PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Motorists Mutual Insurance Company

NAIC Group Code 0291 (Current) 0291 (Prior) NAIC Company Code 14621 Employer's ID Number 31-4259550

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

Country of Domicile United States of America

Incorporated/Organized 11/08/1928 Commenced Business 11/27/1928

Statutory Home Office 471 East Broad Street (Street and Number), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Main Administrative Office 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Mail Address 471 East Broad Street (Street and Number or P.O. Box), Columbus , OH, US 43215 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 471 East Broad Street (Street and Number)

Columbus , OH, US 43215 (City or Town, State, Country and Zip Code), 614-225-8211 (Area Code) (Telephone Number)

Internet Website Address MotoristsGroup.com

Statutory Statement Contact Joel B. Kratzer (Name), 614-225-8327 (Area Code) (Telephone Number)

Accounting@MotoristsGroup.com (E-mail Address), 614-225-8330 (FAX Number)

OFFICERS

Chairman	John Jacob Bishop	Secretary	Susan Elizabeth Haack
Chief Executive Officer	David Lynn Kaufman #	Treasurer	Michael Lee Wiseman

OTHER

Grady Brendan Campbell Senior VP, Marketing & Underwriting	Charles Robert Gaskill Senior VP, General Counsel	Charles Donovan Stapleton Senior VP, Claims & Affiliate Operations
Charles Arthur Wickert Senior VP, Corporate Services		

DIRECTORS OR TRUSTEES

John Jacob Bishop	Yvette McGee Brown #	Larry Lee Forrester
Archie Mason Griffin	Susan Elizabeth Haack	Sandra Werth Harbrecht
David Lynn Kaufman	Robert Lee McCracken	Thomas Charles Ogg
Robert Charles Smith	Michael Lee Wiseman	

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.

David L. Kaufman Chief Executive Officer	Susan E. Haack Secretary	Michael L. Wiseman Treasurer

Subscribed and sworn to before me this 17th 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

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	104,573,254	10.178	104,573,254		104,573,254	10.178
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies	248,732	0.024	248,732		248,732	0.024
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				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	57,361,980	5.583	57,361,980		57,361,980	5.583
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	45,522,955	4.431	45,522,955		45,522,955	4.431
1.43 Revenue and assessment obligations	120,174,658	11.697	120,174,658		120,174,658	11.697
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	39,468,821	3.841	39,468,821		39,468,821	3.841
1.512 Issued or guaranteed by FNMA and FHLMC	58,318,363	5.676	58,318,363		58,318,363	5.676
1.513 All other	4,972,692	0.484	4,972,692		4,972,692	0.484
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,155,876	0.307	3,155,876		3,155,876	0.307
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	2,277,306	0.222	2,277,306		2,277,306	0.222
1.523 All other	14,702,730	1.431	14,702,730		14,702,730	1.431
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	184,274,531	17.935	184,274,531		184,274,531	17.935
2.2 Unaffiliated non-U.S. securities (including Canada)	35,051,912	3.412	35,051,912		35,051,912	3.412
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	63,758,083	6.206	63,758,083		63,758,083	6.206
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	84,327,410	8.208	84,327,410		84,327,410	8.208
3.4 Other equity securities:						
3.41 Affiliated	51,033,988	4.967	51,033,988		51,033,988	4.967
3.42 Unaffiliated	3,156,000	0.307	3,156,000		3,156,000	0.307
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties	270,120	0.026	270,120		270,120	0.026
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	26,579,010	2.587	26,579,010		26,579,010	2.587
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	686,026	0.067	686,026		686,026	0.067
5.3 Property held for sale (including $ property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities	588	0.000	588		588	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	12,842,172	1.250	12,842,172		12,842,172	1.250
11. Other invested assets	114,680,304	11.162	114,680,304		114,680,304	11.162
12. Total invested assets	1,027,437,512	100.000	1,027,437,512		1,027,437,512	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		26,300,712
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	1,305,860	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	935,266	2,241,126
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		(1,552)
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,274,128	
	8.2 Totals, Part 3, Column 9	1,119	1,275,247
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		27,265,040
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		27,265,040

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		290,333
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		20,213
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		270,120
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		270,120
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		270,120

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		111,709,288
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	299,340	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	4,676,135	4,975,475
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,283,967	
	5.2 Totals, Part 3, Column 9		2,283,967
6.	Total gain (loss) on disposals, Part 3, Column 19		(462,188)
7.	Deduct amounts received on disposals, Part 3, Column 16		4,119,458
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	293,221	
	9.2 Totals, Part 3, Column 14		293,221
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		114,680,304
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		114,680,304

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		819,114,518
2.	Cost of bonds and stocks acquired, Part 3, Column 7		214,810,881
3.	Accrual of discount		283,898
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	481,068	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	29,379,433	
	4.4. Part 4, Column 11	(9,476,123)	20,384,378
5.	Total gain (loss) on disposals, Part 4, Column 19		23,773,354
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		200,978,071
7.	Deduct amortization of premium		4,950,740
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	51,037	
	9.4. Part 4, Column 13		51,037
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		872,387,181
11.	Deduct total nonadmitted amounts		7,889
12.	Statement value at end of current period (Line 10 minus Line 11)		872,379,291

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	145,192,894	144,991,805	144,073,937	133,651,867
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	145,192,894	144,991,805	144,073,937	133,651,867
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	57,549,524	60,529,229	59,541,652	54,585,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	45,249,149	46,455,388	46,357,956	41,630,000
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	179,908,980	177,139,268	182,398,151	167,083,298
	8. United States	205,329,198	214,683,316	206,881,581	203,008,096
Industrial and Miscellaneous and	9. Canada	5,707,670	5,656,863	5,730,783	5,750,000
Hybrid Securities (unaffiliated)	10. Other Countries	31,166,395	32,348,951	31,527,405	30,776,000
	11. Totals	242,203,263	252,689,130	244,139,769	239,534,096
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	670,103,810	681,804,820	676,511,465	636,484,261
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	150,478,009	150,478,009	101,936,485	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries	763,485	763,485	544,993	
	23. Totals	151,241,494	151,241,494	102,481,478	
Parent, Subsidiaries and Affiliates	24. Totals	51,041,877	51,041,877	20,796,613	
	25. Total Common Stocks	202,283,371	202,283,371	123,278,091	
	26. Total Stocks	202,283,371	202,283,371	123,278,091	
	27. Total Bonds and Stocks	872,387,181	884,088,191	799,789,556	

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	5,316,892	45,568,718	59,420,308	27,110,183	7,776,794	145,192,895	21.2	139,881,594	21.6	145,192,894	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	5,316,892	45,568,718	59,420,308	27,110,183	7,776,794	145,192,895	21.2	139,881,594	21.6	145,192,894	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	2,020,894	44,418,195	7,644,659		3,465,776	57,549,524	8.4	62,293,999	9.6	57,549,524	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	2,020,894	44,418,195	7,644,659		3,465,776	57,549,524	8.4	62,293,999	9.6	57,549,524	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		19,672,945	19,471,634	6,104,570		45,249,149	6.6	48,033,211	7.4	45,249,149	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals		19,672,945	19,471,634	6,104,570		45,249,149	6.6	48,033,211	7.4	45,249,149	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	7,708,577	46,445,139	84,766,214	20,198,405	20,790,645	179,908,980	26.3	127,392,349	19.6	179,908,980	
5.2 NAIC 2								1,311,078	0.2		
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	7,708,577	46,445,139	84,766,214	20,198,405	20,790,645	179,908,980	26.3	128,703,427	19.8	179,908,980	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	24,602,091	96,400,133	89,284,946	6,141,416	2,765,262	219,193,848	32.0	231,654,980	35.7	208,970,272	10,223,576
6.2 NAIC 2		6,295,859	31,314,188			37,610,047	5.5	37,575,724	5.8	37,610,046	
6.3 NAIC 3								601,400	0.1		
6.4 NAIC 4	9,693	45,736	76,724	25,035		157,188	0.0			157,189	
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	24,611,784	102,741,728	120,675,858	6,166,451	2,765,262	256,961,083	37.5	269,832,104	41.6	246,737,507	10,223,576
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

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) 39,648,454	252,505,130	260,587,761	59,554,574	34,798,477	647,094,396	94.5	XXX	XXX	636,870,819	10,223,576
9.2 NAIC 2	(d)	6,295,859	31,314,188			37,610,047	5.5	XXX	XXX	37,610,046	
9.3 NAIC 3	(d)							XXX	XXX		
9.4 NAIC 4	(d) 9,693	45,736	76,724	25,035		157,188	0.0	XXX	XXX	157,189	
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 Totals	39,658,147	258,846,725	291,978,673	59,579,609	34,798,477	(b) 684,861,631	100.0	XXX	XXX	674,638,054	10,223,576
9.8 Line 9.7 as a % of Col. 6	5.8	37.8	42.6	8.7	5.1	100.0	XXX	XXX	XXX	98.5	1.5
10. Total Bonds Prior Year											
10.1 NAIC 1	45,209,719	237,285,793	226,259,045	65,970,440	34,531,136	XXX	XXX	609,256,133	93.9	596,956,099	12,300,034
10.2 NAIC 2		8,730,885	30,155,917			XXX	XXX	38,886,802	6.0	38,886,802	
10.3 NAIC 3	48,005	164,419	154,712	193,355	40,909	XXX	XXX	601,400	0.1	601,400	
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 Totals	45,257,724	246,181,097	256,569,674	66,163,795	34,572,045	XXX	XXX	(b) 648,744,335	100.0	636,444,301	12,300,034
10.8 Line 10.7 as a % of Col. 8	7.0	37.9	39.5	10.2	5.3	XXX	XXX	100.0	XXX	98.1	1.9
11. Total Publicly Traded Bonds											
11.1 NAIC 1	39,648,454	252,505,130	250,364,185	59,554,575	34,798,476	636,870,820	93.0	596,956,099	92.0	636,870,820	XXX
11.2 NAIC 2		6,295,859	31,314,188			37,610,047	5.5	38,886,802	6.0	37,610,047	XXX
11.3 NAIC 3								601,400	0.1		XXX
11.4 NAIC 4	9,693	45,736	76,724	25,035		157,188	0.0			157,188	XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	39,658,147	258,846,725	281,755,097	59,579,610	34,798,476	674,638,055	98.5	636,444,301	98.1	674,638,055	XXX
11.8 Line 11.7 as a % of Col. 6	5.9	38.4	41.8	8.8	5.2	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.8	37.8	41.1	8.7	5.1	98.5	XXX	XXX	XXX	98.5	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1			10,223,576			10,223,576	1.5	12,300,034	1.9	XXX	10,223,576
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 Totals			10,223,576			10,223,576	1.5	12,300,034	1.9	XXX	10,223,576
12.8 Line 12.7 as a % of Col. 6			100.0			100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9			1.5			1.5	XXX	XXX	XXX	XXX	1.5

(a) Includes $ ....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ....0 current year, $ ....11,303,224 prior year of bonds with Z designations and $ ....0 , current year $ ....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ .... , current year $ .... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ ....0 ; NAIC 2 $ ....0 ; NAIC 3 $.......... ; NAIC 4 $..........0 ; NAIC 5 $.......... ; NAIC 6 $..........

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations		32,609,866	51,183,113	15,491,508	5,537,500	104,821,987	15.3	83,151,069	12.8	104,821,987	
1.2 Residential Mortgage-Backed Securities	5,316,892	12,958,852	8,237,195	11,618,675	2,239,294	40,370,908	5.9	56,730,525	8.7	40,370,908	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	5,316,892	45,568,718	59,420,308	27,110,183	7,776,794	145,192,895	21.2	139,881,594	21.6	145,192,895	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	2,020,894	44,418,195	7,644,659		3,465,776	57,549,524	8.4	62,293,999	9.6	57,549,524	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	2,020,894	44,418,195	7,644,659		3,465,776	57,549,524	8.4	62,293,999	9.6	57,549,524	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		19,672,945	19,471,634	6,104,570		45,249,149	6.6	48,033,211	7.4	45,249,149	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		19,672,945	19,471,634	6,104,570		45,249,149	6.6	48,033,211	7.4	45,249,149	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	530,000	28,706,388	71,723,945	5,389,406	12,987,088	119,336,827	17.4	89,170,322	13.7	119,336,827	
5.2 Residential Mortgage-Backed Securities	7,178,577	17,738,750	13,042,269	14,808,999	7,803,557	60,572,152	8.8	39,533,105	6.1	60,572,153	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	7,708,577	46,445,138	84,766,214	20,198,405	20,790,645	179,908,979	26.3	128,703,427	19.8	179,908,980	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	14,757,820	47,038,168	109,699,970	5,339,615	2,277,345	179,112,918	26.2	183,668,390	28.3	168,889,342	10,223,576
6.2 Residential Mortgage-Backed Securities	582,874	1,766,492	573,962	308,731	24,307	3,256,366	0.5	4,237,497	0.7	3,256,366	
6.3 Commercial Mortgage-Backed Securities	3,968,340	49,435,019	8,933,818	493,071	463,610	63,293,858	9.2	63,694,137	9.8	63,293,859	
6.4 Other Loan-Backed and Structured Securities	5,302,749	4,502,049	1,468,108	25,035		11,297,941	1.6	18,232,080	2.8	11,297,941	
6.5 Totals	24,611,783	102,741,728	120,675,858	6,166,452	2,765,262	256,961,083	37.5	269,832,104	41.6	246,737,508	10,223,576
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	17,308,714	172,445,562	259,723,321	32,325,099	24,267,709	506,070,405	73.9	XXX	XXX	495,846,829	10,223,576
9.2 Residential Mortgage-Backed Securities	13,078,343	32,464,094	21,853,426	26,736,405	10,067,158	104,199,426	15.2	XXX	XXX	104,199,427	
9.3 Commercial Mortgage-Backed Securities	3,968,340	49,435,019	8,933,818	493,071	463,610	63,293,858	9.2	XXX	XXX	63,293,859	
9.4 Other Loan-Backed and Structured Securities	5,302,749	4,502,049	1,468,108	25,035		11,297,941	1.6	XXX	XXX	11,297,941	
9.5 Totals	39,658,146	258,846,724	291,978,673	59,579,610	34,798,477	684,861,630	100.0	XXX	XXX	674,638,056	10,223,576
9.6 Line 9.5 as a % of Col. 6	5.8	37.8	42.6	8.7	5.1	100.0	XXX	XXX	XXX	98.5	1.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	23,510,093	152,599,408	223,651,692	40,235,885	26,319,913	XXX	XXX	466,316,991	71.9	459,430,262	6,886,729
10.2 Residential Mortgage-Backed Securities	13,349,739	32,563,457	21,065,810	25,269,989	8,252,132	XXX	XXX	100,501,127	15.5	100,501,127	
10.3 Commercial Mortgage-Backed Securities	2,098,783	56,116,446	5,478,908			XXX	XXX	63,694,137	9.8	63,694,137	
10.4 Other Loan-Backed and Structured Securities	6,299,109	4,901,786	6,373,264	657,921		XXX	XXX	18,232,080	2.8	12,818,775	5,413,305
10.5 Totals	45,257,724	246,181,097	256,569,674	66,163,795	34,572,045	XXX	XXX	648,744,335	100.0	636,444,301	12,300,034
10.6 Line 10.5 as a % of Col. 8	7.0	37.9	39.5	10.2	5.3	XXX	XXX	100.0	XXX	98.1	1.9
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	17,308,714	172,445,563	249,499,746	32,325,099	24,267,708	495,846,830	72.4	459,430,262	70.8	495,846,830	XXX
11.2 Residential Mortgage-Backed Securities	13,078,344	32,464,095	21,853,425	26,736,405	10,067,158	104,199,427	15.2	100,501,127	15.5	104,199,427	XXX
11.3 Commercial Mortgage-Backed Securities	3,968,340	49,435,019	8,933,818	493,071	463,610	63,293,858	9.2	63,694,137	9.8	63,293,858	XXX
11.4 Other Loan-Backed and Structured Securities	5,302,749	4,502,049	1,468,108	25,035		11,297,941	1.6	12,818,775	2.0	11,297,941	XXX
11.5 Totals	39,658,147	258,846,726	281,755,097	59,579,610	34,798,476	674,638,056	98.5	636,444,301	98.1	674,638,056	XXX
11.6 Line 11.5 as a % of Col. 6	5.9	38.4	41.8	8.8	5.2	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	5.8	37.8	41.1	8.7	5.1	98.5	XXX	XXX	XXX	98.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations			10,223,576			10,223,576	1.5	6,886,729	1.1	XXX	10,223,576
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities								5,413,305	0.8	XXX	
12.5 Totals			10,223,576			10,223,576	1.5	12,300,034	1.9	XXX	10,223,576
12.6 Line 12.5 as a % of Col. 6			100.0			100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9			1.5			1.5	XXX	XXX	XXX	XXX	1.5

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	19,258,799	19,258,799			
2. Cost of short-term investments acquired	355,917,859	355,917,859			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	360,418,838	360,418,838			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,757,820	14,757,820			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	14,757,820	14,757,820			

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

Schedule E - Verification - Cash Equivalents

N O N E

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100')		Columbus	OH	11/01/1974	01/28/1992	35,634,073		8,746,200	16,900,000	879,581			(879,581)		6,076,318	5,766,798
1 story brick office building with 2 bays, drive-thru, and lot (240' x 330')		Blue Ash	OH	02/01/1981		603,137		322,897	1,027,650	9,824			(9,824)		109,200	78,985
1 story brick office building with 2 bays, drive-thru, and lot (485' x 332')		Uniontown	OH	02/01/1984		652,014		329,720	444,490	12,553			(12,553)		79,200	47,849
1 story brick office building with 2 bays, drive-thru, and lot (210' x 530')		North Olmsted	OH	10/01/1984		1,118,315		628,463	992,500	19,461			(19,461)		140,400	117,999
1 story brick office building with 2 bays, drive-thru, and lot (214' x 571')		Monroeville	PA	12/01/1985		1,303,382		817,312	1,230,700	21,166			(21,166)		120,000	88,324
1 story brick service garage		Columbus	OH	09/01/1985		49,174		3,326	130,500	497			(497)		3,840	19,929
11 parking lots		Columbus	OH	09/01/1985		1,741,656		1,512,326	2,651,300	2,388			(2,388)		8,041	187,032
1 story brick office building with 2 bays, drive-thru, and lot (310' x 286')		Dayton	OH	10/01/1986		753,317		452,546	718,060	14,157			(14,157)		98,400	46,234
Parking lots		Columbus	OH	02/01/1993		404,157		391,334	413,800	1,729			(1,729)		699	16,264
Land (.57 acreage) and structure (4,344 sq ft)		Columbus	OH	06/01/2011		455,025		455,025	464,600							4,808
Land (.49 acreage) and structure (21,172 sq ft)		Columbus	OH	12/06/2013	07/09/2012	1,305,860		1,305,860	2,200,000						4,920	
1 story data center (19,891 sq ft) and seven acres land		New Albany	OH	12/29/2008		12,563,407		11,614,002	12,563,407	294,582			(294,582)		675,660	388,457
0299999. Property occupied by the reporting entity - Administrative						56,583,517		26,579,011	39,737,007	1,255,938			(1,255,938)		7,316,678	6,762,679
0399999. Total Property occupied by the reporting entity						56,583,517		26,579,011	39,737,007	1,255,938			(1,255,938)		7,316,678	6,762,679
1 story (4,000 sq ft) building and 2 story white block warehouse (20,000 sq ft)		Columbus	OH	03/01/1990	10/24/2004	623,554		362,636	550,000	11,307			(11,307)		33,388	36,446
2 story structure and lot (2,940 sq ft)		Columbus	OH	12/01/2001		395,660		323,390	366,700	6,883			(6,883)			22,716
0499999. Properties held for the production of income						1,019,214		686,026	916,700	18,190			(18,190)		33,388	59,162
0699999 - Totals						57,602,731		27,265,037	40,653,707	1,274,128			(1,274,128)		7,350,066	6,821,841

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
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
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	02/08/2013	Shaffer Construction				38,531
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/04/2013	Royal Electric Construction Corp.				12,340
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	03/26/2013	Speer Mechanical				75,804
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	04/08/2013	Speer Mechanical				111,246
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/11/2013	Shaffer Construction				8,323
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/14/2013	Central City Electric				6,500
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	06/19/2013	X-Cel Engineering, LLC				10,980
1 story data center (19,891 sq ft) and seven acres land	New Albany	OH	07/05/2013	Ketchum & Walton Co.				50,000
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/05/2013	Speer Mechanical				75,693
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	07/18/2013	Central City Electric				15,456
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	08/27/2013	Shaffer Construction				10,670
1 story data center (19,891 sq ft) and seven acres land	New Albany	OH	10/18/2013	Ketchum/Walton Co.				55,395
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/18/2013	X-Cel Engineering, LLC				12,678
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/22/2013	Central City Electric				71,608
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	10/24/2013	Shaffer Construction				379,566
Land (.49 acreage) and structure (21,172 sq ft)	Columbus	OH	12/06/2013	First Church of Christ (Scientist), a corporation	1,305,860			
Miscellaneous building improvements on 21 story office tower & lot (141' x 282'), parking garage, and lot (474' x 100'), occupied by reporting entity	Columbus	OH	12/23/2013	Ohio Treasurer of State				476
0199999. Acquired by Purchase					1,305,860			935,266
0399999 - Totals					1,305,860			935,266

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
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 Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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
Buildings improvements	Columbus	OH	09/01/2013	Remodeling	45,366		2,671	1,119			(1,119)		1,552			(1,552)	(1,552)		
0199999. Property Disposed					45,366		2,671	1,119			(1,119)		1,552			(1,552)	(1,552)		
0399999 - Totals					45,366		2,671	1,119			(1,119)		1,552			(1,552)	(1,552)		

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-insured or guaranteed														
10002		Hopkinton	NH		08/03/2009	5.000	270,120						355,000	
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							270,120						355,000	XXX
0899999. Total Mortgages in good standing							270,120						355,000	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							270,120						355,000	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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

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/ Recorded 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/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages with partial repayments																	
10002	Hopkinton	NH		08/03/2009	12/31/2012	290,333							20,213	20,213			
0299999. Mortgages with partial repayments						290,333							20,213	20,213			
0599999 - Totals						290,333							20,213	20,213			

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identi-fication	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 Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
	1 Agency Loan		Westerville	OH	Private Placement		01/02/1997		35,239	35,239	35,239						1,839		
	1 Agency Loan		Worthington	OH	Private Placement		10/01/2007		70,539	70,539	70,539						4,699		
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		86,344	86,344	86,344						5,324		
	1 Agency Loan		Lexington	KY	Private Placement		09/01/2009		58,714	58,714	58,714						3,621		
	1 Agency Loan		Greensburg	PA	Private Placement		02/01/2012		809	809	809						38		
	1 Agency Loan		Lexington	KY	Private Placement		02/01/2012		1,078	1,078	1,078						50		
	1 Agency Loan		Cincinnati	OH	Private Placement		02/01/2012		1,337	1,337	1,337						63		
	1 Agency Loan		N Huntingdon	PA	Private Placement		02/01/2012		1,104	1,104	1,104						52		
	1 Agency Loan		Chambersburg	PA	Private Placement		02/01/2012		348,827	348,827	348,827						17,950		
	1 Agency Loan		Westerville	OH	Private Placement		03/31/2012		519,145	519,145	519,145						29,971		
	1 Agency Loan		Strongsville	OH	Private Placement		04/10/2012		4,628	4,628	4,628						302		
	1 Agency Loan		Leo	IN	Private Placement		08/18/2012		37,782	37,782	37,782						2,120		
	1 Agency Loan		Westerville	OH	Private Placement		09/21/2012		4,769	4,769	4,769						323		
	1 Agency Loan		Springfield	OH	Private Placement		11/26/2012		7,109	7,109	7,109						511		
	1 Agency Loan		Ashland	OH	Private Placement		11/29/2012		100,000	100,000	100,000						0		
	1 Agency Loan		Circleville	OH	Private Placement		12/19/2012		143,333	143,333	143,333						8,306		
	1 Agency Loan		Dayton	OH	Private Placement		02/01/2013		3,828	3,828	3,828						225		
	1 Agency Loan		Owensboro	KY	Private Placement		02/01/2013		20,211	20,211	20,211						1,191		
	1 Agency Loan		N Huntingdon	PA	Private Placement		02/01/2013		10,105	10,105	10,105						595		
	1 Agency Loan		Columbus	OH	Private Placement		02/01/2013		13,913	13,913	13,913						820		
	1 Agency Loan		Fort Wayne	IN	Private Placement		03/01/2013		2,767	2,767	2,767						140		
	1 Agency Loan		Marco Island	FL	Private Placement		07/31/2013		106,728	106,728	106,728						636		
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated									1,578,309	1,578,309	1,578,309						78,776		XXX
Joint Venture Interests - Other - Unaffiliated																			
	Adams Street 2012 Global Fund LP		Chicago	IL	Adams Street Partners		02/15/2012		2,294,400	2,194,075	2,194,075	(61,359)						13,705,600	2.040
	Blackrock Enhanced Commodity Muni Fund LLC		Wilmington	DE	Blackrock Financial Management		05/31/2007		33,250,000	28,438,243	28,438,243	(3,137,214)						0	70.890
	HarbourVest International Private Equity Partners V		Wilmington	DE	HarbourVest		03/29/2007	1	1,282,382	1,176,873	1,176,873	40,734				54,262		60,630	0.230
	HarbourVest Partners VIII Buyout Fund LP		Wilmington	DE	HarbourVest		03/29/2007	3	8,064,765	9,713,414	9,713,414	925,299						2,562,500	0.430
	HarbourVest Partners VIII Mezzanine LP		Wilmington	DE	HarbourVest		03/29/2007	2	807,614	1,001,813	1,001,813	63,736						255,000	0.310
	HarbourVest Partners VIII Venture Capital Fund LP		Wilmington	DE	HarbourVest		03/29/2007	1	2,636,846	3,477,573	3,477,573	691,055						402,500	0.170
	HIPEP V 2007 European Buyout Companion Fund LP		Wilmington	DE	HarbourVest		05/02/2007	3	4,467,181	4,822,717	4,822,717	399,924				238,959		744,093	2.360
	HarbourVest Partners IX-Buyout Fund LP		Wilmington	DE	HarbourVest		12/21/2011	3	953,984	1,030,072	1,030,072	74,708						5,025,000	0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP		Wilmington	DE	HarbourVest		12/21/2011	2	157,909	190,986	190,986	18,464						830,000	0.410
	HarbourVest Partners IX-Venture Fund LP		Wilmington	DE	HarbourVest		12/21/2011	1	795,699	857,477	857,477	62,281						2,190,000	0.260
	Park Street Capital Private Equity Fund VIII		Boston	MA	Park Street Capital		05/04/2007		2,437,500	4,610,278	4,610,278	980,440						537,500	1.680
	Crescent Senior Secured Floating Rate Fund		Dover	DE	Crescent Capital Group LP		05/01/2007		26,700,000	35,731,613	35,731,613	2,225,899						0	26.620
2199999. Joint Venture Interests - Other - Unaffiliated									83,848,280	93,245,134	93,245,134	2,283,967				293,221		26,312,823	XXX
Surplus Debentures, etc - Affiliated																			
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		11/05/2001		10,000,000	10,000,000	10,000,000						325,000		
	Wilson Mutual Insurance Company		Sheboygan	WI	Private Placement		05/20/2010		3,000,000	3,000,000	3,000,000						97,500		
	Iowa Mutual Insurance Company		De Witt	IA	Private Placement		12/02/2003		3,000,000	3,000,000	3,000,000						0		
2499999. Surplus Debentures, etc - Affiliated									16,000,000	16,000,000	16,000,000						422,500		XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
	5 Units LTD Partnership Boston Financial Institutional Tax Credits III		Boston	MA	Private Placement		04/10/1992		0	0	0								
	5 Units LTD Partnership Boston Financial Institutional Tax Credits XVIII		Boston	MA	Private Placement		01/30/1998		610,333	557,799	557,799								
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI		Irving	CA	Private Placement		03/28/2006		3,802,081	3,299,061	3,299,061								

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 Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									4,412,414	3,856,860	3,856,860								XXX
4499999. Total - Unaffiliated									89,839,003	98,680,303	98,680,303	2,283,967				293,221	78,776	26,312,823	XXX
4599999. Total - Affiliated									16,000,000	16,000,000	16,000,000						422,500		XXX
4699999 - Totals									105,839,003	114,680,303	114,680,303	2,283,967				293,221	501,276	26,312,823	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
Fixed or Variable Rate - Other Fixed Income - Unaffiliated										
	1 Agency Loan	Dayton	OH	Private Placement	02/01/2013		2,272			
	1 Agency Loan	Dayton	OH	Private Placement	02/01/2013		6,818			
	1 Agency Loan	Owensboro	KY	Private Placement	02/01/2013		36,000			
	1 Agency Loan	N Huntingdon	PA	Private Placement	02/01/2013		18,000			
	1 Agency Loan	Buffalo	NY	Private Placement	02/01/2013		39,000	(39,000)		
	1 Agency Loan	Columbus	OH	Private Placement	02/01/2013		24,782			
	1 Agency Loan	Cincinnati	OH	Private Placement	02/01/2013		20,000			
	1 Agency Loan	Fort Wayne	IN	Private Placement	03/01/2013		4,300			
	1 Agency Loan	Charleston	WV	Private Placement	06/04/2013		15,000			
	1 Agency Loan	Marco Island	FL	Private Placement	07/31/2013		118,168			
	1 Agency Loan	Cincinnati	OH	Private Placement	06/30/2013		15,000			
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							299,340	(39,000)		XXX
Joint Venture Interests - Other - Unaffiliated										
	Adams Street 2012 Global Fund LP	Chicago	IL	Adams Street Partners	02/15/2012			1,360,000		2.040
	Blackrock Enhanced Commodity Muni Fund LLC	Wilmington	DE	Blackrock Financial Management	05/31/2007			1,000,000		70.890
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	3		812,500		0.430
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	2		90,000		0.310
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	1		280,000		0.170
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	3		452,635		2.360
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	3		90,000		0.430
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	2		30,000		0.410
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	1		300,000		0.260
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007			300,000		1.680
2199999. Joint Venture Interests - Other - Unaffiliated								4,715,135		XXX
4499999. Total - Unaffiliated							299,340	4,676,135		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							299,340	4,676,135		XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			
	1 Agency Loan	Tell City	OH	Private Placement	02/01/2012	01/31/2013	315							315	315				2
	1 Agency Loan	Leesburg	OH	Private Placement	12/31/2009	01/31/2013	219							219	219				1
	1 Agency Loan	Avon	OH	Private Placement	02/01/2012	01/31/2013	327							327	327				2
	1 Agency Loan	Elyria	OH	Private Placement	10/01/2009	01/31/2013	561							561	561				4
	1 Agency Loan	Bethel Park	PA	Private Placement	12/31/2009	01/31/2013	185							185	185				1
	1 Agency Loan	Pittsburgh	PA	Private Placement	12/31/2009	01/31/2013	561							561	561				4
	1 Agency Loan	Indianapolis	IN	Private Placement	02/01/2012	01/31/2013	898							898	898				6
	1 Agency Loan	Independence	OH	Private Placement	02/01/2012	01/31/2013	941							941	941				6
	1 Agency Loan	Louisville	OH	Private Placement	12/31/2009	01/31/2013	1,214							1,214	1,214				8
	1 Agency Loan	Worthington	OH	Private Placement	02/01/2012	01/31/2013	1,572							1,572	1,572				10
	1 Agency Loan	Worthington	OH	Private Placement	10/24/2008	01/31/2013	442							442	442				3
	1 Agency Loan	North Canton	OH	Private Placement	01/05/2009	01/31/2013	364							364	364				2
	1 Agency Loan	Cincinnati	OH	Private Placement	02/01/2013	02/11/2013								20,000	20,000				
	1 Agency Loan	Dayton	OH	Private Placement	02/01/2013	02/28/2013								2,272	2,272				
	1 Agency Loan	Parker City	IN	Private Placement	12/31/2009	02/28/2013	633							633	633				6
	1 Agency Loan	Warren	OH	Private Placement	03/01/2012	03/31/2013	6,565							6,565	6,565				88
	1 Agency Loan	Middletown	OH	Private Placement	06/01/2010	04/30/2013	1,760							1,760	1,760				33
	1 Agency Loan	Charleston	WV	Private Placement	01/25/2010	05/31/2013	4,546							4,546	4,546				108
	1 Agency Loan	Cincinnati	OH	Private Placement	04/25/2013	07/31/2013								15,000	15,000				198
	1 Agency Loan	Charleston	WV	Private Placement	06/04/2013	08/14/2013								15,000	15,000				100
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2013	97,371							11,028	11,028				680
	1 Agency Loan	Lexington	KY	Private Placement	09/01/2009	12/31/2013	66,212							7,499	7,499				462
	1 Agency Loan	Dayton	OH	Private Placement	02/01/2013	12/31/2013								2,990	2,990				176
	1 Agency Loan	Leo	IN	Private Placement	08/18/2012	12/31/2013	44,074							6,292	6,292				353
	1 Agency Loan	Worthington	OH	Private Placement	10/01/2007	12/31/2013	85,946							15,406	15,406				1,026
	1 Agency Loan	Owensboro	KY	Private Placement	02/01/2013	12/31/2013								15,789	15,789				(4,002)
	1 Agency Loan	N Huntingdon	PA	Private Placement	02/01/2013	12/31/2013								7,895	7,895				465
	1 Agency Loan	Greensburg	PA	Private Placement	02/01/2012	12/31/2013	10,105							9,297	9,297				435
	1 Agency Loan	Lexington	KY	Private Placement	02/01/2012	12/31/2013	13,474							12,395	12,395				580
	1 Agency Loan	Cincinnati	OH	Private Placement	02/01/2012	12/31/2013	16,706							15,369	15,369				719
	1 Agency Loan	N Huntingdon	PA	Private Placement	02/01/2012	12/31/2013	13,794							12,690	12,690				593
	1 Agency Loan	Columbus	OH	Private Placement	02/01/2013	12/31/2013								10,869	10,869				640
	1 Agency Loan	Springfield	OH	Private Placement	11/26/2012	12/31/2013	9,190							2,081	2,081				149
	1 Agency Loan	Fort Wayne	IN	Private Placement	03/01/2013	12/31/2013								1,533	1,533				78
	1 Agency Loan	Strongsville	OH	Private Placement	04/10/2012	12/31/2013	7,790							3,162	3,162				207
	1 Agency Loan	Independence	OH	Private Placement	11/17/2009	12/31/2013	3,872							3,872	3,872				157
	1 Agency Loan	Westerville	OH	Private Placement	09/21/2012	12/31/2013	7,210							2,441	2,441				165
	1 Agency Loan	Circleville	OH	Private Placement	12/19/2012	12/31/2013	155,000							11,667	11,667				676
	1 Agency Loan	Westerville	OH	Private Placement	01/02/1997	12/31/2013	92,632							57,393	57,393				2,995
	1 Agency Loan	Westerville	OH	Private Placement	03/31/2012	12/31/2013	566,382							47,237	47,237				2,727
	1 Agency Loan	Chambersburg	PA	Private Placement	02/01/2012	12/31/2013	406,503							57,676	57,676				2,968
	1 Agency Loan	Marco Island	FL	Private Placement	07/31/2013	12/31/2013								11,440	11,440				68
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated							1,617,362							399,393	399,393				12,901
Joint Venture Interests - Other - Unaffiliated																			
	HarbourVest International Private Equity Partners V	Wilmington	DE	HarbourVest	03/29/2007	09/30/2013	1,205,781							120,019	120,019	(3,885)		(3,885)	
	HarbourVest Partners VIII Buyout Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/30/2013	8,975,225							999,610	999,610				
	HarbourVest Partners VIII Mezzanine LP	Wilmington	DE	HarbourVest	03/29/2007	11/27/2013	1,043,697							195,620	195,620				
	HarbourVest Partners VIII Venture Capital Fund LP	Wilmington	DE	HarbourVest	03/29/2007	12/31/2013	2,929,874							423,356	423,356				
	HIPEP V 2007 European Buyout Companion Fund LP	Wilmington	DE	HarbourVest	05/02/2007	12/30/2013	4,662,300							908,152	908,152	(22,949)		(22,949)	
	HarbourVest Partners IX-Buyout Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/23/2013	895,308							29,944	29,944				
	HarbourVest Partners IX-Credit Opportunities Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/23/2013	156,751							14,229	14,229				

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	HarbourVest Partners IX-Venture Fund LP	Wilmington	DE	HarbourVest	12/21/2011	12/23/2013	529,132							33,936	33,936				
	Park Street Capital Private Equity Fund VIII	Boston	MA	Park Street Capital	05/04/2007	12/23/2013	4,204,838							875,000	875,000				
2199999. Joint Venture Interests - Other - Unaffiliated							24,602,906							3,599,865	3,599,865	(26,834)		(26,834)	
All Other Low Income Housing Tax Credit - Unaffiliated																			
	5 Units LTD Partnership Boston Financial Institutional Tax Credits III	Boston	MA	Private Placement	04/10/1992		0							120,200	120,200		120,200	120,200	
	5 Units LTD Partnership Boston Financial Institutional Tax Credits XVIII	Boston	MA	Private Placement	01/30/1998	12/31/2013	0										(52,534)	(52,534)	
	9.157509 Units LTD Partnership WNC Institutional Tax Credit Fund XXI	Irving	CA	Private Placement	03/28/2006	12/31/2013	0										(503,020)	(503,020)	
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							0							120,200	120,200		(435,354)	(435,354)	
4499999. Total - Unaffiliated							26,220,268							4,119,458	4,119,458	(26,834)	(435,354)	(462,188)	12,901
4599999. Total - Affiliated																			
4699999 - Totals							26,220,268							4,119,458	4,119,458	(26,834)	(435,354)	(462,188)	12,901

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 Des.	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)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amor- tization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other- Than- Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
3135G0-TG-8	Federal National Mtg Assn				1	248,473	97.4780	243,695	250,000	248,732		260			0.875	1.001	FA	869	1,094	02/19/2013	02/08/2018
912810-FD-5	U S Treasury Notes TIPS				1	2,282,995	188.7830	2,417,810	1,280,735	2,260,855	(737)	(21,404)			3.625	1.571	AO	14,018	27,763	08/09/2013	04/15/2028
912810-FH-6	U S Treasury Notes				1	1,963,693	136.7350	1,946,901	1,423,850	1,961,371		(2,322)			3.875	1.171	AO	11,648		12/04/2013	04/15/2029
912810-FQ-6	U S Treasury Notes TIPS				1	1,172,889	174.6140	1,314,847	753,000	1,224,519	11,040	(9,922)			3.375	1.847	AO	7,165	33,280	09/03/2010	04/15/2032
912810-FR-4	U S Treasury Notes TIPS	SD			1	1,521,990	142.2520	1,707,026	1,200,000	1,603,175	14,718	(8,925)			2.375	1.597	JJ	16,312	35,043	09/02/2010	01/15/2025
912810-FS-2	U S Treasury Notes TIPS				1	1,168,002	130.1630	1,299,028	998,000	1,237,963	11,534	(4,480)			2.000	1.504	JJ	10,850	23,308	09/02/2010	01/15/2026
912810-PS-1	U S Treasury Notes TIPS				1	1,664,631	133.0900	1,840,635	1,383,000	1,752,552	16,110	(9,672)			2.375	1.571	JJ	17,572	37,750	09/02/2010	01/15/2027
912810-PV-4	U S Treasury Notes TIPS				1	882,105	119.0750	743,723	624,583	872,201	8,245	(12,373)			1.750	(0.044)	JJ	5,629	12,092	07/27/2012	01/15/2028
912810-PZ-5	U S Treasury Notes TIPS	SD			1	4,370,424	126.3060	4,906,991	3,885,000	4,578,871	42,513	(21,250)			2.500	1.785	JJ	48,352	104,847	09/03/2010	01/15/2029
912810-QF-8	U S Treasury Notes TIPS				1	2,359,135	120.9520	2,417,838	1,999,000	2,428,481	15,292	(5,099)			2.125	1.529	FA	17,337	33,076	06/20/2013	02/15/2040
912810-QV-3	U S Treasury Notes TIPS				1	2,372,824	82.7260	2,150,874	2,600,000	2,414,131	15,221	4,734			0.750	1.172	FA	7,613	13,878	06/20/2013	02/15/2042
912810-QZ-4	U S Treasury Notes				1	694,807	85.1720	596,204	700,000	694,888		80			3.125	3.163	FA	8,263	10,938	03/19/2013	02/15/2043
912828-A2-6	U S Treasury Notes				1	8,034,179	99.8170	8,035,269	8,050,000	8,034,333		154			0.250	0.352	MN	1,733		12/24/2013	11/30/2015
912828-ET-3	U S Treasury Notes TIPS	SD			1	6,470,744	125.4190	6,721,187	5,359,000	6,538,623	56,907	(107,499)			2.000	0.177	JJ	58,261	125,158	05/20/2011	01/15/2016
912828-GD-6	U S Treasury Notes TIPS	SD			1	3,553,542	127.4540	3,823,608	3,000,000	3,636,531	31,499	(48,852)			2.375	0.815	JJ	38,118	48,383	09/02/2010	01/15/2017
912828-GX-2	U S Treasury Notes TIPS				1	1,225,191	126.7800	1,267,796	1,000,000	1,223,564	10,420	(25,695)			2.625	0.190	JJ	13,665	29,355	04/07/2011	07/15/2017
912828-HN-3	U S Treasury Notes TIPS				1	1,539,275	121.1830	1,685,765	1,391,088	1,542,691	2,671	745			1.625	1.759	JJ	11,641		08/09/2013	01/15/2018
912828-JE-1	U S Treasury Notes TIPS	SD			1	3,393,510	117.4090	3,639,683	3,100,000	3,513,274	31,843	(31,994)			1.375	0.343	JJ	21,326	29,337	03/14/2011	07/15/2018
912828-JX-9	U S Treasury Notes TIPS				1	921,514	119.7450	979,123	817,673	918,856	(2,065)	(593)			2.125	1.144	JJ	8,608		12/04/2013	01/15/2019
912828-LA-6	U S Treasury Notes TIPS				1	1,588,898	121.5230	1,550,338	1,275,753	1,569,202	14,360	(30,820)			1.875	(0.350)	JJ	12,087	25,965	11/18/2011	07/15/2019
912828-MF-4	U S Treasury Notes TIPS				1	6,456,978	115.9070	5,911,241	5,100,000	6,388,126	59,585	(149,035)			1.375	(1.171)	JJ	34,986	75,159	09/25/2012	01/15/2020
912828-MY-3	U S Treasury Notes TIPS	SD			1	5,672,657	110.1590	6,168,925	5,600,000	6,052,164	57,009	(12,414)			0.500	0.278	AO	6,466	30,032	09/02/2010	04/15/2015
912828-NM-8	U S Treasury Notes TIPS				1	2,945,535	114.4860	3,059,772	2,672,625	2,945,800	5,061	(4,797)			1.250	0.790	JJ	16,527		08/09/2013	07/15/2020
912828-PP-9	U S Treasury Notes TIPS				1	8,217,859	112.0940	7,958,651	7,100,000	8,246,600	63,526	(78,781)			1.125	(0.120)	JJ	39,394	72,164	06/14/2013	01/15/2021
912828-QV-5	U S Treasury Notes TIPS	SD			1	3,911,074	105.0790	3,862,516	3,675,823	3,963,431	31,086	(19,037)			0.625	0.086	JJ	10,997	18,639	08/09/2013	07/15/2021
912828-SA-9	U S Treasury Notes TIPS	M			1	4,331,981	99.0510	4,011,579	4,050,000	4,372,005	41,559	(24,075)			0.125	(0.439)	JJ	2,409	5,184	08/16/2012	01/15/2022
912828-TE-0	U S Treasury Notes TIPS				1	3,585,506	97.1540	3,196,381	3,290,000	3,617,680	59,417	(27,243)			0.125	(0.809)	JJ	1,929	2,081	03/05/2013	07/15/2022
912828-UH-1	U S Treasury Notes TIPS				1	3,968,605	95.4260	3,855,435	4,040,240	3,979,962	6,844	4,513			0.125	0.423	JJ	2,356		08/09/2013	01/15/2023
912828-UX-6	U S Treasury Notes				1	1,820,769	102.0000	1,807,473	1,772,033	1,819,954		(816)			0.125	(0.498)	AO	468		12/04/2013	04/15/2018
912828-VB-3	U S Treasury Notes				1	11,481,651	89.9610	11,020,223	12,250,000	11,515,689		34,039			1.750	2.470	MN	27,833	107,188	07/24/2013	05/15/2023
912828-VM-9	U S Treasury Notes				1	3,664,984	96.2970	3,632,118	3,771,788	3,665,762		778			0.375	0.680	JJ	6,522		12/04/2013	07/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						103,486,422	XXX	103,772,652	94,413,189	104,821,987	603,658	(611,796)			XXX	XXX	XXX	480,954	901,711	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36200T-NU-8	GNMA Pool #572003			2	1	1,370,052	105.9020	1,376,904	1,300,168	1,337,926		(3,177)			7.250	6.704	MON	7,855	94,262	03/15/2002	03/15/2025
36202E-7F-0	GNMA Pool #4494			2	1	4,670,138	104.1270	4,689,933	4,504,051	4,665,632		(503)			4.000	2.891	MON	15,014	180,162	09/10/2010	07/20/2039
36202F-E5-1	GNMA Pool #4656			2	1	3,013,697	104.1970	3,028,506	2,906,519	3,010,863		(276)			4.000	2.923	MON	9,688	116,261	09/10/2010	03/20/2040
36202F-KM-7	GNMA Pool #4800			2	1	5,527,836	104.2180	5,574,599	5,348,979	5,522,956		(597)			4.000	3.090	MON	17,830	213,959	09/21/2010	09/20/2040
36206A-6W-8	GNMA Pool #405985			2	1	974,257	98.8840	944,495	955,154	972,483		(468)			7.000	6.881	MON	5,572	66,861	12/09/2009	09/15/2040
36209V-EA-8	GNMA Pool #482629			2	1	4,977,273	106.5790	5,211,891	4,890,167	4,947,472		(2,531)			6.750	6.663	MON	27,507	330,086	04/01/1999	04/15/2034
3620AD-NY-4	GNMA Pool #726807			2	1	233,752	108.7940	248,257	228,190	233,574		(48)			5.000	4.305	MON	951	11,410	08/19/2009	09/15/2039
3620C5-YY-7	GNMA Pool #749627			2	1	5,399,942	104.0530	5,384,895	5,175,146	5,394,333		(448)			4.000	2.538	MON	17,250	207,006	10/21/2010	11/15/2040
3620C6-EG-6	GNMA Pool #749935			2	1	821,313	104.0640	819,111	787,123	820,104		825			4.000	3.169	MON	2,624	31,485	10/21/2010	11/15/2040
36210F-HR-0	GNMA Pool #490840			2	1	5,695,776	106.9440	6,012,379	5,621,988	5,670,684		(2,056)			6.600	6.543	MON	30,921	371,051	04/23/1999	04/15/2034
36212W-5M-5	GNMA Pool #546352			2	1	1,085,832	106.8760	1,074,531	1,005,400	1,060,370		(2,442)			8.000	7.324	MON	6,703	80,432	01/17/2001	12/15/2030
362142-UN-9	GNMA Pool #122189			2	1	365	100.5850	336	334	335		(2)			12.000	10.860	MON	3	40	04/15/1987	03/15/2015
362160-G9-8	GNMA Pool #179424			2	1	3,946	100.4370	3,820	3,803	3,817		(9)			9.000	8.614	MON	29	342	04/04/1994	10/15/2016
36217J-EA-5	GNMA Pool #194629			2	1	5,765	100.4610	5,438	5,413	5,602		123			9.000	4.819	MON	41	487	12/31/1993	11/15/2016
36218N-JE-2	GNMA Pool #227161			2	1	6,246	100.5450	6,184	6,150	6,161		(6)			10.000	9.974	MON	51	615	06/08/1989	05/15/2019
362194-KB-7	GNMA Pool #266790			2	1	1,747,926	108.0480	1,781,697	1,648,986	1,711,325		(2,696)			9.000	8.543	MON	12,367	148,409	10/01/1992	08/15/2031
36291E-F8-9	GNMA Pool #625791			2	1	394,696	99.9670	366,186	366,307	372,981		(2,322)			5.750	4.475	MON	1,755	21,063	02/09/2004	02/15/2017
36291E-H8-7	GNMA Pool #625855			2	1	367,913	101.0160	339,407	335,994	360,543		(952)			5.750	4.975	MON	1,610	19,320	06/03/2005	05/15/2035
36291H-C9-3	GNMA Pool #628396			2	1	743,134	111.5850	780,448	699,420	736,798		2,200			6.500	4.890	MON	3,789	45,462	02/20/2004	10/15/2028
36291J-W3-0	GNMA Pool #629866			2	1	494,128	100.3480	488,520	486,826	493,096		(269)			6.250	6.142	MON	2,536	30,427	12/09/2009	09/15/2034
36291J-XA-3	GNMA Pool #629873			2	1	403,887	105.5520	420,010	397,918	402,103		(459)			5.750	5.530	MON	1,907	22,880	12/09/2009	11/15/2023
36295F-YU-2	GNMA Pool #669523			2	1	1,569,337	103.9440	1,576,069	1,516,268	1,563,736		(1,132)			6.000	5.763	MON	7,581	90,976	08/14/2008	07/15/2043

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36297D-K3-0	GNMA Pool #708714			2	1	176,087	108.5280	185,032	170,493	175,926		(23)			5.000	3.668	MON	710	8,525	03/25/2009	04/15/2039
38376G-XT-2	Government National Mtg Assn CMO			2	1	904,218	102.5770	900,505	877,882	902,087		(691)			3.074	2.889	MON	2,249	26,987	09/30/2010	12/01/2050
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						40,587,515	XXX	41,219,153	39,238,678	40,370,908		(17,957)			XXX	XXX	XXX	176,542	2,118,507	XXX	XXX
0599999. Total - U.S. Government Bonds						144,073,937	XXX	144,991,805	133,651,867	145,192,894	603,658	(629,753)			XXX	XXX	XXX	657,496	3,020,219	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
040654-VY-8	Arizona St Trans Bd Ser A Rev			1	1FE	910,028	109.9820	824,865	750,000	895,922		(14,106)			5.000	2.450	JJ	18,750	15,833	01/17/2013	07/01/2028
13063A-7D-0	California St BAB			2	1FE	2,234,261	126.1680	2,226,865	1,765,000	2,223,308		(8,061)			7.300	5.417	AO	32,211	128,845	08/15/2012	10/01/2039
13063B-4N-9	California St			1	1FE	933,616	108.5890	868,712	800,000	925,538		(8,078)			5.000	3.040	AO	10,000	17,556	04/12/2013	10/01/2027
13063B-E2-4	California St			1	1FE	559,655	102.6820	513,410	500,000	553,232		(5,170)			5.000	3.561	MS	8,333	22,708	09/25/2012	09/01/2036
13063B-PX-4	California St			1	1FE	1,242,425	101.4680	1,268,350	1,250,000	1,242,468		43			5.000	5.040	AO	15,625	31,250	07/24/2013	10/01/2041
13063B-S6-0	California St			1	1FE	1,145,470	108.5680	1,085,680	1,000,000	1,135,732		(9,738)			5.000	3.261	FA	20,833	17,222	03/15/2013	02/01/2027
20772G-4K-1	Connecticut St Ser A				1FE	562,330	100.0000	500,000	500,000	500,000		(17,304)			5.000	1.500	JJ	12,500	25,000	04/23/2010	01/01/2014
341535-J5-2	Florida St Brd of Ed Ser A			1	1FE	5,148,300	110.1800	5,509,000	5,000,000	5,062,370		(16,547)			5.000	4.600	JD	20,833	250,000	03/14/2008	06/01/2025
34153P-G3-6	Florida St Brd of Ed Ser I Ser D			1	1FE	609,900	113.5520	567,760	500,000	599,853		(10,047)			5.000	2.080	JD	2,083	25,000	03/05/2013	06/01/2024
373384-DT-0	Georgia St Ser E			1	1FE	3,606,785	112.7740	3,947,090	3,500,000	3,549,081		(12,372)			5.000	4.570	FA	72,917	175,000	11/14/2008	08/01/2024
373384-GW-0	Georgia St Ser B			1	1FE	1,074,420	115.1180	1,151,180	1,000,000	1,037,475		(7,443)			5.000	4.080	JJ	25,000	50,000	07/24/2008	07/01/2020
419780-M5-7	Hawaii St Ser DE			1	1FE	1,615,560	103.6220	1,554,330	1,500,000	1,520,894		(27,213)			5.000	3.100	AO	18,750	75,000	05/13/2010	10/01/2024
419791-XZ-6	Hawaii St Ser DY				1FE	2,309,060	113.1570	2,263,140	2,000,000	2,147,431		(45,454)			5.000	2.500	FA	41,667	100,000	04/23/2010	02/01/2017
546415-P5-3	Louisiana St Ser C			1	1FE	2,471,176	114.6640	2,310,480	2,015,000	2,447,659		(23,517)			5.000	2.461	JJ	46,457	12,594	05/24/2013	07/15/2025
57582P-B3-3	Massachusetts St Ser D			1	1FE	639,380	115.5850	577,925	500,000	623,429		(14,846)			5.000	1.600	AO	6,250	25,000	11/29/2012	10/01/2022
641461-EG-9	Nevada St Ser B			1	1FE	6,175,440	110.6850	6,641,100	6,000,000	6,080,583		(18,420)			5.000	4.620	JD	25,000	300,000	04/04/2008	12/01/2026
641461-JA-7	Nevada St Ser C			1	1FE	5,366,200	112.5440	5,627,200	5,000,000	5,190,159		(38,612)			5.000	4.050	JD	20,833	250,000	01/22/2009	06/01/2021
650028-UP-6	New York St Rev Ser A				1FE	581,550	113.6180	568,090	500,000	568,050		(13,500)			5.000	0.699	MS	7,361	12,500	05/06/2013	03/15/2017
658256-E2-4	North Carolina St Ser A				1FE	3,483,150	110.6890	3,320,670	3,000,000	3,194,907		(80,663)			5.000	2.130	MN	25,000	150,000	04/23/2010	05/01/2016
880541-LB-1	Tennessee St Ser A				1FE	3,491,430	110.6890	3,320,670	3,000,000	3,198,068		(82,031)			5.000	2.085	MN	25,000	150,000	04/23/2010	05/01/2016
882721-NR-0	Texas St Ser A			1	1FE	5,242,900	112.2730	5,613,650	5,000,000	5,100,967		(28,440)			5.000	4.325	AO	62,500	250,000	07/01/2008	04/01/2023
939745-V7-7	Washington St Ser S-5				1FE	456,975	90.7980	453,990	500,000	463,293		6,318			0.000	1.585	MAT			01/16/2013	01/01/2019
93974C-JG-6	Washington St Ser R-2010A				1FE	4,189,782	112.9350	4,116,481	3,645,000	3,901,334		(81,205)			5.000	2.550	JJ	91,125	182,250	04/23/2010	01/01/2017
97705L-PR-2	Wisconsin St Ser B			1	1FE	5,491,860	106.3170	5,698,591	5,360,000	5,387,771		(19,993)			5.000	4.590	MN	44,667	268,000	03/13/2008	05/01/2025
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						59,541,652	XXX	60,529,229	54,585,000	57,549,524		(576,396)			XXX	XXX	XXX	653,696	2,533,758	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						59,541,652	XXX	60,529,229	54,585,000	57,549,524		(576,396)			XXX	XXX	XXX	653,696	2,533,758	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
181059-KA-3	Clark Cnty NV Sch Dist Ser A			1	1FE	5,110,050	110.4510	5,522,550	5,000,000	5,060,200		(9,629)			4.500	4.250	JD	10,000	225,000	04/03/2008	06/15/2019
234685-HA-6	Dallas Cnty TX				1FE	577,910	113.5230	567,615	500,000	565,450		(12,460)			5.000	0.750	FA	9,444	12,500	05/21/2013	02/15/2017
248866-TV-7	Denton TX			2	1FE	611,195	116.0110	580,055	500,000	594,653		(10,404)			5.000	2.418	FA	9,444	30,694	05/01/2012	02/15/2022
248866-WE-1	Denton TX				1FE	568,655	111.1540	555,770	500,000	560,425		(8,230)			4.000	1.000	FA	11,500		05/20/2013	02/15/2018
248866-WG-6	Denton TX				1FE	579,355	110.9540	554,770	500,000	572,854		(6,501)			4.000	1.500	FA	11,500		05/09/2013	02/15/2020
249174-SE-4	Denver City & Cnty CO Sch Dist Ser B			1	1FE	552,190	113.1870	565,935	500,000	550,648		(1,542)			5.000	3.658	JD	2,083	12,500	08/29/2013	12/01/2025
262633-EY-2	DuPage Cnty IL			2	1FE	1,542,646	114.5200	1,603,280	1,400,000	1,462,540		(7,345)			5.600	4.840	JJ	39,200	78,400	02/02/1999	01/01/2021
262651-TY-8	DuPage Cnty IL Ser A			1	1	2,964,571	107.4990	3,176,595	2,955,000	2,959,998		(2,645)			4.500	4.400	MN	22,163	132,975	04/11/2012	11/01/2023
349425-2B-3	Fort Worth TX				1FE	965,678	117.2260	879,195	750,000	941,856		(21,789)			5.000	1.640	MS	12,500	35,000	11/21/2012	03/01/2022
366155-XP-9	Garland TX ISD			1	1FE	550,325	110.3050	551,525	500,000	537,553		(5,390)			5.000	3.620	FA	9,444	25,000	06/23/2011	02/15/2026
386154-Y7-7	Grand Prairie TX ISD				1FE	2,153,300	105.0600	2,101,200	2,000,000	2,118,849		(9,221)			5.000	4.270	FA	37,778	100,000	01/06/2010	02/15/2024
388640-S8-8	Grapevine-Colleyville TX ISD Ser A				1FE	866,333	112.6750	845,063	750,000	852,454		(13,878)			4.000	0.970	FA	11,333	8,750	05/07/2013	08/15/2018
421110-Q8-3	Hays TX ISD				1FE	565,605	111.5540	557,770	500,000	556,999		(8,606)			4.000	0.800	FA	7,556	3,556	05/21/2013	08/15/2017
429335-FV-9	Hidalgo Cnty TX				1FE	1,549,463	116.1270	1,451,588	1,250,000	1,528,318		(21,144)			5.000	1.868	MS	46,701		05/08/2013	09/01/2021
438670-RG-8	Honolulu HI Ser A				1FE	529,819	116.4670	535,748	460,000	498,344		(8,365)			5.000	2.900	AO	5,750	23,000	01/26/2010	04/01/2018
472736-P7-6	Jefferson Cnty CO				1FE	4,705,720	117.1400	4,685,600	4,000,000	4,419,893		(78,134)			5.000	2.721	JD	8,889	200,000	03/03/2010	12/15/2018
495033-DR-0	King Cnty WA Sch Dist Ser B			1	1FE	631,615	113.0220	565,110	500,000	618,710		(12,007)			5.000	2.070	JD	2,083	24,792	11/26/2012	12/01/2025
495289-WF-3	King Cnty WA Rev			1	1FE	1,344,224	107.0560	1,257,908	1,175,000	1,309,175		(18,398)			5.000	3.050	JJ	29,375	58,750	01/20/2012	01/01/2029
521840-2Q-0	Leander TX ISD			1	1FE	2,612,300	110.0580	2,751,450	2,500,000	2,549,823		(12,459)			5.000	4.397	FA	47,222	125,000	05/29/2008	08/15/2026

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 Des.	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 (Amor- tization) Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
542264-ED-4	Lone Star College Sys TX			1	1FE	608,465	114.6540	573,270	500,000	586,238		(10,999)			5.000	2.355	FA	9,444	25,000	12/12/2011	02/15/2022
584002-PG-8	Mecklenburg Cnty NC Ser C				1FE	2,727,458	116.3180	2,704,394	2,325,000	2,548,736		(50,291)			5.000	2.550	MS	38,750	116,250	04/23/2010	03/01/2018
592112-JH-0	Nashville & Davidson Ctny TN			1	1FE	630,815	115.6410	578,205	500,000	616,496		(12,452)			5.000	2.005	JJ	12,500	25,000	11/01/2012	07/01/2023
64966H-SN-1	New York NY Ser E			1	1FE	563,205	113.3370	566,685	500,000	547,008		(7,589)			5.000	3.150	FA	10,417	25,000	10/25/2011	08/01/2023
655867-PW-3	Norfolk VA Ser C				1FE	1,753,325	112.4680	1,703,890	1,515,000	1,725,304		(28,020)			4.000	1.000	AO	15,150	30,300	05/06/2013	10/01/2018
718814-XX-9	Phoenix AZ Ser A			1	1FE	3,963,857	103.4610	4,190,171	4,050,000	3,985,722		4,137			4.500	4.680	JJ	91,125	182,250	02/27/2008	07/01/2025
720390-YK-3	Pierce Cnty WA Sch Dist Ser A			1	1FE	2,193,328	114.6020	2,005,535	1,750,000	2,154,261		(39,067)			5.000	2.140	JD	7,292	85,069	01/11/2013	12/01/2024
736679-RD-5	Portland OR Ser A			1	1FE	1,063,070	108.4050	1,084,050	1,000,000	1,038,077		(10,258)			5.000	3.800	JD	4,167	50,000	06/24/2011	06/01/2027
76541V-LT-2	Richmond VA Ser B			1	1FE	628,830	116.4870	582,435	500,000	612,355		(11,889)			5.000	2.110	JJ	11,528	26,181	08/07/2012	07/15/2023
812626-R6-8	Seattle WA Ser A				1FE	1,419,688	111.6590	1,395,738	1,250,000	1,397,442		(22,245)			4.000	0.801	AO	12,500	16,250	05/13/2013	10/01/2017
833153-SZ-3	Snohomish Cnty WA				1FE	620,475	117.7360	588,680	500,000	598,699		(15,837)			5.000	1.501	JD	2,083	25,000	08/01/2012	12/01/2019
833153-TB-5	Snohomish Cnty WA				1FE	624,500	117.4610	587,305	500,000	605,034		(14,160)			5.000	1.761	JD	2,083	25,000	08/01/2012	12/01/2020
969887-C3-0	Williamson County TX				1FE	579,990	117.2610	586,305	500,000	575,038		(4,952)			5.000	1.910	FA	9,444		08/20/2013	02/15/2019
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						46,357,956	XXX	46,455,388	41,630,000	45,249,149		(491,769)			XXX	XXX	XXX	560,450	1,727,217	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						46,357,956	XXX	46,455,388	41,630,000	45,249,149		(491,769)			XXX	XXX	XXX	560,450	1,727,217	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
011798-KU-8	Alaska St Muni Bond Bank Ser 1 Rev			1	1FE	893,033	109.6250	822,188	750,000	882,780		(10,253)			5.000	2.781	FA	15,625	14,479	02/27/2013	02/01/2029
011798-KV-6	Alaska St Muni Bond Bank Ser 1 Rev			1	1FE	1,481,263	108.8210	1,360,263	1,250,000	1,464,728		(16,534)			5.000	2.841	FA	26,042	24,132	02/27/2013	02/01/2030
011798-LL-7	Alaska St Muni Bond Bank Ser 1			1	1FE	636,802	114.4400	595,088	520,000	628,300		(8,503)			5.000	2.431	FA	10,833	10,039	02/27/2013	02/01/2025
011798-LM-5	Alaska St Muni Bond Bank Ser 1 Rev			1	1FE	910,380	113.1820	848,865	750,000	898,762		(11,618)			5.000	2.541	FA	15,625	14,479	02/27/2013	02/01/2026
01244Q-CC-8	Albany NY Ser A			1	1FE	1,043,720	105.1310	1,051,310	1,000,000	1,034,910		(3,607)			5.000	4.471	JD	4,167	50,000	06/24/2011	12/01/2033
02765U-DD-3	American Mun Pwr OH Ser C				1FE	1,164,087	105.7460	1,210,792	1,145,000	1,151,935		(3,122)			3.500	3.201	FA	15,139	40,075	11/24/2009	02/15/2016
04048R-GQ-3	Arizona St Ser A Rev			1	1FE	2,306,169	113.0660	2,176,521	1,925,000	2,251,398		(33,654)			5.000	2.749	JJ	48,125	113,628	05/03/2012	07/01/2024
051249-GM-6	Augusta GA Wtr & Swr Rev			1	1FE	548,720	99.5320	497,660	500,000	543,809		(4,365)			4.000	2.861	AO	5,000	17,944	11/13/2012	10/01/2029
052414-MP-1	Austin TX Elec Utility Sys Rev			1	1FE	630,110	112.4380	562,190	500,000	617,698		(11,980)			5.000	2.080	MN	3,194	22,708	12/05/2012	11/15/2024
084213-AK-3	Berkeley Cnty SC Util Rev				1FE	627,785	115.5020	577,510	500,000	620,401		(7,384)			5.000	2.160	JD	2,083	14,028	04/11/2013	06/01/2023
084213-AL-1	Berkeley Cnty SC Util Rev			1	1FE	618,605	114.1690	570,845	500,000	611,811		(6,794)			5.000	2.340	JD	2,083	14,028	04/11/2013	06/01/2024
15504R-CW-7	Central Puget Sound WA Ser A			1	1FE	3,678,255	103.5630	3,624,705	3,500,000	3,620,524		(28,577)			5.000	4.020	MN	29,167	175,000	12/06/2011	11/01/2036
167736-WG-8	Chicago IL Wtr			1	1FE	5,270,650	107.1360	5,356,800	5,000,000	5,140,101		(25,578)			5.000	4.350	MN	41,667	250,000	05/13/2008	11/01/2026
18085P-PJ-7	Clark Cnty NV Arpt Rev Ser A Rev			1	1FE	565,875	104.8000	524,000	500,000	561,531		(4,344)			5.000	3.401	JJ	12,500	6,181	03/20/2013	07/01/2025
18085P-PK-4	Clark Cnty NV Arpt Rev Ser A Rev			1	1FE	840,870	103.7440	778,080	750,000	834,907		(5,963)			5.000	3.521	JJ	18,750	9,271	03/20/2013	07/01/2026
222102-AA-3	Coulee Med Fndtn WA BAB			1	1FE	4,631,000	108.9120	5,043,715	4,631,000	4,631,000					6.500	6.500	MON	9,198	301,016	12/27/2010	04/20/2036
235036-C6-5	Dallas Fort Worth TX Int'l Rev Ser G			1	1FE	2,624,873	102.9670	2,316,758	2,250,000	2,576,904		(43,087)			5.000	2.660	MN	18,750	112,813	11/15/2012	11/01/2029
235036-SH-4	Dallas Fort Worth TX Int'l Ser D Rev				1FE	2,369,780	114.1780	2,283,560	2,000,000	2,291,928		(38,494)			5.000	2.650	MN	16,667	100,000	12/08/2011	11/01/2020
270618-DD-0	E Baton Rouge Parish LA Ser B Rev				1FE	2,335,000	95.9500	2,240,433	2,335,000	2,335,000					1.543	1.543	FA	15,012	8,907	04/25/2013	02/01/2018
303891-A4-7	Fairfax Cnty VA Water Auth			1	1FE	4,232,762	103.9400	4,453,829	4,285,000	4,235,051		2,289			4.500	4.625	AO	48,206	192,825	03/06/2013	04/01/2026
303891-ZS-7	Fairfax Cnty VA Water Auth			1	1	706,284	112.2930	802,895	715,000	706,666		382			4.500	4.625	AO	8,044	32,175	03/06/2013	04/01/2026
343136-V9-5	Florida St Tpk Auth Ser A			1	1FE	1,031,660	104.7740	1,047,740	1,000,000	1,025,097		(2,745)			5.000	4.601	JJ	25,000	50,000	06/24/2011	07/01/2032
373541-5M-9	Georgia St Muni Elec Auth Rev Ser C				1FE	626,515	113.2950	566,475	500,000	612,441		(12,867)			5.000	1.950	JJ	12,500	17,292	11/21/2012	01/01/2022
396066-CZ-3	Greenville Cnty SC Rev				1FE	1,394,789	118.6450	1,305,095	1,100,000	1,341,843		(27,392)			5.500	2.430	JD	5,042	60,500	01/11/2012	12/01/2021
414005-QD-3	Harris Cnty TX Rev Ser C			1	1FE	1,553,950	111.4250	1,392,813	1,250,000	1,522,373		(28,388)			5.000	2.210	FA	23,611	50,174	11/15/2012	08/15/2026
41422E-DM-2	Harris Cnty TX Met Tran Auth Ser A Rev			1	1FE	1,062,530	104.4050	1,044,050	1,000,000	1,051,510		(5,450)			5.000	4.220	MN	8,333	50,000	12/05/2011	11/01/2036
438701-UA-0	Honolulu HI			1	1FE	1,315,773	107.0370	1,321,907	1,235,000	1,281,686		(29,392)			5.000	2.482	JJ	30,875	61,750	10/31/2012	07/01/2017
438701-UN-2	Honolulu HI			1	1FE	181,118	106.7170	181,419	170,000	176,346		(4,104)			5.000	2.450	JJ	4,250	8,500	10/31/2012	07/01/2017
455114-HC-5	Indiana St Univ Rev			1	1FE	747,871	109.3710	672,632	615,000	734,478		(12,997)			5.000	2.391	AO	7,688	24,002	12/06/2012	04/01/2025
45884A-PT-4	Intermountain Pwr Agy UT Pwr Ser A			2	1FE	596,340	102.2490	541,920	530,000	530,000					6.150	3.575	JJ	16,298	32,595	11/02/2001	07/01/2014
49151E-XD-0	Kentucky St Prop & Bldg Rev				1FE	2,386,220	116.2130	2,324,260	2,000,000	2,291,222		(46,891)			5.000	2.283	AO	25,000	100,000	12/08/2011	10/01/2019
516391-AR-0	Lansing MI Wtr & Lt Util Rev			1	1FE	572,560	103.7330	518,665	500,000	561,359		(7,147)			5.000	3.150	JJ	12,500	25,000	05/18/2012	07/01/2030
546475-NQ-3	Louisiana St Gas & Fuels A-1 Rev			1	1FE	1,820,730	113.7520	1,706,280	1,500,000	1,774,223		(29,188)			5.000	2.550	MN	12,500	75,000	05/03/2012	05/01/2024
546589-SG-8	Louisville & Jefferson Cnty KY Ser B Rev				1FE	924,960	117.5610	881,708	750,000	910,459		(14,501)			5.000	1.470	MN	4,792	17,917	05/07/2013	05/15/2020
546589-SH-6	Louisville & Jefferson Cnty KY Ser B				1FE	622,605	117.1870	585,935	500,000	613,856		(8,749)			5.000	1.700	MN	3,194	11,944	05/07/2013	05/15/2021
57583U-NA-2	Massachusetts St Rev				1FE	592,415	116.5720	582,860	500,000	569,371		(11,702)			5.000	2.300	JJ	12,500	25,000	12/09/2011	07/01/2019
586158-MQ-7	Memphis TN Elec Sys				1FE	1,987,049	117.3300	1,988,744	1,695,000	1,868,325		(32,490)			5.000	2.761	JD	7,063	84,750	03/03/2010	12/01/2018
59259Y-CF-4	Metropolitan Trans Auth NY BAB Rev				1FE	2,069,180	109.7610	2,195,220	2,000,000	2,046,403		(6,700)			5.304	4.844	MN	13,555	106,080	05/21/2010	11/15/2019
59259Y-RY-7	Metropolitan Trans Auth NY Ser E Rev			1	1FE	909,225	111.2420	834,315	750,000	896,366		(12,859)			5.000	2.530	MN	4,792	37,500	02/08/2013	11/15/2023
59333P-B6-4	Miami-Dade Cnty FL Aviation Rev Ser A			1	1FE	589,970	107.0300	535,150	500,000	581,410		(8,109)			5.000	2.881	AO	6,250	20,139	12/03/2012	10/01/2023

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59333P-B8-0	Miami-Dade Cnty FL Aviation Ser A Rev			1	1FE	2,020,288	104.4970	1,828,698	1,750,000	1,997,906		(22,382)			5.000	3.136	AO	21,875	70,486	01/29/2013	10/01/2025
594614-7S-2	Michigan St Bldg Auth Rev			1	1FE	5,007,839	105.9080	4,596,407	4,340,000	4,890,520		(61,483)			5.000	3.150	AO	45,811	217,000	01/19/2012	10/15/2026
594614-ZN-2	Michigan St Bldg Auth Ser I			1	1FE	509,715	101.6740	508,370	500,000	504,644		(2,459)			5.000	4.450	AO	5,278	25,000	11/17/2011	10/15/2033
60636W-NL-5	Missouri St Hwys & Trans Ser A Rev			1	1FE	603,390	115.0680	575,340	500,000	592,971		(10,419)			5.000	1.372	MN	4,167	12,500	05/14/2013	05/01/2020
644693-KP-7	New Hampshire St Turnpike Sys			1	1FE	577,350	113.2380	566,190	500,000	559,603		(8,583)			5.000	2.900	AO	6,250	25,000	11/21/2011	04/01/2021
646139-3A-1	New Jersey St Turn Pk Auth Ser A Rev			1	1FE	855,938	107.6690	807,518	750,000	848,508		(7,430)			5.000	3.221	JJ	18,750	9,063	03/21/2013	01/01/2027
646139-RD-9	New Jersey St Turn Pk Auth Ser D Rev			2	1FE	445,000	89.0000	445,000	500,000	447,689		2,689			0.193	0.691	MAR	3	724	02/08/2013	01/01/2030
650035-YY-8	New York St Urban Dev Corp Rev			1	1FE	2,988,375	111.8130	2,795,325	2,500,000	2,954,593		(33,782)			5.000	2.750	MS	36,806	61,111	03/14/2013	03/15/2026
65825P-CX-6	North Carolina St Ser A			1	1FE	2,330,760	113.1850	2,263,700	2,000,000	2,253,646		(36,133)			5.000	2.800	MN	16,667	100,000	10/26/2011	05/01/2022
65829Q-AK-0	North Carolina St Rev Ser B			1	1FE	627,465	114.1640	570,820	500,000	612,605		(13,217)			5.000	1.893	MN	4,167	25,000	11/13/2012	11/01/2023
663903-DM-1	NE OH Regl Swr Dist BAB Rev			1	1FE	864,600	105.8190	793,643	750,000	848,027		(12,245)			6.038	3.854	MN	5,786	45,285	08/15/2012	11/15/2040
679111-UJ-1	Oklahoma State Turnpike Ser A				1FE	2,963,050	116.7590	2,918,975	2,500,000	2,849,093		(53,325)			5.000	2.481	JJ	62,500	125,000	10/26/2011	01/01/2020
679111-UV-4	Oklahoma State Turnpike Ser A Rev			1	1FE	595,895	111.6070	558,035	500,000	588,999		(6,896)			5.000	2.239	JJ	12,500	12,500	05/22/2013	01/01/2025
681793-8E-8	Omaha NE Public Pwr Ser A Rev			1	1FE	573,665	104.4560	522,280	500,000	565,121		(6,982)			5.000	3.161	FA	10,417	20,208	09/21/2012	02/01/2037
709223-A2-7	Pennsylvania St BAB			2	1FE	2,228,480	106.5210	2,130,420	2,000,000	2,223,088		(2,904)			5.511	4.822	JD	9,185	110,220	01/27/2012	12/01/2045
762197-LP-4	Rhode Island St Hlth & Eductnl Rev				1FE	605,900	113.6880	568,440	500,000	593,873		(10,801)			5.000	2.360	MN	4,167	23,681	11/07/2012	11/01/2021
762197-NH-0	Rhode Island St Hlth & Eductnl Ser C Rev				1FE	717,942	115.0120	690,072	600,000	708,256		(9,686)			5.000	1.671	MS	8,833	7,250	05/09/2013	09/15/2019
79575D-N2-2	Salt River AZ Project Ser A Rev			1	1FE	918,008	111.7370	838,028	750,000	901,191		(16,816)			5.000	2.210	JD	3,125	37,500	01/08/2013	12/01/2026
802072-RH-3	Santa Fe NM Ser A Rev				1FE	562,130	110.5850	552,925	500,000	553,814		(8,316)			4.000	0.800	JD	1,667	9,056	05/09/2013	06/01/2017
89602N-E8-3	Triborough NY Ser A Rev			1	1FE	615,370	112.6180	563,090	500,000	606,142		(9,228)			5.000	2.451	MN	3,194	19,861	01/11/2013	11/15/2024
89602N-E9-1	Triborough NY Ser A Rev			1	1FE	611,290	111.0820	555,410	500,000	602,421		(8,869)			5.000	2.531	MN	3,194	19,861	01/11/2013	11/15/2025
89602N-ZE-7	Triborough NY Rev			1	1FE	3,110,675	115.1920	2,879,800	2,500,000	3,063,604		(47,071)			5.000	2.190	MN	15,972	125,000	02/27/2013	11/15/2023
89602N-ZF-4	Triborough NY Ser B Rev			1	1FE	619,820	113.8470	569,235	500,000	605,507		(10,579)			5.000	2.351	MN	3,194	25,000	08/03/2012	11/15/2024
914046-WH-6	University of Alaska Ser Q			1	1FE	619,735	111.7900	558,950	500,000	605,717		(12,473)			5.000	2.037	AO	6,250	25,000	11/13/2012	10/01/2024
914119-KP-6	University of Cincinnati OH Ser A			1	1FE	1,743,944	111.7890	1,771,856	1,585,000	1,685,756		(27,597)			5.000	3.027	JD	6,604	79,250	11/08/2011	06/01/2021
914119-PQ-9	University of Cincinnati OH Ser C			1	1FE	569,015	109.9470	549,735	500,000	552,847		(8,040)			5.000	3.034	JD	2,083	25,000	12/13/2011	06/01/2023
914301-X2-7	Univ of Houston TX Ser A			1	1FE	1,041,390	107.1640	1,071,640	1,000,000	1,039,394		(1,996)			5.000	4.350	FA	18,889	25,000	07/25/2013	02/15/2030
914641-X6-7	Univ of Nebraska Rev			1	1FE	621,910	115.1530	575,765	500,000	604,549		(11,027)			5.000	2.280	JJ	12,500	27,153	05/17/2012	07/01/2023
914641-Y2-5	Univ of Nebraska Rev			1	1FE	899,198	110.6370	829,778	750,000	878,374		(13,249)			5.000	2.730	JJ	18,750	40,729	05/17/2012	07/01/2027
914716-YE-9	Univ NC Charlotte Ser A Rev				1FE	638,389	116.5270	600,114	515,000	630,622		(7,767)			5.000	2.030	AO	6,438	11,301	05/20/2013	04/01/2022
915200-RH-4	Univ of Vermont			1	1FE	1,648,200	106.6510	1,599,765	1,500,000	1,600,586		(24,943)			5.000	3.091	AO	18,750	75,000	01/19/2012	10/01/2032
915200-TY-5	Univ of Vermont Ser A			1	1FE	1,119,740	102.7750	1,027,750	1,000,000	1,111,366		(8,374)			5.000	3.510	AO	12,500	50,000	03/19/2013	10/01/2038
915260-BU-6	Univ Hosps & Clinics Auth WI Ser A Rev				1FE	1,125,707	111.6290	1,032,568	925,000	1,107,249		(18,458)			5.000	2.060	AO	11,563	25,309	02/28/2013	04/01/2021
915260-BV-4	Univ Hosps & Clinics Auth WI Ser A Rev				1FE	976,968	111.2710	890,168	800,000	962,773		(14,195)			5.000	2.280	AO	10,000	21,889	02/28/2013	04/01/2022
915260-BW-2	Univ Hosps & Clinics Auth WI Ser A Rev				1FE	647,072	111.1580	589,137	530,000	638,799		(8,272)			5.000	2.500	AO	6,625	14,501	02/28/2013	04/01/2023
92817S-KV-9	Virginia St Pub Sch Auth				1FE	4,499,563	114.8120	4,431,743	3,860,000	4,190,090		(87,035)			5.000	2.490	FA	80,417	193,000	04/23/2010	08/01/2017
92817T-CY-0	Virginia St Rev			1	1FE	616,715	114.6070	573,035	500,000	600,207		(12,142)			5.000	2.110	JJ	11,528	22,917	08/15/2012	07/15/2023
930868-BJ-2	Wake Cnty NC Rev				1FE	714,375	99.5000	746,250	750,000	720,001		5,626			0.175	1.012	MON	113	1,281	01/24/2013	11/01/2018
930868-BP-8	Wake Cnty NC Ser F Rev				1FE	452,500	91.0000	455,000	500,000	456,841		4,341			0.175	1.201	MON	75	856	01/24/2013	10/01/2022
940839-CF-8	Washoe Cnty NV Rev			1	1FE	528,365	99.5400	497,700	500,000	525,803		(2,562)			5.000	3.871	FA	10,417	7,292	06/05/2013	02/01/2043
95308R-FE-4	W Harris Cnty TX Rev				1FE	1,270,811	113.9060	1,201,708	1,055,000	1,258,478		(12,333)			5.000	2.330	JD	2,344	28,426	05/22/2013	12/15/2021
95308R-FG-9	W Harris Cnty TX Rev			1	1FE	1,183,430	110.5970	1,105,970	1,000,000	1,173,056		(10,374)			5.000	2.580	JD	2,222	26,944	05/22/2013	12/15/2023
95308R-FH-7	W Harris Cnty TX Rev			1	1FE	587,965	109.4990	547,495	500,000	583,009		(4,956)			5.000	2.670	JD	1,111	13,472	05/22/2013	12/15/2024
968369-AA-6	Wilkes Cnty GA Hosp Auth Ser A BAB			1	1FE	6,133,000	111.4800	6,837,068	6,133,000	6,133,000					7.200	7.200	MON	13,493	441,576	12/27/2010	02/20/2037
977092-QZ-1	Wisconsin St Ser 1 Rev			1	1FE	4,062,893	113.8600	3,928,170	3,450,000	3,877,582		(91,592)			5.000	2.050	JD	14,375	172,500	12/12/2011	06/01/2021
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						121,755,308	XXX	118,444,275	108,194,000	119,336,827		(1,327,191)			XXX	XXX	XXX	1,172,172	4,836,573	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
3128M1-Q7-7	FHLMC Pool #G12378			2	1	59,842	107.2350	66,988	62,468	60,306		130			4.500	6.311	MON	234	2,811	08/23/2007	09/15/2021
3128MC-JK-2	FHLMC Pool #G13666			2	1	442,548	107.2470	456,571	425,719	441,103		(429)			4.500	2.413	MON	1,596	19,157	10/06/2009	09/01/2024
3128MJ-Q9-4	FHLMC Pool #G08479			2	1	1,529,075	99.3350	1,470,206	1,480,048	1,527,933		(63)			3.500	2.694	MON	4,317	51,802	02/23/2012	03/01/2042
3128MJ-S4-3	FHLMC Pool #G08538			2	1	989,239	99.3350	977,620	984,165	989,165		(75)			3.500	3.473	MON	2,870	11,482	08/06/2013	07/01/2043
3128MJ-S8-4	FHLMC Pool #G08542			2	1	2,794,127	102.7910	2,789,304	2,713,568	2,793,368		(759)			4.000	3.776	MON	9,045	27,136	08/28/2013	08/01/2043
3128MS-JA-9	FHLMC Pool #H00257			2	1	1,113,985	106.3870	1,154,118	1,084,830	1,112,551		(308)			5.000	2.926	MON	4,520	54,241	03/19/2009	04/01/2035
3128PP-6C-2	FHLMC Pool #J10867			2	1	229,591	107.2660	237,479	221,392	228,899		(160)			4.500	2.441	MON	830	9,963	10/21/2009	09/01/2024
3128PP-H4-8	FHLMC Pool #J10251			2	1	417,758	105.5960	445,380	421,778	418,099		130			4.000	4.378	MON	1,406	16,871	06/04/2009	07/01/2024
3128PP-H5-5	FHLMC Pool #J10252			2	1	321,938	105.6040	343,252	325,037	322,142		30			4.000	4.486	MON	1,083	13,001	06/04/2009	07/01/2024

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128PP-HZ-9	FHLMC Pool #J10248			2	1	379,410	106.0760	395,602	372,942	378,891		(25)			4.500	3.147	MON	1,399	16,782	06/03/2009	07/01/2024
3128PP-WM-1	FHLMC Pool #J10652			2	1	815,198	107.3130	850,624	792,657	812,921		(290)			4.500	3.193	MON	2,972	35,670	09/03/2009	10/01/2024
3128PQ-E9-8	FHLMC Pool #J11060			2	1	313,575	107.2770	324,382	302,378	312,345		(403)			4.500	3.010	MON	1,134	13,607	11/04/2009	10/01/2024
31292S-AF-7	FHLMC Pool #C09006			2	1	2,723,962	94.8560	2,487,827	2,622,741	2,721,379		(1,494)			3.000	2.480	MON	6,557	78,682	07/26/2012	07/01/2042
31292S-AH-3	FHLMC Pool #C09008			2	1	1,983,181	94.8570	1,819,494	1,918,144	1,981,591		(900)			3.000	2.516	MON	4,795	57,544	07/19/2012	08/01/2042
312945-V5-4	FGLMC Pool #A96936			2	1	439,675	102.7690	429,693	418,116	439,619		(56)			4.000	2.326	MON	1,394	2,787	10/25/2013	02/01/2041
31294T-7M-2	FHLMC Pool #E09000			2	1	2,005,742	101.9400	1,957,630	1,920,375	2,001,370		(2,405)			3.000	1.680	MON	4,801	57,611	06/22/2012	06/01/2027
31306X-2A-0	FHLMC Pool #J20769			2	1	7,303,766	99.2080	6,939,083	6,994,479	7,285,463		(15,338)			2.500	1.680	MON	14,572	174,862	11/09/2012	10/01/2027
31307F-FY-2	FGLMC Pool #J26483			2	1	1,027,199	101.9400	1,015,088	995,770	1,027,053		(145)			3.000	2.556	MON	2,489		11/22/2013	11/01/2028
3132GU-KM-5	FHLMC Pool #Q09000			2	1	2,533,299	99.3350	2,409,530	2,425,660	2,530,926		(1,032)			3.500	2.649	MON	7,075	84,898	06/06/2012	06/01/2042
3132HM-ZZ-7	FHLMC Pool #Q11660			2	1	4,021,037	94.8560	3,669,149	3,868,125	4,015,691		(4,171)			3.000	2.684	MON	9,670	116,044	09/18/2012	10/01/2042
3132HR-D8-0	FHLMC Pool #Q14627			2	1	1,754,821	94.8560	1,595,737	1,682,273	1,753,169		(1,652)			3.000	2.561	MON	4,206	46,262	01/08/2013	01/01/2043
3132JM-2E-8	FGLMC Pool #Q20773			2	1	3,120,634	102.9450	3,066,403	2,978,681	3,119,594		(1,040)			4.000	3.611	MON	9,929	19,858	10/02/2013	08/01/2043
3132JP-P9-7	FGLMC Pool #Q22248			2	1	262,154	102.8050	256,331	249,337	262,095		(59)			4.000	3.600	MON	831	831	10/29/2013	10/01/2043
3136AC-U5-8	Federal National Mortgage Assn			2	1	2,487,806	102.3460	2,449,713	2,393,560	2,487,487		(319)			3.500	3.076	MON	1,396	6,981	11/22/2013	08/25/2042
3136AE-ZQ-3	Federal National Mortgage Assn			2	1	8,761,320	97.7140	8,661,181	8,863,808	8,761,488		168			2.500	2.645	MON	3,693	18,466	11/12/2013	06/25/2043
3136AF-Y8-1	Federal National Mortgage Assn			2	1	989,027	102.2260	975,380	954,141	989,037		10			3.500	3.111	MON	557		12/10/2013	02/25/2043
3137AC-P3-7	Federal Home Loan Mtg Corp CMO			2	1	378,876	105.0980	380,135	361,695	377,634		(384)			4.000	1.494	MON	643	14,468	07/12/2011	09/15/2040
3137B4-Z5-8	Federal Home Loan Mtg Corp CMO			2	1	1,524,091	100.5290	1,493,873	1,486,012	1,523,882		(209)			3.000	2.600	MON	1,981	3,715	11/25/2013	07/15/2032
31385X-EW-3	FNMA Pool #555544 ARM			2	1	466,313	106.5290	488,215	458,293	462,849		(712)			5.000	4.201	MON	1,910	22,915	03/25/2008	06/01/2018
31385X-NF-0	FNMA Pool #555790 ARM			2	1	485,633	105.5640	505,700	479,046	484,906		76			4.042	3.671	MON	1,614	12,316	01/22/2004	10/01/2033
3138WQ-L3-4	FNMA Pool #AT3045			2	1	5,031,225	95.0680	4,577,115	4,814,570	5,027,833		(3,392)			3.000	2.496	MON	12,036	84,255	04/24/2013	04/01/2043
31390U-MU-7	FNMA Pool #656571 ARM			2	1	246,966	106.2000	261,623	246,350	246,836		37			3.977	3.896	MON	816	5,949	06/02/2005	05/01/2033
31395M-QS-1	Federal Home Loan Mtg CMO			2	1	118,252	105.9520	122,011	115,157	117,157		(295)			4.500	3.097	MON	432	5,182	06/24/2009	02/15/2035
31397Q-S6-6	Federal National Mtg Assn CMO			2	1	236,573	104.1930	240,260	230,592	235,116		(452)			3.500	2.229	MON	673	8,071	03/01/2011	07/25/2024
31402H-Z2-0	FNMA Pool #729861 ARM			2	1	244,100	105.5330	249,800	236,703	243,250		526			4.356	3.655	MON	859	6,534	01/23/2004	11/01/2033
31402R-AD-1	FNMA Pool #735404			2	1	78,497	106.4830	86,227	80,977	79,026		112			4.500	5.773	MON	304	3,644	11/07/2007	04/01/2020
31403D-YB-9	FNMA Pool #746006 ARM			2	1	782,305	105.7860	799,101	755,394	774,027		(3,624)			2.518	2.239	MON	1,585	18,070	03/24/2004	12/01/2033
31405Q-AX-6	FNMA Pool #795722 ARM			2	1	285,000	105.6540	296,663	280,788	284,418		236			4.638	4.350	MON	1,085	6,652	10/04/2004	10/01/2034
31412U-AJ-9	FNMA Pool #934809			2	1	212,070	108.7550	222,736	204,806	211,486		(160)			4.500	2.329	MON	768	9,216	09/18/2009	03/01/2024
31414R-PK-5	FNMA Pool #973926			2	1	413,490	107.3650	437,383	407,379	413,767		87			4.959	3.598	MON	1,683	19,775	04/15/2008	05/01/2038
31418A-HX-9	FNMA Pool #MA1145			2	1	1,167,643	102.1680	1,132,611	1,108,577	1,164,502		(1,833)			3.000	1.561	MON	2,771	33,257	07/11/2012	08/01/2027
31418V-KJ-0	FNMA Pool #AD7496			2	1	151,901	104.6480	157,778	150,770	151,778		(6)			3.500	3.199	MON	440	5,277	01/13/2011	01/01/2026
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						60,642,843	XXX	58,694,994	58,889,298	60,572,152		(40,650)			XXX	XXX	XXX	132,974	1,196,648	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						182,398,151	XXX	177,139,268	167,083,298	179,908,980		(1,367,841)			XXX	XXX	XXX	1,305,145	6,033,221	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
0258M0-DC-0	American Express Credit				1FE	2,999,890	104.6100	3,138,300	3,000,000	2,999,903		8			2.800	2.800	MS	23,800	84,000	12/12/2011	09/19/2016
03523T-BP-2	Anheuser-Busch InBev Worldwide				1FE	4,632,850	92.6010	4,630,050	5,000,000	4,634,726		1,876			2.500	3.497	JJ	57,639		12/10/2013	07/15/2022
05531F-AF-0	BB&T Corp				1FE	259,885	106.8140	267,035	250,000	254,582		(1,873)			3.950	3.126	AO	1,701	9,875	01/26/2011	04/29/2016
05567L-T3-1	BNP Paribas				1FE	1,007,190	108.9300	1,089,300	1,000,000	1,005,811		(679)			5.000	4.901	JJ	23,056	50,000	10/26/2011	01/15/2021
06051G-ED-7	Bank of America Corp				1FE	1,520,625	104.6370	1,569,555	1,500,000	1,508,486		(4,900)			3.700	3.346	MS	18,500	55,500	06/13/2011	09/01/2015
06051G-EH-8	Bank of America Corp				1FE	1,250,100	109.0210	1,362,763	1,250,000	1,250,081		(17)			5.000	4.998	MN	8,333	62,500	08/03/2011	05/13/2021
06406H-BY-4	Bank of New York Mellon			1	1FE	1,508,565	101.6420	1,524,630	1,500,000	1,507,012		(791)			3.550	3.480	MS	14,496	53,250	10/26/2011	09/23/2021
075887-BA-6	Becton Dickinson				1FE	1,732,430	99.2400	1,736,700	1,750,000	1,732,618		188			3.125	3.269	MN	8,051		11/15/2013	11/08/2021
126408-GQ-0	CSX Corp				2FE	2,418,720	121.2010	2,424,020	2,000,000	2,289,123		(50,071)			7.375	4.187	FA	61,458	147,500	04/20/2011	02/01/2019
126408-GV-9	CSX Corp				2FE	497,495	104.6170	523,085	500,000	498,033		219			4.250	4.312	JD	1,771	21,250	05/20/2011	06/01/2021
126650-BW-9	CVS Caremark Corp			1	2FE	2,960,520	103.6810	3,110,430	3,000,000	2,969,235		3,466			4.125	4.288	MN	15,813	123,750	05/09/2011	05/15/2021
166764-AH-3	Chevron Corp			1	1FE	3,000,000	96.5430	2,896,290	3,000,000	3,000,000					3.191	3.191	JD	1,861	47,865	06/17/2013	06/24/2023
172967-FD-8	Citigroup Inc				1FE	1,322,750	105.3550	1,316,938	1,250,000	1,274,458		(17,036)			4.750	3.289	MN	6,927	59,375	01/25/2011	05/19/2015
172967-FF-3	Citigroup Inc				1FE	3,426,778	113.7850	3,698,013	3,250,000	3,385,657		(17,240)			5.375	4.633	FA	68,905	174,688	08/11/2011	08/09/2020
172967-FS-5	Citigroup Inc				1FE	1,530,576	106.3850	1,595,775	1,500,000	1,515,659		(6,012)			3.953	3.505	JD	2,635	59,295	06/08/2011	06/15/2016
20030N-AG-6	Comcast Corp				1FE	2,206,940	109.4530	2,189,060	2,000,000	2,105,371		(40,961)			4.950	2.717	JD	4,400	99,000	06/15/2011	06/15/2016
25470D-AE-9	Discovery Communications LLC				2FE	1,987,540	103.4730	2,069,460	2,000,000	1,990,150		1,088			4.375	4.453	JD	3,889	87,500	06/13/2011	06/15/2021
260003-AJ-7	Dover Corp				1FE	2,041,205	105.6020	2,112,040	2,000,000	2,031,557		(3,739)			4.300	4.043	MS	28,667	86,000	04/26/2011	03/01/2021
26442C-AJ-3	Duke Energy Carolinas LLC				1FE	4,989,450	106.8230	5,341,150	5,000,000	4,992,361		993			4.300	4.327	JD	9,556	215,000	02/09/2011	06/15/2020

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
294549-AM-2	EQT Corp				2FE	2,068,720	107.8950	2,157,900	2,000,000	2,025,257		(5,382)			5.150	4.810	MS	34,333	103,000	02/20/2004	03/01/2018
341099-CP-2	Florida Power Corp				1FE	997,960	97.9640	979,640	1,000,000	998,365		185			3.100	3.124	FA	11,711	31,000	08/15/2011	08/15/2021
36962G-6F-6	General Electric Capital Corp				1FE	1,017,000	96.8470	968,470	1,000,000	1,015,200		(1,518)			3.150	2.950	MS	9,975	31,500	10/19/2012	09/07/2022
38141E-A6-6	Goldman Sachs Group Inc				1FE	1,073,400	114.7420	1,147,420	1,000,000	1,055,812		(7,172)			6.000	4.978	JD	2,667	60,000	06/13/2011	06/15/2020
38141G-EA-8	Goldman Sachs Group Inc				1FE	2,581,225	104.5040	2,612,600	2,500,000	2,510,595		(9,776)			5.125	4.700	JJ	59,080	128,125	06/02/2005	01/15/2015
38141G-GQ-1	Goldman Sachs Group Inc				1FE	2,269,848	109.6020	2,466,045	2,250,000	2,265,505		(1,693)			5.250	5.137	JJ	50,531	118,125	12/07/2011	07/27/2021
428236-BW-2	Hewlett Packard Co				2FE	953,710	101.9710	1,019,710	1,000,000	963,415		9,051			2.600	3.664	MS	7,656	26,000	11/30/2012	09/15/2017
45506D-EZ-4	Indiana ST FIN Auth			1	1FE	938,445	116.5010	873,758	750,000	924,093		(14,352)			5.000	2.170	FA	15,625	16,146	02/26/2013	02/01/2024
459284-AB-1	Coca-Cola Enterprises				2FE	2,668,848	101.0410	2,778,628	2,750,000	2,688,549		7,867			3.500	3.881	MS	28,340	96,250	05/27/2011	09/15/2020
46625H-HU-7	J P Morgan Chase & Co				1FE	963,220	106.2660	1,062,660	1,000,000	972,402		3,367			4.250	4.729	AO	8,972	42,500	02/22/2011	10/15/2020
46625H-HW-3	J P Morgan Chase & Co				1FE	1,218,050	103.1940	1,289,925	1,250,000	1,236,299		6,402			2.600	3.159	JJ	14,986	32,500	01/25/2011	01/15/2016
46625H-HZ-6	J P Morgan Chase & Co				1FE	1,781,903	107.7460	1,885,555	1,750,000	1,775,312		(2,867)			4.625	4.392	MN	11,466	80,938	08/11/2011	05/10/2021
46625H-JA-9	J P Morgan Chase & Co				1FE	1,998,713	104.9800	2,099,600	2,000,000	1,999,329		251			3.150	3.164	JJ	30,800	63,000	06/23/2011	07/05/2016
50075N-BB-9	Kraft Foods Inc				2FE	2,141,660	106.3840	2,127,680	2,000,000	2,066,341		(30,333)			4.125	2.497	FA	32,542	82,500	06/15/2011	02/09/2016
53947M-AA-4	Lloyds TSB Bank				1FE	249,600	103.6130	259,033	250,000	249,887		102			4.375	4.419	JJ	5,135	10,938	01/26/2011	01/12/2015
539830-AT-6	Lockheed Martin Corp				2FE	2,853,895	107.9990	2,969,973	2,750,000	2,825,469		(11,315)			4.250	3.725	MN	14,934	116,875	05/27/2011	11/15/2019
55907R-AA-6	Magellan Midstream Partners				2FE	2,022,960	104.3170	2,086,340	2,000,000	2,017,736		(2,125)			4.250	4.104	FA	35,417	85,000	06/09/2011	02/01/2021
58013M-EM-2	McDonalds Corp				1FE	1,207,413	95.0270	1,187,838	1,250,000	1,207,941		529			2.625	3.101	JJ	15,130		11/18/2013	01/15/2022
585055-AR-7	Medtronic Inc				1FE	2,048,640	103.2230	2,064,460	2,000,000	2,014,750		(11,955)			3.000	2.374	MS	17,667	60,000	02/03/2011	03/15/2015
59018Y-RZ-6	Merrill Lynch & Co Inc				1FE	2,082,680	107.6120	2,152,240	2,000,000	2,015,412		(8,344)			5.300	4.830	MS	26,794	106,000	02/17/2004	09/30/2015
617446-7P-8	Morgan Stanley				1FE	1,005,770	112.2320	1,122,320	1,000,000	1,004,328		(541)			5.500	5.420	JJ	23,986	55,000	02/24/2011	07/24/2020
61747W-AF-6	Morgan Stanley				2FE	443,325	113.2120	566,060	500,000	453,077		4,880			5.750	7.483	JJ	12,458	28,750	11/30/2011	01/25/2021
61747Y-CT-0	Morgan Stanley				2FE	1,227,588	104.3310	1,304,138	1,250,000	1,240,845		4,698			3.450	3.865	MN	7,068	43,125	01/25/2011	11/02/2015
61747Y-DD-4	Morgan Stanley F				1FE	2,975,360	105.8260	3,174,780	3,000,000	2,986,750		5,221			3.800	3.998	AO	19,633	114,000	09/13/2011	04/29/2016
666807-BA-9	Northrop Grumman Corp				2FE	3,000,520	110.6590	3,043,123	2,750,000	2,929,527		(28,426)			5.050	3.743	FA	57,865	138,875	06/01/2011	08/01/2019
693476-BH-5	PNC Funding Corp				1FE	259,758	103.4010	258,503	250,000	252,774		(2,452)			3.625	2.596	FA	3,600	9,063	01/26/2011	02/08/2015
693476-BL-6	PNC Funding Corp				1FE	1,104,989	107.5380	1,129,149	1,050,000	1,093,005		(5,655)			4.375	3.671	FA	17,865	45,938	10/26/2011	08/11/2020
69351U-AP-8	PPL Electric Utilities				1FE	495,955	98.6070	493,035	500,000	496,785		363			3.000	3.094	MS	4,417	15,000	08/18/2011	09/15/2021
694308-GV-3	Pacific Gas & Electric Co				1FE	2,777,803	104.9770	2,886,868	2,750,000	2,771,541		(2,467)			4.250	4.125	MN	14,934	116,875	05/24/2011	05/15/2021
71713U-AW-2	Pharmacia Corp				1FE	5,659,065	123.8140	5,571,630	4,500,000	5,339,615		(37,713)			6.600	4.830	JD	24,750	297,000	06/19/2003	12/01/2028
74456Q-AX-4	Public Svc Elec & Gas				1FE	4,835,863	103.2550	4,852,985	4,700,000	4,805,472		(14,285)			3.500	3.119	FA	62,144	164,500	10/18/2011	08/15/2020
844895-AV-4	Southwest Gas Corp			1	2FE	999,660	100.8220	1,008,220	1,000,000	999,672		28			3.875	3.879	AO	9,688	38,750	03/20/2012	04/01/2022
84756N-AB-5	Spectra Energy Partners			1	2FE	499,835	103.6900	518,450	500,000	499,863		14			4.600	4.604	JD	1,022	23,000	06/06/2011	06/15/2021
863667-AB-7	Stryker Corp				1FE	4,612,185	108.4370	4,879,665	4,500,000	4,579,993		(11,490)			4.375	4.040	JJ	90,781	196,875	01/31/2011	01/15/2020
88732J-AW-8	Time Warner Cable				2FE	2,857,525	101.6470	2,795,293	2,750,000	2,829,585		(11,176)			5.000	4.451	FA	57,292	137,500	05/24/2011	02/01/2020
907818-CW-6	Union Pacific Corp				1FE	2,295,160	112.2540	2,245,080	2,000,000	2,173,520		(48,917)			5.650	2.899	MN	18,833	113,000	06/13/2011	05/01/2017
925524-BG-4	Viacom Inc				2FE	2,508,380	105.2830	2,632,075	2,500,000	2,506,507		(774)			4.500	4.456	MS	37,500	112,500	05/25/2011	03/01/2021
927804-FB-5	Virginia Electric & Power Co				1FE	2,291,920	116.6670	2,333,340	2,000,000	2,277,345		(6,167)			6.000	4.988	MN	15,333	120,000	07/13/2011	05/15/2037
931142-BY-8	Wal-Mart Stores Inc				1FE	546,895	106.1290	530,645	500,000	516,473		(10,678)			4.500	2.254	JJ	11,250	22,500	01/31/2011	07/01/2015
931142-DD-2	Wal-Mart Stores Inc				1FE	3,022,620	108.0260	3,240,780	3,000,000	3,017,239		(2,005)			4.250	4.157	AO	26,917	127,500	04/18/2011	04/15/2021
93114K-AD-5	Wal-Mart Stores Inc			2	1FE	580,950	103.5070	515,892	498,413	515,119		(15,800)			8.850	5.372	JJ	21,932	58,600	06/02/2009	01/02/2015
949746-QU-8	Wells Fargo & Co New				1FE	2,117,080	106.6460	2,132,920	2,000,000	2,062,097		(24,278)			3.676	2.367	MS	21,648	73,520	09/09/2011	06/15/2016
94974B-EV-8	Wells Fargo Co				1FE	2,551,225	109.3660	2,734,150	2,500,000	2,539,746		(4,592)			4.600	4.341	AO	28,750	115,000	05/26/2011	04/01/2021
98389B-AM-2	Xcel Energy Inc				2FE	3,158,035	108.7820	3,263,460	3,000,000	3,117,521		(15,916)			4.700	3.997	MN	18,017	141,000	05/13/2011	05/15/2020
988498-AG-6	Yum Brands Inc				2FE	2,684,688	100.9270	2,775,493	2,750,000	2,700,139		6,169			3.875	4.182	MN	17,760	106,563	05/23/2011	11/01/2020
893526-DH-3	Trans-Canada Pipelines		B		1FE	787,283	103.9150	779,363	750,000	763,698		(9,436)			3.400	2.084	JD	2,125	25,500	06/14/2011	06/01/2015
89352H-AK-5	Trans-Canada Pipelines		A		1FE	4,943,500	97.5500	4,877,500	5,000,000	4,943,972		472			3.750	3.888	AO	39,063		11/13/2013	10/16/2023
05567L-G6-8	BNP Paribas		R		1FE	251,855	102.9670	257,418	250,000	250,557		(457)			3.250	3.056	MS	2,483	8,125	01/26/2011	03/11/2015
05567L-U5-4	BNP Paribas		R		1FE	1,019,810	104.9730	1,049,730	1,000,000	1,009,316		(4,148)			3.600	3.146	FA	12,800	36,000	05/24/2011	02/23/2016
06739G-BB-4	Barclays Bank PLC		F		1FE	516,320	103.8350	519,175	500,000	505,149		(3,942)			3.900	3.062	AO	4,550	19,500	01/26/2011	04/07/2015
21685W-DD-6	Rabobank Nederland		F		1FE	2,408,215	100.4810	2,311,063	2,300,000	2,394,137		(9,990)			3.875	3.295	FA	35,402	89,125	07/30/2012	02/08/2022
22546Q-AE-7	Credit Suisse New York		R		1FE	770,160	103.2550	774,413	750,000	756,189		(4,904)			3.500	2.809	MS	7,146	26,250	01/25/2011	03/23/2015
22546Q-AF-4	Credit Suisse New York		F		1FE	1,705,900	107.3980	1,879,465	1,750,000	1,716,008		4,292			4.375	4.720	FA	31,050	76,563	12/06/2011	08/05/2020
23636T-AA-8	Danone Ser 144A		F		1FE	3,324,300	93.7390	3,280,865	3,500,000	3,324,674		374			3.000	3.695	JD	4,667		12/18/2013	06/15/2022
2515A1-4E-8	Deutsche Bank AG London		F		1FE	2,252,695	104.4190	2,349,428	2,250,000	2,251,368		(650)			3.250	3.218	JJ	34,531	73,125	12/12/2011	01/11/2016
25243Y-AJ-8	Diageo Capital PLC		F		1FE	4,971,780	112.1890	5,048,505	4,500,000	4,741,124		(82,405)			5.500	3.437	MS	62,563	247,500	02/08/2011	09/30/2016
25243Y-AP-4	Diageo Capital PLC		F		1FE	1,089,950	110.4400	1,104,400	1,000,000	1,062,942		(8,355)			4.828	3.734	JJ	22,262	48,280	08/04/2010	07/15/2020

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404280-AK-5	HSBC Holdings PLC		F		1FE	2,925,038	111.5030	3,066,333	2,750,000	2,888,224		(15,937)			5.100	4.286	AO	33,504	140,250	08/11/2011	04/05/2021
44328M-AB-0	HSBC Bank PLC		R		1FE	2,312,843	104.2240	2,345,040	2,250,000	2,273,443		(15,195)			3.500	2.782	JD	656	78,750	05/26/2011	06/28/2015
80685Q-AA-4	Schlumberger Oilfield UK PLC		F		1FE	5,906,520	104.4720	6,268,320	6,000,000	5,929,726		8,339			4.200	4.395	JJ	116,200	252,000	02/10/2011	01/15/2021
90261X-GD-8	UBS AG Stamford CT		F		1FE	1,113,450	111.4250	1,087,508	976,000	1,094,362		(16,112)			4.875	2.844	FA	19,429	62,571	10/18/2012	08/04/2020
980888-AD-3	Woolworths Ltd		F		1FE	958,570	100.7290	1,007,290	1,000,000	969,175		3,833			4.000	4.536	MS	11,000	40,000	02/08/2011	09/22/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						166,201,735	XXX	170,797,930	161,524,413	164,355,098		(590,737)			XXX	XXX	XXX	1,860,090	6,364,715	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
126380-AB-0	Credit Suisse Mtg Cap Cert CMO			2	1FM	538,770	92.8860	526,867	567,219	538,770					5.500	6.437	MON	2,600	31,197	09/08/2006	11/25/2036
452570-AE-4	IMPAC Secured Assets Corp CMO			2	1FM	1,658,246	87.3340	1,448,212	1,658,246	1,448,212	(210,033)				0.169	0.169	MON	55	7,419	03/27/2007	04/25/2037
55265K-2G-3	Master Asset Sec Tr CMO			2	1FM	756,202	99.6130	781,355	784,391	770,093		(1,808)			5.250	6.030	MON	3,432	41,161	12/23/2005	12/25/2033
62888X-AB-0	NCUA Guaranteed Notes CMO			2	1FE	498,725	103.0810	515,405	500,000	499,290		186			2.900	2.960	MON	161	14,500	11/03/2010	10/29/2020
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,451,942	XXX	3,271,839	3,509,855	3,256,366	(210,033)	(1,622)			XXX	XXX	XXX	6,247	94,276	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05947U-M2-1	Bank of America Comm Mtg CMO			2	1FM	4,866,600	103.7690	5,188,450	5,000,000	4,973,842		15,911			4.857	5.262	MON	20,238	242,850	12/14/2005	07/10/2043
07388N-AE-6	Bear Stearns Comm Mtg CMO			2	1FM	4,408,750	109.4980	4,379,920	4,000,000	4,184,166		(102,296)			5.537	2.823	MON	18,457	221,480	10/04/2011	10/12/2041
126171-AF-4	Comm Mortgage Pass-Thru CMO			2	1FM	4,875,781	105.1790	5,258,950	5,000,000	4,972,692		14,900			5.116	5.508	MON	21,317	255,800	03/23/2006	06/10/2044
17310M-AE-0	Citigroup Comm Mtg Trust CMO			2	1FM	3,861,387	109.1870	4,094,513	3,750,000	3,796,172		(18,776)			5.431	4.435	MON	16,972	203,663	07/07/2010	10/15/2049
20173Q-AB-7	Greenwich Capital Comm Fding CMO			2	1FM	1,031,823	102.9480	1,052,050	1,021,923	1,022,115		(990)			5.381	5.236	MON	4,582	55,519	03/28/2007	03/10/2039
225470-F7-3	Credit Suisse Mtg Cap Cert CMO			2	1FM	3,933,281	107.5080	4,300,320	4,000,000	3,977,916		7,024			5.471	5.738	MON	18,451	219,213	05/09/2006	02/15/2039
350910-AN-5	Four Times Square Trust CMO			2	1FM	5,024,910	111.1100	5,555,500	5,000,000	5,011,524		(2,222)			5.401	5.401	MON	15,003	270,050	12/11/2006	12/13/2028
36228C-WX-7	GS Mortgage Securities Corp II CMO			2	1FM	2,980,898	107.3790	3,221,370	3,000,000	2,992,173		1,815			5.553	5.688	MON	13,883	166,590	08/09/2006	12/10/2015
36249K-AC-4	GS Mortgage Securities Corp II CMO			2	1FM	1,029,960	108.2310	1,082,310	1,000,000	1,020,728		(2,875)			4.592	4.243	MON	3,827	45,920	08/04/2010	08/10/2043
50179M-AE-1	LB-UBS Comm Mtg Trust CMO			2	1FM	767,051	109.2370	819,278	750,000	757,288		(2,892)			5.372	4.976	MON	2,238	40,290	05/24/2010	09/15/2039
52108M-AF-0	LB UBS Comm Mtg Trust CMO			2	1FM	5,942,813	105.3410	6,320,460	6,000,000	5,987,085		6,856			5.197	5.383	MON	17,323	311,820	05/08/2006	11/15/2030
52108M-DH-3	LB UBS Comm Mtg Trust CMO			2	1FM	5,527,283	106.5220	5,858,710	5,500,000	5,502,713		(3,674)			5.156	5.136	MON	15,754	283,580	01/20/2006	02/15/2031
52108R-AE-2	LB UBS Comm Mtg Trust CMO			2	1FM	5,471,025	108.9520	5,916,406	5,430,287	5,439,159		(5,141)			5.897	5.856	MON	17,790	322,815	07/12/2006	05/15/2016
67087M-AA-4	OBP Depositor LLC Trust CMO			2	1FM	1,749,990	107.9260	1,888,705	1,750,000	1,748,941		(301)			4.646	4.652	MON	6,776	81,309	06/25/2010	07/15/2045
92812U-K5-6	Virginia Housing Dev Auth			2	1FE	1,388,811	94.0420	1,306,065	1,388,811	1,388,811					2.750	2.766	MON	637	22,279	04/25/2013	04/25/2042
92937U-AD-0	WF-RBS Comm Mtg Tr			2	1FM	4,634,910	93.0240	4,186,080	4,500,000	4,626,884		(8,026)			3.001	2.659	MON	11,254	78,776	04/17/2013	05/15/2045
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO			2	1FM	872,007	106.4540	952,165	894,438	887,674		2,455			5.418	5.801	MON	4,038	48,461	04/27/2006	01/15/2045
92977Q-AD-0	Wachovia Bank Comm Mtg Trust CMO			2	1FM	4,998,488	108.0630	5,426,302	5,021,425	5,003,978		2,314			5.765	5.892	MON	24,124	289,485	08/14/2008	07/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						63,365,767	XXX	66,807,553	63,006,883	63,293,859		(95,919)			XXX	XXX	XXX	232,663	3,159,899	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
161542-DQ-5	Chase Fdg Ln Acq Trust			2	4FM	226,769	69.7040	157,189	225,509	157,189	87,443				1.367	1.304	MON	60	3,181	11/21/2006	05/25/2034
161571-GB-4	Chase Issuance Trust Ser 2013-A7			2	1FE	2,754,082	100.6350	2,767,463	2,750,000	2,753,928		(154)			0.594	0.559	MON	726	2,846	10/09/2013	09/15/2020
17305E-CP-8	Citibank Credit Card Issuance			2	1FE	4,122,422	105.9110	4,765,995	4,500,000	4,371,079		37,504			4.550	7.820	JD	6,256	204,750	08/26/2008	06/20/2017
41283N-AE-1	Harley-Davidson Motorcycle Tr			2	1FE	999,893	100.8040	1,008,040	1,000,000	999,962		28			1.310	1.319	MON	582	13,100	08/04/2011	03/15/2015
44923Y-AD-9	Hyundai Auto Receivables Trust			2	1FE	679,544	100.7520	684,718	679,607	679,607		32			1.630	1.646	MON	492	11,078	08/19/2010	03/15/2017
57164W-AA-9	Marriott Vacation Clb Own Trst			2	1FE	1,021,419	107.2180	1,095,161	1,021,434	1,019,924		(772)			7.198	7.216	MON	6,127	73,523	06/03/2008	05/20/2030
82650A-AA-6	Sierra Rec Fding Co			2	1FE	511,860	100.0670	512,296	511,953	511,871		9			1.870	1.882	MON	293	9,573	10/25/2012	08/20/2029
82651L-AA-1	Sierra Rec Fding Co 144A			2	1FE	310,663	100.1730	311,258	310,721	310,685		5			4.480	4.528	MON	425	13,920	03/12/2010	07/20/2026
82651N-AA-7	Sierra Rec Fding Co 144A			2	1FE	493,673	103.2340	509,688	493,721	493,697		13			3.510	3.540	MON	530	17,330	10/14/2010	11/20/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						11,120,325	XXX	11,811,807	11,492,945	11,297,941	87,443	36,665			XXX	XXX	XXX	15,491	349,301	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						244,139,768	XXX	252,689,130	239,534,096	242,203,263	(122,590)	(651,612)			XXX	XXX	XXX	2,114,492	9,968,192	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						497,343,072	XXX	499,999,474	460,346,602	491,312,585	603,658	(3,597,889)			XXX	XXX	XXX	4,727,362	16,363,974	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						104,682,301	XXX	103,185,986	101,637,831	104,199,426	(210,033)	(60,229)			XXX	XXX	XXX	315,763	3,409,432	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						63,365,767	XXX	66,807,553	63,006,883	63,293,859		(95,919)			XXX	XXX	XXX	232,663	3,159,899	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						11,120,325	XXX	11,811,807	11,492,945	11,297,941	87,443	36,665			XXX	XXX	XXX	15,491	349,301	XXX	XXX
8399999 - Total Bonds						676,511,464	XXX	681,804,820	636,484,261	670,103,810	481,068	(3,717,371)			XXX	XXX	XXX	5,291,279	23,282,606	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 Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
00101J-10-6	ADT Corp			430.000	17,402	40.470	17,402	10,491		215		(2,589)		(2,589)		L	10/31/2012
001055-10-2	AFLAC Inc			1,420.000	94,856	66.800	94,856	55,885		2,016		19,426		19,426		L	09/30/2011
001204-10-6	AGL Resources Inc			150.000	7,085	47.230	7,085	5,907		282		1,089		1,089		L	12/15/2011
00130H-10-5	AES Corp			2,380.000	34,534	14.510	34,534	13,828		381		9,068		9,068		L	03/28/2007
00206R-10-2	AT&T Inc			9,821.000	345,306	35.160	345,306	275,044		17,678		14,240		14,240		L	12/17/2010
002824-10-0	Abbott Laboratories			21,275.000	815,471	38.330	815,471	489,768		11,914		142,733		142,733		L	09/30/2011
00287Y-10-9	AbbVie Inc			3,830.000	202,262	52.810	202,262	82,308		6,128		119,954		119,954		L	01/02/2013
002896-20-7	Abercrombie & Fitch Co			70.000	2,304	32.910	2,304	1,615		56		(1,054)		(1,054)		L	08/24/2007
00724F-10-1	Adobe Systems Inc			930.000	55,687	59.879	55,687	28,625				20,645		20,645		L	03/28/2007
007903-10-7	Advanced Micro Devices			2,390.000	9,249	3.870	9,249	9,906				4,217	704	3,513		L	12/28/2009
00817Y-10-8	Aetna Inc			1,137.000	77,987	68.590	77,987	38,152		879		24,369		24,369		L	05/07/2013
00846U-10-1	Agilent Technologies Inc			870.000	49,755	57.190	49,755	29,136	115	400		14,138		14,138		L	03/28/2007
009158-10-6	Air Products & Chemicals Inc			4,465.000	499,098	111.780	499,098	317,939	3,170	12,368		123,948		123,948		L	09/30/2011
009363-10-2	Airgas Inc			230.000	25,726	111.850	25,726	13,726		423		4,729		4,729		L	08/22/2011
00971T-10-1	Akamai Technologies Inc			151.000	7,124	47.180	7,124	2,633				947		947		L	07/24/2007
013817-10-1	Alcoa Inc			3,180.000	33,803	10.630	33,803	23,341		382		6,201		6,201		L	03/08/2007
015351-10-9	Alexion Pharmaceuticals Inc			490.000	65,113	132.884	65,113	44,997				20,300		20,300		L	06/05/2013
01741R-10-2	Allegheny Technologies Inc			350.000	12,471	35.630	12,471	10,343		252		1,845		1,845		L	03/28/2007
018490-10-2	Allergan Inc			910.000	101,083	111.080	101,083	55,753		182		17,609		17,609		L	08/22/2011
020002-10-1	Allstate Corp			428.000	23,343	54.540	23,343	10,144	335	321		6,150		6,150		L	09/30/2011
021441-10-0	Altera Corp			870.000	28,285	32.511	28,285	29,963		435		(1,678)		(1,678)		L	06/24/2011
02209S-10-3	Altria Group Inc			4,036.000	154,942	38.390	154,942	80,519	1,937	7,265		28,131		28,131		L	03/28/2007
023135-10-6	Amazon.com Inc			930.000	370,875	398.790	370,875	117,336				137,315		137,315		L	11/17/2009
023608-10-2	Ameren Corp			860.000	31,098	36.160	31,098	19,943		1,376		4,678		4,678		L	07/24/2007
025537-10-1	American Electric Power			1,380.000	64,501	46.740	64,501	34,859		2,691		5,603		5,603		L	03/28/2007
025816-10-9	American Express Co			2,440.000	221,381	90.730	221,381	49,297		2,098		81,130		81,130		L	03/28/2012
026874-15-6	American Intl Group Inc			26.000	527	20.250	527	158				168		168		L	01/20/2011
026874-78-4	American Intl Group Inc			29,823.000	1,522,464	51.050	1,522,464	1,055,885		5,965		461,280		461,280		L	08/15/2013
03027X-10-0	American Tower REIT			577.000	46,056	79.820	46,056	25,394		635		1,471		1,471		L	11/20/2007
03073E-10-5	AmerisourceBergen Corp			550.000	38,671	70.310	38,671	20,505		476		14,922		14,922		L	09/30/2011
03076C-10-6	Ameriprise Financial Inc			360.000	41,418	115.050	41,418	8,410		724		18,871		18,871		L	03/28/2007
031162-10-0	Amgen Inc			1,950.000	222,456	114.080	222,456	107,942		3,666		54,132		54,132		L	09/30/2011
032095-10-1	Amphenol Corp CL A			630.000	56,183	89.180	56,183	31,761	126	324		15,422		15,422		L	06/24/2011
032511-10-7	Anadarko Petroleum Corp			1,220.000	96,770	79.320	96,770	70,362		659		6,112		6,112		L	09/30/2011
032654-10-5	Analog Devices Inc			840.000	42,781	50.930	42,781	16,187		1,142		7,451		7,451		L	03/28/2007
037411-10-5	Apache Corp			9,460.000	812,992	85.940	812,992	794,451		7,284		70,382		70,382		L	11/09/2012
03748R-10-1	Apartment Invt & Mgmt Co CL A			576.000	14,924	25.910	14,924	5,792		553		(662)		(662)		L	03/28/2007
037833-10-0	Apple Computer Inc			3,327.000	1,866,514	561.020	1,866,514	965,496		37,735		233,081		233,081		L	04/24/2013
038222-10-5	Applied Materials Inc			2,430.000	42,962	17.680	42,962	24,616		948		15,163		15,163		L	07/19/2006
039483-10-2	Archer-Daniels-Midland			1,634.000	70,916	43.400	70,916	45,393		1,242		26,160		26,160		L	03/28/2007
04621X-10-8	Assurant Inc			410.000	27,212	66.370	27,212	11,403		394		12,985		12,985		L	04/17/2009
052769-10-6	Autodesk Inc			320.000	16,102	50.319	16,102	8,131				4,790		4,790		L	03/28/2007
053015-10-3	Automatic Data Process			1,130.000	91,303	80.799	91,303	46,683	542	1,966		26,882		26,882		L	03/28/2012
053332-10-2	Autozone Inc			100.000	47,794	477.940	47,794	29,161				12,351		12,351		L	06/24/2011
053484-10-1	Avalonbay Communities Inc			340.000	40,198	118.230	40,198	19,966	364	1,421		(5,902)		(5,902)		L	03/28/2007
054303-10-2	Avon Products			1,550.000	26,691	17.220	26,691	24,591		372		4,433		4,433		L	08/20/2008
054937-10-7	BB&T Corp			2,260.000	84,343	37.320	84,343	57,336		2,531		18,555		18,555		L	07/24/2007
057224-10-7	Baker Hughes Inc			1,126.000	62,223	55.260	62,223	45,580		676		16,237		16,237		L	03/05/2008
058498-10-6	Ball Corp			500.000	25,830	51.660	25,830	21,394		260		3,455		3,455		L	11/20/2012
060505-10-4	Bank Amer Corp			26,455.000	411,904	15.570	411,904	240,047		1,058		105,059		105,059		L	01/23/2013
064058-10-0	Bank of NY Mellon Corp			3,042.000	106,287	34.940	106,287	83,634		1,764		28,108		28,108		L	06/16/2011
071813-10-9	Baxter Intl Inc			9,945.000	691,675	69.550	691,675	507,088	4,873	18,697		28,741		28,741		L	08/25/2011
073730-10-3	Beam Inc			420.000	28,585	68.060	28,585	13,565		378		2,927		2,927		L	10/04/2011

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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
075887-10-9	Becton Dickinson			580.000	64,084	110.490	64,084	48,879		1,177		18,734		18,734		L	11/20/2007
075896-10-0	Bed Bath & Beyond Inc			550.000	44,165	80.300	44,165	24,716				10,302		10,302		L	06/05/2013
081437-10-5	Bemis Co			370.000	15,155	40.960	15,155	11,884		385		2,775		2,775		L	01/26/2012
084670-70-2	Berkshire Hathaway Inc CL B			4,248.000	503,643	118.560	503,643	317,444				122,597		122,597		L	11/22/2011
086516-10-1	Best Buy Co Inc			81.000	3,230	39.880	3,230	960		55		2,270		2,270		L	12/21/2006
09062X-10-3	Biogen Idec Inc			670.000	187,313	279.572	187,313	48,378				89,044		89,044		L	07/29/2011
09247X-10-1	BlackRock Inc			288.000	91,143	316.470	91,143	58,173		1,935		31,611		31,611		L	11/20/2012
093671-10-5	H&R Block Inc			1,320.000	38,333	29.040	38,333	15,721	264	1,056		13,820		13,820		L	03/28/2007
097023-10-5	Boeing Co			1,880.000	256,601	136.490	256,601	80,220		3,647		114,924		114,924		L	03/28/2007
099724-10-6	BorgWarner Inc			780.000	43,610	55.910	43,610	29,422		195		15,678		15,678		L	12/17/2013
101121-10-1	Boston Properties Inc			490.000	49,181	100.370	49,181	35,740	319	1,274		(2,666)		(2,666)		L	05/23/2012
101137-10-7	Boston Scientific Corp			81,120.000	975,062	12.020	975,062	557,273				424,516		424,516		L	07/10/2013
110122-10-8	Bristol-Myers Squibb			4,079.000	216,799	53.150	216,799	112,227	1,468	5,711		83,864		83,864		L	03/28/2011
111320-10-7	Broadcom Corp			1,000.000	29,645	29.645	29,645	21,312		440		(3,565)		(3,565)		L	09/30/2011
115637-20-9	Brown-Forman CP CL B			40.000	3,023	75.570	3,023	1,387		42		493		493		L	03/28/2007
124857-20-2	CBS Corp CL B			1,640.000	104,534	63.740	104,534	13,432	197	787		42,132		42,132		L	03/28/2007
12504L-10-9	CBRE Group Inc CL A			770.000	20,251	26.300	20,251	3,326				4,928		4,928		L	03/28/2007
125269-10-0	CF Industries Holdings Inc			150.000	34,956	233.040	34,956	16,512		330		4,482		4,482		L	09/25/2008
12541W-20-9	C H Robinson Worldwide Inc			340.000	19,839	58.350	19,839	24,636		476		(1,656)		(1,656)		L	07/29/2011
125509-10-9	CIGNA Corp			750.000	65,610	87.480	65,610	12,638		30		25,515		25,515		L	03/28/2007
12572Q-10-5	CME Group Inc			910.000	71,399	78.460	71,399	38,849	2,366	1,638		25,253		25,253		L	04/17/2009
126408-10-3	CSX Corp			1,990.000	57,252	28.770	57,252	34,110		1,174		17,990		17,990		L	07/29/2011
12646R-10-5	CST Brands Inc			171.000	6,279	36.720	6,279	2,732	11	11		3,547		3,547		L	05/02/2013
126650-10-0	CVS Caremark Corp			2,820.000	201,827	71.570	201,827	95,767		2,538		65,480		65,480		L	03/28/2007
12673P-10-5	CA Inc			813.000	27,357	33.650	27,357	14,317		813		9,488		9,488		L	03/28/2007
12686C-10-9	Cablevision Systems Corp CL A			950.000	17,034	17.930	17,034	14,193		570		2,841		2,841		L	05/26/2011
127097-10-3	Cabot Oil & Gas Corp			580.000	22,481	38.760	22,481	7,885		35		8,056		8,056		L	08/14/2013
13342B-10-5	Cameron Intl Corp			790.000	47,029	59.530	47,029	17,325				2,425		2,425		L	04/16/2008
14040H-10-5	Capital One Financial Corp			1,209.000	92,621	76.610	92,621	51,624		1,142		22,543		22,543		L	06/05/2013
14149Y-10-8	Cardinal Health Inc			900.000	60,129	66.810	60,129	30,800	272	1,040		23,067		23,067		L	03/28/2007
14170T-10-1	CareFusion Corp			790.000	31,458	39.820	31,458	18,928				8,880		8,880		L	09/30/2011
143130-10-2	CarMax Inc			630.000	29,623	47.020	29,623	22,277				5,972		5,972		L	12/17/2010
143658-30-0	Carnival Cruise Lines CL A			1,230.000	49,409	40.170	49,409	29,914		1,230		4,182		4,182		L	10/30/2008
149123-10-1	Caterpillar Inc			1,480.000	134,399	90.810	134,399	98,050		2,546		1,820		1,820		L	03/28/2007
151020-10-4	Celgene Corp			1,049.000	177,247	168.968	177,247	55,471				94,670		94,670		L	03/28/2007
15189T-10-7	CenterPoint Energy Inc			1,210.000	28,048	23.180	28,048	21,768		1,004		4,755		4,755		L	03/28/2007
156700-10-6	CenturyLink Inc			2,052.000	65,356	31.850	65,356	54,905		4,432		(8,943)	5,975	(14,918)		L	05/23/2012
156782-10-4	Cerner Corp			300.000	16,722	55.740	16,722	7,259				5,076		5,076		L	07/01/2013
165167-10-7	Chesapeake Energy Corp			1,630.000	44,238	27.140	44,238	29,368		571		17,148		17,148		L	11/22/2011
166764-10-0	Chevron Corp			4,717.000	589,200	124.910	589,200	310,004		18,396		79,104		79,104		L	01/27/2009
169656-10-5	Chipotle Mexican Grill Inc			90.000	47,950	532.780	47,950	26,393				21,179		21,179		L	06/24/2011
171232-10-1	Chubb Corp			710.000	68,607	96.630	68,607	43,954	312	1,228		15,130		15,130		L	05/23/2012
171798-10-1	Cimarex Energy Co			6,540.000	686,111	104.910	686,111	493,625		1,650		192,486		192,486		L	11/07/2013
172062-10-1	Cincinnati Financial Corp			710.000	37,183	52.370	37,183	20,640	298	1,166		9,379		9,379		L	03/28/2007
17275R-10-2	Cisco Systems Inc			51,825.000	1,162,435	22.430	1,162,435	926,239		26,431		144,074		144,074		L	11/10/2011
172908-10-5	Cintas Corp			400.000	23,836	59.590	23,836	14,895		308		7,476		7,476		L	01/26/2012
172967-42-4	Citigroup Inc			32,090.000	1,672,210	52.110	1,672,210	1,143,133		1,284		402,730		402,730		L	12/19/2012
177376-10-0	Citrix Systems Inc			630.000	39,848	63.250	39,848	52,080				(1,575)		(1,575)		L	09/19/2012
18683K-10-1	Cliffs Natural Resources Inc			320.000	8,387	26.210	8,387	8,387		192		5,284	9,236	(3,952)		L	04/13/2010
189054-10-9	Clorox Co			380.000	35,249	92.760	35,249	24,962		1,026		7,425		7,425		L	07/24/2007
189754-10-4	Coach Inc			820.000	46,027	56.130	46,027	20,918	277	800		508		508		L	03/28/2007
191216-10-0	Coca Cola Co			5,527.000	228,320	41.310	228,320	119,421		6,190		27,967		27,967		L	05/08/2006
19122T-10-9	Coca Cola Enterprises Inc			630.000	27,802	44.130	27,802	12,669		504		7,812		7,812		L	03/28/2007
192446-10-2	Cognizant Technology Solutions			880.000	88,862	100.980	88,862	33,650				23,698		23,698		L	09/30/2011

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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
194162-10-3	Colgate Palmolive			2,500.000	163,025	65.210	163,025	81,516		3,325		32,350		32,350		L	05/16/2013
20030N-10-1	Comcast Corp			24,030.000	1,248,719	51.965	1,248,719	711,851	4,686	13,443		309,164		309,164		L	08/29/2013
200340-10-7	Comerica Inc			600.000	28,524	47.540	28,524	17,780	102	332		8,961		8,961		L	01/23/2013
205887-10-2	ConAgra Inc			24,500.000	825,650	33.700	825,650	582,164		24,500		102,900		102,900		L	09/30/2011
20825C-10-4	ConocoPhillips			3,360.000	237,384	70.650	237,384	145,941		9,072		42,538		42,538		L	09/29/2009
20854P-10-9	CONSOL Energy Inc			670.000	25,487	38.040	25,487	19,148		251		3,980		3,980		L	08/20/2008
209115-10-4	Consolidated Edison Inc			164.000	9,066	55.280	9,066	8,010		403		(43)		(43)		L	12/21/2007
21036P-10-8	Constellation Brands Inc CL A			200.000	14,076	70.380	14,076	3,186				6,998		6,998		L	03/28/2007
219350-10-5	Corning Inc			4,380.000	78,052	17.820	78,052	58,123		1,708		22,776		22,776		L	03/28/2007
22160K-10-5	Costco Wholesale Corp			859.000	102,238	119.020	102,238	46,145		1,035		17,395		17,395		L	03/28/2007
228227-10-4	Crown Castle Intl Corp			730.000	53,604	73.430	53,604	38,583				927		927		L	03/28/2012
231021-10-6	Cummins Inc			400.000	56,388	140.970	56,388	23,680		900		13,048		13,048		L	03/03/2010
23331A-10-9	Dr Horton Inc			1,170.000	26,114	22.320	26,114	9,324				2,972		2,972		L	01/29/2010
233331-10-7	DTE Energy Co			400.000	26,556	66.390	26,556	19,079	262	1,008		2,491		2,491		L	01/23/2013
235851-10-2	Danaher Corp			1,780.000	137,416	77.200	137,416	73,219	45	127		36,736		36,736		L	06/05/2013
237194-10-5	Darden Restaurants Inc			50.000	2,719	54.370	2,719	1,409		105		465		465		L	03/28/2007
23918K-10-8	DaVita HealthCare Partners Inc			620.000	39,289	63.370	39,289	21,483				5,025		5,025		L	09/09/2013
242370-20-3	Dean Foods Co			330.000	5,673	17.190	5,673	2,765				2,908		2,908		L	08/27/2013
244199-10-5	Deere & Co			1,090.000	99,550	91.330	99,550	39,397	556	2,169		5,352		5,352		L	09/30/2011
24702R-10-1	Dell Inc			0.000						501						L	06/25/2010
247361-70-2	Delta Air Lines Inc			2,126.000	58,401	27.470	58,401	61,760				(3,359)		(3,359)		L	11/26/2013
247916-20-8	Denbury Resources Inc			960.000	15,773	16.430	15,773	16,502				221		221		L	04/17/2009
249030-10-7	Dentsply International Inc			650.000	31,512	48.480	31,512	19,806	41	158		5,766		5,766		L	07/24/2009
25179M-10-3	Devon Energy Corp New			11,250.000	696,038	61.870	696,038	662,403		9,675		110,588		110,588		L	06/04/2012
25271C-10-2	Diamond Offshore Drilling			30.000	1,708	56.920	1,708	2,212		105		(331)		(331)		L	04/17/2009
254687-10-6	Walt Disney Co			16,368.000	1,250,515	76.400	1,250,515	621,848	14,076			435,552		435,552		L	02/15/2012
254709-10-8	Discover Financial Service			1,500.000	83,925	55.950	83,925	14,295		1,110		26,100		26,100		L	07/02/2007
25470F-10-4	Discovery Communications Inc CL A			620.000	56,060	90.420	56,060	27,601				16,703		16,703		L	03/28/2012
25490A-30-9	DirectTV CL A			1,430.000	98,756	69.060	98,756	48,504				27,027		27,027		L	03/03/2010
256677-10-5	Dollar General Corp			579.000	34,925	60.320	34,925	30,959				3,967		3,967		L	08/15/2013
256746-10-8	Dollar Tree Inc			860.000	48,521	56.420	48,521	35,965				13,640		13,640		L	01/26/2012
25746U-10-9	Dominion Resources Inc VA			1,610.000	104,151	64.690	104,151	71,307		3,623		20,753		20,753		L	03/28/2007
260003-10-8	Dover Corp			10,125.000	977,468	96.540	977,468	485,027		14,681		312,154		312,154		L	09/30/2011
260543-10-3	Dow Chemical Co			3,300.000	146,520	44.400	146,520	49,797	1,056	3,168		39,864		39,864		L	11/30/2006
26138E-10-9	Dr Pepper Snapple Group Inc			330.000	16,078	48.720	16,078	11,827	125	488		1,498		1,498		L	08/22/2011
263534-10-9	Du Pont De Nemours			1,879.000	122,079	64.970	122,079	74,269		3,345		37,580		37,580		L	05/19/2009
26441C-20-4	Duke Energy Corp New			1,523.000	105,079	69.010	105,079	85,607		4,704		7,933		7,933		L	07/03/2012
26483E-10-0	Dun & Bradstreet Corp			220.000	27,005	122.750	27,005	16,364		352		9,702		9,702		L	12/17/2008
268648-10-2	EMC Corp			5,470.000	137,571	25.150	137,571	86,421		1,094		(821)		(821)		L	03/03/2010
26875P-10-1	EOG Resources Inc			7,150.000	1,200,056	167.840	1,200,056	623,504		5,237		336,408		336,408		L	07/18/2012
26884L-10-9	EQT Corp			420.000	37,708	89.780	37,708	21,785		50		12,936		12,936		L	08/22/2011
269246-40-1	E Trade Financial Corp			179.000	3,516	19.640	3,516	1,602				1,914		1,914		L	10/17/2007
277432-10-0	Eastman Chemical Co			500.000	40,350	80.700	40,350	24,648	175	450		6,325		6,325		L	06/24/2011
278642-10-3	EBay Inc			3,080.000	168,984	54.865	168,984	38,685				11,843		11,843		L	03/28/2007
278865-10-0	Ecolab Inc			760.000	79,245	104.270	79,245	37,536	209	524		24,601		24,601		L	09/25/2008
281020-10-7	Edison International			870.000	40,281	46.300	40,281	25,065	309	1,175		966		966		L	04/16/2008
28176E-10-8	Edwards Lifesciences Corp			9.000	592	65.760	592	592				(22)	197	(220)		L	05/26/2011
285512-10-9	Electronic Arts Inc			1,270.000	29,134	22.940	29,134	18,453				10,681		10,681		L	03/28/2007
291011-10-4	Emerson Electric Co			1,740.000	122,113	70.180	122,113	73,125		2,888		29,963		29,963		L	09/30/2011
29364G-10-3	Entergy Corp			430.000	27,206	63.270	27,206	26,819		1,428		(206)		(206)		L	11/20/2012
294429-10-5	Equifax Inc			430.000	29,709	69.090	29,709	15,772		378		6,437		6,437		L	03/28/2007
29476L-10-7	Equity Residential Properties			240.000	12,449	51.870	12,449	8,107	156	472		(1,152)		(1,152)		L	03/28/2007
30161N-10-1	Exelon Corp			2,310.000	63,271	27.390	63,271	64,773		3,361		1,187	6,615	(5,429)		L	03/16/2012
30212P-30-3	Expedia Inc			280.000	19,505	69.660	19,505	2,249		157		2,299		2,299		L	12/21/2011

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 Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
30219G-10-8	Express Scripts Hldg Co			11,901.000	835,926	70.240	835,926	670,482				141,177		141,177		L	10/25/2013
30231G-10-2	Exxon Mobil Corp			10,603.000	1,073,024	101.200	1,073,024	547,967		26,083		155,334		155,334		L	09/30/2011
302491-30-3	FMC Corp			60.000	4,528	75.460	4,528	1,701	8	32		1,016		1,016		L	09/29/2009
30249U-10-1	FMC Technologies Inc			670.000	34,981	52.210	34,981	23,755				6,285		6,285		L	08/22/2011
30303M-10-2	Facebook Inc			2,311.000	126,294	54.649	126,294	127,260				(966)		(966)		L	12/20/2013
307000-10-9	Family Dollar Stores			320.000	20,790	64.970	20,790	15,290	83	250		499		499		L	08/22/2011
311900-10-4	Fastenal Co			620.000	29,456	47.510	29,456	20,708		496		508		508		L	05/23/2012
000000-00-0	Federal Home Loan Bank Of Cincinnati			20,393.000	2,039,300	100.000	2,039,300	2,039,300		85,326						A	02/15/2012
31428X-10-6	FedEx Corp			690.000	99,201	143.770	99,201	44,264	104	304		35,915		35,915		L	03/28/2007
315616-10-2	F5 Networks Inc			100.000	9,086	90.860	9,086	9,715				(629)		(629)		L	12/17/2010
316773-10-0	Fifth Third Bancorp			2,270.000	47,738	21.030	47,738	6,628	272	1,022		13,257		13,257		L	11/20/2007
336433-10-7	First Solar Inc			230.000	12,567	54.640	12,567	7,765				5,465		5,465		L	09/28/2010
337738-10-8	FISERV Inc			880.000	51,964	59.050	51,964	31,670				17,191		17,191		L	12/17/2013
337932-10-7	FirstEnergy Corp			1,276.000	42,082	32.980	42,082	55,774		2,312		(9,817)		(9,817)		L	06/05/2013
343412-10-2	Fluor Corp			470.000	37,736	80.290	37,736	24,006	75	226		10,129		10,129		L	09/29/2009
34354P-10-5	Flowserve Corp			510.000	40,203	78.830	40,203	23,645	71	275		15,247		15,247		L	06/07/2013
345370-86-0	Ford Motor Co			10,072.000	155,411	15.430	155,411	44,595		4,029		24,979		24,979		L	01/26/2012
345838-10-6	Forest Laboratories Inc			650.000	39,020	60.030	39,020	16,556				16,062		16,062		L	08/24/2007
354613-10-1	Franklin Resources			11,200.000	646,576	57.730	646,576	575,714	1,344	361		45,475		45,475		L	12/24/2013
35671D-85-7	Freeport McMoran Copper			2,650.000	100,011	37.740	100,011	81,979		5,963		9,381		9,381		L	09/30/2011
35906A-10-8	Frontier Communications Corp CL B			530.000	2,465	4.650	2,465	2,268		212		196		196		L	07/01/2010
36467W-10-9	GameStop Corp			283.000	13,941	49.260	13,941	6,130		311		6,840		6,840		L	12/21/2007
364730-10-1	Gannett Co Inc			990.000	29,284	29.580	29,284	7,920	198	792		11,454		11,454		L	05/21/2008
364760-10-8	Gap Inc			860.000	33,609	39.080	33,609	22,592		538		6,914		6,914		L	03/28/2012
369550-10-8	General Dynamics Corp			1,020.000	97,461	95.550	97,461	69,533		1,714		26,806		26,806		L	10/17/2007
369604-10-3	General Electric			24,555.000	688,277	28.030	688,277	397,791	5,402	18,662		172,867		172,867		L	10/30/2008
370334-10-4	General Mills			19,190.000	957,773	49.910	957,773	648,595		27,250		182,305		182,305		L	08/25/2011
37045V-10-0	General Motors Co			2,060.000	84,192	40.870	84,192	71,296				12,896		12,896		L	08/15/2013
372460-10-5	Genuine Parts Co			240.000	19,966	83.190	19,966	9,110	129	506		4,706		4,706		L	03/28/2007
37247D-10-6	Genworth Financial Inc CL A			1,530.000	23,761	15.530	23,761	2,907				12,271		12,271		L	03/28/2007
375558-10-3	Gilead Sciences Inc			3,646.000	273,815	75.100	273,815	68,408				139,915		139,915		L	01/28/2013
38141G-10-4	Goldman Sachs Group Inc			896.000	158,825	177.260	158,825	104,146		1,837		44,531		44,531		L	03/28/2012
382550-10-1	Goodyear Tire & Rubber Co			740.000	17,649	23.850	17,649	4,418		37		7,430		7,430		L	03/28/2007
38259P-50-8	Google Inc CL A			700.000	784,497	1,120.710	784,497	323,552				287,938		287,938		L	09/30/2011
384802-10-4	W W Grainger Inc			190.000	48,530	255.420	48,530	25,211		682		10,080		10,080		L	08/22/2011
40414L-10-9	HCP Inc			1,180.000	42,858	36.320	42,858	42,829		2,478		(10,455)		(10,455)		L	09/30/2011
406216-10-1	Halliburton Co			2,040.000	103,530	50.750	103,530	63,182		1,071		32,762		32,762		L	09/30/2011
412822-10-8	Harley Davidson Inc			349.000	24,165	69.240	24,165	5,923		293		7,120		7,120		L	03/28/2007
413086-10-9	Harman Intl Industries			270.000	22,100	81.850	22,100	4,517		243		10,047		10,047		L	03/28/2007
413875-10-5	Harris Corp			320.000	22,339	69.810	22,339	15,131		506		6,672		6,672		L	09/25/2008
416515-10-4	Hartford Financial Servs Group			1,570.000	56,881	36.230	56,881	28,429	236	707		21,650		21,650		L	11/22/2011
42217K-10-6	Health Care REIT Inc			620.000	33,213	53.570	33,213	28,785		1,897		(4,786)		(4,786)		L	09/30/2011
423452-10-1	Helmerich & Payne Inc			380.000	31,950	84.080	31,950	23,062		494		10,667		10,667		L	06/24/2011
427866-10-8	Hershey Foods Corp			500.000	48,615	97.230	48,615	28,130		905		12,505		12,505		L	08/22/2011
42809H-10-7	Hess Corp			620.000	51,460	83.000	51,460	33,375		434		18,625		18,625		L	09/30/2011
428236-10-3	Hewlett Packard Co			4,860.000	135,983	27.980	135,983	69,255	706	2,694		66,728		66,728		L	03/28/2007
437076-10-2	Home Depot Inc			3,549.000	292,225	82.340	292,225	87,633		5,536		72,719		72,719		L	08/26/2009
438516-10-6	Honeywell Intl Inc			2,070.000	189,136	91.370	189,136	78,845		3,478		57,753		57,753		L	09/30/2011
440452-10-0	Hormel (Geo A) Co			450.000	20,327	45.170	20,327	12,596		306		6,282		6,282		L	08/22/2011
441060-10-0	Hospira Inc			170.000	7,018	41.280	7,018	6,897				1,707		1,707		L	03/28/2007
44107P-10-4	Host Hotels & Resorts Inc			2,185.000	42,476	19.440	42,476	16,198	284	918		8,237		8,237		L	03/28/2007
443683-10-7	Hudson City Bancorp Inc			2,030.000	19,143	9.430	19,143	12,688		406		2,639		2,639		L	03/28/2007
444859-10-2	Humana Inc			460.000	47,481	103.220	47,481	22,822	124	488		15,911		15,911		L	09/30/2011
446150-10-4	Huntington Bancshares			1,550.000	14,958	9.650	14,958	5,658	78	279		5,053		5,053		L	03/05/2008

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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
452308-10-9	Illinois Tool Works Inc			10,520.000	884,522	84.080	884,522	466,992	4,418	16,411		244,800		244,800		L	09/30/2011
458140-10-0	Intel Corp			13,510.000	350,652	25.955	350,652	198,057		12,159		71,941		71,941		L	02/13/2007
45866F-10-4	IntercontinentalExchange Group			277.000	62,303	224.920	62,303	23,719		180		27,754		27,754		L	11/15/2013
459200-10-1	IBM Corp			7,685.000	1,441,475	187.570	1,441,475	1,092,995		25,822		(20,964)		(20,964)		L	10/29/2013
459506-10-1	Intl Flavors & Fragrances Inc			260.000	22,355	85.980	22,355	13,876	101	278		5,054		5,054		L	08/22/2011
459902-10-2	International Game Technology			1,390.000	25,242	18.160	25,242	16,527	153	375		5,546		5,546		L	03/28/2007
460146-10-3	International Paper Co			1,330.000	65,210	49.030	65,210	15,694		1,663		12,223		12,223		L	11/20/2007
460690-10-0	Interpublic Group			1,360.000	24,072	17.700	24,072	5,386		408		9,085		9,085		L	03/28/2007
461202-10-3	Intuit Inc			720.000	54,950	76.320	54,950	33,426		504		12,110		12,110		L	07/29/2011
46120E-60-2	Intuitive Surgical Inc			100.000	38,408	384.080	38,408	33,175				(10,629)		(10,629)		L	01/26/2012
462846-10-6	Iron Mountain Inc			773.000	23,461	30.350	23,461	21,449	209	835		(541)		(541)		L	09/30/2011
46612J-50-7	JDS Uniphase Corp			730.000	9,479	12.985	9,479	2,665				(405)		(405)		L	03/28/2007
46625H-10-0	J P Morgan Chase & Co			32,271.000	1,887,208	58.480	1,887,208	1,166,585		43,889		468,252		468,252		L	12/19/2012
469814-10-7	Jacobs Engineering Group			520.000	32,755	62.990	32,755	20,103				10,618		10,618		L	01/30/2008
478160-10-4	Johnson & Johnson			7,170.000	656,700	91.590	656,700	385,423		18,570		154,083		154,083		L	12/17/2008
478366-10-7	Johnson Controls Inc			1,514.000	77,668	51.300	77,668	27,152	333	863		31,188		31,188		L	04/17/2009
481165-10-8	Joy Global Inc			370.000	21,641	58.490	21,641	23,599		259		(1,957)		(1,957)		L	06/24/2011
48203R-10-4	Juniper Networks Inc			18,030.000	406,937	22.570	406,937	324,251				52,287		52,287		L	10/03/2011
482480-10-0	KLA-Tencor Corp			10.000	645	64.460	645	218		17		167		167		L	03/28/2007
487836-10-8	Kellogg Co			300.000	18,321	61.070	18,321	16,036		540		1,566		1,566		L	12/21/2007
493267-10-8	KeyCorp			3,010.000	40,394	13.420	40,394	20,322		647		15,050		15,050		L	04/13/2010
494368-10-3	Kimberly Clark			9,980.000	1,042,511	104.460	1,042,511	724,941	8,084	31,637		199,899		199,899		L	06/20/2012
49446R-10-9	Kimco Realty Corp			1,070.000	21,133	19.750	21,133	14,477	241	899		460		460		L	01/30/2008
49456B-10-1	Kinder Morgan Inc			1,079.000	38,844	36.000	38,844	36,985		1,683		(287)		(287)		L	01/23/2013
500255-10-4	Kohl's Corp			430.000	24,403	56.750	24,403	18,198		602		5,921		5,921		L	08/24/2007
50076Q-10-6	Kraft Food Group Inc			1,546.000	83,345	53.910	83,345	48,801	812	3,131		13,048		13,048		L	10/02/2012
501044-10-1	Kroger Co			1,350.000	53,366	39.530	53,366	27,716		830		18,239		18,239		L	03/28/2007
501797-10-4	L Brands Inc			660.000	40,821	61.850	40,821	15,170		792		9,761		9,761		L	09/30/2011
502161-10-2	LSI Logic Corp			1,410.000	15,559	11.035	15,559	7,487		85		5,577		5,577		L	03/28/2007
502424-10-4	L-3 Communications Hldgs Inc			230.000	24,578	106.860	24,578	15,570		506		6,955		6,955		L	12/17/2008
50540R-40-9	Laboratory Corp of Amer Hldgs			270.000	24,670	91.370	24,670	19,454				1,283		1,283		L	03/28/2007
512807-10-8	Lam Research Corp			213.000	11,598	54.450	11,598	2,336				3,902		3,902		L	06/01/2012
518439-10-4	Estee Lauder Cos CL A			670.000	50,464	75.320	50,464	29,644		496		10,358		10,358		L	08/22/2011
524901-10-5	Legg Mason Inc			540.000	23,479	43.480	23,479	11,831	70	200		9,590		9,590		L	03/28/2007
526057-10-4	Lennar Corp CL A			170.000	6,725	39.560	6,725	6,477		27		151		151		L	11/20/2012
527288-10-4	Leucadia National Corp			320.000	9,069	28.340	9,069	7,403		80		1,666		1,666		L	06/25/2008
53217V-10-9	Life Technologies Corp			232.000	17,586	75.800	17,586	10,049				6,199		6,199		L	07/24/2009
532457-10-8	Eli Lilly and Co			2,490.000	126,990	51.000	126,990	86,962		4,880		4,183		4,183		L	09/29/2009
534187-10-9	Lincoln National Corp			656.000	33,863	51.620	33,863	16,321		315		16,872		16,872		L	03/05/2008
535678-10-6	Linear Technology			10,470.000	476,909	45.550	476,909	313,561		8,167		117,788		117,788		L	09/30/2011
539830-10-9	Lockheed Martin Corp			642.000	95,440	148.660	95,440	46,783		3,069		36,190		36,190		L	07/18/2012
540424-10-8	Loews Corp			860.000	41,486	48.240	41,486	29,329		215		6,441		6,441		L	10/30/2008
544147-10-1	Lorillard Inc			1,260.000	63,857	50.680	63,857	48,268		2,772		14,855		14,855		L	01/16/2013
548661-10-7	Lowe's Cos Inc			2,605.000	129,078	49.550	129,078	73,554		1,771		36,548		36,548		L	11/22/2011
55261F-10-4	M&T Bank Corp			380.000	44,240	116.420	44,240	37,354		1,064		6,821		6,821		L	11/20/2012
55616P-10-4	Macy's Inc			1,180.000	63,012	53.400	63,012	12,213	295	1,062		16,968		16,968		L	11/20/2007
565849-10-6	Marathon Oil Corp			2,000.000	70,600	35.300	70,600	31,985		1,440		9,280		9,280		L	03/28/2007
56585A-10-2	Marathon Petroleum Corp			775.000	71,091	91.730	71,091	15,961		1,194		22,266		22,266		L	06/27/2011
571748-10-2	Marsh & Mclennan Cos Inc			19,215.000	929,237	48.360	929,237	856,401		739		65,403		65,403		L	10/25/2013
571903-20-2	Marriott International CL A			891.000	43,972	49.351	43,972	21,557		570		10,764		10,764		L	03/28/2007
574599-10-6	Masco Corp			102.000	2,323	22.770	2,323	1,135		31		623		623		L	03/28/2007
57636Q-10-4	MasterCard Inc CL A			280.000	233,929	835.460	233,929	58,347		588		96,370		96,370		L	01/26/2012
577081-10-2	Mattel Inc			1,370.000	65,185	47.580	65,185	21,920		1,973		15,015		15,015		L	03/28/2007
579780-20-6	McCormick & Co			420.000	28,946	68.920	28,946	18,795	155	571		2,264		2,264		L	08/22/2011

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 Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
580135-10-1	McDonalds Corp			10,307.000	1,000,088	97.030	1,000,088	562,931		32,158		90,908		90,908		L	09/30/2011
580645-10-9	McGraw Hill Financial Inc			450.000	35,190	78.200	35,190	10,436		504		10,589		10,589		L	10/17/2007
58155Q-10-3	McKesson HBOC Inc			640.000	103,296	161.400	103,296	40,724	154	538		41,242		41,242		L	08/22/2011
582839-10-6	Mead Johnson Nutrition Co			368.000	30,824	83.760	30,824	16,389	125	486		6,576		6,576		L	07/18/2012
583334-10-7	Meadwestvaco Corp			600.000	22,158	36.930	22,158	16,080		600		3,036		3,036		L	01/26/2012
585055-10-6	Medtronic Inc			28,509.000	1,636,132	57.390	1,636,132	1,084,092	7,983	23,377		455,579		455,579		L	01/14/2013
58933Y-10-5	Merck & Co Inc			7,247.000	362,712	50.050	362,712	222,554	3,189	12,465		66,020		66,020		L	09/30/2011
59156R-10-8	MetLife Inc			2,810.000	151,515	53.920	151,515	98,996		2,838		58,954		58,954		L	07/18/2012
594918-10-4	Microsoft Corp			47,983.000	1,795,044	37.410	1,795,044	1,274,448		46,544		512,458		512,458		L	11/22/2011
595017-10-4	Microchip Technology Inc			660.000	29,535	44.750	29,535	20,777		934		8,026		8,026		L	09/30/2011
595112-10-3	Micron Technology Inc			2,620.000	56,985	21.750	56,985	12,655				40,348		40,348		L	03/28/2007
60871R-20-9	Molson Coors Brewing Co - B			470.000	26,391	56.150	26,391	23,142		326		3,093		3,093		L	06/05/2013
609207-10-5	Mondelez International Inc			4,640.000	163,792	35.300	163,792	90,798	650	2,459		45,611		45,611		L	09/29/2009
61166W-10-1	Monsanto Co			1,490.000	173,660	116.550	173,660	113,753		2,317		32,631		32,631		L	12/17/2008
611740-10-1	Monster Beverage Corp			160.000	10,843	67.770	10,843	9,406				1,437		1,437		L	06/05/2013
615369-10-5	Moodys Corp			481.000	37,744	78.470	37,744	9,663		433		13,540		13,540		L	03/28/2007
617446-44-8	Morgan Stanley			45,065.000	1,413,238	31.360	1,413,238	955,774		8,076		463,217		463,217		L	05/13/2013
61945C-10-3	The Mosaic Co			520.000	24,580	47.270	24,580	26,245		520		(4,867)		(4,867)		L	11/20/2012
620076-30-7	Motorola Solutions Inc			797.000	53,798	67.500	53,798	27,579	247	869		9,421		9,421		L	11/20/2012
626717-10-2	Murphy Oil Corp			670.000	43,470	64.880	43,470	27,586		838		9,140		9,140		L	09/30/2011
626755-10-2	Murphy USA			167.000	6,941	41.560	6,941	4,460				2,480		2,480		L	09/03/2013
628530-10-7	Mylan Laboratories			850.000	36,890	43.400	36,890	9,860				13,532		13,532		L	03/28/2007
629377-50-8	NRG Energy Inc			840.000	24,125	28.720	24,125	17,825		378		4,813		4,813		L	09/30/2011
62989*-10-5	NAMICO CL B			4,620.000	1,116,700	241.710	1,116,700	231,000				75,768		75,768		A	03/11/1987
631103-10-8	Nasdaq Stock Market Inc			490.000	19,502	39.800	19,502	9,712		255		7,247		7,247		L	10/30/2008
637071-10-1	National-Oilwell Varco Inc			1,040.000	82,711	79.530	82,711	37,390		946		11,627		11,627		L	09/30/2011
64110D-10-4	NetApp Inc			960.000	39,494	41.140	39,494	20,656		288		7,286		7,286		L	07/29/2011
64110L-10-6	NetFlix Inc			145.000	53,385	368.170	53,385	10,047				39,932		39,932		L	05/26/2011
651229-10-6	Newell Rubbermaid Inc			10.000	324	32.410	324	179		6		101		101		L	06/25/2008
651290-10-8	Newfield Exploration Co			570.000	14,039	24.630	14,039	15,265				(1,226)		(1,226)		L	02/23/2011
651639-10-6	Newmont Mining Corp			1,290.000	29,709	23.030	29,709	29,709		1,580		(4,721)	25,478	(30,199)		L	03/28/2007
65249B-10-9	News Corp CL A			1,382.000	24,904	18.020	24,904	5,748				19,155		19,155		L	07/01/2013
65339F-10-1	NextEra Energy Inc			990.000	84,764	85.620	84,764	50,263		2,614		16,266		16,266		L	01/27/2009
654106-10-3	Nike Inc CL B			2,140.000	168,290	78.640	168,290	64,885	514	1,348		57,866		57,866		L	03/28/2011
65473P-10-5	NiSource Inc			1,120.000	36,826	32.880	36,826	12,286		1,098		8,949		8,949		L	03/28/2007
655044-10-5	Noble Energy Inc			262.000	17,845	68.110	17,845	7,058		143		4,517		4,517		L	05/29/2013
655664-10-0	Nordstrom Inc			460.000	28,428	61.800	28,428	13,220		552		3,818		3,818		L	03/28/2007
655844-10-8	Norfolk Southern Corp			780.000	72,407	92.830	72,407	42,878		1,441		22,102		22,102		L	06/05/2013
664397-10-6	Northeast Utilities			560.000	23,738	42.390	23,738	18,043		823		1,854		1,854		L	08/22/2011
665859-10-4	Northern Trust Corp			540.000	33,421	61.890	33,421	29,758	167	497		6,334		6,334		L	10/30/2008
666807-10-2	Northrop Grumman Corp			770.000	88,250	114.610	88,250	39,013		1,833		36,213		36,213		L	03/28/2007
670346-10-5	Nucor Corp			880.000	46,974	53.380	46,974	35,473	326	1,294		8,976		8,976		L	04/13/2010
67066G-10-4	NVIDIA Corp			1,860.000	29,797	16.020	29,797	18,340		577		6,938		6,938		L	03/28/2007
67103H-10-7	O'Reilly Automotive Inc			160.000	20,594	128.710	20,594	7,877				6,286		6,286		L	09/30/2011
674599-10-5	Occidental Petroleum Corp			18,128.000	1,723,973	95.100	1,723,973	1,478,825	11,138	33,414		323,383		323,383		L	12/19/2013
681919-10-6	Omnicom Group Inc			690.000	51,315	74.370	51,315	16,146	276	828		16,843		16,843		L	03/28/2007
682680-10-3	ONEOK Inc			554.000	34,448	62.180	34,448	27,551		233		6,695		6,695		L	08/15/2013
68389X-10-5	Oracle Corp			8,184.000	313,120	38.260	313,120	156,092		1,964		40,429		40,429		L	09/29/2009
690768-40-3	Owens-Illinois Inc			720.000	25,762	35.780	25,762	13,954				10,447		10,447		L	08/26/2009
69331C-10-8	PG & E Corp			1,220.000	49,142	40.280	49,142	46,628	555	2,220		122		122		L	03/28/2007
693475-10-5	PNC Financial Servs Group			14,071.000	1,091,628	77.580	1,091,628	795,150		24,202		271,148		271,148		L	09/30/2011
693506-10-7	PPG Industries			440.000	83,450	189.660	83,450	31,557		1,065		23,896		23,896		L	12/21/2007
69351T-10-6	PPL Corp			1,340.000	40,321	30.090	40,321	35,269	492	1,960		1,956		1,956		L	03/28/2007
693718-10-8	PACCAR Inc			1,010.000	59,762	59.170	59,762	26,018	909	808		14,100		14,100		L	03/28/2007

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 Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
696429-30-7	Pall Corp			410.000	34,994	85.350	34,994	22,214		420		10,287		10,287		L	06/24/2011
701094-10-4	Parker-Hannifin			7,784.000	1,001,334	128.640	1,001,334	474,263		13,856		339,227		339,227		L	09/30/2011
703395-10-3	Patterson Cos Inc			480.000	19,776	41.200	19,776	15,950		230		3,346		3,346		L	03/28/2007
704326-10-7	Paychex			1,250.000	56,913	45.530	56,913	32,850		875		17,988		17,988		L	07/24/2007
704549-10-4	Peabody Energy Corp			400.000	7,812	19.530	7,812	7,812		136			2,832	(2,832)		L	03/28/2007
712704-10-5	People's United Financial Inc			1,370.000	20,714	15.120	20,714	19,194		887		4,151		4,151		L	12/17/2008
713291-10-2	Pepco Holdings Inc			730.000	13,965	19.130	13,965	15,263		788		(350)		(350)		L	10/30/2008
713448-10-8	Pepsico Inc			17,521.000	1,453,192	82.940	1,453,192	1,101,582	9,665	37,639		247,811		247,811		L	12/19/2013
717081-10-3	Pfizer Inc			56,999.000	1,745,879	30.630	1,745,879	953,570		54,719		316,344		316,344		L	09/30/2011
718172-10-9	Philip Morris Intl Inc			10,595.000	923,142	87.130	923,142	786,766	9,959	29,624		(24,594)		(24,594)		L	05/02/2013
718546-10-4	Phillips 66			1,513.000	116,698	77.130	116,698	39,740		2,009		36,357		36,357		L	05/01/2012
723484-10-1	Pinnacle West Capital Corp			380.000	20,110	52.920	20,110	18,430		837		737		737		L	01/26/2012
723787-10-7	Pioneer Natural Resources Co			340.000	62,584	184.070	62,584	29,394		27		26,343		26,343		L	01/26/2012
724479-10-0	Pitney Bowes Inc			900.000	20,970	23.300	20,970	9,576		844		11,394		11,394		L	03/28/2007
729251-10-8	Plum Creek Timber Co Inc			730.000	33,952	46.510	33,952	28,039		1,270		1,562		1,562		L	03/28/2007
73179P-10-6	Polyone Corp			0.000						60						L	03/31/2005
74005P-10-4	Praxair Inc			830.000	107,925	130.030	107,925	67,400		1,992		17,081		17,081		L	10/17/2007
740189-10-5	Precision Castparts Corp			400.000	107,720	269.300	107,720	31,512		48		31,952		31,952		L	10/17/2007
74144T-10-8	T Rowe Price Group Inc			490.000	41,047	83.770	41,047	23,253		745		9,134		9,134		L	09/30/2011
741503-40-3	Priceline.Com Inc			130.000	151,112	1,162.400	151,112	29,528				70,356		70,356		L	08/22/2011
74251V-10-2	Principal Financial Group Inc			930.000	45,858	49.310	45,858	20,990		911		19,335		19,335		L	03/28/2007
742718-10-9	Procter & Gamble Co			19,819.000	1,613,465	81.410	1,613,465	1,149,113		46,902		267,953		267,953		L	09/30/2011
743315-10-3	Progressive Corp			34,180.000	932,089	27.270	932,089	759,881		7,194		176,060		176,060		L	03/14/2013
74340W-10-3	ProLogis Inc			1,507.000	55,684	36.950	55,684	53,040		1,595		(87)		(87)		L	06/05/2013
744320-10-2	Prudential Financial Inc			11,715.000	1,080,357	92.220	1,080,357	677,518		17,677		376,202		376,202		L	05/07/2013
744573-10-6	Public Service Enterprise Grp			1,760.000	56,390	32.040	56,390	51,867		2,534		2,534		2,534		L	03/28/2007
74460D-10-9	Public Storage Inc			510.000	76,765	150.520	76,765	66,167		2,627		2,836		2,836		L	01/26/2012
745867-10-1	Pulte Homes Inc			1,167.000	23,772	20.370	23,772	8,464	58	117		2,579		2,579		L	07/21/2009
74733V-10-0	QEP Resources Inc			480.000	14,712	30.650	14,712	14,251		19		461		461		L	06/05/2013
747525-10-3	QUALCOMM Inc			4,500.000	334,125	74.250	334,125	185,262		5,850		55,035		55,035		L	09/29/2009
74762E-10-2	Quanta Services Inc			840.000	26,510	31.560	26,510	19,777				3,587		3,587		L	07/24/2009
74834L-10-0	Quest Diagnostics Inc			10,885.000	582,783	53.540	582,783	561,948		13,062		(51,486)		(51,486)		L	08/25/2011
751212-10-1	Ralph Lauren Corp			220.000	38,845	176.570	38,845	32,274	99	264		5,863		5,863		L	01/26/2012
75281A-10-9	Range Resources Corp			530.000	44,684	84.310	44,684	21,815		85		11,384		11,384		L	05/21/2008
755111-50-7	Raytheon Co			370.000	33,559	90.700	33,559	19,373	204	796		12,262		12,262		L	03/28/2007
756577-10-2	Red Hat Inc			340.000	19,054	56.040	19,054	10,972				1,047		1,047		L	08/22/2011
75886F-10-7	Regeneron Pharmaceuticals			152.000	41,836	275.240	41,836	35,793				6,044		6,044		L	08/15/2013
7591EP-10-0	Regions Financial Corp			1,913.000	18,920	9.890	18,920	18,786	57	57		134		134		L	08/15/2013
75935*-10-2	Reinsurance Building Corp			1,760.000	176,000	100.000	176,000	176,000								A	07/01/2006
760759-10-0	Republic Services Inc			1,110.000	36,852	33.200	36,852	31,158	289	1,071		4,296		4,296		L	09/30/2011
761713-10-6	Reynolds American Inc			1,050.000	52,490	49.990	52,490	36,985	662	2,562		8,988		8,988		L	11/20/2012
773903-10-9	Rockwell International Corp			200.000	23,632	118.160	23,632	6,448		418		6,834		6,834		L	03/28/2007
774341-10-1	Rockwell Collins Inc			20.000	1,478	73.920	1,478	782		24		315		315		L	03/28/2007
776696-10-6	Roper Industries Inc			400.000	55,472	138.680	55,472	33,200		198		10,880		10,880		L	02/23/2011
778296-10-3	Ross Stores Inc			700.000	52,451	74.930	52,451	22,288		476		14,546		14,546		L	12/17/2010
783549-10-8	Ryder System Inc			180.000	13,280	73.780	13,280	10,219		234		4,293		4,293		L	01/26/2012
78442P-10-6	SLM Corp			560.000	14,717	26.280	14,717	4,984		336		5,124		5,124		L	03/05/2008
786514-20-8	Safeway Inc			290.000	9,445	32.570	9,445	5,246	58	167		4,199		4,199		L	03/28/2007
790849-10-3	St Jude Medical Inc			570.000	35,312	61.950	35,312	20,708	143	559		14,712		14,712		L	09/30/2011
79466L-30-2	Salesforce.com Inc			1,400.000	77,266	55.190	77,266	30,123				18,431		18,431		L	04/18/2013
80004C-10-1	SanDisk Corp			770.000	54,316	70.540	54,316	14,888		347		20,775		20,775		L	07/18/2012
80589M-10-2	SCANA Corp			390.000	18,303	46.930	18,303	18,915	198	787		503		503		L	07/18/2012
806857-10-8	Schlumberger Ltd			3,145.000	283,396	90.110	283,396	197,899		3,813		65,479		65,479		L	09/30/2011
808513-10-5	Charles Schwab Corp			3,410.000	88,660	26.000	88,660	48,968		1,010		39,692		39,692		L	03/28/2007

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 Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
811065-10-1	Scripps Networks Interactive			340.000	29,379	86.410	29,379	15,118		204		9,687		9,687		L	07/01/2008
81211K-10-0	Sealed Air Corp New			560.000	19,068	34.050	19,068	8,366		291		9,262		9,262		L	03/28/2007
816851-10-9	Sempra Energy			570.000	51,163	89.760	51,163	35,928	359	1,419		10,727		10,727		L	05/23/2012
824348-10-6	Sherwin-Williams Co			220.000	40,370	183.500	40,370	15,594		440		6,530		6,530		L	08/22/2011
826552-10-1	Sigma-Aldrich Corp			370.000	34,784	94.010	34,784	18,997		318		7,559		7,559		L	11/17/2009
828806-10-9	Simon Property Group Inc			673.000	102,404	152.160	102,404	49,376		3,129		(3,991)		(3,991)		L	04/17/2009
832696-40-5	J M Smucker Co			370.000	38,339	103.620	38,339	25,075		814		6,431		6,431		L	08/22/2011
833034-10-1	Snap-On Inc			120.000	13,142	109.520	13,142	5,537		190		3,664		3,664		L	09/28/2010
842587-10-7	Southern Co			1,930.000	79,342	41.110	79,342	70,531		3,884		(3,281)		(3,281)		L	05/19/2009
844741-10-8	Southwest Airlines Co			43,570.000	820,859	18.840	820,859	607,299	1,743	2,781		216,177		216,177		L	07/22/2013
845467-10-9	Southwestern Energy Co			1,350.000	53,096	39.330	53,096	43,554				7,992		7,992		L	12/17/2008
847560-10-9	Spectra Energy Corp			1,250.000	44,525	35.620	44,525	25,638		1,525		10,300		10,300		L	03/28/2007
85207U-10-5	Sprint Corporation Inc			533.000	5,730	10.750	5,730	3,198				2,532		2,532		L	07/11/2013
854502-10-1	Stanley Black & Decker Inc			301.000	24,288	80.690	24,288	15,609		596		2,023		2,023		L	03/01/2010
855030-10-2	Staples Inc			40,110.000	637,348	15.890	637,348	587,979	4,813	5,386		55,569		55,569		L	10/09/2013
855244-10-9	Starbucks Corp			2,100.000	164,619	78.390	164,619	27,940		1,869		52,017		52,017		L	09/30/2011
85590A-40-1	Starwood Hotels & Resorts Inc			270.000	21,452	79.450	21,452	4,833		365		5,964		5,964		L	03/28/2007
857477-10-3	State Street Corp			1,210.000	88,802	73.390	88,802	53,255	315	1,234		31,920		31,920		L	09/30/2011
858912-10-8	Stericycle Inc			270.000	31,366	116.170	31,366	24,341				6,183		6,183		L	11/20/2012
863667-10-1	Stryker Corp			377.000	28,328	75.140	28,328	18,989	115	400		7,661		7,661		L	03/28/2007
867914-10-3	Suntrust Banks Inc			910.000	33,497	36.810	33,497	19,792		319		7,699		7,699		L	03/28/2011
871503-10-8	Symantec Corp			1,450.000	34,191	23.580	34,191	28,159		653		6,917		6,917		L	05/04/2007
871829-10-7	Sysco Corp			16,210.000	585,181	36.100	585,181	485,129	4,701	16,055		63,372		63,372		L	12/20/2013
872540-10-9	TJX Cos Inc			15,555.000	991,320	63.730	991,320	641,222		8,313		326,212		326,212		L	03/18/2013
87612E-10-6	Target Corp			1,440.000	91,109	63.270	91,109	70,136		2,275		5,904		5,904		L	09/30/2011
88033G-40-7	Tenet Healthcare Corp			2.000	84	42.120	84	52				19		19		L	03/28/2007
88076W-10-3	Teradata Corp			520.000	23,655	45.490	23,655	28,720				(8,528)		(8,528)		L	07/29/2011
880770-10-2	Teradyne Inc			660.000	11,629	17.620	11,629	2,891				482		482		L	03/28/2007
881609-10-1	Tesoro Corp			570.000	33,345	58.500	33,345	7,678		513		8,237		8,237		L	11/20/2007
882508-10-4	Texas Instruments Inc			2,970.000	130,413	43.910	130,413	49,035		3,178		38,521		38,521		L	03/28/2007
883203-10-1	Textron Inc			1,020.000	37,495	36.760	37,495	5,855	20	82		12,209		12,209		L	03/28/2007
883556-10-2	Thermo Fisher Scientific Inc			790.000	87,967	111.350	87,967	37,194	119	474		37,580		37,580		L	08/22/2011
88579Y-10-1	3M Co			8,040.000	1,127,610	140.250	1,127,610	626,766		20,422		381,096		381,096		L	09/30/2011
886547-10-8	Tiffany & Co			120.000	11,134	92.780	11,134	6,336	41	158		4,253		4,253		L	08/22/2011
887317-30-3	Time Warner Inc			2,623.000	182,876	69.720	182,876	77,486		3,016		56,988		56,988		L	01/23/2013
88732J-20-7	Time Warner Cable			710.000	96,205	135.500	96,205	40,352		1,846		27,200		27,200		L	03/28/2012
891027-10-4	Torchmark Corp			10.000	782	78.150	782	293	2	7		265		265		L	03/28/2007
89417E-10-9	Travelers Cos Inc			920.000	83,297	90.540	83,297	47,665		1,803		17,222		17,222		L	03/28/2007
896945-20-1	TripAdvisor Inc			340.000	28,162	82.830	28,162	15,259				12,903		12,903		L	01/23/2013
90130A-10-1	Twenty-First Century Fox Inc			4,355.000	153,165	35.170	153,165	35,058		544		118,107		118,107		L	07/01/2013
902494-10-3	Tyson Foods Inc CL A			210.000	7,027	33.460	7,027	1,972		47		2,953		2,953		L	04/16/2008
902973-30-4	US Bancorp			4,630.000	187,052	40.400	187,052	101,744	1,065	3,936		39,170		39,170		L	09/30/2011
907818-10-8	Union Pacific Corp			1,320.000	221,760	168.000	221,760	95,730	1,043	3,775		55,810		55,810		L	11/20/2012
911312-10-6	United Parcel Service			1,940.000	203,855	105.080	203,855	136,595		4,811		60,819		60,819		L	03/28/2007
912909-10-8	United States Steel Corp			610.000	17,995	29.500	17,995	13,437		122		3,434		3,434		L	12/28/2009
913017-10-9	United Technologies Corp			15,895.000	1,808,851	113.800	1,808,851	1,006,179		34,890		505,302		505,302		L	09/30/2011
91324P-10-2	UnitedHealth Group Inc			2,393.000	180,193	75.300	180,193	63,654		2,519		50,397		50,397		L	03/28/2007
918204-10-8	V F Corp			15,680.000	977,491	62.340	977,491	573,741		14,411		385,689		385,689		L	12/23/2013
91913Y-10-0	Valero Energy Corp			1,540.000	77,616	50.400	77,616	30,592		1,309		29,382		29,382		L	03/28/2007
92220P-10-5	Varian Medical Systems Inc			80.000	6,215	77.690	6,215	3,764				596		596		L	03/28/2007
92276F-10-0	Ventas Inc			990.000	56,707	57.280	56,707	55,507		2,708		(7,366)		(7,366)		L	09/19/2012
92343E-10-2	VeriSign Inc			108.000	6,456	59.780	6,456	3,859				2,264		2,264		L	01/26/2012
92343V-10-4	Verizon Communications			7,290.000	358,231	49.140	358,231	205,762		15,127		42,792		42,792		L	07/19/2006
92532F-10-0	Vertex Pharmaceuticals Inc			576.000	42,797	74.300	42,797	39,387				3,410		3,410		L	11/26/2013

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 Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92553P-20-1	Viacom Inc CL B			1,190.000	103,935	87.340	103,935	36,858		1,398		41,174		41,174		L	09/30/2011
92826C-83-9	Visa Inc CL A			1,259.000	280,354	222.680	280,354	106,385		1,750		89,515		89,515		L	09/30/2011
929042-10-9	Vornado Realty Trust			240.000	21,310	88.790	21,310	18,979		350		2,330		2,330		L	06/05/2013
929160-10-9	Vulcan Materials Co			450.000	26,739	59.420	26,739	19,962		18		3,317		3,317		L	11/20/2007
931142-10-3	Wal-Mart Stores Inc			4,032.000	317,278	78.690	317,278	186,806	1,895	5,685		42,175		42,175		L	10/17/2007
931422-10-9	Walgreen Co			2,153.000	123,668	57.440	123,668	55,892		2,541		43,986		43,986		L	11/20/2007
94106L-10-9	Waste Management Inc			1,050.000	47,114	44.870	47,114	35,784		1,533		11,687		11,687		L	03/28/2007
941848-10-3	Waters Corp			260.000	26,000	100.000	26,000	18,938				3,349		3,349		L	08/22/2011
94973V-10-7	Wellpoint Inc			780.000	72,064	92.390	72,064	36,481		1,170		24,547		24,547		L	03/28/2007
949746-10-1	Wells Fargo & Co New			32,790.000	1,488,666	45.400	1,488,666	849,777		37,709		367,904		367,904		L	09/30/2011
958102-10-5	Western Digital Corp			400.000	33,560	83.900	33,560	12,080	120	300		16,564		16,564		L	07/24/2009
959802-10-9	Western Union Co			940.000	16,215	17.250	16,215	21,112		470		3,422		3,422		L	03/28/2007
962166-10-4	Weyerhaeuser Co			2,174.000	68,633	31.570	68,633	29,842		1,761		8,153		8,153		L	12/28/2009
963320-10-6	Whirlpool Corp			3,065.000	480,776	156.860	480,776	358,398		3,852		109,694		109,694		L	10/15/2013
966244-10-5	Whitewave Foods Co CL A			408.000	9,360	22.940	9,360	3,065				6,295		6,295		L	09/24/2013
966837-10-6	Whole Foods Market Inc			820.000	47,421	57.830	47,421	12,392		328		9,975		9,975		L	05/29/2013
969457-10-0	Williams Companies Inc			1,630.000	62,869	38.570	62,869	37,976		2,343		9,503		9,503		L	03/28/2007
97382A-10-1	Windstream Holdings Inc			1,660.000	13,247	7.980	13,247	13,380	415	1,660		(498)		(498)		L	03/28/2007
976657-10-6	Wisconsin Energy Corp			740.000	30,592	41.340	30,592	22,385		1,069		3,323		3,323		L	08/22/2011
98212B-10-3	WPX Energy Inc			543.000	11,066	20.380	11,066	8,523				2,987		2,987		L	01/03/2012
98310W-10-8	Wyndham Worldwide Corp			390.000	28,739	73.690	28,739	11,123		452		7,987		7,987		L	09/30/2011
983134-10-7	Wynn Resorts Ltd			160.000	31,074	194.210	31,074	20,798		1,120		13,075		13,075		L	08/22/2011
98389B-10-0	Xcel Energy Inc			1,410.000	39,395	27.940	39,395	32,695	395	1,551		1,734		1,734		L	07/18/2012
983919-10-1	Xilinx Inc			770.000	35,358	45.920	35,358	21,250		747		7,715		7,715		L	09/30/2011
984121-10-3	Xerox Corp			2,051.000	24,961	12.170	24,961	13,141	118	441		10,973		10,973		L	12/29/2009
98419M-10-0	Xylem Inc			790.000	27,334	34.600	27,334	21,409		368		5,925		5,925		L	11/01/2011
984332-10-6	Yahoo Inc			2,570.000	103,931	40.440	103,931	38,310				52,788		52,788		L	07/24/2009
988498-10-1	Yum Brands Inc			1,000.000	75,610	75.610	75,610	42,168		1,375		9,210		9,210		L	09/30/2011
98956P-10-2	Zimmer Holdings Inc			590.000	54,982	93.190	54,982	24,789	118	460		15,653		15,653		L	05/23/2012
989701-10-7	Zions Bancorporation			580.000	17,377	29.960	17,377	7,424		75		4,965		4,965		L	12/28/2009
98978V-10-3	Zoetis Inc			684.000	22,360	32.690	22,360	12,239		89		10,121		10,121		L	07/01/2013
G29183-10-3	Eaton Corp PLC			633.000	48,184	76.120	48,184	32,587		1,065		13,888		13,888		L	12/03/2012
G47791-10-1	Ingersoll-Rand PLC			890.000	54,824	61.600	54,824	33,511		748		20,752		20,752		L	12/17/2010
G491BT-10-8	Invesco Ltd			1,420.000	51,688	36.400	51,688	33,392		1,203		14,640		14,640		L	09/25/2008
G7665A-10-1	Rowan Companies PLC			390.000	13,790	35.360	13,790	13,237				554		554		L	06/05/2013
G7945M-10-7	Seagate Technology PLC			802.000	45,040	56.160	45,040	22,055		954		20,643		20,643		L	07/18/2012
G97822-10-3	Perrigo Co PLC			330.000	50,642	153.460	50,642	51,332				(690)		(690)		L	12/19/2013
G98290-10-2	XL Group PLC			740.000	23,562	31.840	23,562	2,738		414		5,017		5,017		L	05/04/2007
H6169Q-10-8	Pentair Ltd			206.000	16,000	77.670	16,000	6,141		198		5,875		5,875		L	10/31/2012
H89128-10-4	Tyco International Ltd			860.000	35,294	41.040	35,294	16,475		542		10,139		10,139		L	08/24/2010
G0083B-10-8	Actavis PLC		F	400.000	67,200	168.000	67,200	57,600				9,600		9,600		L	10/01/2013
G0176J-10-9	Allegion PLC		F	296.000	13,080	44.190	13,080	8,451				4,629		4,629		L	12/12/2013
G0408V-10-2	AON PLC		R	485.000	40,687	83.890	40,687	23,770		331		13,716		13,716		L	04/02/2012
G1151C-10-1	Accenture PLC CL A		F	1,830.000	150,463	82.220	150,463	104,848		3,184		28,768		28,768		L	09/30/2011
G2554F-11-3	Covidien PLC		R	1,030.000	70,143	68.100	70,143	44,910		865		15,992		15,992		L	09/30/2011
G27823-10-6	Delphi Automotive PLC		F	940.000	56,522	60.130	56,522	36,371		639		20,151		20,151		L	01/23/2013
G3157S-10-6	Ensco PLC CL A		F	780.000	44,600	57.180	44,600	45,334		1,755		(1,638)		(1,638)		L	09/19/2012
G5785G-10-7	Mallinckrodt PLC		F	128.000	6,689	52.260	6,689	4,385				2,304		2,304		L	07/01/2013
G60754-10-1	Michael Kors Holdings Ltd		F	361.000	29,310	81.190	29,310	29,100				209		209		L	11/26/2013
G6359F-10-3	Nabors Industries Ltd		F	1,200.000	20,388	16.990	20,388	11,988		192		3,048		3,048		L	05/21/2008
G65431-10-1	Noble Corp PLC		F	1,060.000	39,718	37.470	39,718	48,000		806		2,809		2,809		L	03/28/2011
H0023R-10-5	ACE Ltd		F	950.000	98,354	103.530	98,354	51,893		1,435		22,544		22,544		L	09/30/2011
H84989-10-4	TE Connectivity Ltd		F	1,025.000	56,488	55.110	56,488	32,151		924		18,440		18,440		L	11/22/2011
N53745-10-0	LyondellBasell Industries CL A		R	870.000	69,844	80.280	69,844	46,192		1,623		20,126		20,126		L	01/23/2013

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 Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					87,483,411	XXX	87,483,411	55,259,979	128,540	1,501,720		19,071,516	51,037	19,020,479		XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	
59478*-10-9	MICO Insurance Co			563.000	12,824,528	22,778.913	12,824,528	5,155,266	1,338,251	1,397,929		(562,218)		(562,218)		A	11/05/1997
61944@-10-9	Motorists Life Insurance Co			210,000.000	38,209,460	181.950	38,209,460	15,377,642		3,500,700		(1,096,685)		(1,096,685)		A	02/13/2003
62006@-10-2	Motorists Service Corp			2.000	7,889	3,944.665	7,889	263,705				(2,909)		(2,909)		A	12/31/1985
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					51,041,877	XXX	51,041,877	20,796,613	1,338,251	4,898,629		(1,661,812)		(1,661,812)		XXX	XXX
Mutual Funds																	
00769G-53-5	LSV Small Cap Value Fund			969,873.000	12,162,210	12.540	12,162,210	9,810,987		622,571		2,351,223		2,351,223		L	12/30/2013
04314H-75-8	Artisan Small Cap Fund - I			404,984.000	12,019,939	29.680	12,019,939	9,104,051				2,915,888		2,915,888		L	05/01/2013
04314H-85-7	Artisan Intl Val Fund - I			827,139.000	30,488,361	36.860	30,488,361	22,197,857		2,160,071		4,956,876		4,956,876		L	11/21/2013
29875E-10-0	American EuroPacific Growth Fd Cl F-2			108,108.000	5,295,146	48.980	5,295,146	3,734,545		61,378		837,391		837,391		L	12/30/2013
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund			15,530.000	3,792,426	244.200	3,792,426	2,374,059		42,096		908,350		908,350		L	09/30/2011
9299999. Subtotal - Mutual Funds					63,758,083	XXX	63,758,083	47,221,499		2,886,117		11,969,729		11,969,729		XXX	XXX
9799999 - Total Common Stocks					202,283,371	XXX	202,283,371	123,278,091	1,466,791	9,286,466		29,379,433	51,037	29,328,396		XXX	XXX
9899999 - Total Preferred and Common Stocks					202,283,371	XXX	202,283,371	123,278,091	1,466,791	9,286,466		29,379,433	51,037	29,328,396		XXX	XXX

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

SCHEDULE D - PART 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								
3135G0-TG-8	Federal National Mtg Assn 0.875% 02/08/18		02/19/2013	Morgan Stanley		248,473	250,000	73
912810-FD-5	U S Treasury Notes TIPS 3.625% 04/15/28		08/09/2013	Various		2,282,995	1,280,735	9,290
912810-FH-6	U S Treasury Notes 3.875% 04/15/29		12/04/2013	Bank Of America		1,963,693	1,423,850	7,730
912810-QF-8	U S Treasury Notes TIPS 2.125% 02/15/40		06/20/2013	Morgan Stanley		1,402,058	1,100,000	8,756
912810-QV-3	U S Treasury Notes TIPS 0.750% 02/15/42		06/20/2013	Barclays Capital		1,407,688	1,600,000	4,300
912810-QZ-4	U S Treasury Notes 3.125% 02/15/43		03/19/2013	Goldman Sachs		694,807	700,000	1,994
912828-A2-6	U S Treasury Notes 0.250% 11/30/15		12/24/2013	Various		8,034,179	8,050,000	1,338
912828-HN-3	U S Treasury Notes TIPS 1.625% 01/15/18		08/09/2013	Nomura Sec Intl		1,539,275	1,391,088	1,720
912828-JX-9	U S Treasury Notes TIPS 2.125% 01/15/19		12/04/2013	Nomura Sec Intl		921,514	817,673	6,752
912828-NM-8	U S Treasury Notes TIPS 1.250% 07/15/20		08/09/2013	Deutsche Bank Secur		2,945,535	2,672,625	2,542
912828-PP-9	U S Treasury Notes TIPS 1.125% 01/15/21		06/14/2013	Barclays Capital		2,468,471	2,100,000	10,619
912828-QV-5	U S Treasury Notes TIPS 0.625% 07/15/21		08/09/2013	Nomura Sec Intl		814,253	775,823	369
912828-TE-0	U S Treasury Notes TIPS 0.125% 07/15/22		03/05/2013	Barclays Capital		3,585,506	3,290,000	567
912828-UH-1	U S Treasury Notes TIPS 0.125% 01/15/23		08/09/2013	Deutsche Bank Secur		3,968,605	4,040,240	384
912828-UX-6	U S Treasury Notes 0.125% 04/15/18		12/04/2013	RBC Capital Markets		1,820,769	1,772,033	310
912828-VB-3	U S Treasury Notes 1.750% 05/15/23		07/24/2013	Various		11,481,651	12,250,000	28,021
912828-VM-9	U S Treasury Notes 0.375% 07/15/23		12/04/2013	Barclays Capital		3,664,984	3,771,788	5,496
0599999. Subtotal - Bonds - U.S. Governments						49,244,456	47,285,853	90,262
Bonds - U.S. States, Territories and Possessions								
040654-VY-8	Arizona St Trans Bd Ser A Rev 5.000% 07/01/28		01/17/2013	J P Morgan		910,028	750,000	
13063B-4N-9	California St 5.000% 10/01/27		04/12/2013	Merrill Lynch		933,616	800,000	
13063B-PX-4	California St 5.000% 10/01/41		07/24/2013	US Bancorp		1,242,425	1,250,000	20,486
13063B-S6-0	California St 5.000% 02/01/27		03/15/2013	J P Morgan		1,145,470	1,000,000	
34153P-G3-6	Florida St Brd of Ed Ser I Ser D 5.000% 06/01/24		03/05/2013	Piper Jaffray		609,900	500,000	6,736
546415-P5-3	Louisiana St Ser C 5.000% 07/15/25		05/24/2013	Goldman Sachs		2,471,176	2,015,000	
650028-UP-6	New York St Rev Ser A 5.000% 03/15/17		05/06/2013	FTN Financial Sec		581,550	500,000	3,750
939745-V7-7	Washington St Ser S-5 0.000% 01/01/19		01/16/2013	FUNB Funds		456,975	500,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,351,139	7,315,000	30,972
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
234685-HA-6	Dallas Cnty TX 5.000% 02/15/17		05/21/2013	Pershing		577,910	500,000	6,875
248866-WE-1	Denton TX 4.000% 02/15/18		05/20/2013	Pershing		568,655	500,000	
248866-WG-6	Denton TX 4.000% 02/15/20		05/09/2013	Jefferies & Co		579,355	500,000	
249174-SE-4	Denver City & Cnty CO Sch Dist Ser B 5.000% 12/01/25		08/29/2013	RBC Capital Markets		552,190	500,000	6,458
388640-S8-8	Grapevine-Colleyville TX ISD Ser A 4.000% 08/15/18		05/07/2013	Fidelity Investments		866,333	750,000	833
421110-Q8-3	Hays TX ISD 4.000% 08/15/17		05/21/2013	RW Baird		565,605	500,000	
429335-FV-9	Hidalgo Cnty TX 5.000% 09/01/21		05/08/2013	Piper Jaffray		1,549,463	1,250,000	7,118
655867-PW-3	Norfolk VA Ser C 4.000% 10/01/18		05/06/2013	Fidelity Investments		1,753,325	1,515,000	6,060
720390-YK-3	Pierce Cnty WA Sch Dist Ser A 5.000% 12/01/24		01/11/2013	Barclays Capital		2,193,328	1,750,000	8,507
812626-R6-8	Seattle WA Ser A 4.000% 10/01/17		05/13/2013	Citigroup Global		1,419,688	1,250,000	
969887-C3-0	Williamson County TX 5.000% 02/15/19		08/20/2013	Pershing		579,990	500,000	556
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						11,205,840	9,515,000	36,407
Bonds - U.S. Special Revenues								
011798-KU-8	Alaska St Muni Bond Bank Ser 1 Rev 5.000% 02/01/29		02/27/2013	RBC Capital Markets		893,033	750,000	
011798-KV-6	Alaska St Muni Bond Bank Ser 1 Rev 5.000% 02/01/30		02/27/2013	RBC Capital Markets		1,481,263	1,250,000	
011798-LL-7	Alaska St Muni Bond Bank Ser 1 5.000% 02/01/25		02/27/2013	RBC Capital Markets		636,802	520,000	
011798-LM-5	Alaska St Muni Bond Bank Ser 1 Rev 5.000% 02/01/26		02/27/2013	RBC Capital Markets		910,380	750,000	
084213-AK-3	Berkeley Cnty SC Util Rev 5.000% 06/01/23		04/11/2013	Merrill Lynch		627,785	500,000	
084213-AL-1	Berkeley Cnty SC Util Rev 5.000% 06/01/24		04/11/2013	Merrill Lynch		618,605	500,000	
18085P-PJ-7	Clark Cnty NV Arpt Rev Ser A Rev 5.000% 07/01/25		03/20/2013	Citigroup Global		565,875	500,000	
18085P-PK-4	Clark Cnty NV Arpt Rev Ser A Rev 5.000% 07/01/26		03/20/2013	Citigroup Global		840,870	750,000	
270618-DD-0	E Baton Rouge Parish LA Ser B Rev 1.543% 02/01/18		04/25/2013	Stephens Inc		2,335,000	2,335,000	
303891-A4-7	Fairfax Cnty VA Water Auth 4.500% 04/01/26		03/06/2013	Tax Free Exchange		4,232,762	4,285,000	83,022
303891-ZS-7	Fairfax Cnty VA Water Auth 4.500% 04/01/26		03/06/2013	Tax Free Exchange		706,284	715,000	13,853
3128MJ-S4-3	FHLMC Pool #G08538 3.500% 07/01/43		08/06/2013	Sun Trust Equity		989,239	984,165	1,053
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		08/28/2013	Sun Trust Equity		2,794,127	2,713,568	3,317
312945-V5-4	FGLMC Pool #A96936 4.000% 02/01/41		10/25/2013	Jefferies & Co		439,675	418,116	1,301
31307F-FY-2	FGLMC Pool #J26483 3.000% 11/01/28		11/22/2013	Sun Trust Equity		1,027,199	995,770	1,328
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity		1,754,821	1,682,273	1,822
3132JM-2E-8	FGLMC Pool #Q20773 4.000% 08/01/43		10/02/2013	Cantor Fitzgerald & Co		3,120,634	2,978,681	2,979
3132JP-P9-7	FGLMC Pool #Q22248 4.000% 10/01/43		10/29/2013	Sun Trust Equity		262,154	249,337	332
3136AC-U5-8	Federal National Mortgage Assn 3.500% 08/25/42		11/22/2013	Keybanc Capital Mrkt		2,487,806	2,393,560	6,050
3136AE-ZQ-3	Federal National Mortgage Assn 2.500% 06/25/43		11/12/2013	RBC Capital Markets		8,761,320	8,863,808	8,618

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
3136AF-Y8-1	Federal National Mortgage Assn 3.500% 02/25/43		12/10/2013	Nomura Sec Intl		989,027	954,141	1,113
3137B4-Z5-8	Federal Home Loan Mtg Corp CMO 3.000% 07/15/32		11/25/2013	Sun Trust Equity		1,524,091	1,486,012	3,220
3138WQ-L3-4	FNMA Pool #AT3045 3.000% 04/01/43		04/24/2013	Jefferies & Co		5,031,225	4,814,570	4,815
546589-SG-8	Louisville & Jefferson Cnty KY Ser B Rev 5.000% 05/15/20		05/07/2013	Merrill Lynch		924,960	750,000	
546589-SH-6	Louisville & Jefferson Cnty KY Ser B 5.000% 05/15/21		05/07/2013	Merrill Lynch		622,605	500,000	
59259Y-RY-7	Metropolitan Trans Auth NY Ser E Rev 5.000% 11/15/23		02/08/2013	National Fin Services		909,225	750,000	9,167
59333P-B8-0	Miami-Dade Cnty FL Aviation Ser A Rev 5.000% 10/01/25		01/29/2013	Merrill Lynch		2,020,288	1,750,000	12,153
60636W-NL-5	Missouri St Hwys & Trans Ser A Rev 5.000% 05/01/20		05/14/2013	Fidelity Investments		603,390	500,000	1,111
646139-3A-1	New Jersey St Turn Pk Auth Ser A Rev 5.000% 01/01/27		03/21/2013	J P Morgan		855,938	750,000	
646139-RD-9	New Jersey St Turn Pk Auth Ser D Rev 0.193% 01/01/30		02/08/2013	Goldman Sachs		445,000	500,000	11
650035-YY-8	New York St Urban Dev Corp Rev 5.000% 03/15/26		03/14/2013	Wachovia Cap Mrkts, LLC		2,988,375	2,500,000	
679111-UV-4	Oklahoma State Turnpike Ser A Rev 5.000% 01/01/25		05/22/2013	Janney Montgomery Scott Inc		595,895	500,000	10,208
762197-NH-0	Rhode Island St Hlth & Eductnl Ser C Rev 5.000% 09/15/19		05/09/2013	Raymond James Assoc		717,942	600,000	
79575D-N2-2	Salt River AZ Project Ser A Rev 5.000% 12/01/26		01/08/2013	Wachovia Cap Mrkts, LLC		918,008	750,000	4,167
802072-RH-3	Santa Fe NM Ser A Rev 4.000% 06/01/17		05/09/2013	Baum George K & Co		562,130	500,000	
89602N-E8-3	Triborough NY Ser A Rev 5.000% 11/15/24		01/11/2013	Pershing		615,370	500,000	
89602N-E9-1	Triborough NY Ser A Rev 5.000% 11/15/25		01/11/2013	Jefferies & Co		611,290	500,000	
89602N-ZE-7	Triborough NY Rev 5.000% 11/15/23		02/27/2013	Barclays Capital		3,110,675	2,500,000	37,847
914301-X2-7	Univ of Houston TX Ser A 5.000% 02/15/30		07/25/2013	Citigroup Global		1,041,390	1,000,000	22,917
914716-YE-9	Univ NC Charlotte Ser A Rev 5.000% 04/01/22		05/20/2013	Merrill Lynch		638,389	515,000	2,146
915200-TY-5	Univ of Vermont Ser A 5.000% 10/01/38		03/19/2013	UBS Securities Inc		1,119,740	1,000,000	23,750
915260-BU-6	Univ Hosps & Clinics Auth WI Ser A Rev 5.000% 04/01/21		02/28/2013	J P Morgan		1,125,707	925,000	
915260-BV-4	Univ Hosps & Clinics Auth WI Ser A Rev 5.000% 04/01/22		02/28/2013	J P Morgan		976,968	800,000	
915260-BW-2	Univ Hosps & Clinics Auth WI Ser A Rev 5.000% 04/01/23		02/28/2013	J P Morgan		647,072	530,000	
930868-BJ-2	Wake Cnty NC Rev 0.175% 11/01/18		01/24/2013	Merrill Lynch		714,375	750,000	58
930868-BP-8	Wake Cnty NC Ser F Rev 0.175% 10/01/22		01/24/2013	Morgan Stanley		452,500	500,000	36
940839-CF-8	Washoe Cnty NV Rev 5.000% 02/01/43		06/05/2013	RBC Capital Markets		528,365	500,000	3,750
95308R-FE-4	W Harris Cnty TX Rev 5.000% 12/15/21		05/22/2013	Southwest Securities Inc		1,270,811	1,055,000	2,638
95308R-FG-9	W Harris Cnty TX Rev 5.000% 12/15/23		05/22/2013	Southwest Securities Inc		1,183,430	1,000,000	2,500
95308R-FH-7	W Harris Cnty TX Rev 5.000% 12/15/24		05/22/2013	Southwest Securities Inc		587,965	500,000	1,250
3199999. Subtotal - Bonds - U.S. Special Revenues						69,817,777	64,314,000	266,530
Bonds - Industrial and Miscellaneous (Unaffiliated)								
03523T-BP-2	Anheuser-Busch InBev Worldwide 2.500% 07/15/22		12/10/2013	BNP		4,632,850	5,000,000	51,389
075887-BA-6	Becton Dickinson 3.125% 11/08/21		11/15/2013	Credit Suisse		1,732,430	1,750,000	1,823
161571-GB-4	Chase Issuance Trust Ser 2013-A7 0.594% 09/15/20		10/09/2013	J P Morgan		2,754,082	2,750,000	
166764-AH-3	Chevron Corp 3.191% 06/24/23		06/17/2013	Barclays Capital		3,000,000	3,000,000	
45506D-EZ-4	Indiana ST FIN Auth 5.000% 02/01/24		02/26/2013	Goldman Sachs		938,445	750,000	521
58013M-EM-2	McDonalds Corp 2.625% 01/15/22		11/18/2013	Credit Suisse		1,207,413	1,250,000	11,484
92812U-K5-6	Virginia Housing Dev Auth 2.750% 04/25/42		04/25/2013	Merrill Lynch		1,388,811	1,388,811	2,122
92937U-AD-0	WF-RBS Comm Mtg Tr 3.001% 05/15/45		04/17/2013	J P Morgan		4,634,910	4,500,000	3,001
89352H-AK-5	Trans-Canada Pipelines 3.750% 10/16/23	A	11/13/2013	Citigroup Global		4,943,500	5,000,000	21,354
23636T-AA-8	Danone Ser 144A 3.000% 06/15/22	F	12/18/2013	Morgan Stanley		3,324,300	3,500,000	2,333
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						28,556,740	28,888,811	94,027
8399997. Total - Bonds - Part 3						167,175,953	157,318,663	518,199
8399998. Total - Bonds - Part 5						10,110,941	9,278,943	42,336
8399999. Total - Bonds						177,286,894	166,597,606	560,535
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	3,830.000	82,308		
00817Y-10-8	Aetna Inc		05/07/2013	Tax Free Exchange	78.000	4,573		
015351-10-9	Alexion Pharmaceuticals Inc		06/05/2013	Citigroup Global	460.000	41,999		
026874-78-4	American Intl Group Inc		08/15/2013	Investment Technology	717.000	33,742		
037833-10-0	Apple Computer Inc		04/24/2013	Various	1,297.000	551,382		
04314H-75-8	Artisan Small Cap Fund - I		05/01/2013	BNY Mellon	404,984.000	9,104,051		
060505-10-4	Bank Amer Corp		01/23/2013	Investment Technology	160.000	1,824		
075896-10-0	Bed Bath & Beyond Inc		06/05/2013	Citigroup Global	250.000	17,090		
099724-10-6	BorgWarner Inc		12/17/2013	Stock Split	390.000			
101137-10-7	Boston Scientific Corp		07/10/2013	Various	27,970.000	245,997		
12646R-10-5	CST Brands Inc		05/02/2013	Spin Off	171.000	2,732		
127097-10-3	Cabot Oil & Gas Corp		08/14/2013	Stock Split	290.000			

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
14040H-10-5	Capital One Financial Corp		06/05/2013	Citigroup Global	19.000	1,142		
156782-10-4	Cerner Corp		07/01/2013	Stock Split	150.000			
171798-10-1	Cimarex Energy Co		11/07/2013	Various	6,540.000	493,625		
194162-10-3	Colgate Palmolive		05/16/2013	Stock Split	1,250.000			
20030N-10-1	Comcast Corp		08/29/2013	Various	8,180.000	347,082		
200340-10-7	Comerica Inc		01/23/2013	Investment Technology	430.000	14,405		
233331-10-7	DTE Energy Co		01/23/2013	Investment Technology	20.000	1,246		
235851-10-2	Danaher Corp		06/05/2013	Citigroup Global	260.000	15,712		
23918K-10-8	DaVita HealthCare Partners Inc		09/09/2013	Stock Split	310.000			
242370-20-3	Dean Foods Co		08/27/2013	Tax Free Exchange	330.000	2,765		
247361-70-2	Delta Air Lines Inc		11/26/2013	Investment Technology	2,126.000	61,760		
256677-10-5	Dollar General Corp		08/15/2013	Investment Technology	579.000	30,959		
30219G-10-8	Express Scripts Hldg Co		10/25/2013	Various	9,750.000	578,595		
30303M-10-2	Facebook Inc		12/20/2013	Various	2,311.000	127,260		
337738-10-8	FISERV Inc		12/17/2013	Stock Split	440.000			
337932-10-7	FirstEnergy Corp		06/05/2013	Citigroup Global	450.000	17,406		
34354P-10-5	Flowserve Corp		06/07/2013	Stock Split	340.000			
354613-10-1	Franklin Resources		12/24/2013	Various	9,970.000	549,564		
354613-10-1	Franklin Resources		07/12/2013	Stock Split	820.000			
37045V-10-0	General Motors Co		08/15/2013	Investment Technology	2,060.000	71,296		
375558-10-3	Gilead Sciences Inc		01/28/2013	Stock Split	1,823.000			
45866F-10-4	IntercontinentalExchange Group		11/15/2013	Tax Free Exchange	7.000	1,123		
459200-10-1	IBM Corp		10/29/2013	J P Morgan	950.000	172,351		
49456B-10-1	Kinder Morgan Inc		01/23/2013	Investment Technology	436.000	16,409		
544147-10-1	Lorillard Inc		01/16/2013	Stock Split	840.000			
571748-10-2	Marsh & Mclennan Cos Inc		10/25/2013	Various	18,445.000	837,292		
585055-10-6	Medtronic Inc		01/14/2013	Merrill Lynch	3,650.000	160,836		
60871R-20-9	Molson Coors Brewing Co - B		06/05/2013	Citigroup Global	430.000	21,586		
611740-10-1	Monster Beverage Corp		06/05/2013	Citigroup Global	160.000	9,406		
617446-44-8	Morgan Stanley		05/13/2013	Various	41,435.000	880,616		
626755-10-2	Murphy USA		09/03/2013	Spin Off	167.000	4,460		
65249B-10-9	News Corp CL A		07/01/2013	Tax Free Exchange	1,382.000	5,748		
655044-10-5	Noble Energy Inc		05/29/2013	Stock Split	131.000			
655844-10-8	Norfolk Southern Corp		06/05/2013	Citigroup Global	150.000	11,346		
674599-10-5	Occidental Petroleum Corp		12/19/2013	Various	725.000	67,346		
682680-10-3	ONEOK Inc		08/15/2013	Investment Technology	534.000	26,898		
713448-10-8	Pepsico Inc		12/19/2013	Stifel Nicholaus & Co	490.000	39,949		
718172-10-9	Philip Morris Intl Inc		05/02/2013	Various	6,485.000	603,976		
743315-10-3	Progressive Corp		03/14/2013	Various	18,055.000	415,791		
74340W-10-3	ProLogis Inc		06/05/2013	Citigroup Global	330.000	12,822		
744320-10-2	Prudential Financial Inc		05/07/2013	Various	6,475.000	424,706		
74733V-10-0	QEP Resources Inc		06/05/2013	Citigroup Global	480.000	14,251		
75886F-10-7	Regeneron Pharmaceuticals		08/15/2013	Investment Technology	152.000	35,793		
7591EP-10-0	Regions Financial Corp		08/15/2013	Investment Technology	1,913.000	18,786		
79466L-30-2	Salesforce.com Inc		04/18/2013	Stock Split	1,050.000			
844741-10-8	Southwest Airlines Co		07/22/2013	Various	41,370.000	582,153		
85207U-10-5	Sprint Corporation Inc		07/11/2013	Tax Free Exchange	533.000	3,198		
855030-10-2	Staples Inc		10/09/2013	Various	37,620.000	553,392		
871829-10-7	Sysco Corp		12/20/2013	J P Morgan	1,875.000	67,963		
872540-10-9	TJX Cos Inc		03/18/2013	Various	2,110.000	94,368		
887317-30-3	Time Warner Inc		01/23/2013	Investment Technology	140.000	7,126		
896945-20-1	TripAdvisor Inc		01/23/2013	Investment Technology	340.000	15,259		
90130A-10-1	Twenty-First Century Fox Inc		07/01/2013	Tax Free Exchange	4,355.000	35,058		
918204-10-8	V F Corp		12/23/2013	Stock Split	11,760.000			
92532F-10-0	Vertex Pharmaceuticals Inc		11/26/2013	Investment Technology	576.000	39,387		
929042-10-9	Vornado Realty Trust		06/05/2013	Citigroup Global	240.000	18,979		
963320-10-6	Whirlpool Corp		10/15/2013	Various	2,855.000	349,714		
966244-10-5	Whitewave Foods Co CL A		05/23/2013	Spin Off	168.000	1,293		
966244-10-5	Whitewave Foods Co CL A		09/24/2013	Tax Free Exchange	240.000	1,772		
966837-10-6	Whole Foods Market Inc		05/29/2013	Stock Split	410.000			
98978V-10-3	Zoetis Inc		07/01/2013	Tax Free Exchange	684.000	12,239		
G7665A-10-1	Rowan Companies PLC		06/05/2013	Citigroup Global	390.000	13,237		
G97822-10-3	Perrigo Co PLC		12/19/2013	Tax Free Exchange	330.000	51,332		
G0083B-10-8	Actavis PLC	F	10/01/2013	Tax Free Exchange	400.000	57,600		
G0176J-10-9	Allegion PLC	F	12/12/2013	Spin Off	296.000	8,451		

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
G27823-10-6	Delphi Automotive PLC	F	01/23/2013	Investment Technology	940.000	36,371		
G5785G-10-7	Mallinckrodt PLC	F	07/01/2013	Spin Off	128.000	4,385		
G60754-10-1	Michael Kors Holdings Ltd	F	11/26/2013	Investment Technology	361.000	29,100		
N53745-10-0	LyondellBasell Industries CL A	R	01/23/2013	Investment Technology	10.000	621		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						18,163,002	XXX	
Common Stocks - Mutual Funds								
00769G-53-5	LSV Small Cap Value Fund		12/30/2013	Various	969,873.000	9,810,987		
04314H-85-7	Artisan Intl Val Fund - I		11/21/2013	BNY Mellon	68,882.000	2,457,714		
29875E-10-0	American EuroPacific Growth Fd Cl F-2		12/30/2013	BNY Mellon	1,271.000	61,378		
9299999. Subtotal - Common Stocks - Mutual Funds						12,330,079	XXX	
9799997. Total - Common Stocks - Part 3						30,493,081	XXX	
9799998. Total - Common Stocks - Part 5						7,030,906	XXX	
9799999. Total - Common Stocks						37,523,987	XXX	
9899999. Total - Preferred and Common Stocks						37,523,987	XXX	
9999999 - Totals						214,810,881	XXX	560,535

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	11 Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/ Decrease	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
36200T-NU-8	GNMA Pool #572003 7.250% 03/15/25		12/01/2013	Paydown		69,804	69,804	73,556	72,002		(2,198)		(2,198)		69,804				2,774	03/15/2025
36200V-SR-5	GNMA Pool #573928 6.970% 03/15/32		06/01/2013	Paydown		1,054,652	1,054,652	1,088,928	1,079,191		(24,539)		(24,539)		1,054,652				36,575	03/15/2032
36202E-7F-0	GNMA Pool #4494 4.000% 07/20/39		12/01/2013	Paydown		1,347,234	1,347,234	1,396,913	1,395,716		(48,482)		(48,482)		1,347,234				25,040	07/20/2039
36202F-E5-1	GNMA Pool #4656 4.000% 03/20/40		12/01/2013	Paydown		837,352	837,352	868,229	867,492		(30,140)		(30,140)		837,352				16,358	03/20/2040
36202F-KM-7	GNMA Pool #4800 4.000% 09/20/40		12/01/2013	Paydown		1,390,252	1,390,252	1,436,739	1,435,625		(45,373)		(45,373)		1,390,252				25,833	09/20/2040
36206A-6W-8	GNMA Pool #405985 7.000% 09/15/40		12/01/2013	Paydown		11,262	11,262	11,487	11,472		(210)		(210)		11,262				432	09/15/2040
36209V-EA-8	GNMA Pool #482629 6.750% 04/15/34		12/01/2013	Paydown		105,201	105,201	107,074	106,488		(1,287)		(1,287)		105,201				3,887	04/15/2034
3620AD-NY-4	GNMA Pool #726807 5.000% 09/15/39		12/01/2013	Paydown		60,872	60,872	62,356	62,321		(1,449)		(1,449)		60,872				1,337	09/15/2039
3620C5-YY-7	GNMA Pool #749627 4.000% 11/15/40		12/01/2013	Paydown		1,848,390	1,848,390	1,928,679	1,926,836		(78,446)		(78,446)		1,848,390				31,955	11/15/2040
3620C6-EG-6	GNMA Pool #749935 4.000% 11/15/40		12/01/2013	Paydown		131,047	131,047	136,740	136,401		(5,354)		(5,354)		131,047				1,122	11/15/2040
36210F-HR-0	GNMA Pool #490840 6.600% 04/15/34		12/01/2013	Paydown		161,952	161,952	164,078	163,414		(1,462)		(1,462)		161,952				5,850	04/15/2034
36210F-HS-8	GNMA Pool #490841 6.750% 04/15/30		12/01/2013	Paydown		5,465,462	5,465,462	5,594,337	5,546,284		(80,822)		(80,822)		5,465,462				363,789	04/15/2030
36212W-5M-5	GNMA Pool #546352 8.000% 12/15/30		12/01/2013	Paydown		25,355	25,355	27,384	26,803		(1,448)		(1,448)		25,355				1,113	12/15/2030
36213N-G9-1	GNMA Pool #559224 7.400% 09/15/43		11/01/2013	Paydown		2,828,380	2,828,380	2,866,844	2,861,449		(33,069)		(33,069)		2,828,380				191,198	09/15/2043
362142-UN-9	GNMA Pool #122189 12.000% 03/15/15		12/01/2013	Paydown		337	337	368	340		(3)		(3)		337				22	03/15/2015
362160-G9-8	GNMA Pool #179424 9.000% 10/15/16		12/01/2013	Paydown		2,299	2,299	2,385	2,313		(14)		(14)		2,299				114	10/15/2016
36217J-EA-5	GNMA Pool #194629 9.000% 11/15/16		12/01/2013	Paydown		6,742	6,742	7,180	6,823		(81)		(81)		6,742				494	11/15/2016
36218N-JE-2	GNMA Pool #227161 10.000% 05/15/19		12/01/2013	Paydown		835	835	848	837		(2)		(2)		835				46	05/15/2019
362194-KB-7	GNMA Pool #266790 9.000% 08/15/31		12/01/2013	Paydown		35,463	35,463	37,591	36,862		(1,399)		(1,399)		35,463				1,753	08/15/2031
36291E-F8-9	GNMA Pool #625791 5.750% 02/15/17		12/01/2013	Paydown		101,978	101,978	109,881	104,483		(2,505)		(2,505)		101,978				3,205	02/15/2017
36291E-H8-7	GNMA Pool #625855 5.750% 05/15/35		12/01/2013	Paydown		7,200	7,200	7,884	7,747		(546)		(546)		7,200				226	05/15/2035
36291H-C9-3	GNMA Pool #628396 6.500% 10/15/28		12/01/2013	Paydown		175,153	175,153	186,100	183,962		(8,810)		(8,810)		175,153				7,049	10/15/2028
36291J-W3-0	GNMA Pool #629866 6.250% 09/15/34		12/01/2013	Paydown		10,418	10,418	10,574	10,558		(140)		(140)		10,418				356	09/15/2034
36291J-XA-3	GNMA Pool #629873 5.750% 11/15/23		12/01/2013	Paydown		28,108	28,108	28,530	28,436		(328)		(328)		28,108				884	11/15/2023
36295F-YU-2	GNMA Pool #669523 6.000% 07/15/43		12/01/2013	Paydown		17,216	17,216	17,818	17,768		(552)		(552)		17,216				565	07/15/2043
36297D-K3-0	GNMA Pool #708714 5.000% 04/15/39		12/01/2013	Paydown		73,965	73,965	76,392	76,332		(2,367)		(2,367)		73,965				2,522	04/15/2039
38376G-XT-2	Government National Mtg Assn CMO 3.074% 12/01/50		12/01/2013	Paydown		168,914	168,914	173,981	173,704		(4,790)		(4,790)		168,914				2,742	12/01/2050
912810-PV-4	U S Treasury Notes TIPS 1.750% 01/15/28		08/09/2013	Nomura Sec Intl		8,676,625	7,645,417	9,391,701	9,607,153	(284,482)	(47,650)		(332,132)		9,275,020		(598,396)	(598,396)	158,199	01/15/2028
912810-QF-8	U S Treasury Notes TIPS 2.125% 02/15/40		04/11/2013	Bank Of America		767,818	500,000	516,260	549,920	(34,669)	(108)		(34,777)		515,144		252,675	252,675	7,407	02/15/2040
912810-QY-7	U S Treasury Notes 2.750% 11/15/42		04/09/2013	Various		3,461,974	3,600,000	3,449,124	3,449,207		766		766		3,449,973		12,001	12,001	36,510	11/15/2042
912828-GD-6	U S Treasury Notes TIPS 2.375% 01/15/17		06/20/2013	Morgan Stanley		3,156,476	2,465,000	2,897,546	2,988,765	(188,439)	(17,370)		(205,809)		2,782,956		373,519	373,519	96,295	01/15/2017
912828-HQ-6	U S Treasury Notes 2.875% 01/31/13		01/31/2013	Maturity		630,000	630,000	630,788	629,997		3		3		630,000				9,056	01/31/2013
912828-HW-3	U S Treasury Notes TIPS 0.625% 04/15/13		03/05/2013	Morgan Stanley		3,611,052	3,300,000	3,531,202	3,621,297	(198,394)	(8,743)		(207,138)		3,414,159		196,893	196,893	8,744	04/15/2013
912828-JE-1	U S Treasury Notes TIPS 1.375% 07/15/18		06/14/2013	Deutsche Bank Secur		2,698,985	2,239,000	2,417,763	2,515,668	(133,593)	(8,900)		(142,493)		2,373,175		325,811	325,811	46,991	07/15/2018
912828-LA-6	U S Treasury Notes TIPS 1.875% 07/15/19		08/09/2013	Morgan Stanley		2,118,145	1,856,247	2,280,649	2,286,672	(55,103)	(25,540)		(80,643)		2,206,029		(87,884)	(87,884)	40,428	07/15/2019
912828-MF-4	U S Treasury Notes TIPS 1.375% 01/15/20		04/24/2013	Morgan Stanley		1,270,593	1,000,000	1,266,074	1,270,113	(11,802)	(9,217)		(21,020)		1,249,093		21,499	21,499	11,410	01/15/2020
912828-UA-6	U S Treasury Notes 0.625% 11/30/17		01/09/2013	Bank Of America		646,367	650,000	646,600	646,609		17		17		646,626		(259)	(259)	458	11/30/2017
0599999. Subtotal - Bonds - U.S. Governments						43,003,879	39,851,508	43,450,585	43,907,061	(906,482)	(492,559)		(1,399,041)		42,508,020		495,859	495,859	1,142,740	XXX
34153P-V7-0	Florida St Brd of Ed Ser I 4.500% 06/01/25		06/01/2013	Call 101.0000		717,100	710,000	703,245	703,312		193		193		703,505		13,595	13,595	15,975	06/01/2025
34153P-X3-7	Florida St Brd of Ed Ser I 4.500% 06/01/25		06/01/2013	Call 101.0000		2,312,900	2,290,000	2,268,214	2,268,428		623		623		2,269,051		43,849	43,849	51,525	06/01/2025
837147-G4-3	South Carolina St Ser B 5.000% 01/01/22		03/01/2013	Wachovia Cap Mkts, LLC		5,599,250	5,000,000	5,074,450	5,056,089		(1,216)		(1,216)		5,054,873		544,377	544,377	168,750	01/01/2022
93974C-KY-5	Washington St Ser 2010B 5.000% 08/01/18		11/07/2013	Goldman Sachs		4,711,400	4,000,000	4,713,280	4,491,390		(71,755)		(71,755)		4,419,635		291,765	291,765	256,667	08/01/2018
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						13,340,650	12,000,000	12,759,189	12,519,218		(72,155)		(72,155)		12,447,064		893,586	893,586	492,917	XXX
232760-WD-6	Cypress-Fairbanks TX ISD 5.000% 02/15/24		03/01/2013	Citigroup Global		5,611,350	5,000,000	5,156,850	5,068,887		(3,499)		(3,499)		5,065,389		545,961	545,961	138,194	02/15/2024
770077-K2-0	Roanoke VA Ser A 5.000% 10/01/18		11/06/2013	Morgan Stanley		4,733,800	4,000,000	4,681,880	4,475,470		(66,730)		(66,730)		4,408,739		325,061	325,061	222,778	10/01/2018
899645-SE-6	Tulsa OK 5.000% 10/01/18		11/06/2013	Pershing		4,147,570	3,500,000	4,152,925	3,953,775		(63,990)		(63,990)		3,889,784		257,786	257,786	194,931	10/01/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,492,720	12,500,000	13,991,655	13,498,132		(134,219)		(134,219)		13,363,913		1,128,807	1,128,807	555,903	XXX
222102-AA-3	Coulee Med Fndtn WA BAB 6.500% 04/20/36		12/20/2013	Call 100.0000		104,000	104,000	104,000	104,000						104,000				3,807	04/20/2036
303891-VL-6	Fairfax Cnty VA Water Auth 4.500% 04/01/26		03/06/2013	Tax Free Exchange		4,939,045	5,000,000	4,923,850	4,938,267		779		779		4,939,045				96,875	04/01/2026
3128M1-Q7-7	FHLMC Pool #G12378 4.500% 09/15/21		12/01/2013	Paydown		32,203	32,203	30,849	31,021		1,182		1,182		32,203				692	09/15/2021
3128MC-JK-2	FHLMC Pool #G13666 4.500% 09/01/24		12/01/2013	Paydown		280,798	280,798	291,898	291,229		(10,431)		(10,431)		280,798				5,942	09/01/2024
3128MJ-Q9-4	FHLMC Pool #G08479 3.500% 03/01/42		12/01/2013	Paydown		344,532	344,532	355,944	355,693		(11,162)		(11,162)		344,532				4,448	03/01/2042
3128MS-JA-9	FHLMC Pool #H00257 5.000% 04/01/35		12/01/2013	Paydown		1,100,001	1,100,001	1,129,563	1,128,422		(28,421)		(28,421)		1,100,001				40,611	04/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3128PP-6C-2	FHLMC Pool #J10867 4.500% 09/01/24		12/01/2013	Paydown		157,360	157,360	163,188	162,810		(5,449)		(5,449)		157,360				3,392	09/01/2024
3128PP-H4-8	FHLMC Pool #J10251 4.000% 07/01/24		12/01/2013	Paydown		207,649	207,649	205,670	205,774		1,875		1,875		207,649				4,193	07/01/2024
3128PP-H5-5	FHLMC Pool #J10252 4.000% 07/01/24		12/01/2013	Paydown		232,646	232,646	230,429	230,553		2,093		2,093		232,646				4,487	07/01/2024
3128PP-HZ-9	FHLMC Pool #J10248 4.500% 07/01/24		12/01/2013	Paydown		401,028	401,028	407,983	407,451		(6,424)		(6,424)		401,028				5,515	07/01/2024
3128PP-WM-1	FHLMC Pool #J10652 4.500% 10/01/24		12/01/2013	Paydown		420,803	420,803	432,769	431,715		(10,912)		(10,912)		420,803				7,198	10/01/2024
3128PQ-E9-8	FHLMC Pool #J11060 4.500% 10/01/24		12/01/2013	Paydown		136,240	136,240	141,286	140,913		(4,672)		(4,672)		136,240				2,798	10/01/2024
31292S-AF-7	FHLMC Pool #C09006 3.000% 07/01/42		12/01/2013	Paydown		268,080	268,080	278,426	278,315		(10,235)		(10,235)		268,080				3,421	07/01/2042
31292S-AH-3	FHLMC Pool #C09008 3.000% 08/01/42		12/01/2013	Paydown		213,726	213,726	220,973	220,896		(7,170)		(7,170)		213,726				2,646	08/01/2042
31294T-7M-2	FHLMC Pool #E09000 3.000% 06/01/27		12/01/2013	Paydown		563,874	563,874	588,940	588,362		(24,488)		(24,488)		563,874				7,360	06/01/2027
31306X-2A-0	FHLMC Pool #J20769 2.500% 10/01/27		12/01/2013	Paydown		935,418	935,418	976,781	976,384		(40,966)		(40,966)		935,418				12,832	10/01/2027
3132GU-KM-5	FHLMC Pool #Q09000 3.500% 06/01/42		12/01/2013	Paydown		412,898	412,898	431,221	430,992		(18,094)		(18,094)		412,898				5,971	06/01/2042
3132HM-ZZ-7	FHLMC Pool #Q11660 3.000% 10/01/42		12/01/2013	Paydown		116,822	116,822	121,440	121,404		(4,583)		(4,583)		116,822				2,074	10/01/2042
3137AC-P3-7	Federal Home Loan Mtg Corp CMO 4.000% 09/15/40		12/15/2013	Paydown		263,623	263,623	276,145	275,520		(11,897)		(11,897)		263,623				4,883	09/15/2040
31385X-EW-3	FNMA Pool #555544 ARM 5.000% 06/01/18		12/01/2013	Paydown		259,977	259,977	264,527	262,965		(2,988)		(2,988)		259,977				6,550	06/01/2018
31385X-NF-0	FNMA Pool #555790 ARM 4.042% 10/01/33		12/01/2013	Paydown		117,645	117,645	119,262	119,065		(1,420)		(1,420)		117,645				1,636	10/01/2033
31390U-MU-7	FNMA Pool #656571 ARM 3.977% 05/01/33		12/01/2013	Paydown		51,556	51,556	51,685	51,650		(94)		(94)		51,556				668	05/01/2033
31395M-QS-1	Federal Home Loan Mtg CMO 4.500% 02/15/35		12/01/2013	Paydown		57,700	57,700	59,251	58,850		(1,150)		(1,150)		57,700				1,341	02/15/2035
31397Q-S6-6	Federal National Mtg Assn CMO 3.500% 07/25/24		12/01/2013	Paydown		179,233	179,233	183,882	183,101		(3,868)		(3,868)		179,233				2,714	07/25/2024
31402H-Z2-0	FNMA Pool #729861 ARM 4.356% 11/01/33		12/01/2013	Paydown		49,865	49,865	51,423	51,133		(1,268)		(1,268)		49,865				807	11/01/2033
31402R-AD-1	FNMA Pool #735404 4.500% 04/01/20		12/01/2013	Paydown		45,797	45,797	44,394	44,630		1,167		1,167		45,797				1,020	04/01/2020
31403D-YB-9	FNMA Pool #746006 ARM 2.518% 12/01/33		12/01/2013	Paydown		30,912	30,912	32,013	31,822		(911)		(911)		30,912				412	12/01/2033
31405Q-AX-6	FNMA Pool #795722 ARM 4.638% 10/01/34		12/01/2013	Paydown		44,886	44,886	45,560	45,429		(543)		(543)		44,886				481	10/01/2034
31412U-AJ-9	FNMA Pool #934809 4.500% 03/01/24		12/01/2013	Paydown		159,707	159,707	165,372	165,041		(5,334)		(5,334)		159,707				3,161	03/01/2024
31414R-PK-5	FNMA Pool #973926 4.959% 05/01/38		12/01/2013	Paydown		455,455	455,455	462,287	462,501		(7,045)		(7,045)		455,455				7,336	05/01/2038
31418A-HX-9	FNMA Pool #MA1145 3.000% 08/01/27		12/01/2013	Paydown		280,814	280,814	295,777	295,445		(14,631)		(14,631)		280,814				3,533	08/01/2027
31418V-KJ-0	FNMA Pool #AD7496 3.500% 01/01/26		12/01/2013	Paydown		52,181	52,181	52,573	52,532		(351)		(351)		52,181				1,015	01/01/2026
452226-M4-2	Illinois St Sales Tax 5.375% 06/15/16		07/24/2013	Call 100.0000		2,500,000	2,500,000	2,661,375	2,500,000						2,500,000				81,745	06/15/2016
45884A-PT-4	Intermountain Pwr Agy UT Pwr Ser A 6.150% 07/01/14		07/01/2013	Call 100.0000		500,000	500,000	562,585	500,000						500,000				30,750	07/01/2014
843375-WK-8	Southern MN Pwr Agy Ser A 5.250% 01/01/14		03/20/2013	Merrill Lynch		1,038,280	1,000,000	1,113,630	1,028,495		(6,628)		(6,628)		1,021,867		16,413	16,413	38,500	01/01/2014
968369-AA-6	Wilkes Cnty GA Hosp Auth Ser A BAB 7.200% 02/20/37		03/05/2013	Call 100.0000		72,000	72,000	72,000	72,000						72,000				1,080	02/20/2037
3199999. Subtotal - Bonds - U.S. Special Revenues						17,026,755	17,049,430	17,548,950	17,244,382		(234,039)		(234,039)		17,010,343		16,413	16,413	401,893	XXX
03064E-AD-8	AmeriCredit Auto Rec CL B 2.730% 03/09/15		07/08/2013	Paydown		636,935	636,935	636,912	636,931		4		4		636,935				5,052	03/09/2015
126380-AB-0	Credit Suisse Mtg Cap Cert CMO 5.500% 11/25/36		12/01/2013	Paydown		65,935	65,935	62,628	62,628		3,307		3,307		65,935				1,875	11/25/2036
161542-DQ-5	Chase Fdg Ln Acq Trust 1.367% 05/25/34		11/25/2013	Paydown		34,408	34,408	34,600	10,642	23,959	(192)		23,766		34,408				227	05/25/2034
161571-CP-7	Chase Issuance Trust 4.650% 03/15/15		03/15/2013	Paydown		2,500,000	2,500,000	2,482,031	2,499,309		691		691		2,500,000				29,063	03/15/2015
20047M-AP-9	Comm Mortgage Pass-Thru 144A 5.570% 02/05/19		03/05/2013	Call 100.0000		5,000,000	5,000,000	5,016,973	5,000,000						5,000,000				69,624	02/05/2019
20173Q-AB-7	Greenwich Capital Comm Fding CMO 5.381% 03/10/39		12/01/2013	Paydown		311,453	311,453	314,471	311,813		(360)		(360)		311,453				11,798	03/10/2039
36962G-4N-1	General Electric Capital Corp 0.919% 08/11/15		05/01/2013	Goldman Sachs		5,034,055	5,000,000	5,000,000	5,000,000						5,000,000		34,055	34,055	25,551	08/11/2015
44923Y-AD-9	Hyundai Auto Receivables Trust 1.630% 03/15/17		12/15/2013	Paydown		20,393	20,393	20,391	20,392		1		1		20,393				332	03/15/2017
452570-AE-4	IMPAC Secured Assets Corp CMO 0.169% 04/25/37		12/25/2013	Paydown		434,470	434,470	434,470	434,470						434,470				992	04/25/2037
52108H-PN-8	LB UBS Comm Mtg Trust CMO 4.394% 03/15/32		01/17/2013	Call 100.0000		495,479	495,479	473,918	494,949		11		11		494,960		520	520	1,814	03/15/2032
52108R-AE-2	LB UBS Comm Mtg Trust CMO 5.897% 05/15/16		12/11/2013	Paydown		69,713	69,713	70,236	69,893		(180)		(180)		69,713				4,144	05/15/2016
55265K-2G-3	Master Asset Sec Tr CMO 5.250% 12/25/33		12/01/2013	Paydown		276,783	276,783	266,836	272,376		4,407		4,407		276,783				7,131	12/25/2033
57164W-AA-9	Marriott Vacation Clb Own Trst 7.198% 05/20/30		12/01/2013	Paydown		330,325	330,325	330,320	330,087		238		238		330,325				12,332	05/20/2030
585055-AR-7	Medtronic Inc 3.000% 03/15/15		03/22/2013	Keybanc Capital Mrkt		2,618,375	2,500,000	2,560,800	2,533,382		(3,498)		(3,498)		2,529,883		88,492	88,492	40,000	03/15/2015
58933Y-AB-1	Merck & Co Inc 2.250% 01/15/16		05/02/2013	Clearstream		2,093,520	2,000,000	2,015,020	2,010,135		(1,155)		(1,155)		2,008,980		84,540	84,540	36,500	01/15/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
617451-FL-8	Morgan Stanley Capital I CMO 5.427% 03/12/44		01/10/2013	Credit Suisse		5,025,234	4,500,000	4,378,887	4,456,139		11,540		11,540		4,467,679		557,555	557,555	29,809	03/12/2044
674599-BZ-7	Occidental Petroleum Corp 2.500% 02/01/16		05/02/2013	Goldman Sachs		3,158,730	3,000,000	3,039,330	3,026,388		(2,932)		(2,932)		3,023,455		135,275	135,275	57,500	02/01/2016
826502-AB-2	Sierra Rec Fding Co 144A 0.166% 03/20/19		04/20/2013	Paydown		413,306	413,306	413,306	413,306						413,306				473	03/20/2019
82650A-AA-6	Sierra Rec Fding Co 1.870% 08/20/29		12/20/2013	Paydown		409,951	409,951	409,876	409,878		73		73		409,951				3,843	08/20/2029
82651L-AA-1	Sierra Rec Fding Co 144A 4.480% 07/20/26		12/20/2013	Paydown		163,984	163,984	163,954	163,963		22		22		163,984				3,797	07/20/2026
82651N-AA-7	Sierra Rec Fding Co 144A 3.510% 11/20/25		12/20/2013	Paydown		327,849	327,849	327,817	327,824		25		25		327,849				5,995	11/20/2025
837004-CE-8	South Carolina Electric & Gas 5.450% 02/01/41		12/10/2013	Keybanc Capital Mrkt		2,781,400	2,500,000	2,640,375	2,637,194		(2,216)		(2,216)		2,634,978		146,422	146,422	186,208	02/01/2041
904764-AL-1	Unilever Capital Corp 2.750% 02/10/16		03/22/2013	Stifel Nicholaus & Co		1,581,615	1,500,000	1,498,470	1,499,000		68		68		1,499,068		82,547	82,547	25,896	02/10/2016
92976B-DT-6	Wachovia Bank Comm Mtg Trust CMO 5.418% 01/15/45		12/01/2013	Paydown		71,098	71,098	69,315	70,365		733		733		71,098				2,084	01/15/2045
92977Q-AD-0	Wachovia Bank Comm Mtg Trust CMO 5.765% 07/15/45		12/01/2013	Paydown		928,575	928,575	924,334	924,921		3,654		3,654		928,575				38,905	07/15/2045
93114K-AD-5	Wal-Mart Stores Inc 8.850% 01/02/15		07/01/2013	Redemption 100.0000		327,477	327,477	381,707	348,834		(1,147)		(1,147)		347,687		(20,210)	(20,210)	3,245	01/02/2015
94974B-EU-0	Wells Fargo Co 3.625% 04/15/15		03/22/2013	Wells Fargo Financial		1,057,740	1,000,000	1,040,680	1,022,674		(2,263)		(2,263)		1,020,411		37,329	37,329	16,212	04/15/2015
90261X-GD-8	UBS AG Stamford CT 4.875% 08/04/20	F	02/22/2013	Corp Reorg/Merger		1,162,568	1,024,000	1,168,210	1,165,087		(2,355)		(2,355)		1,162,732		(164)	(164)	43,185	08/04/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						37,331,372	35,842,135	36,175,867	36,152,579	23,959	8,475		32,434		36,185,013		1,146,359	1,146,359	663,588	XXX
8399997. Total - Bonds - Part 4						125,195,376	117,243,072	123,926,246	123,321,373	(882,523)	(924,498)		(1,807,021)		121,514,352		3,681,024	3,681,024	3,257,040	XXX
8399998. Total - Bonds - Part 5						10,255,339	9,278,943	10,110,941			(24,974)		(24,974)		10,085,968		169,371	169,371	79,943	XXX
8399999. Total - Bonds						135,450,714	126,522,016	134,037,187	123,321,373	(882,523)	(949,471)		(1,831,995)		131,600,320		3,850,395	3,850,395	3,336,982	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
000361-10-5	AAR Corp		04/26/2013	Various	14,125.000	248,912		227,598	263,855	(36,257)			(36,257)		227,598		21,314	21,314	1,059	
00206R-10-2	AT&T Inc		12/12/2013	Various	6,219.000	214,536		163,450	209,642	(46,193)			(46,193)		163,450		51,087	51,087	9,804	
002535-30-0	Aaron's Inc		04/26/2013	Merrill Lynch	6,725.000	189,496		137,280	190,183	(52,903)			(52,903)		137,280		52,216	52,216	214	
002824-10-0	Abbott Laboratories		02/25/2013	Investment Technology	500.000	17,130		12,062	15,811	(3,748)			(3,748)		12,062		5,068	5,068	70	
002824-10-0	Abbott Laboratories		01/02/2013	Spin Off	0.000	537,664		537,664	737,715	(200,050)			(200,050)		537,664					
00507K-10-3	Actavis Inc		10/01/2013	Tax Free Exchange	400.000	57,600		24,744	34,400	(9,656)			(9,656)		24,744		32,856	32,856		
00817Y-10-8	Aetna Inc		05/22/2013	Corp Reorg/Merger	1.000	41		22	32	(10)			(10)		22		19	19		
008492-10-0	Agree Realty Corp		03/01/2013	Corp Reorg/Merger	800.000	22,456		18,598	21,432	(2,834)			(2,834)		18,598		3,858	3,858	320	
009158-10-6	Air Products & Chemicals Inc		09/04/2013	Investment Technology	1,075.000	111,298		75,626	90,322	(14,695)			(14,695)		75,626		35,672	35,672	2,215	
00971T-10-1	Akamai Technologies Inc		11/26/2013	Investment Technology	529.000	23,410		9,226	21,641	(12,416)			(12,416)		9,226		14,185	14,185		
011659-10-9	Alaska Air Group		04/26/2013	Various	7,755.000	419,065		198,736	334,163	(135,427)			(135,427)		198,736		220,329	220,329		
01449J-10-5	Alere Inc		04/26/2013	Merrill Lynch	7,295.000	180,413		168,829	134,958	33,872			33,872		168,829		11,584	11,584		
015351-10-9	Alexion Pharmaceuticals Inc		02/25/2013	Investment Technology	520.000	44,865		51,969	48,781	3,188			3,188		51,969		(7,104)	(7,104)		
017175-10-0	Alleghany Corp		04/26/2013	Merrill Lynch	524.000	203,338		136,016	175,760	(39,744)			(39,744)		136,016		67,322	67,322		
01748X-10-2	Allegiant Travel Co		04/26/2013	Various	2,700.000	227,480		116,587	198,207	(81,620)			(81,620)		116,587		110,893	110,893		
018804-10-4	Alliant Techsystems Inc		03/01/2013	Corp Reorg/Merger	1,000.000	65,800		59,840	61,960	(2,120)			(2,120)		59,840		5,960	5,960		
020002-10-1	Allstate Corp		11/26/2013	Motorists	912.000	49,813		21,614	36,635	(15,021)			(15,021)		21,614		28,198	28,198	684	
02076X-10-2	Alpha Natural Resources Inc		02/25/2013	Investment Technology	348.000	2,833		3,436	3,390	46			46		3,436		(603)	(603)		
02209S-10-3	Altria Group Inc		11/26/2013	Investment Technology	1,664.000	61,542		34,500	52,283	(17,783)			(17,783)		34,500		27,042	27,042	2,995	
023135-10-6	Amazon.com Inc		02/25/2013	Investment Technology	60.000	15,591		7,804	15,068	(7,264)			(7,264)		7,804		7,787	7,787		
025676-20-6	American Eqty Inv Life Hld Co		03/01/2013	Corp Reorg/Merger	7,500.000	104,100		68,996	91,575	(22,579)			(22,579)		68,996		35,104	35,104		
026375-10-5	American Greetings Corp		03/01/2013	Corp Reorg/Merger	1,800.000	29,160		9,108	30,402	(21,294)			(21,294)		9,108		20,052	20,052		
026874-78-4	American Intl Group Inc		11/26/2013	Investment Technology	7,283.000	326,416		248,191	257,090	(8,899)			(8,899)		248,191		78,225	78,225	42	
029899-10-1	American States Water Co		03/01/2013	Corp Reorg/Merger	700.000	37,072		32,239	33,586	(1,347)			(1,347)		32,239		4,833	4,833	249	
03027X-10-0	American Tower REIT		11/26/2013	Investment Technology	703.000	54,844		44,187	54,321	(10,134)			(10,134)		44,187		10,657	10,657	569	
03073E-10-5	AmerisourceBergen Corp		02/25/2013	Investment Technology	400.000	18,468		14,960	17,272	(2,312)			(2,312)		14,960		3,508	3,508	84	
032037-10-3	Ampco-Pittsburgh Corp		03/01/2013	Corp Reorg/Merger	3,200.000	59,872		62,016	63,936	(1,920)			(1,920)		62,016		(2,144)	(2,144)	576	
037347-10-1	Anworth Mortgage Asset Corp		03/01/2013	Corp Reorg/Merger	7,900.000	48,190		44,990	45,662	(672)			(672)		44,990		3,200	3,200	1,185	
037411-10-5	Apache Corp		11/26/2013	Various	1,595.000	140,571		150,120	125,208	24,912			24,912		150,120		(9,549)	(9,549)	1,012	
037604-10-5	Apollo Education Group Inc CL A		11/26/2013	Investment Technology	450.000	11,788		17,771	9,414	8,357			8,357		17,771		(5,983)	(5,983)		
037833-10-0	Apple Computer Inc		12/12/2013	Various	545.000	294,010		121,608	290,501	(168,894)			(168,894)		121,608		172,402	172,402	6,129	
039483-10-2	Archer-Daniels-Midland		11/26/2013	Investment Technology	636.000	26,448		17,668	17,420	248			248		17,668		8,780	8,780	483	

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
044103-10-9	Ashford Hospitality Trust		03/01/2013	Corp Reorg/Merger	5,900.000	69,443		49,692	62,009	(12,317)			(12,317)		49,692		19,751	19,751	649	
04621X-10-8	Assurant Inc		04/26/2013	Various	11,730.000	533,433		382,203	407,031	(24,828)			(24,828)		382,203		151,229	151,229	2,463	
053015-10-3	Automatic Data Process		11/26/2013	Investment Technology	450.000	36,132		24,916	25,655	(738)			(738)		24,916		11,216	11,216	783	
05508R-10-6	B&G Foods Inc		04/26/2013	Merrill Lynch	4,960.000	151,269		78,470	140,418	(61,947)			(61,947)		78,470		72,799	72,799	2,680	
055921-10-0	BMC Software Inc		09/11/2013	Corp Reorg/Merger	610.000	28,213		23,380	24,193	(813)			(813)		23,380		4,833	4,833		
060505-10-4	Bank Amer Corp		11/26/2013	Investment Technology	3,829.000	55,223		21,289	44,416	(23,127)			(23,127)		21,289		33,934	33,934	81	
067383-10-9	Bard C R Inc		09/04/2013	Investment Technology	360.000	42,004		34,405	35,186	(781)			(781)		34,405		7,599	7,599	220	
071813-10-9	Baxter Intl Inc		11/26/2013	Merrill Lynch	1,670.000	112,790		80,967	111,322	(30,355)			(30,355)		80,967		31,823	31,823	3,140	
075896-10-0	Bed Bath & Beyond Inc		02/25/2013	Investment Technology	200.000	11,376		13,366	11,182	2,184			2,184		13,366		(1,990)	(1,990)		
08160H-10-1	Benchmark Electronics Inc		03/01/2013	Corp Reorg/Merger	5,300.000	92,326		71,818	88,086	(16,268)			(16,268)		71,818		20,508	20,508		
084670-70-2	Berkshire Hathaway Inc CL B		11/26/2013	Investment Technology	788.000	90,499		60,558	70,684	(10,126)			(10,126)		60,558		29,941	29,941		
084680-10-7	Berkshire Hills Bancorp Inc		03/01/2013	Corp Reorg/Merger	2,400.000	58,320		54,656	57,264	(2,608)			(2,608)		54,656		3,664	3,664	432	
085789-10-5	Berry Petroleum Co CL A		04/26/2013	Various	7,930.000	372,172		176,659	266,052	(89,393)			(89,393)		176,659		195,513	195,513	392	
086516-10-1	Best Buy Co Inc		09/04/2013	Investment Technology	1,119.000	41,570		13,260	13,260						13,260		28,310	28,310	380	
089302-10-3	Big Lots Inc		03/01/2013	Various	2,340.000	77,761		80,201	66,596	13,605			13,605		80,201		(2,440)	(2,440)		
091826-10-7	Black Box Corp		03/01/2013	Corp Reorg/Merger	2,400.000	58,224		71,280	58,416	12,864			12,864		71,280		(13,056)	(13,056)	192	
092533-10-8	BlackRock Kelso Capital Corp		03/01/2013	Corp Reorg/Merger	7,100.000	74,053		71,123	71,426	(303)			(303)		71,123		2,930	2,930	1,846	
096761-10-1	Bob Evans Farms		12/18/2013	Various	2,801.000	113,935		67,762	112,587	(44,810)			(44,810)		67,762		46,198	46,198		
09746Y-10-5	Boise Inc		03/01/2013	Corp Reorg/Merger	7,300.000	62,707		64,641	58,035	6,606			6,606		64,641		(1,934)	(1,934)		
101137-10-7	Boston Scientific Corp		09/04/2013	Investment Technology	38,085.000	343,242		231,336	218,227	13,109			13,109		231,336		111,906	111,906		
105368-20-3	Brandywine Realty Trust		03/01/2013	Corp Reorg/Merger	10,000.000	137,500		91,429	121,900	(30,471)			(30,471)		91,429		46,071	46,071	1,500	
109696-10-4	Brinks Co		04/26/2013	Various	11,465.000	302,688		293,982	327,096	(33,115)			(33,115)		293,982		8,706	8,706	1,147	
110122-10-8	Bristol-Myers Squibb		11/26/2013	Investment Technology	778.000	40,350		24,683	25,355	(672)			(672)		24,683		15,667	15,667	1,089	
11133T-10-3	Broadridge Financial Solutions		04/26/2013	Merrill Lynch	3,845.000	91,948		81,177	87,974	(6,797)			(6,797)		81,177		10,771	10,771	1,148	
118255-10-8	Buckeye Technologies Inc		03/01/2013	Corp Reorg/Merger	3,300.000	91,509		63,187	94,743	(31,556)			(31,556)		63,187		28,322	28,322	297	
124830-10-0	CBL & Associates Properties		03/01/2013	Corp Reorg/Merger	5,800.000	131,892		77,913	123,018	(45,105)			(45,105)		77,913		53,979	53,979	1,276	
125137-10-9	CEC Entertainment Inc		03/01/2013	Corp Reorg/Merger	1,700.000	51,425		52,821	56,423	(3,602)			(3,602)		52,821		(1,396)	(1,396)		
125509-10-9	CIGNA Corp		02/25/2013	Investment Technology	270.000	15,560		4,550	14,434	(9,885)			(9,885)		4,550		11,010	11,010		
12561W-10-5	Cleco Corp New		04/26/2013	Merrill Lynch	4,190.000	198,245		111,915	167,642	(55,727)			(55,727)		111,915		86,330	86,330	1,414	
125906-10-7	CSS Industries Inc		03/01/2013	Corp Reorg/Merger	3,400.000	81,634		72,732	74,426	(1,694)			(1,694)		72,732		8,902	8,902		
12621E-10-3	CNO Financial Group Inc		03/01/2013	Corp Reorg/Merger	13,200.000	144,408		71,544	123,156	(51,612)			(51,612)		71,544		72,864	72,864		
126349-10-9	CSG Systems International Inc		04/26/2013	Various	12,010.000	244,798		208,304	218,342	(10,037)			(10,037)		208,304		36,493	36,493		
126408-10-3	CSX Corp		02/25/2013	Investment Technology	1,440.000	31,982		35,553	28,411	7,142			7,142		35,553		(3,572)	(3,572)		
126501-10-5	CTS Corp		03/01/2013	Corp Reorg/Merger	1,300.000	12,740		14,110	13,819	291			291		14,110		(1,370)	(1,370)	46	
12673P-10-5	CA Inc		11/26/2013	Investment Technology	877.000	28,927		15,444	19,276	(3,832)			(3,832)		15,444		13,483	13,483	877	
131193-10-4	Callaway Golf Co		04/26/2013	Merrill Lynch	11,085.000	74,935		73,399	72,053	1,346			1,346		73,399		1,536	1,536	111	
132011-10-7	Cambrex Corp		03/01/2013	Corp Reorg/Merger	8,500.000	97,835		42,146	96,730	(54,584)			(54,584)		42,146		55,689	55,689		
133034-10-8	Camden National Corp		03/01/2013	Corp Reorg/Merger	2,200.000	74,558		66,942	74,734	(7,792)			(7,792)		66,942		7,616	7,616	550	
134429-10-9	Campbell Soup Co		09/04/2013	Investment Technology	910.000	39,038		34,362	31,750	2,612			2,612		34,362		4,677	4,677	264	
140288-10-1	CapLease Inc		03/01/2013	Corp Reorg/Merger	16,200.000	96,876		97,160	90,234	6,926			6,926		97,160		(284)	(284)	1,215	
14040H-10-5	Capital One Financial Corp		02/25/2013	Investment Technology	140.000	7,110		7,944	8,110	(167)			(167)		7,944		(833)	(833)	7	
14067E-50-6	Capstead Mortgage Corp		03/01/2013	Corp Reorg/Merger	5,200.000	65,208		53,355	59,644	(6,289)			(6,289)		53,355		11,853	11,853	1,560	
14149Y-10-8	Cardinal Health Inc		02/25/2013	Investment Technology	490.000	22,152		16,769	20,178	(3,409)			(3,409)		16,769		5,383	5,383	135	
144577-10-3	Carrizo Oil & Gas Inc		04/26/2013	Merrill Lynch	4,180.000	99,739		107,983	87,446	20,537			20,537		107,983		(8,244)	(8,244)		
146229-10-9	Carter's Inc		04/26/2013	Merrill Lynch	1,260.000	80,008		33,683	70,119	(36,436)			(36,436)		33,683		46,326	46,326		
149123-10-1	Caterpillar Inc		02/25/2013	Investment Technology	320.000	28,527		22,112	28,666	(6,554)			(6,554)		22,112		6,415	6,415		
149205-10-6	Cato Corp		03/01/2013	Corp Reorg/Merger	2,100.000	53,886		34,125	57,603	(23,478)			(23,478)		34,125		19,761	19,761		
151020-10-4	Celgene Corp		09/04/2013	Investment Technology	301.000	43,963		22,833	23,695	(862)			(862)		22,833		21,131	21,131		
163731-10-2	Chemical Financial Corp		03/01/2013	Corp Reorg/Merger	4,800.000	117,552		72,909	114,048	(41,139)			(41,139)		72,909		44,643	44,643		
166764-10-0	Chevron Corp		11/26/2013	Investment Technology	673.000	80,588		49,863	72,778	(22,916)			(22,916)		49,863		30,725	30,725	1,965	
169656-10-5	Chipotle Mexican Grill Inc		02/25/2013	Investment Technology	30.000	9,336		8,798	8,924	(126)			(126)		8,798		538	538		
171232-10-1	Chubb Corp		05/07/2013	Various	11,750.000	1,026,181		657,616	885,010	(227,394)			(227,394)		657,616		368,565	368,565	8,445	
171798-10-1	Cimarex Energy Co		04/26/2013	Merrill Lynch	3,665.000	257,431		102,982	211,580	(108,598)			(108,598)		102,982		154,449	154,449	440	
17275R-10-2	Cisco Systems Inc		02/25/2013	Investment Technology	4,880.000	101,429		79,544	95,892	(16,348)			(16,348)		79,544		21,885	21,885		
172967-42-4	Citigroup Inc		11/26/2013	Various	8,905.000	424,190		284,334	352,282	(67,947)			(67,947)		284,334		139,856	139,856	218	
17770A-10-9	City Bank Lynwood WA		03/01/2013	Corp Reorg/Merger	2,200.000	242		264	220	44			44		264		(22)	(22)		
178566-10-5	City National Corp		04/26/2013	Merrill Lynch	1,520.000	86,410		72,716	75,270	(2,554)			(2,554)		72,716		13,693	13,693		
191216-10-0	Coca Cola Co		12/12/2013	Various	5,343.000	212,966		122,047	193,684	(71,636)			(71,636)		122,047		90,919	90,919	5,482	

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con- tractual Maturity Date
20030N-10-1	Comcast Corp		11/26/2013	Various	5,965.000	277,304		146,147	222,972	(76,825)			(76,825)		146,147		131,157	131,157	3,333	
203233-10-1	CommonWealth REIT		03/01/2013	Corp Reorg/Merger	2,700.000	68,175		35,301	42,768	(7,467)			(7,467)		35,301		32,874	32,874	675	
204149-10-8	Community Trust Bancorp Inc		03/01/2013	Corp Reorg/Merger	2,600.000	88,738		69,070	85,228	(16,158)			(16,158)		69,070		19,668	19,668	819	
205826-20-9	Comtech Telecommunications		03/01/2013	Corp Reorg/Merger	3,300.000	88,374		92,730	83,754	8,976			8,976		92,730		(4,356)	(4,356)		
205887-10-2	ConAgra Inc		02/22/2013	Investment Technology	5,530.000	187,155		115,000	163,135	(48,135)			(48,135)		115,000		72,156	72,156	1,383	
209115-10-4	Consolidated Edison Inc		11/26/2013	Investment Technology	826.000	45,565		40,342	45,876	(5,534)			(5,534)		40,342		5,224	5,224	2,032	
209341-10-6	Consolidated Graphics Inc		03/01/2013	Corp Reorg/Merger	1,800.000	69,480		35,100	62,856	(27,756)			(27,756)		35,100		34,380	34,380		
216831-10-7	Cooper Tire & Rubber		03/01/2013	Corp Reorg/Merger	4,900.000	123,872		94,744	124,264	(29,520)			(29,520)		94,744		29,128	29,128		
22025Y-40-7	Corrections Corp of America		06/24/2013	Various	6,410.000	252,781		135,303	227,352	(92,048)			(92,048)		135,303		117,478	117,478	11,849	
22025Y-40-7	Corrections Corp of America		05/24/2013	Cash Adjustment	0.000	14		7	11	(4)			(4)		7		7	7	1	
22160K-10-5	Costco Wholesale Corp		09/04/2013	Investment Technology	521.000	58,085		43,562	51,459	(7,897)			(7,897)		43,562		14,524	14,524	466	
222862-10-4	Coventry Health Care Inc		05/07/2013	Tax Free Exchange	200.000	10,033		2,976	8,966	(5,990)			(5,990)		2,976		7,057	7,057	50	
242370-10-4	Dean Foods Co		05/23/2013	Spin Off	0.000	3,070		3,070	5,733	(2,664)			(2,664)		3,070					
242370-10-4	Dean Foods Co		08/27/2013	Tax Free Exchange	330.000	2,765		2,765	5,163	(2,399)			(2,399)		2,765					
242370-10-4	Dean Foods Co		08/27/2013	Reverse Stock Split	330.000															
24702R-10-1	Dell Inc		10/30/2013	Various	5,880.000	81,032		55,742	59,564	(3,822)			(3,822)		55,742		25,290	25,290	1,394	
247916-20-8	Denbury Resources Inc		04/26/2013	Merrill Lynch	9,040.000	158,272		125,737	146,448	(20,711)			(20,711)		125,737		32,534	32,534		
248019-10-1	Deluxe Corp		03/01/2013	Corp Reorg/Merger	4,300.000	170,624		58,937	138,632	(79,695)			(79,695)		58,937		111,687	111,687	1,075	
25179M-10-3	Devon Energy Corp New		11/26/2013	Various	6,645.000	363,258		423,282	345,806	77,476			77,476		423,282		(60,025)	(60,025)	2,997	
252603-10-5	Diamond Foods Inc		04/26/2013	Merrill Lynch	2,370.000	36,068		32,398	32,398						32,398		3,670	3,670		
253922-10-8	Dime Community Bancshares		03/01/2013	Corp Reorg/Merger	5,000.000	71,050		61,496	69,450	(7,954)			(7,954)		61,496		9,554	9,554	700	
254687-10-6	Walt Disney Co		11/26/2013	Various	4,607.000	298,766		158,956	229,383	(70,427)			(70,427)		158,956		139,810	139,810		
256603-10-1	Dole Food Co Inc		03/01/2013	Corp Reorg/Merger	5,100.000	57,120		69,136	58,497	10,639			10,639		69,136		(12,016)	(12,016)		
257867-10-1	Donnelley (RR) & Sons		02/25/2013	Investment Technology	760.000	7,387		5,571	6,840	(1,269)			(1,269)		5,571		1,816	1,816	198	
260003-10-8	Dover Corp		09/04/2013	Investment Technology	2,290.000	180,340		105,396	150,476	(45,080)			(45,080)		105,396		74,944	74,944	1,064	
263534-10-9	Du Pont De Nemours		11/26/2013	Investment Technology	711.000	43,587		30,132	31,974	(1,842)			(1,842)		30,132		13,455	13,455	1,266	
26441C-20-4	Duke Energy Corp New		11/26/2013	Investment Technology	489.000	34,467		28,493	31,198	(2,705)			(2,705)		28,493		5,973	5,973	1,511	
26817Q-50-6	Dynex Capital Inc		03/01/2013	Corp Reorg/Merger	9,000.000	97,470		78,250	84,960	(6,710)			(6,710)		78,250		19,220	19,220	2,610	
26875P-10-1	EOG Resources Inc		09/04/2013	Various	3,465.000	499,737		339,397	418,537	(79,140)			(79,140)		339,397		160,340	160,340	1,141	
278642-10-3	EBay Inc		02/25/2013	Investment Technology	160.000	8,576		2,010	8,163	(6,154)			(6,154)		2,010		6,566	6,566		
281020-10-7	Edison International		02/25/2013	Investment Technology	490.000	22,510		14,117	22,143	(8,026)			(8,026)		14,117		8,393	8,393	165	
28176E-10-8	Edwards Lifesciences Corp		11/26/2013	Investment Technology	461.000	29,819		40,424	41,568	(1,144)			(1,144)		40,424		(10,605)	(10,605)		
29264F-20-5	Endo Health Solutions Inc		03/01/2013	Corp Reorg/Merger	1,500.000	46,500		26,380	39,405	(13,025)			(13,025)		26,380		20,120	20,120		
29266R-10-8	Energizer Holdings Inc		04/26/2013	Various	6,485.000	611,728		399,333	518,670	(119,338)			(119,338)		399,333		212,396	212,396	2,594	
293389-10-2	Ennis Inc		03/01/2013	Corp Reorg/Merger	3,400.000	53,244		41,174	52,598	(11,424)			(11,424)		41,174		12,070	12,070		
29362U-10-4	Entegris Inc		03/01/2013	Corp Reorg/Merger	4,900.000	46,575		35,505	44,982	(9,477)			(9,477)		35,505		11,069	11,069		
29476L-10-7	Equity Residential Properties		02/25/2013	Investment Technology	290.000	16,237		17,597	16,434	1,163			1,163		17,597		(1,360)	(1,360)	223	
302130-10-9	Expeditors Intl of Wash Inc		11/26/2013	Investment Technology	920.000	39,960		26,027	36,386	(10,359)			(10,359)		26,027		13,933	13,933	276	
30219G-10-8	Express Scripts Hldg Co		02/25/2013	Investment Technology	290.000	15,999		16,382	15,660	722			722		16,382		(383)	(383)		
30231G-10-2	Exxon Mobil Corp		11/26/2013	Various	4,438.000	397,904		331,983	384,109	(52,126)			(52,126)		331,983		65,921	65,921	3,688	
313549-40-4	Federal-Mogul Corp		03/01/2013	Corp Reorg/Merger	4,800.000	38,784		38,496	38,496						38,496		288	288		
314211-10-3	Federated Investors Inc CL B		02/25/2013	Investment Technology	370.000	8,584		8,236	7,485	751			751		8,236		348	348	89	
316773-10-0	Fifth Third Bancorp		03/01/2013	Motorists	2.000			24	30	(7)			(7)		24		(24)	(24)		
33582V-10-8	First Niagra Financial Group		04/26/2013	Merrill Lynch	9,500.000	86,638		80,015	75,335	4,680			4,680		80,015		6,623	6,623	760	
336901-10-3	1st Source Corp		03/01/2013	Corp Reorg/Merger	4,000.000	94,240		60,533	88,360	(27,827)			(27,827)		60,533		33,707	33,707	680	
343498-10-1	Flowers Foods Inc		04/26/2013	Various	6,815.000	202,643		123,133	158,585	(35,452)			(35,452)		123,133		79,510	79,510	490	
343873-10-5	Flushing Financial Corp		03/01/2013	Corp Reorg/Merger	6,300.000	99,540		39,183	96,642	(57,459)			(57,459)		39,183		60,357	60,357		
345370-86-0	Ford Motor Co		02/25/2013	Investment Technology	990.000	11,999		12,583	12,821	(238)			(238)		12,583		(584)	(584)	99	
346091-70-5	Forest Oil Corp		04/26/2013	Merrill Lynch	4,120.000	19,163		31,404	27,563	3,841			3,841		31,404		(12,241)	(12,241)		
34958B-10-6	Fortress Investment Group LLC		04/26/2013	Merrill Lynch	19,935.000	126,016		91,156	87,515	3,642			3,642		91,156		34,860	34,860	869	
350060-10-9	LB Foster Co		03/01/2013	Corp Reorg/Merger	2,200.000	97,152		46,697	95,568	(48,871)			(48,871)		46,697		50,455	50,455		
360271-10-0	Fulton Financial Corp		03/01/2013	Corp Reorg/Merger	7,500.000	85,125		74,442	72,075	2,367			2,367		74,442		10,683	10,683		
361652-20-9	GFI Group Inc		03/01/2013	Corp Reorg/Merger	10,200.000	35,802		33,115	33,048	67			67		33,115		2,687	2,687		
36191U-10-6	GT Advanced Technologies Inc		03/01/2013	Corp Reorg/Merger	7,500.000	21,525		22,650	22,650						22,650		(1,125)	(1,125)		
36467W-10-9	GameStop Corp		09/04/2013	Investment Technology	387.000	19,210		8,382	9,710	(1,327)			(1,327)		8,382		10,828	10,828	319	
369604-10-3	General Electric		11/26/2013	Investment Technology	4,885.000	123,846		79,137	102,536	(23,399)			(23,399)		79,137		44,709	44,709	3,051	
370334-10-4	General Mills		11/26/2013	Various	1,520.000	73,255		48,573	61,423	(12,850)			(12,850)		48,573		24,682	24,682	1,461	
37247A-10-2	Gentiva Health Services Inc		03/01/2013	Corp Reorg/Merger	2,300.000	24,196		15,525	23,115	(7,590)			(7,590)		15,525		8,671	8,671		

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
375558-10-3	Gilead Sciences Inc		11/26/2013	Investment Technology	277.000	41,192		10,394	20,346	(9,951)			(9,951)		10,394		30,798	30,798		
377316-10-4	Glafelter (P H)		03/01/2013	Corp Reorg/Merger	6,200.000	112,530		91,124	108,376	(17,252)			(17,252)		91,124		21,406	21,406	558	
38141G-10-4	Goldman Sachs Group Inc		11/26/2013	Investment Technology	199.000	33,436		28,638	25,384	3,253			3,253		28,638		4,799	4,799	299	
38259P-50-8	Google Inc CL A		02/25/2013	Investment Technology	20.000	15,815		10,288	14,187	(3,900)			(3,900)		10,288		5,527	5,527		
39153L-10-6	Greatbatch Inc		04/26/2013	Various	8,795.000	239,190		184,275	204,396	(20,121)			(20,121)		184,275		54,916	54,916		
404132-10-2	HCC Insurance Holdings Inc		04/26/2013	Merrill Lynch	7,160.000	296,196		220,703	266,424	(45,720)			(45,720)		220,703		75,493	75,493	2,058	
40414L-10-9	HCP Inc		02/25/2013	Investment Technology	240.000	11,431		8,927	10,843	(1,916)			(1,916)		8,927		2,504	2,504	126	
406216-10-1	Halliburton Co		02/25/2013	Investment Technology	370.000	14,740		11,588	12,835	(1,247)			(1,247)		11,588		3,152	3,152		
410345-10-2	Hanesbrands Inc		04/26/2013	Various	1,775.000	79,013		39,177	63,581	(24,403)			(24,403)		39,177		39,836	39,836		
412822-10-8	Harley Davidson Inc		11/26/2013	Investment Technology	551.000	37,079		9,350	26,911	(17,560)			(17,560)		9,350		27,728	27,728	347	
414585-10-9	Harris Teeter Supermarkets Inc		04/26/2013	Merrill Lynch	3,180.000	132,408		119,311	122,621	(3,310)			(3,310)		119,311		13,098	13,098	861	
416515-10-4	Hartford Financial Servs Group		10/09/2013	Various	56,980.000	1,690,812		1,156,052	1,278,631	(122,579)			(122,579)		1,156,052		534,760	534,760	14,961	
419879-10-1	Hawaiian Holdings Inc		03/01/2013	Corp Reorg/Merger	14,500.000	82,215		59,680	95,265	(35,585)			(35,585)		59,680		22,535	22,535		
423074-10-3	H J Heinz Co		06/10/2013	Corp Reorg/Merger	900.000	65,250		39,573	51,912	(12,339)			(12,339)		39,573		25,677	25,677	464	
431571-10-8	Hillenbrand Inc		04/26/2013	Merrill Lynch	7,880.000	192,861		156,191	178,167	(21,976)			(21,976)		156,191		36,670	36,670	1,295	
436106-10-8	HollyFrontier Corp		02/07/2013	Various	5,310.000	290,222		202,730	247,181	(44,451)			(44,451)		202,730		87,493	87,493		
437076-10-2	Home Depot Inc		11/26/2013	Investment Technology	711.000	57,117		25,264	43,975	(18,711)			(18,711)		25,264		31,853	31,853	832	
443320-10-6	Hub Group Inc CL A		04/26/2013	Merrill Lynch	4,310.000	157,203		101,776	144,816	(43,040)			(43,040)		101,776		55,426	55,426		
446150-10-4	Huntington Bancshares		03/08/2013	Various	4,790.000	34,748		23,372	30,608	(7,236)			(7,236)		23,372		11,376	11,376	192	
449172-10-5	Hyster-Yale Materials		04/26/2013	Various	3,610.000	185,613		84,289	176,168	(91,879)			(91,879)		84,289		101,324	101,324	596	
45031U-10-1	IStar Financial Inc		04/26/2013	Merrill Lynch	28,405.000	317,861		214,178	231,501	(17,322)			(17,322)		214,178		103,683	103,683		
450911-20-1	ITT Corp		03/01/2013	Corp Reorg/Merger	3,800.000	100,054		85,812	89,148	(3,336)			(3,336)		85,812		14,242	14,242		
452308-10-9	Illinois Tool Works Inc		11/26/2013	Various	2,700.000	192,200		138,901	164,187	(25,286)			(25,286)		138,901		53,299	53,299	2,731	
45245A-10-7	Imation Corp		03/01/2013	Corp Reorg/Merger	6,000.000	20,460		52,320	28,020	24,300			24,300		52,320		(31,860)	(31,860)		
457030-10-4	Ingles Markets Inc CL A		03/01/2013	Corp Reorg/Merger	4,500.000	92,520		68,291	77,670	(9,379)			(9,379)		68,291		24,229	24,229		
458140-10-0	Intel Corp		02/25/2013	Investment Technology	1,170.000	23,657		17,152	24,137	(6,985)			(6,985)		17,152		6,505	6,505	263	
45866F-10-4	IntercontinentalExchange Group		11/27/2013	Corp Reorg/Merger	0.000	4		2	2	(1)			(1)		2		3	3		
459044-10-3	International Bancshares Corp		03/01/2013	Corp Reorg/Merger	2,400.000	48,600		38,051	43,320	(5,269)			(5,269)		38,051		10,549	10,549		
459200-10-1	IBM Corp		02/25/2013	Investment Technology	230.000	45,424		21,682	44,057	(22,374)			(22,374)		21,682		23,742	23,742	196	
461203-10-1	Invacare Corp		03/01/2013	Corp Reorg/Merger	2,800.000	40,628		39,307	45,640	(6,333)			(6,333)		39,307		1,321	1,321	35	
46120E-60-2	Intuitive Surgical Inc		02/25/2013	Investment Technology	40.000	22,653		18,288	19,615	(1,327)			(1,327)		18,288		4,365	4,365		
46581@-10-8	Insurance Value Added Network		05/29/2013	Corp Reorg/Merger	42,250.000	3,553,903		88,725	529,393	(440,668)			(440,668)		88,725		3,465,178	3,465,178	390,813	
46625H-10-0	J P Morgan Chase & Co		11/26/2013	Various	6,330.000	320,531		256,456	278,330	(21,874)			(21,874)		256,456		64,075	64,075	3,569	
47012E-10-6	JAKKS Pacific Inc		03/01/2013	Corp Reorg/Merger	5,000.000	60,900		72,443	62,600	9,843			9,843		72,443		(11,543)	(11,543)	500	
478160-10-4	Johnson & Johnson		03/05/2013	Various	13,300.000	1,023,099		828,781	932,330	(103,549)			(103,549)		828,781		194,318	194,318	8,113	
478366-10-7	Johnson Controls Inc		11/26/2013	Investment Technology	676.000	33,904		12,276	20,753	(8,477)			(8,477)		12,276		21,628	21,628	385	
481130-10-2	Journal Communications Inc A		03/01/2013	Corp Reorg/Merger	15,000.000	82,050		36,750	81,150	(44,400)			(44,400)		36,750		45,300	45,300		
482686-10-2	K-Swiss Inc		04/26/2013	Merrill Lynch	10,415.000	49,098		34,073	34,994	(921)			(921)		34,073		15,024	15,024		
48282T-10-4	Kadant Inc		03/01/2013	Corp Reorg/Merger	2,100.000	51,555		49,088	55,671	(6,583)			(6,583)		49,088		2,467	2,467		
486587-10-8	Kaydon Corp		04/26/2013	Merrill Lynch	1,570.000	37,301		44,373	37,570	6,803			6,803		44,373		(7,072)	(7,072)	238	
489170-10-0	Kennametal Inc		04/26/2013	Various	10,305.000	415,366		385,519	412,200	(26,681)			(26,681)		385,519		29,846	29,846	930	
494368-10-3	Kimberly Clark		11/26/2013	Various	2,860.000	293,170		192,565	241,470	(48,905)			(48,905)		192,565		100,605	100,605	6,478	
49456B-10-1	Kinder Morgan Inc		02/25/2013	Investment Technology	76.000	2,740		2,428	2,681	(253)			(253)		2,428		312	312	28	
494580-10-3	Kindred Healthcare Inc		03/01/2013	Corp Reorg/Merger	3,000.000	33,810		32,460	32,460						32,460		1,350	1,350		
499005-10-6	Knight Capital Group Inc CL A		02/13/2013	Merrill Lynch	7,500.000	27,826		26,325	26,325						26,325		1,501	1,501		
501044-10-1	Kroger Co		02/25/2013	Investment Technology	1,110.000	31,457		22,788	28,882	(6,094)			(6,094)		22,788		8,668	8,668	167	
52602E-10-2	Lender Processing Services Inc		03/01/2013	Corp Reorg/Merger	3,800.000	93,328		61,111	93,556	(32,445)			(32,445)		61,111		32,217	32,217		
527288-10-4	Leucadia National Corp		02/26/2013	Spin Off	0.000	210		210	210						210					
529043-10-1	Lexington Realty Trust		03/01/2013	Corp Reorg/Merger	6,100.000	69,906		47,280	63,745	(16,465)			(16,465)		47,280		22,626	22,626	915	
529771-10-7	Lexmark Intl Group Inc		02/25/2013	Investment Technology	330.000	7,379		8,877	7,653	1,224			1,224		8,877		(1,498)	(1,498)		
53219L-10-9	LifePoint Hospitals Inc		04/26/2013	Various	5,620.000	244,631		144,853	212,155	(67,302)			(67,302)		144,853		99,778	99,778		
534187-10-9	Lincoln National Corp		11/26/2013	Investment Technology	484.000	24,647		4,220	12,536	(8,315)			(8,315)		4,220		20,427	20,427	232	
535678-10-6	Linear Technology		11/26/2013	Investment Technology	3,110.000	122,574		96,774	106,673	(9,899)			(9,899)		96,774		25,800	25,800	811	
53635B-10-7	Liquidity Services Inc		04/26/2013	Merrill Lynch	1,565.000	53,606		59,279	63,946	(4,667)			(4,667)		59,279		(5,673)	(5,673)		
538034-10-9	Live Nation Entertainment Inc		04/26/2013	Merrill Lynch	15,470.000	185,975		151,098	144,026	7,073			7,073		151,098		34,877	34,877		
539830-10-9	Lockheed Martin Corp		11/26/2013	Investment Technology	248.000	35,475		18,687	22,888	(4,201)			(4,201)		18,687		16,788	16,788	856	
540424-10-8	Loews Corp		02/25/2013	Investment Technology	540.000	22,890		24,521	22,005	2,516			2,516		24,521		(1,631)	(1,631)		
548661-10-7	Lowe's Cos Inc		11/26/2013	Investment Technology	595.000	28,557		19,879	21,134	(1,255)			(1,255)		19,879		8,677	8,677	405	

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
552715-10-4	MEMC Electronic Materials Inc		01/23/2013	Various	9,600.000	37,567		30,816	30,816						30,816		6,751	6,751		
553777-10-3	MTS Systems Corp		03/01/2013	Corp Reorg/Merger	400.000	21,600		19,861	20,372	(511)			(511)		19,861		1,739	1,739		
559079-20-7	Magellan Health Services Inc		03/01/2013	Corp Reorg/Merger	1,200.000	61,872		38,823	58,800	(19,977)			(19,977)		38,823		23,049	23,049		
565849-10-6	Marathon Oil Corp		02/25/2013	Investment Technology	400.000	13,172		6,397	12,264	(5,867)			(5,867)		6,397		6,775	6,775	68	
56585A-10-2	Marathon Petroleum Corp		11/26/2013	Investment Technology	215.000	17,530		4,428	13,545	(9,117)			(9,117)		4,428		13,102	13,102	331	
574599-10-6	Masco Corp		11/26/2013	Investment Technology	1,508.000	33,258		16,784	25,123	(8,339)			(8,339)		16,784		16,474	16,474	452	
57636Q-10-4	MasterCard Inc CL A		02/25/2013	Investment Technology	40.000	20,435		13,942	19,651	(5,710)			(5,710)		13,942		6,494	6,494	12	
580135-10-1	McDonalds Corp		11/26/2013	Investment Technology	93.000	9,131		4,170	8,204	(4,033)			(4,033)		4,170		4,961	4,961	215	
580645-10-9	McGraw Hill Financial Inc		02/25/2013	Investment Technology	450.000	20,493		23,076	24,602	(1,526)			(1,526)		23,076		(2,583)	(2,583)	126	
583928-10-6	Medallion Financial Corp		03/01/2013	Corp Reorg/Merger	5,500.000	71,500		62,351	64,570	(2,219)			(2,219)		62,351		9,149	9,149		
585055-10-6	Medtronic Inc		11/26/2013	Various	8,850.000	434,007		320,420	363,027	(42,607)			(42,607)		320,420		113,587	113,587	2,468	
58933Y-10-5	Merck & Co Inc		09/04/2013	Various	21,465.000	995,639		737,248	878,777	(141,529)			(141,529)		737,248		258,391	258,391	18,155	
594918-10-4	Microsoft Corp		11/26/2013	Various	4,762.000	169,346		118,740	127,288	(8,549)			(8,549)		118,740		50,606	50,606	3,961	
59522J-10-3	Mid-America Apartment Comm Inc		04/26/2013	Merrill Lynch	1,945.000	132,790		73,376	125,939	(52,563)			(52,563)		73,376		59,414	59,414	2,342	
600551-20-4	Miller Industries Inc		03/01/2013	Corp Reorg/Merger	4,100.000	65,272		70,576	62,525	8,051			8,051		70,576		(5,304)	(5,304)		
608554-10-1	Molex Inc		12/09/2013	Corp Reorg/Merger	580.000	22,434		7,969	15,851	(7,882)			(7,882)		7,969		14,465	14,465	406	
611740-10-1	Monster Beverage Corp		02/25/2013	Investment Technology	390.000	19,355		28,229	20,623	7,606			7,606		28,229		(8,874)	(8,874)		
615369-10-5	Moodys Corp		11/26/2013	Investment Technology	329.000	24,420		6,610	16,555	(9,946)			(9,946)		6,610		17,810	17,810	296	
62541B-10-1	Multi-Fineline Electronix Inc		03/01/2013	Corp Reorg/Merger	2,800.000	42,784		57,527	56,588	939			939		57,527		(14,743)	(14,743)		
626717-10-2	Murphy Oil Corp		09/03/2013	Spin Off	0.000	4,475		4,475	5,569	(1,094)			(1,094)		4,475					
62855J-10-4	Myriad Genetics Inc		04/26/2013	Merrill Lynch	6,585.000	176,591		127,614	179,441	(51,827)			(51,827)		127,614		48,977	48,977		
629491-10-1	NYSE Euronext		09/04/2013	Investment Technology	1,069.000	45,282		29,269	33,716	(4,447)			(4,447)		29,269		16,013	16,013	641	
629491-10-1	NYSE Euronext		11/15/2013	Tax Free Exchange	41.000	1,580		1,123	1,293	(171)			(171)		1,123		457	457	37	
629579-10-3	Nacco Industries Inc		03/01/2013	Corp Reorg/Merger	700.000	40,663		15,003	42,483	(27,480)			(27,480)		15,003		25,660	25,660		
631158-10-2	Nash Finch Co		03/01/2013	Corp Reorg/Merger	1,400.000	26,838		29,792	29,792						29,792		(2,954)	(2,954)		
637138-10-8	National Penn Bancshares Inc		04/26/2013	Merrill Lynch	11,020.000	107,194		68,729	102,706	(33,978)			(33,978)		68,729		38,466	38,466		
638904-10-2	The Navigators Group Inc		04/26/2013	Merrill Lynch	2,415.000	137,512		124,702	123,334	1,368			1,368		124,702		12,810	12,810		
640079-10-9	Neenah Paper Inc		03/01/2013	Corp Reorg/Merger	3,000.000	87,600		58,567	85,410	(26,843)			(26,843)		58,567		29,033	29,033	450	
64031N-10-8	Nelnet Inc CL A		03/01/2013	Corp Reorg/Merger	4,200.000	139,356		66,178	125,118	(58,940)			(58,940)		66,178		73,178	73,178		
64110L-10-6	NetFlix Inc		11/26/2013	Investment Technology	45.000	15,983		3,118	4,175	(1,057)			(1,057)		3,118		12,865	12,865		
64128B-10-8	Inteliquent Inc		03/01/2013	Corp Reorg/Merger	7,100.000	24,353		84,042	18,247	65,795			65,795		84,042		(59,689)	(59,689)		
65248E-10-4	News Corp		02/25/2013	Investment Technology	700.000	19,593		6,363	17,878	(11,515)			(11,515)		6,363		13,230	13,230		
65248E-10-4	News Corp		07/01/2013	Tax Free Exchange	5,530.000	50,268		50,268	141,236	(90,969)			(90,969)		50,268				470	
654106-10-3	Nike Inc CL B		11/18/2013	Various	12,100.000	893,113		495,910	624,360	(128,450)			(128,450)		495,910		397,203	397,203	6,870	
655044-10-5	Noble Energy Inc		09/04/2013	Investment Technology	489.000	61,212		26,347	49,751	(23,404)			(23,404)		26,347		34,865	34,865	328	
67060Y-10-1	Nutraceutical Intl Corp		03/01/2013	Corp Reorg/Merger	5,400.000	88,506		73,596	89,316	(15,720)			(15,720)		73,596		14,910	14,910		
670872-10-0	OM Group Inc		03/01/2013	Corp Reorg/Merger	4,100.000	100,614		83,639	91,020	(7,381)			(7,381)		83,639		16,975	16,975		
674599-10-5	Occidental Petroleum Corp		11/26/2013	Various	3,395.000	295,585		233,650	260,091	(26,441)			(26,441)		233,650		61,935	61,935	1,642	
675234-10-8	OceanFirst Financial Corp		03/01/2013	Corp Reorg/Merger	300.000	4,182		3,586	4,125	(539)			(539)		3,586		596	596	36	
680223-10-4	Old Republic Intl Corp		04/25/2013	Various	24,090.000	287,532		264,427	256,559	7,869			7,869		264,427		23,104	23,104	806	
681919-10-6	Omnicom Group Inc		02/25/2013	Investment Technology	350.000	19,736		8,190	17,486	(9,296)			(9,296)		8,190		11,546	11,546		
682406-10-3	One Liberty Properties Inc		03/01/2013	Corp Reorg/Merger	3,600.000	78,192		65,974	73,044	(7,070)			(7,070)		65,974		12,218	12,218	1,260	
68389X-10-5	Oracle Corp		11/26/2013	Investment Technology	2,286.000	79,434		51,694	76,170	(24,475)			(24,475)		51,694		27,739	27,739	407	
685564-10-6	Orbital Sciences Corp		03/01/2013	Corp Reorg/Merger	7,100.000	104,938		91,255	97,767	(6,512)			(6,512)		91,255		13,683	13,683		
69329Y-10-4	PDL Biopharma Inc		03/01/2013	Corp Reorg/Merger	8,800.000	62,832		60,495	62,040	(1,545)			(1,545)		60,495		2,337	2,337		
693320-20-2	PHH Corp		03/01/2013	Corp Reorg/Merger	4,100.000	86,141		94,275	93,275	1,000			1,000		94,275		(8,134)	(8,134)		
693475-10-5	PNC Financial Servs Group		11/26/2013	Various	4,085.000	273,984		227,245	238,196	(10,951)			(10,951)		227,245		46,739	46,739	3,046	
693506-10-7	PPG Industries		01/25/2013	Various	3,500.000	505,507		291,661	473,725	(182,064)			(182,064)		291,661		213,846	213,846		
701081-10-1	Parker Drilling Co		03/01/2013	Corp Reorg/Merger	16,100.000	76,636		71,346	74,060	(2,714)			(2,714)		71,346		5,290	5,290		
701094-10-4	Parker-Hannifin		11/26/2013	Various	1,666.000	196,947		74,116	141,710	(67,594)			(67,594)		74,116		122,832	122,832	2,965	
708160-10-6	J C Penney Inc		02/25/2013	Investment Technology	480.000	10,320		12,025	9,461	2,564			2,564		12,025		(1,705)	(1,705)		
709789-10-1	Peoples Bancorp Inc		03/01/2013	Corp Reorg/Merger	5,000.000	108,350		84,479	102,150	(17,671)			(17,671)		84,479		23,871	23,871	600	
713448-10-8	Pepsico Inc		11/26/2013	Various	1,030.000	85,548		53,394	70,483	(17,089)			(17,089)		53,394		32,154	32,154	1,959	
714290-10-3	Perrigo Co		12/19/2013	Tax Free Exchange	330.000	51,335		31,744	34,330	(2,586)			(2,586)		31,744		19,591	19,591	119	
717081-10-3	Pfizer Inc		11/26/2013	Various	11,497.000	335,043		203,335	288,345	(85,010)			(85,010)		203,335		131,709	131,709	6,138	
717081-10-3	Pfizer Inc		07/01/2013	Tax Free Exchange	692.000	12,255		12,255	17,355	(5,100)			(5,100)		12,255				332	
71714F-10-4	PharMerica Corp		03/01/2013	Corp Reorg/Merger	6,400.000	91,712		80,209	91,136	(10,927)			(10,927)		80,209		11,503	11,503		
718172-10-9	Philip Morris Intl Inc		02/25/2013	Investment Technology	210.000	19,225		9,395	17,564	(8,170)			(8,170)		9,395		9,830	9,830	179	

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
718546-10-4	Phillips 66		11/26/2013	Investment Technology	392.000	26,944		9,221	20,815	(11,594)			(11,594)		9,221		17,722	17,722	520	
719405-10-2	Photronics Inc		03/01/2013	Corp Reorg/Merger	11,300.000	75,032		69,834	67,348	2,486			2,486		69,834		5,198	5,198		
723787-10-7	Pioneer Natural Resources Co		02/25/2013	Investment Technology	90.000	10,897		8,843	9,593	(751)			(751)		8,843		2,054	2,054		
736508-84-7	Portland Gen Electric Co		03/01/2013	Corp Reorg/Merger	4,300.000	127,667		93,079	117,648	(24,569)			(24,569)		93,079		34,588	34,588	1,161	
741503-40-3	Priceline.Com Inc		02/25/2013	Investment Technology	20.000	13,430		8,927	12,424	(3,497)			(3,497)		8,927		4,504	4,504		
74164M-10-8	Primerica Inc		03/01/2013	Corp Reorg/Merger	2,600.000	81,822		74,742	78,026	(3,284)			(3,284)		74,742		7,080	7,080	286	
742718-10-9	Procter & Gamble Co		11/26/2013	Various	4,238.000	337,012		215,605	287,718	(72,113)			(72,113)		215,605		121,407	121,407	5,067	
743315-10-3	Progressive Corp		02/22/2013	Investment Technology	5,155.000	127,094		110,930	108,771	2,159			2,159		110,930		16,164	16,164	1,467	
743674-10-3	Protective Life Corp		03/01/2013	Corp Reorg/Merger	2,100.000	67,032		57,694	60,018	(2,324)			(2,324)		57,694		9,338	9,338	378	
744320-10-2	Prudential Financial Inc		12/24/2013	Various	8,855.000	765,949		461,081	472,237	(11,156)			(11,156)		461,081		304,868	304,868	12,107	
747525-10-3	QUALCOMM Inc		02/25/2013	Investment Technology	260.000	16,845		12,224	16,125	(3,901)			(3,901)		12,224		4,621	4,621		
74835Y-10-1	Questcor Pharmaceuticals, Inc		03/01/2013	Corp Reorg/Merger	2,400.000	78,240		62,164	64,128	(1,964)			(1,964)		62,164		16,076	16,076		
749227-60-9	Rait Financial Trust		03/01/2013	Corp Reorg/Merger	1,966.000	14,234		11,108	11,108						11,108		3,126	3,126	197	
750438-10-3	Radioshack Corp COM		03/01/2013	Corp Reorg/Merger	8,300.000	24,900		17,596	17,596						17,596		7,304	7,304		
755111-50-7	Raytheon Co		02/25/2013	Investment Technology	350.000	18,907		19,422	20,146	(725)			(725)		19,422		(515)	(515)	175	
758075-40-2	Redwood Trust Inc		02/19/2013	Investment Technology	4,890.000	93,281		69,711	82,592	(12,881)			(12,881)		69,711		23,570	23,570		
76009N-10-0	Rent-A-Center Inc		03/01/2013	Corp Reorg/Merger	1,900.000	68,932		13,987	65,284	(51,298)			(51,298)		13,987		54,946	54,946	399	
760276-10-5	Republic Airways Holdings Inc		03/01/2013	Corp Reorg/Merger	4,800.000	45,168		16,464	27,264	(10,800)			(10,800)		16,464		28,704	28,704		
760281-20-4	Republic Bancorp Ky CL A		03/01/2013	Corp Reorg/Merger	3,900.000	84,396		74,154	82,407	(8,253)			(8,253)		74,154		10,242	10,242	644	
772739-20-7	Rock-Tenn Co		03/01/2013	Corp Reorg/Merger	800.000	70,760		39,484	55,928	(16,444)			(16,444)		39,484		31,276	31,276		
773903-10-9	Rockwell International Corp		11/26/2013	Investment Technology	300.000	34,165		23,394	25,197	(1,803)			(1,803)		23,394		10,771	10,771	627	
774341-10-1	Rockwell Collins Inc		11/26/2013	Investment Technology	560.000	40,815		21,890	32,575	(10,685)			(10,685)		21,890		18,924	18,924	672	
783549-10-8	Ryder System Inc		03/01/2013	Corp Reorg/Merger	400.000	22,480		8,128	19,972	(11,844)			(11,844)		8,128		14,352	14,352	124	
78503N-10-7	SWS Group Inc		01/03/2013	Investment Technology	500.000	2,760		3,572	2,645	927			927		3,572		(813)	(813)		
78709Y-10-5	Saia Inc		04/26/2013	Various	8,665.000	306,718		109,044	200,335	(91,291)			(91,291)		109,044		197,674	197,674		
806857-10-8	Schlumberger Ltd		11/26/2013	Investment Technology	270.000	24,150		17,452	18,708	(1,256)			(1,256)		17,452		6,698	6,698	327	
807066-10-5	Scholastic Corp		03/01/2013	Corp Reorg/Merger	3,600.000	108,360		101,173	106,416	(5,243)			(5,243)		101,173		7,187	7,187	450	
808194-10-4	Schulman A Inc		03/01/2013	Corp Reorg/Merger	3,500.000	109,725		69,033	101,255	(32,222)			(32,222)		69,033		40,692	40,692		
808513-10-5	Charles Schwab Corp		11/08/2013	Various	43,670.000	944,571		567,456	627,101	(59,645)			(59,645)		567,456		377,115	377,115	5,754	
808541-10-6	Schweitzer-Mauduit Intl Inc		03/01/2013	Corp Reorg/Merger	1,600.000	58,960		53,066	62,448	(9,382)			(9,382)		53,066		5,894	5,894	480	
816300-10-7	Selective Insurance Group		04/26/2013	Various	9,855.000	227,732		170,552	189,906	(19,354)			(19,354)		170,552		57,181	57,181	1,281	
824348-10-6	Sherwin-Williams Co		02/25/2013	Investment Technology	20.000	3,087		1,418	3,076	(1,659)			(1,659)		1,418		1,669	1,669	10	
829226-10-9	Sinclair Broadcast Group-A		03/01/2013	Corp Reorg/Merger	5,000.000	70,400		15,500	63,100	(47,600)			(47,600)		15,500		54,900	54,900		
83066R-10-7	Skilled Healthcare Group Inc CL A		03/01/2013	Corp Reorg/Merger	7,300.000	42,486		55,094	46,501	8,593			8,593		55,094		(12,608)	(12,608)		
842587-10-7	Southern Co		02/25/2013	Investment Technology	590.000	26,272		22,974	25,258	(2,284)			(2,284)		22,974		3,298	3,298	289	
84470P-10-9	Southside Bancshares Inc		01/02/2013	Investment Technology	1,090.000	23,337		20,728	22,955	(2,228)			(2,228)		20,728		2,609	2,609		
845467-10-9	Southwestern Energy Co		04/26/2013	Merrill Lynch	2,695.000	94,864		82,764	90,040	(7,276)			(7,276)		82,764		12,099	12,099		
846822-10-4	Spartan Stores Inc		03/01/2013	Corp Reorg/Merger	4,600.000	76,636		90,751	70,656	20,095			20,095		90,751		(14,115)	(14,115)		
847560-10-9	Spectra Energy Corp		02/25/2013	Investment Technology	550.000	15,928		11,281	15,059	(3,779)			(3,779)		11,281		4,647	4,647	168	
852061-10-0	Sprint Nextel Corp		07/11/2013	Tax Free Exchange	10,800.000	77,956		19,764	61,236	(41,472)			(41,472)		19,764		58,192	58,192		
85254C-30-5	Stage Stores Inc		03/01/2013	Corp Reorg/Merger	4,600.000	113,574		36,787	113,988	(77,201)			(77,201)		36,787		76,787	76,787		
852857-20-0	Stamps.com Inc		04/26/2013	Merrill Lynch	2,755.000	86,715		57,400	69,426	(12,026)			(12,026)		57,400		29,315	29,315		
852891-10-0	Stancorp Financial Group		03/01/2013	Corp Reorg/Merger	2,400.000	95,544		54,755	88,008	(33,253)			(33,253)		54,755		40,789	40,789		
858586-10-0	Stepan Co		03/01/2013	Corp Reorg/Merger	2,600.000	159,224		81,433	144,404	(62,971)			(62,971)		81,433		77,791	77,791	416	
859152-10-0	STERIS Corp		02/15/2013	Various	890.000	34,963		21,700	30,910	(9,210)			(9,210)		21,700		13,263	13,263		
859158-10-7	Sterling Bancorp		04/26/2013	Merrill Lynch	9,005.000	98,055		82,118	82,036	83			83		82,118		15,937	15,937	613	
863667-10-1	Stryker Corp		11/26/2013	Investment Technology	663.000	49,595		33,395	36,346	(2,950)			(2,950)		33,395		16,200	16,200	703	
867892-10-1	Sunstone Hotel Investors Inc		03/01/2013	Corp Reorg/Merger	13,300.000	150,689		75,810	142,443	(66,633)			(66,633)		75,810		74,879	74,879		
87162W-10-0	Synnex Corp		03/01/2013	Corp Reorg/Merger	2,300.000	87,699		48,895	79,074	(30,179)			(30,179)		48,895		38,804	38,804		
871829-10-7	Sysco Corp		12/09/2013	Various	14,235.000	539,475		465,151	450,680	14,471			14,471		465,151		74,324	74,324	12,737	
872386-10-7	TESSCO Technologies Inc		03/01/2013	Corp Reorg/Merger	4,100.000	93,357		80,944	90,774	(9,830)			(9,830)		80,944		12,413	12,413	738	
872540-10-9	TJX Cos Inc		11/26/2013	Various	5,380.000	294,862		219,591	228,381	(8,790)			(8,790)		219,591		75,271	75,271	2,059	
874083-10-8	TAL International Group Inc		03/01/2013	Corp Reorg/Merger	2,100.000	90,405		66,528	76,398	(9,870)			(9,870)		66,528		23,877	23,877		
87612E-10-6	Target Corp		02/25/2013	Investment Technology	350.000	22,008		17,168	20,710	(3,542)			(3,542)		17,168		4,840	4,840	126	
87929J-10-3	TeleCommunication Systems Inc CL A		03/01/2013	Corp Reorg/Merger	24,300.000	56,012		79,365	60,021	19,344			19,344		79,365		(23,353)	(23,353)		
88033G-40-7	Tenet Healthcare Corp		01/24/2013	Various	3,200.000	121,790		57,611	103,904	(46,293)			(46,293)		57,611		64,180	64,180		
880349-10-5	Tenneco Inc		04/26/2013	Merrill Lynch	6,925.000	258,616		242,848	243,137	(289)			(289)		242,848		15,769	15,769		
881609-10-1	Tesoro Corp		03/01/2013	Corp Reorg/Merger	3,100.000	174,344		49,182	136,555	(87,373)			(87,373)		49,182		125,162	125,162	620	

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's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
882508-10-4	Texas Instruments Inc		02/25/2013	Investment Technology	710.000	23,941		11,722	21,967	(10,245)			(10,245)		11,722		12,219	12,219	149	
88579Y-10-1	3M Co		11/26/2013	Various	3,415.000	394,084		277,727	317,083	(39,356)			(39,356)		277,727		116,357	116,357	4,950	
88732J-20-7	Time Warner Cable		02/25/2013	Investment Technology	270.000	23,381		25,091	26,241	(1,150)			(1,150)		25,091		(1,710)	(1,710)		
891092-10-8	Toro Co		04/26/2013	Merrill Lynch	2,790.000	124,956		74,389	119,914	(45,525)			(45,525)		74,389		50,567	50,567	309	
89417E-10-9	Travelers Cos Inc		02/25/2013	Various	4,105.000	306,340		200,723	294,821	(94,098)			(94,098)		200,723		105,617	105,617		
896522-10-9	Trinity Industries Inc		04/26/2013	Merrill Lynch	5,130.000	213,266		69,786	183,757	(113,970)			(113,970)		69,786		143,480	143,480	997	
901109-10-8	Tutor Perini Corp		03/01/2013	Corp Reorg/Merger	4,700.000	79,947		64,390	64,390						64,390		15,557	15,557		
902681-10-5	UGI Corp		04/26/2013	Merrill Lynch	6,080.000	236,289		148,288	198,877	(50,589)			(50,589)		148,288		88,000	88,000	2,774	
902973-30-4	US Bancorp		02/25/2013	Investment Technology	880.000	29,330		22,553	28,107	(5,554)			(5,554)		22,553		6,777	6,777	172	
90328M-10-7	USANA Health Sciences Inc		03/01/2013	Corp Reorg/Merger	2,300.000	101,867		100,514	75,739	24,775			24,775		100,514		1,353	1,353		
90333E-10-8	USEC Inc		03/01/2013	Corp Reorg/Merger	12,700.000	6,096		14,478	6,731	7,747			7,747		14,478		(8,382)	(8,382)		
90341G-10-3	USA Mobility Inc		03/01/2013	Corp Reorg/Merger	5,700.000	66,234		54,654	66,576	(11,922)			(11,922)		54,654		11,580	11,580		
910340-10-8	United Fire Group		01/11/2013	Pershing	1,815.000	41,690		30,935	39,640	(8,705)			(8,705)		30,935		10,755	10,755		
911268-10-0	United Online Inc		03/01/2013	Corp Reorg/Merger	13,000.000	76,700		57,980	72,670	(14,690)			(14,690)		57,980		18,720	18,720	1,300	
913017-10-9	United Technologies Corp		11/26/2013	Various	2,795.000	275,568		190,026	229,218	(39,192)			(39,192)		190,026		85,542	85,542	3,443	
91324P-10-2	UnitedHealth Group Inc		11/26/2013	Investment Technology	497.000	37,028		13,220	26,957	(13,737)			(13,737)		13,220		23,808	23,808	384	
913456-10-9	Universal Corp		03/01/2013	Corp Reorg/Merger	1,000.000	55,790		33,903	49,910	(16,007)			(16,007)		33,903		21,887	21,887	500	
918204-10-8	V F Corp		11/26/2013	Various	1,655.000	335,243		243,599	249,855	(6,257)			(6,257)		243,599		91,644	91,644	2,746	
91829F-10-4	Voxx International Corp		03/01/2013	Corp Reorg/Merger	6,100.000	60,695		42,168	41,053	1,115			1,115		42,168		18,527	18,527		
91913Y-10-0	Valero Energy Corp		05/02/2013	Spin Off	0.000	2,734		2,734	4,310	(1,577)			(1,577)		2,734					
92343E-10-2	VeriSign Inc		11/26/2013	Investment Technology	452.000	25,567		16,150	17,547	(1,397)			(1,397)		16,150		9,417	9,417		
92343V-10-4	Verizon Communications		02/25/2013	Investment Technology	450.000	20,569		16,565	19,472	(2,907)			(2,907)		16,565		4,005	4,005	232	
92826C-83-9	Visa Inc CL A		11/26/2013	Investment Technology	201.000	35,115		17,413	30,468	(13,055)			(13,055)		17,413		17,702	17,702	162	
92886T-20-1	Vonage Holdings Corp		03/01/2013	Corp Reorg/Merger	28,600.000	75,504		64,420	67,782	(3,362)			(3,362)		64,420		11,084	11,084		
92922P-10-6	W & T Offshore Inc		03/01/2013	Corp Reorg/Merger	3,300.000	49,038		72,011	52,899	19,112			19,112		72,011		(22,973)	(22,973)		
931142-10-3	Wal-Mart Stores Inc		11/26/2013	Investment Technology	678.000	54,690		38,988	46,260	(7,272)			(7,272)		38,988		15,702	15,702	956	
931422-10-9	Walgreen Co		11/26/2013	Investment Technology	387.000	23,036		10,047	14,323	(4,276)			(4,276)		10,047		12,989	12,989	457	
947890-10-9	Webster Financial Corp		03/01/2013	Corp Reorg/Merger	3,200.000	70,464		61,577	65,760	(4,183)			(4,183)		61,577		8,887	8,887	320	
949746-10-1	Wells Fargo & Co New		09/04/2013	Investment Technology	7,200.000	266,621		193,353	246,096	(52,743)			(52,743)		193,353		73,268	73,268	2,949	
959319-10-4	Western Refining Inc		03/01/2013	Corp Reorg/Merger	4,800.000	172,272		59,856	135,312	(75,456)			(75,456)		59,856		112,416	112,416	576	
966387-10-2	Whiting Petroleum Corp		04/26/2013	Merrill Lynch	5,670.000	259,373		131,311	245,908	(114,597)			(114,597)		131,311		128,062	128,062		
97186T-10-8	Wilshire Bancorp Inc		03/01/2013	Corp Reorg/Merger	7,500.000	44,025		27,225	44,025	(16,800)			(16,800)		27,225		16,800	16,800		
976391-30-0	Winthrop Realty Trust		04/26/2013	Merrill Lynch	6,590.000	80,172		72,213	72,820	(606)			(606)		72,213		7,959	7,959	1,754	
981811-10-2	Worthington Industries Inc		03/01/2013	Corp Reorg/Merger	2,100.000	59,514		30,336	54,579	(24,244)			(24,244)		30,336		29,179	29,179		
984121-10-3	Xerox Corp		11/26/2013	Investment Technology	3,046.000	34,252		13,859	20,774	(6,914)			(6,914)		13,859		20,392	20,392	655	
988498-10-1	Yum Brands Inc		02/25/2013	Investment Technology	470.000	30,418		33,939	31,208	2,731			2,731		33,939		(3,521)	(3,521)	157	
G0129K-10-4	Aircastle Ltd		03/01/2013	Corp Reorg/Merger	9,400.000	126,618		89,582	117,876	(28,294)			(28,294)		89,582		37,036	37,036		
G29183-10-3	Eaton Corp PLC		02/25/2013	Various	441.000	26,124		22,697	23,887	(1,190)			(1,190)		22,697		3,427	3,427		
G47791-10-1	Ingersoll-Rand PLC		12/12/2013	Spin Off	0.000	8,470		8,470	8,612	(142)			(142)		8,470					
G7945M-10-7	Seagate Technology PLC		11/26/2013	Investment Technology	398.000	19,416		11,536	12,107	(571)			(571)		11,536		7,880	7,880	474	
G9319H-10-2	Validus Holdings Ltd		03/01/2013	Corp Reorg/Merger	2,900.000	103,327		82,297	100,282	(17,985)			(17,985)		82,297		21,030	21,030	5,800	
318672-70-6	First Bancorp Puerto Rico	F	03/01/2013	Corp Reorg/Merger	333.000	1,822		1,162	1,525	(363)			(363)		1,162		659	659		
68618W-10-0	OFG Bancorp	R	03/01/2013	Corp Reorg/Merger	7,500.000	114,825		80,713	100,125	(19,412)			(19,412)		80,713		34,112	34,112	405	
733174-70-0	Popular Inc	F	04/26/2013	Various	10,271.000	289,970		181,234	213,534	(32,300)			(32,300)		181,234		108,736	108,736		
G0408V-10-2	AON PLC	R	11/26/2013	Investment Technology	665.000	54,433		32,592	36,981	(4,389)			(4,389)		32,592		21,841	21,841	454	
G05384-10-5	Aspen Insurance Holdings Ltd	F	03/01/2013	Corp Reorg/Merger	2,100.000	75,306		55,101	67,368	(12,267)			(12,267)		55,101		20,205	20,205	357	
G0585R-10-6	Assured Guaranty Ltd	F	04/26/2013	Various	36,795.000	726,578		551,766	523,593	28,173			28,173		551,766		174,812	174,812	2,409	
G2554F-11-3	Covidien PLC	R	07/01/2013	Spin Off	0.000	4,413		4,413	5,321	(908)			(908)		4,413					
G36738-10-5	Fresh Del Monte Produce Inc	F	03/01/2013	Corp Reorg/Merger	3,900.000	101,751		85,979	102,765	(16,786)			(16,786)		85,979		15,772	15,772		
G39300-10-1	Global Sources Ltd	F	04/26/2013	Merrill Lynch	14,353.000	98,050		94,568	93,007	1,560			1,560		94,568		3,482	3,482		
G62185-10-6	Montpelier Re Holdings Ltd	F	03/01/2013	Corp Reorg/Merger	6,000.000	148,320		102,851	137,160	(34,309)			(34,309)		102,851		45,469	45,469	690	
G7127P-10-0	Platinum Underwriters Hld Ltd	F	03/01/2013	Corp Reorg/Merger	1,600.000	84,608		45,800	73,600	(27,800)			(27,800)		45,800		38,808	38,808		
G9618E-10-7	White Mountains Ins Grp Ltd	F	01/08/2013	Various	40.000	21,446		15,558	20,600	(5,042)			(5,042)		15,558		5,888	5,888		
H84989-10-4	TE Connectivity Ltd	F	11/26/2013	Investment Technology	495.000	26,014		15,527	18,374	(2,848)			(2,848)		15,527		10,488	10,488	535	
P16994-13-2	Banco Latinoamericano de Expor	F	03/01/2013	Corp Reorg/Merger	6,200.000	149,916		93,220	133,672	(40,452)			(40,452)		93,220		56,696	56,696	1,860	
P8744Y-10-2	Steiner Leisure Ltd	F	04/26/2013	Merrill Lynch	8,330.000	392,185		309,195	402,489	(93,294)			(93,294)		309,195		82,990	82,990		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						48,756,103	XXX	32,063,661	39,759,142	(7,695,469)			(7,695,469)		32,063,661		16,692,456	16,692,466	706,347	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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
04314H-85-7	Artisan Intl Val Fund - I		11/25/2013	Various	231,176.000	8,200,000		6,200,151	7,034,698	(834,547)			(834,547)		6,200,151		1,999,849	1,999,849	297,643	
78467Y-10-7	SPDR S&P MidCap 400 ETF Tr Exc Traded Fund		11/26/2013	Investment Technology	2,010.000	444,870		309,693	373,277	(63,585)			(63,585)		309,693		135,178	135,178	3,913	
9299999. Subtotal - Common Stocks - Mutual Funds						8,644,870	XXX	6,509,843	7,407,975	(898,131)			(898,131)		6,509,843		2,135,027	2,135,027	301,556	XXX
9799997. Total - Common Stocks - Part 4						57,400,973	XXX	38,573,504	47,167,117	(8,593,600)			(8,593,600)		38,573,504		18,827,482	18,827,482	1,007,904	XXX
9799998. Total - Common Stocks - Part 5						8,126,383	XXX	7,030,906							7,030,906		1,095,477	1,095,477	13,627	XXX
9799999. Total - Common Stocks						65,527,356	XXX	45,604,410	47,167,117	(8,593,600)			(8,593,600)		45,604,410		19,922,959	19,922,959	1,021,530	XXX
9899999. Total - Preferred and Common Stocks						65,527,356	XXX	45,604,410	47,167,117	(8,593,600)			(8,593,600)		45,604,410		19,922,959	19,922,959	1,021,530	XXX
9999999 - Totals						200,978,071	XXX	179,641,597	170,488,490	(9,476,123)	(949,471)		(10,425,595)		177,204,730		23,773,354	23,773,354	4,358,512	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					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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																				
3135G0-TG-8	Federal National Mtg Assn 0.875% 02/08/18		02/19/2013	Morgan Stanley	03/28/2013	Goldman Sachs	1,250,000	1,242,363	1,250,484	1,242,531		169		169			7,952	7,952	1,610	365
3135G0-TG-8	Federal National Mtg Assn 0.875% 02/08/18		02/19/2013	Morgan Stanley	04/26/2013	RBS Securities Inc	1,000,000	993,890	1,004,220	994,118		228		228			10,102	10,102	1,969	292
912810-FF-0	U S Treasury Notes 5.250% 11/15/28		03/05/2013	Goldman Sachs	04/19/2013	BNP	2,000,000	2,700,711	2,773,195	2,696,016		(4,695)		(4,695)			77,179	77,179	45,829	32,196
912828-UN-8	U S Treasury Notes 2.000% 02/15/23		03/26/2013	Goldman Sachs	04/19/2013	Jefferies & Co	4,000,000	4,032,204	4,106,547	4,031,979		(224)		(224)			74,567	74,567	14,586	8,840
0599999. Subtotal - Bonds - U.S. Governments							8,250,000	8,969,167	9,134,445	8,964,645		(4,522)		(4,522)			169,800	169,800	63,993	41,692
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
421110-Q9-1	Hays TX ISD 5.000% 08/15/18		05/20/2013	Pershing	11/07/2013	Stifel Nicholaus & Co	500,000	600,385	591,950	592,379		(8,006)		(8,006)			(429)	(429)	10,556	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							500,000	600,385	591,950	592,379		(8,006)		(8,006)			(429)	(429)	10,556	
Bonds - U.S. Special Revenues																				
3128MJ-S4-3	FHLMC Pool #G08538 3.500% 07/01/43		08/06/2013	Sun Trust Equity	09/01/2013	Paydown	3,725	3,744	3,725	3,725		(19)		(19)					11	4
3128MJ-S4-3	FHLMC Pool #G08538 3.500% 07/01/43		08/06/2013	Sun Trust Equity	10/01/2013	Paydown	3,032	3,048	3,032	3,032		(16)		(16)					18	3
3128MJ-S4-3	FHLMC Pool #G08538 3.500% 07/01/43		08/06/2013	Sun Trust Equity	11/01/2013	Paydown	3,523	3,542	3,523	3,523		(18)		(18)					31	4
3128MJ-S4-3	FHLMC Pool #G08538 3.500% 07/01/43		08/06/2013	Sun Trust Equity	12/01/2013	Paydown	3,288	3,305	3,288	3,288		(17)		(17)					38	4
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		08/28/2013	Sun Trust Equity	10/01/2013	Paydown	6,491	6,684	6,491	6,491		(193)		(193)					22	8
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		08/28/2013	Sun Trust Equity	11/01/2013	Paydown	10,072	10,371	10,072	10,072		(299)		(299)					67	12
3128MJ-S8-4	FHLMC Pool #G08542 4.000% 08/01/43		08/28/2013	Sun Trust Equity	12/01/2013	Paydown	15,266	15,719	15,266	15,266		(453)		(453)					153	19
312945-V5-4	FGLMC Pool #A96936 4.000% 02/01/41		10/25/2013	Jefferies & Co	11/01/2013	Paydown	1,621	1,704	1,621	1,621		(84)		(84)					5	5
312945-V5-4	FGLMC Pool #A96936 4.000% 02/01/41		10/25/2013	Jefferies & Co	12/01/2013	Paydown	5,032	5,291	5,032	5,032		(259)		(259)					34	16
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	02/01/2013	Paydown	2,731	2,849	2,731	2,731		(118)		(118)					7	3
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	03/01/2013	Paydown	3,008	3,137	3,008	3,008		(130)		(130)					15	3
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	04/01/2013	Paydown	3,085	3,218	3,085	3,085		(133)		(133)					23	3
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	05/01/2013	Paydown	5,156	5,378	5,156	5,156		(222)		(222)					52	6
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	06/01/2013	Paydown	3,859	4,025	3,859	3,859		(166)		(166)					48	4
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	07/01/2013	Paydown	4,259	4,442	4,259	4,259		(184)		(184)					64	5
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	08/01/2013	Paydown	3,364	3,510	3,364	3,364		(145)		(145)					59	4
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	09/01/2013	Paydown	32,778	34,192	32,778	32,778		(1,414)		(1,414)					656	36
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	10/01/2013	Paydown	3,235	3,375	3,235	3,235		(140)		(140)					73	4
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	11/01/2013	Paydown	3,082	3,215	3,082	3,082		(133)		(133)					77	3
3132HR-D8-0	FHLMC Pool #Q14627 3.000% 01/01/43		01/08/2013	Sun Trust Equity	12/01/2013	Paydown	3,170	3,307	3,170	3,170		(137)		(137)					87	3
3132JM-2E-8	FGLMC Pool #Q20773 4.000% 08/01/43		10/02/2013	Cantor Fitzgerald & Co	11/01/2013	Paydown	7,281	7,628	7,281	7,281		(347)		(347)					24	7
3132JM-2E-8	FGLMC Pool #Q20773 4.000% 08/01/43		10/02/2013	Cantor Fitzgerald & Co	12/01/2013	Paydown	4,351	4,558	4,351	4,351		(207)		(207)					29	4
3132JP-P9-7	FGLMC Pool #Q22248 4.000% 10/01/43		10/29/2013	Sun Trust Equity	12/01/2013	Paydown	344	362	344	344		(18)		(18)					1	
3136AC-U5-8	Federal National Mortgage Assn 3.500% 08/25/42		11/22/2013	Keybanc Capital Mrkt	12/25/2013	Paydown	13,948	14,497	13,948	13,948		(549)		(549)					41	35
3136AE-ZQ-3	Federal National Mortgage Assn 2.500% 06/25/43		11/12/2013	RBC Capital Markets	12/25/2013	Paydown	88,995	87,966	88,995	88,995		1,029		1,029					185	87
3137B4-Z5-8	Federal Home Loan Mtg Corp CMO 3.000% 07/15/32		11/25/2013	Sun Trust Equity	12/15/2013	Paydown	8,375	8,589	8,375	8,375		(215)		(215)					21	18
3138WQ-L3-4	FNMA Pool #AT3045 3.000% 04/01/43		04/24/2013	Jefferies & Co	06/01/2013	Paydown	7,778	8,128	7,778	7,778		(350)		(350)					19	8
3138WQ-L3-4	FNMA Pool #AT3045 3.000% 04/01/43		04/24/2013	Jefferies & Co	07/01/2013	Paydown	7,802	8,153	7,802	7,802		(351)		(351)					39	8
3138WQ-L3-4	FNMA Pool #AT3045 3.000% 04/01/43		04/24/2013	Jefferies & Co	08/01/2013	Paydown	7,826	8,178	7,826	7,826		(352)		(352)					59	8
3138WQ-L3-4	FNMA Pool #AT3045 3.000% 04/01/43		04/24/2013	Jefferies & Co	09/01/2013	Paydown	7,930	8,287	7,930	7,930		(357)		(357)					79	8
3138WQ-L3-4	FNMA Pool #AT3045 3.000% 04/01/43		04/24/2013	Jefferies & Co	10/01/2013	Paydown	8,272	8,644	8,272	8,272		(372)		(372)					103	8
3138WQ-L3-4	FNMA Pool #AT3045 3.000% 04/01/43		04/24/2013	Jefferies & Co	11/01/2013	Paydown	8,486	8,868	8,486	8,486		(382)		(382)					127	8
3138WQ-L3-4	FNMA Pool #AT3045 3.000% 04/01/43		04/24/2013	Jefferies & Co	12/01/2013	Paydown	126,590	132,287	126,590	126,590		(5,697)		(5,697)					2,215	127
3199999. Subtotal - Bonds - U.S. Special Revenues							417,754	430,200	417,754	417,754		(12,446)		(12,446)					4,482	474
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
92812U-K5-6	Virginia Housing Dev Auth 2.750% 04/25/42		04/25/2013	Merrill Lynch	06/25/2013	Paydown	25,888	25,888	25,888	25,888									59	40
92812U-K5-6	Virginia Housing Dev Auth 2.750% 04/25/42		04/25/2013	Merrill Lynch	07/25/2013	Paydown	16,592	16,592	16,592	16,592									76	25
92812U-K5-6	Virginia Housing Dev Auth 2.750% 04/25/42		04/25/2013	Merrill Lynch	08/25/2013	Paydown	7,337	7,337	7,337	7,337									50	11

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
92812U-K5-6	Virginia Housing Dev Auth 2.750% 04/25/42		04/25/2013	Merrill Lynch	09/25/2013	Paydown	22,525	22,525	22,525	22,525									206	34
92812U-K5-6	Virginia Housing Dev Auth 2.750% 04/25/42		04/25/2013	Merrill Lynch	10/25/2013	Paydown	20,133	20,133	20,133	20,133									231	31
92812U-K5-6	Virginia Housing Dev Auth 2.750% 04/25/42		04/25/2013	Merrill Lynch	11/25/2013	Paydown	5,159	5,159	5,159	5,159									71	8
92812U-K5-6	Virginia Housing Dev Auth 2.750% 04/25/42		04/25/2013	Merrill Lynch	12/25/2013	Paydown	13,555	13,555	13,555	13,555									217	21
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							111,189	111,189	111,189	111,189									911	170
8399998. Total - Bonds							9,278,943	10,110,941	10,255,339	10,085,968		(24,974)		(24,974)			169,371	169,371	79,943	42,336
8999998. Total - Preferred Stocks																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
000361-10-5	AAR Corp		03/05/2013	Barclays Capital	04/26/2013	Merrill Lynch	205.000	3,472	3,604	3,472							133	133		
000361-10-5	AAR Corp		03/06/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	25.000	427	440	427							12	12		
000361-10-5	AAR Corp		04/03/2013	Credit Suisse	04/26/2013	Merrill Lynch	150.000	2,604	2,637	2,604							34	34		
000361-10-5	AAR Corp		04/04/2013	Credit Suisse	04/26/2013	Merrill Lynch	45.000	773	791	773							18	18		
000361-10-5	AAR Corp		04/05/2013	Goldman Sachs	04/26/2013	Merrill Lynch	30.000	517	527	517							10	10		
000361-10-5	AAR Corp		04/15/2013	Goldman Sachs	04/26/2013	Merrill Lynch	195.000	3,358	3,429	3,358							70	70		
000361-10-5	AAR Corp		04/16/2013	Goldman Sachs	04/26/2013	Merrill Lynch	95.000	1,636	1,670	1,636							34	34		
002535-30-0	Aaron's Inc		03/19/2013	Clearstream	04/26/2013	Merrill Lynch	65.000	1,851	1,834	1,851							(17)	(17)		
002535-30-0	Aaron's Inc		03/20/2013	Clearstream	04/26/2013	Merrill Lynch	70.000	2,028	1,975	2,028							(53)	(53)		
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	01/02/2013	Goldman Sachs	8,795.000	231,821	307,569	231,821							75,748	75,748		
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	01/11/2013	Merrill Lynch	6,670.000	161,004	223,267	161,004							62,262	62,262	2,668	
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	01/11/2013	Liquidnet Inc	1,980.000	49,607	66,270	49,607							16,662	16,662	792	
00287Y-10-9	AbbVie Inc		01/02/2013	Spin Off	11/26/2013	Investment Technology	500.000	12,923	24,292	12,923							11,369	11,369	800	
01449J-10-5	Alere Inc		02/12/2013	Cantor Fitzgerald & Co	04/26/2013	Merrill Lynch	575.000	12,441	14,823	12,441							2,382	2,382		
01449J-10-5	Alere Inc		02/13/2013	Cantor Fitzgerald & Co	04/26/2013	Merrill Lynch	470.000	10,191	12,116	10,191							1,925	1,925		
018804-10-4	Alliant Techsystems Inc		01/25/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	13,299	13,160	13,299							(139)	(139)		
018804-10-4	Alliant Techsystems Inc		01/28/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	13,224	13,160	13,224							(64)	(64)		
018804-10-4	Alliant Techsystems Inc		01/29/2013	Credit Suisse	03/01/2013	Corp Reorg/Merger	100.000	6,564	6,580	6,564							16	16		
018804-10-4	Alliant Techsystems Inc		01/30/2013	Credit Suisse	03/01/2013	Corp Reorg/Merger	200.000	13,093	13,160	13,093							67	67		
018804-10-4	Alliant Techsystems Inc		01/31/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	12,997	13,160	12,997							163	163		
025676-20-6	American Eqty Inv Life Hld Co		03/08/2013	Merrill Lynch	04/26/2013	Merrill Lynch	1,510.000	21,859	22,792	21,859							933	933		
025676-20-6	American Eqty Inv Life Hld Co		03/11/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	95.000	1,391	1,434	1,391							43	43		
025676-20-6	American Eqty Inv Life Hld Co		03/11/2013	Merrill Lynch	04/26/2013	Merrill Lynch	95.000	1,384	1,434	1,384							50	50		
025676-20-6	American Eqty Inv Life Hld Co		03/11/2013	Pershing	04/26/2013	Merrill Lynch	140.000	2,048	2,113	2,048							65	65		
025676-20-6	American Eqty Inv Life Hld Co		03/11/2013	Merrill Lynch	04/26/2013	Merrill Lynch	315.000	4,616	4,755	4,616							139	139		
025676-20-6	American Eqty Inv Life Hld Co		03/12/2013	Merrill Lynch	04/26/2013	Merrill Lynch	475.000	6,960	7,170	6,960							209	209		
025676-20-6	American Eqty Inv Life Hld Co		03/13/2013	Merrill Lynch	04/26/2013	Merrill Lynch	310.000	4,565	4,679	4,565							114	114		
025676-20-6	American Eqty Inv Life Hld Co		03/15/2013	Goldman Sachs	04/26/2013	Merrill Lynch	25.000	371	377	371							6	6		
025676-20-6	American Eqty Inv Life Hld Co		03/18/2013	Goldman Sachs	04/26/2013	Merrill Lynch	370.000	5,483	5,585	5,483							102	102		
025676-20-6	American Eqty Inv Life Hld Co		03/19/2013	Goldman Sachs	04/26/2013	Merrill Lynch	525.000	7,788	7,924	7,788							136	136		
025676-20-6	American Eqty Inv Life Hld Co		03/21/2013	Goldman Sachs	04/26/2013	Merrill Lynch	595.000	8,808	8,981	8,808							173	173		
025676-20-6	American Eqty Inv Life Hld Co		03/22/2013	Goldman Sachs	04/26/2013	Merrill Lynch	280.000	4,154	4,226	4,154							72	72		
025676-20-6	American Eqty Inv Life Hld Co		03/25/2013	Credit Suisse	04/26/2013	Merrill Lynch	140.000	2,079	2,113	2,079							34	34		
025676-20-6	American Eqty Inv Life Hld Co		03/27/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	15.000	223	226	223							4	4		
025676-20-6	American Eqty Inv Life Hld Co		03/27/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	80.000	1,188	1,208	1,188							20	20		
025676-20-6	American Eqty Inv Life Hld Co		03/28/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	95.000	1,411	1,434	1,411							23	23		
025676-20-6	American Eqty Inv Life Hld Co		03/28/2013	Merrill Lynch	04/26/2013	Merrill Lynch	375.000	5,570	5,660	5,570							91	91		
025676-20-6	American Eqty Inv Life Hld Co		04/01/2013	Instinet	04/26/2013	Merrill Lynch	195.000	2,887	2,943	2,887							56	56		
025676-20-6	American Eqty Inv Life Hld Co		04/25/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	1,715.000	25,943	25,886	25,943							(57)	(57)		
025676-20-6	American Eqty Inv Life Hld Co		04/25/2013	Merrill Lynch	04/26/2013	Merrill Lynch	15.000	226	226	226										
029899-10-1	American States Water Co		01/03/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	9,698	10,592	9,698							894	894	71	
029899-10-1	American States Water Co		01/08/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	400.000	19,302	21,184	19,302							1,882	1,882	142	
037833-10-0	Apple Computer Inc		01/23/2013	Investment Technology	09/04/2013	Investment Technology	10.000	5,100	4,987	5,100							(113)	(113)	88	
037833-10-0	Apple Computer Inc		01/25/2013	UBS Securities Inc	09/04/2013	Investment Technology	255.000	115,357	127,299	115,357							11,942	11,942	2,231	
04314H-75-8	Artisan Small Cap Fund - I		05/01/2013	BNY Mellon	09/24/2013	BNY Mellon	36,245.000	814,788	1,000,000	814,788							185,212	185,212		

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
04314H-75-8	Artisan Small Cap Fund - I		05/01/2013	BNY Mellon	11/25/2013	BNY Mellon	17,452.000	392,321	500,000	392,321							107,679	107,679		
053774-10-5	Avis Budget Group Inc		04/10/2013	Barclays Capital	04/26/2013	Merrill Lynch	135.000	3,842	3,923	3,842							81	81		
053774-10-5	Avis Budget Group Inc		04/15/2013	Barclays Capital	04/26/2013	Merrill Lynch	1,880.000	53,243	54,632	53,243							1,389	1,389		
053774-10-5	Avis Budget Group Inc		04/15/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	745.000	21,112	21,649	21,112							537	537		
053774-10-5	Avis Budget Group Inc		04/24/2013	Barclays Capital	04/26/2013	Merrill Lynch	930.000	25,947	27,025	25,947							1,078	1,078		
053774-10-5	Avis Budget Group Inc		04/25/2013	Merrill Lynch	04/26/2013	Merrill Lynch	750.000	20,968	21,795	20,968							827	827		
084670-70-2	Berkshire Hathaway Inc CL B		01/23/2013	Investment Technology	02/25/2013	Investment Technology	280.000	27,014	27,599	27,014							585	585		
084670-70-2	Berkshire Hathaway Inc CL B		01/23/2013	Investment Technology	09/04/2013	Investment Technology	140.000	13,507	15,690	13,507							2,182	2,182		
084680-10-7	Berkshire Hills Bancorp Inc		01/11/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	4,821	4,860	4,821							39	39	36	
084680-10-7	Berkshire Hills Bancorp Inc		01/15/2013	Liquidnet Inc	03/01/2013	Corp Reorg/Merger	300.000	7,325	7,290	7,325							(35)	(35)	54	
084680-10-7	Berkshire Hills Bancorp Inc		01/16/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	600.000	14,575	14,580	14,575							5	5	108	
084680-10-7	Berkshire Hills Bancorp Inc		01/16/2013	Credit Suisse	03/01/2013	Corp Reorg/Merger	200.000	4,870	4,860	4,870							(10)	(10)	36	
11133T-10-3	Broadridge Financial Solutions		02/05/2013	Merrill Lynch	04/26/2013	Merrill Lynch	2,560.000	60,166	62,642	60,166							2,476	2,476	461	
11133T-10-3	Broadridge Financial Solutions		02/05/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	80.000	1,875	1,958	1,875							83	83	14	
11133T-10-3	Broadridge Financial Solutions		03/04/2013	Merrill Lynch	04/26/2013	Merrill Lynch	930.000	21,260	22,757	21,260							1,497	1,497	167	
12646R-10-5	CST Brands Inc		05/02/2013	Spin Off	05/16/2013	Corp Reorg/Merger	0.000	2	4	2							2	2		
14040H-10-5	Capital One Financial Corp		06/05/2013	Citigroup Global	11/26/2013	Investment Technology	511.000	30,711	36,176	30,711							5,465	5,465	307	
146229-10-9	Carter's Inc		03/19/2013	Barclays Capital	04/26/2013	Merrill Lynch	85.000	4,811	5,504	4,811							694	694		
171798-10-1	Cimarex Energy Co		06/24/2013	Deutsche Bank Secur	11/26/2013	Merrill Lynch	725.000	46,550	72,600	46,550							26,050	26,050	203	
218681-10-4	Core-Mark Holding Co		03/05/2013	Goldman Sachs	04/26/2013	Merrill Lynch	225.000	10,453	11,738	10,453							1,285	1,285		
218681-10-4	Core-Mark Holding Co		03/06/2013	Goldman Sachs	04/26/2013	Merrill Lynch	50.000	2,347	2,608	2,347							262	262		
218681-10-4	Core-Mark Holding Co		03/07/2013	Goldman Sachs	04/26/2013	Merrill Lynch	5.000	235	261	235							26	26		
22025Y-40-7	Corrections Corp of America		05/24/2013	Stock Dividend	05/24/2013	Cash Adjustment	0.000													
22025Y-40-7	Corrections Corp of America		05/24/2013	Stock Dividend	06/01/2013	Merrill Lynch	557.000													
22025Y-40-7	Corrections Corp of America		05/24/2013	Stock Dividend	06/24/2013	Motorists	69.000													
22662X-10-0	Crimson Wine Group LTD		02/26/2013	Spin Off	03/05/2013	Investment Technology	32.000	210	246	210							36	36		
254687-10-6	Walt Disney Co		01/23/2013	Investment Technology	02/25/2013	Investment Technology	780.000	42,089	41,791	42,089							(297)	(297)		
26441C-20-4	Duke Energy Corp New		06/05/2013	Citigroup Global	11/26/2013	Investment Technology	140.000	9,355	9,868	9,355							513	513	218	
30219G-10-8	Express Scripts Hldg Co		03/01/2013	Liquidnet Inc	11/26/2013	Merrill Lynch	5.000	284	338	284							54	54		
30219G-10-8	Express Scripts Hldg Co		03/01/2013	Merrill Lynch	11/26/2013	Merrill Lynch	470.000	26,781	31,729	26,781							4,949	4,949		
30219G-10-8	Express Scripts Hldg Co		03/05/2013	Deutsche Bank Secur	11/26/2013	Merrill Lynch	915.000	52,993	61,771	52,993							8,778	8,778		
320734-10-6	The First of Long Island Corp		02/19/2013	Pershing	02/22/2013	Merrill Lynch	265.000	7,974	7,971	7,974							(4)	(4)		
320734-10-6	The First of Long Island Corp		02/19/2013	Pershing	04/26/2013	Merrill Lynch	20.000	602	594	602							(7)	(7)	5	
320734-10-6	The First of Long Island Corp		02/20/2013	Pershing	04/26/2013	Merrill Lynch	190.000	5,784	5,646	5,784							(138)	(138)	48	
320734-10-6	The First of Long Island Corp		02/21/2013	Pershing	04/26/2013	Merrill Lynch	580.000	17,551	17,236	17,551							(315)	(315)	145	
320734-10-6	The First of Long Island Corp		02/22/2013	Pershing	04/26/2013	Merrill Lynch	25.000	756	743	756							(13)	(13)	6	
320734-10-6	The First of Long Island Corp		03/06/2013	Pershing	04/26/2013	Merrill Lynch	75.000	2,207	2,229	2,207							22	22	19	
320734-10-6	The First of Long Island Corp		03/08/2013	Pershing	04/26/2013	Merrill Lynch	45.000	1,328	1,337	1,328							9	9	11	
320734-10-6	The First of Long Island Corp		03/11/2013	Pershing	04/26/2013	Merrill Lynch	5.000	148	149	148							1	1	1	
320734-10-6	The First of Long Island Corp		03/12/2013	Pershing	04/26/2013	Merrill Lynch	95.000	2,816	2,823	2,816							7	7		
320734-10-6	The First of Long Island Corp		03/14/2013	Pershing	04/26/2013	Merrill Lynch	150.000	4,501	4,458	4,501							(44)	(44)		
320734-10-6	The First of Long Island Corp		03/15/2013	Pershing	04/26/2013	Merrill Lynch	275.000	8,262	8,172	8,262							(90)	(90)		
320734-10-6	The First of Long Island Corp		03/18/2013	Pershing	04/26/2013	Merrill Lynch	80.000	2,412	2,377	2,412							(34)	(34)		
320734-10-6	The First of Long Island Corp		03/19/2013	Pershing	04/26/2013	Merrill Lynch	10.000	301	297	301							(4)	(4)		
320734-10-6	The First of Long Island Corp		04/11/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	15.000	430	446	430							15	15		
320734-10-6	The First of Long Island Corp		04/12/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	25.000	716	743	716							26	26		
320734-10-6	The First of Long Island Corp		04/15/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	60.000	1,729	1,783	1,729							54	54		
320734-10-6	The First of Long Island Corp		04/16/2013	Goldman Sachs	04/26/2013	Merrill Lynch	5.000	145	149	145							4	4		
320734-10-6	The First of Long Island Corp		04/17/2013	Goldman Sachs	04/26/2013	Merrill Lynch	30.000	867	892	867							24	24		
320734-10-6	The First of Long Island Corp		04/18/2013	Goldman Sachs	04/26/2013	Merrill Lynch	115.000	3,333	3,418	3,333							85	85		
320734-10-6	The First of Long Island Corp		04/19/2013	Goldman Sachs	04/26/2013	Merrill Lynch	5.000	145	149	145							4	4		
375558-10-3	Gilead Sciences Inc		01/28/2013	Stock Split	11/26/2013	Investment Technology	277.000													
404132-10-2	HCC Insurance Holdings Inc		04/11/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	825.000	35,251	34,561	35,251							(690)	(690)		
443320-10-6	Hub Group Inc CL A		03/04/2013	Keybanc Capital Mrkt	04/26/2013	Merrill Lynch	305.000	11,656	11,046	11,656							(610)	(610)		
443320-10-6	Hub Group Inc CL A		03/04/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	295.000	11,243	10,684	11,243							(559)	(559)		
465741-10-6	Itron Inc		01/23/2013	Liquidnet Inc	03/01/2013	Corp Reorg/Merger	200.000	9,113	8,414	9,113							(699)	(699)		
465741-10-6	Itron Inc		01/28/2013	Credit Suisse	03/01/2013	Corp Reorg/Merger	200.000	9,338	8,414	9,338							(924)	(924)		
465741-10-6	Itron Inc		01/29/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	9,270	8,414	9,270							(856)	(856)		

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
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
465741-10-6	Itron Inc		01/30/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	400.000	18,420	16,828	18,420							(1,592)	(1,592)		
465741-10-6	Itron Inc		02/01/2013	Credit Suisse	03/01/2013	Corp Reorg/Merger	400.000	18,618	16,828	18,618							(1,790)	(1,790)		
465741-10-6	Itron Inc		02/04/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	9,176	8,414	9,176							(762)	(762)		
48282T-10-4	Kadant Inc		01/07/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	400.000	10,773	9,820	10,773							(953)	(953)		
48282T-10-4	Kadant Inc		01/08/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	400.000	10,672	9,820	10,672							(852)	(852)		
48282T-10-4	Kadant Inc		01/10/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	300.000	8,001	7,365	8,001							(636)	(636)		
49456B-10-1	Kinder Morgan Inc		01/23/2013	Investment Technology	02/25/2013	Investment Technology	4.000	155	148	155							(6)	(6)	2	
53635B-10-7	Liquidity Services Inc		02/12/2013	Clearstream	04/26/2013	Merrill Lynch	310.000	10,674	10,675	10,674							1	1		
53635B-10-7	Liquidity Services Inc		03/05/2013	RW Baird	04/26/2013	Merrill Lynch	465.000	15,715	16,013	15,715							298	298		
53635B-10-7	Liquidity Services Inc		03/15/2013	Merrill Lynch	04/26/2013	Merrill Lynch	685.000	20,573	23,588	20,573							3,015	3,015		
53635B-10-7	Liquidity Services Inc		03/19/2013	RW Baird	04/26/2013	Merrill Lynch	495.000	14,746	17,046	14,746							2,300	2,300		
548661-10-7	Lowe's Cos Inc		01/23/2013	Investment Technology	02/25/2013	Investment Technology	380.000	14,328	13,623	14,328							(706)	(706)		
553777-10-3	MTS Systems Corp		01/30/2013	Credit Suisse	03/01/2013	Corp Reorg/Merger	200.000	11,517	10,800	11,517							(717)	(717)		
553777-10-3	MTS Systems Corp		01/31/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	400.000	22,829	21,600	22,829							(1,229)	(1,229)		
553777-10-3	MTS Systems Corp		02/01/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	11,322	10,800	11,322							(522)	(522)		
553777-10-3	MTS Systems Corp		02/04/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	11,022	10,800	11,022							(222)	(222)		
553777-10-3	MTS Systems Corp		02/13/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	400.000	22,061	21,600	22,061							(461)	(461)		
571748-10-2	Marsh & Mclennan Cos Inc		10/15/2013	Merrill Lynch	11/26/2013	Merrill Lynch	1,050.000	46,068	49,895	46,068							3,827	3,827		
580135-10-1	McDonalds Corp		06/05/2013	Citigroup Global	11/26/2013	Investment Technology	240.000	23,146	23,564	23,146							418	418	185	
617446-44-8	Morgan Stanley		01/04/2013	Liquidnet Inc	02/22/2013	Investment Technology	3,685.000	73,098	85,286	73,098							12,189	12,189	184	
617446-44-8	Morgan Stanley		01/04/2013	Sanford Bernstein	02/22/2013	Investment Technology	1,155.000	22,982	26,732	22,982							3,749	3,749	58	
617446-44-8	Morgan Stanley		01/04/2013	Sanford Bernstein	11/26/2013	Merrill Lynch	5,775.000	114,912	181,867	114,912							66,955	66,955	1,155	
617446-44-8	Morgan Stanley		01/08/2013	Morgan Stanley	11/26/2013	Merrill Lynch	755.000	14,924	23,777	14,924							8,853	8,853	151	
626755-10-2	Murphy USA		09/03/2013	Spin Off	09/17/2013	Corp Reorg/Merger	1.000	15	20	15							5	5		
65249B-10-9	News Corp CL A		07/01/2013	Tax Free Exchange	07/12/2013	Corp Reorg/Merger	1.000	2	8	2							6	6		
655044-10-5	Noble Energy Inc		05/29/2013	Stock Split	09/04/2013	Investment Technology	489.000												68	
680665-20-5	Olin Corp		01/22/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	200.000	4,557	4,632	4,557							75	75	40	
680665-20-5	Olin Corp		01/24/2013	Merrill Lynch	03/01/2013	Corp Reorg/Merger	300.000	6,927	6,948	6,927							21	21	60	
680665-20-5	Olin Corp		01/28/2013	Merrill Lynch	03/01/2013	Corp Reorg/Merger	200.000	4,732	4,632	4,732							(100)	(100)	40	
680665-20-5	Olin Corp		01/29/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	1,600.000	35,911	37,056	35,911							1,145	1,145	320	
680665-20-5	Olin Corp		01/30/2013	Credit Suisse	03/01/2013	Corp Reorg/Merger	200.000	4,496	4,632	4,496							136	136	40	
680665-20-5	Olin Corp		02/06/2013	Credit Suisse	03/01/2013	Corp Reorg/Merger	300.000	7,079	6,948	7,079							(131)	(131)	60	
680665-20-5	Olin Corp		02/07/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	600.000	13,885	13,896	13,885							11	11		
680665-20-5	Olin Corp		02/08/2013	Credit Suisse	03/01/2013	Corp Reorg/Merger	700.000	16,271	16,212	16,271							(59)	(59)		
716768-10-6	PetSmart Inc		01/23/2013	Investment Technology	02/25/2013	Investment Technology	340.000	23,286	21,284	23,286							(2,003)	(2,003)		
742718-10-9	Procter & Gamble Co		08/15/2013	Investment Technology	11/26/2013	Investment Technology	504.000	40,638	42,650	40,638							2,013	2,013	303	
750236-10-1	Radian Group Inc		02/19/2013	Goldman Sachs	02/22/2013	Merrill Lynch	2,050.000	15,476	16,133	15,476							657	657	5	
750236-10-1	Radian Group Inc		02/20/2013	Goldman Sachs	02/22/2013	Merrill Lynch	1,485.000	11,660	11,687	11,660							27	27	4	
750236-10-1	Radian Group Inc		02/20/2013	Goldman Sachs	03/05/2013	Goldman Sachs	590.000	4,633	6,261	4,633							1,629	1,629	1	
750236-10-1	Radian Group Inc		02/20/2013	Goldman Sachs	03/05/2013	UBS Securities Inc	1,140.000	8,951	12,079	8,951							3,128	3,128	3	
750236-10-1	Radian Group Inc		02/20/2013	Goldman Sachs	03/05/2013	UBS Securities Inc	2,130.000	16,725	22,616	16,725							5,892	5,892	5	
750236-10-1	Radian Group Inc		02/20/2013	Goldman Sachs	03/05/2013	Goldman Sachs	760.000	5,968	8,087	5,968							2,119	2,119	2	
750236-10-1	Radian Group Inc		02/20/2013	Goldman Sachs	04/26/2013	Merrill Lynch	570.000	4,476	6,703	4,476							2,227	2,227	1	
750236-10-1	Radian Group Inc		02/21/2013	Fidelity Investments	04/26/2013	Merrill Lynch	380.000	2,864	4,469	2,864							1,604	1,604		
750236-10-1	Radian Group Inc		02/21/2013	Investment Technology	04/26/2013	Merrill Lynch	3,775.000	28,621	44,393	28,621							15,772	15,772		
759351-60-4	Reinsurance Group of America		02/21/2013	Goldman Sachs	04/26/2013	Merrill Lynch	195.000	11,464	12,021	11,464							558	558		
759351-60-4	Reinsurance Group of America		02/21/2013	Goldman Sachs	04/26/2013	Merrill Lynch	255.000	14,979	15,720	14,979							741	741		
759351-60-4	Reinsurance Group of America		02/22/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	805.000	47,519	49,627	47,519							2,108	2,108		
759351-60-4	Reinsurance Group of America		02/22/2013	Goldman Sachs	04/26/2013	Merrill Lynch	55.000	3,241	3,391	3,241							150	150		
759351-60-4	Reinsurance Group of America		02/27/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	140.000	8,055	8,631	8,055							576	576		
759351-60-4	Reinsurance Group of America		03/06/2013	Deutsche Bank Secur	04/26/2013	Merrill Lynch	605.000	35,649	37,297	35,649							1,648	1,648		
777779-30-7	Rosetta Resources Inc		03/14/2013	Instinet	04/26/2013	Merrill Lynch	255.000	12,622	10,822	12,622							(1,800)	(1,800)		
777779-30-7	Rosetta Resources Inc		03/14/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	2,210.000	109,830	93,790	109,830							(16,039)	(16,039)		
777779-30-7	Rosetta Resources Inc		03/15/2013	Goldman Sachs	04/26/2013	Merrill Lynch	635.000	31,881	26,949	31,881							(4,932)	(4,932)		
777779-30-7	Rosetta Resources Inc		03/19/2013	Barclays Capital	04/26/2013	Merrill Lynch	235.000	10,999	9,973	10,999							(1,026)	(1,026)		
777779-30-7	Rosetta Resources Inc		03/21/2013	Barclays Capital	04/26/2013	Merrill Lynch	290.000	13,750	12,307	13,750							(1,442)	(1,442)		
777779-30-7	Rosetta Resources Inc		03/21/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	340.000	16,095	14,429	16,095							(1,666)	(1,666)		
777779-30-7	Rosetta Resources Inc		04/11/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	405.000	19,475	17,188	19,475							(2,287)	(2,287)		

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 (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
777779-30-7	Rosetta Resources Inc		04/18/2013	Credit Suisse	04/26/2013	Merrill Lynch	250.000	10,652	10,610	10,652							(42)	(42)		
777779-30-7	Rosetta Resources Inc		04/25/2013	Credit Suisse	04/26/2013	Merrill Lynch	1,405.000	60,953	59,627	60,953							(1,326)	(1,326)		
81619Q-10-5	Select Medical Holdings Corp		01/22/2013	Liquidnet Inc	03/01/2013	Corp Reorg/Merger	2,000.000	19,449	18,480	19,449							(969)	(969)		
81619Q-10-5	Select Medical Holdings Corp		01/22/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	2,000.000	19,428	18,480	19,428							(948)	(948)		
81619Q-10-5	Select Medical Holdings Corp		01/23/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	1,200.000	11,644	11,088	11,644							(556)	(556)		
81619Q-10-5	Select Medical Holdings Corp		01/24/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	2,900.000	27,573	26,796	27,573							(777)	(777)		
81619Q-10-5	Select Medical Holdings Corp		01/29/2013	Investment Technology	03/01/2013	Corp Reorg/Merger	1,300.000	12,371	12,012	12,371							(359)	(359)		
824348-10-6	Sherwin-Williams Co		01/23/2013	Investment Technology	02/25/2013	Investment Technology	40.000	6,591	6,173	6,591							(418)	(418)	20	
844741-10-8	Southwest Airlines Co		05/24/2013	Credit Suisse	11/26/2013	Merrill Lynch	5,365.000	76,495	99,037	76,495							22,542	22,542	429	
844741-10-8	Southwest Airlines Co		05/28/2013	Credit Suisse	11/26/2013	Merrill Lynch	3,210.000	45,892	59,256	45,892							13,364	13,364	257	
85207U-10-5	Sprint Corporation Inc		07/11/2013	Tax Free Exchange	08/05/2013	Corp Reorg/Merger	1.000	5	6	5							1	1		
85207U-10-5	Sprint Corporation Inc		07/11/2013	Tax Free Exchange	11/26/2013	Investment Technology	2,293.000	13,758	18,653	13,758							4,895	4,895		
880349-10-5	Tenneco Inc		03/05/2013	Pershing	04/26/2013	Merrill Lynch	145.000	5,182	5,453	5,182							272	272		
880349-10-5	Tenneco Inc		03/05/2013	Instinet	04/26/2013	Merrill Lynch	190.000	6,793	7,146	6,793							353	353		
880349-10-5	Tenneco Inc		04/11/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	785.000	29,573	29,523	29,573							(51)	(51)		
880349-10-5	Tenneco Inc		04/18/2013	Goldman Sachs	04/26/2013	Merrill Lynch	75.000	2,625	2,821	2,625							196	196		
896215-20-9	TriMas Corp		01/22/2013	Investment Technology	02/22/2013	Merrill Lynch	165.000	4,913	5,009	4,913							96	96		
896215-20-9	TriMas Corp		01/23/2013	Investment Technology	02/22/2013	Merrill Lynch	450.000	13,422	13,660	13,422							239	239		
896215-20-9	TriMas Corp		01/24/2013	Liquidnet Inc	02/22/2013	Merrill Lynch	455.000	13,913	13,812	13,913							(101)	(101)		
896215-20-9	TriMas Corp		01/24/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	360.000	11,008	10,812	11,008							(197)	(197)		
896215-20-9	TriMas Corp		01/25/2013	Investment Technology	04/26/2013	Merrill Lynch	595.000	18,071	17,869	18,071							(202)	(202)		
896215-20-9	TriMas Corp		01/28/2013	Investment Technology	04/26/2013	Merrill Lynch	395.000	12,119	11,863	12,119							(256)	(256)		
896215-20-9	TriMas Corp		01/29/2013	Investment Technology	04/26/2013	Merrill Lynch	415.000	12,732	12,464	12,732							(268)	(268)		
896215-20-9	TriMas Corp		01/30/2013	Investment Technology	04/26/2013	Merrill Lynch	235.000	7,248	7,058	7,248							(190)	(190)		
896215-20-9	TriMas Corp		01/31/2013	Goldman Sachs	04/26/2013	Merrill Lynch	25.000	771	751	771							(21)	(21)		
896215-20-9	TriMas Corp		01/31/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	985.000	30,469	29,582	30,469							(887)	(887)		
896215-20-9	TriMas Corp		02/04/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	715.000	21,984	21,473	21,984							(510)	(510)		
896215-20-9	TriMas Corp		02/05/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	200.000	6,181	6,007	6,181							(174)	(174)		
896215-20-9	TriMas Corp		04/25/2013	Goldman Sachs	04/26/2013	Merrill Lynch	145.000	4,398	4,355	4,398							(43)	(43)		
90130A-10-1	Twenty-First Century Fox Inc		07/01/2013	Tax Free Exchange	09/04/2013	Investment Technology	1,175.000	9,459	37,541	9,459							28,082	28,082		
907818-10-8	Union Pacific Corp		01/23/2013	Investment Technology	02/25/2013	Investment Technology	170.000	23,120	22,638	23,120							(482)	(482)		
963320-10-6	Whirlpool Corp		04/04/2013	Liquidnet Inc	11/26/2013	Merrill Lynch	530.000	59,317	81,359	59,317							22,042	22,042	994	
966244-10-5	Whitewave Foods Co CL A		05/23/2013	Spin Off	06/13/2013	Corp Reorg/Merger	1.000	5	10	5							5	5		
966244-20-4	Whitewave Foods Co CL B		05/23/2013	Spin Off	06/13/2013	Corp Reorg/Merger	0.000	1	2	1							1	1		
966244-20-4	Whitewave Foods Co CL B		05/23/2013	Spin Off	09/24/2013	Tax Free Exchange	240.000	1,772	1,772	1,772										
966837-10-6	Whole Foods Market Inc		08/15/2013	Investment Technology	11/26/2013	Investment Technology	516.000	27,683	29,130	27,683							1,447	1,447	52	
976391-30-0	Winthrop Realty Trust		01/14/2013	Goldman Sachs	04/26/2013	Merrill Lynch	940.000	10,682	11,374	10,682							693	693	153	
976391-30-0	Winthrop Realty Trust		01/15/2013	Goldman Sachs	04/26/2013	Merrill Lynch	135.000	1,553	1,634	1,553							81	81	22	
976391-30-0	Winthrop Realty Trust		01/15/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	1,950.000	22,475	23,595	22,475							1,121	1,121	317	
98978V-10-3	Zoetis Inc		07/01/2013	Tax Free Exchange	07/03/2013	Corp Reorg/Merger	1.000	17	28	17							12	12		
G4095J-10-9	Greenlight Capital Re Ltd		01/30/2013	Fidelity Investments	02/22/2013	Merrill Lynch	5.000	117	123	117							7	7		
G4095J-10-9	Greenlight Capital Re Ltd		01/30/2013	Goldman Sachs	02/22/2013	Merrill Lynch	160.000	3,745	3,949	3,745							204	204		
G4095J-10-9	Greenlight Capital Re Ltd		01/31/2013	Goldman Sachs	02/22/2013	Merrill Lynch	165.000	3,954	4,072	3,954							118	118		
G4095J-10-9	Greenlight Capital Re Ltd		01/31/2013	Pershing	02/22/2013	Merrill Lynch	445.000	10,686	10,982	10,686							297	297		
G4095J-10-9	Greenlight Capital Re Ltd		01/31/2013	Fidelity Investments	02/22/2013	Merrill Lynch	55.000	1,318	1,357	1,318							40	40		
G4095J-10-9	Greenlight Capital Re Ltd		02/04/2013	Goldman Sachs	02/22/2013	Merrill Lynch	240.000	5,744	5,923	5,744							179	179		
G4095J-10-9	Greenlight Capital Re Ltd		02/04/2013	Goldman Sachs	04/26/2013	Merrill Lynch	440.000	10,531	10,836	10,531							305	305		
G4095J-10-9	Greenlight Capital Re Ltd		02/05/2013	Goldman Sachs	04/26/2013	Merrill Lynch	610.000	14,611	15,023	14,611							412	412		
G4095J-10-9	Greenlight Capital Re Ltd		02/06/2013	Pershing	04/26/2013	Merrill Lynch	1,730.000	41,572	42,605	41,572							1,033	1,033		
G4095J-10-9	Greenlight Capital Re Ltd		02/06/2013	Goldman Sachs	04/26/2013	Merrill Lynch	220.000	5,282	5,418	5,282							136	136		
G4095J-10-9	Greenlight Capital Re Ltd		03/06/2013	Pershing	04/26/2013	Merrill Lynch	1,650.000	39,703	40,635	39,703							932	932		
G4095J-10-9	Greenlight Capital Re Ltd		04/10/2013	Goldman Sachs	04/26/2013	Merrill Lynch	535.000	13,429	13,175	13,429							(254)	(254)		
G0176J-10-9	Allegion PLC	F	12/12/2013	Spin Off	12/12/2013	Corp Reorg/Merger	1.000	19	28	19							9	9		
G3075P-10-1	Enstar Group Ltd	F	04/12/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	25.000	3,096	3,162	3,096							66	66		
G3075P-10-1	Enstar Group Ltd	F	04/15/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	85.000	10,532	10,751	10,532							218	218		
G3075P-10-1	Enstar Group Ltd	F	04/15/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	20.000	2,451	2,530	2,451							79	79		
G3075P-10-1	Enstar Group Ltd	F	04/16/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	10.000	1,245	1,265	1,245							20	20		
G3075P-10-1	Enstar Group Ltd	F	04/16/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	30.000	3,738	3,794	3,738							56	56		

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	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 Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
G3075P-10-1	Enstar Group Ltd	F	04/17/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	70.000	8,758	8,853	8,758							96	96		
G3075P-10-1	Enstar Group Ltd	F	04/17/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	185.000	23,163	23,398	23,163							235	235		
G3075P-10-1	Enstar Group Ltd	F	04/25/2013	Deutsche Bank Secur	04/26/2013	Merrill Lynch	15.000	1,891	1,897	1,891							6	6		
G39300-10-1	Global Sources Ltd	F	04/10/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	35.000	237	233	237							(5)	(5)		
G39300-10-1	Global Sources Ltd	F	04/10/2013	Pershing	04/26/2013	Merrill Lynch	10.000	68	67	68							(1)	(1)		
G39300-10-1	Global Sources Ltd	F	04/11/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	10.000	70	67	70							(4)	(4)		
G39300-10-1	Global Sources Ltd	F	04/12/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	20.000	137	133	137							(4)	(4)		
G39300-10-1	Global Sources Ltd	F	04/15/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	130.000	874	864	874							(10)	(10)		
G39300-10-1	Global Sources Ltd	F	04/16/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	10.000	67	67	67							(1)	(1)		
G39300-10-1	Global Sources Ltd	F	04/17/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	5.000	33	33	33										
G39300-10-1	Global Sources Ltd	F	04/17/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	100.000	663	665	663							2	2		
G39300-10-1	Global Sources Ltd	F	04/18/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	35.000	232	233	232							1	1		
G39300-10-1	Global Sources Ltd	F	04/22/2013	Merrill Lynch	04/26/2013	Merrill Lynch	105.000	706	698	706							(7)	(7)		
G39300-10-1	Global Sources Ltd	F	04/22/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	40.000	268	266	268							(2)	(2)		
G39300-10-1	Global Sources Ltd	F	04/23/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	10.000	66	67	66										
G39300-10-1	Global Sources Ltd	F	04/24/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	30.000	201	200	201							(2)	(2)		
G39300-10-1	Global Sources Ltd	F	04/25/2013	Pershing	04/26/2013	Merrill Lynch	65.000	443	432	443							(11)	(11)		
G5785G-10-7	Mallinckrodt PLC	F	07/01/2013	Spin Off	07/12/2013	Corp Reorg/Merger	1.000	28	32	28							4	4		
G94368-10-0	Warner Chilcott PLC	F	02/06/2013	Liquidnet Inc	02/22/2013	Merrill Lynch	1,930.000	28,054	26,692	28,054							(1,362)	(1,362)		
G94368-10-0	Warner Chilcott PLC	F	02/06/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	1,520.000	22,094	20,884	22,094							(1,210)	(1,210)		
G94368-10-0	Warner Chilcott PLC	F	02/06/2013	Barclays Capital	04/26/2013	Merrill Lynch	3,160.000	45,868	43,417	45,868							(2,450)	(2,450)		
G94368-10-0	Warner Chilcott PLC	F	02/08/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	1,340.000	19,110	18,411	19,110							(699)	(699)		
G94368-10-0	Warner Chilcott PLC	F	02/08/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	125.000	1,784	1,717	1,784							(67)	(67)		
G94368-10-0	Warner Chilcott PLC	F	02/12/2013	Merrill Lynch	04/26/2013	Merrill Lynch	1,410.000	20,080	19,373	20,080							(707)	(707)		
G94368-10-0	Warner Chilcott PLC	F	03/04/2013	Cantor Fitzgerald & Co	04/26/2013	Merrill Lynch	1,350.000	18,303	18,549	18,303							246	246		
G94368-10-0	Warner Chilcott PLC	F	03/04/2013	UBS Securities Inc	04/26/2013	Merrill Lynch	55.000	742	756	742							13	13		
G94368-10-0	Warner Chilcott PLC	F	03/04/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	245.000	3,311	3,366	3,311							56	56		
G94368-10-0	Warner Chilcott PLC	F	04/10/2013	Merrill Lynch	04/26/2013	Merrill Lynch	1,190.000	16,107	16,350	16,107							243	243		
N53745-10-0	LyondellBasell Industries CL A	R	01/23/2013	Investment Technology	02/25/2013	Investment Technology	190.000	11,791	10,824	11,791							(967)	(967)	65	
N6748L-10-2	Orthofix International N V	F	01/23/2013	Liquidnet Inc	02/22/2013	Merrill Lynch	685.000	24,967	25,244	24,967							277	277		
N6748L-10-2	Orthofix International N V	F	01/23/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	2,755.000	100,415	87,965	100,415							(12,450)	(12,450)		
N6748L-10-2	Orthofix International N V	F	02/12/2013	Cantor Fitzgerald & Co	04/26/2013	Merrill Lynch	190.000	7,391	6,067	7,391							(1,324)	(1,324)		
N6748L-10-2	Orthofix International N V	F	02/12/2013	Merrill Lynch	04/26/2013	Merrill Lynch	25.000	970	798	970							(172)	(172)		
N6748L-10-2	Orthofix International N V	F	02/13/2013	Cantor Fitzgerald & Co	04/26/2013	Merrill Lynch	80.000	3,129	2,554	3,129							(575)	(575)		
N6748L-10-2	Orthofix International N V	F	02/14/2013	Cantor Fitzgerald & Co	04/26/2013	Merrill Lynch	70.000	2,749	2,235	2,749							(514)	(514)		
N6748L-10-2	Orthofix International N V	F	03/19/2013	Goldman Sachs	04/26/2013	Merrill Lynch	35.000	1,277	1,118	1,277							(159)	(159)		
N6748L-10-2	Orthofix International N V	F	03/19/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	115.000	4,180	3,672	4,180							(508)	(508)		
N6748L-10-2	Orthofix International N V	F	04/24/2013	Liquidnet Inc	04/26/2013	Merrill Lynch	730.000	23,461	23,308	23,461							(152)	(152)		
P8744Y-10-2	Steiner Leisure Ltd	F	04/24/2013	Keybanc Capital Mrkt	04/26/2013	Merrill Lynch	25.000	1,116	1,193	1,116							77	77		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								5,021,909	5,726,393	5,021,909							704,484	704,484	13,627	
Common Stocks - Mutual Funds																				
00769G-53-5	LSV Small Cap Value Fund		03/01/2013	Corp Reorg/Merger	09/06/2013	Corp Reorg/Merger	122,592.000	1,225,919	1,400,000	1,225,919							174,081	174,081		
00769G-53-5	LSV Small Cap Value Fund		03/01/2013	Corp Reorg/Merger	11/25/2013	BNY Mellon	78,308.000	783,078	999,990	783,078							216,913	216,913		
9299999. Subtotal - Common Stocks - Mutual Funds								2,008,997	2,399,990	2,008,997							390,993	390,993		
9799998. Total - Common Stocks								7,030,906	8,126,383	7,030,906							1,095,477	1,095,477	13,627	
9899999. Total - Preferred and Common Stocks								7,030,906	8,126,383	7,030,906							1,095,477	1,095,477	13,627	
9999999 - Totals								17,141,847	18,381,721	17,116,873		(24,974)		(24,974)			1,264,848	1,264,848	93,569	42,336

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
0999999. Total Preferred Stocks								XXX	XXX
Subtotal - Common Stock - U.S. P&C Insurer									
59478*-10-9	MICO Insurance Company		40932	2CIB1	NO		12,824,528	563.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							12,824,528	XXX	XXX
Subtotal - Common Stock - U.S. Life Insurer									
61944@-10-9	Motorists Life Insurance		66311	2CIB1	NO		38,209,460	210,000.000	70.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							38,209,460	XXX	XXX
Subtotal - Common Stock - Other Affiliates									
62006@-10-2	Motorists Service Corporation		None	2CIB2	NO		7,889	2.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							7,889	XXX	XXX
1899999. Total Common Stocks							51,041,877	XXX	XXX
1999999 - Totals							51,041,877	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: $ 432,307,344

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 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
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 Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
Class One Money Market Mutual Funds																				
09248U-61-9	Blackrock Liquidity Temp Fund			12/31/2013	Motorists	XXX	2,000,178						2,000,178			0.000	0.000		93	
26188J-20-6	Dreyfus Corporation Inst Cash Management			12/31/2013	BNY Mellon	XXX	1,569,438						1,569,438			0.000	0.000		300	
52470G-30-4	Western Asset Institutional Cash Reserves			12/31/2013	BNY Mellon	XXX										0.000	0.000		360	
52470G-88-2	Western Asset			12/30/2013	BNY Mellon	XXX	5,116,764						5,116,764			0.000	0.000		280	
60934N-20-3	Federated Investors Prime Obligations Fund			12/31/2013	Motorists	XXX	3,000,173						3,000,173			0.000	0.000		90	
61747C-71-5	Morgan Stanley Institutional Liquidity Fund			12/31/2013	BNY Mellon	XXX	3,002,992						3,002,992			0.000	0.000		1,907	
94975P-50-4	Wells Fargo Advantage Prime Investment			12/31/2013	Supp/Excess Comp (REHR)	XXX	68,275						68,275			0.000	0.000		4	
8999999. Subtotal - Class One Money Market Mutual Funds							14,757,820					XXX	14,757,820			XXX	XXX	XXX	3,034	
9199999 - Totals							14,757,820					XXX	14,757,820			XXX	XXX	XXX	3,034	

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

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 Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 1,892,330 Book/Adjusted Carrying Value $ 1,892,330
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 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 Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 0 Book/Adjusted Carrying Value $ 0
2. Average balance for the year Fair Value $ 1,892,330 Book/Adjusted Carrying Value $ 1,892,330

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 *
Vanderbilt Avenue Asset Management LLC	New York, NY		0.300	3,440		9,004,908	XXX
Federal Home Loan Bank of Cincinnati	Cincinnati, OH			14		409,715	XXX
The Huntington National Bank	Columbus, OH			439		(1,296,743)	XXX
PNC Bank	Columbus, OH		0.100	784		(10,054,264)	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			18,135	XXX
0199999. Totals - Open Depositories		XXX	XXX	4,677		(1,918,248)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	4,677		(1,918,248)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,600	XXX
0599999 Total - Cash		XXX	XXX	4,677		(1,915,648)	XXX

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

1.	January	(15,117,649)	4.	April	(10,719,590)	7.	July	(10,879,692)	10.	October	(8,201,943)
2.	February	(14,595,106)	5.	May	(11,497,644)	8.	August	(10,425,876)	11.	November	(7,242,563)
3.	March	(15,775,631)	6.	June	(11,694,891)	9.	September	(8,009,368)	12.	December	(1,918,248)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	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						
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	Property & Casualty	1,758,333	1,674,813		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,758,333	1,674,813		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets 2
Cash Flow 5
Exhibit of Capital Gains (Losses) 12
Exhibit of Net Investment Income 12
Exhibit of Nonadmitted Assets 13
Exhibit of Premiums and Losses (State Page) 19
Five-Year Historical Data 17
General Interrogatories 15
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Notes To Financial Statements 14
Overflow Page For Write-ins 100
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F - Part 1 20
Schedule F - Part 2 21
Schedule F - Part 3 22
Schedule F - Part 4 23
Schedule F - Part 5 24
Schedule F - Part 6 - Section 1 25
Schedule F - Part 6 - Section 2 26
Schedule F - Part 7 27
Schedule F - Part 8 28
Schedule F - Part 9 29

ANNUAL STATEMENT BLANK (Continued)

Schedule H - Accident and Health Exhibit - Part 1 30
Schedule H - Part 2, Part 3 and 4 31
Schedule H - Part 5 - Health Claims 32
Schedule P - Part 1 - Summary 33
Schedule P - Part 1A - Homeowners/Farmowners 35
Schedule P - Part 1B - Private Passenger Auto Liability/Medical 36
Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical 37
Schedule P - Part 1D - Workers' Compensation (Excluding Excess Workers' Compensation) 38
Schedule P - Part 1E - Commercial Multiple Peril 39
Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence 40
Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made 41
Schedule P - Part 1G - Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler and Machinery) 42
Schedule P - Part 1H - Section 1 - Other Liability-Occurrence 43
Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made 44
Schedule P - Part 1I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft) 45
Schedule P - Part 1J - Auto Physical Damage 46
Schedule P - Part 1K - Fidelity/Surety 47
Schedule P - Part 1L - Other (Including Credit, Accident and Health) 48
Schedule P - Part 1M - International 49
Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property 50
Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability 51
Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines 52
Schedule P - Part 1R - Section 1 - Products Liability - Occurrence 53
Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made 54
Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty 55
Schedule P - Part 1T - Warranty 56
Schedule P - Part 2, Part 3 and Part 4 - Summary 34
Schedule P - Part 2A - Homeowners/Farmowners 57
Schedule P - Part 2B - Private Passenger Auto Liability/Medical 57
Schedule P - Part 2C - Commercial Auto/Truck Liability/Medical 57
Schedule P - Part 2D - Workers' Compensation (Excluding Excess Workers' Compensation) 57
Schedule P - Part 2E - Commercial Multiple Peril 57
Schedule P - Part 2F - Section 1 - Medical Professional Liability - Occurrence 58
Schedule P - Part 2F - Section 2 - Medical Professional Liability - Claims-Made 58
Schedule P - Part 2G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 58
Schedule P - Part 2H - Section 1 - Other Liability - Occurrence 58
Schedule P - Part 2H - Section 2 - Other Liability - Claims-Made 58
Schedule P - Part 2I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 59
Schedule P - Part 2J - Auto Physical Damage 59
Schedule P - Part 2K - Fidelity, Surety 59
Schedule P - Part 2L - Other (Including Credit, Accident and Health) 59
Schedule P - Part 2M - International 59
Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property 60
Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability 60
Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines 60
Schedule P - Part 2R - Section 1 - Products Liability - Occurrence 61
Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made 61
Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty 61
Schedule P - Part 2T - Warranty 61
Schedule P - Part 3A - Homeowners/Farmowners 62
Schedule P - Part 3B - Private Passenger Auto Liability/Medical 62
Schedule P - Part 3C - Commercial Auto/Truck Liability/Medical 62
Schedule P - Part 3D - Workers' Compensation (Excluding Excess Workers' Compensation) 62
Schedule P - Part 3E - Commercial Multiple Peril 62
Schedule P - Part 3F - Section 1 - Medical Professional Liability - Occurrence 63
Schedule P - Part 3F - Section 2 - Medical Professional Liability - Claims-Made 63
Schedule P - Part 3G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 63
Schedule P - Part 3H - Section 1 - Other Liability - Occurrence 63
Schedule P - Part 3H - Section 2 - Other Liability - Claims-Made 63
Schedule P - Part 3I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, and Theft) 64
Schedule P - Part 3J - Auto Physical Damage 64
Schedule P - Part 3K - Fidelity/Surety 64
Schedule P - Part 3L - Other (Including Credit, Accident and Health) 64
Schedule P - Part 3M - International 64
Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property 65
Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability 65
Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines 65
Schedule P - Part 3R - Section 1 - Products Liability - Occurrence 66
Schedule P - Part 3R - Section 2 - Products Liability - Claims-Made 66
Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty 66
Schedule P - Part 3T - Warranty 66

ANNUAL STATEMENT BLANK (Continued)

Schedule P - Part 4A - Homeowners/Farmowners 67
Schedule P - Part 4B - Private Passenger Auto Liability/Medical 67
Schedule P - Part 4C - Commercial Auto/Truck Liability/Medical 67
Schedule P - Part 4D - Workers' Compensation (Excluding Excess Workers' Compensation) 67
Schedule P - Part 4E - Commercial Multiple Peril 67
Schedule P - Part 4F - Section 1 - Medical Professional Liability - Occurrence 68
Schedule P - Part 4F - Section 2 - Medical Professional Liability - Claims-Made 68
Schedule P - Part 4G - Special Liability (Ocean Marine, Aircraft (All Perils), Boiler and Machinery) 68
Schedule P - Part 4H - Section 1 - Other Liability - Occurrence 68
Schedule P - Part 4H - Section 2 - Other Liability - Claims-Made 68
Schedule P - Part 4I - Special Property (Fire, Allied Lines, Inland Marine, Earthquake, Burglary and Theft) 69
Schedule P - Part 4J - Auto Physical Damage 69
Schedule P - Part 4K - Fidelity/Surety 69
Schedule P - Part 4L - Other (Including Credit, Accident and Health) 69
Schedule P - Part 4M - International 69
Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property 70
Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability 70
Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines 70
Schedule P - Part 4R - Section 1 - Products Liability - Occurrence 71
Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made 71
Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty 71
Schedule P - Part 4T - Warranty 71
Schedule P - Part 5A - Homeowners/Farmowners 72
Schedule P - Part 5B - Private Passenger Auto Liability/Medical 73
Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical 74
Schedule P - Part 5D - Workers' Compensation (Excluding Excess Workers' Compensation) 75
Schedule P - Part 5E - Commercial Multiple Peril 76
Schedule P - Part 5F - Medical Professional Liability - Claims-Made 78
Schedule P - Part 5F - Medical Professional Liability - Occurrence 77
Schedule P - Part 5H - Other Liability - Claims-Made 80
Schedule P - Part 5H - Other Liability - Occurrence 79
Schedule P - Part 5R - Products Liability - Claims-Made 82
Schedule P - Part 5R - Products Liability - Occurrence 81
Schedule P - Part 5T - Warranty 83
Schedule P - Part 6C - Commercial Auto/Truck Liability/Medical 84
Schedule P - Part 6D - Workers' Compensation (Excluding Excess Workers' Compensation) 84
Schedule P - Part 6E - Commercial Multiple Peril 85
Schedule P - Part 6H - Other Liability - Claims-Made 86
Schedule P - Part 6H - Other Liability - Occurrence 85
Schedule P - Part 6M - International 86
Schedule P - Part 6N - Reinsurance - Nonproportional Assumed Property 87
Schedule P - Part 6O - Reinsurance - Nonproportional Assumed Liability 87
Schedule P - Part 6R - Products Liability - Claims-Made 88
Schedule P - Part 6R - Products Liability - Occurrence 88
Schedule P - Part 7A - Primary Loss Sensitive Contracts 89
Schedule P - Part 7B - Reinsurance Loss Sensitive Contracts 91
Schedule P Interrogatories 93
Schedule T - Exhibit of Premiums Written 94
Schedule T - Part 2 - Interstate Compact 95
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 96
Schedule Y - Part 1A - Detail of Insurance Holding Company System 97
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 98
Statement of Income 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 99
Underwriting and Investment Exhibit Part 1 6
Underwriting and Investment Exhibit Part 1A 7
Underwriting and Investment Exhibit Part 1B 8
Underwriting and Investment Exhibit Part 2 9
Underwriting and Investment Exhibit Part 2A 10
Underwriting and Investment Exhibit Part 3 11