.000		XXX	
337932-10-7	Firstenergy Corp Common Stock		12/17/2013	Various	900.000	28,946	XXX	
34354P-10-5	Flowserve Corp Common Stock		06/24/2013	Stock Split	1,400.000		XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
354613-10-1	Franklin Resources Inc Common Stock		07/26/2013	Stock Split	2,400.000		XXX	
35671D-85-7	Freeport-McMoran Cooper - B Common Stock		10/08/2013	Various	6,500.000	203,501	XXX	
35906A-10-8	Frontier Communications Corp Common Stoc		12/10/2013	State Street Global Markets	8,900.000	41,029	XXX	
362013-45-0	GMO Intl Opportunity Equity Common Stock		12/27/2013	Direct	86,403.880	1,499,927	XXX	
368736-10-4	Generac Holdings Inc Common Stock		10/08/2013	Various	5,600.000	222,257	XXX	
37045V-10-0	General Motors Co Common Stock		12/17/2013	State Street Bk & Trust	5,900.000	240,620	XXX	
375558-10-3	Gilead Sciences Inc Common Stock		01/28/2013	Stock Split	8,050.000		XXX	
378967-10-3	Global Cash Access Holdings Common Stock		11/06/2013	Various	73,900.000	487,407	XXX	
37940X-10-2	Global Payments Inc Common Stock		08/01/2013	Various	5,000.000	227,935	XXX	
38259P-50-8	Google Inc Common Stock		12/10/2013	State Street Global Markets	100.000	108,466	XXX	
39304D-10-2	Green Dot Corporation Common Stock		11/06/2013	Various	15,600.000	350,315	XXX	
404132-10-2	HCC Insurance Holdings Inc Common Stock		09/04/2013	Various	5,300.000	222,724	XXX	
40414L-10-9	HCP Inc Common Stock REIT		12/10/2013	State Street Global Markets	200.000	7,372	XXX	
410867-10-5	Hanover Insurance Group Inc Common Stock		06/18/2013	Various	2,600.000	126,008	XXX	
42330P-10-7	Helix Energy Solutions Group Common Stoc		12/19/2013	Various	28,100.000	647,860	XXX	
428236-10-3	Hewlett Packard Common Stock		12/10/2013	Various	5,100.000	113,499	XXX	
44107P-10-4	Host Hotels & Resorts Common Stock REIT		12/10/2013	ITG Inc	1,300.000	24,231	XXX	
450828-10-8	Iberibank Corp Common Stock		06/20/2013	Various	7,700.000	393,126	XXX	
451107-10-6	Idacorp Inc Common Stock		11/05/2013	Ladenburg Thalman & Co	5,400.000	275,848	XXX	
477143-10-1	Jetblue Airways Corp Common Stock		12/16/2013	Various	57,200.000	494,619	XXX	
48203R-10-4	Juniper Networks Common Stock		10/08/2013	Citation Group/BCC Clrg	1,400.000	28,413	XXX	
48238T-10-9	Kar Auction Services Inc Common Stock		06/28/2013	Various	21,100.000	488,057	XXX	
48273U-10-2	K-12 Common Stock		12/17/2013	Various	22,000.000	414,661	XXX	
49456B-10-1	Kinder Morgan Inc Common Stock		12/10/2013	State Street Global Markets	800.000	26,312	XXX	
494580-10-3	Kindred Helathcare Common Stock		11/21/2013	Barclays Capital	21,600.000	335,326	XXX	
501242-10-1	Kulicke & Soffa Industries Common Stock		12/11/2013	Various	16,100.000	187,409	XXX	
512807-10-8	Lam Research Corp Common Stock		01/22/2013	RBC Capital Markets	1,600.000	64,193	XXX	
529771-10-7	Lexmark International Group Common Stock		09/24/2013	Various	7,600.000	189,719	XXX	
544147-10-1	Lorillard Inc Common Stock		01/16/2013	Stock Split	2,200.000		XXX	
55272X-10-2	MFA Financial Inc Common Stock REIT		12/31/2013	Various	139,400.000	1,095,454	XXX	
55306N-10-4	MKS Instruments Inc Common Stock		08/01/2013	Various	7,200.000	192,811	XXX	
570535-10-4	Markel Corp Common Stock		10/29/2013	Bernstein Sanford	200.000	104,849	XXX	
58502B-10-6	Mednax Inc Common Stock		06/03/2013	Various	2,500.000	223,580	XXX	
58502B-10-6	Mednax Inc Common Stock		12/20/2013	Stock Split	5,700.000		XXX	
594918-10-4	Microsoft Corp Common Stock		10/08/2013	ITG Inc	2,700.000	88,772	XXX	
617446-44-8	Morgan Stanley Common Stock		12/10/2013	State Street Global Markets	100.000	3,077	XXX	
61945C-10-3	Mosaic Company Common Stock		10/08/2013	Citation Group/BCC Clrg	1,600.000	72,699	XXX	
64110L-10-6	Netflix Inc Common Stock		01/16/2013	State Street Bk & Trust	200.000	19,496	XXX	
64111Q-10-4	Netgear Inc Common Stock		07/01/2013	Various	21,600.000	708,987	XXX	
65105M-10-8	Newcastle Investment Common Stock		12/31/2013	Various	231,700.000	1,289,175	XXX	
651639-10-6	Newmont Mining Corp Holding Co Common St		10/08/2013	ITG Inc	100.000	2,688	XXX	
65249B-10-9	News Corp Common Stock		07/01/2013	Spin Off	4,850.000	32,280	XXX	
655044-10-5	Noble Energy Common Stock		05/30/2013	Stock Split	1,100.000		XXX	
675746-30-9	Ocwen Financial Corp Common Stock		12/16/2013	Various	19,500.000	905,879	XXX	
690070-10-7	Outerwall Inc Common Stock		08/01/2013	Various	5,400.000	298,671	XXX	
724479-10-0	Pitney Bowes Inc Common Stock		04/30/2013	Various	17,800.000	236,775	XXX	
745867-10-1	Pulte Corp Common Stock		12/18/2013	Sterne, Agee & Leach	8,600.000	159,036	XXX	
74835Y-10-1	Questcor Pharmaceuticals Common Stock		12/09/2013	Various	9,700.000	354,139	XXX	
75886F-10-7	Regeneron Pharmaceuticals Common Stock		10/08/2013	Various	400.000	104,308	XXX	
76009N-10-0	Rent-A-Center Inc Common Stock		11/07/2013	Various	27,700.000	962,118	XXX	
761152-10-7	Resmed Inc Common Stock		12/18/2013	Various	6,800.000	312,183	XXX	
779376-10-2	Rovi Corporation Common Stock		12/19/2013	Various	44,600.000	797,574	XXX	
786514-20-8	Safeway Inc Common Stock		12/10/2013	State Street Global Markets	100.000	3,324	XXX	
79466L-30-2	Salesforce.com, Inc Common Stock		04/17/2013	Stock Split	3,900.000		XXX	
807066-10-5	Scholastic Corporation Common Stock		08/19/2013	Various	5,600.000	154,982	XXX	
808625-10-7	Science Applications Common Stock		12/17/2013	Various	19,400.000	649,588	XXX	
811054-40-2	Scripps (EW) Co Class A Common Stock		11/08/2013	Various	45,400.000	713,901	XXX	
82705T-10-2	Silicon Image Inc Common Stock		12/19/2013	Various	63,700.000	321,972	XXX	
85254C-30-5	Stage Stores Inc Common Stock		10/03/2013	Various	23,600.000	462,499	XXX	
855030-10-2	Staples Incorporated Common Stock		12/10/2013	State Street Global Markets	100.000	1,615	XXX	
860372-10-1	Stewart Information Services Common Stoc		11/06/2013	Various	25,900.000	712,332	XXX	
880770-10-2	Teradyne Inc Common Stock		12/16/2013	Various	37,600.000	617,469	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
888706-10-8	Tivo Inc Common Stock		12/03/2013	Various	32,400.000	375,804	XXX	
891906-10-9	Total Systems Services Common Stock		02/04/2013	Various	14,700.000	340,703	XXX	
89469A-10-4	Treehouse Foods, Inc Common Stock		12/18/2013	Various	15,800.000	1,117,685	XXX	
90130A-10-1	Twenty-First Century Fox Inc Common Stoc		07/08/2013	Conversion	19,300.000	250,807	XXX	
903236-10-7	URS Corp Common Stock		05/16/2013	RBC Capital Markets	3,500.000	162,540	XXX	
912909-10-8	United States Steel Corp. Common Stock		06/11/2013	Barclays Capital	3,000.000	51,453	XXX	
918204-10-8	VF Corp Common Stock		12/17/2013	State Street Bk & Trust	600.000	141,042	XXX	
918204-10-8	VF Corp Common Stock		12/23/2013	Stock Split	5,100.000		XXX	
92532F-10-0	Vertex Pharmaceuticals Inc Common Stock		10/08/2013	Citation Group/BCC Clrg	600.000	43,339	XXX	
92886T-20-1	Vonage Holdings Corp Common Stock		09/24/2013	Various	17,300.000	53,198	XXX	
94946T-10-6	Wellcare Health Plans Common Stock		12/16/2013	Various	9,700.000	682,834	XXX	
95709T-10-0	Westar Energy Inc Common Stock		12/19/2013	Various	22,100.000	697,427	XXX	
959319-10-4	Western Refining Inc Common Stock		07/11/2013	Various	5,700.000	166,757	XXX	
966244-10-5	Whitewave Foods Co. Common Stock		05/24/2013	Spin Off	1,423.000	11,546	XXX	
966837-10-6	Whole Foods Market Inc. Common Stock		05/30/2013	Stock Split	1,900.000		XXX	
968223-20-6	Wiley, John & Sons Common Stock		02/26/2013	Cantor Fitz	1,100.000	41,495	XXX	
97382A-10-1	Windstream Corp. Common Stock		12/10/2013	Various	129,200.000	1,078,898	XXX	
981475-10-6	World Fuel Services Corp Common Stock		09/24/2013	Various	19,900.000	756,225	XXX	
98978V-10-3	Zoetis Inc Common Stock		12/10/2013	State Street Global Markets	400.000	12,544	XXX	
98978V-10-3	Zoetis Inc Common Stock		06/27/2013	Taxable Exchange	1,601.000	44,578	XXX	
761655-50-5	Rexam PLC - ADR Common Stock	F	12/11/2013	Convergex Execution Solutions	24,000.000	904,255	XXX	
G0083B-10-8	Actavis PLC Common Stock	F	09/30/2013	Taxable Exchange	1,200.000	172,800	XXX	
G0176J-10-9	Allegion PLC Common Stock	F	12/02/2013	Spin Off	500.000	11,453	XXX	
G02602-10-3	Amdocs Ltd Common Stock	F	09/30/2013	Various	14,500.000	523,673	XXX	
G0585R-10-6	Assured Guaranty Ltd Common Stock	F	10/10/2013	Various	30,000.000	559,542	XXX	
G10082-14-0	Energy XXI Bermuda Common Stock	F	12/12/2013	Various	18,600.000	490,510	XXX	
G3075P-10-1	Enstar Group Common Stock	F	10/29/2013	Various	3,400.000	470,804	XXX	
G60754-10-1	Michael Kors Holdings LTD Common Stock	F	12/17/2013	State Street Bk & Trust	400.000	33,164	XXX	
G6359F-10-3	Nabors Industries LTD Common Stock	F	12/10/2013	Various	49,000.000	772,005	XXX	
G9618E-10-7	White Mountains Ins Group Common Stock	F	10/30/2013	Various	400.000	236,623	XXX	
H8817H-10-0	Transocean Common Stock	F	12/10/2013	State Street Global Markets	1,000.000	49,250	XXX	
N53745-10-0	Lyondellbasell Industries Common Stock	F	12/10/2013	Various	1,700.000	129,261	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						46,188,113	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						46,188,113	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						13,589,253	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						59,777,366	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						61,274,733	XXX	0
9999999 Totals						376,503,197	XXX	1,796,800

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36201M-NU-2	GNMA Pool 587303 6.000% 09/15/32		12/01/2013	Paydown		6,742	6,742	6,906	6,896		(155)		(155)		6,742			0	222	10/17/2023
36202D-UH-2	GNMA II Pool 3284 5.500% 09/20/32		12/01/2013	Paydown		39,632	39,632	39,842	39,818		(187)		(187)		39,632			0	1,190	03/30/2017
36205G-AD-3	GNMA Pool 389804 5.000% 01/15/33		12/01/2013	Paydown		37,289	37,289	37,359	37,353		(64)		(64)		37,289			0	1,085	04/09/2017
3620AE-YJ-3	GN 728012 5.250% 05/15/52		12/01/2013	Paydown		94,801	94,801	101,437	101,327		(6,526)		(6,526)		94,801			0	2,719	02/21/2026
36297H-GA-0	GN 712193 5.250% 05/15/41		12/01/2013	Paydown		90,591	90,591	93,309	93,154		(2,563)		(2,563)		90,591			0	2,598	01/10/2031
38373Q-PY-1	GNR 2003-41 BX 4.500% 05/20/33		12/01/2013	Paydown		336,832	336,832	315,717	330,026		6,806		6,806		336,832			0	7,591	05/27/2017
38373S-W7-8	GNR 2003-35 TB 4.250% 03/16/33		12/01/2013	Paydown		28,103	28,103	28,085	28,062		40		40		28,103			0	561	04/10/2014
38373T-Z2-4	GNR 2002-15 PC 5.500% 11/20/31		12/01/2013	Paydown		59,683	59,683	57,217	59,324		359		359		59,683			0	1,733	12/12/2017
38374E-ZM-2	GNR 2003-116 JD 5.000% 11/20/32		12/01/2013	Paydown		329,658	329,658	325,383	327,938		1,720		1,720		329,658			0	8,014	07/29/2015
38374F-W6-7	GNR 2004-21 PC 5.000% 04/20/33		12/01/2013	Paydown		318,422	318,422	314,143	316,666		1,755		1,755		318,422			0	7,729	11/04/2015
38376V-WV-5	GNR 2010-17 BP 4.500% 07/16/37		12/01/2013	Paydown		1,802,569	1,802,569	1,860,026	1,824,527		(21,958)		(21,958)		1,802,569			0	44,781	05/30/2017
38378G-CY-2	GNR 2012-134 EA 3.000% 11/20/42		12/01/2013	Paydown		833,003	833,003	873,092	872,975		(39,972)		(39,972)		833,003			0	14,844	04/20/2016
912810-FQ-6	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co		1,205,000	660,000	1,122,038	1,187,064	(99,536)	(9,235)		(108,771)		1,078,293		126,707	126,707	24,259	04/15/2032
912810-FR-4	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co		1,780,988	1,100,000	1,355,605	1,475,107	(146,932)	(1,281)		(148,213)		1,326,894		454,094	454,094	19,251	01/15/2025
912810-PZ-5	United States Treasury Inflation Index B		05/08/2013	Stifel Nicolaus & Co		537,625	357,000	399,995	422,351	(28,072)	(672)		(28,744)		393,607		144,017	144,017	7,839	01/15/2029
912810-QP-6	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co		1,929,688	1,300,000	1,487,889	1,540,910	(59,919)	(664)		(60,583)		1,480,327		449,360	449,360	14,982	02/15/2041
912828-BW-9	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co		2,544,074	1,970,000	2,264,404	2,476,277	(248,219)	(1,249)		(249,468)		2,226,809		317,264	317,264	29,617	01/15/2014
912828-DH-0	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co		4,800,930	3,782,000	4,493,467	4,727,967	(225,048)	(45,364)		(270,412)		4,457,555		343,375	343,375	80,920	01/15/2015
912828-FL-9	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co		1,368,192	1,040,000	1,108,091	1,213,012	(131,744)	(756)		(132,500)		1,080,512		287,681	287,681	17,882	07/15/2016
912828-KM-1	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co		3,621,495	3,230,000	3,533,287	3,605,915	(108,948)	(29,233)		(138,181)		3,467,735		153,760	153,760	26,703	04/15/2014
912828-MF-4	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co		628,105	500,000	504,156	537,478	(34,109)	(48)		(34,157)		503,321		124,784	124,784	4,416	01/15/2020
912828-MY-3	United States Treasury Inflation Index B		08/14/2013	Stifel Nicolaus & Co		1,688,640	1,530,000	1,573,857	1,650,942	(94,550)	(4,553)		(99,103)		1,551,839		136,801	136,801	6,824	04/15/2015
912828-PP-9	United States Treasury Inflation Index B		02/20/2013	Stifel Nicolaus & Co		2,331,999	1,900,000	2,023,022	2,089,372	(79,944)	(1,348)		(81,292)		2,008,080		323,919	323,919	13,572	01/15/2021
0599999 - Bonds - U.S. Governments						26,414,058	21,346,324	23,918,324	24,964,462	(1,257,022)	(155,145)	0	(1,412,167)	0	23,552,295	0	2,861,763	2,861,763	339,333	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
419791-J7-4	Hawaii State Call 5.250% 09/01/19		09/01/2013	Call 100.0000		500,000	500,000	511,387	504,492		(4,492)		(4,492)		500,000			0	26,250	09/01/2019
419791-L3-0	Hawaii State Call 5.250% 09/01/19		12/23/2013	Call 100.0000		500,000	500,000	508,810	503,484		(3,484)		(3,484)		500,000			0	34,417	09/01/2019
64966F-E4-2	New York, NY Call 5.000% 04/01/25		07/08/2013	Tax Free Exchange		1,709,308	1,650,000	1,728,425	1,711,256		(1,948)		(1,948)		1,709,308			0	63,479	04/01/2025
677519-VU-1	Ohio State Infrastructure Call		06/15/2013	Call 100.0000		1,000,000	1,000,000	1,036,160	1,002,032		(2,032)		(2,032)		1,000,000			0	25,000	06/15/2020
709141-N9-2	Pennsylvania State Call		04/24/2013	Huntington Investment Co		2,834,514	2,700,000	2,842,452	2,724,544		(5,497)		(5,497)		2,719,048		115,466	115,466	55,500	06/01/2022
882720-WJ-0	Texas State Wtr - Call		10/18/2013	Call 100.0000		2,000,000	2,000,000	2,164,830	2,026,980		(26,980)		(26,980)		2,000,000			0	133,528	08/01/2014
93974A-7S-7	Washington State Call 5.000% 01/01/22		04/11/2013	Huntington Investment Co		1,077,620	1,000,000	1,046,300	1,011,757		(1,650)		(1,650)		1,010,107		67,513	67,513	39,583	01/01/2022
93974B-GG-1	Washington State Call 5.000% 07/01/24		04/11/2013	Huntington Investment Co		819,142	745,000	794,565	766,665		(2,421)		(2,421)		764,244		54,898	54,898	29,490	07/01/2024
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						10,440,585	10,095,000	10,632,928	10,251,210	0	(48,502)	0	(48,502)	0	10,202,707	0	237,878	237,878	407,247	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
167610-5S-9	Chicago, IL Call 5.000% 01/01/24		09/16/2013	Call 100.0000		245,000	245,000	247,163	245,000				0		245,000			0	14,802	01/01/2024
172720-FX-7	Circleville, OH CSD BAB-Tax		05/10/2013	Davidson, D.A., Co., Inc.		513,000	500,000	512,085	509,808		(402)		(402)		509,406		3,594	3,594	16,301	11/01/2036
199491-R5-2	Columbus, OH BAB 4.360% 06/01/22		06/17/2013	Call 100.0000		250,000	250,000	263,760	261,936		(11,936)		(11,936)		250,000			0	5,934	06/01/2022
199491-XS-5	Columbus, OH GO Unltd Call		04/16/2013	Huntington Investment Co		869,250	750,000	800,415	774,136		(1,682)		(1,682)		772,454		96,796	96,796	12,917	12/15/2022
431614-NS-1	Hilliard, OH Call 5.000% 12/01/22		07/01/2013	Tax Free Exchange		1,220,905	1,195,000	1,290,959	1,225,924		(5,020)		(5,020)		1,220,905			0	34,854	12/01/2022
438670-KY-6	Honolulu, HI Prerefunded		03/01/2013	Call 100.0000		895,000	895,000	910,637	896,676		(1,676)		(1,676)		895,000			0	23,494	03/01/2016
438670-LL-3	Honolulu, HI Call 5.250% 03/01/16		03/01/2013	Call 100.0000		545,000	545,000	582,414	546,018		(1,018)		(1,018)		545,000			0	14,306	03/01/2016
481304-6Y-4	Judson, TX Call 5.000% 02/01/22		02/01/2013	Call 100.0000		1,055,000	1,055,000	1,070,402	1,055,526		(526)		(526)		1,055,000			0	26,375	02/01/2022
481304-7E-7	Judson, TX Call 5.000% 02/01/22		03/28/2013	Call 100.0000		445,000	445,000	444,060	444,237		763		763		445,000			0	14,648	02/01/2022
484873-EW-0	Kansas City, MO Call 5.000% 02/01/24		03/05/2013	Huntington Investment Co		1,561,725	1,500,000	1,563,885	1,556,749		(717)		(717)		1,556,032		5,693	5,693	45,208	02/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
49474E-NZ-2	King Cnty, WA Call 5.250% 06/01/22		04/26/2013	Huntington Investment Co		1,588,816	1,545,000	1,693,335	1,562,860		(6,314)		(6,314)		1,556,545		32,271	32,271	33,572	06/01/2022
521840-ZY-7	Leander, Texas Call 5.375% 08/15/18		10/15/2013	Call 100.0000		2,000,000	2,000,000	2,123,120	2,000,000				0		2,000,000			0	125,417	08/15/2018
592112-CM-6	Metro Govt Nashville-Davidson Call		03/01/2013	Huntington Investment Co		1,178,660	1,000,000	1,064,340	1,047,888		(1,791)		(1,791)		1,046,097		132,563	132,563	15,417	05/15/2025
641840-BL-6	New Albany, OH Call 5.250% 12/01/18		12/01/2013	Call 100.0000		1,120,000	1,120,000	1,181,667	1,126,725		(6,725)		(6,725)		1,120,000			0	58,800	12/01/2013
64966D-WX-3	New York, NY Call 5.000% 12/01/19		01/13/2013	Tax Free Exchange		1,008,549	1,000,000	1,033,300	1,008,705		(157)		(157)		1,008,549			0	5,972	12/01/2019
64966E-DR-5	New York, NY Call 5.000% 08/01/21		04/10/2013	Tax Free Exchange		1,544,607	1,530,000	1,580,199	1,546,232		(1,625)		(1,625)		1,544,607			0	52,913	08/01/2021
667825-LV-3	Northwest, TX ISD Call		03/05/2013	Huntington Investment Co		1,157,064	1,110,000	1,187,656	1,152,652		(924)		(924)		1,151,728		5,336	5,336	31,296	02/15/2020
763223-4N-1	Richardson, TX Call 5.250% 02/15/24		05/09/2013	Tax Free Exchange		1,418,864	1,400,000	1,483,930	1,422,444		(3,580)		(3,580)		1,418,864			0	53,900	02/15/2024
952122-GN-3	West Clermont, OH Call		04/19/2013	Call 100.0000		1,835,000	1,835,000	1,937,907	1,835,000				0		1,835,000			0	35,171	12/01/2018
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						20,451,440	19,920,000	20,971,235	20,218,516	0	(43,330)	0	(43,330)	0	20,175,187	0	276,253	276,253	621,297	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
040654-NX-9	Arizona St Transn Brd Hwy Rev Call		10/15/2013	Stephens Inc		2,744,025	2,500,000	2,699,575	2,568,722		(17,473)		(17,473)		2,551,248		192,777	192,777	162,153	07/01/2020
04084C-CH-5	Arkansas State Call 4.250% 07/01/30		12/01/2013	Call 100.0000		340,000	340,000	340,000	340,000				0		340,000			0	15,052	07/01/2030
172311-DR-0	Cincinnati, OH Wtr Sys Call		06/01/2013	Call 100.0000		1,400,000	1,400,000	1,456,448	1,403,865		(3,865)		(3,865)		1,400,000			0	35,000	12/01/2020
198504-RQ-7	Columbia, SC Wtr & Swr, Call		05/09/2013	Stephens Inc		2,154,000	2,000,000	2,122,400	2,074,970		(2,855)		(2,855)		2,072,115		81,885	81,885	78,611	02/01/2021
198504-RS-3	Columbia, SC Waterworks Call		03/21/2013	Huntington Investment Co		3,134,292	2,890,000	3,064,151	2,936,814		(4,994)		(4,994)		2,931,821		202,471	202,471	94,326	02/01/2023
3128HX-SS-5	FHS 268 30 3.000% 08/15/42		12/01/2013	Paydown		117,733	117,733	123,178	123,099		(5,367)		(5,367)		117,733			0	2,087	11/15/2020
3128P7-S2-0	FG C91437 3.500% 04/01/32		12/01/2013	Paydown		256,864	256,864	270,029	269,747		(12,883)		(12,883)		256,864			0	4,208	07/30/2019
312934-UP-5	FG A87790 4.000% 08/01/39		12/01/2013	Paydown		552,823	552,823	543,235	543,476		9,347		9,347		552,823			0	8,403	05/28/2017
3136A6-AW-4	FNR 2012-52 NB 3.500% 12/25/39		12/01/2013	Paydown		941,535	941,535	996,225	981,897		(40,362)		(40,362)		941,535			0	11,666	04/29/2015
3136FT-3V-9	FNMA Call 1.500% 03/22/27		03/22/2013	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	7,500	03/22/2027
3136FT-5N-5	FNMA Call 4.000% 03/22/27		03/22/2013	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	6,250	03/22/2027
3136FT-6P-9	FNMA Call 2.000% 03/29/32		03/29/2013	Call 100.0000		3,000,000	3,000,000	2,999,500	2,999,520		480		480		3,000,000			0	30,000	03/29/2032
3136G0-EV-9	FNMA Call 4.000% 04/30/32		04/30/2013	Call 100.0000		1,000,000	1,000,000	999,500	999,515		485		485		1,000,000			0	5,000	04/30/2032
3136G0-KM-2	FNMA Call 2.000% 06/14/32		06/14/2013	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	7,500	06/14/2032
3136G0-KW-0	FNMA Call 2.000% 05/24/32		05/24/2013	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	10,000	05/24/2032
31371K-UA-7	FNMA Pool 254477 5.500% 10/01/32		12/01/2013	Paydown		110,902	110,902	109,646	109,681		1,221		1,221		110,902			0	2,988	07/07/2016
31371N-SQ-9	FN 257126 5.500% 02/01/23		12/01/2013	Paydown		199,328	199,328	215,897	214,582		(15,255)		(15,255)		199,328			0	5,234	08/07/2016
3137A3-JW-0	FHR 3753 AS 3.500% 11/15/25		12/01/2013	Paydown		383,264	383,264	395,421	389,935		(6,671)		(6,671)		383,264			0	5,664	08/24/2016
3137A4-WF-0	FHR 3775 BC 3.500% 11/15/25		12/01/2013	Paydown		35	35	35	35				0		35			0	1	03/16/2016
3137A8-XZ-6	FHR 3844 DA 4.500% 10/15/39		12/01/2013	Paydown		383,697	383,697	409,297	397,091		(13,394)		(13,394)		383,697			0	7,308	09/22/2015
3137AG-CA-6	FHR 3947 BC 2.500% 10/15/26		12/01/2013	Paydown		51,491	51,491	53,255	52,550		(1,059)		(1,059)		51,491			0	592	12/04/2017
3137AN-QF-5	FHR 4036 PA 2.750% 04/15/41		12/01/2013	Paydown		422,963	422,963	436,131	427,868		(4,906)		(4,906)		422,963			0	3,642	08/17/2014
3137AN-VY-8	FHR 4031 LE 2.000% 10/15/29		12/01/2013	Paydown		264,668	264,668	268,680	266,927		(2,259)		(2,259)		264,668			0	2,358	03/27/2016
3137AU-U9-8	FHR 4117 VC 3.000% 10/15/32		12/01/2013	Paydown		106,693	106,693	114,695	114,538		(7,845)		(7,845)		106,693			0	1,742	10/12/2016
31381D-2V-6	FNMA Pool 458088 12.000% 07/15/15		12/01/2013	Paydown		3,717	3,717	4,107	3,872		(156)		(156)		3,717			0	246	11/18/2014
3138M8-CJ-0	FN AP4572 3.000% 09/01/27		12/01/2013	Paydown		68,321	68,321	72,933	72,861		(4,540)		(4,540)		68,321			0	1,162	02/28/2019
3138MF-P6-8	FN AQ0444 2.500% 10/01/27		12/01/2013	Paydown		742,646	742,646	780,706	780,339		(37,693)		(37,693)		742,646			0	10,395	03/12/2020
31392W-UQ-1	FHR 2510 NM 5.000% 03/15/32		12/01/2013	Paydown		150,357	150,357	154,938	150,421		(64)		(64)		150,357			0	3,723	04/22/2014
31393B-QC-2	FNR 2003-37 QD 5.000% 05/25/32		04/01/2013	Paydown		61,893	61,893	61,429	61,671		222		222		61,893			0	700	05/25/2032
31393V-MQ-1	FHR 2628 AB 4.500% 06/15/18		12/01/2013	Paydown		207,861	207,861	202,042	206,458		1,403		1,403		207,861			0	4,244	05/17/2015
31393X-UJ-4	FNR 2004-26 PD 4.500% 08/25/32		12/01/2013	Paydown		1,459,861	1,459,861	1,562,736	1,496,954		(37,093)		(37,093)		1,459,861			0	28,687	04/16/2015
31394B-W4-2	FNR 2004-95 EA 4.500% 08/25/33		12/01/2013	Paydown		950,529	950,529	986,768	956,417		(5,888)		(5,888)		950,529			0	20,101	06/16/2015
31394L-PM-8	FHR 2698 BA 5.000% 11/15/32		10/01/2013	Paydown		122,336	122,336	123,044	122,207		130		130		122,336			0	2,593	11/15/2032
31395A-C8-6	FHR 2806 AC 5.000% 01/15/33		10/01/2013	Paydown		88,443	88,443	88,125	88,259		184		184		88,443			0	1,989	01/15/2033
31395J-5E-2	FHR 2881 AG 4.500% 08/15/34		12/01/2013	Paydown		80,283	80,283	80,082	80,129		154		154		80,283			0	1,871	07/03/2015
31397S-ZF-4	FNR 2011-42 VA 4.500% 06/25/22		12/01/2013	Paydown		1,078,237	1,078,237	1,141,414	1,088,549		(10,312)		(10,312)		1,078,237			0	34,345	05/25/2015
31397U-GT-0	FNR 2011-49 CA 3.500% 12/25/28		12/01/2013	Paydown		331,641	331,641	337,652	333,672		(2,032)		(2,032)		331,641			0	4,528	07/11/2015
31398C-XG-8	FHR 3534 MB 4.000% 05/15/24		10/23/2013	Maxwell Simon Inc		1,246,128	1,167,333	1,162,591	1,163,334		182		182		1,163,516		82,612	82,612	42,413	05/15/2024
31398L-NU-8	FHR 3606 A 4.000% 07/15/23		12/01/2013	Paydown		173,519	173,519	182,107	176,128		(2,609)		(2,609)		173,519			0	3,233	12/13/2014
31398Q-M9-5	FHR 3685 WB 4.000% 04/15/28		12/01/2013	Paydown		190,707	190,707	197,568	193,065		(2,359)		(2,359)		190,707			0	3,475	03/28/2015
31398R-E6-8	FNR 2010-57 AP 4.500% 08/25/39		12/01/2013	Paydown		430,349	430,349	447,428	438,392		(8,043)		(8,043)		430,349			0	7,903	03/24/2015
31398S-SG-9	FNR 2010-136 BA 3.500% 12/25/30		12/01/2013	Paydown		723,491	723,491	748,982	740,281		(16,791)		(16,791)		723,491			0	10,739	08/11/2016
31398T-SB-8	FNR 2010-93 VB 4.500% 01/25/31		08/01/2013	Paydown		3,000,000	3,000,000	3,180,000	3,065,955		(65,955)		(65,955)		3,000,000			0	62,893	01/25/2031
31403D-GZ-6	FNMA Pool 745516 5.500% 05/01/36		12/01/2013	Paydown		87,222	87,222	87,113	87,104		118		118		87,222			0	2,198	10/01/2015
31412M-BZ-0	FNMA 928956 6.000% 12/01/27		12/01/2013	Paydown		435,008	435,008	475,111	473,411		(38,402)		(38,402)		435,008			0	16,884	01/04/2016
31416B-4A-3	FN 995517 5.500% 01/01/24		12/01/2013	Paydown		256,750	256,750	277,571	276,541		(19,791)		(19,791)		256,750			0	7,046	12/18/2015
31417Y-3N-5	FN MA0804 4.000% 07/01/31		12/01/2013	Paydown		409,949	409,949	422,120	421,696		(11,747)		(11,747)		409,949			0	7,404	10/29/2016
31417Y-4C-8	FN MA0818 4.000% 08/01/31		12/01/2013	Paydown		1,025,088	1,025,088	1,068,334	1,067,245		(42,157)		(42,157)		1,025,088			0	18,016	11/03/2016
31417Y-TV-9	FN MA0563 4.000% 11/01/30		12/01/2013	Paydown		288,794	288,794	297,819	297,468		(8,674)		(8,674)		288,794			0	4,853	05/15/2016
31417Y-W5-2	FN MA0667 4.000% 10/01/30		12/01/2013	Paydown		381,160	381,160	380,564	380,545		615		615		381,160			0	6,888	03/03/2017

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31418A-E9-5	FN MA1059 3.500% 05/01/32		12/01/2013	Paydown		134,066	134,066	141,901	141,740		(7,674)		(7,674)		134,066			0	2,133	06/07/2019
31418A-EB-0	FN MA1029 3.500% 04/01/32		12/01/2013	Paydown		306,047	306,047	321,779	321,449		(15,403)		(15,403)		306,047			0	4,805	10/09/2018
31418A-KN-7	FN MA1200 3.000% 10/01/32		12/01/2013	Paydown		47,778	47,778	50,839	50,800		(3,022)		(3,022)		47,778			0	747	02/12/2021
31419F-EB-8	FN AE4629 4.000% 10/01/40		12/01/2013	Paydown		176,351	176,351	184,948	184,783		(8,431)		(8,431)		176,351			0	3,284	02/25/2018
338443-BN-3	Flagstaff, AZ Call 5.250% 07/01/20		07/01/2013	Call 100.0000		1,000,000	1,000,000	1,074,210	1,005,586		(5,586)		(5,586)		1,000,000			0	52,500	07/01/2020
349515-BK-1	Fort Worth, TX Wtr & Swr Call		02/15/2013	Call 100.0000		1,350,000	1,350,000	1,499,864	1,352,346		(2,346)		(2,346)		1,350,000			0	37,125	02/15/2017
455057-HE-2	Indiana State Fin Auth Call		06/03/2013	Taxable Exchange		1,121,750	1,000,000	1,077,590	1,035,477		(3,400)		(3,400)		1,032,077		89,673	89,673	41,944	02/01/2022
469485-EP-7	Jacksonville, FL Sales Tax, Call		01/15/2013	Call 100.0000		1,000,000	1,000,000	1,087,900	1,000,000				0		1,000,000			0	15,528	10/01/2018
560459-KC-2	Maine Muni Call 5.000% 11/01/23		11/01/2013	Call 100.0000		1,000,000	1,000,000	1,048,500	1,005,893		(5,893)		(5,893)		1,000,000			0	50,000	11/01/2023
625914-EL-6	Municipal Energy Agy, NB Call		04/01/2013	Call 100.0000		2,000,000	2,000,000	2,140,000	2,061,741		(61,741)		(61,741)		2,000,000			0	52,500	04/01/2018
641480-DB-1	Nevada State Call 5.500% 12/08/18		11/21/2013	Huntington Investment Co		1,157,299	1,100,000	1,216,754	1,128,481		(13,126)		(13,126)		1,115,355		41,944	41,944	59,660	12/08/2018
64465M-G6-6	New Hampshire Call 5.250% 08/15/19		08/15/2013	Call 100.0000		1,100,000	1,100,000	1,169,960	1,135,444		(35,444)		(35,444)		1,100,000			0	57,750	08/15/2019
64711R-BB-1	New Mexico Call 5.125% 06/15/17		10/28/2013	Huntington Investment Co		1,029,830	1,000,000	1,075,070	1,015,725		(8,882)		(8,882)		1,006,844		22,986	22,986	44,986	06/15/2017
658546-QM-1	North Central, TX Health Fac, ETM		06/01/2013	Call 100.0000		130,000	130,000	132,081	130,598		(598)		(598)		130,000			0	3,738	06/01/2016
727364-AX-9	Plantation, FL Call 5.000% 08/15/20		10/15/2013	Call 100.0000		1,090,000	1,090,000	1,157,580	1,095,656		(5,656)		(5,656)		1,090,000			0	63,432	08/15/2020
783245-HY-2	Rutherford County, TN Call		10/15/2013	Stephens Inc.		1,255,550	1,140,000	1,186,375	1,156,839		(4,133)		(4,133)		1,152,706		102,845	102,845	69,192	02/01/2024
812642-8F-6	Seattle, WA Call 5.250% 11/01/18		04/08/2013	Huntington Investment Co		4,107,880	4,000,000	4,302,000	4,030,377		(9,963)		(9,963)		4,020,414		87,466	87,466	93,333	11/01/2018
837151-GK-9	South Carolina Call 5.000% 01/01/21		07/01/2013	Call 100.0000		370,000	370,000	371,373	370,733		(733)		(733)		370,000			0	18,500	01/01/2021
837151-GV-5	South Carolina Call 5.000% 01/01/21		09/09/2013	Call 100.0000		1,130,000	1,130,000	1,132,787	1,131,493		(1,493)		(1,493)		1,130,000			0	66,936	01/01/2021
83787R-AT-2	South Fulton, GA Wtr & Swr - Call		01/01/2013	Call 100.0000		1,100,000	1,100,000	1,171,093	1,142,546		(42,546)		(42,546)		1,100,000			0	28,875	01/01/2021
882854-UU-4	Texas Water Development Board Call		08/23/2013	Call 100.0000		445,000	445,000	459,187	445,000				0		445,000			0	25,878	07/15/2021
975680-AQ-2	Winston-Salem, NC NC 5.000% 06/01/24		09/09/2013	Tax Free Exchange		2,286,457	2,080,000	2,338,669	2,297,039		(10,581)		(10,581)		2,286,457			0	80,311	06/01/2024
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						59,396,612	58,036,734	60,981,041	59,177,555	0	(685,602)	0	(685,602)	0	58,491,953	0	904,659	904,659	1,688,968	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
001084-AM-4	Agco Corp Call/Conv 1.250% 12/15/36		07/22/2013	Merrill Lynch		20,676	15,000	18,183	16,868		(1,110)		(1,110)		15,758		4,918	4,918	115	12/15/2036
00130H-BN-4	AES Corporation NC 8.000% 06/01/20		06/10/2013	Merrill Lynch		640,375	545,000	523,200	528,051		750		750		528,802		111,573	111,573	23,253	06/01/2020
00130H-BS-3	AES Corporation Call 7.375% 07/01/21		06/19/2013	Various		1,171,925	1,030,000	1,141,344	1,140,683		(4,831)		(4,831)		1,135,852		36,073	36,073	73,249	07/01/2021
00434N-AA-3	Access Midstream Partner Call		08/09/2013	JP Morgan Securities		407,000	440,000	440,000	440,000				0		440,000		(33,000)	(33,000)	14,002	05/15/2023
008252-AL-2	Affiliated Managers Group Conv/Call/Put		09/19/2013	Call 142.0528		198,874	140,000	133,000	133,592		65,282		65,282		198,874			0	5,530	08/15/2038
016745-AL-5	Allbritton Communication Conv		07/30/2013	Merrill Lynch		167,788	155,000	146,088	148,348		582		582		148,930		18,858	18,858	8,852	05/15/2018
02005N-AJ-9	Ally Financial Inc NC 7.500% 09/15/20		03/11/2013	Citigroup Global Markets		189,100	155,000	163,138	162,109		(140)		(140)		161,969		27,131	27,131	5,780	09/15/2020
02005N-AL-4	Ally Financial Inc NC 5.500% 02/15/17		01/24/2013	JP Morgan Securities		436,500	400,000	398,000	398,314		28		28		398,342		38,158	38,158	10,022	02/15/2017
02406P-AG-5	American Axle & Manfacturing 144A-Call		12/12/2013	Call 105.5395		175,196	166,000	180,110	175,883		(687)		(687)		175,196			0	20,574	01/15/2014
03077J-AB-6	Amerigas Finance LLC Call		01/11/2013	Merrill Lynch		245,850	220,000	224,400	224,253		(14)		(14)		224,239		21,611	21,611	2,396	05/20/2017
03232P-AA-6	Amsurg Corp 144A-Call 5.625% 11/30/20		01/30/2013	Bank of New York		237,375	225,000	225,000	225,000				0		225,000		12,375	12,375	2,602	11/30/2020
044209-AE-4	Ashland Inc 144A 4.750% 08/15/22		05/30/2013	Morgan Stanley		429,450	420,000	420,000	420,000				0		420,000		9,450	9,450	16,459	08/15/2022
04939M-AE-9	Atlas Pipeline Partners Call		02/11/2013	Redemption 104.1680		281,254	270,000	270,000	270,000		11,254		11,254		281,254			0	11,775	06/15/2018
04939T-AA-2	Atlas Pipe Escrow 144A-Call		10/17/2013	Tax Free Exchange		313,408	305,000	314,150	314,124		(716)		(716)		313,408			0	21,273	10/01/2020
053773-AL-1	Avis Budget Car Rental Call		06/03/2013	Call 111.8140		866,559	775,000	785,176	782,574		83,985		83,985		866,559			0	53,459	03/15/2018
055381-AS-6	BE Aerospace Call 5.250% 04/01/22		01/28/2013	Barclays Capital		356,356	335,000	341,700	341,477		(46)		(46)		341,432		14,925	14,925	5,863	04/01/2022
05563Q-AA-8	Bank of New York 144A - Callable		06/14/2013	Call 101.5560		1,015,560	1,000,000	1,050,000	1,037,930		(22,370)		(22,370)		1,015,560			0	41,709	12/01/2026
090613-AF-7	Biomet Inc 144A-Call 6.500% 08/01/20		01/10/2013	Merrill Lynch		59,263	55,000	55,000	55,000				0		55,000		4,263	4,263	1,559	08/01/2020
09062X-AA-1	Biogen Idec Inc NC 6.000% 03/01/13		03/01/2013	Maturity		500,000	500,000	503,310	500,162		(162)		(162)		500,000			0	15,000	03/01/2013
1248EP-AS-2	CCO Holdings Call 7.000% 01/15/19		03/05/2013	DBAB		373,463	345,000	345,000	345,000				0		345,000		28,463	28,463	15,630	01/15/2019
1248EP-AY-9	CCO Holdings NC 5.250% 09/30/22		09/06/2013	Various		349,163	380,000	376,299	376,406		206		206		376,612		(27,450)	(27,450)	19,737	09/30/2022
12527G-AB-9	CF Industries Inc NC 7.125% 05/01/20		01/25/2013	Jefferies		314,063	250,000	293,125	287,322		(344)		(344)		286,978		27,084	27,084	4,404	05/01/2020
12543D-AQ-3	Community Health Systems Call		05/09/2013	Morgan Stanley		273,600	240,000	240,863	240,824		(31)		(31)		240,793		32,807	32,807	14,060	07/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
12543D-AR-1	Community Health Systems Call		02/07/2013	Goldman Sachs		421,000	400,000	400,000	400,000				0		400,000		21,000	21,000	9,965	08/15/2018
126650-BQ-2	CVS Corp. PT-NC 6.943% 01/10/30		12/10/2013	Redemption 100.0000		28,131	28,131	28,694	28,623		(492)		(492)		28,131			0	1,069	01/10/2030
12686C-AZ-2	Cablevision Systems NC		02/26/2013	Merrill Lynch		27,656	25,000	27,125	26,878		(49)		(49)		26,828		828	828	732	04/15/2018
12686C-BB-4	Cablevision Systems NC		07/22/2013	Credit Suisse First Boston		183,375	180,000	175,950	175,978		184		184		176,161		7,214	7,214	8,754	09/15/2022
127210-AB-8	Cadbury Schweppes 144A - NC		10/01/2013	Maturity		1,000,000	1,000,000	994,880	999,523		477		477		1,000,000			0	51,250	10/01/2013
147446-AR-9	Case New Holland Inc NC		05/24/2013	Jefferies		41,825	35,000	34,762	34,825		12		12		34,837		6,988	6,988	1,370	12/01/2017
156700-AS-5	Centurytel Inc NC 5.800% 03/15/22		08/13/2013	Various		910,775	950,000	954,379	954,277		(224)		(224)		954,053		(43,278)	(43,278)	50,606	03/15/2022
165167-CA-3	Chesapeake Energy Conv/put/call		10/11/2013	Jefferies		888,750	900,000	798,400	698,477	107,004	961		107,965		806,442		82,308	82,308	20,701	05/15/2037
165258-AA-2	Chesapeake Oil 144A-Call		01/14/2013	Various		381,763	400,000	395,500	382,000	14,031	20		14,051		396,051		(14,288)	(14,288)	4,529	11/15/2019
172441-AW-7	Cinemark USA Inc 144A-Call		01/28/2013	Citigroup Global Markets		51,250	50,000	50,000	50,000				0		50,000		1,250	1,250	306	12/15/2022
17453B-AW-1	Frontier Communications NC		03/19/2013	Various		730,783	675,000	682,713	682,339		(170)		(170)		682,169		48,613	48,613	22,759	03/15/2019
184496-AK-3	Clean Harbors Inc 144A-Call		02/04/2013	Credit Suisse First Boston		143,500	140,000	140,000	140,000				0		140,000		3,500	3,500	1,196	06/01/2021
22282E-AE-2	Covanta Holdings Corp Call		03/19/2013	Credit Lyonnais Securities		451,831	415,000	419,481	419,244		(70)		(70)		419,174		32,657	32,657	12,567	04/01/2020
226566-AK-3	Cricket Communications Call		05/15/2013	Call 103.8750		794,644	765,000	741,577	751,900		42,743		42,743		794,644			0	29,644	05/15/2016
228227-BC-7	Crown Castle 144A 5.250% 01/15/23		01/28/2013	Morgan Stanley		63,750	60,000	60,000	60,000				0		60,000		3,750	3,750	928	01/15/2023
23283P-AB-0	Cyrusone LP Call 6.375% 11/15/22		07/08/2013	Barclays Capital		229,500	225,000	228,850	228,823		(151)		(151)		228,672		828	828	9,204	11/15/2022
235851-AF-9	Danaher Corp Conv/put/call		01/17/2013	Various		844,859	485,000	422,738	400,986		482		482		401,468		443,391	443,391	352	01/22/2021
247025-AE-9	Dell Inc NC 7.100% 04/15/28		05/21/2013	Stifel Nicolaus & Co		1,060,000	1,000,000	1,227,260	1,215,802		(3,723)		(3,723)		1,212,079		(152,079)	(152,079)	43,192	04/15/2028
24702R-AJ-0	Dell Inc NC 5.875% 06/15/19		01/17/2013	Sterne, Agee & Leach		1,017,500	1,000,000	1,028,210	1,020,137		(159)		(159)		1,019,978		(2,478)	(2,478)	6,201	06/15/2019
25470X-AJ-4	Dish DBS Corp NC 5.875% 07/15/22		04/08/2013	Various		1,008,013	950,000	963,644	963,553		(297)		(297)		963,256		44,757	44,757	41,784	07/15/2022
25470X-AK-1	Dish DBS Corp 144A-NC 5.000% 03/15/23		01/09/2013	Merrill Lynch		50,125	50,000	50,000	50,000				0		50,000		125	125	118	03/15/2023
26854P-AA-4	EJM Airport LLC NC 6.271% 05/15/20		11/15/2013	Redemption 100.0000		113,048	113,048	124,353	121,920		(8,872)		(8,872)		113,048			0	5,344	05/15/2020
268648-AM-4	EMC Corp/Mass Conv 1.750% 12/01/13		12/01/2013	Taxable Exchange		1,090,959	725,000	1,040,759	913,370		(188,370)		(188,370)		725,000		365,959	365,959	12,688	12/01/2013
270321-AC-6	Earthlink Inc Call 8.875% 05/15/19		02/20/2013	Credit Suisse First Boston		42,400	40,000	39,900	39,914		2		2		39,915		2,485	2,485	986	05/15/2019
278265-AC-7	Eaton Vance Corp NC 6.500% 10/02/17		07/08/2013	Redemption 117.5940		1,913,254	1,627,000	1,871,929	1,835,671		77,583		77,583		1,913,254			0	126,951	10/02/2017
29355X-AB-3	Enpro Industries Inc Conv		10/22/2013	Jefferies		166,288	90,000	116,709	110,325		(5,985)		(5,985)		104,340		61,949	61,949	3,560	10/15/2015
29444U-AK-2	Equinix Inc Call 7.000% 07/15/21		05/09/2013	Jefferies		285,000	250,000	250,000	250,000				0		250,000		35,000	35,000	14,535	07/15/2021
29977H-AD-2	Everest Acquisition LLC Call		05/23/2013	Citigroup Global Markets		76,125	70,000	70,000	70,000				0		70,000		6,125	6,125	2,781	05/01/2019
31430Q-BA-4	Felcor Lodging LP NC 10.000% 10/01/14		01/01/2013	Call 116.0644		225,165	194,000	197,880	195,756		29,409		29,409		225,165			0	4,850	10/01/2014
31430Q-BE-6	Felcor Lodging LP Call		07/29/2013	Barclays Capital		372,400	380,000	381,715	378,100	3,606	(92)		3,514		381,614		(9,214)	(9,214)	13,300	03/01/2023
337158-AD-1	First Tennessee Bank NC		10/15/2013	FTN Financial		2,080,000	2,000,000	1,997,980	1,999,543		173		173		1,999,716		80,284	80,284	127,092	01/15/2015
337158-AE-9	First Tennessee Bank NC		10/15/2013	FTN Financial		1,080,800	1,000,000	997,350	998,976		233		233		999,209		81,591	81,591	59,168	04/01/2016
347466-AE-4	Irwin Land LLC 144A-SF		12/15/2013	Redemption 100.0000		22,547	22,547	22,143	22,153		395		395		22,547			0	900	12/15/2035
35671D-AU-9	Freeport-McMoran Cooper - B Call		02/11/2013	Sterne, Agee & Leach		977,100	1,000,000	971,450	973,245		295		295		973,539		3,561	3,561	16,074	03/01/2022
35802X-AA-1	Fresenius Med Care 144A-NC		05/31/2013	Merrill Lynch		557,375	490,000	489,466	489,548		28		28		489,576		67,799	67,799	23,003	09/15/2018
35802X-AF-0	Fresenius Med Care 144A-NC		05/29/2013	JP Morgan Securities		524,288	465,000	468,500	468,255		(117)		(117)		468,138		56,150	56,150	22,993	01/31/2022
35906A-AM-0	Frontier Communications Corp		02/14/2013	Various		148,745	145,000	145,906	145,873		(9)		(9)		145,863		2,882	2,882	5,309	01/15/2023
369300-AM-0	General Cable Corp 144A-Call		07/31/2013	JP Morgan Securities		102,638	105,000	105,000	105,000				0		105,000		(2,363)	(2,363)	5,199	10/01/2022
37045X-AB-2	General Motors Finl Co Call		02/11/2013	JP Morgan Securities		508,200	440,000	451,000	449,637		(186)		(186)		449,451		58,749	58,749	6,023	06/01/2018
384313-AC-6	Graftech International Ltd 144A-Call		07/16/2013	First Union Capital		116,438	115,000	115,000	115,000				0		115,000		1,438	1,438	4,867	11/15/2020
404119-BD-0	HCA-The Healthcare Company Call		03/08/2013	Call 104.9380		393,518	375,000	401,663	392,140		1,378		1,378		393,518			0	20,882	02/15/2017
404121-AC-9	HCA Inc NC 6.500% 02/15/20		03/12/2013	Jefferies		1,062,200	940,000	941,984	941,743		(39)		(39)		941,704		120,496	120,496	35,642	02/15/2020
404121-AE-5	HCA Inc NC 5.875% 03/15/22		05/31/2013	BNP Paribas Securities		296,325	270,000	270,000	270,000				0		270,000		26,325	26,325	11,456	03/15/2022
423074-AF-0	HJ Heinz Co NC 6.375% 07/15/28		03/07/2013	National Financial Services		1,576,875	1,500,000	1,828,050	1,818,376		(2,771)		(2,771)		1,815,604		(238,729)	(238,729)	62,953	07/15/2028
44107T-AT-3	Host Hotels & Resorts Call-REITS		03/21/2013	Barclays Capital		468,713	435,000	458,925	458,579		(430)		(430)		458,149		10,563	10,563	13,029	03/01/2023
45671X-AA-8	Inergy Midstream LP 144A-Call		12/05/2013	Taxable Exchange		49,771	50,000	50,000	50,000				0		50,000		(229)	(229)	3,042	12/15/2020
457030-AG-9	Ingles Markets Inc Call		06/12/2013	Redemption 102.9380		272,786	265,000	260,363	262,069		10,717		10,717		272,786			0	18,823	05/15/2017
45974V-B7-2	Intl Lease Finance Corp NC		01/10/2013	Merrill Lynch		185,472	184,000	164,910	182,377		274		274		182,650		2,822	2,822	3,584	03/25/2013
45974V-B8-0	Intl Lease Finance Corp NC		11/15/2013	Maturity		550,000	550,000	491,775	534,191		15,809		15,809		550,000			0	36,438	11/15/2013
460690-BE-9	Interpublic Group Cos Inc. Conv/Put/Call		03/14/2013	Conversion		625,190	625,000	757,156	638,870		(13,680)		(13,680)		625,190			0	14,761	03/15/2023
471109-AD-0	Jarden Corp Call 7.500% 01/15/20		05/29/2013	DBAB		222,425	205,000	209,100	208,664		(173)		(173)		208,492		13,933	13,933	13,581	01/15/2020
48123V-AB-8	J2 Global Communications Call		06/06/2013	Merrill Lynch		193,050	180,000	180,813	180,781		(34)		(34)		180,747		12,303	12,303	12,600	08/01/2018
492914-AS-5	Key Energy Services Inc Call		04/26/2013	Credit Suisse First Boston		634,400	610,000	619,150	614,575	3,315	(244)		3,071		617,646		16,754	16,754	27,450	03/01/2021
526057-BN-3	Lennar Corp. Call 4.750% 11/15/22		07/24/2013	Barclays Capital		363,750	375,000	366,749	364,513	2,300	387		2,687		367,200		(3,450)	(3,450)	13,729	11/15/2022
530715-AR-2	Liberty Media Corp Conv/Call		02/22/2013	Nomura Securities		1,712,854	1,700,000	889,319	937,335		2,658		2,658		939,993		772,861	772,861	24,637	03/15/2031
538034-AC-3	Live Nation 144A-Call 8.125% 05/15/18		09/12/2013	Call 109.0700		474,455	435,000	430,913	431,956		42,498		42,498		474,455			0	29,159	05/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
552953-CA-7	MGM Grand Inc NC 6.625% 12/15/21		10/08/2013	Jefferies		26,281	25,000	25,375	25,000	374	(25)		349		25,349		932	932	1,339	12/15/2021
570506-AQ-8	Markwest Energy Call 5.500% 02/15/23		05/14/2013	Bank of New York		341,775	315,000	311,897	311,985		85		85		312,071		29,704	29,704	13,331	02/15/2023
577778-CE-1	May Department Stores NC		06/12/2013	Goldman Sachs		414,360	360,000	207,600	212,090		697		697		212,787		201,573	201,573	22,244	07/15/2034
582848-AA-5	Mead Prods 144A-Call 6.750% 04/30/20		05/09/2013	Credit Suisse First Boston		509,438	475,000	489,768	488,787		(549)		(549)		488,238		21,199	21,199	17,278	04/30/2020
582848-AA-5	Mead Prods 144A-Call 6.750% 04/30/20		06/20/2013	Taxable Exchange		346,500	330,000	341,550	340,782		(555)		(555)		340,227		6,273	6,273	14,293	04/30/2020
583491-AA-3	Meccanica Holdings 144A-NC		07/23/2013	National Financial Services		1,889,280	1,845,000	1,972,785	1,950,590		(7,831)		(7,831)		1,942,759		(53,479)	(53,479)	118,836	07/15/2019
584690-AC-5	Medicis Pharmaceutical - Cl A Conv		01/01/2013	Redemption 109.3320		76,532	70,000	70,000	70,000		6,532		6,532		76,532			0		06/01/2017
594918-AE-4	Microsoft Corp 144A-Conv		04/05/2013	Citigroup Global Markets		424,915	425,000	441,315	430,320		(3,192)		(3,192)		427,128		(2,213)	(2,213)		06/15/2013
629568-AT-3	Nabors Industries Inc NC		09/11/2013	Redemption 126.3200		2,526,400	2,000,000	2,506,320	2,448,337		78,063		78,063		2,526,400			0	214,292	01/15/2019
64110D-AB-0	Netapp Inc Conv 1.750% 06/01/13		06/01/2013	Taxable Exchange		1,076,464	940,000	1,168,567	1,007,627		(67,627)		(67,627)		940,000		136,464	136,464	8,225	06/01/2013
650094-CA-1	New York Telephone Call		11/18/2013	Call 100.0000		2,000,000	2,000,000	1,778,600	1,852,373		147,627		147,627		2,000,000			0	140,328	11/01/2023
651639-AH-9	Newmont Mining Corp Holding Co Conv		10/15/2013	Various		1,143,550	1,130,000	1,330,637	1,266,728		(58,292)		(58,292)		1,208,436		(64,886)	(64,886)	15,188	07/15/2014
670008-AD-3	Novellus Systems Inc Conv		10/29/2013	Various		954,754	610,000	704,684	703,712		(1,360)		(1,360)		702,352		252,401	252,401	10,737	05/15/2041
67073Y-AA-4	NV Energy Inc NC 6.250% 11/15/20		08/07/2013	Goldman Sachs		410,816	350,000	350,000	350,000				0		350,000		60,816	60,816	16,224	11/15/2020
682134-AA-9	Omnicom Group Inc Call/Conv/Put		06/11/2013	Taxable Exchange		1,585,219	1,300,000	1,262,444	1,265,056		466		466		1,265,522		319,698	319,698		07/01/2038
69073T-AP-8	Owens-Brockway Glass NC		02/07/2013	Merrill Lynch		462,000	400,000	396,000	397,791		68		68		397,859		64,141	64,141	15,651	05/15/2016
694476-AC-6	Pacific Lifecorp 144A 6.000% 02/10/20		01/28/2013	Sterne, Agee & Leach		1,142,860	1,000,000	1,097,230	1,089,435		(866)		(866)		1,088,569		54,291	54,291	28,500	02/10/2020
704549-AH-7	Peabody Energy Corp NC		06/14/2013	Various		275,475	260,000	273,000	272,754		(542)		(542)		272,212		3,263	3,263	11,991	09/15/2020
704549-AM-6	Peabody Energy Corp NC		04/05/2013	Credit Suisse First Boston		708,975	685,000	700,388	700,075		(358)		(358)		699,718		9,257	9,257	17,244	11/15/2021
724479-AG-5	Pitney Bowes Inc NC 5.000% 03/15/15		03/12/2013	Redemption 103.8950		1,281,025	1,233,000	1,298,842	1,276,651		4,374		4,374		1,281,025			0	67,301	03/15/2015
72447X-AB-3	Pitney Bowes Inc NC 5.250% 01/15/37		04/30/2013	Sterne, Agee & Leach		1,055,000	1,000,000	1,042,500	1,040,778		(303)		(303)		1,040,475		14,525	14,525	42,000	01/15/2037
726505-AK-6	Plains Exploration & Prod Call		04/16/2013	Various		812,525	740,000	740,975	740,898		(24)		(24)		740,873		71,652	71,652	22,409	05/01/2021
726505-AM-2	Plains Exploration & Prod Call		05/14/2013	Morgan Stanley		843,150	770,000	776,313	775,934		(287)		(287)		775,648		67,502	67,502	19,913	06/15/2019
726505-AN-0	Plains Exploration & Prod Call		05/14/2013	Credit Suisse First Boston		295,650	270,000	270,000	270,000				0		270,000		25,650	25,650	9,799	11/15/2020
7425A0-A5-9	Principal Life Global 144A-NC		01/15/2013	Maturity		750,000	750,000	764,918	750,075		(75)		(75)		750,000			0	19,688	01/15/2013
747262-AH-6	QVC Inc 5.125% 07/02/22		02/11/2013	Jefferies		183,313	175,000	175,000	175,000				0		175,000		8,313	8,313	5,531	07/02/2022
75508A-AC-0	Rayonier Trs Hol Conv 4.500% 08/15/15		05/22/2013	Various		325,358	180,000	186,350	182,942		(426)		(426)		182,515		142,843	142,843	6,281	08/15/2015
758766-AE-9	Regal Entertainment Call		06/13/2013	Redemption 111.3750		92,441	83,000	86,735	85,981		6,460		6,460		92,441			0	8,759	08/15/2014
75886A-AD-0	Regency Energy Partners Call		06/01/2013	Call 104.6880		193,673	185,000	193,825	190,478		3,195		3,195		193,673			0	8,672	06/01/2016
78401F-AG-2	SBA Telecommunications Call		08/20/2013	Credit Suisse First Boston		223,875	225,000	226,960	226,868		(132)		(132)		226,736		(2,861)	(2,861)	14,375	07/15/2016
78442F-AQ-1	SLM Corp NC 5.000% 04/15/15		07/29/2013	National Financial Services		1,166,063	1,125,000	1,105,178	1,120,117		1,188		1,188		1,121,305		44,757	44,757	44,688	04/15/2015
79377W-AL-2	Saks Inc Call 2.000% 03/15/24		04/15/2013	Call 100.2000		180,360	180,000	187,087	183,533		(3,173)		(3,173)		180,360			0	2,100	03/15/2024
79546V-AH-9	Sally Holdings Call 6.875% 11/15/19		01/30/2013	First Union Capital		72,069	65,000	65,000	65,000				0		65,000		7,069	7,069	981	11/15/2019
79546V-AJ-5	Sally Holdings Call 5.750% 06/01/22		01/14/2013	Merrill Lynch		92,013	85,000	86,063	86,021		(4)		(4)		86,017		5,995	5,995	625	06/01/2022
80007P-AT-6	Sandridge Energy Inc Call		02/07/2013	Merrill Lynch		615,000	600,000	604,779	604,658		(38)		(38)		604,620		10,380	10,380	21,500	08/15/2020
817565-BU-7	Service Corp International NC		08/07/2013	Jefferies		266,800	230,000	242,475	240,898		(556)		(556)		240,342		26,458	26,458	13,647	11/15/2021
829259-AA-8	Sinclair Television Group 144A-Call		01/16/2013	Various		275,360	250,000	259,975	257,031		(69)		(69)		256,962		18,398	18,398	5,203	11/01/2017
829259-AA-8	Sinclair Television Group 144A-Call		10/15/2013	Call 105.0772		746,048	710,000	736,875	729,778		16,270		16,270		746,048			0	62,209	11/01/2017
829259-AN-0	Sinclair Television Group Call		08/13/2013	Sterne, Agee & Leach		226,969	225,000	226,125	226,104		(56)		(56)		226,048		921	921	11,638	10/01/2022
83088G-AB-1	Skyway Concession Co 144A-Call		01/31/2013	Keybanc Capital Markets		1,518,000	2,000,000	1,260,000	1,361,255		3,566		3,566		1,364,821		153,179	153,179	1,382	06/30/2026
835898-AC-1	Sotheby's Inc Conv 3.125% 06/15/13		06/15/2013	Call 108.5255		618,595	570,000	671,085	595,556		23,039		23,039		618,595			0	8,906	06/15/2013
858495-AC-8	Steinway Musical Instruments 144A-Call		07/15/2013	Call 100.0000		169,000	169,000	168,355	168,913		87		87		169,000			0	10,318	03/01/2014
864486-AG-0	Suburban Propane Partners Call		08/02/2013	Call 107.3750		52,614	49,000	39,344	39,611		13,003		13,003		52,614			0	3,624	08/01/2016
87311X-AD-0	TW Telecom Holdings Inc Call		02/12/2013	Credit Suisse First Boston		683,656	655,000	655,000	655,000				0		655,000		28,656	28,656	13,007	10/01/2022
87612B-AL-6	Targa Resources Partners 144A-Call		06/05/2013	JP Morgan Securities		114,713	115,000	114,425	114,433		20		20		114,452		260	260	3,773	05/01/2023
896818-AD-3	Triumph Group Call 8.000% 11/15/17		11/15/2013	Call 104.0000		228,800	220,000	216,828	217,832		10,968		10,968		228,800			0	17,600	11/15/2017
902494-AP-8	Tyson Foods Inc. Conv 3.250% 10/15/13		08/14/2013	Various		1,071,228	670,000	826,491	718,520		(29,570)		(29,570)		688,950		382,278	382,278	15,031	10/15/2013
902494-AP-8	Tyson Foods Inc. Conv 3.250% 10/15/13		10/15/2013	Taxable Exchange		480,156	275,000	314,310	299,219		(24,219)		(24,219)		275,000		205,156	205,156	8,938	10/15/2013
909317-BE-8	United Airlines 2009-2A		07/15/2013	Redemption 100.0000		276,916	276,916	305,992	298,936		(22,021)		(22,021)		276,916			0	18,831	12/14/2015
914906-AM-4	Univision Communications Inc. 144A-Call		05/22/2013	First Union Capital		791,138	730,000	720,275	721,523		412		412		721,936		69,202	69,202	26,906	05/19/2019
93114K-AD-5	Walmart Stores Sinking Fund		07/02/2013	Redemption 100.0000		218,318	218,318	262,067	226,527		(8,209)		(8,209)		218,318			0	11,824	01/02/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
94973V-BG-1	Wellpoint Inc 2.750% 10/15/42		07/18/2013	Various		290,230	220,000	220,000	220,000				0		220,000		70,230	70,230	4,731	10/15/2042
97381W-AU-8	Windstream Corp. Call 7.500% 04/01/23		09/10/2013	Various		469,875	475,000	505,475	502,313	2,538	(2,058)		480		502,793		(32,918)	(32,918)	30,075	04/01/2023
983130-AN-5	Wynn Las Vegas Call 7.875% 11/01/17		05/22/2013	Redemption 107.1450		626,798	585,000	572,366	576,473		50,325		50,325		626,798			0	25,722	11/01/2017
983130-AT-2	Wynn Las Vegas Call 5.375% 03/15/22		04/24/2013	Credit Suisse First Boston		1,141,913	1,065,000	1,054,025	1,054,690		244		244		1,054,935		86,978	86,978	29,049	03/15/2022
98375Y-AU-0	XM Satellite 144A-Conv		09/11/2013	Various		1,081,412	525,000	650,758	599,624		(19,792)		(19,792)		579,832		501,580	501,580	22,016	12/01/2014
257559-AC-8	Domtar Corp NC 7.125% 08/15/15	I	10/22/2013	National Financial Services		2,452,500	2,250,000	2,491,563	2,417,632		(50,252)		(50,252)		2,367,380		85,120	85,120	191,484	08/15/2015
380956-AB-8	Goldcorp Inc. Conv 2.000% 08/01/14	A	11/15/2013	Various		1,297,878	1,290,000	1,545,193	1,410,959		(67,777)		(67,777)		1,343,183		(45,305)	(45,305)	33,273	08/01/2014
740212-AE-5	Precision Drilling Corp Call	A	07/10/2013	JP Morgan Securities		688,425	670,000	679,650	678,772		(399)		(399)		678,373		10,052	10,052	25,404	12/15/2021
74819R-AP-1	Quebecor Media 5.750% 01/15/23	A	08/14/2013	Barclays Capital		359,375	380,000	386,125	385,994		(286)		(286)		385,707		(26,332)	(26,332)	14,739	01/15/2023
82934H-AD-3	Sino Forest Corp 144A-Conv	A	01/29/2013	Taxable Exchange		93,180	580,000	78,300	78,300				0		78,300		14,880	14,880		12/15/2016
91911X-AL-8	Valeant Pharmaceuticals 144A-Call	I	01/23/2013	Citigroup Global Markets		189,875	175,000	179,375	178,817		(51)		(51)		178,765		11,110	11,110	3,839	10/01/2017
91911X-AR-5	Valeant Pharmaceuticals 144A-Call	A	12/16/2013	Call 103.2500		193,078	187,000	197,051	195,761		(2,683)		(2,683)		193,078			0	17,253	07/15/2014
91911X-AS-3	Valeant Pharmaceuticals 144A-Call	A	06/03/2013	Barclays Capital		280,475	260,000	259,625	259,656		11		11		259,666		20,809	20,809	16,808	07/15/2016
002447-AA-8	Awas Aviation Capital Lt 144A-Call	F	10/15/2013	Redemption 100.0000		89,280	89,280	89,280	89,280				0		89,280			0	4,914	10/18/2014
03938L-AF-1	Arecelormittal NC 6.125% 06/01/18	F	06/24/2013	Various		763,238	715,000	719,488	719,255	199	(259)		(59)		719,196		44,042	44,042	16,968	06/01/2018
03938L-AK-0	Arecelormittal Conv 5.000% 05/15/14	F	05/09/2013	JP Morgan Securities		169,125	165,000	182,669	172,982	958	(2,385)		(1,427)		171,555		(2,430)	(2,430)	4,102	05/15/2014
22541L-AH-6	Credit Suisse First Boston NC	R	08/15/2013	Maturity		1,500,000	1,500,000	1,521,660	1,502,090		(2,090)		(2,090)		1,500,000			0	82,500	08/15/2013
256853-AA-0	Dolphin Energy LTD 144A-NC	F	12/15/2013	Redemption 100.0000		91,700	91,700	91,929	91,863		(163)		(163)		91,700			0	4,075	06/15/2019
30251G-AA-5	FMG Resources 144A-Call	F	01/17/2013	Barclays Capital		841,225	805,000	809,125	809,500		(90)		(90)		809,410		31,815	31,815	12,835	11/01/2015
30251G-AH-0	FMG Resources 144A-Call	F	03/06/2013	Merrill Lynch		160,588	145,000	147,175	147,127		(45)		(45)		147,082		13,506	13,506	4,320	11/01/2015
780153-AU-6	Royal Caribbean NC 5.250% 11/15/22	F	07/30/2013	First Union Capital		90,900	90,000	90,000	90,000				0		90,000		900	900	3,478	11/15/2022
852060-AG-7	Sprint Capital NC 6.900% 05/01/19	F	10/09/2013	JP Morgan Securities		83,000	80,000	76,800	76,988		300		300		77,288		5,712	5,712	5,275	05/01/2019
852061-AF-7	Sprint Corp. NC 8.375% 08/15/17	R	03/14/2013	Morgan Stanley		582,500	500,000	467,250	472,347		1,005		1,005		473,352		109,148	109,148	24,892	08/15/2017
852061-AS-9	Sprint Corp. NC 6.000% 11/15/22	R	01/15/2013	Citigroup Global Markets		290,500	280,000	280,000	280,000				0		280,000		10,500	10,500	2,987	11/15/2022
897050-AB-6	Tronox Finance Call 6.375% 08/15/20	F	01/10/2013	UBS Securities		76,500	75,000	75,656	75,632		(3)		(3)		75,630		870	870	1,926	08/15/2018
92769V-AC-3	Virgin Media Finance PLC NC	F	01/28/2013	Goldman Sachs		190,350	180,000	180,000	180,000				0		180,000		10,350	10,350	4,358	02/15/2022
980888-AE-1	Woolworths Limited 144A-NC	F	06/19/2013	Redemption 103.2860		764,316	740,000	739,386	739,587		24,730		24,730		764,316			0	38,193	04/12/2016
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						85,930,027	79,736,940	81,137,382	80,050,891	134,326	146,062	0	280,388	0	80,331,279	0	5,598,749	5,598,749	3,320,289	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						202,632,722	189,134,998	197,640,910	194,662,635	(1,122,696)	(786,518)	0	(1,909,214)	0	192,753,421	0	9,879,301	9,879,301	6,377,134	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						27,045,305	26,341,400	26,955,346		0	(121,976)	0	(121,976)	0	26,833,369	0	211,936	211,936	469,832	XXX
8399999 - Bonds - Subtotals - Bonds						229,678,027	215,476,398	224,596,255	194,662,635	(1,122,696)	(908,494)	0	(2,031,190)	0	219,586,790	0	10,091,237	10,091,237	6,846,966	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
460690-80-3	Interpublic Group Cos Inc		10/18/2013	Conversion	60.000	61,050		61,050	61,050				0		61,050			0	3,150	
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						61,050	XXX	61,050	61,050	0	0	0	0	0	61,050	0	0	0	3,150	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						61,050	XXX	61,050	61,050	0	0	0	0	0	61,050	0	0	0	3,150	XXX
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						202,313	XXX	202,313		0	0	0	0	0	202,313	0	0	0	1,969	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						263,363	XXX	263,363	61,050	0	0	0	0	0	263,363	0	0	0	5,119	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00081T-10-8	Acco Brands Corp Common Stock		04/26/2013	Investment Technology Group	593.000	3,849		4,168	4,353	(184)			(184)		4,168		(319)	(319)		XXX
00101J-10-6	ADT Corporation Common Stock		02/22/2013	Barclays Capital	100.000	4,693		2,488	4,649	(2,161)			(2,161)		2,488		2,205	2,205	13	XXX
001055-10-2	Aflac Inc Common Stock		02/22/2013	Barclays Capital	200.000	9,975		8,718	10,624	(1,906)			(1,906)		8,718		1,257	1,257	70	XXX
00130H-10-5	AES Corporation Common Stock		08/09/2013	Various	700.000	8,002		8,067	7,490	577			577		8,067		(65)	(65)	36	XXX
00206R-10-2	AT&T Inc Common Stock		12/17/2013	Various	23,400.000	818,740		581,731	788,814	(207,083)			(207,083)		581,731		237,009	237,009	32,130	XXX
002824-10-0	Abbott Laboratories Common Stock		02/22/2013	Barclays Capital	2,000.000	68,827		39,260	63,090	(23,829)			(23,829)		39,260		29,567	29,567	280	XXX
002824-10-0	Abbott Laboratories Common Stock		01/02/2013	Spin Off		315,186		315,186	587,425	(272,239)			(272,239)		315,186			0		XXX
002896-20-7	Abercrombie & Fitch Co. Common Stock		08/09/2013	DBAB	900.000	44,258		28,944	43,173	(14,229)			(14,229)		28,944		15,314	15,314	360	XXX
00817Y-10-8	Aetna Inc Common Stock		12/10/2013	ITG Inc	12.000	805		194	556	(362)			(362)		194		611	611	10	XXX
00846U-10-1	Agilent Technologies Common Stock		08/09/2013	State Street Bk & Trust	1,300.000	60,086		30,202	53,222	(23,020)			(23,020)		30,202		29,884	29,884	442	XXX
009158-10-6	Air Products & Chemicals Inc Common Stoc		02/22/2013	Barclays Capital	700.000	60,048		43,820	58,814	(14,994)			(14,994)		43,820		16,228	16,228	448	XXX
009363-10-2	Airgas Inc Common Stock		08/09/2013	DBAB	800.000	84,554		50,009	73,032	(23,023)			(23,023)		50,009		34,545	34,545	704	XXX
00971T-10-1	Akamai Technologies Common Stock		08/09/2013	Various	800.000	31,889		29,129	32,728	(3,599)			(3,599)		29,129		2,760	2,760		XXX
013817-10-1	Alcoa Inc Common Stock		04/26/2013	Various	12,500.000	107,253		112,940	108,500	4,440			4,440		112,940		(5,687)	(5,687)	375	XXX
015351-10-9	Alexion Pharmaceuticals Inc Common Stock		04/26/2013	Various	1,600.000	150,991		150,442	150,096	346			346		150,442		549	549		XXX
018490-10-2	Allergan Inc. Common Stock		08/09/2013	State Street Bk & Trust	800.000	72,880		28,217	73,384	(45,167)			(45,167)		28,217		44,663	44,663	80	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
018802-10-8	Alliant Energy Corp Common Stock		07/18/2013	Various	12,600.000	625,004		457,542	553,266	(95,724)			(95,724)		457,542		167,462	167,462	6,674	XXX
021441-10-0	Altera Corporation Common Stock		02/22/2013	Barclays Capital	1,100.000	38,791		27,385	37,884	(10,499)			(10,499)		27,385		11,406	11,406	110	XXX
02209S-10-3	Altria Group Inc Common Stock		02/22/2013	Barclays Capital	2,200.000	77,285		36,938	69,124	(32,186)			(32,186)		36,938		40,347	40,347	968	XXX
023135-10-6	Amazon Com, Inc. Common Stock		02/22/2013	Barclays Capital	200.000	52,817		12,735	50,228	(37,493)			(37,493)		12,735		40,082	40,082		XXX
025816-10-9	American Express Company Common Stock		08/09/2013	Various	1,500.000	106,645		62,130	86,220	(24,090)			(24,090)		62,130		44,515	44,515	730	XXX
026874-78-4	American Intl Group Inc Common Stock		04/26/2013	Investment Technology Group	500.000	20,481		17,128	17,650	(522)			(522)		17,128		3,352	3,352		XXX
031162-10-0	Amgen Inc. Common Stock		08/09/2013	State Street Bk & Trust	600.000	65,778		33,638	51,792	(18,154)			(18,154)		33,638		32,140	32,140	564	XXX
032511-10-7	Anadarko Petroleum Corp Common Stock		12/17/2013	Various	1,100.000	91,025		47,387	81,741	(34,354)			(34,354)		47,387		43,638	43,638	270	XXX
037411-10-5	Apache Corp Common Stock		04/26/2013	Various	1,700.000	124,570		103,685	133,450	(29,766)			(29,766)		103,685		20,885	20,885	509	XXX
03748R-10-1	Apartment Invest & Mgmt Co. Common Stock		08/09/2013	State Street Bk & Trust	1,100.000	32,131		24,036	29,766	(5,730)			(5,730)		24,036		8,095	8,095	528	XXX
037604-10-5	Apollo Group Inc Common Stock		02/22/2013	Barclays Capital	300.000	5,552		9,082	6,276	2,806			2,806		9,082		(3,530)	(3,530)		XXX
037833-10-0	Apple Computer Inc. Common Stock		12/17/2013	Various	1,800.000	878,303		92,542	959,454	(866,912)			(866,912)		92,542		785,761	785,761	13,310	XXX
038222-10-5	Applied Materials Inc Common Stock		02/22/2013	Barclays Capital	8,500.000	115,077		99,777	97,240	2,537			2,537		99,777		15,300	15,300	765	XXX
039483-10-2	Archer Daniels Midland Co. Common Stock		08/09/2013	Various	1,500.000	56,946		35,670	41,085	(5,415)			(5,415)		35,670		21,276	21,276	551	XXX
04351G-10-1	Ascena Retail Group Inc Common Stock		11/14/2013	Various	20,500.000	411,144		400,715	379,045	21,670			21,670		400,715		10,429	10,429		XXX
052769-10-6	Autodesk Inc Common Stock		04/26/2013	Various	1,200.000	45,466		41,330	42,420	(1,090)			(1,090)		41,330		4,136	4,136		XXX
053015-10-3	Automatic Data Processing Common Stock		02/22/2013	Barclays Capital	2,500.000	151,996		99,700	142,525	(42,825)			(42,825)		99,700		52,296	52,296	1,088	XXX
053332-10-2	Autozone Inc. Common Stock		02/22/2013	Barclays Capital	100.000	38,216		38,480	35,443	3,037			3,037		38,480		(264)	(264)		XXX
053484-10-1	Avalonbay Communities Inc Common Stock R		02/22/2013	Barclays Capital	100.000	12,847		11,006	13,559	(2,553)			(2,553)		11,006		1,842	1,842	97	XXX
053774-10-5	Avis Budget Group Common Stock		02/27/2013	Various	13,600.000	311,082		189,067	269,552	(80,485)			(80,485)		189,067		122,015	122,015		XXX
054303-10-2	Avon Products Inc. Common Stock		12/10/2013	Various	3,400.000	71,440		54,026	48,824	5,202			5,202		54,026		17,414	17,414	504	XXX
054937-10-7	BB&T Corporation Common Stock		04/26/2013	Various	5,100.000	155,268		125,874	148,461	(22,587)			(22,587)		125,874		29,394	29,394	2,193	XXX
055921-10-0	BMC Software Inc Common Stock		09/11/2013	Various	2,500.000	115,575		48,403	99,150	(50,747)			(50,747)		48,403		67,172	67,172		XXX
057224-10-7	Baker Hughes Inc Common Stock		08/09/2013	Various	600.000	27,524		24,247	24,504	(257)			(257)		24,247		3,277	3,277	120	XXX
060505-10-4	Bank of America Corp Common Stock		08/09/2013	Various	15,300.000	184,266		121,338	177,480	(56,142)			(56,142)		121,338		62,928	62,928	68	XXX
064058-10-0	Bank of New York Mellon Common Stock		04/26/2013	Various	10,200.000	283,294		235,722	262,140	(26,418)			(26,418)		235,722		47,572	47,572	2,496	XXX
067383-10-9	C.R. Bard, Inc. Common Stock		02/22/2013	Barclays Capital	400.000	39,349		28,848	39,096	(10,248)			(10,248)		28,848		10,501	10,501	80	XXX
067774-10-9	Barnes & Noble, Inc Common Stock		05/29/2013	Various	26,400.000	520,633		400,321	398,376	1,945			1,945		400,321		120,311	120,311		XXX
071813-10-9	Baxter International Common Stock		02/22/2013	Barclays Capital	1,700.000	114,027		64,787	113,322	(48,535)			(48,535)		64,787		49,240	49,240	765	XXX
075896-10-0	Bed Bath & Beyond Inc Common Stock		02/22/2013	Barclays Capital	1,000.000	57,525		35,280	55,910	(20,630)			(20,630)		35,280		22,245	22,245		XXX
081437-10-5	Bemis Company Common Stock		08/09/2013	DBAB	1,000.000	41,829		24,414	33,460	(9,046)			(9,046)		24,414		17,415	17,415	520	XXX
084670-70-2	Berkshire Hathaway Inc Common Stock		08/09/2013	Various	1,300.000	151,700		102,310	116,610	(14,300)			(14,300)		102,310		49,390	49,390		XXX
086516-10-1	Best Buy Company Inc Common Stock		08/09/2013	Various	1,200.000	23,157		23,558	14,220	9,338			9,338		23,558		(401)	(401)	68	XXX
089302-10-3	Big Lots Inc Common Stock		02/22/2013	Barclays Capital	300.000	10,046		4,938	8,538	(3,600)			(3,600)		4,938		5,108	5,108		XXX
09062X-10-3	Biogen Idec Inc Common Stock		12/17/2013	ITG Inc	300.000	84,257		10,914	44,001	(33,087)			(33,087)		10,914		73,343	73,343		XXX
093671-10-5	H&R Block Inc. Common Stock		04/08/2013	Various	32,400.000	753,811		488,286	601,668	(113,382)			(113,382)		488,286		265,525	265,525	7,560	XXX
097023-10-5	Boeing Co. Common Stock		02/22/2013	Barclays Capital	1,000.000	76,592		48,142	75,360	(27,218)			(27,218)		48,142		28,449	28,449	485	XXX
101121-10-1	Boston Properties Inc Common Stock REIT		02/22/2013	Barclays Capital	800.000	85,031		68,248	84,648	(16,400)			(16,400)		68,248		16,783	16,783	520	XXX
109696-10-4	Brink's Company Common Stock		01/02/2013	Davenport & Company	1,700.000	48,079		45,246	48,501	(3,255)			(3,255)		45,246		2,833	2,833		XXX
110122-10-8	Bristol Myers Squibb Co. Common Stock		08/09/2013	Various	3,900.000	160,135		85,746	127,101	(41,355)			(41,355)		85,746		74,388	74,388	3,045	XXX
111320-10-7	Broadcom Corp - Cl A Common Stock		08/09/2013	Various	1,500.000	48,272		40,686	49,815	(9,129)			(9,129)		40,686		7,586	7,586	209	XXX
124857-20-2	CBS Corp - Class B Common Stock		02/22/2013	Barclays Capital	2,000.000	86,380		26,620	76,100	(49,480)			(49,480)		26,620		59,760	59,760	240	XXX
12504L-10-9	CBRE Group, Inc Common Stock		08/09/2013	State Street Bk & Trust	100.000	2,331		1,772	1,990	(218)			(218)		1,772		559	559		XXX
12541W-20-9	C H Robinson Worldwide Inc Common Stock		04/26/2013	Various	1,800.000	104,811		99,856	113,796	(13,940)			(13,940)		99,856		4,955	4,955	245	XXX
12572Q-10-5	CME Group Inc Common Stock		04/26/2013	Various	3,500.000	211,947		169,074	177,485	(8,411)			(8,411)		169,074		42,872	42,872	1,350	XXX
125896-10-0	CMS Energy Corp Common Stock		04/22/2013	Various	28,300.000	746,763		534,553	689,954	(155,401)			(155,401)		534,553		212,210	212,210	7,217	XXX
126408-10-3	CSX Corp Common Stock		02/22/2013	Barclays Capital	900.000	20,518		10,938	17,757	(6,819)			(6,819)		10,938		9,580	9,580		XXX
126650-10-0	CVS Corp. Common Stock		08/09/2013	Various	3,100.000	177,085		121,086	149,885	(28,799)			(28,799)		121,086		55,999	55,999	1,688	XXX
12673P-10-5	CA Inc Common Stock		02/22/2013	Barclays Capital	900.000	22,049		19,692	19,782	(90)			(90)		19,692		2,357	2,357	225	XXX
12686C-10-9	Cablevision Systems Common Stock		12/23/2013	Various	39,200.000	686,341		562,849	585,648	(22,799)			(22,799)		562,849		123,492	123,492	12,750	XXX
127190-30-4	CACI International Inc, Cl A Common Stoc		03/26/2013	Various	12,100.000	648,211		656,214	665,863	(9,649)			(9,649)		656,214		(8,003)	(8,003)		XXX
13342B-10-5	Cameron International Corp Common Stock		04/26/2013	Various	1,000.000	61,923		58,396	56,460	1,936			1,936		58,396		3,527	3,527		XXX
136992-47-6	The Newark Group Common Stock		11/04/2013	FRB Capital Markets & Co	31,652.000	154,304		19,000	102,869	(83,869)			(83,869)		19,000		135,304	135,304		XXX
14040H-10-5	Capital One Financial Corp Common Stock		08/09/2013	Various	1,800.000	113,080		78,648	104,274	(25,626)			(25,626)		78,648		34,432	34,432	810	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
14149Y-10-8	Cardinal Health Inc. Common Stock		08/09/2013	Various	2,000.000	92,747		52,106	82,360	(30,254)			(30,254)		52,106		40,641	40,641	723	XXX
14754D-10-0	Cash America Intl Inc Common Stock		06/03/2013	Various	6,100.000	293,053		258,639	241,987	16,652			16,652		258,639		34,414	34,414	196	XXX
149123-10-1	Caterpillar Inc. Common Stock		08/09/2013	Various	1,200.000	103,469		58,704	107,496	(48,792)			(48,792)		58,704		44,765	44,765	1,008	XXX
151020-10-4	Celgene Corp Common Stock		08/09/2013	Various	500.000	54,806		27,263	39,360	(12,097)			(12,097)		27,263		27,543	27,543		XXX
15189T-10-7	Centerpoint Energy Inc Common Stock		05/17/2013	Various	49,900.000	1,175,548		981,921	960,575	21,346			21,346		981,921		193,627	193,627	12,699	XXX
156700-10-6	Centurytel Inc Common Stock		08/09/2013	Various	3,400.000	123,636		108,714	133,008	(24,294)			(24,294)		108,714		14,922	14,922	2,322	XXX
156782-10-4	Cerner Corp Common Stock		08/09/2013	Various	900.000	85,000		70,800	69,876	924			924		70,800		14,200	14,200		XXX
16359R-10-3	Chemed Corp Common Stock		12/10/2013	Various	5,800.000	440,926		353,509	397,822	(44,313)			(44,313)		353,509		87,417	87,417	2,368	XXX
165167-10-7	Chesapeake Energy Common Stock		04/26/2013	Various	6,400.000	126,674		131,398	106,368	25,030			25,030		131,398		(4,724)	(4,724)	823	XXX
166764-10-0	Chevron Corp Common Stock		12/17/2013	Various	2,300.000	269,055		126,833	248,722	(121,889)			(121,889)		126,833		142,222	142,222	4,470	XXX
169656-10-5	Chipotle Mexican Grill Common Stock		04/26/2013	Various	300.000	103,636		101,793	89,238	12,555			12,555		101,793		1,844	1,844		XXX
171484-10-8	Churchill Downs Inc Common Stock		09/30/2013	Various	5,600.000	459,362		331,327	372,120	(40,793)			(40,793)		331,327		128,034	128,034		XXX
171779-30-9	Ciena Corp Common Stock		02/22/2013	Merrill Lynch	757.000	11,820		11,834	11,885	(51)			(51)		11,834		(14)	(14)		XXX
17275R-10-2	Cisco Systems Common Stock		04/26/2013	Various	11,200.000	232,072		184,800	220,080	(35,280)			(35,280)		184,800		47,272	47,272	1,122	XXX
172908-10-5	Cintas Corp Common Stock		08/09/2013	DBAB	1,400.000	68,756		41,403	57,260	(15,857)			(15,857)		41,403		27,352	27,352		XXX
172967-42-4	Citigroup Inc Common Stock		08/09/2013	Various	4,000.000	185,222		133,600	158,240	(24,640)			(24,640)		133,600		51,622	51,622	74	XXX
18538R-10-3	Clearwater Paper Corp Common Stock		01/04/2013	Investment Technology Group	1,400.000	56,051		51,435	54,824	(3,389)			(3,389)		51,435		4,616	4,616		XXX
18683K-10-1	Cliffs Natural Resources Inc Common Stoc		04/26/2013	Various	2,400.000	61,635		104,295	92,544	11,751			11,751		104,295		(42,660)	(42,660)	360	XXX
189754-10-4	Coach, Inc. Common Stock		08/09/2013	Various	900.000	44,082		24,858	49,959	(25,101)			(25,101)		24,858		19,224	19,224	191	XXX
191216-10-0	Coca Cola Company Common Stock		08/09/2013	Various	18,200.000	705,268		401,729	659,750	(258,021)			(258,021)		401,729		303,538	303,538	2,016	XXX
192446-10-2	Cognizant Tech Solutions Corp Common Sto		08/09/2013	State Street Bk & Trust	100.000	7,316		3,286	7,405	(4,119)			(4,119)		3,286		4,030	4,030		XXX
194162-10-3	Colgate Palmolive Co Common Stock		02/22/2013	Barclays Capital	1,000.000	113,949		60,808	104,540	(43,733)			(43,733)		60,808		53,142	53,142	620	XXX
20030N-10-1	Comcast Corp - Class A Common Stock		08/09/2013	Various	4,500.000	187,671		81,886	168,210	(86,324)			(86,324)		81,886		105,786	105,786	1,394	XXX
200340-10-7	Comerica Common Stock		08/09/2013	Various	2,600.000	101,981		72,982	78,884	(5,902)			(5,902)		72,982		28,999	28,999	934	XXX
205638-10-9	Compuware Corporation Common Stock		02/22/2013	Barclays Capital	400.000	4,724		2,636	4,348	(1,712)			(1,712)		2,636		2,089	2,089		XXX
205887-10-2	ConAgra Inc. Common Stock		08/09/2013	State Street Bk & Trust	1,000.000	36,650		20,640	29,500	(8,860)			(8,860)		20,640		16,010	16,010	750	XXX
20825C-10-4	Conocophillips Common Stock		08/09/2013	Various	900.000	53,100		36,369	52,191	(15,822)			(15,822)		36,369		16,731	16,731	729	XXX
20854P-10-9	CONSOL Energy Inc. Common Stock		04/26/2013	Investment Technology Group	1,400.000	45,591		39,550	44,940	(5,390)			(5,390)		39,550		6,041	6,041		XXX
209115-10-4	Condolidated Edison Inc Common Stock		08/09/2013	Various	2,900.000	172,969		123,615	161,066	(37,451)			(37,451)		123,615		49,353	49,353	3,014	XXX
21036P-10-8	Constellation Brands Inc Common Stock		02/22/2013	Barclays Capital	100.000	4,366		2,924	3,539	(615)			(615)		2,924		1,441	1,441		XXX
216831-10-7	Cooper Tire & Rubber Common Stock		06/21/2013	Various	20,400.000	607,213		399,383	517,344	(117,961)			(117,961)		399,383		207,830	207,830	3,171	XXX
222862-10-4	Coventry Health Care Inc Common Stock		05/07/2013	Taxable Exchange	1,000.000	49,990		28,500	44,830	(16,330)			(16,330)		28,500		21,490	21,490	250	XXX
228227-10-4	Crown Castle Common Stock		04/26/2013	Investment Technology Group	700.000	54,410		41,311	50,512	(9,201)			(9,201)		41,311		13,099	13,099		XXX
228368-10-6	Crown Holdings Inc. Common Stock		05/23/2013	Various	24,400.000	1,011,225		881,011	898,164	(17,153)			(17,153)		881,011		130,215	130,215		XXX
242370-10-4	Dean Foods Co Common Stock		05/24/2013	Spin Off		11,556		11,556	18,873	(7,317)			(7,317)		11,556			0		XXX
242370-10-4	Dean Foods Co Common Stock		08/27/2013	Conversion	1,150.000	11,695		11,695	19,100	(7,405)			(7,405)		11,695			0		XXX
242370-10-4	Dean Foods Co Common Stock		08/27/2013	No Broker	1,150.000								0					0		XXX
244199-10-5	Deere & Co. Common Stock		02/22/2013	Barclays Capital	600.000	52,327		24,177	51,852	(27,675)			(27,675)		24,177		28,150	28,150	276	XXX
24702R-10-1	Dell Inc Common Stock		10/30/2013	Various	7,700.000	105,303		77,457	78,001	(544)			(544)		77,457		27,845	27,845	3,059	XXX
247916-20-8	Denbury Resources Inc Common Stock		04/26/2013	Various	3,300.000	60,242		52,849	53,460	(611)			(611)		52,849		7,393	7,393		XXX
25389M-87-7	Digitalglobe Inc Common Stock		06/26/2013	Various	20,500.000	583,327		386,973	501,020	(114,047)			(114,047)		386,973		196,353	196,353		XXX
254687-10-6	Disney, Walt & Co. Common Stock		12/17/2013	Various	3,100.000	179,358		72,882	154,349	(81,467)			(81,467)		72,882		106,475	106,475		XXX
25490A-30-9	Directv Group Inc Common Stock		12/17/2013	Various	1,200.000	62,102		31,923	60,192	(28,269)			(28,269)		31,923		30,179	30,179		XXX
25659T-10-7	Dolby Laboratories Common Stock		05/29/2013	Various	8,200.000	273,898		311,592	240,506	71,086			71,086		311,592		(37,694)	(37,694)		XXX
256746-10-8	Dollar Tree Common Stock		04/26/2013	Investment Technology Group	500.000	24,011		19,624	20,280	(656)			(656)		19,624		4,387	4,387		XXX
25746U-10-9	Dominion Resources Inc/VA Common Stock		02/22/2013	Merrill Lynch	1,600.000	90,206		60,360	82,880	(22,520)			(22,520)		60,360		29,846	29,846		XXX
257867-10-1	Donnelly, RR & Sons Inc Common Stock		02/22/2013	Barclays Capital	700.000	6,812		9,145	6,300	2,845			2,845		9,145		(2,333)	(2,333)	182	XXX
260003-10-8	Dover Corp Common Stock		02/22/2013	Barclays Capital	400.000	29,297		16,465	26,284	(9,819)			(9,819)		16,465		12,832	12,832		XXX
260543-10-3	Dow Chemical Co. Common Stock		08/09/2013	Various	5,900.000	205,933		154,804	190,688	(35,884)			(35,884)		154,804		51,129	51,129	1,984	XXX
263534-10-9	E I DuPont De Nemours Common Stock		08/09/2013	Various	4,000.000	202,778		161,158	179,880	(18,722)			(18,722)		161,158		41,620	41,620	2,215	XXX
26441C-20-4	Duke Energy Corp Common Stock		12/10/2013	Various	3,100.000	217,618		216,508	197,780	18,728			18,728		216,508		1,110	1,110	5,921	XXX
26483E-10-0	Dun & Bradstreet Corp Common Stock		10/03/2013	Various	10,000.000	1,019,017		727,422	786,500	(59,078)			(59,078)		727,422		291,595	291,595	8,040	XXX
268648-10-2	EMC Corp/Mass Common Stock		08/09/2013	Various	3,500.000	87,101		43,171	88,550	(45,379)			(45,379)		43,171		43,930	43,930	150	XXX
26875P-10-1	EOG Resources Inc. Common Stock		08/09/2013	Various	600.000	85,070		36,477	72,474	(35,997)			(35,997)		36,477		48,593	48,593	215	XXX
269246-40-1	E*Trade Financial Corp Common Stock		02/22/2013	Barclays Capital	9,000.000	96,156		86,046	80,550	5,496			5,496		86,046		10,109	10,109		XXX
278642-10-3	Ebay Inc Common Stock		08/09/2013	Various	1,100.000	59,398		25,509	56,122	(30,613)			(30,613)		25,509		33,889	33,889		XXX
278715-20-6	Ebix Inc Common Stock		05/06/2013	Various	16,800.000	305,429		265,779	269,976	(4,197)			(4,197)		265,779		39,650	39,650	1,260	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
278768-10-6	Echostar Corp Common Stock		11/18/2013	Various	10,500.000	467,988		232,732	359,310	(126,578)			(126,578)		232,732		235,256	235,256		XXX
28176E-10-8	Edwards Lifesciences Corp Common Stock		04/26/2013	Various	900.000	71,016		81,172	81,153	19			19		81,172		(10,156)	(10,156)		XXX
291011-10-4	Emerson Electric Common Stock		02/22/2013	Barclays Capital	1,200.000	68,567		40,320	63,552	(23,232)			(23,232)		40,320		28,247	28,247	492	XXX
292475-20-9	Emulex Corp Common Stock		12/26/2013	Various	52,700.000	389,217		421,791	384,710	37,081			37,081		421,791		(32,573)	(32,573)		XXX
29264F-20-5	Endo Pharmaceutical Common Stock		09/09/2013	Various	35,500.000	1,188,297		1,135,095	932,585	202,510			202,510		1,135,095		53,202	53,202		XXX
29273R-10-9	Energy Transfer Partners LP Common Stock		02/22/2013	Barclays Capital	691.000	32,575		28,791	29,665	(874)			(874)		28,791		3,784	3,784	618	XXX
29384R-10-5	Entropic Communication Common Stock		05/20/2013	Craig-Hallum	5,300.000	23,377		23,097	28,037	(4,940)			(4,940)		23,097		280	280		XXX
30161N-10-1	Exelon Corporation Common Stock		04/26/2013	Various	8,925.000	306,901		294,171	265,430	28,741			28,741		294,171		12,730	12,730	4,686	XXX
30162A-10-8	Exelis Inc Common Stock		02/22/2013	Barclays Capital	800.000	8,605		5,961	9,016	(3,055)			(3,055)		5,961		2,644	2,644	83	XXX
302130-10-9	Expeditors Intern of Wash Inc Common St		02/22/2013	Barclays Capital	2,200.000	89,653		86,457	87,010	(553)			(553)		86,457		3,197	3,197		XXX
30219G-10-8	Express Scripts Holding Co Common Stock		02/22/2013	Barclays Capital	1,000.000	55,902		17,258	54,000	(36,742)			(36,742)		17,258		38,643	38,643		XXX
30231G-10-2	Exxon Mobil Corporation Common Stock		12/17/2013	Various	9,000.000	809,319		349,422	778,950	(429,528)			(429,528)		349,422		459,897	459,897	11,115	XXX
302445-10-1	Flir Systems Inc Common Stock		04/26/2013	Various	1,500.000	35,620		32,130	33,465	(1,335)			(1,335)		32,130		3,490	3,490	135	XXX
302941-10-9	FTI Consulting Inc Common Stock		12/20/2013	Various	22,500.000	897,707		772,948	742,500	30,448			30,448		772,948		124,759	124,759		XXX
314211-10-3	Federated Investors Inc Common Stock		02/22/2013	Barclays Capital	100.000	2,368		2,089	2,023	66			66		2,089		279	279	24	XXX
31428X-10-6	Fedex Corporation Common Stock		02/22/2013	Barclays Capital	800.000	84,335		61,299	73,376	(12,077)			(12,077)		61,299		23,036	23,036		XXX
315616-10-2	F5 Networks Inc Common Stock		04/26/2013	Various	500.000	39,859		51,805	48,575	3,230			3,230		51,805		(11,946)	(11,946)		XXX
31620R-10-5	Fidelity National Financial Common Stock		10/29/2013	Various	4,400.000	117,770		79,694	103,620	(23,926)			(23,926)		79,694		38,076	38,076	1,408	XXX
316773-10-0	Fifth Third Bancorp Common Stock		02/22/2013	Barclays Capital	1,400.000	22,059		18,097	21,266	(3,169)			(3,169)		18,097		3,962	3,962	140	XXX
33616C-10-0	First Republic Bank Common Stock		10/30/2013	Various	17,600.000	735,509		494,715	576,928	(82,213)			(82,213)		494,715		240,794	240,794	1,968	XXX
337932-10-7	Firstenergy Corp Common Stock		08/09/2013	Various	3,000.000	138,436		108,408	125,280	(16,872)			(16,872)		108,408		30,027	30,027	1,760	XXX
339041-10-5	Fleetcor Technologies Inc Common Stock		03/22/2013	Various	5,600.000	409,392		199,940	300,440	(100,500)			(100,500)		199,940		209,451	209,451		XXX
345838-10-6	Forest Laboratories Inc. Common Stock		02/22/2013	Barclays Capital	800.000	29,278		28,442	28,256	186			186		28,442		836	836		XXX
354613-10-1	Franklin Resources Inc Common Stock		02/22/2013	Barclays Capital	200.000	28,547		19,878	25,140	(5,262)			(5,262)		19,878		8,669	8,669		XXX
35671D-85-7	Freeport-McMoran Cooper - B Common Stock		04/26/2013	Various	9,900.000	299,445		370,386	338,580	31,806			31,806		370,386		(70,942)	(70,942)	5,250	XXX
35906A-10-8	Frontier Communications Corp Common Stoc		04/26/2013	Various	18,073.000	73,292		77,058	77,352	(295)			(295)		77,058		(3,766)	(3,766)	907	XXX
36191U-10-6	GT Advanced Tech Common Stock		11/21/2013	Various	84,400.000	477,354		550,554	254,888	295,666			295,666		550,554		(73,201)	(73,201)		XXX
36467W-10-9	GameStop Corporation Common Stock		06/28/2013	Various	19,100.000	666,217		334,937	479,219	(144,282)			(144,282)		334,937		331,281	331,281	6,463	XXX
369550-10-8	General Dynamics Corp Common Stock		02/22/2013	Barclays Capital	1,400.000	94,271		74,200	96,978	(22,778)			(22,778)		74,200		20,071	20,071		XXX
369604-10-3	General Electric Common Stock		08/09/2013	Various	22,700.000	542,212		357,752	476,473	(118,721)			(118,721)		357,752		184,460	184,460	11,229	XXX
375558-10-3	Gilead Sciences Inc Common Stock		12/17/2013	Various	650.000	71,465		12,559	47,743	(35,183)			(35,183)		12,559		58,905	58,905		XXX
378967-10-3	Global Cash Access Holdings Common Stock		12/12/2013	Various	46,800.000	397,566		151,448	366,912	(215,464)			(215,464)		151,448		246,118	246,118		XXX
37940X-10-2	Global Payments Inc Common Stock		11/14/2013	Various	20,600.000	1,128,148		950,889	933,180	17,709			17,709		950,889		177,258	177,258	872	XXX
38141G-10-4	Goldman Sachs Group Common Stock		02/22/2013	Barclays Capital	500.000	76,707		46,530	63,780	(17,250)			(17,250)		46,530		30,177	30,177		XXX
38259P-50-8	Google Inc Common Stock		08/09/2013	Various	600.000	498,255		364,483	425,622	(61,139)			(61,139)		364,483		133,772	133,772		XXX
384802-10-4	Grainger W W Inc. Common Stock		02/22/2013	Barclays Capital	400.000	89,970		82,856	80,948	1,908			1,908		82,856		7,113	7,113	320	XXX
404132-10-2	HCC Insurance Holdings Inc Common Stock		07/22/2013	Various	5,600.000	247,079		149,297	208,376	(59,079)			(59,079)		149,297		97,782	97,782	2,310	XXX
410867-10-5	Hanover Insurance Group Inc Common Stock		04/09/2013	Various	6,800.000	303,049		296,761	263,432	33,329			33,329		296,761		6,288	6,288	1,287	XXX
412822-10-8	Harley Davidson Inc. Common Stock		02/22/2013	Barclays Capital	100.000	5,128		3,452	4,884	(1,432)			(1,432)		3,452		1,676	1,676	21	XXX
413086-10-9	Harman International Ind. Common Stock		02/22/2013	Barclays Capital	500.000	21,684		16,908	22,320	(5,413)			(5,413)		16,908		4,776	4,776	75	XXX
413875-10-5	Harris Corp. Common Stock		02/22/2013	Barclays Capital	100.000	4,782		3,173	4,896	(1,723)			(1,723)		3,173		1,609	1,609		XXX
416515-10-4	Hartford Financial Svcs Grp Common Stock		02/22/2013	Barclays Capital	5,900.000	141,959		119,519	132,396	(12,877)			(12,877)		119,519		22,440	22,440	590	XXX
423074-10-3	Heinz (H. J.) Co. Common Stock		06/10/2013	Direct	3,000.000	217,500		98,944	173,040	(74,096)			(74,096)		98,944		118,556	118,556	1,545	XXX
42330P-10-7	Helix Energy Solutions Group Common Stoc		08/19/2013	Various	7,900.000	191,956		142,464	163,056	(20,592)			(20,592)		142,464		49,491	49,491		XXX
423452-10-1	Helmerich & Payne Common Stock		08/09/2013	DBAB	900.000	61,030		40,383	50,409	(10,026)			(10,026)		40,383		20,647	20,647	270	XXX
426281-10-1	Henry Jack & Associates Common Stock		02/19/2013	Various	13,100.000	565,732		422,027	514,306	(92,279)			(92,279)		422,027		143,705	143,705		XXX
42809H-10-7	Hess Corp Common Stock		08/09/2013	State Street Bk & Trust	100.000	7,489		5,548	5,296	252			252		5,548		1,941	1,941	20	XXX
428236-10-3	Hewlett Packard Common Stock		04/26/2013	Various	7,600.000	151,159		151,725	108,300	43,425			43,425		151,725		(565)	(565)	1,756	XXX
42833L-10-8	HHGregg Inc Common Stock		03/28/2013	Various	35,300.000	397,439		248,356	247,806	550			550		248,356		149,083	149,083		XXX
436106-10-8	Hollyfrontier Corporation Common Stock		02/26/2013	Various	13,000.000	693,156		416,500	605,150	(188,650)			(188,650)		416,500		276,657	276,657		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
437076-10-2	Home Depot Inc. Common Stock		02/22/2013	Barclays Capital	2,300.000	150,642		59,723	142,255	(82,532)			(82,532)		59,723		90,919	90,919		XXX
438516-10-6	Honeywell International Inc Common Stock		02/22/2013	Barclays Capital	1,400.000	97,543		50,302	88,858	(38,556)			(38,556)		50,302		47,241	47,241	574	XXX
441060-10-0	Hospira Inc Common Stock		04/26/2013	Various	1,300.000	39,341		38,123	40,612	(2,489)			(2,489)		38,123		1,218	1,218		XXX
44107P-10-4	Host Hotels & Resorts Common Stock REIT		08/09/2013	Various	2,800.000	47,991		44,491	43,876	615			615		44,491		3,500	3,500	363	XXX
443683-10-7	Hudson City Bancorp Common Stock		02/22/2013	Barclays Capital	3,600.000	31,000		20,804	29,268	(8,464)			(8,464)		20,804		10,196	10,196	288	XXX
444859-10-2	Humana Inc Common Stock		08/09/2013	Various	700.000	51,839		35,517	48,041	(12,524)			(12,524)		35,517		16,322	16,322	235	XXX
446150-10-4	Huntington Bancshares Common Stock		02/22/2013	Barclays Capital	900.000	6,225		5,715	5,751	(36)			(36)		5,715		510	510	36	XXX
446413-10-6	Huntington Ingalls Inds Common Stock		02/22/2013	Barclays Capital	100.000	4,499		3,015	4,334	(1,319)			(1,319)		3,015		1,483	1,483		XXX
451055-10-7	Iconix Brand Group Inc Common Stock		06/24/2013	Various	25,300.000	672,746		429,038	564,696	(135,658)			(135,658)		429,038		243,708	243,708		XXX
451107-10-6	Idacorp Inc Common Stock		07/12/2013	Various	9,200.000	444,290		347,065	398,820	(51,755)			(51,755)		347,065		97,225	97,225	4,750	XXX
452308-10-9	Illinois Tool Works Inc Common Stock		02/22/2013	Barclays Capital	100.000	6,164		3,140	6,081	(2,941)			(2,941)		3,140		3,024	3,024		XXX
458140-10-0	Intel Corp. Common Stock		04/26/2013	Various	12,800.000	282,366		269,696	264,064	5,632			5,632		269,696		12,670	12,670	2,880	XXX
45866F-10-4	IntercontinentalExchange Inc Common Stoc		12/10/2013	ITG Inc	38.000	8,248		3,407	4,705	(1,298)			(1,298)		3,407		4,841	4,841		XXX
459200-10-1	IBM Corporation Common Stock		08/09/2013	Various	3,300.000	647,328		268,785	632,115	(363,330)			(363,330)		268,785		378,543	378,543	4,895	XXX
459902-10-2	Intl Game Technology Common Stock		02/22/2013	Barclays Capital	700.000	11,029		11,207	9,919	1,288			1,288		11,207		(178)	(178)		XXX
460690-10-0	Interpublic Group Cos Inc. Common Stock		08/09/2013	Various	51,200.000	751,736		526,901	564,224	(37,323)			(37,323)		526,901		224,835	224,835	6,225	XXX
46120E-60-2	Intuitive Surgical Inc Common Stock		08/09/2013	State Street Bk & Trust	100.000	39,187		27,924	49,037	(21,114)			(21,114)		27,924		11,264	11,264		XXX
462846-10-6	Iron Mountain Inc Common Stock		02/22/2013	Barclays Capital	1,500.000	51,732		32,134	46,575	(14,441)			(14,441)		32,134		19,598	19,598	405	XXX
46612J-50-7	JDS Uniphase Corp Common Stock		04/26/2013	Investment Technology Group	1,962.000	26,367		25,624	26,565	(942)			(942)		25,624		743	743		XXX
46625H-10-0	JP Morgan Chase Common Stock		08/09/2013	Various	6,700.000	345,784		231,738	294,599	(62,861)			(62,861)		231,738		114,046	114,046	4,322	XXX
466367-10-9	Jack in the Box Inc Common Stock		07/12/2013	Various	21,400.000	770,629		558,566	612,040	(53,474)			(53,474)		558,566		212,063	212,063		XXX
478160-10-4	Johnson & Johnson Common Stock		08/09/2013	Various	3,900.000	332,757		194,399	273,390	(78,991)			(78,991)		194,399		138,358	138,358	3,831	XXX
481165-10-8	Joy Global Inc Common Stock		04/26/2013	Investment Technology Group	400.000	22,650		23,151	25,512	(2,361)			(2,361)		23,151		(501)	(501)	70	XXX
48203R-10-4	Juniper Networks Common Stock		04/26/2013	Various	5,500.000	90,436		93,938	108,185	(14,247)			(14,247)		93,938		(3,501)	(3,501)		XXX
487836-10-8	Kellogg Co Common Stock		08/09/2013	Various	3,400.000	216,944		133,460	189,890	(56,430)			(56,430)		133,460		83,484	83,484	2,024	XXX
488360-20-7	Kemet Corp Common Stock		12/31/2013	Various	56,500.000	317,321		284,195	284,195				0		284,195		33,126	33,126		XXX
49456B-10-1	Kinder Morgan Inc Common Stock		04/26/2013	Various	3,680.000	135,762		118,238	130,014	(11,776)			(11,776)		118,238		17,524	17,524	1,392	XXX
500255-10-4	Kohls Corp Common Stock		04/26/2013	Various	1,600.000	75,240		67,468	68,768	(1,300)			(1,300)		67,468		7,772	7,772	210	XXX
50076Q-10-6	Kraft Foods Group Common Stock		08/09/2013	State Street Bk & Trust	100.000	5,626		3,033	4,547	(1,514)			(1,514)		3,033		2,593	2,593	150	XXX
501044-10-1	Kroger Co Common Stock		02/22/2013	Barclays Capital	3,200.000	91,724		62,235	83,264	(21,029)			(21,029)		62,235		29,489	29,489	480	XXX
501242-10-1	Kulicke & Soffa Industries Common Stock		10/29/2013	Various	21,800.000	275,455		210,708	261,382	(50,674)			(50,674)		210,708		64,747	64,747		XXX
50540R-40-9	Laboratory Corp of Amer Hldgs Common Sto		02/22/2013	Barclays Capital	300.000	26,762		18,498	25,986	(7,488)			(7,488)		18,498		8,264	8,264		XXX
512807-10-8	Lam Research Corp Common Stock		05/29/2013	Various	4,400.000	208,062		190,414	158,972	31,442			31,442		190,414		17,648	17,648		XXX
521865-20-4	Lear Corporation Common Stock		09/09/2013	Various	12,600.000	800,016		560,112	590,184	(30,072)			(30,072)		560,112		239,904	239,904	3,723	XXX
527288-10-4	Leucadia National Corp Common Stock		02/22/2013	Barclays Capital	900.000	25,111		21,489	21,411	78			78		21,489		3,622	3,622		XXX
527288-10-4	Leucadia National Corp Common Stock		03/01/2013	Spin Off		780		780	924	(144)			(144)		780			0		XXX
529771-10-7	Lexmark International Group Common Stock		07/23/2013	Various	19,500.000	603,630		500,962	452,205	48,757			48,757		500,962		102,668	102,668	6,420	XXX
532457-10-8	Lilly (Eli) & Co Common Stock		08/09/2013	Various	4,100.000	221,917		158,880	202,212	(43,332)			(43,332)		158,880		63,037	63,037	3,479	XXX
538034-10-9	Live Nation Common Stock		06/18/2013	Various	27,600.000	398,097		243,809	256,956	(13,147)			(13,147)		243,809		154,289	154,289		XXX
544147-10-1	Lorillard Inc Common Stock		08/09/2013	Various	700.000	89,994		48,341	81,669	(33,328)			(33,328)		48,341		41,653	41,653	587	XXX
548661-10-7	Lowe's Companies Common Stock		08/09/2013	Various	2,500.000	104,797		39,104	88,800	(49,696)			(49,696)		39,104		65,693	65,693	842	XXX
55272X-10-2	MFA Financial Inc Common Stock REIT		03/01/2013	RBC Capital Markets	40,900.000	362,832		329,479	331,699	(2,220)			(2,220)		329,479		33,353	33,353	8,180	XXX
55306N-10-4	MKS Instruments Inc Common Stock		10/29/2013	Various	8,600.000	242,375		272,182	221,708	50,474			50,474		272,182		(29,807)	(29,807)	1,792	XXX
55616P-10-4	Macy's Inc Common Stock		08/09/2013	Various	2,500.000	115,673		61,275	97,550	(36,275)			(36,275)		61,275		54,398	54,398	1,355	XXX
570535-10-4	Markel Corp Common Stock		12/10/2013	Abel Noser Corporation	100.000	56,399		32,731	43,342	(10,611)			(10,611)		32,731		23,668	23,668		XXX
571748-10-2	Marsh & Mclennan Cos Common Stock		02/22/2013	Barclays Capital	800.000	29,214		21,808	27,576	(5,768)			(5,768)		21,808		7,406	7,406	184	XXX
571903-20-2	Marriott International Inc. Common Stoc		08/09/2013	DBAB	1,100.000	45,231		23,687	40,997	(17,310)			(17,310)		23,687		21,544	21,544	330	XXX
580135-10-1	McDonalds Corp. Common Stock		08/09/2013	State Street Bk & Trust	2,700.000	263,574		227,675	238,167	(10,492)			(10,492)		227,675		35,899	35,899	4,158	XXX
58502B-10-6	Mednax Inc Common Stock		10/15/2013	Various	6,700.000	606,337		440,954	532,784	(91,830)			(91,830)		440,954		165,383	165,383		XXX
585055-10-6	Medtronic Inc Common Stock		04/26/2013	Various	4,100.000	188,391		153,053	168,182	(15,129)			(15,129)		153,053		35,338	35,338	806	XXX
58933Y-10-5	Merck & Co., Inc. Common Stock		08/09/2013	Various	4,300.000	199,018		131,602	176,042	(44,440)			(44,440)		131,602		67,416	67,416	4,085	XXX
59156R-10-8	Metlife Inc. Common Stock		08/09/2013	Various	1,700.000	61,981		57,796	55,998	1,798			1,798		57,796		4,186	4,186	370	XXX
591708-10-2	Metropcs Communications Inc Common Stock		02/22/2013	Barclays Capital	100.000	1,003		1,291	994	297			297		1,291		(288)	(288)		XXX
591708-10-2	Metropcs Communications Inc Common Stock		05/01/2013	Taxable Exchange	3,000.000	35,520		18,661	29,820	(11,159)			(11,159)		18,661		16,859	16,859		XXX
594918-10-4	Microsoft Corp Common Stock		04/26/2013	Various	13,000.000	379,974		342,338	347,490	(5,152)			(5,152)		342,338		37,636	37,636	2,990	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
595017-10-4	Microchip Technology Common Stock		08/09/2013	State Street Bk & Trust	2,000.000	81,220		57,277	65,180	(7,903)			(7,903)		57,277		23,943	23,943	1,413	XXX
595112-10-3	Micron Technology Inc Common Stock		02/22/2013	Barclays Capital	600.000	4,775		4,290	3,810	480			480		4,290		485	485		XXX
608554-10-1	Molex Inc Common Stock		08/09/2013	Various	1,800.000	53,901		38,641	49,194	(10,553)			(10,553)		38,641		15,260	15,260	598	XXX
609207-10-5	Mondelez International Inc Common Stock		08/09/2013	Various	300.000	9,663		5,276	7,641	(2,365)			(2,365)		5,276		4,386	4,386	117	XXX
611740-10-1	Monster Beverage Corp Common Stock		04/26/2013	Investment Technology Group	600.000	34,077		26,991	31,728	(4,737)			(4,737)		26,991		7,086	7,086		XXX
615369-10-5	Moody's Corp. Common Stock		02/22/2013	Barclays Capital	800.000	38,467		23,242	40,256	(17,014)			(17,014)		23,242		15,225	15,225	160	XXX
61945C-10-3	Mosaic Company Common Stock		08/09/2013	Various	1,900.000	88,011		92,131	107,597	(15,466)			(15,466)		92,131		(4,120)	(4,120)	1,175	XXX
620076-30-7	Motorola Solutions Inc Common Stock		08/09/2013	ITG Inc	100.000	5,747		3,807	5,568	(1,761)			(1,761)		3,807		1,940	1,940	78	XXX
628530-10-7	Mylan Laboratories Common Stock		02/22/2013	Barclays Capital	600.000	17,266		12,770	16,488	(3,718)			(3,718)		12,770		4,496	4,496		XXX
629491-10-1	NYSE Euronext Common Stock		11/14/2013	Taxable Exchange	2,700.000	122,283		72,800	85,158	(12,358)			(12,358)		72,800		49,483	49,483	2,430	XXX
631103-10-8	NASDAQ Stock Market Common Stock		04/26/2013	Investment Technology Group	1,400.000	40,555		34,704	35,014	(310)			(310)		34,704		5,851	5,851	182	XXX
64110D-10-4	NETAPP Common Stock		08/09/2013	Various	1,200.000	49,399		28,987	40,260	(11,273)			(11,273)		28,987		20,412	20,412	150	XXX
64118V-10-6	Netspend Holdings Inc Common Stock		03/01/2013	Sterne, Agee & Leach	24,500.000	388,324		272,398	289,590	(17,192)			(17,192)		272,398		115,925	115,925		XXX
64126X-20-1	Neustar, Inc Common Stock		09/24/2013	Various	9,700.000	486,010		319,196	406,721	(87,525)			(87,525)		319,196		166,813	166,813		XXX
651229-10-6	Newell Rubbermaid Inc Common Stock		08/09/2013	DBAB	1,200.000	32,029		18,924	26,724	(7,800)			(7,800)		18,924		13,105	13,105	360	XXX
651639-10-6	Newmont Mining Corp Holding Co Common St		12/17/2013	Various	3,700.000	115,620		129,941	171,828	(41,887)			(41,887)		129,941		(14,320)	(14,320)	2,503	XXX
65248E-10-4	News Corp - Cl B Common Stock		02/22/2013	Barclays Capital	3,100.000	88,127		47,833	79,174	(31,341)			(31,341)		47,833		40,294	40,294		XXX
65248E-10-4	News Corp - Cl B Common Stock		07/01/2013	Spin Off		32,280		32,280	56,227	(23,947)			(23,947)		32,280			0		XXX
65248E-10-4	News Corp - Cl B Common Stock		07/08/2013	Conversion	19,400.000	252,175		252,175	439,249	(187,074)			(187,074)		252,175			0	1,649	XXX
654106-10-3	Nike Inc. Common Stock		02/22/2013	Barclays Capital	1,200.000	65,034		22,479	61,920	(39,441)			(39,441)		22,479		42,555	42,555		XXX
655044-10-5	Noble Energy Common Stock		08/09/2013	State Street Bk & Trust	100.000	12,766		8,095	10,174	(2,079)			(2,079)		8,095		4,671	4,671	67	XXX
655844-10-8	Norfolk Southern Corp. Common Stock		02/22/2013	Barclays Capital	900.000	65,617		37,890	55,656	(17,766)			(17,766)		37,890		27,727	27,727	450	XXX
666807-10-2	Northrop Grumman Corp Common Stock		02/22/2013	Barclays Capital	400.000	26,400		16,308	27,032	(10,724)			(10,724)		16,308		10,092	10,092		XXX
67103H-10-7	O'Reilly Automotive Inc Common Stock		02/22/2013	Barclays Capital	100.000	10,187		3,593	8,942	(5,350)			(5,350)		3,593		6,594	6,594		XXX
674599-10-5	Occidental Petroleum Corp Common Stock		08/09/2013	Various	600.000	51,085		34,027	45,966	(11,939)			(11,939)		34,027		17,058	17,058	256	XXX
682680-10-3	Oneok Inc Common Stock		08/09/2013	State Street Bk & Trust	400.000	20,972		11,098	17,100	(6,002)			(6,002)		11,098		9,874	9,874	440	XXX
68389X-10-5	Oracle Corporation Common Stock		08/09/2013	Various	9,600.000	322,151		101,806	319,872	(218,066)			(218,066)		101,806		220,345	220,345	696	XXX
690070-10-7	Outerwall Inc Common Stock		10/07/2013	Various	8,900.000	494,235		432,710	462,889	(30,179)			(30,179)		432,710		61,526	61,526		XXX
69331C-10-8	P G & E Corporation Common Stock		02/22/2013	Barclays Capital	1,400.000	58,402		50,384	56,252	(5,868)			(5,868)		50,384		8,018	8,018	637	XXX
693475-10-5	PNC Bank Corp Common Stock		04/26/2013	Various	1,700.000	115,152		92,516	99,127	(6,611)			(6,611)		92,516		22,636	22,636	1,384	XXX
693506-10-7	PPG Industries Common Stock		02/22/2013	Barclays Capital	100.000	13,181		6,329	13,535	(7,206)			(7,206)		6,329		6,853	6,853	59	XXX
698813-10-2	Papa John's International Inc Common Sto		10/18/2013	Various	4,600.000	315,148		176,786	252,724	(75,938)			(75,938)		176,786		138,362	138,362	825	XXX
701094-10-4	Parker Hannifin Corp Common Stock		02/22/2013	Barclays Capital	500.000	47,145		25,027	42,530	(17,503)			(17,503)		25,027		22,118	22,118	215	XXX
704549-10-4	Peabody Energy Corp Common Stock		04/26/2013	Various	2,800.000	59,232		67,956	74,508	(6,552)			(6,552)		67,956		(8,724)	(8,724)	238	XXX
708160-10-6	J.C. Penney & Co. Common Stock		04/26/2013	Various	1,500.000	29,022		35,089	29,565	5,524			5,524		35,089		(6,067)	(6,067)		XXX
713448-10-8	Pepsico Inc. Common Stock		08/09/2013	Various	3,200.000	256,535		149,254	218,976	(69,722)			(69,722)		149,254		107,281	107,281	3,599	XXX
717081-10-3	Pfizer Inc. Common Stock		08/09/2013	Various	20,300.000	580,440		390,383	509,124	(118,741)			(118,741)		390,383		190,058	190,058	11,544	XXX
717081-10-3	Pfizer Inc. Common Stock		06/27/2013	Taxable Exchange	1,618.000	44,592		19,247	40,579	(21,332)			(21,332)		19,247		25,345	25,345	777	XXX
718172-10-9	Philip Morris International Common Stock		02/22/2013	Barclays Capital	1,500.000	139,706		44,828	125,460	(80,632)			(80,632)		44,828		94,877	94,877	1,275	XXX
718546-10-4	Phillips 66 Common Stock		08/09/2013	Various	400.000	24,033		13,712	21,240	(7,528)			(7,528)		13,712		10,320	10,320	219	XXX
724479-10-0	Pitney Bowes Inc Common Stock		11/15/2013	Various	51,800.000	804,621		697,858	551,152	146,706			146,706		697,858		106,763	106,763	25,800	XXX
729251-10-8	Plum Creek Timber Co. Common Stock REIT		02/22/2013	Barclays Capital	100.000	4,812		3,361	4,437	(1,076)			(1,076)		3,361		1,451	1,451	42	XXX
73930R-10-2	Power One Inc Common Stock		05/14/2013	Various	63,100.000	389,527		258,178	259,341	(1,163)			(1,163)		258,178		131,349	131,349		XXX
740189-10-5	Precision Castparts Corp Common Stock		02/22/2013	Barclays Capital	100.000	18,397		11,475	18,942	(7,467)			(7,467)		11,475		6,923	6,923		XXX
74251V-10-2	Principal Financial Group Common Stock		02/22/2013	Barclays Capital	2,500.000	78,695		66,367	71,300	(4,933)			(4,933)		66,367		12,328	12,328		XXX
742718-10-9	Proctor & Gamble Common Stock		08/09/2013	Various	6,100.000	486,403		302,341	414,129	(111,788)			(111,788)		302,341		184,062	184,062	7,759	XXX
743315-10-3	Progressive Corp Common Stock		04/26/2013	Various	6,400.000	159,881		123,642	135,040	(11,398)			(11,398)		123,642		36,239	36,239	1,821	XXX
74340W-10-3	Prologis Inc Common Stock		02/22/2013	Barclays Capital	500.000	19,627		13,702	18,245	(4,543)			(4,543)		13,702		5,925	5,925		XXX
744320-10-2	Prudential Financial Inc. Common Stock		02/22/2013	Barclays Capital	1,300.000	72,523		62,857	69,329	(6,472)			(6,472)		62,857		9,666	9,666	520	XXX
74733V-10-0	QEP Resources Inc Common Stock		04/26/2013	Various	2,000.000	60,234		54,843	60,540	(5,697)			(5,697)		54,843		5,391	5,391	40	XXX
747525-10-3	Qualcomm Inc Common Stock		08/09/2013	Various	2,500.000	163,995		87,300	155,050	(67,750)			(67,750)		87,300		76,695	76,695	780	XXX
74762E-10-2	Quanta Services Inc Common Stock		08/09/2013	Various	2,300.000	63,790		47,114	62,767	(15,653)			(15,653)		47,114		16,676	16,676		XXX
74834L-10-0	Quest Diagnostics Inc Common Stock		02/22/2013	Barclays Capital	200.000	11,194		9,108	11,654	(2,546)			(2,546)		9,108		2,086	2,086	60	XXX
74835Y-10-1	Questcor Pharmaceuticals Common Stock		07/31/2013	Various	19,300.000	726,446		381,370	515,696	(134,326)			(134,326)		381,370		345,076	345,076	3,650	XXX
75281A-10-9	Range Resources Corporation Common Stock		08/09/2013	State Street Bk & Trust	800.000	63,600		41,135	50,264	(9,129)			(9,129)		41,135		22,465	22,465	64	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (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
756577-10-2	Red Hat Inc Common Stock		02/22/2013	Barclays Capital	500.000	25,688		23,779	26,480	(2,701)			(2,701)		23,779		1,909	1,909		XXX
76009N-10-0	Rent-A-Center Inc Common Stock		06/20/2013	Abel Noser Corporation	6,400.000	238,023		217,577	219,904	(2,327)			(2,327)		217,577		20,446	20,446	2,688	XXX
760759-10-0	Republic Services Inc Common Stock		02/22/2013	Barclays Capital	1,300.000	40,727		28,789	38,129	(9,340)			(9,340)		28,789		11,937	11,937	306	XXX
770323-10-3	Robert Half Intl Inc. Common Stock		08/09/2013	DBAB	300.000	11,609		7,010	9,546	(2,537)			(2,537)		7,010		4,600	4,600	96	XXX
781295-10-0	Rue 21 Common Stock		05/29/2013	Various	14,000.000	540,718		416,214	397,460	18,754			18,754		416,214		124,504	124,504		XXX
78442P-10-6	SLM Corp Common Stock		08/09/2013	State Street Bk & Trust	300.000	7,419		4,338	5,139	(801)			(801)		4,338		3,081	3,081	90	XXX
786514-20-8	Safeway Inc Common Stock		04/26/2013	Investment Technology Group	400.000	9,300		8,789	7,236	1,553			1,553		8,789		511	511	70	XXX
790849-10-3	St. Jude Medical Inc Common Stock		04/26/2013	Various	3,100.000	127,018		110,481	112,034	(1,553)			(1,553)		110,481		16,537	16,537	1,138	XXX
795435-10-6	Salix Pharmaceuticals Common Stock		08/02/2013	Various	19,700.000	1,282,076		863,900	797,456	66,444			66,444		863,900		418,176	418,176		XXX
808513-10-5	Schwab (Charles) Corp Common Stock		02/22/2013	Barclays Capital	4,000.000	66,498		46,806	57,440	(10,634)			(10,634)		46,806		19,692	19,692	240	XXX
811065-10-1	Scripps Networks Interactive Common Stoc		08/09/2013	Various	900.000	57,314		36,444	52,128	(15,684)			(15,684)		36,444		20,870	20,870	30	XXX
81211K-10-0	Sealed Air Corp Common Stock		08/16/2013	Various	30,900.000	807,569		510,694	541,059	(30,365)			(30,365)		510,694		296,875	296,875	5,876	XXX
812350-10-6	Sears Holdings Corp Common Stock		02/22/2013	Barclays Capital	400.000	18,789		18,972	16,544	2,428			2,428		18,972		(183)	(183)		XXX
82705T-10-2	Silicon Image Inc Common Stock		05/29/2013	Various	19,300.000	115,708		153,703	95,728	57,975			57,975		153,703		(37,995)	(37,995)		XXX
842587-10-7	Southern Co Common Stock		02/22/2013	Barclays Capital	1,800.000	80,398		62,752	77,058	(14,307)			(14,307)		62,752		17,646	17,646	882	XXX
844741-10-8	Southwest Airlines Common Stock		02/22/2013	Barclays Capital	1,800.000	20,801		14,997	18,432	(3,435)			(3,435)		14,997		5,804	5,804	18	XXX
845467-10-9	Southwestern Energy Co Common Stock		08/09/2013	State Street Bk & Trust	2,000.000	74,960		54,180	66,820	(12,640)			(12,640)		54,180		20,780	20,780		XXX
847560-10-9	Spectra Energy Corporation Common Stock		08/09/2013	State Street Bk & Trust	100.000	3,483		2,128	2,738	(610)			(610)		2,128		1,355	1,355	92	XXX
848577-10-2	Spirit Airlines Inc Common Stock		09/26/2013	Various	47,400.000	1,351,683		883,826	839,928	43,898			43,898		883,826		467,857	467,857		XXX
855244-10-9	Starbucks Corp Common Stock		02/22/2013	Barclays Capital	1,000.000	53,783		18,104	53,620	(35,516)			(35,516)		18,104		35,679	35,679	210	XXX
857477-10-3	State Street Corp Common Stock		08/09/2013	Various	1,200.000	78,337		52,632	56,412	(3,780)			(3,780)		52,632		25,705	25,705	704	XXX
863667-10-1	Stryker Corp. Common Stock		08/09/2013	Various	2,900.000	190,576		134,153	158,978	(24,825)			(24,825)		134,153		56,423	56,423	1,352	XXX
867914-10-3	Suntrust Banks Inc Common Stock		02/22/2013	Barclays Capital	400.000	11,132		9,136	11,340	(2,204)			(2,204)		9,136		1,996	1,996		XXX
871503-10-8	Symantec Common Stock		08/09/2013	State Street Bk & Trust	200.000	5,364		2,849	3,762	(913)			(913)		2,849		2,515	2,515	30	XXX
87162W-10-0	Synnex Corporation Common Stock		07/24/2013	Various	11,000.000	495,570		399,898	378,180	21,718			21,718		399,898		95,672	95,672		XXX
871829-10-7	Sysco Corp. Common Stock		08/09/2013	State Street Bk & Trust	800.000	28,008		18,256	25,328	(7,072)			(7,072)		18,256		9,752	9,752	672	XXX
872375-10-0	Teco Energy Inc Common Stock		08/09/2013	Various	2,600.000	45,090		38,177	43,576	(5,399)			(5,399)		38,177		6,914	6,914	748	XXX
87612E-10-6	Target Corp Common Stock		08/09/2013	Various	1,800.000	121,420		59,287	106,506	(47,219)			(47,219)		59,287		62,133	62,133	1,008	XXX
879664-10-0	Tellabs Common Stock		10/30/2013	Various	138,200.000	336,470		315,096	315,096				0		315,096		21,374	21,374		XXX
882508-10-4	Texas Instruments Inc. Common Stock		08/09/2013	Various	6,300.000	230,160		155,979	194,922	(38,943)			(38,943)		155,979		74,182	74,182	2,835	XXX
883203-10-1	Textron Inc Common Stock		08/09/2013	Various	2,800.000	78,501		59,094	69,412	(10,318)			(10,318)		59,094		19,407	19,407	164	XXX
88579Y-10-1	3M Company Common Stock		02/22/2013	Barclays Capital	400.000	41,328		23,168	37,140	(13,972)			(13,972)		23,168		18,160	18,160	254	XXX
886547-10-8	Tiffany & Co Common Stock		02/22/2013	Barclays Capital	100.000	6,412		3,408	5,734	(2,327)			(2,327)		3,408		3,004	3,004	32	XXX
887317-30-3	Time Warner Common Stock		08/09/2013	State Street Bk & Trust	2,200.000	139,480		70,402	105,226	(34,824)			(34,824)		70,402		69,078	69,078	1,265	XXX
88732J-20-7	Time Warner Cable Common Stock		02/22/2013	Barclays Capital	500.000	42,826		19,572	48,595	(29,023)			(29,023)		19,572		23,254	23,254		XXX
888706-10-8	Tivo Inc Common Stock		05/29/2013	Various	3,800.000	49,345		30,994	46,816	(15,822)			(15,822)		30,994		18,351	18,351		XXX
891906-10-9	Total Systems Services Common Stock		11/15/2013	Various	26,700.000	697,775		475,355	571,914	(96,559)			(96,559)		475,355		222,421	222,421	4,740	XXX
89417E-10-9	Travelers Cos Inc Common Stock		02/22/2013	Barclays Capital	400.000	32,362		17,092	28,728	(11,636)			(11,636)		17,092		15,270	15,270		XXX
902494-10-3	Tyson Foods Inc. Common Stock		08/09/2013	State Street Bk & Trust	600.000	18,816		9,594	11,640	(2,046)			(2,046)		9,594		9,222	9,222	60	XXX
902973-30-4	US Bancorp Common Stock		08/09/2013	Various	4,900.000	171,680		114,236	156,506	(42,270)			(42,270)		114,236		57,444	57,444	1,763	XXX
903236-10-7	URS Corp Common Stock		10/18/2013	Various	14,600.000	730,474		638,248	573,196	65,052			65,052		638,248		92,226	92,226	8,590	XXX
911312-10-6	United Parcel Service Common Stock		08/09/2013	Various	4,500.000	379,214		294,028	331,785	(37,757)			(37,757)		294,028		85,186	85,186	3,472	XXX
912909-10-8	United States Steel Corp. Common Stock		04/26/2013	Various	1,500.000	28,786		32,655	35,805	(3,150)			(3,150)		32,655		(3,869)	(3,869)	75	XXX
913017-10-9	United Technologies Corp Common Stock		02/22/2013	Barclays Capital	1,900.000	171,325		85,272	155,819	(70,547)			(70,547)		85,272		86,053	86,053	1,017	XXX
91307C-10-2	United Therapeutics Corp. Common Stock		11/07/2013	Various	11,600.000	903,256		594,854	619,672	(24,818)			(24,818)		594,854		308,402	308,402		XXX
91324P-10-2	Unitedhealth Group Inc Common Stock		08/09/2013	Various	2,000.000	129,334		56,413	108,480	(52,067)			(52,067)		56,413		72,921	72,921	542	XXX
917047-10-2	Urban Outfitters, Inc. Common Stock		08/09/2013	State Street Bk & Trust	100.000	4,146		2,871	3,936	(1,065)			(1,065)		2,871		1,275	1,275		XXX
918204-10-8	VF Corp Common Stock		02/22/2013	Barclays Capital	100.000	15,737		6,250	15,097	(8,848)			(8,848)		6,250		9,487	9,487		XXX
918866-10-4	Valassis Communications Inc Common Stock		12/18/2013	Various	14,600.000	489,523		289,466	376,388	(86,922)			(86,922)		289,466		200,058	200,058	17,577	XXX
91913Y-10-0	Valero Energy Corp. Common Stock		05/07/2013	Spin Off		8,640		8,640	17,195	(8,555)			(8,555)		8,640			0		XXX
92220P-10-5	Varian Medical Systems Inc Common Stock		04/26/2013	Various	1,600.000	106,106		78,278	112,384	(34,106)			(34,106)		78,278		27,827	27,827		XXX
92343V-10-4	Verizon Communications Common Stock		08/09/2013	Various	6,500.000	302,628		195,949	281,255	(85,306)			(85,306)		195,949		106,679	106,679	5,614	XXX
92553P-20-1	Viacom Inc - Class B Common Stock		02/22/2013	Barclays Capital	2,200.000	128,843		66,132	116,028	(49,896)			(49,896)		66,132		62,711	62,711		XXX
92826C-83-9	Visa Inc Common Stock		08/09/2013	State Street Bk & Trust	100.000	17,981		8,630	15,158	(6,528)			(6,528)		8,630		9,351	9,351	66	XXX
92886T-20-1	Vonage Holdings Corp Common Stock		07/30/2013	Various	64,700.000	175,372		195,367	153,339	42,028			42,028		195,367		(19,995)	(19,995)		XXX
929042-10-9	Vornado Realty Trust Common Stock REIT		08/09/2013	Various	800.000	68,483		52,174	64,064	(11,890)			(11,890)		52,174		16,309	16,309	730	XXX
929160-10-9	Vulcan Materials Co Common Stock		04/26/2013	Various	1,200.000	61,348		55,432	62,460	(7,028)			(7,028)		55,432		5,916	5,916	12	XXX
931142-10-3	Wal-Mart Stores Inc Common Stock		08/09/2013	Various	4,900.000	366,849		226,879	334,327	(107,448)			(107,448)		226,879		139,969	139,969	3,196	XXX
931422-10-9	Walgreen Co Common Stock		08/09/2013	Various	1,100.000	53,008		35,606	40,711	(5,105)			(5,105)		35,606		17,402	17,402	550	XXX
939640-10-8	Washington Post Common Stock		10/10/2013	Various	2,500.000	1,338,652		897,606	913,025	(15,419)			(15,419)		897,606		441,045	441,045		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
94106L-10-9	Waste Management Inc Common Stock		02/22/2013	Barclays Capital	100.000	3,653		2,461	3,374	(913)			(913)		2,461		1,192	1,192		XXX
942683-10-3	Watson Pharmaceuticals Common Stock		01/23/2013	Conversion	1,800.000	62,106		62,106	154,800	(92,694)			(92,694)		62,106			0		XXX
94973V-10-7	Wellpoint Inc Common Stock		02/22/2013	Barclays Capital	1,000.000	62,243		49,170	60,920	(11,750)			(11,750)		49,170		13,073	13,073		XXX
949746-10-1	Wells Fargo Company Common Stock		08/09/2013	Various	12,600.000	479,209		334,377	430,668	(96,291)			(96,291)		334,377		144,832	144,832	5,550	XXX
95709T-10-0	Westar Energy Inc Common Stock		04/04/2013	Various	8,800.000	282,936		173,974	251,856	(77,882)			(77,882)		173,974		108,962	108,962	4,502	XXX
958102-10-5	Western Digital Corp Common Stock		02/22/2013	Barclays Capital	100.000	4,569		2,634	4,249	(1,615)			(1,615)		2,634		1,935	1,935		XXX
959319-10-4	Western Refining Inc Common Stock		11/15/2013	Various	9,800.000	361,715		190,050	276,262	(86,212)			(86,212)		190,050		171,665	171,665	1,904	XXX
959802-10-9	Western Union Co Common Stock		08/09/2013	Various	1,600.000	23,673		19,093	21,776	(2,683)			(2,683)		19,093		4,580	4,580	200	XXX
968223-20-6	Wiley, John & Sons Common Stock		06/07/2013	Cantor Fitz	1,900.000	75,809		85,608	73,967	11,641			11,641		85,608		(9,799)	(9,799)	456	XXX
97382A-10-1	Windstream Corp. Common Stock		04/26/2013	Various	4,756.000	40,270		47,787	39,380	8,407			8,407		47,787		(7,517)	(7,517)	1,728	XXX
983134-10-7	Wynn Resorts Ltd Common Stock		02/22/2013	Barclays Capital	100.000	11,607		6,414	11,249	(4,835)			(4,835)		6,414		5,193	5,193	100	XXX
984121-10-3	Xerox Corp. Common Stock		02/22/2013	Barclays Capital	6,400.000	51,740		53,060	43,648	9,412			9,412		53,060		(1,319)	(1,319)	272	XXX
984332-10-6	Yahoo! Inc Common Stock		08/09/2013	Various	4,000.000	94,923		56,896	79,600	(22,704)			(22,704)		56,896		38,026	38,026		XXX
988498-10-1	YUM! Brands Inc Common Stock		02/22/2013	Barclays Capital	1,200.000	78,358		29,610	79,680	(50,070)			(50,070)		29,610		48,748	48,748	402	XXX
257559-20-3	Domtar Corp Common Stock	A	10/16/2013	Various	5,000.000	422,385		392,834	417,600	(24,766)			(24,766)		392,834		29,552	29,552	9,535	XXX
81234D-10-9	Sears Canada Inc Common Stock	A	02/22/2013	Investment Technology Group	171.000	1,598		1,936	1,722	214			214		1,936		(338)	(338)		XXX
05964H-10-5	Banco Santander SA Common Stock	F	02/22/2013	Various	2,090.000	16,503		13,447	17,075	(3,628)			(3,628)		13,447		3,055	3,055		XXX
143658-30-0	Carnival Corp Common Stock	F	02/22/2013	Barclays Capital	700.000	24,536		17,663	25,739	(8,076)			(8,076)		17,663		6,873	6,873	175	XXX
806857-10-8	Schlumberger Limited Common Stock	F	08/09/2013	Various	2,200.000	173,558		86,922	152,438	(65,516)			(65,516)		86,922		86,636	86,636	1,636	XXX
852061-10-0	Sprint Corp. Common Stock	R	02/22/2013	Barclays Capital	2,500.000	14,482		9,575	14,175	(4,600)			(4,600)		9,575		4,907	4,907		XXX
852061-10-0	Sprint Corp. Common Stock	R	07/11/2013	Taxable Exchange	29,000.000	203,580		105,685	164,430	(58,745)			(58,745)		105,685		97,895	97,895		XXX
G02602-10-3	Amdocs Ltd Common Stock	F	12/16/2013	Various	18,000.000	675,141		523,954	611,820	(87,866)			(87,866)		523,954		151,187	151,187	4,680	XXX
G0408V-10-2	Aon Corp Common Stock	F	04/26/2013	Investment Technology Group	1,800.000	106,697		84,204	100,098	(15,894)			(15,894)		84,204		22,493	22,493	284	XXX
G05384-10-5	Aspen Insurance Holdings Common Stock	F	12/18/2013	Various	26,300.000	1,012,313		736,387	843,704	(107,317)			(107,317)		736,387		275,925	275,925	13,725	XXX
G10082-14-0	Energy XXI Bermuda Common Stock	F	09/24/2013	Various	12,400.000	355,299		356,807	398,908	(42,101)			(42,101)		356,807		(1,509)	(1,509)	2,518	XXX
G1151C-10-1	Accenture PLC Common Stock	F	08/09/2013	State Street Bk & Trust	400.000	29,412		21,917	26,600	(4,683)			(4,683)		21,917		7,495	7,495	324	XXX
G2554F-11-3	Covidien Ltd Common Stock	F	04/26/2013	Various	3,100.000	193,385		161,648	178,994	(17,346)			(17,346)		161,648		31,737	31,737	130	XXX
G29183-10-3	Eaton Corp. Common Stock	F	02/22/2013	Barclays Capital	1,400.000	83,885		92,463	75,852	16,611			16,611		92,463		(8,579)	(8,579)		XXX
G3157S-10-6	Ensco PLC Common Stock	F	04/26/2013	Various	2,300.000	139,184		133,841	136,344	(2,503)			(2,503)		133,841		5,342	5,342	150	XXX
G3223R-10-8	Everest RE Group LTD Common Stock	F	12/19/2013	Various	7,500.000	1,107,260		741,640	824,625	(82,985)			(82,985)		741,640		365,620	365,620	15,249	XXX
G47791-10-1	Ingersoll Rand Common Stock	F	12/02/2013	Spin Off		11,453		11,453	18,619	(7,167)			(7,167)		11,453			0		XXX
G491BT-10-8	Invesco Limited Common Stock	F	02/22/2013	Barclays Capital	1,900.000	50,257		37,838	49,571	(11,733)			(11,733)		37,838		12,419	12,419	328	XXX
G6359F-10-3	Nabors Industries LTD Common Stock	F	08/09/2013	State Street Bk & Trust	3,100.000	48,298		41,447	44,795	(3,348)			(3,348)		41,447		6,851	6,851	248	XXX
G65431-10-1	Noble Drilling Corp Common Stock	F	08/09/2013	State Street Bk & Trust	1,500.000	59,880		46,871	52,230	(5,359)			(5,359)		46,871		13,009	13,009	765	XXX
G7665A-10-1	Rowan Companies Inc Common Stock	F	08/09/2013	State Street Bk & Trust	200.000	7,216		5,260	6,254	(994)			(994)		5,260		1,956	1,956		XXX
G7945M-10-7	Seagate Technology PLC Common Stock	F	02/22/2013	Barclays Capital	900.000	28,403		24,441	27,378	(2,937)			(2,937)		24,441		3,961	3,961		XXX
G9618E-10-7	White Mountains Ins Group Common Stock	F	05/29/2013	RBC Capital Markets	300.000	181,622		92,288	154,500	(62,212)			(62,212)		92,288		89,335	89,335	300	XXX
G96666-10-5	Willis Group Holdings Inc Common Stock	F	12/16/2013	Various	15,400.000	637,814		564,198	516,362	47,836			47,836		564,198		73,616	73,616	11,242	XXX
G97822-10-3	Perrigo Company Common Stock	F	04/26/2013	Various	500.000	58,303		51,580	52,015	(435)			(435)		51,580		6,723	6,723	27	XXX
G98290-10-2	XL Group PLC Common Stock	F	08/09/2013	Various	4,200.000	127,023		92,328	105,252	(12,924)			(12,924)		92,328		34,695	34,695	784	XXX
H0023R-10-5	Ace Ltd Common Stock	F	08/09/2013	State Street Bk & Trust	1,000.000	89,740		68,298	79,800	(11,502)			(11,502)		68,298		21,442	21,442	1,000	XXX
H84989-10-4	TE Connectivity Common Stock	F	02/22/2013	Barclays Capital	1,300.000	53,264		41,308	48,256	(6,949)			(6,949)		41,308		11,956	11,956		XXX
N00985-10-6	Aercap Holdings NV Common Stock	F	12/18/2013	Various	20,400.000	679,304		255,713	279,888	(24,175)			(24,175)		255,713		423,591	423,591		XXX
N53745-10-0	Lyondellbasell Industries Common Stock	F	04/26/2013	Various	2,400.000	144,668		124,959	137,016	(12,057)			(12,057)		124,959		19,709	19,709	816	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						76,114,873	XXX	54,762,628	64,924,927	(10,162,299)	0	0	(10,162,299)	0	54,762,628	0	21,352,245	21,352,245	516,436	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						76,114,873	XXX	54,762,628	64,924,927	(10,162,299)	0	0	(10,162,299)	0	54,762,628	0	21,352,245	21,352,245	516,436	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						17,591,478	XXX	13,589,253		0	0	0	0	0	13,589,253	0	4,002,226	4,002,226	78,963	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						93,706,351	XXX	68,351,880	64,924,927	(10,162,299)	0	0	(10,162,299)	0	68,351,880	0	25,354,471	25,354,471	595,399	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						93,969,714	XXX	68,615,243	64,985,977	(10,162,299)	0	0	(10,162,299)	0	68,615,243	0	25,354,471	25,354,471	600,518	XXX
9999999 Totals						323,647,741	XXX	293,211,498	259,648,612	(11,284,995)	(908,494)	0	(12,193,489)	0	288,202,033	0	35,445,708	35,445,708	7,447,484	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
36202F-UC-8	GNMA G2 5072 3.500% 06/20/26		11/04/2013	Sterne, Agee & Leach	12/01/2013	Paydown	15,095	15,972	15,095	15,095		(877)		(877)				0	44	25
38378V-XZ-3	GNR 2013-119 TV 3.000% 08/20/43		09/23/2013	Sterne, Agee & Leach	12/01/2013	Paydown	12,680	12,930	12,680	12,680		(250)		(250)				0	63	26
0599999 - Bonds - U.S. Governments							27,775	28,902	27,775	27,775	0	(1,127)	0	(1,127)	0	0	0	0	107	51
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
64966K-G8-0	New York, NY Prerefunded		07/08/2013	Tax Free Exchange	12/17/2013	Huntington Investment Co	1,625,000	1,684,466	1,788,638	1,675,103		(9,363)		(9,363)			113,535	113,535	58,455	21,892
64966K-UV-3	New York, NY Call 5.000% 08/01/21		04/10/2013	Tax Free Exchange	08/15/2013	Tax Free Exchange	825,000	830,383	829,659	829,659		(724)		(724)				0	22,229	7,906
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							2,450,000	2,514,849	2,618,296	2,504,762	0	(10,087)	0	(10,087)	0	0	113,535	113,535	80,684	29,799
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
313383-US-8	FHLB Call 1.000% 08/22/28		08/01/2013	Davidson, D.A., Co., Inc.	11/22/2013	Call 100.0000	1,000,000	999,000	1,000,000	1,000,000		1,000		1,000				0	2,500	
3136A7-ZV-7	FNR 2012-83 BA 3.500% 03/25/41		10/18/2013	Sterne, Agee & Leach	12/01/2013	Paydown	8,759	8,983	8,759	8,759		(224)		(224)				0	39	19
3136A9-BK-3	FNR 2012-106 QN 3.500% 10/25/42		05/01/2013	Sterne, Agee & Leach	12/01/2013	Paydown	94,423	100,944	94,423	94,423		(6,521)		(6,521)				0	1,102	46
3136AA-CD-5	FNR 2012-131DZ 2.500% 05/25/41		01/08/2013	Sterne, Agee & Leach	09/01/2013	Paydown	1,328,901	1,328,070	1,328,901	1,328,901		831		831				0	9,469	923
3136AB-CL-5	FNR 2012-147 TD 2.000% 01/25/33		01/29/2013	Sterne, Agee & Leach	12/01/2013	Paydown	78,793	79,113	78,793	78,793		(320)		(320)				0	823	131
3136AB-QX-4	FNR 2013-9 MB 2.000% 02/25/33		05/28/2013	Sterne, Agee & Leach	12/01/2013	Paydown	42,307	42,432	42,307	42,307		(126)		(126)				0	282	71
3136AD-F4-6	FNR 2013-40 VA 3.500% 05/25/26		09/25/2013	Maxwell Simon Inc	12/01/2013	Paydown	15,556	16,265	15,556	15,556		(710)		(710)				0	91	44
3136AF-EP-5	FNR 2013-67 LV 3.000% 08/25/26		11/06/2013	Maxwell Simon Inc	12/01/2013	Paydown	10,568	10,832	10,568	10,568		(264)		(264)				0	26	10
3137B1-S8-6	FHR 4189 QW 3.000% 12/15/42		04/18/2013	Stifel Nicolaus & Co	12/01/2013	Paydown	113,686	119,255	113,686	113,686		(5,569)		(5,569)				0	1,318	275
3137B2-KL-3	FHR 4217 UD 1.750% 06/15/28		06/19/2013	Sterne, Agee & Leach	12/01/2013	Paydown	86,238	84,621	86,238	86,238		1,617		1,617				0	493	113
31417G-VK-9	FN AB9617 2.500% 06/01/33		06/05/2013	Huntington Investment Co	12/01/2013	Paydown	40,499	40,562	40,499	40,499		(63)		(63)				0	187	34
31418A-QM-3	FN MA1359 3.000% 02/01/28		11/06/2013	Sterne, Agee & Leach	12/01/2013	Paydown	5,023	5,170	5,023	5,023		(148)		(148)				0	13	7
31418A-TA-6	FN MA 1444 2.500% 05/01/33		04/30/2013	Stifel Nicolaus & Co	07/25/2013	Stifel Nicolaus & Co	1,979,650	2,047,700	1,875,099	2,046,866		(834)		(834)			(171,766)	(171,766)	12,235	1,650
31418A-TA-6	FN MA 1444 2.500% 05/01/33		04/30/2013	Stifel Nicolaus & Co	12/01/2013	Paydown	75,224	77,810	75,224	75,224		(2,586)		(2,586)				0	584	63
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							4,879,624	4,960,758	4,775,074	4,946,841	0	(13,917)	0	(13,917)	0	0	(171,766)	(171,766)	29,161	3,384
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
01748N-AA-2	Allegion US Holding Co 144A-Call		09/27/2013	Goldman Sachs	09/27/2013	BNP Paribas Securities	30,000	30,000	30,450	30,000				0			450	450		
044209-AN-4	Ashland Inc 144A 4.750% 08/15/22		02/21/2013	Citigroup Global Markets	03/11/2013	Goldman Sachs	470,000	465,577	479,400	465,594		17		17			13,806	13,806	1,798	682
04939M-AG-4	Atlas Pipeline Partners 144A-Call		03/11/2013	Citigroup Global Markets	10/17/2013	Tax Free Exchange	135,000	142,088	141,692	141,692		(395)		(395)				0	9,416	4,124
04939M-AH-2	Atlas Pipeline Partners 144A-Call		02/19/2013	First Union Capital	03/11/2013	Citigroup Global Markets	135,000	135,000	135,506	135,000				0			506	506	727	242
09061G-AE-1	Biomarin Pharmaceticals Conv		10/08/2013	Merrill Lynch	11/14/2013	Various	30,000	30,000	31,034	30,000				0			1,034	1,034	11	
09061G-AF-8	Biomarin Pharmaceticals Conv		10/08/2013	Merrill Lynch	11/14/2013	Various	15,000	15,000	15,544	15,000				0			544	544	14	
1248EP-BC-6	CCO Holdings 144A-Call		03/05/2013	DBAB	07/02/2013	Various	330,000	332,888	317,400	332,819		(69)		(69)			(15,419)	(15,419)	5,851	
12646R-AA-3	CST Brands Inc 144A-Call		04/25/2013	Credit Suisse First Boston	05/30/2013	Seaport Group Securities	300,000	300,000	301,500	300,000				0			1,500	1,500	1,375	
127190-AD-8	CACI International Inc, Cl A		02/15/2013	Various	12/06/2013	Various	500,000	552,106	661,806	517,452		(34,654)		(34,654)			144,354	144,354	11,479	2,905
165167-CH-8	Chesapeake Energy Call		01/14/2013	Credit Agricole Securities	03/13/2013	Barclays Capital	365,000	368,194	382,794	365,000		(3,194)		(3,194)			17,794	17,794	12,570	8,380
165167-CH-8	Chesapeake Energy Call		01/14/2013	Credit Agricole Securities	05/13/2013	Call 100.0000	370,000	373,238	370,000	370,000		(3,238)		(3,238)				0	16,572	8,495
172441-AY-3	Cinemark USA Inc 144A-Call		05/21/2013	Barclays Capital	06/03/2013	Credit Suisse First Boston	115,000	115,000	113,850	115,000				0			(1,150)	(1,150)	187	
18538R-AF-0	Clearwater Paper Corp 144A-Call		01/17/2013	Goldman Sachs	01/17/2013	Goldman Sachs	60,000	60,000	60,300	60,000				0			300	300		
201723-AK-9	Commerical Metals Co Call		05/08/2013	Various	10/23/2013	Various	880,000	883,828	819,888	883,688		(139)		(139)			(63,801)	(63,801)	15,470	
217203-AE-8	Copano Energy LLC Call		07/18/2013	Davidson, D.A., Co., Inc.	09/04/2013	Call 107.1250	351,000	401,895	376,009	376,009		(25,886)		(25,886)				0	10,629	7,781
22025Y-AM-2	Corrections Corp NC 4.125% 04/01/20		03/21/2013	Merrill Lynch	09/16/2013	Credit Suisse First Boston	840,000	840,000	793,800	840,000				0			(46,200)	(46,200)	15,881	
23283P-AB-0	Cyrusone LP Call 6.375% 11/15/22		03/21/2013	Merrill Lynch	07/08/2013	Barclays Capital	220,000	232,100	224,400	231,837		(263)		(263)			(7,437)	(7,437)	8,999	4,909
247126-AH-8	Delphi Automotive Systems Call		02/11/2013	J P Morgan Securities	03/11/2013	Barclays Capital	225,000	225,000	236,250	225,000				0			11,250	11,250	938	
25470X-AR-6	Dish DBS Corp 144A-NC 5.000% 05/15/17		05/15/2013	Barclays Capital	06/24/2013	Call 100.0000	270,000	270,000	270,000	270,000				0				0	975	
269871-AA-7	Eagle Spinco Inc 144A-Call		01/17/2013	Barclays Capital	02/04/2013	Barclays Capital	60,000	60,000	60,150	60,000				0			150	150	54	
29444U-AM-8	Equinix Inc Call 5.375% 04/01/23		02/28/2013	J P Morgan Securities	07/29/2013	Various	260,000	260,000	262,563	260,000				0			2,563	2,563	4,859	
37045X-AK-2	General Motors Finl Co 144A-NC		05/07/2013	DBAB	07/15/2013	DBAB	325,000	325,000	312,813	325,000				0			(12,188)	(12,188)	2,456	
384313-AC-6	Graftech International Ltd 144A-Call		03/07/2013	J P Morgan Securities	07/16/2013	First Union Capital	315,000	328,388	318,938	327,918		(470)		(470)			(8,980)	(8,980)	13,332	6,248
501889-AA-7	LKQ Corp 144A-Call 4.750% 05/15/23		05/03/2013	Various	06/05/2013	Merrill Lynch	390,000	399,240	385,125	399,173		(67)		(67)			(14,048)	(14,048)	1,595	
526057-BN-3	Lennar Corp. Call 4.750% 11/15/22		02/22/2013	Various	09/13/2013	Barclays Capital	425,000	414,236	390,200	414,796		561		561			(24,596)	(24,596)	18,352	6,137
64126X-AA-0	Neustar, Inc 144A-Call		01/11/2013	J P Morgan Securities	01/15/2013	Jefferies	85,000	85,000	85,106	85,000				0			106	106		
693656-AA-8	Phillips Van Heusen Corp Call		03/07/2013	J P Morgan Securities	06/19/2013	Morgan Stanley	635,000	631,825	627,063	631,934		109		109			(4,871)	(4,871)	14,605	6,509

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
71672V-AA-7	Petrologistics 144A-Call		03/22/2013	Morgan Stanley	04/15/2013	Morgan Stanley	55,000	55,000	55,413	55,000				0			413	413	191	
73179P-AJ-5	Polyone Corp 144A 5.250% 03/15/23		02/13/2013	Merrill Lynch	05/22/2013	Wells Fargo Bk	115,000	115,000	121,038	115,000				0			6,038	6,038	1,476	
741503-AQ-9	Priceline.com Inc Conv		06/20/2013	Goldman Sachs	12/19/2013	Various	1,210,000	1,393,489	1,692,251	1,374,724		(18,765)		(18,765)			317,527	317,527	8,945	3,361
74387U-AG-6	Provident Fdg/PFG Fin 144A-Call		07/11/2013	Various	11/07/2013	Merrill Lynch	755,000	769,049	771,988	768,510		(539)		(539)			3,478	3,478	22,508	1,693
747065-AA-8	Penn Virginia Resource 144A-Call		05/06/2013	Various	07/25/2013	Credit Suisse First Boston	315,000	316,855	305,550	316,814		(41)		(41)			(11,264)	(11,264)	4,607	
74973W-AB-3	RTI International Metals Inc Conv		04/12/2013	Barclays Capital	07/31/2013	BMO Capital Markets	180,000	180,000	183,760	180,000				0			3,760	3,760	878	
75886A-AH-1	Regency Energy Partners 144A-Call		04/24/2013	J P Morgan Securities	06/06/2013	Barclays Capital	305,000	305,000	290,513	305,000				0			(14,488)	(14,488)	1,563	
76009N-AK-6	Rent-A-Center Inc Call		04/30/2013	Various	10/08/2013	First Union Capital	545,000	550,963	501,400	550,687		(276)		(276)			(49,287)	(49,287)	11,434	12
78401F-AG-2	SBA Telecommunications Call		06/27/2013	Barclays Capital	08/22/2013	Various	225,000	226,688	224,175	226,664		(23)		(23)			(2,489)	(2,489)	7,911	6,109
80004C-AE-1	Sandisk Corp Conv 0.500% 10/15/20		10/24/2013	Goldman Sachs	11/14/2013	Goldman Sachs	110,000	110,000	111,166	110,000				0			1,166	1,166	31	
81211K-AU-4	Sealed Air Corp 144A-Call		03/07/2013	Merrill Lynch	03/13/2013	First Union Capital	60,000	60,000	60,600	60,000				0			600	600		
83545G-AX-0	Sonic Automotive Inc. Call		05/14/2013	Merrill Lynch	09/25/2013	DBAB	375,000	378,750	345,938	378,647		(103)		(103)			(32,709)	(32,709)	7,344	417
86680W-AB-1	Sun Merger Sub Inc 144A-Call		07/19/2013	Morgan Stanley	08/07/2013	Citigroup Global Markets	35,000	35,000	35,131	35,000				0			131	131	69	
872430-AA-4	Tenet Healthcare Corp 144A		09/13/2013	Merrill Lynch	09/13/2013	BNP Paribas Securities	30,000	30,000	30,825	30,000				0			825	825		
87612B-AN-2	Targa Resources Partners 144A-Call		05/09/2013	Wells Fargo Bk	08/09/2013	Merrill Lynch	440,000	440,000	396,000	440,000				0			(44,000)	(44,000)	4,675	
877249-AC-6	Taylor Morrison Comm 144A-Call		04/11/2013	Citigroup Global Markets	09/13/2013	RBC Capital Markets	215,000	215,000	204,250	215,000				0			(10,750)	(10,750)	4,766	
896818-AD-3	Triumph Group Call 8.000% 11/15/17		08/06/2013	Sterne, Agee & Leach	11/15/2013	Call 104.0000	190,000	199,975	197,600	197,600		(2,375)		(2,375)				0	7,600	3,547
912909-AJ-7	United States Steel Corp. Call		03/20/2013	J P Morgan Securities	03/20/2013	Goldman Sachs	185,000	185,000	185,231	185,000				0			231	231		
914906-AR-3	Univision Communications Inc. 144A-Call		05/22/2013	Various	08/07/2013	Various	805,000	810,819	781,200	810,738		(81)		(81)			(29,538)	(29,538)	7,907	663
92343E-AE-2	Verisign Inc 144A-Call		04/11/2013	J P Morgan Securities	05/29/2013	J P Morgan Securities	610,000	610,000	616,100	610,000				0			6,100	6,100	3,683	
96208T-AA-2	Wex Inc 144A-Call 4.750% 02/01/23		01/25/2013	First Union Capital	07/23/2013	Jefferies	75,000	75,000	72,188	75,000				0			(2,813)	(2,813)	1,742	
97381W-AY-0	Windstream Corp. 144A-Call		01/08/2013	First Union Capital	01/09/2013	J P Morgan Securities	55,000	55,000	56,100	55,000				0			1,100	1,100		
98138H-AB-7	Workday Inc 144A 1.500% 07/15/20		06/12/2013	Morgan Stanley	12/20/2013	Various	800,000	800,000	956,581	800,000				0			156,581	156,581	6,117	
097751-BF-7	Bombardier Inc. 144A-NC	A	01/10/2013	Various	09/25/2013	Citigroup Global Markets	550,000	561,963	556,875	561,320		(643)		(643)			(4,445)	(4,445)	23,956	74
221643-AD-1	Cott Beverages Inc Call	A	10/01/2013	Citigroup Global Markets	11/15/2013	Call 104.1180	453,000	474,744	471,655	471,655		(3,089)		(3,089)				0	18,969	14,649
66977W-AN-9	Nova Chemicals Ltd 144A-Call	A	07/16/2013	Barclays Capital	07/16/2013	Barclays Capital	145,000	145,000	147,356	145,000				0			2,356	2,356		
591709-AM-2	Metropcs Wireless 144A-Call	R	03/08/2013	DBAB	11/13/2013	J P Morgan Securities	110,000	110,000	112,475	110,000				0			2,475	2,475	4,564	
591709-AP-5	Metropcs Wireless 144A-Call	F	03/11/2013	Various	07/11/2013	Various	785,000	792,656	800,575	792,486		(170)		(170)			8,089	8,089	16,259	
852060-AG-7	Sprint Capital NC 6.900% 05/01/19	F	06/19/2013	Credit Suisse First Boston	10/09/2013	J P Morgan Securities	105,000	113,663	108,938	113,278		(384)		(384)			(4,341)	(4,341)	3,301	1,067
852061-AR-1	Sprint Corp. NC 7.000% 08/15/20	F	03/14/2013	Credit Suisse First Boston	09/05/2013	Various	500,000	550,625	510,500	547,957		(2,668)		(2,668)			(37,457)	(37,457)	19,931	3,306
85207U-AA-3	Sprint Corp 144A 7.250% 09/15/21	R	09/04/2013	J P Morgan Securities	09/06/2013	DBAB	445,000	445,000	449,450	445,000				0			4,450	4,450		
87264A-AF-2	T Mobile USA Inc Call 6.542% 04/28/20	R	10/08/2013	DBAB	11/14/2013	BNP Paribas Securities	65,000	65,000	67,763	65,000				0			2,763	2,763	1,311	921
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							18,984,000	19,450,837	19,624,159	19,353,992	0	(96,845)	0	(96,845)	0	0	270,168	270,168	359,880	92,230
8399998 - Bonds - Subtotals - Bonds							26,341,400	26,955,346	27,045,305	26,833,369	0	(121,976)	0	(121,976)	0	0	211,936	211,936	469,832	125,464
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
460690-80-3	Interpublic Group Cos Inc.		09/25/2013	Citigroup Global Markets	10/18/2013	Conversion	150.000	202,313	202,313	202,313				0				0	1,969	
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								202,313	202,313	202,313	0	0	0	0	0	0	0	0	1,969	0
8999998 - Preferred Stocks - Subtotals - Preferred Stocks								202,313	202,313	202,313	0	0	0	0	0	0	0	0	1,969	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00287Y-10-9	Abbvie Inc Common Stock		01/02/2013	Spin Off	08/09/2013	Various	1,800.000	38,034	74,690	38,034				0			36,655	36,655	1,440	
00484M-10-6	Acorda Therapeutics Common Stock		01/24/2013	Various	08/19/2013	Various	15,500.000	437,445	547,571	437,445				0			110,126	110,126		
00507K-10-3	Actavis Inc Common Stock		01/23/2013	Conversion	02/22/2013	Barclays Capital	200.000	10,340	16,604	10,340				0			6,264	6,264		
00507K-10-3	Actavis Inc Common Stock		01/23/2013	Conversion	09/30/2013	Taxable Exchange	1,600.000	51,766	230,400	51,766				0			178,634	178,634		
007903-10-7	Advanced Micro Devices Inc Common Stock		02/22/2013	Barclays Capital	12/10/2013	ITG Inc	100.000	260	371	260				0			111	111		
00817Y-10-8	Aetna Inc Common Stock		05/07/2013	Taxable Exchange	12/10/2013	Various	388.500	22,690	25,094	22,690				0			2,404	2,404	95	
009128-30-7	Air Methods Corporation Common Stock		04/29/2013	Various	12/12/2013	Various	15,000.000	566,176	743,619	566,176				0			177,444	177,444		
013817-10-1	Alcoa Inc Common Stock		04/10/2013	Various	04/26/2013	Investment Technology Group	8,100.000	67,927	67,176	67,927				0			(751)	(751)		
015351-10-9	Alexion Pharmaceuticals Inc Common Stock		04/10/2013	Investment Technology Group	04/26/2013	Investment Technology Group	500.000	50,085	49,336	50,085				0			(748)	(748)		
01741R-10-2	Allegheny Technologies Inc Common Stock		02/22/2013	Barclays Capital	04/26/2013	Investment Technology Group	300.000	9,260	7,968	9,260				0			(1,292)	(1,292)	54	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
026874-78-4	American Intl Group Inc Common Stock		01/16/2013	Various	04/26/2013	Various	1,200.000	42,640	48,874	42,640				0			6,234	6,234		
037833-10-0	Apple Computer Inc. Common Stock		01/16/2013	State Street Bk & Trust	02/22/2013	Barclays Capital	100.000	50,609	44,928	50,609				0			(5,681)	(5,681)	265	
067774-10-9	Barnes & Noble, Inc Common Stock		07/22/2013	Various	11/27/2013	Various	23,100.000	332,904	476,439	332,904				0			143,535	143,535		
084670-70-2	Berkshire Hathaway Inc Common Stock		01/16/2013	State Street Bk & Trust	02/22/2013	Barclays Capital	900.000	85,527	90,651	85,527				0			5,124	5,124		
109696-10-4	Brink's Company Common Stock		04/11/2013	Various	12/16/2013	Various	21,000.000	563,131	651,506	563,131				0			88,375	88,375	5,740	
12646R-10-5	CST Brands Inc Common Stock		05/07/2013	Spin Off	06/10/2013	Sale of Fractional Share	0.440	7	15	7				0			8	8		
143130-10-2	Carmax Inc Common Stock		01/16/2013	Various	04/26/2013	Various	1,300.000	49,141	55,242	49,141				0			6,101	6,101		
156782-10-4	Cerner Corp Common Stock		07/01/2013	Stock Split	08/09/2013	State Street Bk & Trust	200.000							0				0		
16359R-10-3	Chemed Corp Common Stock		04/15/2013	Various	12/12/2013	Various	1,500.000	114,806	114,243	114,806				0			(563)	(563)	870	
18683K-10-1	Cliffs Natural Resources Inc Common Stoc		06/11/2013	Various	12/17/2013	Various	1,900.000	36,526	41,776	36,526				0			5,250	5,250	90	
216831-10-7	Cooper Tire & Rubber Common Stock		04/15/2013	Abel Noser Corporation	06/21/2013	DBAB	1,200.000	29,107	37,166	29,107				0			8,059	8,059	126	
22662X-10-0	Crimson Wine Group Ltd Common Stock		03/01/2013	Spin Off	08/09/2013	ITG Inc	110.000	780	1,049	780				0			270	270		
228227-10-4	Crown Castle Common Stock		01/16/2013	State Street Bk & Trust	02/22/2013	Barclays Capital	500.000	37,005	34,851	37,005				0			(2,154)	(2,154)		
233326-10-7	DST Systems Common Stock		08/02/2013	Various	10/29/2013	Sterne, Agee & Leach	2,600.000	186,516	218,966	186,516				0			32,450	32,450	780	
243537-10-7	Deckers Outdoor Corp Common Stock		05/20/2013	Various	12/16/2013	Various	8,800.000	490,896	667,608	490,896				0			176,711	176,711		
24702R-10-1	Dell Inc Common Stock		01/16/2013	Various	04/26/2013	Investment Technology Group	5,600.000	70,609	74,710	70,609				0			4,101	4,101	448	
25389M-87-7	Digitalglobe Inc Common Stock		04/04/2013	Various	06/27/2013	Various	4,900.000	135,443	149,038	135,443				0			13,596	13,596		
256677-10-5	Dollar General Corp Common Stock		04/10/2013	Various	04/26/2013	Various	1,700.000	77,550	84,244	77,550				0			6,694	6,694		
256746-10-8	Dollar Tree Common Stock		04/10/2013	Investment Technology Group	04/26/2013	Investment Technology Group	500.000	23,013	24,011	23,013				0			999	999		
278715-20-6	Ebix Inc Common Stock		01/29/2013	Various	05/07/2013	Various	8,400.000	140,467	163,849	140,467				0			23,382	23,382	630	
28176E-10-8	Edwards Lifesciences Corp Common Stock		04/10/2013	Investment Technology Group	04/26/2013	Investment Technology Group	300.000	24,942	19,283	24,942				0			(5,659)	(5,659)		
285512-10-9	Electronic Arts Inc Common Stock		02/22/2013	Barclays Capital	04/26/2013	Investment Technology Group	1,100.000	19,554	19,724	19,554				0			170	170		
292475-20-9	Emulex Corp Common Stock		03/26/2013	Various	12/26/2013	Cantor Fitz	16,400.000	108,905	112,666	108,905				0			3,761	3,761		
29264F-20-5	Endo Pharmaceutical Common Stock		01/07/2013	Various	09/16/2013	Various	12,300.000	310,952	537,264	310,952				0			226,312	226,312		
30161N-10-1	Exelon Corporation Common Stock		04/10/2013	Various	04/26/2013	Investment Technology Group	1,000.000	36,153	37,291	36,153				0			1,139	1,139		
30219E-10-3	Express Inc Common Stock		04/08/2013	Various	11/13/2013	Various	6,800.000	121,299	148,033	121,299				0			26,734	26,734		
302941-10-9	FTI Consulting Inc Common Stock		02/04/2013	Height Securities	12/20/2013	Suntrust Capital	300.000	9,594	12,515	9,594				0			2,921	2,921		
345838-10-6	Forest Laboratories Inc. Common Stock		12/10/2013	ITG Inc	12/17/2013	ITG Inc	100.000	5,596	5,501	5,596				0			(95)	(95)		
35671D-85-7	Freeport-McMoran Cooper - B Common Stock		04/10/2013	Various	08/09/2013	State Street Bk & Trust	1,000.000	33,691	31,610	33,691				0			(2,081)	(2,081)	1,625	
368736-10-4	Generac Holdings Inc Common Stock		05/24/2013	Stifel Nicolaus & Co	12/23/2013	Various	6,700.000	251,745	360,249	251,745				0			108,504	108,504	33,500	
370023-10-3	General Growth Properties-REIT Common St		12/10/2013	ITG Inc	12/17/2013	ITG Inc	500.000	10,510	10,092	10,510				0			(418)	(418)		
375558-10-3	Gilead Sciences Inc Common Stock		01/28/2013	Stock Split	12/17/2013	Various	650.000							0				0		
378967-10-3	Global Cash Access Holdings Common Stock		02/07/2013	Liquidnet Inc	12/31/2013	Various	16,400.000	103,697	158,251	103,697				0			54,554	54,554		
37940X-10-2	Global Payments Inc Common Stock		03/20/2013	RBC Capital Markets	11/14/2013	UBS Securities	300.000	14,245	18,799	14,245				0			4,554	4,554	18	
414585-10-9	Harris Teeter Supermarkets Common Stock		04/10/2013	Various	09/11/2013	Various	16,100.000	653,806	791,097	653,806				0			137,291	137,291	5,730	
42217K-10-6	Health Care Reit Inc Common Stock REIT		01/16/2013	Various	02/22/2013	Barclays Capital	1,200.000	73,836	77,454	73,836				0			3,618	3,618	918	
428236-10-3	Hewlett Packard Common Stock		04/10/2013	Various	04/26/2013	Investment Technology Group	1,200.000	26,820	24,095	26,820				0			(2,725)	(2,725)		
44107P-10-4	Host Hotels & Resorts Common Stock REIT		04/10/2013	Various	04/26/2013	Investment Technology Group	1,300.000	23,082	23,115	23,082				0			33	33		
446413-10-6	Huntington Ingalls Inds Common Stock		07/24/2013	Various	09/27/2013	Various	4,500.000	284,169	302,278	284,169				0			18,109	18,109	450	
450828-10-8	Iberibank Corp Common Stock		05/14/2013	Various	10/29/2013	RBC Capital Markets	2,400.000	113,727	142,070	113,727				0			28,343	28,343	1,632	
458140-10-0	Intel Corp. Common Stock		12/10/2013	Various	12/17/2013	Various	5,500.000	130,864	132,733	130,864				0			1,869	1,869		
45866F-10-4	IntercontinentalExchange Inc Common Stoc		11/14/2013	Taxable Exchange	12/10/2013	ITG Inc	462.000	92,118	100,275	92,118				0			8,156	8,156		
45866F-10-4	IntercontinentalExchange Inc Common Stoc		11/14/2013	Taxable Exchange	11/14/2013	Cash Adjustment	0.240	48	48	48				0				0		
460690-10-0	Interpublic Group Cos Inc. Common Stock		10/18/2013	Conversion	11/19/2013	Various	69,070.290	903,306	968,044	903,306				0			64,738	64,738		
460690-10-0	Interpublic Group Cos Inc. Common Stock		03/14/2013	Conversion	03/14/2013	Cash Adjustment	0.620	8	8	8				0			1	1		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
48203R-10-4	Juniper Networks Common Stock		12/10/2013	State Street Global Markets	12/17/2013	ITG Inc	900.000	19,431	19,092	19,431				0			(339)	(339)		
48238T-10-9	Kar Auction Services Inc Common Stock		05/16/2013	Various	10/31/2013	Various	7,300.000	174,693	215,203	174,693				0			40,510	40,510	2,774	
521863-30-8	Leap Wireless Intl Inc Common Stock		02/27/2013	Various	08/05/2013	Various	76,800.000	432,965	1,159,739	432,965				0			726,775	726,775		
521865-20-4	Lear Corporation Common Stock		06/25/2013	Various	09/10/2013	Keybanc Capital Markets	3,000.000	159,990	214,087	159,990				0			54,098	54,098	1,054	
532457-10-8	Lilly (Eli) & Co Common Stock		12/10/2013	Various	12/17/2013	Various	2,700.000	139,232	138,378	139,232				0			(853)	(853)	588	
532771-10-2	Lin Media Common Stock		08/02/2013	Various	11/11/2013	Various	27,700.000	426,737	690,922	426,737				0			264,186	264,186		
538034-10-9	Live Nation Common Stock		03/04/2013	Liquidnet Inc	06/20/2013	Various	7,400.000	78,840	113,411	78,840				0			34,571	34,571		
544147-10-1	Lorillard Inc Common Stock		01/16/2013	Stock Split	08/09/2013	Various	1,400.000							0				0	1,173	
554382-10-1	Macerich Company - REIT Common Stock		12/10/2013	ITG Inc	12/17/2013	ITG Inc	100.000	6,014	5,844	6,014				0			(170)	(170)		
594918-10-4	Microsoft Corp Common Stock		12/10/2013	Various	12/17/2013	Various	1,100.000	34,056	35,571	34,056				0			1,516	1,516		
611740-10-1	Monster Beverage Corp Common Stock		01/16/2013	Manufacturers & Traders	04/26/2013	Various	200.000	10,110	10,744	10,110				0			634	634		
617446-44-8	Morgan Stanley Common Stock		04/10/2013	Various	04/26/2013	Investment Technology Group	6,700.000	144,376	143,008	144,376				0			(1,368)	(1,368)	500	
61945C-10-3	Mosaic Company Common Stock		10/08/2013	Citation Group/BCC Clrg	12/17/2013	ITG Inc	400.000	18,175	17,857	18,175				0			(318)	(318)	100	
626717-10-2	Murphy Oil Corp Common Stock		01/16/2013	Various	04/26/2013	Various	900.000	55,590	55,110	55,590				0			(481)	(481)	281	
64110D-10-4	NETAPP Common Stock		06/01/2013	Taxable Exchange	06/10/2013	Citigroup Global Markets	5,688.000	214,096	216,601	214,096				0			2,505	2,505		
64110D-10-4	NETAPP Common Stock		06/01/2013	Taxable Exchange	06/01/2013	Cash Adjustment	0.970	37	37	37				0				0		
64118V-10-6	Netspend Holdings Inc Common Stock		01/29/2013	Investment Technology Group	03/01/2013	Sterne, Agee & Leach	1,300.000	14,145	20,605	14,145				0			6,460	6,460		
64126X-20-1	Neustar, Inc Common Stock		03/20/2013	Various	09/24/2013	Various	3,600.000	161,658	181,303	161,658				0			19,644	19,644		
651290-10-8	Newfield Exploration Co. Common Stock		02/22/2013	Barclays Capital	04/26/2013	Investment Technology Group	100.000	2,477	2,227	2,477				0			(251)	(251)		
651639-10-6	Newmont Mining Corp Holding Co Common St		08/09/2013	DBAB	12/10/2013	ITG Inc	500.000	14,693	12,138	14,693				0			(2,554)	(2,554)	225	
655044-10-5	Noble Energy Common Stock		05/30/2013	Stock Split	08/09/2013	State Street Bk & Trust	100.000							0				0	14	
675746-30-9	Ocwen Financial Corp Common Stock		05/14/2013	ITG Inc	08/01/2013	Liquidnet Inc	2,100.000	91,540	107,078	91,540				0			15,538	15,538		
681919-10-6	Omnicom Group Common Stock		06/11/2013	Taxable Exchange	06/18/2013	Citigroup Global Markets	4,643.000	285,219	294,627	285,219				0			9,408	9,408	1,857	
693656-10-0	Phillips Van Heusen Corp Common Stock		04/10/2013	Various	04/26/2013	Investment Technology Group	400.000	45,513	44,604	45,513				0			(910)	(910)	8	
698813-10-2	Papa John's International Inc Common Sto		02/27/2013	Keybanc Capital Markets	10/18/2013	Keybanc Capital Markets	1,100.000	56,200	78,486	56,200				0			22,286	22,286	275	
703481-10-1	Patterson-UTI Energy Inc Common Stock		01/25/2013	Various	03/27/2013	Instinet	14,100.000	279,156	338,410	279,156				0			59,254	59,254	705	
704549-10-4	Peabody Energy Corp Common Stock		12/10/2013	State Street Global Markets	12/17/2013	ITG Inc	300.000	5,718	5,493	5,718				0			(225)	(225)		
724479-10-0	Pitney Bowes Inc Common Stock		02/22/2013	Barclays Capital	08/09/2013	State Street Bk & Trust	1,700.000	22,509	29,427	22,509				0			6,918	6,918	638	
73930R-10-2	Power One Inc Common Stock		03/27/2013	Various	05/14/2013	Jonestrading Inst Services	10,100.000	40,111	63,730	40,111				0			23,618	23,618		
74835Y-10-1	Questcor Pharmaceuticals Common Stock		04/10/2013	Abel Noser Corporation	07/31/2013	Various	1,800.000	51,476	112,534	51,476				0			61,058	61,058	900	
75886F-10-7	Regeneron Pharmaceuticals Common Stock		10/08/2013	Citation Group/BCC Clrg	12/10/2013	ITG Inc	100.000	28,782	27,889	28,782				0			(892)	(892)		
781295-10-0	Rue 21 Common Stock		04/01/2013	Various	05/29/2013	Bernstein Sanford	12,200.000	349,441	510,930	349,441				0			161,488	161,488		
786514-20-8	Safeway Inc Common Stock		08/05/2013	Various	12/31/2013	Various	28,400.000	708,327	926,556	708,327				0			218,229	218,229	5,678	
81211K-10-0	Sealed Air Corp Common Stock		04/10/2013	Abel Noser Corporation	08/16/2013	Various	1,000.000	22,659	29,408	22,659				0			6,750	6,750	130	
824348-10-6	Sherwin Williams Co. Common Stock		01/16/2013	Various	02/22/2013	Barclays Capital	300.000	48,432	47,220	48,432				0			(1,212)	(1,212)	150	
855030-10-2	Staples Incorporated Common Stock		02/22/2013	Various	04/26/2013	Investment Technology Group	3,600.000	46,131	46,160	46,131				0			29	29	432	
87162W-10-0	Synnex Corporation Common Stock		04/03/2013	Various	08/23/2013	Needham & Company	9,400.000	338,041	470,886	338,041				0			132,845	132,845		
872590-10-4	T-Mobile US, Inc Common Stock		05/01/2013	Taxable Exchange	08/09/2013	DBAB	1,500.000	23,373	37,920	23,373				0			14,547	14,547		
879664-10-0	Tellabs Common Stock		07/30/2013	Various	10/31/2013	Various	124,900.000	267,576	302,942	267,576				0			35,367	35,367		
880770-10-2	Teradyne Inc Common Stock		02/07/2013	Various	06/03/2013	Various	14,100.000	239,276	248,974	239,276				0			9,697	9,697		
896522-10-9	Trinity Industries Common Stock		07/02/2013	Various	11/06/2013	Various	7,400.000	268,362	387,404	268,362				0			119,042	119,042	1,922	
90130A-10-1	Twenty-First Century Fox Inc Common Stoc		07/08/2013	Conversion	08/09/2013	State Street Bk & Trust	100.000	1,368	3,277	1,368				0			1,909	1,909		
902494-10-3	Tyson Foods Inc. Common Stock		10/15/2013	Taxable Exchange	11/12/2013	Citigroup Global Markets	7,013.000	205,130	196,118	205,130				0			(9,012)	(9,012)		
902494-10-3	Tyson Foods Inc. Common Stock		10/15/2013	Taxable Exchange	10/15/2013	Cash Adjustment	0.890	26	26	26				0				0		
912909-10-8	United States Steel Corp. Common Stock		06/11/2013	Barclays Capital	12/17/2013	Various	2,400.000	41,162	49,388	41,162				0			8,226	8,226	50	
91307C-10-2	United Therapeutics Corp. Common Stock		01/24/2013	Various	12/06/2013	Various	3,700.000	195,729	340,885	195,729				0			145,157	145,157		
918866-10-4	Valassis Communications Inc Common Stock		04/15/2013	Various	12/18/2013	Cowen & Co	2,500.000	68,493	85,699	68,493				0			17,206	17,206	1,953	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92532F-10-0	Vertex Pharmaceuticals Inc Common Stock		10/08/2013	Citation Group/BCC Clrg	12/10/2013	ITG Inc	600.000	43,339	39,492	43,339				0			(3,847)	(3,847)		
966244-10-5	Whitewave Foods Co. Common Stock		05/24/2013	Spin Off	06/19/2013	Sale of Fractional Share	1.260	10	21	10				0			11	11		
97382A-10-1	Windstream Corp. Common Stock		12/10/2013	Various	12/17/2013	Various	5,500.000	46,628	45,805	46,628				0			(823)	(823)		
98978V-10-3	Zoetis Inc Common Stock		06/27/2013	Taxable Exchange	06/27/2013	Cash Adjustment	0.500	14	15	14				0			1	1		
257559-20-3	Domtar Corp Common Stock	A	07/30/2013	J P Morgan Securities	10/16/2013	Macquarie Securities	1,300.000	90,526	110,092	90,526				0			19,566	19,566	715	
G30337-10-2	Emerald Plantation Holdings Common Stock	A	01/29/2013	Taxable Exchange	08/19/2013	Direct	88,652.000	17,680	17,730	17,680				0			50	50		
05964H-10-5	Banco Santander SA Common Stock	F	02/08/2013	Stock Dividend	02/22/2013	Various	50.980							0				0		
85207U-10-5	Sprint Corp Common Stock	R	07/11/2013	Taxable Exchange	08/09/2013	Various	7,590.000	39,795	55,017	39,795				0			15,222	15,222		
85207U-10-5	Sprint Corp Common Stock	R	07/11/2013	Taxable Exchange	07/11/2013	Cash Adjustment	0.580	3	3	3				0				0		
G0083B-10-8	Actavis PLC Common Stock	F	09/30/2013	Taxable Exchange	12/10/2013	ITG Inc	400.000	57,600	64,969	57,600				0			7,369	7,369		
G0408V-10-2	Aon Corp Common Stock	F	12/10/2013	State Street Global Markets	12/17/2013	ITG Inc	600.000	49,842	49,138	49,842				0			(704)	(704)		
G05384-10-5	Aspen Insurance Holdings Common Stock	F	06/19/2013	Sterne, Agee & Leach	12/18/2013	Credit Suisse First Boston	3,100.000	116,217	123,130	116,217				0			6,912	6,912	1,116	
G0585R-10-6	Assured Guaranty Ltd Common Stock	F	01/29/2013	Various	11/13/2013	Various	7,700.000	130,272	185,021	130,272				0			54,749	54,749	1,270	
G1151C-10-1	Accenture PLC Common Stock	F	01/16/2013	Manufacturers & Traders	02/22/2013	Barclays Capital	700.000	48,923	52,055	48,923				0			3,132	3,132		
G3157S-10-6	Ensco PLC Common Stock	F	04/10/2013	Investment Technology Group	04/26/2013	Investment Technology Group	300.000	17,678	16,599	17,678				0			(1,079)	(1,079)		
G97822-10-3	Perrigo Company Common Stock	F	12/10/2013	State Street Global Markets	12/17/2013	J P Morgan Securities	100.000	15,440	15,325	15,440				0			(115)	(115)		
H2906T-10-9	Garmin LTD Common Stock	R	12/10/2013	State Street Bk & Trust	12/17/2013	ITG Inc	100.000	4,895	4,626	4,895				0			(269)	(269)	45	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								13,589,253	17,591,478	13,589,253	0	0	0	0	0	0	4,002,226	4,002,226	78,963	0
9799998 - Common Stocks - Subtotals - Common Stocks								13,589,253	17,591,478	13,589,253	0	0	0	0	0	0	4,002,226	4,002,226	78,963	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								13,791,565	17,793,791	13,791,565	0	0	0	0	0	0	4,002,226	4,002,226	80,932	0
9999999 Totals								40,746,911	44,839,096	40,624,934	0	(121,976)	0	(121,976)	0	0	4,214,162	4,214,162	550,764	125,464

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Number of Shares	% of Outstanding
Common Stocks - U.S. Property & Casualty Insurer									
38704#-10-5	Grange Ind Ins Co		10322	2ciB1	No		43,733,314	1,000.000	100.0
38704@-10-7	Grange Ins Co of MI		11136	2ciB1	No		35,446,227	1,000.000	100.0
38708#-10-1	Grange Prop & Cas Ins Co		11982	2ciB1	No		29,212,991	1,000.000	100.0
89840#-10-3	Trustgard Ins Co		40118	2ciB1	No		54,162,341	1,000.000	100.0
1199999 - Common Stocks - U.S. Property & Casualty Insurer						0	162,554,873	XXX	XXX
Common Stocks - U.S. Life Insurer									
38702@-10-9	Grange Life Ins Co		71218	2ciB1	No		40,370,019	80,000.000	79.2
1299999 - Common Stocks - U.S. Life Insurer						0	40,370,019	XXX	XXX
Common Stocks - Other Affiliates									
38703*-10-0	GrangeAmerica Corporation		00000	2ciA1	No		2,000	10.000	
1799999 - Common Stocks - Other Affiliates						0	2,000	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks						0	202,926,892	XXX	XXX
1999999 Totals - Preferred and Common Stocks						0	202,926,892	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 Totals - Preferred and Common				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	Covanta Holdings Corp Conv			12/12/2013	Various	06/01/2014	777,524		(22,276)			705,000	799,800	1,909		3.250	(19.222)	JD	7,800	6,781
	Intl Game Technology Conv			06/05/2013	Nomura Securities	05/01/2014	123,687		(6,349)			120,000	130,036	650		3.250	(5.751)	MN	1,950	423
	Federated Prime Obligation Fund			12/02/2013	Direct	01/31/2014	25,934					25,934	25,934					MON	16	
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							927,144	0	(28,625)	0	0	850,934	955,770	2,559	0	XXX	XXX	XXX	9,766	7,203
3899999 - Bonds - Subtotals - Industrial and Miscellaneous (Unaffiliated)							927,144	0	(28,625)	0	0	850,934	955,770	2,559	0	XXX	XXX	XXX	9,766	7,203
7799999 - Total Bonds - Subtotals - Issuer Obligations							927,144	0	(28,625)	0	0	850,934	955,770	2,559	0	XXX	XXX	XXX	9,766	7,203
8399999 - Total Bonds - Subtotals - Bonds							927,144	0	(28,625)	0	0	850,934	955,770	2,559	0	XXX	XXX	XXX	9,766	7,203
9199999 Total Short-Term Investments							927,144	0	(28,625)	0	0	XXX	955,770	2,559	0	XXX	XXX	XXX	9,766	7,203

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
09248U-61-9	Blackrock Tempfund	0	1FE	39,376,248	39,376,249	01/02/2014
000000-00-0	Commonwealth BK Australia Syd OBU	0	1FE	2,489,081	2,489,082	02/27/2014
000000-00-0	ING Bank NV Amsterdam	0	1FE	1,660,014	1,659,388	03/10/2014
000000-00-0	Nomura Securities	RR	2FE	414,847	414,847	01/02/2014
000000-00-0	Westpac Banking Corp Singapore	0	1FE	1,659,388	1,659,388	03/18/2014
000000-00-0	JPMorgan Securities LLC	RR	1FE	4,148,469	4,148,470	02/04/2014
000000-00-0	Natixis Financial Products LLC	0	1FE	4,148,469	4,148,470	01/02/2014
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				53,896,516	53,895,894	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				53,896,516	53,895,894	XXX
6199999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				53,896,516	53,895,894	XXX
6599999 - Bonds - Total Bonds - Subtotals - Total Bonds				53,896,516	53,895,894	XXX
9999999 Totals				53,896,516	53,895,894	XXX

General Interrogatories:

1. Total activity for the year .... Fair Value $ 53,896,516 Book/Adjusted Carrying Value $ 53,895,894
2. Average balance for the year .... Fair Value $ 63,550,398 Book/Adjusted Carrying Value $ 63,549,501
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 53,481,047 NAIC 2 $ 414,847 NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
		NONE				
9999999 Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

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							
PNC BANK - OPERATING	PITTSBURGH, PENNSYLVANIA		0.000	0	0	1,802,994	XXX
HUNTINGTON NATIONAL BANK - PAYROLL	COLUMBUS, OHIO		0.000	0	0	10,000	XXX
JP MORGAN CHASE BANK, N.A.	COLUMBUS, OHIO		0.000	0	0	20,426,553	XXX
FHLB OF CINCINNATI	CINCINNATI, OHIO		0.000	0	0	41	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository (See Instructions)-open depositories		XXX	XXX				XXX
0199999 Totals-Open Depositories		XXX	XXX	0	0	22,239,588	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	22,239,588	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	0	0	22,239,588	XXX

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

1. January	(1,058,058)	4. April	11,462,152	7. July	16,532,277	10. October	17,274,214
2. February	(41,382)	5. May	21,308,111	8. August	15,571,823	11. November	41,837,390
3. March	8,628,601	6. June	10,423,942	9. September	15,815,733	12. December	22,239,588

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents					0	0	0

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 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	B	General - Georgian Policyholder			215,156	238,282
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	Ohio - All Policyholders	2,363,562	2,537,438		
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	B	Virginia - Policyholder Pro			215,156	238,282
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,363,562	2,537,438	430,312	476,564
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)