



ANNUAL STATEMENT

For the Year Ended December 31, 2013
of the Condition and Affairs of the

PROGRESSIVE DIRECT INSURANCE COMPANY

NAIC Group Code.....155, 155
(Current Period) (Prior Period)

Organized under the Laws of OH
Incorporated/Organized..... September 29, 1986

Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 16322

State of Domicile or Port of Entry OH

6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US 44143-2182
(Street and Number) (City or Town, State, Country and Zip Code)

6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US..... 44143-2182 440-461-5000
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

P.O. BOX 89490..... CLEVELAND OH US 44101-6490
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US 44143-2182 440-395-4460
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

PROGRESSIVE.COM

MARY BETH ANDREANO
(Name)
FINANCIAL_REPORTING@PROGRESSIVE.COM
(E-Mail Address)

Employer's ID Number..... 34-1524319

Country of Domicile US

Commenced Business..... January 14, 1987

440-395-4460
(Area Code) (Telephone Number) (Extension)
440-446-7168
(Fax Number)

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
SCOTT WESLEY ZIEGLER	PRESIDENT	MICHAEL ROBERT UTH	SECRETARY
DANIEL JOSEPH WITALEC	TREASURER		

OTHER

TOBY KRAMER ALFRED	(VICE PRESIDENT)	SCOTT EDWARD COLEMAN	(ASST. TREASURER)
JAMES RUSSELL HAAS	(VICE PRESIDENT)	KAREN ANN KOSUDA	(ASST. SECRETARY)
SIMON GREGER LINDSAY	(VICE PRESIDENT)	MARIANN WOJKUN MARSHALL	(VICE PRESIDENT)

DIRECTORS OR TRUSTEES

STEVEN ANTHONY BROZ	BRIAN CHARLES DOMECK	CHARLES ELWOOD JARRETT	SANJAY MAHESH VYAS
SCOTT WESLEY ZIEGLER			

State of..... OHIO
County of..... CUYAHOGA

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

(Signature) SCOTT WESLEY ZIEGLER	(Signature) KAREN ANN KOSUDA	(Signature) SCOTT EDWARD COLEMAN
1. (Printed Name) PRESIDENT	2. (Printed Name) ASSISTANT SECRETARY	3. (Printed Name) ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 13TH 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

PROGRESSIVE DIRECT INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	545,571,038	13.5	545,571,038		545,571,038	13.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	19,381,046	0.5	19,381,046		19,381,046	0.5
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	187,043,699	4.6	187,043,699		187,043,699	4.6
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	9,752,435	0.2	9,752,435		9,752,435	0.2
1.512 Issued or guaranteed by FNMA and FHLMC.....		0.0			0	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	14,489,941	0.4	14,489,941		14,489,941	0.4
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	967,018,549	23.9	967,018,549		967,018,549	23.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	1,063,831,621	26.3	1,063,831,621		1,063,831,621	26.3
2.2 Unaffiliated non-U.S. securities (including Canada).....	117,271,226	2.9	117,271,226		117,271,226	2.9
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	49,845,587	1.2	49,845,587		49,845,587	1.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	833,963,313	20.6	833,963,313		833,963,313	20.6
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	173,277,025	4.3	173,277,025		173,277,025	4.3
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	4,989,144	0.1	4,989,144		4,989,144	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	53,483,012	1.3	53,483,012		53,483,012	1.3
11. Other invested assets.....	6,163,925	0.2			0	0.0
12. Total invested assets.....	4,046,081,561	100.0	4,039,917,636	0	4,039,917,636	100.0

PROGRESSIVE DIRECT INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		180,348,481
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	2,738,477	2,738,477
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	96,406	
7.2	Totals, Part 3, Column 10.....		96,406
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	9,713,526	
8.2	Totals, Part 3, Column 9.....		9,713,526
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		173,277,026
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		173,277,026

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

PROGRESSIVE DIRECT INSURANCE COMPANY

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		6,308,064
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	(6,139)	
5.2	Totals, Part 3, Column 9.....		(6,139)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		138,000
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		6,163,925
12.	Deduct total nonadmitted amounts.....		6,163,925
13.	Statement value at end of current period (Line 11 minus Line 12).....		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		3,533,941,368
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,684,039,138
3.	Accrual of discount.....		18,216,086
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(198,697)	
4.2	Part 2, Section 1, Column 15.....	508,306	
4.3	Part 2, Section 2, Column 13.....	189,482,745	
4.4	Part 4, Column 11.....	(9,564,054)	180,228,300
5.	Total gain (loss) on disposals, Part 4, Column 19.....		26,878,434
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,600,058,291
7.	Deduct amortization of premium.....		32,778,456
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	34,531	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	2,263,591	
9.4	Part 4, Column 13.....		2,298,122
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		3,808,168,457
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		3,808,168,457

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	555,323,473	554,785,018	555,667,532	556,397,661
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	555,323,473	554,785,018	555,667,532	556,397,661
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	19,381,046	19,799,076	20,156,273	18,700,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	201,533,640	203,238,666	209,188,808	175,031,142
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	2,030,850,170	2,043,428,474	2,056,161,364	2,029,121,610
	9. Canada.....				
	10. Other Countries.....	117,271,226	118,151,081	117,595,574	117,584,000
	11. Totals.....	2,148,121,396	2,161,579,555	2,173,756,938	2,146,705,610
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	2,924,359,555	2,939,402,315	2,958,769,551	2,896,834,413
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	49,845,587	63,609,306	37,353,400	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	49,845,587	63,609,306	37,353,400	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	49,845,587	63,609,306	37,353,400	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	775,724,499	775,724,499	476,293,981	
	21. Canada.....	1,695,782	1,695,782	407,301	
	22. Other Countries.....	56,543,032	56,543,032	33,544,422	
	23. Totals.....	833,963,313	833,963,313	510,245,704	
Parent, Subsidiaries and Affiliates	24. Totals.....				
	25. Total Common Stocks.....	833,963,313	833,963,313	510,245,704	
	26. Total Stocks.....	883,808,900	897,572,619	547,599,104	
	27. Total Bonds and Stocks....	3,808,168,455	3,836,974,934	3,506,368,655	

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

501S

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	82,514,486	406,619,872	66,189,115			555,323,473	18.7	452,690,043	15.3	555,323,473	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	82,514,486	406,619,872	66,189,115	0	0	555,323,473	18.7	452,690,043	15.3	555,323,473	0
2. All Other Governments											
2.1 NAIC 1.....	21,849,915					21,849,915	0.7	21,894,478	0.7	21,849,915	
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	21,849,915	0	0	0	0	21,849,915	0.7	21,894,478	0.7	21,849,915	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....	2,446,936	16,934,110				19,381,046	0.7	222,012,673	7.5	19,381,046	
3.2 NAIC 2.....						0	0.0	1,271,180	0.0		
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....						0	0.0		0.0		
3.7 Totals.....	2,446,936	16,934,110	0	0	0	19,381,046	0.7	223,283,853	7.6	19,381,046	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....						0	0.0	1,930,915	0.1		
4.2 NAIC 2.....						0	0.0		0.0		
4.3 NAIC 3.....						0	0.0		0.0		
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....						0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	0	0.0	1,930,915	0.1	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	30,993,613	93,751,490	76,641,876	146,661		201,533,640	6.8	220,378,382	7.5	201,533,640	
5.2 NAIC 2.....						0	0.0		0.0		
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	30,993,613	93,751,490	76,641,876	146,661	0	201,533,640	6.8	220,378,382	7.5	201,533,640	0

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	NAIC 1.....	304,304,865	846,101,913	361,215,092	63,765,428	2,392,938	1,577,780,236	53.0	1,347,597,898	45.6	575,744,230	1,002,036,006
6.2	NAIC 2.....	85,923,238	386,753,240	56,173,876			528,850,354	17.8	629,766,710	21.3	343,728,641	185,121,713
6.3	NAIC 3.....		2,165,000	56,535,000	12,497,313		71,197,313	2.4	50,750,397	1.7	71,197,313	
6.4	NAIC 4.....						0	0.0	5,167,540	0.2		
6.5	NAIC 5.....						0	0.0		0.0		
6.6	NAIC 6.....						0	0.0	40,443	0.0		
6.7	Totals.....	390,228,103	1,235,020,153	473,923,968	76,262,741	2,392,938	2,177,827,903	73.2	2,033,322,988	68.8	990,670,184	1,187,157,719
7.	Hybrid Securities											
7.1	NAIC 1.....						0	0.0		0.0		
7.2	NAIC 2.....						0	0.0		0.0		
7.3	NAIC 3.....						0	0.0		0.0		
7.4	NAIC 4.....						0	0.0		0.0		
7.5	NAIC 5.....						0	0.0		0.0		
7.6	NAIC 6.....						0	0.0		0.0		
7.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	NAIC 1.....						0	0.0		0.0		
8.2	NAIC 2.....						0	0.0		0.0		
8.3	NAIC 3.....						0	0.0		0.0		
8.4	NAIC 4.....						0	0.0		0.0		
8.5	NAIC 5.....						0	0.0		0.0		
8.6	NAIC 6.....						0	0.0		0.0		
8.7	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

901S

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

		1	2	3	4	5	6	7	8	9	10	11
	NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 9.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
9.	Total Bonds Current Year											
9.1	NAIC 1.....	(d).....442,109,815	1,363,407,385	504,046,083	63,912,089	2,392,938	2,375,868,310	79.8	XXX.....	XXX.....	1,373,832,304	1,002,036,006
9.2	NAIC 2.....	(d).....85,923,238	386,753,240	56,173,876	0	0	528,850,354	17.8	XXX.....	XXX.....	343,728,641	185,121,713
9.3	NAIC 3.....	(d).....0	2,165,000	56,535,000	12,497,313	0	71,197,313	2.4	XXX.....	XXX.....	71,197,313	0
9.4	NAIC 4.....	(d).....0	0	0	0	0	0	0.0	XXX.....	XXX.....	0	0
9.5	NAIC 5.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.6	NAIC 6.....	(d).....0	0	0	0	0	(c).....0	0.0	XXX.....	XXX.....	0	0
9.7	Totals.....	528,033,053	1,752,325,625	616,754,959	76,409,402	2,392,938	(b).....2,975,915,977	100.0	XXX.....	XXX.....	1,788,758,258	1,187,157,719
9.8	Line 9.7 as a % of Col. 6.....	17.7	58.9	20.7	2.6	0.1	100.0	XXX.....	XXX.....	XXX.....	60.1	39.9
10.	Total Bonds Prior Year											
10.1	NAIC 1.....	378,117,234	1,370,660,227	413,765,106	99,166,479	4,795,343	XXX.....	XXX.....	2,266,504,389	76.7	1,538,253,271	728,251,118
10.2	NAIC 2.....	54,457,723	500,399,131	76,181,036	0	0	XXX.....	XXX.....	631,037,890	21.4	477,573,093	153,464,797
10.3	NAIC 3.....	0	11,391,094	27,151,029	12,208,274	0	XXX.....	XXX.....	50,750,397	1.7	50,750,397	0
10.4	NAIC 4.....	5,207	5,132,210	15,173	14,892	58	XXX.....	XXX.....	5,167,540	0.2	55,040	5,112,500
10.5	NAIC 5.....	0	0	0	0	0	XXX.....	XXX.....	(c).....0	0.0	0	0
10.6	NAIC 6.....	14,354	26,089	0	0	0	XXX.....	XXX.....	(c).....40,443	0.0	40,443	0
10.7	Totals.....	432,594,518	1,887,608,751	517,112,344	111,389,645	4,795,401	XXX.....	XXX.....	(b).....2,953,500,659	100.0	2,066,672,244	886,828,415
10.8	Line 10.7 as a % of Col. 8.....	14.6	63.9	17.5	3.8	0.2	XXX.....	XXX.....	100.0	XXX.....	70.0	30.0
11.	Total Publicly Traded Bonds											
11.1	NAIC 1.....	326,455,873	830,733,146	201,091,716	13,874,134	1,677,435	1,373,832,304	46.2	1,538,253,271	52.1	1,373,832,304	XXX.....
11.2	NAIC 2.....	55,123,238	239,526,630	49,078,773	0	0	343,728,641	11.6	477,573,093	16.2	343,728,641	XXX.....
11.3	NAIC 3.....	0	2,165,000	56,535,000	12,497,313	0	71,197,313	2.4	50,750,397	1.7	71,197,313	XXX.....
11.4	NAIC 4.....	0	0	0	0	0	0	0.0	55,040	0.0	0	XXX.....
11.5	NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	0	XXX.....
11.6	NAIC 6.....	0	0	0	0	0	0	0.0	40,443	0.0	0	XXX.....
11.7	Totals.....	381,579,111	1,072,424,776	306,705,489	26,371,447	1,677,435	1,788,758,258	60.1	2,066,672,244	70.0	1,788,758,258	XXX.....
11.8	Line 11.7 as a % of Col. 6.....	21.3	60.0	17.1	1.5	0.1	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9	Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	12.8	36.0	10.3	0.9	0.1	60.1	XXX.....	XXX.....	XXX.....	60.1	XXX.....
12.	Total Privately Placed Bonds											
12.1	NAIC 1.....	115,653,942	532,674,239	302,954,367	50,037,955	715,503	1,002,036,006	33.7	728,251,118	24.7	XXX.....	1,002,036,006
12.2	NAIC 2.....	30,800,000	147,226,610	7,095,103	0	0	185,121,713	6.2	153,464,797	5.2	XXX.....	185,121,713
12.3	NAIC 3.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.4	NAIC 4.....	0	0	0	0	0	0	0.0	5,112,500	0.2	XXX.....	0
12.5	NAIC 5.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.6	NAIC 6.....	0	0	0	0	0	0	0.0	0	0.0	XXX.....	0
12.7	Totals.....	146,453,942	679,900,849	310,049,470	50,037,955	715,503	1,187,157,719	39.9	886,828,415	30.0	XXX.....	1,187,157,719
12.8	Line 12.7 as a % of Col. 6.....	12.3	57.3	26.1	4.2	0.1	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9	Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	4.9	22.8	10.4	1.7	0.0	39.9	XXX.....	XXX.....	XXX.....	XXX.....	39.9

(a) Includes \$.....1,187,157,719 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	80,849,294	400,135,521	64,586,223			545,571,038	18.3	441,304,974	14.9	545,571,038	
1.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
1.3	Commercial Mortgage-Backed Securities.....	1,665,192	6,484,351	1,602,892			9,752,435	0.3	11,385,069	0.4	9,752,435	
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	82,514,486	406,619,872	66,189,115	0	0	555,323,473	18.7	452,690,043	15.3	555,323,473	0
2.	All Other Governments											
2.1	Issuer Obligations.....	21,849,915					21,849,915	0.7	21,894,478	0.7	21,849,915	
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	21,849,915	0	0	0	0	21,849,915	0.7	21,894,478	0.7	21,849,915	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	2,446,936	16,934,110				19,381,046	0.7	223,283,853	7.6	19,381,046	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	2,446,936	16,934,110	0	0	0	19,381,046	0.7	223,283,853	7.6	19,381,046	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....						0	0.0	1,930,915	0.1		
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	0	0	0	0	0	0	0.0	1,930,915	0.1	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	27,893,141	85,826,072	66,536,718	107,157		180,363,088	6.1	190,878,054	6.5	180,363,088	
5.2	Residential Mortgage-Backed Securities.....	28,894	89,918	65,788	39,504		224,104	0.0	261,888	0.0	224,104	
5.3	Commercial Mortgage-Backed Securities.....	194,058	4,032,409	10,039,370			14,265,837	0.5	15,966,180	0.5	14,265,837	
5.4	Other Loan-Backed and Structured Securities.....	2,877,520	3,803,091				6,680,611	0.2	13,272,260	0.4	6,680,611	
5.5	Totals.....	30,993,613	93,751,490	76,641,876	146,661	0	201,533,640	6.8	220,378,382	7.5	201,533,640	0
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	115,629,745	492,529,941	124,159,889	12,497,313		744,816,888	25.0	963,247,905	32.6	511,020,077	233,796,811
6.2	Residential Mortgage-Backed Securities.....	48,516,473	177,413,561	73,699,179	23,843,329	2,392,938	325,865,480	11.0	132,512,157	4.5	184,548,592	141,316,888
6.3	Commercial Mortgage-Backed Securities.....	104,114,342	420,686,587	266,554,765	39,922,099		831,277,793	27.9	628,891,793	21.3	165,853,193	665,424,600
6.4	Other Loan-Backed and Structured Securities.....	121,967,543	144,390,064	9,510,135			275,867,742	9.3	308,671,133	10.5	129,248,322	146,619,420
6.5	Totals.....	390,228,103	1,235,020,153	473,923,968	76,262,741	2,392,938	2,177,827,903	73.2	2,033,322,988	68.8	990,670,184	1,187,157,719
7.	Hybrid Securities											
7.1	Issuer Obligations.....						0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

801S

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

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	248,669,031	995,425,644	255,282,830	12,604,470	0	1,511,981,975	50.8	XXX	XXX	1,278,185,164	233,796,811
9.2	Residential Mortgage-Backed Securities.....	48,545,367	177,503,479	73,764,967	23,882,833	2,392,938	326,089,584	11.0	XXX	XXX	184,772,696	141,316,888
9.3	Commercial Mortgage-Backed Securities.....	105,973,592	431,203,347	278,197,027	39,922,099	0	855,296,065	28.7	XXX	XXX	189,871,465	665,424,600
9.4	Other Loan-Backed and Structured Securities.....	124,845,063	148,193,155	9,510,135	0	0	282,548,353	9.5	XXX	XXX	135,928,933	146,619,420
9.5	Totals.....	528,033,053	1,752,325,625	616,754,959	76,409,402	2,392,938	2,975,915,977	100.0	XXX	XXX	1,788,758,258	1,187,157,719
9.6	Line 9.5 as a % of Col. 6.....	17.7	58.9	20.7	2.6	0.1	100.0	XXX	XXX	XXX	60.1	39.9
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	230,510,714	1,267,483,890	297,359,257	44,452,986	2,733,332	XXX	XXX	1,842,540,179	62.4	1,592,426,944	250,113,235
10.2	Residential Mortgage-Backed Securities.....	30,050,458	59,371,660	25,838,876	15,450,982	2,062,069	XXX	XXX	132,774,045	4.5	90,264,137	42,509,908
10.3	Commercial Mortgage-Backed Securities.....	33,114,642	377,845,322	193,797,401	51,485,677		XXX	XXX	656,243,042	22.2	225,513,441	430,729,601
10.4	Other Loan-Backed and Structured Securities.....	138,918,704	182,907,879	116,810			XXX	XXX	321,943,393	10.9	158,467,722	163,475,671
10.5	Totals.....	432,594,518	1,887,608,751	517,112,344	111,389,645	4,795,401	XXX	XXX	2,953,500,659	100.0	2,066,672,244	886,828,415
10.6	Line 10.5 as a % of Col. 8.....	14.6	63.9	17.5	3.8	0.2	XXX	XXX	100.0	XXX	70.0	30.0
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	217,869,031	810,974,950	236,736,713	12,604,470		1,278,185,164	43.0	1,592,426,944	53.9	1,278,185,164	XXX
11.2	Residential Mortgage-Backed Securities.....	23,047,570	97,263,375	49,017,339	13,766,977	1,677,435	184,772,696	6.2	90,264,137	3.1	184,772,696	XXX
11.3	Commercial Mortgage-Backed Securities.....	75,976,477	101,680,552	12,214,436			189,871,465	6.4	225,513,441	7.6	189,871,465	XXX
11.4	Other Loan-Backed and Structured Securities.....	64,686,033	62,505,899	8,737,001			135,928,933	4.6	158,467,722	5.4	135,928,933	XXX
11.5	Totals.....	381,579,111	1,072,424,776	306,705,489	26,371,447	1,677,435	1,788,758,258	60.1	2,066,672,244	70.0	1,788,758,258	XXX
11.6	Line 11.5 as a % of Col. 6.....	21.3	60.0	17.1	1.5	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	12.8	36.0	10.3	0.9	0.1	60.1	XXX	XXX	XXX	60.1	XXX
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	30,800,000	184,450,694	18,546,117			233,796,811	7.9	250,113,235	8.5	XXX	233,796,811
12.2	Residential Mortgage-Backed Securities.....	25,497,797	80,240,104	24,747,628	10,115,856	715,503	141,316,888	4.7	42,509,908	1.4	XXX	141,316,888
12.3	Commercial Mortgage-Backed Securities.....	29,997,115	329,522,795	265,982,591	39,922,099		665,424,600	22.4	430,729,601	14.6	XXX	665,424,600
12.4	Other Loan-Backed and Structured Securities.....	60,159,030	85,687,256	773,134			146,619,420	4.9	163,475,671	5.5	XXX	146,619,420
12.5	Totals.....	146,453,942	679,900,849	310,049,470	50,037,955	715,503	1,187,157,719	39.9	886,828,415	30.0	XXX	1,187,157,719
12.6	Line 12.5 as a % of Col. 6.....	12.3	57.3	26.1	4.2	0.1	100.0	XXX	XXX	XXX	XXX	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	4.9	22.8	10.4	1.7	0.0	39.9	XXX	XXX	XXX	XXX	39.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	27,385,338	27,385,338			
2. Cost of short-term investments acquired.....	60,903,745	60,903,745			
3. Accrual of discount.....	219,141	219,141			
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	163	163			
6. Deduct consideration received on disposals.....	69,673,580	69,673,580			
7. Deduct amortization of premium.....	230,799	230,799			
8. Total foreign exchange change in book/adjusted carrying value.....	(2,437,128)	(2,437,128)			
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,166,880	16,166,880	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	16,166,880	16,166,880	0	0	0

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

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

PROGRESSIVE DIRECT INSURANCE COMPANY

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	95,295,300	95,295,300	
2. Cost of cash equivalents acquired.....	851,756,236	851,756,236	
3. Accrual of discount.....	104,460	104,460	
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	911,246,403	911,246,403	
7. Deduct amortization of premium.....	0		
8. Total foreign exchange change in book/adjusted carrying value.....	(520,050)	(520,050)	
9. Deduct current year's other-than-temporary impairment recognized.....	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	35,389,543	35,389,543	0
11. Deduct total nonadmitted amounts.....	0		
12. Statement value at end of current period (Line 10 minus Line 11).....	35,389,543	35,389,543	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		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 Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Campus I Home Office Complex - 6300 Wilson Mills Rd.....		Mayfield Village.....	OH.....	10/01/2007	.....	73,274,717	.....	47,286,460	47,286,460	4,251,350	57,083	.....	(4,308,433)	.....	13,528,730	7,348,602
Discovery Training Center - 6671 Beta Dr.....		Mayfield Village.....	OH.....	10/01/2007	.....	7,221,102	.....	4,693,698	4,693,698	440,549	.....	.....	(440,549)	.....	1,772,699	1,142,085
Eastmark Office Building - 6055 Parkland Blvd.....		Mayfield Heights.....	OH.....	10/01/2007	.....	7,264,708	.....	4,940,029	4,940,029	348,793	.....	.....	(348,793)	.....	1,798,211	1,247,474
Alpha North Office Building - 747 Alpha Dr.....		Highland Heights.....	OH.....	10/01/2007	.....	13,792,836	.....	9,783,751	9,783,751	501,148	.....	.....	(501,148)	.....	3,265,078	2,368,540
Omega West Office Building - 624 Alpha Dr.....		Highland Heights.....	OH.....	10/01/2007	.....	4,301,930	.....	3,125,676	3,125,676	128,627	.....	.....	(128,627)	.....	750,976	496,246
Omega East Office Building - 625 Alpha Dr.....		Highland Heights.....	OH.....	10/01/2007	.....	7,281,757	.....	5,329,605	5,329,605	262,898	.....	.....	(262,898)	.....	1,576,578	1,098,252
Voyager Training Center - 30440 Lakeland Blvd.....		Wickliffe.....	OH.....	10/01/2007	.....	6,075,897	.....	3,215,431	3,215,431	149,447	.....	.....	(149,447)	.....	860,096	580,645
Colorado Springs Call Center - 12710 Voyager Pkwy.....		Colorado Springs.....	CO.....	10/01/2007	.....	44,128,677	.....	36,541,377	36,541,377	1,246,251	39,323	.....	(1,285,574)	.....	6,085,755	3,389,822
Alpha South PPA Center - 755 Alpha Dr.....		Highland Heights.....	OH.....	10/01/2007	.....	3,577,848	.....	2,466,919	2,466,919	144,821	.....	.....	(144,821)	.....	1,300,725	1,055,590
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane.....		Colorado Springs.....	CO.....	10/01/2007	.....	66,611,283	.....	52,620,460	52,620,460	2,239,642	.....	.....	(2,239,642)	.....	7,258,388	2,897,282
Colorado Springs Land for IT Building - 550 Sybilla Lane.....		Colorado Springs.....	CO.....	10/01/2007	.....	3,273,620	.....	3,273,620	3,273,620	.....	.....	.....	0	.....	.....	81,701
0299999. Properties Occupied by the Reporting Entity - Administrative.....						236,804,375	0	173,277,026	173,277,026	9,713,526	96,406	0	(9,809,932)	0	38,197,236	21,706,239
0399999. Total - Properties Occupied by the Reporting Entity.....						236,804,375	0	173,277,026	173,277,026	9,713,526	96,406	0	(9,809,932)	0	38,197,236	21,706,239
0699999. Totals.....						236,804,375	0	173,277,026	173,277,026	9,713,526	96,406	0	(9,809,932)	0	38,197,236	21,706,239

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
Acquired by Purchase								
Campus I Home Office Complex - 6300 Wilson Mills Rd.....	Mayfield Village.....	OH.....	10/01/2007					989,339
Discovery Training Center - 6671 Beta Dr.....	Mayfield Village.....	OH.....	10/01/2007					591,298
Alpha North Office Building - 747 Alpha Dr.....	Highland Heights.....	OH.....	10/01/2007					35,572
Omega East Office Building - 625 Alpha Dr.....	Highland Heights.....	OH.....	10/01/2007					16,622
Colorado Springs Call Center - 12710 Voyager Pkwy.....	Colorado Springs.....	CO.....	10/01/2007					1,017,191
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane.....	Colorado Springs.....	CO.....	10/01/2007					88,455
0199999. Total - Acquired by Purchase.....					0	0	0	2,738,477
0399999. Totals.....					0	0	0	2,738,477

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	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 Desig- nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	GADSDEN, AL, LLC.....		GADSDEN.....	AL....	MEIGHAN BLVD., LLC.....		10/18/2006		6,121,400	6,163,925	6,163,925	(6,139)	.....	.....	.....	.....	.....262,000	.....	.....100.0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									6,121,400	6,163,925	6,163,925	(6,139)	0	0	0	0	262,000	0	XXX.....
4499999. Subtotal - Unaffiliated.....									6,121,400	6,163,925	6,163,925	(6,139)	0	0	0	0	262,000	0	XXX.....
4699999. Totals.....									6,121,400	6,163,925	6,163,925	(6,139)	0	0	0	0	262,000	0	XXX.....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							

NONE

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
000000 00 0	GADSDEN, AL, LLC.....		GADSDEN.....	AL....	RETURN OF CAPITAL.....	10/18/2006	05/31/2013	66,000					0			66,000			0	
000000 00 0	GADSDEN, AL, LLC.....		GADSDEN.....	AL....	RETURN OF CAPITAL.....	10/18/2006	11/30/2013	72,000					0			72,000			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								138,000	0	0	0	0	0	0	0	138,000	0	0	0	0
4499999. Subtotal - Unaffiliated.....								138,000	0	0	0	0	0	0	0	138,000	0	0	0	0
4699999. Totals.....								138,000	0	0	0	0	0	0	0	138,000	0	0	0	0

SCHEDULE D - PART 1

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

1			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	n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																						
912828	EN	6	US TREASURY NOTE.....	SD..	..	1	272,617	107.730	269,325	250,000	257,884	.....	.....(4,057)	.....	.....	.....4.500	2.757	MN.....	1,461	11,250	03/24/2010	11/15/2015
912828	KJ	8	US TREASURY NOTE.....		..	1	79,376,886	100.402	79,562,561	79,244,000	79,249,370	.....	.....(28,383)	.....	.....	.....1.750	1.715	MS.....	354,312	1,386,770	04/15/2009	03/31/2014
912828	MW	7	US TREASURY NOTE.....	SD..	..	1	5,478,945	102.840	5,656,200	5,500,000	5,494,383	.....	.....4,299	.....	.....	.....2.500	2.582	MS.....	35,130	137,500	04/01/2010	03/31/2015
912828	PZ	7	US TREASURY NOTE.....		..	1	1,599,125	100.234	1,603,744	1,600,000	1,599,924	.....	.....290	.....	.....	.....1.250	1.269	MS.....	5,967	20,000	03/30/2011	03/15/2014
912828	QA	1	US TREASURY NOTE.....		..	1	7,481,250	103.992	7,799,400	7,500,000	7,491,183	.....	.....3,733	.....	.....	.....2.250	2.303	MS.....	43,115	168,750	04/01/2011	03/31/2016
912828	QJ	2	US TREASURY NOTE.....		..	1	14,569,922	103.648	15,132,608	14,600,000	14,586,276	.....	.....6,058	.....	.....	.....2.125	2.169	FA.....	105,416	310,250	03/25/2011	02/29/2016
912828	QX	1	US TREASURY NOTE.....		..	1	20,812,500	102.281	20,456,200	20,000,000	20,521,533	.....	.....(200,298)	.....	.....	.....1.500	0.482	JJ.....	125,543	300,000	07/17/2012	07/31/2016
912828	SE	1	US TREASURY NOTE.....		..	1	5,612,480	100.070	5,653,955	5,650,000	5,635,312	.....	.....13,019	.....	.....	.....0.250	0.483	FA.....	5,335	14,125	03/29/2012	02/15/2015
912828	SM	3	US TREASURY NOTE.....		..	1	48,870,625	100.219	48,105,120	48,000,000	48,622,222	.....	.....(189,396)	.....	.....	.....1.000	0.596	MS.....	122,637	480,000	09/11/2012	03/31/2017
912828	TG	5	US TREASURY NOTE.....		..	1	52,316,328	97.898	51,690,144	52,800,000	52,446,663	.....	.....97,101	.....	.....	.....0.500	0.689	JJ.....	110,478	264,000	08/27/2012	07/31/2017
912828	UZ	1	US TREASURY NOTE.....		..	1	21,991,950	96.438	21,698,550	22,500,000	22,001,546	.....	.....9,596	.....	.....	.....0.625	1.151	AO.....	24,085	.....	12/01/2013	04/30/2018
912828	VC	1	US TREASURY NOTE.....		..	1	49,832,031	99.383	49,691,500	50,000,000	49,867,133	.....	.....35,102	.....	.....	.....0.250	0.363	MN.....	16,229	62,500	05/10/2013	05/15/2016
912828	VF	4	US TREASURY NOTE.....		..	1	10,255,375	94.773	9,856,392	10,400,000	10,266,395	.....	.....11,020	.....	.....	.....1.375	1.586	MN.....	12,571	71,500	06/07/2013	05/31/2020
912828	VP	2	US TREASURY NOTE.....		..	1	44,339,063	98.219	44,198,550	45,000,000	44,370,696	.....	.....31,634	.....	.....	.....2.000	2.230	JJ.....	376,630	.....	08/21/2013	07/31/2020
912828	VR	8	US TREASURY NOTE.....		..	1	154,564,063	100.023	155,035,650	155,000,000	154,615,892	.....	.....51,829	.....	.....	.....0.625	0.721	FA.....	365,914	.....	08/21/2013	08/15/2016
912828	VW	7	US TREASURY NOTE.....		..	1	3,623,766	100.594	3,621,384	3,600,000	3,621,635	.....	.....(2,131)	.....	.....	.....0.875	0.650	MS.....	9,398	.....	09/25/2013	09/15/2016
912828	VY	3	US TREASURY NOTE.....		..	1	14,970,703	99.910	14,986,500	15,000,000	14,973,859	.....	.....3,156	.....	.....	.....0.250	0.350	MS.....	9,581	.....	10/15/2013	09/30/2015
912828	VZ	0	US TREASURY NOTE.....		..	1	9,947,656	97.750	9,775,000	10,000,000	9,949,132	.....	.....1,476	.....	.....	.....2.000	2.081	MS.....	51,099	.....	10/10/2013	09/30/2020
0199999	U.S. Government - Issuer Obligations.....						545,915,285	XXX.....	544,792,783	546,644,000	545,571,038	0	(155,952)	0	0	XXX.....	XXX.....	XXX.....	1,774,901	3,226,645	XXX.....	XXX.....
U.S. Government - Commercial Mortgage-Backed Securities																						
3620AN	RT	9	GNMA PLC.....		..	2	9,752,247	102.446	9,992,235	9,753,661	9,752,435	.....	.....58	.....	.....	.....2.990	2.984	MON...	24,303	291,634	09/16/2010	04/15/2020
0399999	U.S. Government - Commercial Mortgage-Backed Securities.....						9,752,247	XXX.....	9,992,235	9,753,661	9,752,435	0	58	0	0	XXX.....	XXX.....	XXX.....	24,303	291,634	XXX.....	XXX.....
0599999	Total - U.S. Government.....						555,667,532	XXX.....	554,785,018	556,397,661	555,323,473	0	(155,894)	0	0	XXX.....	XXX.....	XXX.....	1,799,204	3,518,279	XXX.....	XXX.....
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
25476A	7R	4	DISTRICT COLUMBIA.....		..	1	11,420,300	106.627	10,662,700	10,000,000	10,474,216	.....	.....(328,448)	.....	.....	.....5.000	1.600	JD.....	41,667	500,000	01/28/2011	06/01/2030
658256	J4	5	NORTH CAROLINA ST.....		..	1	5,685,850	105.526	5,276,300	5,000,000	5,200,349	.....	.....(169,022)	.....	.....	.....5.000	1.520	MS.....	83,333	250,000	01/28/2011	03/01/2021
662523	VQ	9	NORTH SLOPE BORO.....	@..		1	1,726,475	99.840	2,496,000	2,500,000	2,446,936	.....	.....103,325	.....	.....	.....0.000	0.000	MAT....	.....	.....	12/01/2005	06/30/2014
956553	JB	8	WEST VIRGINIA ST.....		..	1	1,323,648	113.673	1,364,076	1,200,000	1,259,545	.....	.....(11,635)	.....	.....	.....5.250	4.050	MN.....	10,500	63,000	12/01/2007	11/01/2023
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....						20,156,273	XXX.....	19,799,076	18,700,000	19,381,046	0	(405,780)	0	0	XXX.....	XXX.....	XXX.....	135,500	813,000	XXX.....	XXX.....
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						20,156,273	XXX.....	19,799,076	18,700,000	19,381,046	0	(405,780)	0	0	XXX.....	XXX.....	XXX.....	135,500	813,000	XXX.....	XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																						
01030R	GB	2	ALABAMA HSG FIN SF.....		..	1	636,032	102.659	667,284	650,000	645,458	.....	.....1,987	.....	.....	.....5.500	6.172	AO.....	8,938	35,750	01/26/2009	10/01/2038
041083	MM	5	ARKANSAS ST HSG.....		..	1	1,531,198	102.047	1,505,193	1,475,000	1,482,936	.....	.....(5,357)	.....	.....	.....5.000	4.131	JJ.....	36,875	73,750	02/16/2006	07/01/2035
041083	QM	1	ARKANSAS ST HSG.....		..	1	3,802,050	104.362	3,704,851	3,550,000	3,628,624	.....	.....(26,341)	.....	.....	.....5.500	3.655	JJ.....	97,625	195,250	12/01/2007	07/01/2037
20775B	YR	1	CONN ST HSG FIN AUTH HSG MTG.....		..	1	3,500,000	100.738	3,525,830	3,500,000	3,500,000	.....	.....	.....	.....	.....1.100	1.100	MN.....	4,919	38,500	05/23/2012	05/15/2015
20775B	YT	7	CONN ST HSG FIN AUTH HSG MTG.....		..	1	10,250,000	101.115	10,364,288	10,250,000	10,250,000	.....	.....	.....	.....	.....1.350	1.350	MN.....	17,681	138,375	05/23/2012	05/15/2016
20775B	YU	4	CONN ST HSG FIN AUTH HSG MTG.....		..	1	7,880,000	101.172	7,972,354	7,880,000	7,880,000	.....	.....	.....	.....	.....1.450	1.450	MN.....	14,600	114,260	05/23/2012	11/15/2016
20775B	YV	2	CONN ST HSG FIN AUTH HSG MTG.....		..	1	5,945,000	101.136	6,012,535	5,945,000	5,945,000	.....	.....	.....	.....	.....1.600	1.600	MN.....	12,154	95,120	05/23/2012	05/15/2017
246395	JE	8	DELAWARE ST HSG.....		..	1	2,455,260	100.268	2,271,070	2,265,000	2,309,526	.....	.....(17,099)	.....	.....	.....5.750	4.067	JJ.....	65,119	130,238	01/12/2006	01/01/2036
246395	NL	7	DELAWARE ST HSG.....		..	1	5,005,911	104.835	4,827,652	4,605,000	4,734,277	.....	.....(39,132)	.....	.....	.....5.900	3.857	JJ.....	135,848	271,695	12/01/2007	07/01/2038
246395	PD	3	DELAWARE ST HSG.....		..	1	3,556,716	108.031	3,586,629	3,320,000	3,396,415	.....	.....(19,255)	.....	.....	.....5.600	4.117	JJ.....	92,960	185,920	05/17/2007	01/01/2039

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
			CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR			NAIC Designation	Actual Cost												Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
452227	GT	2	ILLINOIS ST SALES TAX REVENUE.....		..		..1FE		8,832,825		114.841		8,613,075		7,500,000		8,720,449																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																													

E10.1

SCHEDULE D - PART 1

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

1	2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates													
			3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22											
			CUSIP Identification	FD			Bond CHAR	NAIC Design- ation			Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date							
647110	FD	2	NEW MEXICO EDL ASSISTANCE FNDT.....	.....	..	.....2	1FE	.....	3,040,000	.....	99.497	.....	3,024,709	.....	3,040,000	.....	3,035,737	.....	.....	.....	.....	.....	0.938	.....	1.029	MJSD.	.....	2,454	.....	30,222	12/09/2010	12/01/2020	
662826	EW	2	NORTH TEX HIGHER ED AUTH INC S.....	.....	..	.....2	1FE	.....	2,740,000	.....	99.997	.....	2,739,918	.....	2,740,000	.....	2,735,958	.....	.....	.....	.....	.....	0.648	.....	0.775	JAJO.	.....	4,540	.....	19,631	05/20/2010	07/01/2019	
2899999			U.S. Special Revenue - Other Loan-Backed and Structured Securities.....			.....		.....	6,690,000	.....	XXX	.....	6,669,968	.....	6,690,000	.....	6,680,611	.....	.....0	.....	.....	.....	0	.....	XXX	.....	XXX	.....	8,138	.....	57,120	.....	XXX
3199999			Total - U.S. Special Revenue & Special Assessment Obligations.....			.....		.....	209,188,808	.....	XXX	.....	203,238,666	.....	175,031,142	.....	201,533,640	.....	.....0	.....	.....	.....	0	.....	XXX	.....	XXX	.....	2,754,891	.....	8,973,441	.....	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
032095 AA 9	AMPHENOL CORP.....		..	..		..2FE	18,865,799		103.330	18,093,083	17,510,000	17,801,962	.....	.....(326,755)	.....	.....	.....4.750	2.798	MN.....	106,276	831,725	08/17/2010	11/15/2014
055381 AS 6	BE AEROSPACE INC.....		..	..	1	..3FE	15,612,500		101.500	15,225,000	15,000,000	15,225,000	(323,978)	(63,522)	.....	.....	.....5.250	4.569	AO.....	196,875	787,500	03/07/2013	04/01/2022
073730 AD 5	BEAM INC.....		..	..		..2FE	23,874,357		99.833	23,605,513	23,645,000	23,833,239	.....	.....(43,451)	.....	.....	.....1.875	1.630	MN.....	56,649	443,344	04/24/2013	05/15/2017
084664 BS 9	BERKSHIRE HATHAWAY INC.....		..	..		..1FE	17,255,650		100.964	17,163,880	17,000,000	17,200,887	.....	.....(54,763)	.....	.....	.....1.600	1.241	MN.....	34,756	272,000	01/22/2013	05/15/2017
1248EP AW 3	CCO HOLDINGS LLC.....		..	..	1	..3FE	2,220,000		108.250	2,165,000	2,000,000	2,165,000	(23,201)	(31,799)	.....	.....	.....7.375	4.087	JD.....	12,292	73,750	06/05/2013	06/01/2020
126408 GN 7	CSX CORPORATION.....		..	..		..2FE	20,476,445		106.884	19,310,732	18,067,000	18,771,701	.....	.....(546,205)	.....	.....	.....6.250	3.041	AO.....	282,297	1,129,188	01/18/2011	04/01/2015
247126 AH 8	DELPHI AUTOMOTIVE SYSTEMS.....		..	..	1	..2FE	13,502,500		102.875	13,373,750	13,000,000	13,482,106	.....	.....(20,394)	.....	.....	.....5.000	4.387	FA.....	245,556	150,833	11/22/2013	02/15/2023
25459H AN 5	DIRECTV HOLDINGS.....		..	..		..2FE	14,988,300		103.297	15,494,550	15,000,000	14,996,437	.....	.....2,388	.....	.....	.....3.550	3.567	MS.....	156,792	532,500	03/08/2010	03/15/2015
25470D AB 5	DISCOVERY COMMUNICATIONS INC.....		..	..		..2FE	24,962,750		104.055	26,013,750	25,000,000	24,988,119	.....	.....7,619	.....	.....	.....3.700	3.733	JD.....	77,083	925,000	05/26/2010	06/01/2015
26882P AS 1	ERAC USA FINANCE COMPANY.....		..	..		..2FE	4,924,405		106.210	5,238,277	4,932,000	4,930,327	.....	......878	.....	.....	.....5.600	5.620	MN.....	46,032	276,192	04/14/2005	05/01/2015
26882P AT 9	ERAC USA FINANCE COMPANY.....		..	..		..2FE	5,756,691		108.972	5,522,701	5,068,000	5,371,609	.....	.....(156,345)	.....	.....	.....5.900	2.599	MN.....	38,207	299,012	06/22/2011	11/15/2015
278062 AB 0	EATON CORP.....		..	..		..2FE	14,983,650		98.033	14,704,950	15,000,000	14,987,099	.....	.....3,161	.....	.....	.....1.500	1.523	MN.....	36,875	213,750	11/14/2012	11/02/2017
345397 VP 5	FORD MOTOR CREDIT CO.....		..	..		..2FE	7,679,429		115.843	8,121,753	7,011,000	7,434,218	.....	.....(104,744)	.....	.....	.....6.625	4.788	FA.....	464,479	175,470	08/01/2011	08/15/2017
50075N BB 9	KRAFT FOODS INC.....		..	..		..2FE	15,267,500		106.016	15,902,400	15,000,000	15,126,888	.....	.....(58,106)	.....	.....	.....4.125	3.699	FA.....	244,063	618,750	05/25/2011	02/09/2016
53217V AB 5	LIFE TECHNOLOGIES CORP.....		..	..		..2FE	13,218,012		104.111	13,201,275	12,680,000	12,846,321	.....	.....(138,363)	.....	.....	.....4.400	3.241	MS.....	185,973	557,920	05/02/2011	03/01/2015
571748 AP 7	MARSH & MCLENNAN COS INC.....		..	..		..2FE	5,376,001		108.014	5,176,031	4,792,000	5,084,867	.....	.....(167,062)	.....	.....	.....5.750	2.082	MS.....	81,131	275,540	03/26/2012	09/15/2015
57629W BM 1	MASSMUTUTAL GLOB FNDG II.....		..	..		..1FE	19,987,800		102.872	20,574,400	20,000,000	19,995,265	.....	.....2,450	.....	.....	.....2.300	2.313	MS.....	118,833	460,000	09/20/2010	09/28/2015
582839 AD 8	MEAD JOHNSON NUTRITION CO.....		..	..		..2FE	27,814,452		102.193	28,195,049	27,590,000	27,644,222	.....	.....(64,945)	.....	.....	.....3.500	3.255	MN.....	160,942	965,650	03/28/2011	11/01/2014
58405U AF 9	MEDCO HEALTH SOLUTIONS INC.....		..	..		..2FE	18,751,718		103.227	19,509,903	18,840,967	18,840,967	.....	.....33,012	.....	.....	.....2.750	2.938	MS.....	153,038	519,750	03/24/2011	09/15/2015
59217G AM 1	MET LIFE GLOB FUNDING I.....		..	..		..1FE	9,981,500		101.618	10,161,800	10,000,000	9,993,546	.....	.....6,163	.....	.....	.....2.000	2.064	JJ.....	95,556	200,000	01/04/2012	01/09/2015
608190 AH 7	MOHAWK INDUSTRIES INC.....		..	..		..2FE	5,783,400		109.500	5,863,725	5,355,000	5,561,257	.....	.....(94,756)	.....	.....	.....6.375	4.856	JJ.....	157,415	341,381	08/01/2011	01/15/2016
63946B AB 6	NBCUNIVERSAL MEDIA LLC.....		..	..		..1FE	8,898,879		104.000	9,204,000	8,850,000	8,863,621	.....	.....(10,062)	.....	.....	.....3.650	3.528	AO.....	54,735	323,025	05/07/2010	04/30/2015
63946C AD 0	NBCUNIVERSAL ENTERPRISE.....		..	..		..1FE	11,421,750		97.818	11,527,851	11,785,000	11,451,014	.....	.....29,264	.....	.....	.....1.974	2.550	AO.....	49,112	133,119	06/27/2013	04/15/2019
654740 AD 1	NISSAN MOTOR ACCEPTANCE.....		..	..		..2FE	24,944,250		97.630	24,407,500	25,000,000	24,952,429	.....	.....8,179	.....	.....	.....1.800	1.847	MS.....	132,500	221,250	03/11/2013	03/15/2018
666807 BF 8	NORTHROP GRUMMAN CORP.....		..	..		..2FE	14,958,600		97.556	14,633,400	15,000,000	14,963,181	.....	.....4,581	.....	.....	.....1.750	1.808	JD.....	21,875	131,979	05/28/2013	06/01/2018
690742 AA 9	OWENS CORNING INC.....		..	..		..2FE	5,500,700		110.969	5,698,258	5,135,000	5,312,923	.....	.....(55,212)	.....	.....	.....6.500	5.202	JD.....	27,815	333,775	05/11/2010	12/01/2016
690742 AD 3	OWENS CORNING INC.....		..	..	1	..2FE	25,209,700		95.493	23,873,250	25,000,000	25,190,542	.....	.....(15,124)	.....	.....	.....4.200	4.095	JD.....	46,667	1,204,583	11/02/2012	12/15/2022
760759 AL 4	REPUBLIC SERVICES INC.....		..	..		..2FE	9,996,900		105.913	10,591,300	10,000,000	9,997,673	.....	......410	.....	.....	.....3.800	3.805	MN.....	48,556	380,000	05/02/2011	05/15/2018
760759 AP 5	REPUBLIC SERVICES INC.....		..	..	1	..2FE	10,446,600		96.423	9,642,300	10,000,000	10,406,125	.....	.....(40,475)	.....	.....	.....3.550	2.986	JD.....	29,583	355,000	01/18/2013	06/01/2022
776696 AD 8	ROPER INDUSTRIES INC.....		..	..		..2FE	13,904,926		99.126	13,738,864	13,860,000	13,895,561	.....	.....(8,872)	.....	.....	.....1.850	1.781	MN.....	32,764	252,137	12/06/2012	11/15/2017
776696 AF 3	ROPER INDUSTRIES INC.....		..	..		..2FE	7,962,629		97.182	7,910,615	8,140,000	7,971,382	.....	.....8,753	.....	.....	.....2.050	2.515	AO.....	41,718	53,306	09/20/2013	10/01/2018
78573A AB 6	SABMILLER HOLDINGS INC.....		..	..		..2FE	19,936,622		102.399	20,285,242	19,810,000	19,891,084	.....	.....(25,518)	.....	.....	.....2.450	2.310	JJ.....	223,798	485,345	03/23/2012	01/15/2017
872312 AA 1	TCM SUB LLC SCRIPPS NETWORKS.....		..	..		..2FE	34,969,900		102.789	35,976,150	35,000,000	34,993,236	.....	.....5,913	.....	.....	.....3.550	3.568	JJ.....	572,931	1,242,500	12/08/2009	01/15/2015
87264M AJ 8	TRW AUTOMOTIVE INC.....		..	..		..2FE	7,096,150		101.000	7,009,400	6,940,000	7,095,103	.....	.....(1,047)	.....	.....	.....4.500	4.136	MS.....	104,100	.....	12/05/2013	03/01/2021
88947E AQ 3	TOLL BROS FINANCE CORP.....		..	..	1	..3FE	12,498,125		100.750	12,593,750	12,500,000	12,497,314	.....	.....(811)	.....	.....	.....5.625	5.628	JJ.....	78,125	.....	11/12/2013	01/15/2024
89233P 5S 1	TOYOTA MOTOR CREDIT.....		..	..		..1FE	5,104,550		102.199	5,109,950	5,000,000	5,088,917	.....	.....(15,633)	.....	.....	.....2.050	1.448	JJ.....	48,118	51,250	06/11/2013	01/12/2017
896818 AH 4	TRIUMPH GROUP INC.....		..	..	1	..3FE	23,142,500		97.000	22,310,000	23,000,000	22,310,000	.....	.....(814,844)	.....	.....	.....4.875	4.756	AO.....	280,313	669,635	03/01/2013	04/01/2021

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			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90520G	AA	4				..1FE	36,112,964	110.814	38,618,679	34,850,000	35,234,191		(149,672)				5.950	5.442	MN.....	287,997	2,073,575	03/01/2007	05/11/2016
94106L	AR	0				..2FE	10,465,694	100.862	9,702,924	9,620,000	9,677,054		(276,314)				5.000	2.072	MS.....	141,628	481,000	01/31/2011	03/15/2014
94106L	AX	7				..2FE	14,941,585	103.217	14,966,465	14,500,000	14,766,768		(96,747)				2.600	1.889	MS.....	124,348	377,000	03/22/2012	09/01/2016
983130	AT	2				..3FE	7,000,000	101.000	7,070,000	7,000,000	7,000,000						5.375	5.375	MS.....	110,785	376,250	03/05/2012	03/15/2022
423012	AB	9				F..2FE	35,724,005	98.107	35,597,144	36,284,000	35,791,950		66,567				1.400	1.774	AO.....	126,994	320,488	07/02/2013	10/01/2017
502441	AA	6				F..1FE	7,229,193	99.625	7,222,813	7,250,000	7,235,273		4,057				1.625	1.685	JD.....	655	117,813	06/26/2012	06/29/2017
714264	AF	5				F..2FE	21,380,762	103.271	21,795,345	21,105,000	21,295,975		(50,894)				2.950	2.637	JJ.....	287,087	576,799	07/09/2013	01/15/2017
74728G	AB	6				F..2FE	30,800,000	101.594	31,290,952	30,800,000	30,800,000						9.750	9.750	MS.....	892,558	3,003,000	12/30/2008	03/14/2014
780153	AU	6				F..3FE	12,308,750	100.000	12,000,000	12,000,000	12,000,000		(284,970)	(22,309)			5.250	4.916	MN.....	80,500	644,000	03/12/2013	11/15/2022
902133	AL	1				F..2FE	10,152,864	100.984	10,244,827	10,145,000	10,148,028		(2,778)				1.600	1.572	FA.....	66,732	162,320	03/23/2012	02/03/2015
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						723,391,457	XXX.....	.....	.....725,638,501	711,124,000	715,110,381	(1,446,993)	(2,476,939)	0	0	XXX.....	XXX.....	XXX.....	6,574,105	24,307,413	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
004421	ME	0				..1FM	3,922,500	99.016	3,960,640	4,000,000	3,944,426		21,926				0.885	2.019	MON.....	688	12,128	08/27/2013	04/25/2035
004421	PR	8				..2	5,013,869	96.663	5,074,808	5,250,000	5,068,345		54,476				0.685	2.873	MON.....	699	12,359	08/28/2013	07/25/2035
00764M	DX	2				..1FM	1,477,948	99.846	1,521,311	1,523,657	1,515,110		7,910				0.975	1.551	MON.....	289	10,355	04/28/2010	03/25/2035
03072S	J8	9				..2	3,815,000	93.250	3,730,000	4,000,000	3,883,796		68,796				0.645	2.224	MON.....	501	27,210	01/11/2013	09/25/2035
05532F	AZ	2				..2	8,635,615	101.288	8,936,748	8,823,106	8,735,773		77,085				2.430	3.651	MON.....	17,867	216,754	10/05/2009	10/26/2035
05532X	EZ	2				..2	4,187,573	100.280	4,260,544	4,248,648	4,217,768		10,558				4.000	4.507	MON.....	14,162	169,946	04/09/2010	07/26/2036
05533Q	AA	5				..2	9,520,128	97.418	9,512,121	9,764,233	9,546,889		26,762				0.496	2.104	MON.....	941	16,934	09/05/2013	11/26/2035
05946X	XP	3				..2	6,722,184	83.722	6,956,242	8,308,739	4,884,182		(359,681)				2.778	17.730	MON.....	19,235	242,293	09/15/2006	01/20/2050
073879	3N	6				..2	7,704,681	93.712	8,003,005	8,540,000	7,853,426		148,745				0.595	3.797	MON.....	987	17,500	08/21/2013	11/25/2035
12647Q	AA	4				..2	25,264,729	100.617	25,436,510	25,280,529	25,263,210		(1,519)				2.661	2.723	MON.....	56,066	230,234	08/21/2013	06/27/2034
126673	B6	8				..2	19,431,250	95.173	19,034,600	20,000,000	19,638,779		207,529				0.655	2.032	MON.....	2,546	91,805	05/16/2013	08/25/2035
126673	B7	6				..2	6,761,719	90.417	6,781,275	7,500,000	6,912,804		151,085				0.785	4.383	MON.....	1,144	41,062	05/16/2013	08/25/2035
15231A	AC	0				..2	8,869,568	98.402	9,410,061	9,562,876	9,176,714		169,246				0.325	3.486	MON.....	604	34,050	03/27/2012	06/25/2036
17307G	4V	7				..2	2,143,158	99.183	2,608,158	2,629,642	2,596,992		49,739				0.435	3.740	MON.....	222	12,330	03/20/2008	01/25/2036
17320A	AD	6				..2	9,828,291	99.648	9,732,865	9,767,245	9,893,818		60,475				1.924	2.236	MON.....	15,660	187,905	10/10/2012	03/25/2035
22540V	G6	3				..2	48,474	99.996	47,807	47,809	47,807		(1,568)	(291)			7.000	7.550	MON.....	279	3,347	04/02/2002	03/25/2040
32027N	RX	1				..2	2,718	1.483	31,871	2,149,091	29,434		25,076		34,531		1.365	1,153.080	MON.....	570	25,291	08/07/2007	09/25/2035
35729P	LM	0				..2	16,868,717	97.098	16,934,862	17,441,000	17,073,700		204,983				0.645	2.439	MON.....	2,186	76,065	05/17/2013	06/25/2035
3622N6	AG	4				..2	3,749,243	99.388	3,828,225	3,851,798	3,728,665		6,424				2.725	4.820	MON.....	8,748	105,845	09/12/2007	02/25/2051
362341	KD	0				..2	15,856,250	92.871	16,252,425	17,500,000	16,323,688		467,438				0.655	3.719	MON.....	2,227	120,863	01/16/2013	07/25/2045
45660L	DG	1				..2	2,820,341	98.858	3,653,597	3,695,803	2,872,651		38,724				2.567	8.497	MON.....	7,905	96,645	05/30/2006	03/25/2035
46626L	AF	7				..2	3,064,688	91.514	3,202,990	3,500,000	3,110,620		45,932				0.635	4.682	MON.....	432	7,646	08/23/2013	06/25/2035
46628K	AT	7				..2	4,096,254	99.651	4,206,002	4,220,732	4,425,828		223,193	39,390			2.723	3.204	MON.....	9,576	120,556	11/14/2006	08/25/2035
46639G	AU	0				..2	13,595,584	96.939	12,963,201	13,372,534	13,590,894		(4,689)				2.500	1.984	MON.....	27,859	250,735	03/25/2013	03/01/2043
57643L	GJ	9				..2	1,364,267	78.707	1,842,850	2,341,406		(107,282)					1.305	2.440	MON.....	594	31,601	08/13/2007	09/25/2041
61744C	TL	0				..2	7,362,500	85.481	6,624,778	7,750,000	6,624,778		1,001,595	80,072			0.635	2.443	MON.....	956	51,954	10/10/2007	07/25/2035
61748L	AD	4				..2	4,386,912	78.687	5,169,567	6,569,785	2,179,087		(96,196)				0.315	60.090	MON.....	402	22,726	12/14/2007	11/25/2042
61762U	BB	8				..2	32,770,442	101.792	32,524,255	31,951,681	32,833,615		63,172				2.574	4.404	MON.....	68,544	141,618	10/04/2013	07/26/2053
64352V	KU	4				..2	4,337,500	88.520	4,426,000	5,000,000	4,399,750		62,250				0.615	4.842	MON.....	598	10,585	08/27/2013	06/25/2035
64352V	LK	5				..2	9,300,000	93.026	9,302,600	10,000,000	9,515,869		215,869				0.655	2.999	MON.....	1,273	69,065	01/16/2013	07/25/2035

SCHEDULE D - PART 1

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

1	2						Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
							3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description						Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
66987X GX	7	NHEL 2005-3 M1.....	..	..	..	..	2	1FM	.....	16,544,128	80.760	15,536,609	19,238,000	17,068,119	.....	.....523,992	.....	.....	.....	.....0.615	4.666	MON...	2,299	105,989	08/07/2013	01/25/2036	
71085P AW	7	PCHLT 2004-2 M2.....	..	..	..	..	2	1FM	.....	8,607,020	81.898	11,702,267	14,288,831	9,179,871	.....	.....393,289	.....	.....	.....	.....1.155	8.908	MON...	3,208	171,122	09/07/2007	11/25/2041	
74931X AG	1	RBSSP 2013-1 4A1.....	..	..	..	..	2	1FM	.....	6,690,894	88.927	6,839,093	7,690,682	6,876,597	.....	.....185,703	.....	.....	.....	.....0.336	4.220	MON...	502	21,032	04/16/2013	01/26/2037	
76112B HW	3	RAMP 2005-RS1 A14.....	..	..	..	..	2	1FM	.....	2,481,060	98.507	2,620,930	2,660,654	2,582,778	.....	.....54,053	.....	.....	.....	.....4.630	8.404	MON...	10,266	123,188	06/21/2011	01/25/2035	
85171Y AC	3	SLFMT 2012-3A M2.....	..	..	..	..	2	1FM	.....	9,996,818	97.916	9,791,600	10,000,000	9,992,925	.....	.....(3,230)	.....	.....	.....	.....3.560	3.546	MON...	29,667	356,000	10/18/2012	12/25/2059	
85172C AA	4	SLFMT 2013-1A A.....	..	..	..	..	2	1FM	.....	20,367,914	99.749	20,318,408	20,369,535	20,365,399	.....	.....(2,515)	.....	.....	.....	.....1.270	1.238	MON...	21,558	172,462	04/03/2013	06/25/2058	
855541 AB	4	STARM 2007-S1 2A1.....	..	..	..	..	2	1FM	.....	2,452,886	97.238	2,715,784	2,792,924	2,296,496	.....	.....(39,947)	.....	.....	.....	.....2.791	8.810	MON...	6,495	81,829	09/13/2007	01/25/2037	
863579 XC	7	SARM 2005-18 3A1.....	..	..	..	..	2	1FM	.....	12,045,553	84.779	13,379,319	15,781,407	10,820,380	.....	.....(178,251)	.....	.....	.....	.....3.280	9.060	MON...	43,135	446,043	08/28/2007	04/25/2052	
86360L AC	0	SASC 2006-WF2 A3.....	..	..	..	..	2	1FM	.....	6,625,439	97.632	6,720,570	6,883,573	6,794,497	.....	.....65,409	.....	.....	.....	.....0.315	1.674	MON...	421	23,812	01/31/2012	07/25/2036	
3399999 Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....											328,733,815	XXX.....	335,594,498	358,295,920	325,865,480	1,248,296	2,707,431	34,531	0	XXX.....	XXX.....	XXX...	381,311	3,958,884	XXX.....	XXX.....	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																											
05524V AA	5	BAMLL 2011-FSHN A.....	..	..	..	..	2	1FM	.....	26,458,235	106.075	24,885,195	23,460,000	26,118,213	.....	.....(290,688)	.....	.....	.....	.....4.420	2.643	MON...	86,411	763,352	10/04/2013	07/11/2033	
05524V AE	7	BAMLL 2011-FSHN B.....	..	..	..	..	2	1FM	.....	747,688	106.099	742,693	700,000	744,918	.....	.....(2,769)	.....	.....	.....	.....4.769	3.738	MON...	2,782	13,910	07/01/2013	07/11/2033	
05538U AA	1	BBUBS 2012-SHOW A.....	..	..	..	..	2	1FM	.....	31,935,451	91.851	28,565,661	31,100,000	31,870,139	.....	.....(58,481)	.....	.....	.....	.....3.430	3.177	MON...	88,899	1,014,482	03/01/2013	11/05/2036	
05604F AA	3	BWAY 2013-1515 A1.....	..	..	..	..	2	1FM	.....	49,199,942	95.499	45,839,520	48,000,000	49,080,072	.....	.....(119,871)	.....	.....	.....	.....2.809	2.457	MON...	112,372	1,011,348	02/26/2013	03/10/2033	
05947U VC	9	BACM 2004-3 A5.....	..	..	..	..	2	1FM	.....	6,025,456	100.568	5,686,920	5,654,801	5,675,179	.....	.....(117,572)	.....	.....	.....	.....5.357	3.462	MON...	25,244	322,376	06/21/2010	06/10/2039	
05955R AA	2	BALL 2009-FDG A.....	..	..	..	..	2	1FM	.....	20,226,536	109.139	20,077,686	18,396,435	19,915,737	.....	.....(310,800)	.....	.....	.....	.....5.204	1.783	MON...	79,779	478,675	06/06/2013	01/25/2042	
07383F 3Z	9	BSCMS 2005-PWR7 A3.....	..	..	..	..	2	1FM	.....	34,074,972	103.617	32,825,866	31,680,000	32,228,763	.....	.....(658,204)	.....	.....	.....	.....5.116	3.162	MON...	135,062	1,620,749	05/26/2011	02/11/2041	
07383F Q5	0	BSCMS 2004-PWR5 A5.....	..	..	..	..	2	1FM	.....	9,406,977	101.709	8,865,433	8,716,469	8,804,932	.....	.....(189,217)	.....	.....	.....	.....4.978	2.743	MON...	36,159	436,789	09/22/2010	07/11/2042	
07383F X5	2	BSCMS 2004-PWR6 A6.....	..	..	..	..	2	1FM	.....	8,445,902	102.355	8,086,045	7,900,000	7,995,749	.....	.....(140,261)	.....	.....	.....	.....4.825	3.005	MON...	31,765	381,175	08/27/2010	11/11/2041	
126191 AA	3	COMM 2012-9W57 A.....	..	..	..	..	2	1FM	.....	75,065,390	102.325	75,808,116	74,085,625	74,727,805	.....	.....(203,255)	.....	.....	.....	.....2.365	2.076	MON...	121,655	1,747,691	06/04/2013	02/10/2029	
126192 AB	9	COMM 2012-LC4 A2.....	..	..	..	..	2	1FM	.....	7,311,160	102.042	7,382,739	7,235,000	7,282,637	.....	.....(16,573)	.....	.....	.....	.....2.256	2.006	MON...	13,602	160,571	06/18/2013	12/10/2044	
126192 AC	7	COMM 2012-LC4 A3.....	..	..	..	..	2	1FM	.....	1,961,078	101.652	1,866,331	1,836,000	1,943,130	.....	.....(17,947)	.....	.....	.....	.....3.069	1.854	MON...	4,696	46,956	02/07/2013	12/10/2044	
12622D AB	0	COMM 2010-C1 A2.....	..	..	..	..	2	1FM	.....	1,237,063	106.250	1,221,875	1,150,000	1,216,568	.....	.....(14,669)	.....	.....	.....	.....3.830	2.355	MON...	3,670	41,492	01/29/2013	07/10/2046	
12622D AC	8	COMM 2010-C1 A3.....	..	..	..	..	2	1FM	.....	40,628,748	106.051	39,151,908	36,918,000	40,109,769	.....	.....(403,380)	.....	.....	.....	.....4.205	2.678	MON...	129,367	1,268,396	08/20/2013	07/10/2046	
12622D AH	7	COMM 2010-C1 B.....	..	..	..	..	2	1FM	.....	5,426,852	109.250	5,659,150	5,180,000	5,366,203	.....	.....(27,305)	.....	.....	.....	.....5.240	4.599	MON...	22,619	265,930	06/28/2013	07/10/2046	
12624K AB	2	COMM 2012-CR2 A2.....	..	..	..	..	2	1FM	.....	15,849,773	100.724	15,571,930	15,460,000	15,740,811	.....	.....(81,053)	.....	.....	.....	.....2.025	1.465	MON...	26,089	309,184	05/07/2013	08/15/2045	
12624T AA	5	COMM 2012-FL2 A.....	..	..	..	..	2	1FM	.....	2,727,907	101.481	2,714,027	2,674,419	2,710,853	.....	.....(13,530)	.....	.....	.....	.....2.294	1.417	MON...	2,557	67,690	10/16/2012	09/17/2029	
12624T AG	2	COMM 2012-FL2 B.....	..	..	..	..	2	1FM	.....	10,000,000	100.000	10,000,000	10,000,000	9,998,386	.....	.....(1,876)	.....	.....	.....	.....1.767	1.785	MON...	7,363	181,775	10/16/2012	09/17/2029	
12624W AL	4	COMM 2012-MVP B.....	..	..	..	..	2	1FM	.....	20,392,000	99.776	20,346,322	20,392,000	20,389,055	.....	.....(4,698)	.....	.....	.....	.....1.767	1.782	MON...	15,014	367,606	12/06/2012	11/17/2026	
12625C AC	7	COMM 2013-WWP A2.....	..	..	..	..	2	1FM	.....	294,984	94.991	294,472	310,000	294,988	.....	.....4	.....	.....	.....	.....3.424	4.079	MON...	885	.....	12/27/2013	03/10/2031	
173067 AD	1	CGCMT 2004-C1 A4.....	..	..	..	..	2	1FM	.....	15,391,847	100.715	14,852,675	14,747,232	14,759,367	.....	.....(163,909)	.....	.....	.....	.....5.376	4.244	MON...	66,070	813,126	02/18/2010	04/15/2040	
17319W AA	7	CGCMT 2013-SMP A.....	..	..	..	..	2	1FM	.....	6,304,147	100.559	6,182,685	6,148,316	6,280,412	.....	.....(23,735)	.....	.....	.....	.....2.110	1.509	MON...	10,811	96,799	04/25/2013	01/12/2018	
17320Q AG	4	CGCMT 2013-375P B.....	..	..	..	..	2	1FM	.....	20,306,518	93.676	18,735,200	20,000,000	20,290,091	.....	.....(16,427)	.....	.....	.....	.....3.475	3.398	MON...	57,914	411,089	07/01/2013	05/10/2035	
17776T AG	7	JPMCC 2011-CCHP B.....	..	..																							

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
			CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR			NAIC Designation	Actual Cost												Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30225A	AJ	2	ESA 2013-ESFL BFL.....	.....	..	..2	1FM	9,001,875	99.673	8,970,570	9,000,000	9,000,209	.....	.....(1,666)	.....	.....1.268	1.269	MON.....	8,556	93,958	03/11/2013	12/05/2031	
30225A	BA	0	ESA 2013-ESH5 B5.....	.....	..	..2	1FM	27,096,324	98.445	26,751,444	27,174,000	27,096,417	.....	.....93	.....	.....2.278	2.358	MON.....	51,574	417,542	12/05/2013	12/05/2031	
30225A	BC	6	ESA 2013-ESH5 C5.....	.....	..	..2	1FM	12,898,125	98.088	12,653,352	12,900,000	12,895,736	.....	.....(2,389)	.....	.....2.675	2.691	MON.....	28,751	245,831	12/24/2013	12/05/2031	
34461A	AJ	7	FMBT 2012-FBLU E.....	.....	..	..2	1FM	3,702,469	101.599	3,708,364	3,650,000	3,694,905	.....	.....(7,563)	.....	.....5.253	1.504	MON.....	15,978	.....	12/06/2013	05/05/2027	
361849	C8	3	GMACC 2004-C1 B.....	.....	..	..2	1FM	4,887,500	100.437	5,021,850	5,000,000	4,990,054	.....	.....18,688	.....	.....4.991	5.440	MON.....	20,796	249,550	09/11/2007	03/10/2038	
36192H	AA	2	GSMS 2012-ALOH A.....	.....	..	..2	1FM	19,888,777	98.391	18,625,416	18,930,000	19,809,164	.....	.....(79,612)	.....	.....3.551	2.924	MON.....	56,017	521,701	02/27/2013	04/10/2034	
36192L	AA	3	GSMS 2012-SHOP A.....	.....	..	..2	1FM	66,964,417	99.936	65,343,154	65,385,000	66,712,591	.....	.....(205,799)	.....	.....2.933	2.539	MON.....	159,812	1,584,431	11/21/2013	06/05/2031	
36192T	AW	8	GSMS 2013-KYO C.....	.....	..	..2	1FM	6,500,000	99.962	6,497,530	6,500,000	6,500,334	.....	.....334	.....	.....1.918	1.920	MON.....	8,311	.....	12/24/2013	11/08/2029	
36197R	AN	7	GSMS 2013-NYC5 C.....	.....	..	..2	1FM	6,610,433	99.060	6,564,706	6,627,000	6,610,486	.....	.....53	.....	.....2.974	3.039	MON.....	16,424	.....	12/19/2013	01/10/2030	
36248F	AC	6	GSMS 2011-GC3 A2.....	.....	..	..2	1FM	30,854,324	104.857	31,928,957	30,450,000	30,625,973	.....	.....(92,264)	.....	.....3.645	3.328	MON.....	92,492	1,104,587	04/26/2013	03/10/2044	
36248F	AE	2	GSMS 2011-GC3 A3.....	.....	..	..2	1FM	3,713,984	108.743	3,588,519	3,300,000	3,672,330	.....	.....(41,654)	.....	.....4.473	1.773	MON.....	12,301	66,722	10/28/2013	03/10/2044	
36828Q	NZ	5	GECMC 2005-C3 AJ.....	.....	..	..2	1FM	18,449,766	105.254	18,945,720	18,000,000	18,163,674	.....	.....(115,113)	.....	.....5.065	4.414	MON.....	75,975	911,700	06/06/2011	07/10/2045	
46634G	AB	7	JPMCC 2009-IWST A2.....	.....	..	..2	1FM	11,622,500	112.659	11,547,548	10,250,000	11,564,792	.....	.....(57,708)	.....	.....5.633	3.171	MON.....	48,115	137,304	10/30/2013	12/05/2027	
46634G	AC	5	JPMCC 2009-IWST XA IO.....	.....	..	..2.4	1FE	2,535,409	10.008	2,523,637	.....	.....2,527,209	.....	.....(8,201)	.....	.....1.955	2.792	MON.....	41,081	.....	12/20/2013	12/05/2027	
46634G	AD	3	JPMCC 2009-IWST B.....	.....	..	..2	1FM	1,914,000	118.536	1,896,576	1,600,000	1,891,464	.....	.....(22,536)	.....	.....7.151	3.612	MON.....	9,535	47,673	07/01/2013	12/05/2027	
46636D	AE	6	JPMCC 2011-C4 A3.....	.....	..	..2	1FM	7,810,221	107.079	7,629,379	7,125,000	7,736,335	.....	.....(73,886)	.....	.....4.106	2.017	MON.....	24,381	134,721	12/17/2013	07/15/2046	
46637E	AA	1	JPMCC 2011-PLSD A1.....	.....	..	..2	1FM	7,168,551	101.638	7,119,151	7,004,418	7,133,872	.....	.....(34,679)	.....	.....2.190	0.918	MON.....	9,374	100,411	08/09/2013	11/13/2044	
46637E	AJ	2	JPMCC 2011-PLSD B.....	.....	..	..2	1FM	1,095,117	106.504	1,065,040	1,000,000	1,076,931	.....	.....(18,186)	.....	.....4.304	1.297	MON.....	2,630	25,108	05/10/2013	11/13/2044	
46637E	AL	7	JPMCC 2011-PLSD C.....	.....	..	..2	1FM	15,600,637	107.805	15,912,018	14,760,000	15,297,670	.....	.....(177,074)	.....	.....5.143	3.809	MON.....	46,388	759,077	06/20/2012	11/13/2044	
46639W	AG	6	JPMCC 2013-FL3 B.....	.....	..	..2	1FM	23,300,000	99.431	23,167,423	23,300,000	23,298,296	.....	.....(1,704)	.....	.....1.417	1.424	MON.....	15,587	205,312	04/24/2013	04/15/2028	
52108H	2W	3	LBUBS 2005-C1 AJ.....	.....	..	..2	1FM	15,800,484	103.428	15,591,771	15,075,000	15,346,447	.....	.....(261,106)	.....	.....4.806	3.009	MON.....	40,250	724,505	03/23/2012	02/15/2040	
55312V	AQ	1	MLCFC 2006-4 XP IO.....	.....	..	..2.4	1FE	2,650,878	0.629	859,707	.....	.....850,684	.....	.....(819,934)	.....	.....0.618	3.651	MON.....	70,390	955,643	09/21/2010	12/12/2049	
61745M	VL	4	MSC 2004-T13 G.....	.....	..	..2	1FM	7,980,548	109.616	8,326,431	7,596,000	7,964,911	.....	.....(15,636)	.....	.....5.893	4.854	MON.....	37,301	110,473	09/25/2013	09/13/2045	
61760V	AM	5	MSC 2012-C4 A2.....	.....	..	..2	1FM	4,505,859	101.672	4,422,732	4,350,000	4,477,030	.....	.....(28,830)	.....	.....2.111	1.069	MON.....	7,652	57,877	05/22/2013	03/15/2045	
61761X	AA	6	MSC 2013-WLSR A.....	.....	..	..2	1FM	28,669,344	98.190	27,542,295	28,050,000	28,598,201	.....	.....(71,143)	.....	.....2.695	2.345	MON.....	62,996	573,586	09/13/2013	01/11/2032	
61974P	AQ	1	MOTEL 2012-MTL6 XA1 IO.....	.....	..	..2.4	1FE	6,264,682	2.803	2,845,045	.....	.....2,838,561	.....	.....(3,035,053)	.....	.....3.005	1.893	MON.....	254,207	3,120,305	11/02/2012	10/05/2025	
682439	AA	2	AACMT 2005-C6A A1.....	.....	..	..2	1FM	1,684,688	111.910	1,678,650	1,500,000	1,684,061	.....	.....(627)	.....	.....5.690	3.878	MON.....	4,741	.....	12/17/2013	10/13/2037	
92903P	AG	4	VNO 2010-VNO B.....	.....	..	..2	1FM	10,844,619	106.790	10,999,370	10,300,000	10,752,566	.....	.....(66,194)	.....	.....4.741	3.948	MON.....	28,485	488,313	08/23/2012	09/13/2028	
3499999			Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						845,964,260	XXX.....	822,629,275	801,506,798	831,277,793	0	(9,195,900)	0	XXX.....	XXX.....	XXX.....	2,624,263	27,297,716	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00432C	AU	5	ACSS 2003-A A2.....	.....	..	..2	1FE	23,165,245	97.750	23,209,765	23,744,006	23,400,154	.....	.....234,908	.....	.....1.614	3.531	MON.....	7,451	307,048	04/18/2013	07/01/2038	
12622X	AC	4	CNH 2011-A A3.....	.....	..	..2	1FE	2,138,609	100.074	2,140,474	2,138,891	2,138,877	.....	.....68	.....	.....1.200	1.210	MON.....	1,141	25,667	05/04/2011	05/16/2016	
28108P	AB	2	ESLFT 2012-A AT.....	.....	..	..2	1FE	10,271,479	100.188	10,239,591	10,220,377	10,258,959	.....	.....(12,520)	.....	.....3.196	3.050	JAJO.....	83,475	249,892	01/18/2013	10/01/2025	
29372E	AB	4	EFF 2011-2 A2.....	.....	..	..2	1FE	1,206,283	100.048	1,206,914	1,206,335	1,205,880	.....	.....(436)	.....	.....1.430	1.434	MON.....	527	17,251	06/23/2011	10/20/2016	
36162N	AD	9	GEET 2012-1 A4.....	.....	..	..2	1FE	14,998,775	100.619	15,092,850	15,000,000	14,999,305	.....	.....592	.....	.....1.230	1.237	MON.....	4,613	184,500	03/14/2012	01/22/2020	
36162R	AC	2	GEEST 2012-1A A3.....	.....	..	..2	1FE	7,998,382	100.311	8,024,880	8,000,000	7,999,530	.....	.....708	.....	.....1.040	1.051	MON.....	2,311	83,200	05/22/2012	09/21/2015	
39153V	BC	7	GALC 2012-1 A3.....	.....	..	..2	1FE	8,157,751	100.186	8,173,204	8,158,030	8,157,921	.....	.....244	.....	.....1.250	1.257	MON.....	4,532	101,975	03/21/2012	04/15/2015	
43813T	AD	5	HAROT 2011-1 A4.....	.....	..	..2	1FE	12,483,592	100.433	12,540,985	12,486,917	12,486,412	.....	.....744	.....	.....1.800	1.815	MON.....	9,990	224,764	02/17/2011	04/15/2017	
44890F	AC	1	HALST 2012-A A3.....	.....	..	..2	1FE	5,699,392	100.218	5,712,426	5,700,000	5,699,853	.....	.....266	.....	.....0.920	0.927	MON.....	2,331	52,440	06/13/2012	08/17/2015	
44890G	AD	7	HART 2012-A A4.....	.....	..	..2	1FE	5,999,424	100.582	6,034,920	6,000,000	5,999,776	.....	.....196	.....	.....0.950	0.955	MON.....	2,533	57,000	02/28/2012	12/15/2016	
44890P	AD	7	HALST 2013-B A4.....	.....	..	..2	1FE	24,998,685	100.358	25,089,500	25,000,000	24,998,880	.....	.....195	.....	.....1.170	1.175	MON.....	13,000	98,313	08/07/2013	08/15/2017	

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
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55313U AD 1	MMAF 2009-AA A4.....	..	..	..	..2	..1FE	8,715,748	102.296	8,504,902	8,314,012	8,412,188	.....	.....(43,601)	.....	.....	.....3.510	2.055	MON...	12,970	291,822	09/24/2010	01/15/2030
55609M AC 4	MEFT 2011-A A3.....	..	..	..	..2	..1FE	9,987,398	100.186	10,007,335	9,988,756	9,987,478	.....	.....783	.....	.....	.....1.910	1.945	MON...	5,830	191,315	02/18/2011	04/20/2017
60689L AC 9	MMAF 2013-AA A3.....	..	..	..	..2	..1FE	21,497,648	100.176	21,537,840	21,500,000	21,497,510	.....	.....(137)	.....	.....	.....1.030	1.038	MON...	13,533	71,356	08/07/2013	12/11/2017
65476Q AD 2	NALT 2012-A A4.....	..	..	..	..2	..1FE	15,999,875	100.402	16,064,320	16,000,000	15,999,967	.....	.....53	.....	.....	.....1.130	1.133	MON...	8,036	180,800	03/15/2012	05/15/2017
658262 DV 9	NCSEA 2005-P A1.....	..	..	..	..2	..1FE	5,095,083	98.744	5,171,487	5,237,267	5,111,110	.....	.....12,711	.....	.....	.....0.348	1.531	MJSD.	1,568	20,822	11/23/2011	06/01/2020
78444V AB 7	SLCLT 2010-B A2.....	..	..	..	..2	..1FE	13,436,320	103.909	13,400,404	12,896,288	13,406,030	.....	.....(30,290)	.....	.....	.....3.667	2.118	MON...	22,329	162,017	08/27/2013	07/15/2042
78445Q AA 9	SLMA 2010-C A1.....	..	..	..	..2	..1FE	200,459	100.028	200,515	200,459	200,413	.....	.....205	.....	.....	.....1.817	1.900	MON...	172	3,733	06/30/2010	12/15/2017
78446X AA 3	SLMA 2012-B A1.....	..	..	..	..2	..1FE	6,748,488	100.463	6,775,772	6,744,545	6,744,436	.....	.....(3,342)	.....	.....	.....1.267	1.251	MON...	4,034	86,474	03/12/2013	12/15/2021
78447B AA 0	SLMA 2012-C A1.....	..	..	..	..2	..1FE	14,057,393	100.566	14,136,958	14,057,393	14,051,654	.....	.....(4,330)	.....	.....	.....1.267	1.292	MON...	8,408	183,684	05/23/2012	08/15/2023
92867F AD 7	VWALT 2011-A A4.....	..	..	..	..2	..1FE	19,998,156	100.142	20,028,400	20,000,000	19,999,884	.....	.....920	.....	.....	.....1.390	1.398	MON...	8,494	278,000	11/16/2011	10/20/2016
92887C AG 3	VFET 2012-1A A4.....	..	..	..	..2	..1FE	13,996,818	100.252	14,035,280	14,000,000	13,998,688	.....	.....1,270	.....	.....	.....1.090	1.102	MON...	6,782	152,600	03/07/2012	08/15/2017
981464 CJ 7	WFNMT 2010-A A.....	..	..	..	..2	..1FE	26,991,414	104.484	28,210,680	27,000,000	26,997,268	.....	.....1,764	.....	.....	.....3.960	4.000	MON...	47,520	1,069,200	07/02/2010	04/15/2019
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....	..	..	..	..	..	275,667,406	...XXX.....	277,717,281	275,778,892	275,867,742	0	236,785	0	0	...XXX.....	...XXX.....	XXX...	271,724	4,105,152	...XXX.....	...XXX.....
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....	..	..	..	..	..	2,173,756,938	...XXX.....	2,161,579,555	2,146,705,610	2,148,121,396	(198,697)	(8,728,623)	34,531	0	...XXX.....	...XXX.....	XXX...	9,851,403	59,669,165	...XXX.....	...XXX.....
Totals																						
7799999.	Total - Issuer Obligations.....	..	..	..	..	..	1,473,980,371	...XXX.....	1,471,240,194	1,444,593,000	1,460,425,553	(1,446,993)	(4,589,144)	0	0	...XXX.....	...XXX.....	XXX...	11,000,133	34,407,385	...XXX.....	...XXX.....
7899999.	Total - Residential Mortgage-Backed Securities.....	..	..	..	..	..	328,960,377	...XXX.....	335,844,465	358,512,062	326,089,584	1,248,296	2,703,954	34,531	0	...XXX.....	...XXX.....	XXX...	382,532	3,973,692	...XXX.....	...XXX.....
7999999.	Total - Commercial Mortgage-Backed Securities.....	..	..	..	..	..	873,471,397	...XXX.....	847,930,407	811,260,459	855,296,065	0	(11,071,022)	0	0	...XXX.....	...XXX.....	XXX...	2,878,471	30,430,536	...XXX.....	...XXX.....
8099999.	Total - Other Loan-Backed and Structured Securities.....	..	..	..	..	..	282,357,406	...XXX.....	284,387,249	282,468,892	282,548,353	0	233,325	0	0	...XXX.....	...XXX.....	XXX...	279,862	4,162,272	...XXX.....	...XXX.....
8399999.	Grand Total - Bonds.....	..	..	..	..	..	2,958,769,551	...XXX.....	2,939,402,315	2,896,834,413	2,924,359,555	(198,697)	(12,722,887)	34,531	0	...XXX.....	...XXX.....	XXX...	14,540,998	72,973,885	...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 F o r e i g n					9	10		12	13	14	15	16	17 Current Year's Other- Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)	19 Total Foreign Exchange Change in B./A.C.V.		
CUSIP Identification		Description	Code		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				NAIC Desig- nation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
247131	30	3			..1,000,000.000	25.00	.....	.....12,200,000	24.688	24,688,000	12,200,000	.....	.....1,844,000	.....	.....	.....	.....	.....0	.....	RP2VFE	05/30/2007
25746U	AZ	2			...5,000,000.000	1.00	.....	.....4,575,000	0.932	4,658,850	4,575,000	707	130,394	.....	.....	.....	.....	.....0	.....	RP2VFE	06/10/2010
302570	AX	4			..10,000,000.000	1.00	.....	.....9,150,000	1.020	10,200,000	9,150,000	29,556	665,000	.....	.....	.....	.....	.....0	.....	RP2VFE	06/10/2010
69350J	AA	7			..15,000,000.000	1.00	.....	.....13,500,000	0.900	13,500,000	4,654,650	13,408	292,521	.....	.....1,050,000	.....	.....	.....1,050,000	.....	P2VFE...	10/15/2007
744320	AL	6			..5,000,000.000	1.00	.....	.....4,939,381	1.016	5,081,250	4,937,500	86,493	146,875	.....	.....	.....1,881	.....	.....1,881	.....	RP2VFE	08/29/2013
86800X	AA	6			..7,345,000.000	1.00	0.250	5,481,206	0.746	5,481,206	1,836,250	13,874	297,881	.....	.....(541,694)	.....	.....	.....(541,694)	.....	P3VFE...	08/01/2007
84999999			Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....					49,845,587	...XXX....	63,609,306	37,353,400	144,038	3,376,671	0	508,306	1,881	0	510,187	0	...XXX....	...XXX.....
89999999			Total - Preferred Stocks.....					49,845,587	...XXX....	63,609,306	37,353,400	144,038	3,376,671	0	508,306	1,881	0	510,187	0	...XXX....	...XXX.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4 F o r e i g n	7	8			10	11		12	13	14	15	16				
CUSIP Identification	Description		Code	n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00101J	10	6	ADT CORP.....		18,300.000	740,601	40.470	740,601	432,302		9,150		(110,166)		(110,166)		L.....	10/01/2012		
001055	10	2	AFLAC INC.....		54,000.000	3,607,200	66.800	3,607,200	2,910,620		76,680		738,720		738,720		L.....	12/17/2012		
001084	10	2	AGCO CORP.....		3,000.000	177,570	59.190	177,570	85,128		1,200		30,210		30,210		L.....	06/24/2010		
001204	10	6	AGL RESOURCES INC.....		100.000	4,723	47.230	4,723	3,652		188		726		726		L.....	06/24/2010		
00164V	10	3	AMC NETWORKS INC A.....		6,450.000	439,310	68.110	439,310	270,708				120,035		120,035		L.....	07/01/2011		
00206R	10	2	AT&T INC.....		214,400.000	7,538,304	35.160	7,538,304	6,192,279		385,920		310,880		310,880		L.....	06/08/2011		
002824	10	0	ABBOTT LABORATORIES.....		56,100.000	2,150,313	38.330	2,150,313	1,615,344		31,416		392,140		392,140		L.....	12/17/2012		
00287Y	10	9	ABBVIE INC.....		56,100.000	2,962,641	52.810	2,962,641	1,760,696		89,760		1,201,945		1,201,945		L.....	01/02/2013		
00507V	10	9	ACTIVISION BLIZZARD INC.....		27,800.000	495,674	17.830	495,674	368,443		3,325		135,544		135,544		L.....	10/01/2013		
00724F	10	1	ADOBE SYSTEMS INC.....		25,700.000	1,538,890	59.879	1,538,890	835,638				570,514		570,514		L.....	02/05/2010		
00751Y	10	6	ADVANCE AUTO PARTS.....		3,200.000	354,176	110.680	354,176	162,421	192	768		122,656		122,656		L.....	06/24/2010		
00817Y	10	8	AETNA INC.....		21,151.000	1,450,747	68.590	1,450,747	599,423		15,460		460,724		460,724		L.....	05/07/2013		
008252	10	8	AFFILIATED MANAGERS GROUP.....		11,000.000	2,385,680	216.880	2,385,680	1,072,345				954,030		954,030		L.....	06/23/2011		
00846U	10	1	AGILENT TECHNOLOGIES INC.....		4,500.000	257,355	57.190	257,355	90,524	594	2,070		73,125		73,125		L.....	09/28/2004		
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....		19,900.000	2,224,422	111.780	2,224,422	1,101,562	14,129	55,123		552,424		552,424		L.....	06/24/2010		
00971T	10	1	AKAMAI TECHNOLOGIES.....		8,100.000	382,158	47.180	382,158	319,049				50,787		50,787		L.....	12/17/2012		
014491	10	4	ALEXANDER & BALDWIN INC.....		10,200.000	425,646	41.730	425,646	197,147		408		126,072		126,072		L.....	07/02/2012		
01449J	10	5	ALERE INC.....		100.000	3,620	36.200	3,620	2,747				1,770		1,770		L.....	06/24/2010		
015351	10	9	ALEXION PHARMACEUTICALS INC.....		2,800.000	372,075	132.884	372,075	74,363				109,603		109,603		L.....	06/24/2010		
017175	10	0	ALLEGHANY CORP.....		1,485.000	593,941	399.960	593,941	388,092				95,842		95,842		L.....	03/06/2012		
018490	10	2	ALLERGAN INC.....		23,000.000	2,554,840	111.080	2,554,840	1,518,066		4,600		445,050		445,050		L.....	12/17/2012		
018581	10	8	ALLIANCE DATA SYSTEMS CORP.....		1,300.000	341,809	262.930	341,809	65,258				153,621		153,621		L.....	03/26/2008		
020002	10	1	ALLSTATE CORP.....		13,900.000	758,106	54.540	758,106	412,741	3,475	10,425		199,743		199,743		L.....	06/24/2010		
021441	10	0	ALTERA CORP.....		12,900.000	419,392	32.511	419,392	245,229		6,450		(24,239)		(24,239)		L.....	09/28/2004		
02209S	10	3	ALTRIA GROUP INC.....		130,700.000	5,017,573	38.390	5,017,573	3,092,991	62,736	235,260		908,365		908,365		L.....	06/08/2011		
023135	10	6	AMAZON.COM INC.....		17,500.000	6,978,825	398.790	6,978,825	2,550,148				2,588,600		2,588,600		L.....	12/17/2012		
023608	10	2	AMEREN CORPORATION.....		11,900.000	430,304	36.160	430,304	294,109		19,040		64,736		64,736		L.....	02/05/2010		
02503X	10	5	AMERICAN CAPITAL AGENCY CORP.....		26,900.000	518,901	19.290	518,901	518,901	17,485	117,015		51,618	310,127	(258,509)		L.....	12/17/2012		
025537	10	1	AMERICAN ELECTRIC POWER.....		21,500.000	1,004,910	46.740	1,004,910	934,968		41,925		87,290		87,290		L.....	12/17/2012		
025816	10	9	AMERICAN EXPRESS CO.....		19,000.000	1,723,870	90.730	1,723,870	725,643		16,340		631,750		631,750		L.....	06/24/2010		
025932	10	4	AMERICAN FINANCIAL GROUP INC.....		72,700.000	4,196,244	57.720	4,196,244	2,447,795		131,224		1,323,140		1,323,140		L.....	03/17/2011		
026874	78	4	AMERICAN INTERNATIONAL GROUP.....		66,600.000	3,399,930	51.050	3,399,930	1,729,880		13,320		969,525		969,525		L.....	06/25/2013		
03027X	10	0	AMERICAN TOWER CORP.....		12,700.000	1,013,714	79.820	1,013,714	183,642		13,970		32,385		32,385		L.....	09/28/2004		
03076C	10	6	AMERIPRISE FINANCIAL INC.....		3,500.000	402,675	115.050	402,675	132,982		7,035		183,470		183,470		L.....	06/24/2010		
031100	10	0	AMETEK INC.....		13,050.000	687,344	52.670	687,344	239,489		3,132		197,056		197,056		L.....	06/24/2010		
031162	10	0	AMGEN INC.....		52,000.000	5,932,160	114.080	5,932,160	2,878,151		97,760		1,449,760		1,449,760		L.....	03/15/2011		
032095	10	1	AMPHENOL CORP CLASS A.....		5,600.000	499,408	89.180	499,408	231,377	1,120	2,884		137,088		137,088		L.....	06/24/2010		
032511	10	7	ANADARKO PETROLEUM CORP.....		41,900.000	3,323,508	79.320	3,323,508	1,867,871		22,626		209,919		209,919		L.....	03/15/2011		
032654	10	5	ANALOG DEVICES INC.....		28,500.000	1,451,505	50.930	1,451,505	1,105,344		38,760		252,795		252,795		L.....	06/08/2011		

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 F o r e i g n					7	8			10	11	12	13	14	15	16				
CUSIP Identification			Description		Code		Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired					
035710	40	9	ANNALY CAPITAL MGMT INC.....				67,500.000	672,975	9.970	672,975	672,975	20,250	111,375		46,834	321,559	(274,725)		L.....	12/17/2012					
037411	10	5	APACHE CORP.....				36,000.000	3,093,840	85.940	3,093,840	2,782,825		27,720		267,840		267,840		L.....	12/17/2012					
037833	10	0	APPLE COMPUTER INC.....				44,500.000	24,965,390	561.020	24,965,390	12,863,980		510,940		1,266,957		1,266,957		L.....	12/18/2013					
038222	10	5	APPLIED MATERIALS INC.....				111,800.000	1,976,624	17.680	1,976,624	1,407,484		35,975		539,232		539,232		L.....	10/01/2013					
039483	10	2	ARCHER-DANIELS-MIDLAND CO.....				66,165.000	2,871,561	43.400	2,871,561	1,403,085		50,285		1,059,302		1,059,302		L.....	12/21/2011					
044209	10	4	ASHLAND INC.....				11,300.000	1,096,552	97.040	1,096,552	679,146		14,069		187,919		187,919		L.....	06/23/2011					
045487	10	5	ASSOCIATED BANC-CORP.....				10,400.000	180,960	17.400	180,960	132,838		3,432		44,512		44,512		L.....	06/24/2010					
04621X	10	8	ASSURANT INC.....				4,500.000	298,665	66.370	298,665	161,760		4,320		142,515		142,515		L.....	06/24/2010					
049513	10	4	ATMEL CORP.....				62,100.000	486,243	7.830	486,243	406,755				79,488		79,488		L.....	06/08/2011					
052769	10	6	AUTODESK INC.....				10,000.000	503,190	50.319	503,190	348,644				149,690		149,690		L.....	12/17/2012					
053015	10	3	AUTOMATIC DATA PROCESSING.....				5,600.000	452,474	80.799	452,474	227,812	2,688	9,744		133,666		133,666		L.....	06/24/2010					
053332	10	2	AUTOZONE INC.....				1,300.000	621,322	477.940	621,322	469,941				160,563		160,563		L.....	12/17/2012					
053611	10	9	AVERY DENNISON CORP.....				11,900.000	597,261	50.190	597,261	404,717		13,566		181,713		181,713		L.....	12/17/2012					
054937	10	7	BB&T CORP.....				68,140.000	2,542,985	37.320	2,542,985	1,741,484		76,317		559,430		559,430		L.....	02/05/2010					
05615F	10	2	BABCOCK & WILCOX COMPANY.....				7,450.000	254,716	34.190	254,716	164,949		2,533		59,526		59,526		L.....	08/02/2010					
060505	10	4	BANK OF AMERICA CORP.....				525,100.000	8,175,807	15.570	8,175,807	4,406,440		21,004		2,079,396		2,079,396		L.....	12/17/2012					
064058	10	0	THE BANK OF NEW YORK MELLON.....				28,200.000	985,308	34.940	985,308	712,575		16,356		260,568		260,568		L.....	12/17/2012					
071813	10	9	BAXTER INTERNATIONAL INC.....				63,900.000	4,444,245	69.550	4,444,245	2,845,689	31,311	120,132		184,671		184,671		L.....	06/08/2011					
073730	10	3	BEAM INC.....				7,500.000	510,450	68.060	510,450	234,622		6,750		52,275		52,275		L.....	02/05/2010					
075887	10	9	BECTON DICKINSON & CO.....				14,700.000	1,624,203	110.490	1,624,203	753,081		29,841		474,810		474,810		L.....	09/28/2004					
075896	10	0	BED BATH & BEYOND INC.....				15,700.000	1,260,710	80.300	1,260,710	603,773				382,923		382,923		L.....	02/05/2010					
081437	10	5	BEMIS CO.....				100.000	4,096	40.960	4,096	2,849		104		750		750		L.....	06/24/2010					
084670	70	2	BERKSHIRE HATHAWAY INC.....				79,753.000	9,455,516	118.560	9,455,516	4,786,237				2,301,672		2,301,672		L.....	06/24/2010					
09061G	10	1	BIOMARIN PHARMACEUTICAL INC.....				14,200.000	998,970	70.350	998,970	701,305				300,330		300,330		L.....	12/17/2012					
09062X	10	3	BIOGEN IDEC INC.....				15,100.000	4,221,537	279.572	4,221,537	800,625				2,011,350		2,011,350		L.....	02/05/2010					
09247X	10	1	BLACKROCK INC/NEW YORK.....				2,100.000	664,587	316.470	664,587	390,096		14,112		230,496		230,496		L.....	06/23/2011					
097023	10	5	BOEING CO.....				6,600.000	900,834	136.490	900,834	446,868		12,804		403,458		403,458		L.....	06/24/2010					
101121	10	1	BOSTON PROPERTIES INC.....				16,100.000	1,615,957	100.370	1,615,957	1,582,386	46,690	41,860		(87,584)		(87,584)		L.....	06/08/2011					
110122	10	8	BRISTOL-MYERS SQUIBB CO.....				59,600.000	3,167,740	53.150	3,167,740	1,615,021	21,456	83,440		1,225,376		1,225,376		L.....	06/08/2011					
111320	10	7	BROADCOM CORP CLASS A.....				19,400.000	575,113	29.645	575,113	556,919		8,536		(69,161)		(69,161)		L.....	06/08/2011					
11133T	10	3	BROADRIDGE FINANCIAL SOLUTIONS.....				12,000.000	474,240	39.520	474,240	233,450	2,520	9,000		199,680		199,680		L.....	06/24/2010					
115236	10	1	BROWN & BROWN INC.....				5,000.000	156,950	31.390	156,950	90,607		1,850		29,650		29,650		L.....	03/26/2008					
115637	20	9	BROWN FORMAN CORP CLASS B.....				13,500.000	1,020,195	75.570	1,020,195	442,798		14,243		166,320		166,320		L.....	06/24/2010					
124830	10	0	CBL & ASSOCIATES PROPERTIES.....				19,185.000	344,563	17.960	344,563	350,715	4,700	1,806		(34,678)		(34,678)		L.....	10/01/2013					
125269	10	0	CF INDUSTRIES HOLDINGS INC.....				3,500.000	815,640	233.040	815,640	227,619		7,700		104,580		104,580		L.....	06/24/2010					
125509	10	9	CIGNA CORP.....				13,600.000	1,189,728	87.480	1,189,728	730,172		544		462,672		462,672		L.....	12/17/2012					
125581	80	1	CIT GROUP INC.....				19,900.000	1,037,387	52.130	1,037,387	804,437		1,990		268,451		268,451		L.....	06/23/2011					
12572Q	10	5	CME GROUP INC.....				38,360.000	3,009,726	78.460	3,009,726	2,047,721	99,736	69,048		1,066,025		1,066,025		L.....	12/17/2012					
126408	10	3	CSX CORPORATION.....				27,300.000	785,421	28.770	785,421	386,795		16,107		246,792		246,792		L.....	02/05/2010					
126650	10	0	CVS/CAREMARK CORP.....				27,300.000	1,953,861	71.570	1,953,861	1,025,025		24,570		633,906		633,906		L.....	06/08/2011					

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	F o r e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired					
12673P	10	5	CA INC.....				38,600.000	1,298,890	33.650	1,298,890	815,633		38,600		450,462		450,462		L.....	12/17/2012					
127097	10	3	CABOT OIL & GAS CORP.....				55,200.000	2,139,552	38.760	2,139,552	769,754		3,312		766,728		766,728		L.....	08/15/2013					
131347	30	4	CALPINE CORP.....				11,400.000	222,414	19.510	222,414	148,796				15,732		15,732		L.....	06/24/2010					
14040H	10	5	CAPITAL ONE FINANCIAL CORP.....				38,400.000	2,941,824	76.610	2,941,824	1,586,863		36,480		717,312		717,312		L.....	06/23/2011					
14170T	10	1	CAREFUSION CORP.....				7,900.000	314,578	39.820	314,578	187,582				88,796		88,796		L.....	06/24/2010					
143130	10	2	CARMAX.....				8,348.000	392,523	47.020	392,523	85,442				79,139		79,139		L.....	09/28/2004					
148887	10	2	CATAMARAN CORP.....				23,700.000	1,124,849	47.462	1,124,849	1,177,070				8,579		8,579		L.....	12/17/2012					
149123	10	1	CATERPILLAR INC.....				7,200.000	653,832	90.810	653,832	419,210		12,384		8,651		8,651		L.....	12/15/2009					
156700	10	6	CENTURYLINK INC.....				89,693.000	2,856,722	31.850	2,856,722	2,908,245		193,737		(652,068)		(652,068)		L.....	12/21/2011					
156782	10	4	CERNER CORP.....				10,000.000	557,400	55.740	557,400	190,682				169,850		169,850		L.....	07/01/2013					
16411R	20	8	CHENIERE ENERGY INC.....				28,400.000	1,224,608	43.120	1,224,608	973,589				251,019		251,019		L.....	10/01/2013					
166764	10	0	CHEVRON CORP.....				91,033.000	11,370,932	124.910	11,370,932	7,763,087		355,029		1,526,623		1,526,623		L.....	06/08/2011					
169656	10	5	CHIPOTLE MEXICAN GRILL INC.....				1,500.000	799,170	532.780	799,170	425,804				352,980		352,980		L.....	12/17/2012					
171340	10	2	CHURCH & DWIGHT INC.....				33,000.000	2,187,240	66.280	2,187,240	1,260,638		36,960		419,430		419,430		L.....	03/15/2011					
171779	30	9	CIENA CORPORATION.....				33,400.000	799,262	23.930	799,262	371,846				274,882		274,882		L.....	12/21/2011					
17275R	10	2	CISCO SYSTEMS INC.....				525,100.000	11,777,993	22.430	11,777,993	9,660,749		267,801		1,460,093		1,460,093		L.....	12/17/2012					
172967	42	4	CITIGROUP INC.....				71,960.000	3,749,836	52.110	3,749,836	2,494,987		2,878		903,098		903,098		L.....	06/24/2010					
178566	10	5	CITY NATIONAL CORP.....				100.000	7.922	79.220	7.922	5,329		75		2,970		2,970		L.....	06/08/2011					
189054	10	9	CLOROX COMPANY.....				7,500.000	695,700	92.760	695,700	395,250		20,250		146,550		146,550		L.....	09/28/2004					
19075F	10	6	COBALT INTERNATIONAL ENERGY.....				16,300.000	268,135	16.450	268,135	245,108				(132,193)		(132,193)		L.....	12/21/2011					
191216	10	0	COCA-COLA CO.....				291,800.000	12,054,258	41.310	12,054,258	7,688,339		326,816		1,476,508		1,476,508		L.....	06/08/2011					
19122T	10	9	COCA-COLA ENTERPRISES.....				16,400.000	723,732	44.130	723,732	329,476		13,120		203,360		203,360		L.....	02/05/2010					
192446	10	2	COGNIZANT TECH SOLUTIONS-A.....				14,000.000	1,413,720	100.980	1,413,720	1,021,771				379,368		379,368		L.....	12/17/2012					
194162	10	3	COLGATE-PALMOLIVE CO.....				59,800.000	3,899,558	65.210	3,899,558	2,438,671		79,534		773,812		773,812		L.....	05/16/2013					
20030N	10	1	COMCAST CORP.....				21,900.000	1,138,034	51.965	1,138,034	393,455	4,271	16,370		319,850		319,850		L.....	06/24/2010					
200340	10	7	COMERICA INC.....				11,800.000	560,972	47.540	560,972	334,853	2,006	7,788		202,960		202,960		L.....	12/15/2009					
200525	10	3	COMMERCE BANCSHARES INC.....				46,280.850	2,078,473	44.910	2,078,473	1,565,268		39,669		533,133		533,133		L.....	11/26/2013					
203668	10	8	COMMUNITY HEALTH SYSTEMS INC.....				27,500.000	1,079,925	39.270	1,079,925	452,235				234,575		234,575		L.....	12/21/2011					
20451N	10	1	COMPASS MINERALS INTERNATION.....				11,300.000	904,565	80.050	904,565	849,473		24,634		60,342		60,342		L.....	12/17/2012					
205363	10	4	COMPUTER SCIENCES CORP.....				18,000.000	1,005,840	55.880	1,005,840	724,766	3,600	14,400		284,940		284,940		L.....	12/17/2012					
205638	10	9	COMPUWARE CORP.....				29,700.000	332,937	11.210	332,937	247,065		11,138		10,098		10,098		L.....	06/24/2010					
205887	10	2	CONAGRA FOODS INC.....				48,000.000	1,617,600	33.700	1,617,600	1,452,958		48,000		201,600		201,600		L.....	12/17/2012					
205944	10	1	CON-WAY INC.....				100.000	3,971	39.710	3,971	3,094		40		1,189		1,189		L.....	06/24/2010					
20605P	10	1	CONCHO RESOURCES INC.....				12,100.000	1,306,800	108.000	1,306,800	1,000,502				332,024		332,024		L.....	12/17/2012					
20825C	10	4	CONOCOPHILLIPS.....				18,016.000	1,272,830	70.650	1,272,830	900,991		48,643		228,082		228,082		L.....	06/08/2011					
20854P	10	9	CONSOL ENERGY INC.....				15,900.000	604,836	38.040	604,836	665,233		5,963		94,446		94,446		L.....	06/08/2011					
217204	10	6	COPART INC.....				16,200.000	593,730	36.650	593,730	198,500				115,830		115,830		L.....	06/24/2010					
219350	10	5	CORNING INC.....				100.000	1,782	17.820	1,782	1,865		39		520		520		L.....	06/08/2011					
22160K	10	5	COSTCO WHOLESALE CORP.....				29,600.000	3,522,992	119.020	3,522,992	1,411,698		35,668		600,584		600,584		L.....	06/24/2010					
225447	10	1	CREE INC.....				25,300.000	1,581,756	62.520	1,581,756	526,207				722,062		722,062		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 F o r e i g n					7	8			10	11	12	13	14	15	16				
CUSIP Identification			Description		Code		Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired					
22662X	10	0	CRIMSON WINE GROUP LTD.....				770.000	6.807	8.840	6.807	4,385				2,422		2,422		L.....	02/26/2013					
228227	10	4	CROWN CASTLE INTL CORP.....				8,900.000	653,527	73.430	653,527	310,677				11,303		11,303		L.....	02/05/2010					
228368	10	6	CROWN HOLDINGS INC.....				17,200.000	766,604	44.570	766,604	637,519				133,472		133,472		L.....	12/17/2012					
231021	10	6	CUMMINS INC.....				23,500.000	3,312,795	140.970	3,312,795	2,001,305		52,875		766,570		766,570		L.....	03/15/2011					
23317H	10	2	DDR CORP.....				38,945.000	598,585	15.370	598,585	148,298	5,258	20,446		(11,294)		(11,294)		L.....	12/23/2008					
233326	10	7	DST SYSTEMS INC.....				100.000	9,074	90.740	9,074	4,868		120		3,014		3,014		L.....	03/17/2011					
233331	10	7	DTE ENERGY COMPANY.....				29,500.000	1,958,505	66.390	1,958,505	1,799,385	19,323	56,935		187,030		187,030		L.....	12/17/2012					
235851	10	2	DANAHER CORP.....				64,400.000	4,971,680	77.200	4,971,680	1,974,571	1,610	4,830		1,371,720		1,371,720		L.....	02/05/2010					
23918K	10	8	DAVITA HEALTHCARE PARTNERS INC.....				5,800.000	367,546	63.370	367,546	182,566				47,009		47,009		L.....	09/09/2013					
242370	20	3	DEAN FOODS CO.....				9,850.000	169,322	17.190	169,322	74,815				18,504		18,504		L.....	12/21/2010					
244199	10	5	DEERE & CO.....				15,500.000	1,415,615	91.330	1,415,615	1,348,506	7,905	30,845		76,105		76,105		L.....	03/15/2011					
247361	70	2	DELTA AIR LINES INC.....				33,900.000	931,233	27.470	931,233	315,148		4,068		528,840		528,840		L.....	06/08/2011					
25179M	10	3	DEVON ENERGY CORPORATION.....				16,360.000	1,012,193	61.870	1,012,193	1,046,462		14,070		160,819		160,819		L.....	06/24/2010					
253868	10	3	DIGITAL REALTY TRUST INC.....				14,100.000	692,592	49.120	692,592	692,592	10,998	32,994		(31,540)	233,117	(264,657)		L.....	12/17/2012					
254687	10	6	DISNEY WALT CO.....				63,300.000	4,836,120	76.400	4,836,120	2,522,118	54,438			1,684,413		1,684,413		L.....	12/17/2012					
254709	10	8	DISCOVER FINANCIAL.....				13,900.000	777,705	55.950	777,705	199,915		10,286		241,860		241,860		L.....	06/24/2010					
25470F	30	2	DISCOVERY COMMUNICATIONS C.....				6,262.000	525,131	83.860	525,131	78,318				158,804		158,804		L.....	09/18/2008					
25470M	10	9	DISH NETWORK CORP.....				5,500.000	318,560	57.920	318,560	112,111				118,360		118,360		L.....	06/24/2010					
25490A	30	9	DIRECTTV.....				24,459.000	1,689,139	69.060	1,689,139	319,265				462,276		462,276		L.....	11/20/2009					
256677	10	5	DOLLAR GENERAL CORP.....				21,400.000	1,290,848	60.320	1,290,848	938,396				347,322		347,322		L.....	12/17/2012					
256746	10	8	DOLLAR TREE INC.....				26,800.000	1,512,056	56.420	1,512,056	891,752				425,048		425,048		L.....	12/17/2012					
25746U	10	9	DOMINION RESOURCES INC.....				10,900.000	705,121	64.690	705,121	440,306		24,525		140,501		140,501		L.....	06/24/2010					
257559	20	3	DOMTAR CORP.....				6.000	566	94.340	566	68	3	12		65		65		L.....	03/07/2007					
260543	10	3	DOW CHEMICAL COMPANY.....				51,200.000	2,273,280	44.400	2,273,280	1,579,365	16,384	49,152		618,015		618,015		L.....	06/08/2011					
26138E	10	9	DR PEPPER SNAPPLE GROUP INC.....				5,300.000	258,216	48.720	258,216	197,273	2,014	7,844		24,062		24,062		L.....	06/24/2010					
26153C	10	3	DREAMWORKS ANIMATION SKG-A.....				9,900.000	351,450	35.500	351,450	166,033				187,407		187,407		L.....	12/21/2011					
263534	10	9	DU PONT E.I. DE NEMOURS & CO.....				48,300.000	3,138,051	64.970	3,138,051	2,122,626		85,974		965,589		965,589		L.....	06/08/2011					
26441C	20	4	DUKE ENERGY CORP.....				37,974.000	2,620,586	69.010	2,620,586	2,080,497		117,340		197,845		197,845		L.....	12/17/2012					
268648	10	2	EMC CORP-MASS.....				191,700.000	4,821,255	25.150	4,821,255	3,253,673		38,340		(28,755)		(28,755)		L.....	03/15/2011					
26969P	10	8	EAGLE MATLS INC CLASS A.....				2,127.000	164,694	77.430	164,694	49,772	213	851		40,264		40,264		L.....	09/28/2004					
278265	10	3	EATON VANCE CORP.....				39,400.000	1,685,926	42.790	1,685,926	914,064		24,428		431,036		431,036		L.....	12/21/2011					
278642	10	3	EBAY INC.....				70,800.000	3,884,442	54.865	3,884,442	1,611,032				273,805		273,805		L.....	06/08/2011					
278865	10	0	ECOLAB INC.....				4,800.000	500,496	104.270	500,496	220,945	1,320	3,312		155,376		155,376		L.....	06/24/2010					
281020	10	7	EDISON INTERNATIONAL.....				37,800.000	1,750,140	46.300	1,750,140	1,080,737	13,419	51,030		41,958		41,958		L.....	02/05/2010					
28176E	10	8	EDWARDS LIFESCIENCES CORP.....				3,700.000	243,312	65.760	243,312	196,396				(90,317)		(90,317)		L.....	06/24/2010					
291011	10	4	EMERSON ELECTRIC CO.....				41,800.000	2,933,524	70.180	2,933,524	1,282,006		69,388		719,796		719,796		L.....	09/28/2004					
29264F	20	5	ENDO HEALTH SOLUTIONS INC.....				8,100.000	546,426	67.460	546,426	182,084				333,962		333,962		L.....	06/24/2010					
29265N	10	8	ENERGEN CORP.....				3,800.000	268,850	70.750	268,850	176,429		2,204		97,508		97,508		L.....	06/24/2010					
29266R	10	8	ENERGIZER HOLDINGS INC.....				17,800.000	1,926,672	108.240	1,926,672	1,035,223		32,040		503,028		503,028		L.....	06/08/2011					
29364G	10	3	ENTERGY CORP.....				36,400.000	2,303,028	63.270	2,303,028	2,340,287		120,848		(17,472)		(17,472)		L.....	12/17/2012					

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 F o r e i g n					7	8			10	11	12	13	14	15	16		
CUSIP	Identification		Description	Code	n	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired				
294429	10	5	EQUIFAX INC.....			11,900.000	822,171	69.090	822,171	424,237		10,472		178,143		178,143		L.....	03/15/2011				
29444U	50	2	EQUINIX INC.....			3,900.000	692,055	177.450	692,055	689,887				2,168		2,168		L.....	06/25/2013				
29476L	10	7	EQUITY RESIDENTIAL.....			9,400.000	487,578	51.870	487,578	521,883	6,110	18,495		(45,120)		(45,120)		L.....	12/17/2012				
297178	10	5	ESSEX PROPERTY TRUST INC.....			7,800.000	1,119,378	143.510	1,119,378	1,070,264	9,438	36,894		(24,492)		(24,492)		L.....	06/08/2011				
30161N	10	1	EXELON CORP.....			98,457.000	2,696,737	27.390	2,696,737	2,928,111		143,255		(231,374)		(231,374)		L.....	12/17/2012				
30219G	10	8	EXPRESS SCRIPTS INC.....			30,170.000	2,119,141	70.240	2,119,141	546,614				489,961		489,961		L.....	04/02/2012				
30231G	10	2	EXXON MOBILE CORP.....			203,194.000	20,563,233	101.200	20,563,233	14,450,016		499,857		2,976,792		2,976,792		L.....	12/17/2012				
302491	30	3	FMC CORP.....			8,800.000	664,048	75.460	664,048	268,180	1,188	4,752		149,072		149,072		L.....	06/24/2010				
30249U	10	1	FMC TECHNOLOGIES INC.....			11,600.000	605,636	52.210	605,636	312,773				108,808		108,808		L.....	06/24/2010				
30303M	10	2	FACEBOOK INC A.....			98,700.000	5,393,856	54.649	5,393,856	2,506,088				2,886,882		2,886,882		L.....	06/25/2013				
303726	10	3	FAIRCHILD SEMICONDUCTOR INTL CLASS A.....			25,500.000	340,425	13.350	340,425	119,218				(26,775)		(26,775)		L.....	12/23/2008				
307000	10	9	FAMILY DOLLAR STORES.....			4,300.000	279,371	64.970	279,371	168,535	1,118	3,354		6,708		6,708		L.....	06/24/2010				
313747	20	6	FEDERAL REALTY INVS TRUST.....			20,800.000	2,109,328	101.410	2,109,328	1,677,146	16,224	61,776		(54,288)		(54,288)		L.....	03/15/2011				
314211	10	3	FEDERATED INVESTORS INC CLASS B.....			42,300.000	1,218,240	28.800	1,218,240	615,008		41,454		362,511		362,511		L.....	12/21/2011				
31428X	10	6	FEDEX CORPORATION.....			29,800.000	4,284,346	143.770	4,284,346	2,706,952	4,470	13,112		1,551,090		1,551,090		L.....	12/17/2012				
315616	10	2	F5 NETWORKS INC.....			8,200.000	745,052	90.860	745,052	499,948				(51,578)		(51,578)		L.....	06/24/2010				
31620M	10	6	FIDELITY NATIONAL INFORMATION.....			13,372.000	717,809	53.680	717,809	344,400		11,767		252,330		252,330		L.....	06/24/2010				
31620R	10	5	FIDELITY NATIONAL TITLE CL A.....			12,900.000	418,605	32.450	418,605	171,104		8,514		114,810		114,810		L.....	06/24/2010				
316773	10	0	FIFTH THIRD BANCORP.....			37,400.000	786,522	21.030	786,522	459,918	4,488	16,830		218,042		218,042		L.....	12/21/2011				
337738	10	8	FISERV INC.....			6,000.000	354,300	59.050	354,300	141,394				117,210		117,210		L.....	12/17/2013				
337932	10	7	FIRSTENERGY CORPORATION.....			6,900.000	227,562	32.980	227,562	250,479		15,180		(60,582)		(60,582)		L.....	06/24/2010				
343412	10	2	FLUOR CORP.....			13,100.000	1,051,799	80.290	1,051,799	290,493	2,096	6,288		282,305		282,305		L.....	09/28/2004				
34354P	10	5	FLOWERVE CORP.....			26,700.000	2,104,761	78.830	2,104,761	209,595	3,738	14,418		798,241		798,241		L.....	06/24/2013				
345370	86	0	FORD MOTOR CO.....			126,600.000	1,953,438	15.430	1,953,438	1,337,554		50,640		313,968		313,968		L.....	12/21/2011				
345838	10	6	FOREST LABORATORIES INC.....			23,800.000	1,428,714	60.030	1,428,714	682,965				588,098		588,098		L.....	02/05/2010				
34964C	10	6	FORTUNE BRANDS HOME & SECURI.....			7,500.000	342,750	45.700	342,750	68,875		2,250		123,600		123,600		L.....	10/04/2011				
34988V	10	6	FOSSIL GROUP INC.....			6,400.000	767,616	119.940	767,616	609,991				171,776		171,776		L.....	12/17/2012				
354613	10	1	FRANKLIN RESOURCES INC.....			33,300.000	1,922,409	57.730	1,922,409	597,624	3,996	9,768		527,139		527,139		L.....	07/26/2013				
363576	10	9	GALLAGHER ARTHUR J. & CO.....			16,900.000	793,117	46.930	793,117	388,881		23,660		207,532		207,532		L.....	02/05/2010				
364760	10	8	GAP INC.....			35,000.000	1,367,800	39.080	1,367,800	912,058		21,875		281,400		281,400		L.....	12/17/2012				
369300	10	8	GENERAL CABLE CORP.....			10,200.000	299,982	29.410	299,982	299,656	1,836	5,508		(10,200)		(10,200)		L.....	06/24/2010				
369550	10	8	GENERAL DYNAMICS CORP.....			22,100.000	2,111,655	95.550	2,111,655	1,503,054		37,128		580,788		580,788		L.....	12/17/2012				
369604	10	3	GENERAL ELECTRIC CO.....			443,800.000	12,439,714	28.030	12,439,714	8,948,531	97,636	337,288		3,124,352		3,124,352		L.....	12/17/2012				
370334	10	4	GENERAL MILLS INC.....			25,200.000	1,257,732	49.910	1,257,732	565,614		35,784		239,148		239,148		L.....	09/28/2004				
37045V	10	0	GENERAL MOTORS CO.....			88,400.000	3,612,908	40.870	3,612,908	2,191,719				1,064,336		1,064,336		L.....	12/17/2012				
372460	10	5	GENUINE PARTS CO.....			4,000.000	332,760	83.190	332,760	161,100	2,150	8,430		78,440		78,440		L.....	06/24/2010				
375558	10	3	GILEAD SCIENCES INC.....			16,400.000	1,231,640	75.100	1,231,640	295,367				629,350		629,350		L.....	01/28/2013				
38141G	10	4	GOLDMAN SACHS GROUP.....			24,600.000	4,360,596	177.260	4,360,596	3,147,533		50,430		1,222,620		1,222,620		L.....	03/26/2012				
382550	10	1	GOODYEAR TIRE & RUBBER CO.....			11,500.000	274,275	23.850	274,275	134,727		575		115,460		115,460		L.....	06/24/2010				

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 F o r e i g n					7	8			10	11	12	13	14	15	16				
CUSIP Identification			Description		Code		Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired					
38259P	50	8	GOOGLE INC-CL A				17,800.000	19,948,638	1,120.710	19,948,638	11,105,190				6,901,386		6,901,386		L	06/25/2013					
38388F	10	8	WR GRACE & CO				8,700.000	860,169	98.870	860,169	582,877				275,268		275,268		L	12/17/2012					
384802	10	4	GRAINGER W.W. INC				4,500.000	1,149,390	255.420	1,149,390	445,307		16,155		238,725		238,725		L	02/05/2010					
393122	10	6	GREEN MOUNTAIN COFFEE ROASTE				1,900.000	143,526	75.540	143,526	86,033				64,980		64,980		L	12/21/2011					
404132	10	2	HCC INSURANCE HOLDINGS INC				4,900.000	226,086	46.140	226,086	123,733	1,103	3,528		43,757		43,757		L	06/24/2010					
40414L	10	9	HCP INC				26,700.000	969,744	36.320	969,744	1,179,467		56,070		(236,028)		(236,028)		L	12/17/2012					
410345	10	2	HANESBRANDS INC				4,500.000	316,215	70.270	316,215	113,575		2,700		155,025		155,025		L	06/24/2010					
412822	10	8	HARLEY-DAVIDSON INC				17,300.000	1,197,852	69.240	1,197,852	385,908		14,532		353,093		353,093		L	02/05/2010					
413875	10	5	HARRIS CORP				19,200.000	1,340,352	69.810	1,340,352	675,247		30,336		400,320		400,320		L	12/21/2011					
416515	10	4	HARTFORD FINANCIAL SVCS GRP				26,000.000	941,980	36.230	941,980	409,240	3,900	11,700		358,540		358,540		L	12/23/2008					
42217K	10	6	HEALTH CARE REIT INC				15,200.000	814,264	53.570	814,264	781,704		46,512		(117,344)		(117,344)		L	12/17/2012					
42222G	10	8	HEALTH NET INC				100.000	2,967	29.670	2,967	2,667				537		537		L	06/24/2010					
427866	10	8	THE HERSHEY CO				4,900.000	476,427	97.230	476,427	242,861		8,869		122,549		122,549		L	06/24/2010					
42809H	10	7	HESS CORP				28,300.000	2,348,900	83.000	2,348,900	1,474,175		19,810		850,132		850,132		L	12/17/2012					
428236	10	3	HEWLETT-PACKARD CO				188,700.000	5,279,826	27.980	5,279,826	2,698,863	27,399	79,707		2,590,851		2,590,851		L	12/17/2012					
436106	10	8	HOLLYFRONTIER CORP				23,900.000	1,187,591	49.690	1,187,591	835,884		76,480		75,046		75,046		L	12/17/2012					
436440	10	1	HOLOGIC INC				8,100.000	181,035	22.350	181,035	116,074				18,953		18,953		L	06/24/2010					
437076	10	2	HOME DEPOT INC				109,500.000	9,016,230	82.340	9,016,230	4,482,151		170,820		2,243,655		2,243,655		L	12/17/2012					
438516	10	6	HONEYWELL INTERNATIONAL INC				9,600.000	877,152	91.370	877,152	396,005		16,128		267,840		267,840		L	06/24/2010					
441060	10	0	HOSPIRA INC				15,100.000	623,328	41.280	623,328	471,724				151,604		151,604		L	12/17/2012					
44107P	10	4	HOST HOTELS & RESORTS INC				27,300.000	530,712	19.440	530,712	390,385	3,549	11,466		102,921		102,921		L	06/24/2010					
443510	20	1	HUBBELL INC CLASS B				2,500.000	272,250	108.900	272,250	104,592		4,625		60,675		60,675		L	06/24/2010					
444859	10	2	HUMANA INC				18,900.000	1,950,858	103.220	1,950,858	1,310,766	5,103	20,034		653,751		653,751		L	12/17/2012					
445658	10	7	HUNT (JB) TRANSPRT SVCS INC				10,400.000	803,920	77.300	803,920	596,294		4,680		182,936		182,936		L	12/17/2012					
447011	10	7	HUNTSMAN CORP				23,300.000	573,180	24.600	573,180	250,743		11,650		202,710		202,710		L	12/15/2009					
44919P	50	8	IAC/INTERACTIVECORP				9,100.000	624,724	68.651	624,724	416,479		8,736		194,822		194,822		L	12/17/2012					
45031U	10	1	ISTAR FINANCIAL INC				67,300.000	960,371	14.270	960,371	197,371				411,876		411,876		L	12/23/2008					
451734	10	7	IHS INC A				5,900.000	706,230	119.700	706,230	549,498				139,830		139,830		L	12/17/2012					
452308	10	9	ILLINOIS TOOL WORKS				5,600.000	470,848	84.080	470,848	244,712	2,352	6,608		130,312		130,312		L	06/24/2010					
452327	10	9	ILLUMINA INC				7,000.000	774,130	110.590	774,130	245,819				385,000		385,000		L	02/05/2010					
45666Q	10	2	INFORMATICA CORP				12,400.000	514,600	41.500	514,600	376,418				138,632		138,632		L	12/17/2012					
457153	10	4	INGRAM MICRO INC CLASS A				9,000.000	211,140	23.460	211,140	144,456				58,860		58,860		L	06/24/2010					
457187	10	2	INGREDION INC				8,900.000	609,294	68.460	609,294	571,122	3,738	12,460		35,867		35,867		L	12/17/2012					
458118	10	6	INTEGRATED DEVICE TECH INC				100.000	1,018	10.180	1,018	561				288		288		L	03/26/2008					
458140	10	0	INTEL CORP				316,300.000	8,209,567	25.955	8,209,567	6,567,555		284,670		1,687,461		1,687,461		L	12/17/2012					
45822P	10	5	INTEGRYS ENERGY GROUP INC				100.000	5,441	54.410	5,441	5,043		272		219		219		L	06/08/2011					
45866F	10	4	INTERCONTINENTALEXCHANGE GROUP				1,800.000	404,856	224.920	404,856	143,311		1,170		181,998		181,998		L	12/23/2008					
459200	10	1	INTL BUSINESS MACHINES CORP				15,800.000	2,963,606	187.570	2,963,606	2,403,488		58,460		(62,884)		(62,884)		L	12/17/2012					
459902	10	2	INTERNATIONAL GAME TECHNOLOGY				30,800.000	559,328	18.160	559,328	441,349	3,388	8,316		122,892		122,892		L	12/17/2012					
46120E	60	2	INTUITIVE SURGICAL INC				2,800.000	1,075,424	384.080	1,075,424	957,540				(297,612)		(297,612)		L	06/08/2011					

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 F o r e i g n					7	8			10	11	12	13	14	15	16		
CUSIP Identification			Description		Code		Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired			
462846	10	6	IRON MOUNTAIN INC.....				6,404,000	194,361	30.350	194,361	158,139	1,729	6,916		(4,483)		(4,483)		L.....	11/21/2012			
46612J	50	7	JDS UNIPHASE CORP.....				39,500,000	512,908	12.985	512,908	135,880				(20,342)		(20,342)		L.....	12/23/2008			
46625H	10	0	JP MORGAN CHASE & CO.....				35,400,000	2,070,192	58.480	2,070,192	1,576,553		48,144		513,686		513,686		L.....	03/15/2011			
469814	10	7	JACOBS ENGINEERING GROUP INC.....				14,800,000	932,252	62.990	932,252	620,814				302,216		302,216		L.....	12/17/2012			
471109	10	8	JARDEN CORP.....				25,500,000	1,564,425	61.350	1,564,425	535,180				685,525		685,525		L.....	03/19/2013			
478160	10	4	JOHNSON & JOHNSON.....				60,200,000	5,513,718	91.590	5,513,718	4,389,339		133,385		1,107,252		1,107,252		L.....	12/18/2013			
478366	10	7	JOHNSON CONTROLS INC.....				53,800,000	2,759,940	51.300	2,759,940	1,343,413	11,836	30,666		1,109,894		1,109,894		L.....	06/08/2011			
481165	10	8	JOY GLOBAL INC.....				7,700,000	450,373	58.490	450,373	337,607		5,390		(40,733)		(40,733)		L.....	02/05/2010			
48203R	10	4	JUNIPER NETWORKS INC.....				44,800,000	1,011,136	22.570	1,011,136	881,324				129,920		129,920		L.....	12/17/2012			
48242W	10	6	KBR INC.....				6,200,000	197,718	31.890	197,718	137,529	496	1,488		12,214		12,214		L.....	06/24/2010			
493267	10	8	KEYCORP.....				29,900,000	401,258	13.420	401,258	224,848		6,429		149,500		149,500		L.....	12/23/2008			
49456B	10	1	KINDER MORGAN INC.....				4,654,000	167,544	36.000	167,544	130,826		7,260		3,118		3,118		L.....	05/25/2012			
49456B	11	9	KINDER MORGAN INC WARRANTS.....				7,040,000	28,582	4.060	28,582					1,971		1,971		L.....	05/25/2012			
500255	10	4	KOHL'S CORP.....				28,000,000	1,589,000	56.750	1,589,000	1,297,280		39,200		385,560		385,560		L.....	12/17/2012			
50076Q	10	6	KRAFT FOODS INC.....				19,966,000	1,076,367	53.910	1,076,367	589,388	10,482	40,431		168,513		168,513		L.....	10/02/2012			
501044	10	1	KROGER CO.....				13,900,000	549,467	39.530	549,467	281,653		8,549		187,789		187,789		L.....	06/24/2010			
501797	10	4	L BRANDS INC.....				9,400,000	581,390	61.850	581,390	215,524		11,280		139,026		139,026		L.....	06/24/2010			
50540R	40	9	LABORATORY CRP OF AMER HLDGS.....				1,500,000	137,055	91.370	137,055	65,055				7,125		7,125		L.....	09/28/2004			
512815	10	1	LAMAR ADVERTISING CO.....				7,500,000	391,875	52.250	391,875	190,335				101,250		101,250		L.....	12/21/2011			
518439	10	4	ESTEE LAUDER COMPANIES INC CLASS A.....				12,400,000	933,968	75.320	933,968	339,571		9,176		191,704		191,704		L.....	02/05/2010			
521865	20	4	LEAR CORPORATION.....				14,400,000	1,165,968	80.970	1,165,968	542,359		9,792		491,472		491,472		L.....	12/21/2011			
524901	10	5	LEGG MASON INC.....				41,500,000	1,804,420	43.480	1,804,420	991,406	5,395	15,355		737,040		737,040		L.....	12/21/2011			
525327	10	2	LEIDOS HOLDINGS INC.....				25,000	1,162	46.490	1,162	846		42		383		383		L.....	12/21/2011			
526057	10	4	LENNAR CORP A.....				19,100,000	755,596	39.560	755,596	378,774		3,056		16,999		16,999		L.....	12/21/2011			
527288	10	4	LEUCADIA NATIONAL CORP.....				7,700,000	218,218	28.340	218,218	157,239		1,925		40,005		40,005		L.....	06/24/2010			
529771	10	7	LEXMARK INTERNATIONAL INC.....				8,100,000	287,712	35.520	287,712	187,988		9,720		99,873		99,873		L.....	12/17/2012			
53071M	10	4	LIBERTY MEDIA CORP INTERACTIVE A.....				46,600,000	1,367,710	29.350	1,367,710	617,991				450,622		450,622		L.....	06/08/2011			
53071M	88	0	LIBERTY MEDIA CORP.....				3,107,000	380,887	122.590	380,887	101,316				170,357		170,357		L.....	10/04/2012			
531172	10	4	LIBERTY PROPERTY TRUST.....				7,300,000	247,251	33.870	247,251	222,653	3,468	13,870		(14,016)		(14,016)		L.....	06/24/2010			
531229	10	2	LIBERTY MEDIA CORP.....				5,327,000	779,297	146.292	779,297	279,856				499,442		499,442		L.....	01/14/2013			
532457	10	8	ELI LILLY & CO.....				102,900,000	5,247,900	51.000	5,247,900	3,790,966		201,684		172,872		172,872		L.....	12/17/2012			
534187	10	9	LINCOLN NATIONAL CORP.....				37,800,000	1,951,236	51.620	1,951,236	703,020		18,144		972,216		972,216		L.....	12/21/2011			
53578A	10	8	LINKEDIN CORP - A.....				6,200,000	1,344,346	216.830	1,344,346	1,087,884				256,462		256,462		L.....	06/25/2013			
548661	10	7	LOWE'S COMPANIES.....				94,700,000	4,692,385	49.550	4,692,385	2,696,811		64,396		1,328,641		1,328,641		L.....	12/17/2012			
55261F	10	4	M&T BANK CORPORATION.....				16,800,000	1,955,856	116.420	1,955,856	1,448,246		47,040		301,560		301,560		L.....	06/23/2011			
552690	10	9	MDU RESOURCES GROUP INC.....				6,900,000	210,795	30.550	210,795	127,931	1,225	3,571		64,239		64,239		L.....	06/24/2010			
552953	10	1	MGM RESORTS INTERNATIONAL.....				25,300,000	595,056	23.520	595,056	266,702				300,564		300,564		L.....	12/15/2009			
554382	10	1	MACERICH CO/THE.....				26,350,000	1,551,752	58.890	1,551,752	1,174,316		62,186		15,547		15,547		L.....	06/08/2011			
565849	10	6	MARATHON OIL CORP.....				26,600,000	938,980	35.300	938,980	687,120		19,152		123,424		123,424		L.....	03/15/2011			
56585A	10	2	MARATHON PETROLEUM CORP.....				13,300,000	1,220,009	91.730	1,220,009	444,758		20,482		382,109		382,109		L.....	07/01/2011			

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	n	Number of Shares	Book/ Adjusted Carrying Value			Actual Cost									NAIC Market Indicator (a)		Date Acquired			
570535	10	4	MARKEL CORP.....			3,000,000	1,741,050	580.350	1,741,050	1,690,633				50,417		50,417		L.....		12/18/2013				
573284	10	6	MARTIN MARIETTA MATERIALS.....			10,200,000	1,019,388	99.940	1,019,388	1,014,495		8,160	4,893		4,893		L.....		06/25/2013					
574599	10	6	MASCO CORP.....			15,500,000	352,935	22.770	352,935	183,906		4,650	94,705		94,705		L.....		06/24/2010					
57636Q	10	4	MASTERCARD INC-CLASS A.....			6,000,000	5,012,760	835.460	5,012,760	1,919,555		12,600	2,065,080		2,065,080		L.....		12/17/2012					
57686G	10	5	MATSON INC.....			13,300,000	347,263	26.110	347,263	286,784		8,246	18,487		18,487		L.....		12/21/2011					
577081	10	2	MATTEL INC.....			30,100,000	1,432,158	47.580	1,432,158	596,343		43,344	329,896		329,896		L.....		02/05/2010					
57772K	10	1	MAXIM INTEGRATED PRODUCTS.....			13,300,000	371,070	27.900	371,070	231,163		13,300	(19,950)		(19,950)		L.....		06/24/2010					
580135	10	1	MCDONALD'S CORP.....			80,700,000	7,830,321	97.030	7,830,321	4,688,243		251,784	711,774		711,774		L.....		03/15/2011					
580645	10	9	MCGRAW-HILL FINANCIAL INC.....			16,100,000	1,259,020	78.200	1,259,020	518,826		18,032	378,833		378,833		L.....		06/24/2010					
582839	10	6	MEAD JOHNSON NUTRITION CO.....			13,700,000	1,147,512	83.760	1,147,512	900,118	4,658	16,194	244,819		244,819		L.....		12/17/2012					
585055	10	6	MEDTRONIC INC.....			88,800,000	5,096,232	57.390	5,096,232	3,743,240	24,864	72,816	1,453,656		1,453,656		L.....		12/17/2012					
58933Y	10	5	MERCK & CO INC.....			152,300,000	7,622,615	50.050	7,622,615	5,355,254	67,012	261,956	1,387,453		1,387,453		L.....		03/15/2011					
589400	10	0	MERCURY GENERAL CORP.....			100,000	4,971	49.710	4,971	3,883		245	1,002		1,002		L.....		02/05/2010					
594918	10	4	MICROSOFT CORP.....			347,200,000	12,988,752	37.410	12,988,752	9,555,640		302,445	3,326,997		3,326,997		L.....		10/01/2013					
595017	10	4	MICROCHIP TECHNOLOGY INC.....			22,250,000	995,688	44.750	995,688	704,124		31,484	270,560		270,560		L.....		12/17/2012					
595112	10	3	MICRON TECHNOLOGY INC.....			25,500,000	554,625	21.750	554,625	247,388			392,955		392,955		L.....		06/24/2010					
60871R	20	9	MOLSON COORS BREWING CO.....			3,000,000	168,450	56.150	168,450	132,053		3,840	40,080		40,080		L.....		06/24/2010					
609207	10	5	MONDELEZ INTERNTL INC.....			59,900,000	2,114,470	35.300	2,114,470	1,115,461	8,386	31,747	589,823		589,823		L.....		06/24/2010					
61166W	10	1	MONSANTO CO.....			19,400,000	2,261,070	116.550	2,261,070	1,164,978		30,167	424,860		424,860		L.....		12/21/2010					
611740	10	1	MONSTER BEVERAGE CORP.....			16,600,000	1,124,982	67.770	1,124,982	435,013			247,838		247,838		L.....		12/17/2012					
611742	10	7	MONSTER WORLDWIDE INC.....			24,500,000	174,685	7.130	174,685	108,290			118,215	81,220	36,995		L.....		12/21/2011					
615369	10	5	MOODY'S CORP.....			5,900,000	462,973	78.470	462,973	122,696		5,310	166,085		166,085		L.....		06/24/2010					
617446	44	8	MORGAN STANLEY.....			22,300,000	699,328	31.360	699,328	493,318		4,460	272,952		272,952		L.....		06/08/2011					
620076	30	7	MOTOROLA SOLUTIONS INC.....			7,800,000	526,500	67.500	526,500	349,554	2,418	8,502	92,196		92,196		L.....		06/24/2010					
628530	10	7	MYLAN LABORATORIES.....			21,100,000	915,740	43.400	915,740	375,194			336,545		336,545		L.....		02/05/2010					
629377	50	8	NRG ENERGY INC.....			61,700,000	1,772,024	28.720	1,772,024	1,146,121		27,765	353,541		353,541		L.....		12/21/2011					
631103	10	8	NASDAQ OMX GROUP.....			7,300,000	290,540	39.800	290,540	134,659		3,796	108,113		108,113		L.....		06/24/2010					
637071	10	1	NATIONAL-OILWELL VARCO INC.....			18,100,000	1,439,493	79.530	1,439,493	728,055		16,471	202,358		202,358		L.....		06/24/2010					
64110D	10	4	NETAPP INC.....			15,300,000	629,442	41.140	629,442	765,572		4,590	116,127		116,127		L.....		06/08/2011					
64110L	10	6	NETFLIX INC.....			6,400,000	2,356,288	368.170	2,356,288	601,718			1,763,712		1,763,712		L.....		12/17/2012					
651229	10	6	NEWELL RUBBERMAID INC.....			18,900,000	612,549	32.410	612,549	296,218		11,340	191,646		191,646		L.....		12/21/2011					
651639	10	6	NEWMONT MINING CORP HLDG CO.....			16,300,000	375,389	23.030	375,389	375,389		19,968	124,976	506,559	(381,583)		L.....		06/08/2011					
65249B	10	9	NEWS CORP A.....			8,225,000	148,215	18.020	148,215	49,513			98,702		98,702		L.....		07/01/2013					
65339F	10	1	NEXTERA ENERGY INC.....			15,000,000	1,284,300	85.620	1,284,300	1,056,749		39,600	246,450		246,450		L.....		12/17/2012					
654106	10	3	NIKE INC CLASS B.....			51,600,000	4,057,824	78.640	4,057,824	1,762,471	12,384	32,508	1,395,264		1,395,264		L.....		06/08/2011					
655044	10	5	NOBLE ENERGY INC.....			17,400,000	1,185,114	68.110	1,185,114	626,290		9,483	299,976		299,976		L.....		05/29/2013					
655664	10	0	NORDSTROM INC.....			5,500,000	339,900	61.800	339,900	195,625		6,600	45,650		45,650		L.....		06/24/2010					
655844	10	8	NORFOLK SOUTHERN CORP.....			16,000,000	1,485,280	92.830	1,485,280	922,822		32,640	495,840		495,840		L.....		06/08/2011					
67020Y	10	0	NUANCE COMMUNICATIONS INC.....			10,300,000	156,560	15.200	156,560	169,995			(73,336)		(73,336)		L.....		06/24/2010					
670346	10	5	NUCOR CORP.....			20,800,000	1,110,304	53.380	1,110,304	450,060	7,696	30,576	212,576		212,576		L.....		09/28/2004					

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
				3	4			7	8		10	11	12	13	14	15	16		
	CUSIP Identification		Description	Code	F o r e i g n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
E12.8	67066G 10 4		NVIDIA CORP.....			8,900,000	142,578	16.020	142,578	100,677		2,759		33,464		33,464		L.....	06/24/2010
	670837 10 3		OGE ENERGY CORP.....			7,800,000	264,420	33.900	264,420	144,287		6,513		44,811		44,811		L.....	07/02/2013
	67103H 10 7		O'REILLY AUTOMOTIVE INC.....			7,800,000	1,003,938	128.710	1,003,938	298,961				306,462		306,462		L.....	02/05/2010
	674599 10 5		OCCIDENTAL PETROLEUM CORP.....			30,500,000	2,900,550	95.100	2,900,550	2,378,351	19,520	58,560		563,945		563,945		L.....	06/24/2010
	681904 10 8		OMNICARE INC.....			4,900,000	295,764	60.360	295,764	120,202		3,038		118,874		118,874		L.....	06/24/2010
	682680 10 3		ONEOK INC.....			5,200,000	323,336	62.180	323,336	116,342		7,696		101,036		101,036		L.....	06/24/2010
	68389X 10 5		ORACLE CORPORATION.....			146,500,000	5,605,090	38.260	5,605,090	3,371,478		35,160		723,710		723,710		L.....	06/24/2010
	690742 10 1		OWENS CORNING INC.....			6,500,000	264,680	40.720	264,680	205,423				24,245		24,245		L.....	06/24/2010
	69331C 10 8		PG&E CORP.....			14,600,000	588,088	40.280	588,088	607,461	6,643	26,572		1,460		1,460		L.....	02/05/2010
	693475 10 5		PNC FINANCIAL SERVICES GROUP I.....			24,100,000	1,869,678	77.580	1,869,678	1,394,963		41,452		464,407		464,407		L.....	12/17/2012
	693506 10 7		PPG INDUSTRIES INC.....			6,700,000	1,270,722	189.660	1,270,722	580,093		16,214		363,877		363,877		L.....	03/15/2011
	69351T 10 6		PPL CORPORATION.....			35,800,000	1,077,222	30.090	1,077,222	951,562	13,157	52,358		52,268		52,268		L.....	06/08/2011
	696429 30 7		PALL CORPORATION.....			13,300,000	1,135,155	85.350	1,135,155	802,023		13,633		333,697		333,697		L.....	12/17/2012
	701094 10 4		PARKER HANNIFIN CORP.....			6,000,000	771,840	128.640	771,840	327,109		10,680		261,480		261,480		L.....	02/05/2010
	704326 10 7		PAYCHEX INC.....			37,300,000	1,698,269	45.530	1,698,269	1,265,720		26,110		538,239		538,239		L.....	12/17/2012
	712704 10 5		PEOPLE'S UNITED FINANCIAL INC.....			100,000	1,512	15.120	1,512	1,398		65		303		303		L.....	06/24/2010
	713448 10 8		PEPSICO INC.....			18,132,000	1,503,868	82.940	1,503,868	1,135,685	10,290	40,072		263,095		263,095		L.....	06/24/2010
	716768 10 6		PETSMART INC.....			4,000,000	291,000	72.750	291,000	123,872		2,100		17,640		17,640		L.....	06/24/2010
	716933 10 6		PHARMACYCLICS INC.....			6,900,000	729,882	105.780	729,882	959,231				(229,349)		(229,349)		L.....	10/01/2013
	717081 10 3		PFIZER INC.....			578,878,000	17,731,033	30.630	17,731,033	11,890,471		555,723		3,213,173		3,213,173		L.....	12/17/2012
	718172 10 9		PHILIP MORRIS INTL.....			64,000,000	5,576,320	87.130	5,576,320	3,963,914	60,160	223,360		223,360		223,360		L.....	06/08/2011
	718546 10 4		PHILLIPS 66.....			9,000,000	694,170	77.130	694,170	280,761		11,948		216,270		216,270		L.....	05/01/2012
	74005P 10 4		PRAXAIR INC.....			25,350,000	3,296,261	130.030	3,296,261	1,140,312		60,840		521,703		521,703		L.....	06/24/2010
	740189 10 5		PRECISION CASTPARTS CORP.....			12,700,000	3,420,110	269.300	3,420,110	1,671,540		1,524		1,014,476		1,014,476		L.....	03/15/2011
	74144T 10 8		T ROWE PRICE GROUP INC.....			3,100,000	259,687	83.770	259,687	143,863		4,712		57,824		57,824		L.....	06/24/2010
	741503 40 3		PRICELINE.COM INC.....			2,625,000	3,051,300	1,162.400	3,051,300	1,673,291				1,060,952		1,060,952		L.....	06/25/2013
	74251V 10 2		PRINCIPAL FINANCIAL GROUP.....			11,100,000	547,341	49.310	547,341	278,910		10,878		230,769		230,769		L.....	06/24/2010
	742718 10 9		PROCTER & GAMBLE CO.....			163,400,000	13,302,394	81.410	13,302,394	10,671,418		386,686		2,209,168		2,209,168		L.....	12/17/2012
	74340W 10 3		PROLOGIS INC.....			53,096,000	1,961,897	36.950	1,961,897	1,864,707		59,468		24,424		24,424		L.....	12/17/2012
	744320 10 2		PRUDENTIAL FINANCIAL INC.....			20,900,000	1,927,398	92.220	1,927,398	756,264		36,157		812,801		812,801		L.....	06/24/2010
	744573 10 6		PUBLIC SERVICE ENTERPRISE GRP.....			100,000	3,204	32.040	3,204	3,208		144		144		144		L.....	06/24/2010
	74460D 10 9		PUBLIC STORAGE.....			16,700,000	2,513,684	150.520	2,513,684	2,466,337		56,255		32,808		32,808		L.....	06/25/2013
	747525 10 3		QUALCOMM INC.....			76,100,000	5,650,425	74.250	5,650,425	3,892,978		98,930		942,909		942,909		L.....	12/17/2012
	74762E 10 2		QUANTA SERVICES INC.....			12,300,000	388,188	31.560	388,188	257,124				52,521		52,521		L.....	12/21/2011
	748356 10 2		QUESTAR CORP.....			6,500,000	149,435	22.990	149,435	98,931		4,615		20,995		20,995		L.....	06/24/2010
	749685 10 3		RPM INTERNATIONAL INC.....			8,900,000	369,439	41.510	369,439	164,428		6,141		108,135		108,135		L.....	06/24/2010
	750086 10 0		RACKSPACE HOSTING INC.....			12,500,000	489,125	39.130	489,125	473,625				(55,920)	383,330	(439,250)		L.....	12/17/2012
	751212 10 1		RALPH LAUREN CORP.....			7,300,000	1,288,961	176.570	1,288,961	742,276	3,285	8,760		194,545		194,545		L.....	06/08/2011
	754730 10 9		RAYMOND JAMES FINANCIAL INC.....			6,400,000	334,016	52.190	334,016	171,265	1,024	3,584		87,424		87,424		L.....	06/24/2010
	754907 10 3		RAYONIER INC.....			6,900,000	290,490	42.100	290,490	209,794		12,834		(67,137)		(67,137)		L.....	06/24/2010

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 F o r e i g n					7	8			10	11	12	13	14	15	16		
CUSIP Identification			Description		Code		Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired			
755111	50	7	RAYTHEON COMPANY.....				15,200.000	1,378,640	90.700	1,378,640	802,577	8.360	32,680		503,728		503,728		L.....	02/05/2010			
756577	10	2	RED HAT INC.....				7,200.000	403,488	56.040	403,488	222,395				22,176		22,176		L.....	06/24/2010			
758849	10	3	REGENCY CENTERS CORP.....				3,900.000	180,570	46.300	180,570	141,308		7,215		(3,198)		(3,198)		L.....	06/24/2010			
7591EP	10	0	REGIONS FINANCIAL CORP.....				95,300.000	942,517	9.890	942,517	655,035	2.859	6,671		263,028		263,028		L.....	12/17/2012			
759509	10	2	RELIANCE STEEL & ALUMINUM.....				4,100.000	310,944	75.840	310,944	303,088		1,353		7,856		7,856		L.....	10/01/2013			
761152	10	7	RESMED INC.....				6,200.000	291,896	47.080	291,896	191,292		5,208		34,162		34,162		L.....	06/24/2010			
768573	10	7	RIVERBED TECHNOLOGY INC.....				18,200.000	329,056	18.080	329,056	337,037				(29,848)		(29,848)		L.....	12/17/2012			
770323	10	3	ROBERT HALF INTERNATIONAL INC.....				6,800.000	285,532	41.990	285,532	170,268		4,352		69,156		69,156		L.....	06/24/2010			
773903	10	9	ROCKWELL INTERNATIONAL CORP.....				14,000.000	1,654,240	118.160	1,654,240	597,705		29,260		478,380		478,380		L.....	06/24/2010			
780287	10	8	ROYAL GOLD INC.....				13,200.000	608,124	46.070	608,124	647,354	2.772	6.960		(269,578)		(269,578)		L.....	10/01/2013			
78388J	10	6	SBA COMMUNICATIONS CORP.....				4,000.000	359,360	89.840	359,360	138,531				75,440		75,440		L.....	06/24/2010			
78440X	10	1	SL GREEN REALTY CORP.....				12,800.000	1,182,464	92.380	1,182,464	437,147	6.400	16,896		201,344		201,344		L.....	02/05/2010			
786514	20	8	SAFEWAY INC.....				27,600.000	898,932	32.570	898,932	490,852	5.520	15,870		399,648		399,648		L.....	12/17/2012			
80004C	10	1	SANDISK CORP.....				3,100.000	218,674	70.540	218,674	29,760		1,395		83,824		83,824		L.....	03/26/2008			
80589M	10	2	SCANA CORP.....				5,400.000	253,422	46.930	253,422	197,299	2.741	10,895		6,966		6,966		L.....	06/24/2010			
808513	10	5	CHARLES SCHWAB CORP.....				72,500.000	1,885,000	26.000	1,885,000	1,160,761		13,584		695,803		695,803		L.....	10/01/2013			
808625	10	7	SCIENCE APPLICATIONS INTE.....				14.000	463	33.070	463	375		4		88		88		L.....	09/30/2013			
811065	10	1	SCRIPPS NETWORKS INTERAC.....				2,500.000	216,025	86.410	216,025	106,869		1,500		71,225		71,225		L.....	06/24/2010			
812350	10	6	SEARS HOLDINGS CORP.....				9,700.000	475,688	49.040	475,688	433,047				74,496		74,496		L.....	12/21/2011			
816851	10	9	SEMPRA ENERGY.....				13,500.000	1,211,760	89.760	1,211,760	486,540	8.505	33,615		254,070		254,070		L.....	09/28/2004			
824348	10	6	SHERWIN-WILLIAMS CO.....				9,800.000	1,798,300	183.500	1,798,300	412,090		19,600		290,864		290,864		L.....	09/28/2004			
828806	10	9	SIMON PROPERTY GROUP INC.....				14,100.000	2,145,456	152.160	2,145,456	1,047,672		65,565		(83,613)		(83,613)		L.....	06/24/2010			
82968B	10	3	SIRIUS XM HOLDINGS INC.....				257,400.000	898,326	3.490	898,326	274,929				154,440		154,440		L.....	06/24/2010			
83088M	10	2	SKYWORKS SOLUTIONS INC.....				21,800.000	622,608	28.560	622,608	446,819				180,068		180,068		L.....	12/17/2012			
842587	10	7	SOUTHERN CO.....				34,900.000	1,434,739	41.110	1,434,739	1,077,814		70,236		(59,330)		(59,330)		L.....	06/24/2010			
84265V	10	5	SOUTHERN COPPER CORP.....				5,255.000	150,871	28.710	150,871	152,555		3,573		(48,083)		(48,083)		L.....	06/24/2010			
85207U	10	5	SPRINT CORP.....				79,177.000	851,153	10.750	851,153	463,185				387,967		387,967		L.....	07/11/2013			
855244	10	9	STARBUCKS CORP.....				21,600.000	1,693,224	78.390	1,693,224	775,902		19,224		534,816		534,816		L.....	06/08/2011			
85571Q	10	2	STARZ A.....				5,327.000	155,761	29.240	155,761	36,183				85,010		85,010		L.....	11/29/2011			
85590A	40	1	STARWOOD HOTELS & RESORTS.....				18,700.000	1,485,715	79.450	1,485,715	1,056,705		25,245		413,083		413,083		L.....	06/08/2011			
857477	10	3	STATE STREET CORP.....				15,700.000	1,152,223	73.390	1,152,223	726,054	4.082	16,014		414,166		414,166		L.....	12/17/2012			
858119	10	0	STEEL DYNAMICS INC.....				18,900.000	369,306	19.540	369,306	319,875	2.079			49,431		49,431		L.....	10/01/2013			
858912	10	8	STERICYCLE INC.....				13,600.000	1,579,912	116.170	1,579,912	1,096,201				311,304		311,304		L.....	06/08/2011			
86732Y	10	9	SUNEDISON INC.....				39,900.000	520,695	13.050	520,695	152,598				392,616		392,616		L.....	12/21/2011			
867914	10	3	SUNTRUST BANKS INC.....				31,700.000	1,166,877	36.810	1,166,877	665,973		11,095		268,182		268,182		L.....	12/15/2009			
871503	10	8	SYMANTEC CORP.....				71,000.000	1,674,180	23.580	1,674,180	1,258,235		31,950		337,960		337,960		L.....	12/17/2012			
871607	10	7	SYNOPSYS INC.....				12,200.000	494,954	40.570	494,954	265,986				106,562		106,562		L.....	06/24/2010			
87161C	10	5	SYNOVUS FINANCIAL CORP.....				100.000	360	3.600	360	325	1	4		115		115		L.....	06/24/2008			
872590	10	4	T-MOBILE US INC.....				22,400.000	753,536	33.640	753,536	331,489				422,047		422,047		L.....	05/01/2013			
87311L	10	4	TW TELECOM INC.....				5,300.000	161,491	30.470	161,491	91,651				26,500		26,500		L.....	06/24/2010			

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 F o r e i g n					7	8			10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	n	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired			
87612E	10	6	TARGET CORPORATION.....				10,000.000	632,700	63.270	632,700	608,598		15,800		41,000		41,000		L.....	12/17/2012			
879433	82	9	TELEPHONE & DATA SYSTEMS INC.....				27,522.000	709,517	25.780	709,517	640,103		14,036		100,180		100,180		L.....	01/25/2012			
88076W	10	3	TERADATA CORP.....				6,800.000	309,332	45.490	309,332	225,660				(111,520)		(111,520)		L.....	06/24/2010			
88160R	10	1	TESLA MOTORS INC.....				9,800.000	1,474,204	150.429	1,474,204	1,004,053				470,151		470,151		L.....	06/25/2013			
882508	10	4	TEXAS INSTRUMENTS INC.....				23,200.000	1,018,712	43.910	1,018,712	760,679		24,824		302,064		302,064		L.....	06/08/2011			
883203	10	1	TEXTRON INC.....				39,400.000	1,448,344	36.760	1,448,344	724,938	788	3,152		471,618		471,618		L.....	12/21/2011			
883556	10	2	THERMO FISHER SCIENTIFIC INC.....				11,100.000	1,235,985	111.350	1,235,985	625,441	1,665	5,355		528,027		528,027		L.....	12/17/2012			
88554D	20	5	3D SYSTEMS CORP.....				5,900.000	548,287	92.930	548,287	325,707				222,580		222,580		L.....	10/01/2013			
88579Y	10	1	3M CO.....				80,000.000	11,220,000	140.250	11,220,000	7,427,432		203,200		3,792,000		3,792,000		L.....	12/17/2012			
886423	10	2	TIDEWATER INC.....				4,100.000	243,007	59.270	243,007	166,686		4,100		59,819		59,819		L.....	06/24/2010			
887317	30	3	TIME WARNER INC.....				31,200.000	2,175,264	69.720	2,175,264	1,061,342		35,880		682,968		682,968		L.....	03/15/2011			
88732J	20	7	TIME WARNER CABLE INC.....				2,500.000	338,750	135.500	338,750	135,346		6,500		95,775		95,775		L.....	06/24/2010			
887389	10	4	TIMKEN CO.....				10,000.000	550,700	55.070	550,700	440,040		9,200		72,400		72,400		L.....	12/17/2012			
896239	10	0	TRIMBLE NAVIGATION LTD.....				24,400.000	846,680	34.700	846,680	493,036				117,364		117,364		L.....	03/21/2013			
896522	10	9	TRINITY INDUSTRIES INC.....				11,000.000	599,720	54.520	599,720	324,790		5,500		205,700		205,700		L.....	12/21/2011			
90130A	10	1	TWENTY-FIRST CENTURY FOX INC.....				32,900.000	1,157,093	35.170	1,157,093	373,601		6,909		416,026		416,026		L.....	06/24/2010			
902681	10	5	UGI CORP.....				6,000.000	248,760	41.460	248,760	157,313	1,695	6,630		52,500		52,500		L.....	06/24/2010			
902973	30	4	US BANCORP.....				43,900.000	1,773,560	40.400	1,773,560	990,993	10,097	37,315		371,394		371,394		L.....	06/24/2010			
903236	10	7	URS CORP.....				8,900.000	471,611	52.990	471,611	480,793	1,869	83		(8,993)		(8,993)		L.....	10/01/2013			
907818	10	8	UNION PACIFIC CORP.....				8,600.000	1,444,800	168.000	1,444,800	862,496	6,794	24,596		363,608		363,608		L.....	06/08/2011			
910047	10	9	UNITED CONTINENTAL HOLDINGS.....				23,100.000	873,873	37.830	873,873	379,733				333,795		333,795		L.....	10/01/2010			
911312	10	6	UNITED PARCEL SERVICE INC CLASS B.....				31,600.000	3,320,528	105.080	3,320,528	1,810,227		78,368		990,660		990,660		L.....	06/24/2010			
911363	10	9	UNITED RENTALS INC.....				10,800.000	841,860	77.950	841,860	458,415				350,244		350,244		L.....	12/17/2012			
911684	10	8	US CELLULAR CORP.....				8,100.000	338,742	41.820	338,742	312,822		46,575		53,298		53,298		L.....	03/16/2011			
913017	10	9	UNITED TECHNOLOGIES CORP.....				38,100.000	4,335,780	113.800	4,335,780	2,537,250		83,630		1,211,199		1,211,199		L.....	06/24/2010			
918204	10	8	VF CORPORATION.....				10,400.000	648,336	62.340	648,336	194,748		9,516		255,814		255,814		L.....	12/23/2013			
92220P	10	5	VARIAN MEDICAL SYSTEMS INC.....				13,200.000	1,025,508	77.690	1,025,508	554,930				98,340		98,340		L.....	06/24/2010			
92276F	10	0	VENTAS INC.....				9,067.000	519,358	57.280	519,358	389,569		24,798		(67,458)		(67,458)		L.....	07/05/2011			
92342Y	10	9	VERIFONE SYSTEMS INC.....				8,700.000	233,334	26.820	233,334	179,916				46,301	71,183	(24,882)		L.....	12/17/2012			
92553P	20	1	VIACOM INC CLASS B.....				28,700.000	2,506,658	87.340	2,506,658	1,261,287		33,723		993,020		993,020		L.....	06/08/2011			
928563	40	2	VMWARE INC-CLASS A.....				4,200.000	376,782	89.710	376,782	393,804				(18,606)		(18,606)		L.....	12/17/2012			
929042	10	9	VORNADO REALTY TRUST.....				9,100.000	807,989	88.790	807,989	579,012		26,572		79,261		79,261		L.....	02/05/2010			
929160	10	9	VULCAN MATERIALS CO.....				11,500.000	683,330	59.420	683,330	604,042		460		84,755		84,755		L.....	12/17/2012			
931142	10	3	WAL-MART STORES INC.....				54,000.000	4,249,260	78.690	4,249,260	2,871,261	25,380	76,140		564,840		564,840		L.....	02/05/2010			
931422	10	9	WALGREEN CO.....				46,100.000	2,647,984	57.440	2,647,984	1,797,191		54,398		941,823		941,823		L.....	12/17/2012			
93317Q	10	5	WALTER INDUSTRIES INC.....				7,200.000	119,736	16.630	119,736	74,880		1,944		46,726	185,326	(138,600)		L.....	12/17/2012			
94106L	10	9	WASTE MANAGEMENT INC.....				53,400.000	2,396,058	44.870	2,396,058	1,787,251		77,964		594,342		594,342		L.....	12/17/2012			
94973V	10	7	WELLPOINT INC.....				22,600.000	2,088,014	92.390	2,088,014	1,164,013		33,900		711,222		711,222		L.....	12/01/2004			
949746	10	1	WELLS FARGO & CO.....				295,900.000	13,433,860	45.400	13,433,860	8,496,968		340,285		3,319,998		3,319,998		L.....	12/17/2012			

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			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		
				F o r e i g n			Rate Per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification	Description		Code	n	Number of Shares	Book/ Adjusted Carrying Value			Actual Cost									
95058W 10 0	WENDY'S CO/THE.....				50,695.000	442,060	8.720	442,060	183,817		9,125		203,793		203,793		L.....	09/30/2008
959802 10 9	WESTERN UNION CO.....				100.000	1,725	17.250	1,725	1,563		50		364		364		L.....	06/24/2010
960413 10 2	WESTLAKE CHEMICAL CORP.....				2,501.000	305,297	122.070	305,297	33,208		2,063		106,968		106,968		L.....	03/26/2008
963320 10 6	WHIRLPOOL CORP.....				7,600.000	1,192,136	156.860	1,192,136	767,848		18,050		418,836		418,836		L.....	12/17/2012
966244 10 5	WHITEWAVE FOODS CO A.....				12,198.000	279,822	22.940	279,822	86,520				193,302		193,302		L.....	09/25/2013
966837 10 6	WHOLE FOODS MARKET INC.....				12,800.000	740,224	57.830	740,224	245,650		5,120		156,800		156,800		L.....	05/30/2013
969457 10 0	WILLIAMS COS INC.....				21,900.000	844,683	38.570	844,683	357,170		31,481		127,677		127,677		L.....	02/05/2010
969904 10 1	WILLIAMS-SONOMA INC.....				8,800.000	512,864	58.280	512,864	383,927		10,120		127,688		127,688		L.....	12/17/2012
97382A 10 1	WINDSTREAM CORP.....				37,507.000	299,306	7.980	299,306	299,681	9,377	37,507		93,409	104,661	(11,252)		L.....	06/24/2010
976657 10 6	WISCONSIN ENERGY CORP.....				10,000.000	413,400	41.340	413,400	253,686		14,450		44,900		44,900		L.....	06/24/2010
98212B 10 3	WPX ENERGY INC.....				7,300.000	148,774	20.380	148,774	80,230				40,150		40,150		L.....	01/03/2012
983134 10 7	WYNN RESORTS LTD.....				4,300.000	835,103	194.210	835,103	486,122		30,100		351,396		351,396		L.....	12/17/2012
98389B 10 0	XCEL ENERGY INC.....				10,100.000	282,194	27.940	282,194	210,911	2,828	11,110		12,423		12,423		L.....	06/24/2010
984121 10 3	XEROX CORP.....				56,632.000	689,211	12.170	689,211	487,712	3,256	12,176		302,981		302,981		L.....	06/24/2010
984332 10 6	YAHOO! INC.....				84,900.000	3,433,356	40.440	3,433,356	1,512,807				1,743,846		1,743,846		L.....	12/17/2012
988498 10 1	YUM! BRANDS INC.....				25,800.000	1,950,738	75.610	1,950,738	518,064		35,475		237,618		237,618		L.....	09/28/2004
98956P 10 2	ZIMMER HOLDINGS INC.....				16,300.000	1,518,997	93.190	1,518,997	1,057,495	3,260	12,714		432,439		432,439		L.....	12/17/2012
989701 10 7	ZIONS BANCORPORATION.....				19,600.000	587,216	29.960	587,216	256,170		2,548		167,776		167,776		L.....	12/15/2009
98978V 10 3	ZOETIS INC.....				14,175.000	463,381	32.690	463,381	246,610		1,843		216,770		216,770		L.....	06/21/2013
063671 10 1	BANK OF MONTREAL.....		A..		12.000	800	66.660	800	537		34		64		64		L.....	07/06/2011
81234D 10 9	SEARS CANADA INC.....		A..		4,154.000	51,468	12.390	51,468	43,202		19,484		10,883	1,246	9,637		U.....	10/31/2012
88706M 10 3	TIM HORTONS INC.....		A..		28,152.000	1,643,514	58.380	1,643,514	363,562		28,130		258,999		258,999		L.....	10/02/2006
000943 49 8	LYONDELLBASELL IND A.....		F..		37,000.000	2,970,360	80.280	2,970,360	1,704,522		74,000		858,030		858,030		L.....	12/17/2012
001054 56 8	CNH INDUSTRIAL NV.....		F..		31,006.000	351,918	11.350	351,918	211,942				139,977		139,977		L.....	09/30/2013
004432 87 8	ACE LTD.....		F..		33,700.000	3,488,961	103.530	3,488,961	1,961,416		50,887		799,701		799,701		L.....	06/08/2011
00B4BN MY 0	ACCENTURE PLC.....		F..		71,700.000	5,895,174	82.220	5,895,174	2,838,896		124,758		1,127,124		1,127,124		L.....	03/15/2011
00BFRT 3W 0	ALLEGION PLC.....		F..		11,466.660	506,712	44.190	506,712	328,777				177,935		177,935		L.....	12/03/2013
00B4VL R1 9	ENSCO PLC.....		F..		4,100.000	234,438	57.180	234,438	133,742		9,225		(8,610)		(8,610)		L.....	09/28/2004
00B5BT OK 8	AON PLC.....		F..		32,597.000	2,734,562	83.890	2,734,562	1,089,450		22,247		921,843		921,843		L.....	10/04/2010
00B5LR LL 6	XL GROUP PLC.....		F..		12,900.000	410,736	31.840	410,736	220,630		7,224		87,462		87,462		L.....	06/24/2010
00B633 03 0	INGERSOLL RAND PLC.....		F..		34,400.000	2,119,040	61.600	2,119,040	1,300,356		28,896		802,169		802,169		L.....	12/17/2012
00B68S QD 0	COVIDIEN PLC.....		F..		40,000.000	2,724,000	68.100	2,724,000	1,694,017		33,600		623,114		623,114		L.....	06/08/2011
00B783 TY 4	DELPHI AUTOMOTIVE PLC.....		F..		37,800.000	2,272,914	60.130	2,272,914	1,300,316		25,704		827,064		827,064		L.....	12/17/2012
00B8KQ N8 0	EATON CORP PLC.....		F..		30,552.000	2,325,618	76.120	2,325,618	1,598,667		51,327		670,311		670,311		L.....	12/17/2012
00B8W6 76 3	LIBERTY GLOBAL PLC A.....		F..		38,976.000	3,468,864	89.000	3,468,864	1,812,054				1,656,810		1,656,810		L.....	06/10/2013
00B8W6 7B 2	LIBERTY GLOBAL PLC C.....		F..		11,778.000	993,121	84.320	993,121	513,690				479,431		479,431		L.....	06/10/2013
00BBGT 37 6	MALLINCKRODT PLC.....		F..		5,000.000	261,300	52.260	261,300	168,293				93,007		93,007		L.....	07/01/2013
00BD1N QJ 0	ACTAVIS PLC.....		F..		9,500.000	1,596,000	168.000	1,596,000	374,308				1,221,692		1,221,692		L.....	06/24/2010
00BGH1 M5 8	PERRIGO CO PLC.....		F..		12,900.000	1,979,634	153.460	1,979,634	1,767,182				212,452		212,452		L.....	12/23/2013
010038 34 7	TYCO INTERNATIONAL LTD.....		F..		36,600.000	1,502,064	41.040	1,502,064	663,884		23,058		431,514		431,514		L.....	06/24/2010

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	n			Rate Per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
E12.12	011440 53 4		GARMIN LTD.....	F..		4,200.000	193,998	46.190	193,998	134,316		7,560		22,848		22,848		L.....	06/24/2010
	019388 01 6		PENTAIR INC.....	F..		25,481.000	1,979,109	77.670	1,979,109	851,078		24,462		726,718		726,718		L.....	10/01/2012
	143658 30 0		CARNIVAL CORP.....	F..		30,500.000	1,225,185	40.170	1,225,185	1,173,603		30,500		103,700		103,700		L.....	12/17/2012
	167250 10 9		CHICAGO BRIDGE & IRON-NY SHR.....	F..		21,300.000	1,770,882	83.140	1,770,882	429,958		4,260		783,627		783,627		L.....	06/24/2010
	580037 10 9		MCDERMOTT INTL INC.....	F..		14,900.000	136,484	9.160	136,484	110,707				37,549	65,263	(27,714)		L.....	06/24/2010
	66987V 10 9		NOVARTIS AG-ADR.....	F..		90.000	7,234	80.380	7,234	4,568		185		1,537		1,537		L.....	04/11/2011
	806857 10 8		SCHLUMBERGER LTD.....	F..		76,600.000	6,902,426	90.110	6,902,426	4,783,577	23,938	79,843		1,594,153		1,594,153		L.....	12/17/2012
	999900 62 4		AVAGO TECHNOLOGIES LTD.....	F..		14,500.000	766,746	52.879	766,746	459,517		12,760		307,809		307,809		L.....	12/17/2012
	G16962 10 5		BUNGE LTD.....	F..		100.000	8,211	82.110	8,211	6,862		114		942		942		L.....	06/08/2011
	G3223R 10 8		EVEREST RE GROUP LTD.....	F..		100.000	15,587	155.870	15,587	8,530		219		4,592		4,592		L.....	06/08/2011
	G4412G 10 1		HERBALIFE LTD.....	F..		13,400.000	1,054,580	78.700	1,054,580	496,100		16,080		613,184		613,184		L.....	12/17/2012
	G491BT 10 8		INVESCO LTD.....	F..		41,600.000	1,514,240	36.400	1,514,240	813,313		35,256		428,896		428,896		L.....	12/21/2011
	G5876H 10 5		MARVELL TECHNOLOGY GROUP LTD.....	F..		40,800.000	586,704	14.380	586,704	405,832		9,792		290,472		290,472		L.....	06/08/2011
	G7945E 10 5		SEADRILL LTD.....	F..		24,700.000	1,014,676	41.080	1,014,676	1,134,150		23,465		(119,474)		(119,474)		L.....	10/01/2013
	G81276 10 0		SIGNET JEWELERS LTD.....	F..		9,800.000	771,260	78.700	771,260	542,695		5,586		247,940		247,940		L.....	12/17/2012
	G9618E 10 7		WHITE MOUNTAINS INSURANCE GRP.....	F..		2,400.000	1,447,392	603.080	1,447,392	1,420,411				26,981		26,981		L.....	12/18/2013
	P31076 10 5		COPA HOLDINGS SA CLASS A.....	F..		8,200.000	1,312,902	160.110	1,312,902	1,087,063		11,972		225,839		225,839		L.....	06/25/2013
	9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....				833,963,313	833,963,313	XXX.....	833,963,313	510,245,704	1,087,258	14,610,406	0	189,482,745	2,263,591	187,219,154	0	XXX.....	XXX.....
	9799999.	Total - Common Stock.....				833,963,313	833,963,313	XXX.....	833,963,313	510,245,704	1,087,258	14,610,406	0	189,482,745	2,263,591	187,219,154	0	XXX.....	XXX.....
	9899999.	Total Common and Preferred Stock.....				883,808,900	883,808,900	XXX.....	897,572,619	547,599,104	1,231,296	17,987,077	0	189,991,051	2,263,591	187,729,341	0	XXX.....	XXX.....

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total \$ value (included in Column 8) of all such issues \$.51,468.

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. Government								
912828 UZ 1	US TREASURY NOTE 0.625% 04/30/18.....		12/01/2013	Progressvie Casualty Insurance Co.....		21,991,950	22,500,000	12,042
912828 VC 1	US TREASURY NOTE 0.250% 05/15/16.....		05/10/2013	CSFBdirect.....		49,832,031	50,000,000	
912828 VF 4	US TREASURY NOTE 1.375% 05/31/20.....		06/07/2013	Barclays Capital.....		10,255,375	10,400,000	3,907
912828 VP 2	US TREASURY NOTE 2.000% 07/31/20.....		08/21/2013	CSFBdirect.....		44,339,063	45,000,000	53,804
912828 VR 8	US TREASURY NOTE 0.625% 08/15/16.....		08/21/2013	Goldman Sachs.....		154,564,063	155,000,000	18,427
912828 VW 7	US TREASURY NOTE 0.875% 09/15/16.....		09/25/2013	Barclays Capital.....		3,623,766	3,600,000	957
912828 VY 3	US TREASURY NOTE 0.250% 09/30/15.....		10/15/2013	Barclays Capital.....		14,970,703	15,000,000	1,648
912828 VZ 0	US TREASURY NOTE 2.000% 09/30/20.....		10/10/2013	CSFBdirect.....		9,947,656	10,000,000	6,044
05999999	Total - Bonds - U.S. Government.....					309,524,607	311,500,000	96,829
Bonds - U.S. Special Revenue and Special Assessment								
3137AJ MG 6	FHMS 2011-K016 X1 IO 1.574% 10/25/21.....		08/20/2013	CSFBdirect.....		307,206		3,316
452227 GT 2	ILLINOIS ST SALES TAX REVENUE.....		06/12/2013	Barclays Capital.....		8,832,825	7,500,000	
53945C AE 0	LOS ANGELES CA WSTWTR SYS REV.....		05/15/2013	Merrill Lynch.....		1,197,070	1,000,000	
53945C AF 7	LOS ANGELES CA WSTWTR SYS REV.....		05/15/2013	Merrill Lynch.....		1,459,476	1,200,000	
53945C AH 3	LOS ANGELES CA WSTWTR SYS REV.....		05/15/2013	Merrill Lynch.....		3,724,230	3,000,000	
53945C AR 1	LOS ANGELES CA WSTWTR SYS REV.....		05/15/2013	Merrill Lynch.....		1,845,300	1,500,000	
544712 5F 5	LOS ANGELES CNTY CA TRN.....		05/16/2013	JP Morgan Securities.....		17,780,758	14,165,000	
60416S BU 3	MINNESOTA ST HSG FIN AGY.....		05/15/2013	Royal Bank of Canada.....		10,503,500	10,000,000	
31999999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					45,650,365	38,365,000	3,316
Bonds - Industrial and Miscellaneous								
00432C AU 5	ACCS 2003-A A2 1.614% 07/01/38.....		04/18/2013	JP Morgan Securities.....		23,165,245	23,744,006	32,596
004421 ME 0	ACE 2005-HE2 M3 0.885% 04/25/35.....		08/27/2013	Bank of America Corp.....		3,922,500	4,000,000	402
004421 PR 8	ACE 2005-HE4 M2 0.685% 07/25/35.....		08/28/2013	Wells Fargo Bank.....		5,013,869	5,250,000	821
03072S J8 9	AMSI 2005-R7 M1 0.645% 09/25/35.....		01/11/2013	Deutsche Bank.....		3,815,000	4,000,000	1,609
05524V AA 5	BAMLL 2011-FSHN A 4.420% 07/11/33.....		10/04/2013	Various.....		8,712,498	8,040,000	7,897
05524V AE 7	BAMLL 2011-FSHN B 4.769% 07/11/33.....		07/01/2013	Merrill Lynch.....		747,688	700,000	371
05533Q AA 5	BCAP 2010-RR5 5A1 0.496% 11/26/35.....		09/05/2013	Morgan Stanley.....		9,520,128	9,764,233	2,091
055381 AS 6	BE AEROSPACE INC 5.250% 04/01/22.....		03/07/2013	Various.....		15,612,500	15,000,000	320,104
05538U AA 1	BBUBS 2012-SHOW A 3.430% 11/05/36.....		03/01/2013	Various.....		6,185,781	6,100,000	2,906
05604F AA 3	BWAY 2013-1515 A1 2.809% 03/10/33.....		02/26/2013	Deutsche Bank.....		49,199,942	48,000,000	18,729
05955R AA 2	BALL 2009-FDG A 5.204% 01/25/42.....		06/06/2013	Various.....		20,226,536	18,396,435	23,246
073730 AD 5	BEAM INC 1.875% 05/15/17.....		04/24/2013	Barclays Capital.....		6,783,947	6,645,000	56,759
073879 3N 6	BSABS 2005-HE11 M1 0.595% 11/25/35.....		08/21/2013	Jefferies & Co.....		7,704,681	8,540,000	
084664 BS 9	BERKSHIRE HATHAWAY INC.....		01/22/2013	Goldman Sachs.....		17,255,650	17,000,000	49,778
1248EP AW 3	CCO HOLDINGS LLC 7.375% 06/01/20.....		06/05/2013	Citicorp Securities Inc.....		2,220,000	2,000,000	3,688
126191 AA 3	COMM 2012-9W57 A 2.365% 02/10/29.....		06/04/2013	Deutsche Bank.....		361,594	350,000	23
126192 AB 9	COMM 2012-LC4 A2 2.256% 12/10/44.....		06/18/2013	JP Morgan Securities.....		241,316	235,000	295
126192 AC 7	COMM 2012-LC4 A3 3.069% 12/10/44.....		02/07/2013	Deutsche Bank.....		1,961,078	1,836,000	1,722
12622D AB 0	COMM 2010-C1 A2 3.830% 07/10/46.....		01/29/2013	Deutsche Bank.....		442,063	400,000	
12622D AC 8	COMM 2010-C1 A3 4.205% 07/10/46.....		08/20/2013	Various.....		22,957,736	20,658,000	49,333
12622D AH 7	COMM 2010-C1 B 5.240% 07/10/46.....		06/28/2013	Citicorp Securities Inc.....		194,625	180,000	52
12624K AB 2	COMM 2012-CR2 A2 2.025% 08/15/45.....		05/07/2013	Deutsche Bank.....		475,166	460,000	233
12625C AC 7	COMM 2013-VWVP A2 3.424% 03/10/31.....		12/27/2013	Morgan Stanley.....		294,984	310,000	855
12647Q AA 4	CSMC 2013-11R 1A1 2.661% 06/27/34.....		08/21/2013	CSFBdirect.....		25,264,729	25,280,529	56,003
126673 B6 8	CWL 2005-3 MV3 0.655% 08/25/35.....		05/16/2013	Bank of America Corp.....		19,431,250	20,000,000	9,970
126673 B7 6	CWL 2005-3 MV4 0.785% 08/25/35.....		05/16/2013	Bank of America Corp.....		6,761,719	7,500,000	4,443

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
17319W AA 7	CGCMT 2013-SMP A 2.110% 01/12/18.....		04/25/2013	Various.....		6,304,147	6,148,316	7,013
17320Q AG 4	CGCMT 2013-375P B 3.475% 05/10/35.....		07/01/2013	Various.....		20,306,518	20,000,000	53,799
17776T AG 7	JPMCC 2011-CCHP B 3.500% 07/15/28.....		02/14/2013	Citicorp Securities Inc.....		10,731,500	10,678,109	5,191
20046F AW 0	COMM 2001-J2A C 6.586% 07/16/34.....		11/07/2013	Various.....		8,513,975	7,593,554	14,587
20046F AY 6	COMM 2001-J2A D 6.702% 07/16/34.....		12/12/2013	Morgan Stanley.....		4,229,922	3,734,000	11,122
20046F BA 7	COMM 2001-J2A E 6.922% 07/16/34.....		01/23/2013	Citicorp Securities Inc.....		3,549,375	3,000,000	15,241
233050 AB 9	DBUBS 2011-LC1A A2 4.528% 11/10/46.....		12/24/2013	Various.....		3,523,510	3,115,000	7,599
247126 AH 8	DELPHI AUTOMOTIVE SYSTEMS.....		11/22/2013	Various.....		13,502,500	13,000,000	195,833
28108P AB 2	ESLFT 2012-A AT 3.196% 10/01/25.....		01/18/2013	BMO Capital Markets.....		10,271,479	10,220,377	20,299
30225A AJ 2	ESA 2013-ESFL BFL 1.268% 12/05/31.....		03/11/2013	JP Morgan Securities.....		9,001,875	9,000,000	652
30225A BA 0	ESA 2013-ESH5 B5 2.278% 12/05/31.....		12/05/2013	Various.....		27,096,324	27,174,000	18,256
30225A BC 6	ESA 2013-ESH5 C5 2.675% 12/05/31.....		12/24/2013	Various.....		12,898,125	12,900,000	14,465
34461A AJ 7	FMBT 2012-FBLU E 5.253% 05/05/27.....		12/06/2013	Union Bank of Switzerland.....		3,702,469	3,650,000	5,326
35729P LM 0	FHLT 2005-2 M2 0.645% 06/25/35.....		05/17/2013	Bank of America Corp.....		16,868,717	17,441,000	8,898
36192H AA 2	GSMS 2012-ALOH A 3.551% 04/10/34.....		02/27/2013	Goldman Sachs.....		19,888,777	18,930,000	19,640
36192L AA 3	GSMS 2012-SHOP A 2.933% 06/05/31.....		11/21/2013	Various.....		26,099,976	25,385,000	21,290
36192T AW 8	GSMS 2013-KYO C 1.918% 11/08/29.....		12/24/2013	Union Bank of Switzerland.....		6,500,000	6,500,000	7,618
36197R AN 7	GSMS 2013-NYC5 C 2.974% 01/10/30.....		12/19/2013	Various.....		6,610,433	6,627,000	12,592
362341 KD 0	GSAMP 2005-HE4 M2 0.655% 07/25/45.....		01/16/2013	Various.....		15,856,250	17,500,000	8,163
36248F AC 6	GSMS 2011-GC3 A2 3.645% 03/10/44.....		04/26/2013	Citicorp Securities Inc.....		375,293	350,000	
36248F AE 2	GSMS 2011-GC3 A3 4.473% 03/10/44.....		10/28/2013	Various.....		3,713,984	3,300,000	8.561
44890P AD 7	HALST 2013-B A4 1.170% 08/15/17.....		08/07/2013	Bank of America Corp.....		24,998,685	25,000,000	
46626L AF 7	JPMAC 2005-OPT1 M2 0.635% 06/25/35.....		08/23/2013	Bank of America Corp.....		3,064,688	3,500,000	128
46634G AB 7	JPMCC 2009-IWST A2 5.633% 12/05/27.....		10/30/2013	Various.....		11,622,500	10,250,000	24,527
46634G AC 5	JPMCC 2009-IWST XA IO 1.955% 12/05/27.....		12/20/2013	Merrill Lynch.....		2,535,409		31,519
46634G AD 3	JPMCC 2009-IWST B 7.151% 12/05/27.....		07/01/2013	Merrill Lynch.....		1,914,000	1,600,000	1,271
46636D AE 6	JPMCC 2011-C4 A3 4.106% 07/15/46.....		12/17/2013	Various.....		7,810,221	7,125,000	11,302
46637E AA 1	JPMCC 2011-PLSD A1 2.190% 11/13/44.....		08/09/2013	Various.....		7,168,551	7,004,418	2,596
46637E AJ 2	JPMCC 2011-PLSD B 4.304% 11/13/44.....		05/10/2013	JP Morgan Securities.....		1,095,117	1,000,000	717
46639G AU 0	JPMMT 2013-1 2A2 2.500% 03/01/43.....		03/25/2013	JP Morgan Securities.....		13,595,584	13,372,534	25,074
46639W AG 6	JPMCC 2013-FL3 B 1.417% 04/15/28.....		04/24/2013	JP Morgan Securities.....		23,300,000	23,300,000	
60689L AC 9	MMAF 2013-AA A3 1.030% 12/11/17.....		08/07/2013	JP Morgan Securities.....		21,497,648	21,500,000	
61745M VL 4	MSC 2004-T13 G 5.893% 09/13/45.....		09/25/2013	Citicorp Securities Inc.....		7,980,548	7,596,000	35,096
61760V AM 5	MSC 2012-C4 A2 2.111% 03/15/45.....		05/22/2013	Various.....		4,505,859	4,350,000	5,019
61761X AA 6	MSC 2013-WLSR A 2.695% 01/11/32.....		09/13/2013	Various.....		28,669,344	28,050,000	44,063
61762U BB 8	MSRR 2013-R8 5A 2.574% 07/26/53.....		10/04/2013	Morgan Stanley.....		32,770,442	31,951,681	18,989
63946C AD 0	NBCUNIVERSAL ENTERPRISE.....		06/27/2013	Various.....		11,421,750	11,785,000	66,560
64352V KU 4	NCHET 2005-2 M2 0.615% 06/25/35.....		08/27/2013	Barclays Capital.....		4,337,500	5,000,000	352
64352V LK 5	NCHET 2005-3 M2 0.655% 07/25/35.....		01/16/2013	CSFBdirect.....		9,300,000	10,000,000	5,248
654740 AD 1	NISSAN MOTOR ACCEPTANCE.....		03/11/2013	JP Morgan Securities.....		24,944,250	25,000,000	
666807 BF 8	NORTHROP GRUMMAN CORP 1.750% 06/01/18.....		05/28/2013	JP Morgan Securities.....		14,958,600	15,000,000	
66987X GX 7	NHEL 2005-3 M1 0.615% 01/25/36.....		08/07/2013	Various.....		16,544,128	19,238,000	7,601
682439 AA 2	AACMT 2005-C6A A1 5.690% 10/13/37.....		12/17/2013	Wells Fargo Bank.....		1,684,688	1,500,000	2,134
74931X AG 1	RBSSP 2013-1 4A1 0.336% 01/26/37.....		04/16/2013	Royal Bank of Scotland.....		6,690,894	7,690,682	1,999
760759 AP 5	REPUBLIC SERVICES INC 3.550% 06/01/22.....		01/18/2013	Deutsche Bank.....		10,446,600	10,000,000	52,264
776696 AF 3	ROPER INDUSTRIES INC 2.050% 10/01/18.....		09/20/2013	JP Morgan Securities.....		7,962,629	8,140,000	50,525
78444V AB 7	SLCLT 2010-B A2 3.667% 07/15/42.....		08/27/2013	Bank of America Corp.....		13,436,320	12,896,288	19,796

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
78446X AA 3	SLMA 2012-B A1	1.267%	12/15/21.....		03/12/2013	Bank of America Corp.....		522,754	518,811	
85172C AA 4	SLFMT 2013-1A A	1.270%	06/25/58.....		04/03/2013	Bank of America Corp.....		20,367,914	20,369,535	6,467
87264M AJ 8	TRW AUTOMOTIVE INC	4.500%	03/01/21.....		12/05/2013	Citicorp Securities Inc.....		7,096,150	6,940,000	85,883
88947E AQ 3	TOLL BROS FINANCE CORP.....				11/12/2013	Citicorp Securities Inc.....		12,498,125	12,500,000	
89233P 5S 1	TOYOTA MOTOR CREDIT	2.050%	01/12/17.....		06/11/2013	Mitsubishi Bank of Japan.....		5,104,550	5,000,000	43,278
896818 AH 4	TRIUMPH GROUP INC	4.875%	04/01/21.....		03/01/2013	Various.....		23,142,500	23,000,000	4,875
423012 AB 9	HEINEKEN NV	1.400%	10/01/17.....	F.....	07/02/2013	Various.....		25,757,005	26,284,000	86,510
714264 AF 5	PERNOD-RICARD SA	2.950%	01/15/17.....	F.....	07/09/2013	Goldman Sachs.....		3,166,852	3,105,000	45,035
780153 AU 6	ROYAL CARIBBEAN	5.250%	11/15/22.....	F.....	03/12/2013	Bank of America Corp.....		5,156,250	5,000,000	93,333
38999999.	Total - Bonds - Industrial and Miscellaneous.....							905,085,429	895,202,508	1,872,232
8399997.	Total - Bonds - Part 3.....							1,260,260,401	1,245,067,508	1,972,377
8399998.	Total - Bonds - Summary Item from Part 5.....							383,958,599	371,281,268	599,049
83999999.	Total - Bonds.....							1,644,219,000	1,616,348,776	2,571,426
Preferred Stocks - Industrial and Miscellaneous										
744320 AL 6	PRUDENTIAL FINANCIAL INC.....				08/29/2013	Deutsche Bank.....	5,000,000.000	4,937,500		104,118
84999999.	Total - Preferred Stocks - Industrial and Miscellaneous.....							4,937,500	XXX	104,118
8999997.	Total - Preferred Stocks - Part 3.....							4,937,500	XXX	104,118
89999999.	Total - Preferred Stocks.....							4,937,500	XXX	104,118
Common Stocks - Industrial and Miscellaneous										
00287Y 10 9	ABBVIE INC.....				01/02/2013	Spin Off.....	56,100.000	1,760,696	XXX	
00507V 10 9	ACTIVISION BLIZZARD INC.....				10/01/2013	State Street Bank.....	10,300.000	174,280	XXX	
00817Y 10 8	AETNA INC.....				05/07/2013	State Street Bank.....	3,651.000	179,598	XXX	
026874 78 4	AMERICAN INTERNATIONAL GROUP.....				06/25/2013	State Street Bank.....	9,800.000	425,365	XXX	
037833 10 0	APPLE COMPUTER INC.....				12/18/2013	State Street Bank.....	1,200.000	655,342	XXX	
038222 10 5	APPLIED MATERIALS INC.....				10/01/2013	State Street Bank.....	26,300.000	459,272	XXX	
124830 10 0	CBL & ASSOCIATES PROPERTIES.....				10/01/2013	State Street Bank.....	17,200.000	337,139	XXX	
16411R 20 8	CHENIERE ENERGY INC.....				10/01/2013	State Street Bank.....	28,400.000	973,589	XXX	
22662X 10 0	CRIMSON WINE GROUP LTD.....				02/26/2013	Spin Off.....	770.000	4,385	XXX	
29444U 50 2	EQUINIX INC.....				06/25/2013	State Street Bank.....	3,900.000	689,887	XXX	
30303M 10 2	FACEBOOK INC A.....				06/25/2013	State Street Bank.....	50,000.000	1,210,595	XXX	
38259P 50 8	GOOGLE INC-CL A.....				06/25/2013	State Street Bank.....	2,800.000	2,436,552	XXX	
478160 10 4	JOHNSON & JOHNSON.....				12/18/2013	State Street Bank.....	8,700.000	796,316	XXX	
531229 10 2	LIBERTY MEDIA CORP.....				01/14/2013	Spin Off.....	5,327.000	279,856	XXX	
53578A 10 8	LINKEDIN CORP - A.....				06/25/2013	State Street Bank.....	6,200.000	1,087,884	XXX	
570535 10 4	MARKEL CORP.....				12/18/2013	State Street Bank.....	3,000.000	1,690,633	XXX	
573284 10 6	MARTIN MARIETTA MATERIALS.....				06/25/2013	State Street Bank.....	10,200.000	1,014,495	XXX	
594918 10 4	MICROSOFT CORP.....				10/01/2013	State Street Bank.....	56,600.000	1,899,917	XXX	
65249B 10 9	NEWS CORP A.....				07/01/2013	Spin Off.....	8,225.000	49,513	XXX	
716933 10 6	PHARMACYCLICS INC.....				10/01/2013	State Street Bank.....	6,900.000	959,231	XXX	
741503 40 3	PRICELINE.COM INC.....				06/25/2013	State Street Bank.....	1,900.000	1,540,565	XXX	
74460D 10 9	PUBLIC STORAGE.....				06/25/2013	State Street Bank.....	11,900.000	1,785,068	XXX	
759509 10 2	RELIANCE STEEL & ALUMINUM.....				10/01/2013	State Street Bank.....	4,100.000	303,088	XXX	
780287 10 8	ROYAL GOLD INC.....				10/01/2013	State Street Bank.....	6,000.000	291,910	XXX	
808513 10 5	CHARLES SCHWAB CORP.....				10/01/2013	State Street Bank.....	21,200.000	452,529	XXX	
808625 10 7	SCIENCE APPLICATIONS INTE.....				09/30/2013	Spin Off.....	14.000	375	XXX	
85207U 10 5	SPRINT CORP.....				07/11/2013	State Street Bank.....	79,177.000	463,185	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
858119 10 0	STEEL DYNAMICS INC.....		10/01/2013	State Street Bank.....	18,900.000	319,875	XXX	
872590 10 4	T-MOBILE US INC.....		05/01/2013	State Street Bank.....	22,400.000	331,489	XXX	
88160R 10 1	TESLA MOTORS INC.....		06/25/2013	State Street Bank.....	9,800.000	1,004,053	XXX	
88554D 20 5	3D SYSTEMS CORP.....		10/01/2013	State Street Bank.....	5,900.000	325,707	XXX	
903236 10 7	URS CORP.....		10/01/2013	State Street Bank.....	8,800.000	476,678	XXX	
966244 10 5	WHITEWAVE FOODS CO A.....		05/24/2013	Spin Off.....	5,032.000	36,342	XXX	
966244 10 5	WHITEWAVE FOODS CO A.....		09/25/2013	Tax Free Exchange.....	7,166.000	50,177	XXX	
98978V 10 3	ZOETIS INC.....		06/21/2013	Tax Free Exchange.....	14,175.000	246,610	XXX	
001054 56 8	CNH INDUSTRIAL NV.....	F.....	09/30/2013	Tax Free Exchange.....	31,006.000	211,942	XXX	
00B8W6 76 3	LIBERTY GLOBAL PLC A.....	F.....	06/10/2013	State Street Bank.....	7,875.000	600,390	XXX	
00B8W6 76 3	LIBERTY GLOBAL PLC A.....	F.....	12/21/2011	No Broker.....	31,101.000	1,211,664	XXX	
00B8W6 7B 2	LIBERTY GLOBAL PLC C.....	F.....	06/10/2013	State Street Bank.....	5,880.000	420,479	XXX	
00B8W6 7B 2	LIBERTY GLOBAL PLC C.....	F.....	12/31/2008	No Broker.....	5,898.000	93,211	XXX	
00BBGT 37 6	MALLINCKRODT PLC.....	F.....	07/01/2013	Spin Off.....	5,000.000	168,293	XXX	
00BD1N QJ 0	ACTAVIS PLC.....	F.....	06/24/2010	State Street Bank.....	9,500.000	374,308	XXX	
00BGH1 M5 8	PERRIGO CO PLC.....	F.....	12/23/2013	State Street Bank.....	12,900.000	1,767,182	XXX	
G7945E 10 5	SEADRILL LTD.....	F.....	10/01/2013	State Street Bank.....	24,700.000	1,134,150	XXX	
G9618E 10 7	WHITE MOUNTAINS INSURANCE GRP.....	F.....	12/18/2013	State Street Bank.....	2,400.000	1,420,411	XXX	
P31076 10 5	COPA HOLDINGS SA CLASS A.....	F.....	06/25/2013	State Street Bank.....	8,200.000	1,087,063	XXX	
00BFRT 3W 0	ALLEGION PLC.....	F.....	12/02/2013	Spin Off.....	11,466.660	328,777	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					33,530,066	XXX	0
9799997.	Total - Common Stocks - Part 3.....					33,530,066	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					1,352,572	XXX	
9799999.	Total - Common Stocks.....					34,882,638	XXX	0
9899999.	Total - Preferred and Common Stocks.....					39,820,138	XXX	104,118
9999999.	Total - Bonds, Preferred and Common Stocks.....					1,684,039,138	XXX	2,675,544

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								
CUSIP Identification			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	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								
											Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.														
Bonds - U.S. Government																													
3620AN	RT	9		GNMA PLC	2.990%	04/15/20.....	...	12/01/2013.	Paydown.....		1,632,906	1,632,906	1,632,669	1,632,691	.....	.....	215	.....	.....	215	.....	1,632,906	.....	.....	0	26,579	04/15/2020.		
912828	KJ	8		US TREASURY NOTE	1.750%	03/31/14.....	...	08/21/2013.	Various.....		206,742,520	204,700,000	206,277,365	205,102,591	.....	.....	(205,293)	.....	.....	(205,293)	.....	204,897,298	.....	1,845,221	1,845,221	3,196,317	03/31/2014.		
0599999.	Total - Bonds - U.S. Government.....										208,375,426	206,332,906	207,910,034	206,735,282		0	(205,078)		0	(205,078)		0	206,530,204		0	1,845,221	1,845,221	3,222,896	XXX.....
Bonds - U.S. States, Territories and Possessions																													
167486	FK	0		CHICAGO ILL	5.250%	01/01/13.....	...	01/01/2013.	Maturity.....		1,655,000	1,655,000	1,750,271	1,655,000	.....	.....	.....	.....	.....	0	.....	1,655,000	.....	.....	0	43,444	01/01/2013.		
167486	FL	8		CHICAGO ILL	5.250%	01/01/13.....	...	01/01/2013.	Maturity.....		345,000	345,000	364,860	345,000	.....	.....	.....	.....	.....	0	.....	345,000	.....	.....	0	9,056	01/01/2013.		
57582N	4H	5		MASSACHUSETTS ST	0.160%	03/01/26.....	...	01/09/2013.	Goldman Sachs.....		19,250,000	19,250,000	19,250,000	19,250,000	.....	.....	.....	.....	.....	0	.....	19,250,000	.....	.....	0	2,073	03/01/2026.		
658256	HM	7		NORTH CAROLINA ST	0.130%	05/01/21.....	...	03/22/2013.	Call 100.0000.....		86,800,000	86,800,000	86,800,000	86,800,000	.....	.....	.....	.....	.....	0	.....	86,800,000	.....	.....	0	28,274	05/01/2021.		
882721	BG	7		TEXAS ST	0.040%	06/01/35.....	...	10/23/2013.	Goldman Sachs.....		31,220,000	31,220,000	31,220,000	31,220,000	.....	.....	.....	.....	.....	0	.....	31,220,000	.....	.....	0	29,543	06/01/2035.		
882721	BG	7		TEXAS ST	0.040%	06/01/35.....	...	06/03/2013.	Call 100.0000.....		915,000	915,000	915,000	915,000	.....	.....	.....	.....	.....	0	.....	915,000	.....	.....	0	634	06/01/2035.		
939745	DU	6		WASHINGTON ST	0.070%	06/01/20.....	...	02/06/2013.	Call 100.0000.....		54,300,000	54,300,000	54,300,000	54,300,000	.....	.....	.....	.....	.....	0	.....	54,300,000	.....	.....	0	9,879	06/01/2020.		
93974C	CA	0		WASHINGTON ST	5.000%	07/01/19.....	...	01/10/2013.	Goldman Sachs.....		9,303,525	7,500,000	8,797,050	8,617,996	.....	.....	(6,250)	.....	.....	(6,250)	.....	8,611,746	.....	691,779	691,779	202,083	07/01/2019.		
977056	6G	0		WISCONSIN ST	3.500%	11/01/13.....	...	06/24/2013.	Call 100.0000.....		340,000	340,000	334,662	339,166	.....	.....	834	.....	.....	834	.....	340,000	.....	.....	0	7,702	11/01/2013.		
977056	6G	0		WISCONSIN ST	3.500%	11/01/13.....	...	11/01/2013.	Maturity.....		55,000	55,000	54,137	54,865	.....	.....	135	.....	.....	135	.....	55,000	.....	.....	0	1,925	11/01/2013.		
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....										204,183,525	202,380,000	203,785,980	203,497,027		0	(5,281)		0	(5,281)		0	203,491,746		0	691,779	691,779	334,613	XXX.....
Bonds - U.S. Political Subdivisions of States																													
26371G	JP	6		DUBLIN OH CITY SCH DIST.....			...	12/01/2013.	Maturity.....		2,000,000	2,000,000	1,588,920	1,930,915	.....	.....	69,085	.....	.....	69,085	.....	2,000,000	.....	.....	0		12/01/2013.		
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....										2,000,000	2,000,000	1,588,920	1,930,915		0	69,085		0	69,085		0	2,000,000		0	0	0	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment																													
01030R	GB	2		ALABAMA HSG FIN SF	5.500%	10/01/38.....	...	10/01/2013.	Call 100.0000.....		295,000	295,000	288,660	292,037	.....	.....	2,963	.....	.....	2,963	.....	295,000	.....	.....	0	12,238	10/01/2038.		
041083	MM	5		ARKANSAS ST HSG	5.000%	07/01/35.....	...	07/01/2013.	Call 100.0000.....		975,000	975,000	1,012,148	983,787	.....	.....	(8,787)	.....	.....	(8,787)	.....	975,000	.....	.....	0	36,250	07/01/2035.		
041083	QM	1		ARKANSAS ST HSG	5.500%	07/01/37.....	...	07/01/2013.	Call 100.0000.....		1,325,000	1,325,000	1,419,075	1,364,177	.....	.....	(39,177)	.....	.....	(39,177)	.....	1,325,000	.....	.....	0	54,175	07/01/2037.		
246395	JE	8		DELAWARE ST HSG	5.750%	01/01/36.....	...	07/01/2013.	Call 100.0000.....		805,000	805,000	872,620	826,902	.....	.....	(21,902)	.....	.....	(21,902)	.....	805,000	.....	.....	0	34,500	01/01/2036.		
246395	NL	7		DELAWARE ST HSG	5.900%	07/01/38.....	...	07/01/2013.	Call 100.0000.....		1,540,000	1,540,000	1,674,072	1,596,319	.....	.....	(56,319)	.....	.....	(56,319)	.....	1,540,000	.....	.....	0	67,850	07/01/2038.		
246395	PD	3		DELAWARE ST HSG	5.600%	01/01/39.....	...	07/01/2013.	Call 100.0000.....		1,020,000	1,020,000	1,092,726	1,049,393	.....	.....	(29,393)	.....	.....	(29,393)	.....	1,020,000	.....	.....	0	42,560	01/01/2039.		
3137AJ	MG	6		FHMS 2011-K016 X1 IO	1.574%	10/25/21.....	...	12/01/2013.	Paydown.....		120,683	120,683	109,887	109,887	.....	.....	(109,887)	.....	.....	(109,887)	.....		.....	.....	0	10,829	10/25/2021.		
3137AN	MP	7		FHMS 2012-K707 X1 IO	1.556%	12/25/18.....	...	12/01/2013.	Paydown.....		25,016	25,016	22,482	22,482	.....	.....	(22,482)	.....	.....	(22,482)	.....		.....	.....	0	2,839	12/25/2018.		
313921	6F	0		FNGT 2001-W3 A	7.000%	09/01/41.....	...	12/01/2013.	Paydown.....		12,988	12,988	13,589	13,794	.....	.....	(806)	.....	.....	(806)	.....	12,988	.....	.....	0	452	09/01/2041.		
31392C	MS	0		FNW 2002-W1 2A	6.680%	02/25/42.....	...	12/01/2013.	Paydown.....		19,555	19,555	20,514	20,513	.....	.....	(958)	.....	.....	(958)	.....	19,555	.....	.....	0	740	02/25/2042.		
452256	AL	4		ILLINOIS ST UNEMPLOYMENT INSUR.....			...	11/01/2013.	Goldman Sachs.....		10,017,000	9,000,000	10,345,320	10,202,180	.....	.....	(290,785)	.....	.....	(290,785)	.....	9,911,395	.....	105,605	105,605	401,250	06/15/2016.		
49130N	CB	3		KENTUCKY HIGHER ED STUDENT LN.....			...	11/01/2013.	Call 100.0000.....		2,285,000	2,285,000	2,285,000	2,281,843	.....	.....	3,157	.....	.....	3,157	.....	2,285,000	.....	.....	0	10,970	05/01/2020.		
49130T	PR	1		KENTUCKY HSG CORP HSG REV.....			...	09/10/2013.	Call 100.0000.....		2,665,000	2,665,000	2,763,925	2,758,681	.....	.....	(93,681)	.....	.....	(93,681)	.....	2,665,000	.....	.....	0	109,219	07/01/2033.		
60636X	T8	6		MISSOURI ST HSG SF	5.700%	09/01/38.....	...	12/01/2013.	Call 100.0000.....		940,000	940,000	1,005,800	983,469	.....	.....	(43,469)	.....	.....	(43,469)	.....	940,000	.....	.....	0	53,248	09/01/2038.		
60636X	WJ	8		MISSOURI ST HSG SF	6.000%	03/01/37.....	...	09/01/2013.	Call 100.0000.....		630,000	630,000	688,149	650,930	.....	.....	(20,930)	.....	.....	(20,930)	.....	630,000	.....	.....	0	28,200	03/01/2037.		
60636X	YQ	0		MISSOURI ST HSG SF	5.900%	09/01/37.....	...	09/01/2013.	Call 100.0000.....		4,105,000	4,105,000	4,388,245	4,313,621	.....	.....	(208,621)	.....	.....	(208,621)	.....	4,105,000	.....	.....	0	201,190	09/01/2037.		
61212R	TH	9		MONTANA ST BRD HSG	5.600%	12/01/35.....	...	12/01/2013.	Call 100.0000.....		1,100,000	1,100,000	1,147,410	1,109,719	.....	.....	(9,719)	.....	.....	(9,719)	.....	1,100,000	.....	.....	0	44,660	12/01/2035.		
613349	M6	3		MONTGOMERY CNTY MD HSG.....			...	12/02/2013.	Call 100.0000.....		955,000	955,000	1,012,042	967,141	.....	.....	(12,141)	.....	.....	(12,141)	.....	955,000	.....	.....	0	48,328	07/01/2033.		
64468T	4M	6		NEW HAMPSHIRE ST HSG	5.650%	01/01/36.....	...	12/01/2013.	Call 100.0000.....		375,000	375,000	399,889	387,035	.....	.....	(12,035)	.....	.....	(12,035)	.....	375,000	.....	.....	0	24,648	01/01/2036.		
64469D	FN	6		NEW HAMPSHIRE ST HSG	6.250%	01/01/39.....	...	12/01/2013.	Call 100.0000.....		1,200,000	1,200,000	1,292,160	1,226,416	.....	.....	(26,416)	.....	.....	(26,416)	.....	1,200,000	.....	.....	0	87,188	01/01/2039.		
647110	FD	2		NEW MEXICO EDL ASSISTANCE FNDD.....			...	12/02/2013.	Call 100.0000.....		1,125,000	1,125,000	1,125,000	1,124,169	.....	.....	831	.....	.....	831	.....	1,125,000	.....	.....	0	7,257	12/01/2020.		
647200	JN	5		NEW MEXICO MTG FIN AGY.....			...	07/01/2013.	Call 100.0000.....		345,000	345,000	376,050	354,819	.....	.....	(9,819)	.....	.....	(9,819)	.....	345,000	.....	.....	0	15,321	07/01/2037.		
647200	QK	3		NEW MEXICO MTG FIN AGY.....			...	07/01/2013.	Call 100.0000.....		765,000	765,000	811,283	783,752	.....	.....	(18,752)	.....	.....	(18,752)	.....	765,000	.....	.....	0	29,945	01/01/2039.		

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
647200 TH 7	NEW MEXICO MTG FIN AGY.....		07/01/2013.	Call	100.0000.....	1,150,000	1,150,000	1,239,125	1,218,489	.....	.....(68,489)	.....	.....(68,489)	.....	.....1,150,000	.....	.....	.....0	48,020	01/01/2038.	
647200 V3 5	NEW MEXICO MTG FIN AGY.....		12/01/2013.	Call	100.0000.....	225,000	225,000	238,228	237,493	.....	.....(12,493)	.....	.....(12,493)	.....	.....225,000	.....	.....	.....0	6,586	03/01/2043.	
662826 EW 2	NORTH TEX HIGHER ED AUTH INC S.....		10/01/2013.	Call	100.0000.....	3,185,000	3,185,000	3,185,000	3,182,178	.....	.....2,822	.....	.....2,822	.....	.....3,185,000	.....	.....	.....0	14,035	07/01/2019.	
676907 KV 9	OHIO HSG FIN AGY 5.500% 03/01/36.....		09/01/2013.	Call	100.0000.....	540,000	540,000	576,337	550,246	.....	.....(10,246)	.....	.....(10,246)	.....	.....540,000	.....	.....	.....0	19,800	03/01/2036.	
677377 Q5 5	OHIO HSG FIN AGY 5.000% 11/01/28.....		11/01/2013.	Call	100.0000.....	2,605,000	2,605,000	2,854,820	2,780,811	.....	.....(175,811)	.....	.....(175,811)	.....	.....2,605,000	.....	.....	.....0	98,250	11/01/2028.	
67766W KD 3	OHIO ST WTR DEV AUTH 0.000% 06/01/13.....		06/01/2013.	Maturity.....		2,625,000	2,625,000	2,141,948	2,584,807	.....	.....40,193	.....	.....40,193	.....	.....2,625,000	.....	.....	.....0	.....	06/01/2013.	
67766W KE 1	OHIO ST WTR DEV AUTH 0.000% 12/01/13.....		12/01/2013.	Maturity.....		7,500,000	7,500,000	6,007,800	7,250,063	.....	.....249,937	.....	.....249,937	.....	.....7,500,000	.....	.....	.....0	.....	12/01/2013.	
67886R KE 7	OKLAHOMA HSG FIN SF 6.000% 09/01/36.....		11/01/2013.	Call	100.0000.....	685,000	685,000	749,493	709,548	.....	.....(24,548)	.....	.....(24,548)	.....	.....685,000	.....	.....	.....0	30,675	09/01/2036.	
686087 LC 9	OREGON ST HSG & CMNTY 5.000% 07/01/30.....		10/01/2013.	Call	100.0000.....	1,555,000	1,555,000	1,640,043	1,622,085	.....	.....(67,085)	.....	.....(67,085)	.....	.....1,555,000	.....	.....	.....0	66,563	07/01/2030.	
83712D QV 1	SOUTH CAROLINA HSG 6.000% 07/01/38.....		10/01/2013.	Call	100.0000.....	20,000	20,000	21,685	21,061	.....	.....(1,061)	.....	.....(1,061)	.....	.....20,000	.....	.....	.....0	1,050	07/01/2038.	
83755G 2J 5	SOUTH DAKOTA HSG 5.750% 05/01/31.....		09/15/2013.	Call	100.0000.....	870,000	870,000	938,147	890,896	.....	.....(20,896)	.....	.....(20,896)	.....	.....870,000	.....	.....	.....0	29,062	05/01/2031.	
88275F MU 0	TEXAS ST HSG & CMNTY 5.625% 03/01/39.....		11/01/2013.	Call	100.0000.....	1,275,000	1,275,000	1,355,963	1,299,633	.....	.....(24,633)	.....	.....(24,633)	.....	.....1,275,000	.....	.....	.....0	61,219	03/01/2039.	
92418P AW 7	VERMONT HSG FIN SF 6.000% 05/01/36.....		11/01/2013.	Call	100.0000.....	505,000	505,000	545,698	510,994	.....	.....(5,994)	.....	.....(5,994)	.....	.....505,000	.....	.....	.....0	18,750	05/01/2036.	
92418P CZ 8	VERMONT HSG FIN SF 5.500% 11/01/37.....		11/01/2013.	Call	100.0000.....	650,000	650,000	690,489	660,358	.....	.....(10,358)	.....	.....(10,358)	.....	.....650,000	.....	.....	.....0	26,675	11/01/2037.	
924190 BC 4	VERMONT HSG FIN AGY 5.750% 05/01/36.....		11/01/2013.	Call	100.0000.....	1,540,000	1,540,000	1,662,692	1,569,329	.....	.....(29,329)	.....	.....(29,329)	.....	.....1,540,000	.....	.....	.....0	73,744	05/01/2036.	
93978T CW 7	WASHINGTON ST HSG 5.750% 12/01/37.....		12/01/2013.	Call	100.0000.....	1,525,000	1,525,000	1,553,594	1,538,818	.....	.....(13,818)	.....	.....(13,818)	.....	.....1,525,000	.....	.....	.....0	65,119	12/01/2037.	
97689P 4N 5	WISCONSIN HSG & ECON 5.750% 03/01/38.....		09/01/2013.	Call	100.0000.....	985,000	985,000	1,066,962	1,012,649	.....	.....(27,649)	.....	.....(27,649)	.....	.....985,000	.....	.....	.....0	43,413	03/01/2038.	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....						59,939,543	58,922,543	60,647,400	61,062,524	0	(1,228,586)	0	(1,228,586)	0	59,833,938	0	105,605	105,605	...1,926,818	XXX.....
Bonds - Industrial and Miscellaneous																					
00206R BL 5	AT&T CORP 0.800% 12/01/15.....		10/24/2013.	Various.....		29,982,000	30,000,000	29,990,400	29,990,554	.....	.....2,169	.....	.....2,169	.....	.....29,992,722	.....	.....(10,722)	(10,722)	177,444	12/01/2015.	
00287Y AG 4	ABBVIE INC 1.200% 11/06/15.....		10/15/2013.	Various.....		45,242,900	45,000,000	44,969,850	44,971,136	.....	.....833	.....	.....833	.....	.....44,971,969	.....	.....270,931	270,931	485,167	11/06/2015.	
00764M DX 2	AABST 2004-6 M1 0.975% 03/25/35.....		12/25/2013.	Paydown.....		1,304,076	1,304,076	1,264,953	1,289,990	.....	.....14,085	.....	.....14,085	.....	.....1,304,076	.....	.....	.....0	5,125	03/25/2035.	
02666Q K6 9	AMERICAN HONDA FINANCE.....		02/12/2013.	Deutsche Bank.....		6,895,064	6,800,000	6,796,396	6,797,353	.....	.....173	.....	.....173	.....	.....6,797,526	.....	.....97,538	97,538	46,013	02/27/2015.	
03027W AG 7	AMTT 2007-1A F 6.639% 04/15/37.....		03/15/2013.	Paydown.....		5,000,000	5,000,000	5,337,500	5,112,500	23,439	(135,939)	.....	.....(112,500)	.....	.....5,000,000	.....	.....	.....0	183,675	04/15/2037.	
05532F AE 2	BCAP 2009-RR11 2A1 2.430% 10/26/35.....		12/01/2013.	Paydown.....		2,530,255	2,530,255	2,476,487	2,483,104	.....	.....47,151	.....	.....47,151	.....	.....2,530,255	.....	.....	.....0	34,165	10/26/2035.	
05532X EZ 2	BCAP 2010-RR4 12A1 4.000% 07/26/36.....		12/01/2013.	Paydown.....		3,491,566	3,491,566	3,441,375	3,457,512	.....	.....34,054	.....	.....34,054	.....	.....3,491,566	.....	.....	.....0	85,784	07/26/2036.	
05538U AA 1	BBUBS 2012-SHOW A 3.430% 11/05/36.....		05/13/2013.	Various.....		25,921,484	25,000,000	25,749,670	25,742,839	.....	.....(8,743)	.....	.....(8,743)	.....	.....25,734,096	.....	.....187,388	187,388	213,435	11/05/2036.	
05946X XP 3	BAFC 2005-E 3A1 2.778% 01/20/50.....		12/01/2013.	Paydown.....		2,843,943	2,843,943	2,300,892	2,300,892	.....	.....543,051	.....	.....543,051	.....	.....2,843,943	.....	.....	.....0	43,346	01/20/2050.	
05947U VC 9	BACM 2004-3 A5 5.357% 06/10/39.....		12/01/2013.	Paydown.....		3,581,130	3,581,130	3,815,862	3,668,492	.....	.....(87,362)	.....	.....(87,362)	.....	.....3,581,130	.....	.....	.....0	189,032	06/10/2039.	
05950V AG 5	BACM 2006-6 XP IO 0.612% 10/10/45.....		11/01/2013.	Paydown.....		4,384,749	4,384,749	4,406,591	4,406,591	.....	.....(1,406,591)	.....	.....(1,406,591)	.....	.....	.....	.....	.....0	1,561,865	10/10/2045.	
073730 AE 3	BEAM INC 3.250% 05/15/22.....		09/19/2013.	Various.....		6,830,693	7,000,000	6,937,560	6,940,607	.....	.....3,357	.....	.....3,357	.....	.....6,943,964	.....	.....(113,271)	(113,271)	171,096	05/15/2022.	
07383F 7X 0	BSCMS 2005-PWR8 X2 IO 0.928% 06/11/41.....		06/01/2013.	Paydown.....		22,525,834	22,525,834	1,837,540	1,837,540	.....	.....(1,837,540)	.....	.....(1,837,540)	.....	.....	.....	.....	.....0	2,201,644	06/11/2041.	
07383F Q5 0	BSCMS 2004-PWR5 A5 4.978% 07/11/42.....		12/01/2013.	Paydown.....		283,531	283,531	305,992	292,564	.....	.....(9,032)	.....	.....(9,032)	.....	.....283,531	.....	.....	.....0	13,270	07/11/2042.	
126192 AA 1	COMM 2012-LC4 A1 1.156% 12/10/44.....		02/22/2013.	Goldman Sachs.....		6,596,885	6,546,253	6,546,128	6,545,788	.....	.....(66)	.....	.....(66)	.....	.....6,545,723	.....	.....51,162	51,162	18,078	12/10/2044.	
126192 AA 1	COMM 2012-LC4 A1 1.156% 12/10/44.....		02/01/2013.	Paydown.....		255,914	255,914	255,909	255,896	.....	.....18	.....	.....18	.....	.....255,914	.....	.....	.....0	370	12/10/2044.	
12622X AC 4	CNH 2011-A A3 1.200% 05/16/16.....		12/15/2013.	Paydown.....		7,262,475	7,262,475	7,261,515	7,262,195	.....	.....281	.....	.....281	.....	.....7,262,475	.....	.....	.....0	31,852	05/16/2016.	
12624T AA 5	COMM 2012-FL2 A 2.294% 09/17/29.....		07/17/2013.	Paydown.....		1,325,581	1,325,581	1,352,093	1,350,346	.....	.....(24,765)	.....	.....(24,765)	.....	.....1,325,581	.....	.....	.....0	20,554	09/17/2029.	
126408 GL 1	CSX CORPORATION 5.750% 03/15/13.....		03/15/2013.	Maturity.....		6,650,000	6,650,000	7,278,221	6,696,857	.....	.....(46,857)	.....	.....(46,857)	.....	.....6,650,000	.....	.....	.....0	191,188	03/15/2013.	
14986D AL 4	CD 2006-CD3 XP IO 0.485% 10/15/48.....		10/01/2013.	Paydown.....		13,302,508	13,302,508	13,302,508	3,546,330	.....	.....(3,546,330)	.....	.....(3,546,330)	.....	.....	.....	.....	.....0	4,005,737	10/15/2048.	
15231A AC 0	CXHE 2006-A AV3 0.325% 06/25/36.....		12/25/2013.	Paydown.....		3,124,592	3,124,592	2,898,059	2,943,117	.....	.....181,475	.....	.....181,475	.....	.....3,124,592	.....	.....	.....0	5,851	06/25/2036.	
173067 AD 1	CGCMT 2004-C1 A4 5.376% 04/15/40.....		12/01/2013.	Paydown.....		5,252,768	5,252,768	5,482,371	5,315,472	.....	.....(62,705)	.....	.....(								

SCHEDULE D - PART 4

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

E14.2

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
20030N AB 7	COMCAST CORP	6.500%	01/15/15.....	03/22/2013.	Goldman Sachs.....		13,314,500	12,061,000	13,641,617	12,780,634		(82,348)		(82,348)		12,698,286		616,213	616,213	548,776	01/15/2015.	
21036P AF 5	CONSTELLATION BRANDS INC			05/10/2013.	Citicorp Securities Inc.....		5,860,000	5,000,000	5,793,750	5,735,081		(57,947)		(57,947)		5,677,135		182,865	182,865	181,250	05/15/2017.	
21036P AJ 7	CONSTELLATION BRANDS INC			01/30/2013.	Citicorp Securities Inc.....		6,228,750	6,000,000	6,112,500	6,108,993		(498)		(498)		6,108,495		120,255	120,255	126,802	03/01/2023.	
21036P AJ 7	CONSTELLATION BRANDS INC			02/20/2013.	Call 100.0000.....		6,000,000	6,000,000	6,102,500	6,099,281		(99,281)		(99,281)		6,000,000				0	143,375	03/01/2023.
22540V G6 3	CSFB 2002-9 1A1	7.000%	03/25/40.....	12/01/2013.	Paydown.....		5,173	5,173	5,245	5,374		(201)		(201)		5,173				0	207	03/25/2040.
22541N S8 3	CSFB 2003-CK2 A4	4.801%	03/15/36.....	01/01/2013.	Paydown.....		4,140,302	4,140,302	4,346,023	4,136,095		4,207		4,207		4,140,302				0	16,565	03/15/2036.
225458 DM 7	CSFB 2005-C1 A4	5.014%	02/15/38.....	12/01/2013.	Paydown.....		2,389,580	2,389,580	2,515,272	2,445,545		(55,965)		(55,965)		2,389,580				87,933	02/15/2038.	
22545M BA 4	CSMC 2006-C4 ASP IO	0.756%	09/15/39.....	09/01/2013.	Paydown.....		7,297,023		1,884,305		(1,884,305)		(1,884,305)							0	2,121,435	09/15/2039.
233050 AF 0	DBUBS 2011-LC1A B	5.471%	01/10/21.....	04/09/2013.	Goldman Sachs.....		13,849,404	11,691,500	12,644,372	12,594,338		(27,662)		(27,662)		12,566,676		1,282,728	1,282,728	232,759	01/10/2021.	
260543 BW 2	DOW CHEMICAL COMPANY	7.600%	05/15/14.....	03/25/2013.	Call 100.0000.....		7,483,000	7,483,000	8,610,523	7,903,064		(420,064)		(420,064)		7,483,000				0	791,669	05/15/2014.
260543 CA 9	DOW CHEMICAL COMPANY	5.900%	02/15/15.....	01/31/2013.	Mizuho Securities.....		18,166,364	16,495,000	18,049,332	17,254,480		(28,758)		(28,758)		17,225,723		940,642	940,642	449,736	02/15/2015.	
285661 AD 6	ELECTRONIC DATA SYSTEMS			08/01/2013.	Maturity.....		47,000,000	47,000,000	51,902,940	47,760,867		(760,867)		(760,867)		47,000,000				0	2,820,000	08/01/2013.
29372E AB 4	EFF 2011-2 A2	1.430%	10/20/16.....	12/20/2013.	Paydown.....		8,064,644	8,064,644	8,064,293	8,064,518		127		127		8,064,644				0	60,860	10/20/2016.
32027N RX 1	FFML 2005-FF5 M5	1.365%	09/25/35.....	07/25/2013.	Paydown.....		557,936		1,553	1,553		(1,553)		(1,553)						0	1,774	09/25/2035.
34528R AF 9	FORDO 2009-A A4	6.070%	05/15/14.....	02/15/2013.	Paydown.....		7,417,880	7,417,880	8,121,420	7,444,208		(26,327)		(26,327)		7,417,880				0	68,660	05/15/2014.
36161H AC 5	GEEMT 2010-1 A3	0.940%	07/14/14.....	03/14/2013.	Paydown.....		1,506,617	1,506,617	1,506,553	1,506,126		491		491		1,506,617				0	1,898	07/14/2014.
36192H AG 9	GSMS 2012-ALOH B	4.049%	04/10/34.....	02/25/2013.	Various.....		22,880,727	20,800,000	21,349,444	21,325,054		(3,124)		(3,124)		21,321,930		1,558,797	1,558,797	110,740	04/10/2034.	
36192L AA 3	GSMS 2012-SHOP A	2.933%	06/05/31.....	01/03/2013.	Barclays Capital.....		10,559,375	10,000,000	10,199,994	10,188,984		(534)		(534)		10,188,450		370,925	370,925	30,145	06/05/2031.	
36228C B2 8	GSMS 2007-EOP G	2.790%	03/06/20.....	12/06/2013.	Paydown.....		13,015,000	13,015,000	12,657,088	12,977,316		37,684		37,684		13,015,000				0	461,686	03/06/2020.
3622N6 AG 4	GSR 2007-AR2 4A1	2.725%	02/25/51.....	12/01/2013.	Paydown.....		876,520	876,520	853,182	853,182		23,338		23,338		876,520				0	12,774	02/25/2051.
39153V AR 5	GALC 2009-1 A4	3.190%	12/15/13.....	04/15/2013.	Paydown.....		7,137,401	7,137,401	7,337,025	7,156,765		(19,364)		(19,364)		7,137,401				0	53,731	12/15/2013.
39153V BC 7	GALC 2012-1 A3	1.250%	04/15/15.....	12/15/2013.	Paydown.....		2,841,970	2,841,970	2,841,873	2,841,847		123		123		2,841,970				0	32,524	04/15/2015.
43813T AD 5	HAROT 2011-1 A4	1.800%	04/15/17.....	12/15/2013.	Paydown.....		2,513,083	2,513,083	2,512,414	2,512,831		251		251		2,513,083				0	43,023	04/15/2017.
44923X AC 3	HALST 2011-A A3	1.020%	08/15/14.....	10/15/2013.	Paydown.....		23,905,495	23,905,495	23,901,584	23,923,103		(17,608)		(17,608)		23,905,495				0	112,282	08/15/2014.
45660L DG 1	INDX 2005-AR1 4A1	2.567%	03/25/35.....	12/01/2013.	Paydown.....		657,416	657,416	501,688	504,104		153,312		153,312		657,416				0	8,104	03/25/2035.
466247 QX 4	JPMMT 2005-A3 11A1	4.225%	06/25/35.....	06/01/2013.	Paydown.....		766,434	766,434	789,811	770,303		(3,868)		(3,868)		766,434				0	9,457	06/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1	2.723%	08/25/34.....	12/01/2013.	Paydown.....		1,015,091	1,015,091	985,153	1,001,265	53,678	(39,853)		13,825		1,015,091				0	12,625	08/25/2034.
46637Y AG 4	JPMCC 2012-HSBC B	3.722%	07/05/32.....	01/10/2013.	Nomura Securities Intern'l Inc.....		4,330,156	4,000,000	4,240,000	4,234,309		(836)		(836)		4,233,473		96,683	96,683	18,197	07/05/2032.	
493268 CH 7	KSLT 2005-A 2A3	0.476%	09/28/26.....	12/27/2013.	Paydown.....		3,644,023	3,644,023	3,042,759	3,400,833		243,190		243,190		3,644,023				0	12,563	09/28/2026.
53217V AB 5	LIFE TECHNOLOGIES CORP			03/21/2013.	JP Morgan Securities.....		10,537,500	10,000,000	9,994,250	9,996,928		511		511		9,997,439		540,061	540,061	250,556	03/01/2015.	
55312V AQ 1	MLCFC 2006-4 XP IO	0.618%	12/12/49.....	12/01/2013.	Paydown.....				211,495	133,287		(133,287)		(133,287)						0	55,147	12/12/2049.
55313U AD 1	MMAF 2009-AA A4	3.510%	01/15/30.....	12/15/2013.	Paydown.....		5,942,321	5,942,321	6,229,455	6,043,653		(101,333)		(101,333)		5,942,321				0	104,634	01/15/2030.
55609M AC 4	MEFT 2011-A A3	1.910%	04/20/17.....	12/20/2013.	Paydown.....		10,011,244	10,011,244	10,009,882	10,009,177		2,066		2,066		10,011,244				0	111,797	04/20/2017.
571748 AP 7	MARSH & MCLENNAN COS INC			10/24/2013.	Call 100.0000.....		5,208,000	5,208,000	5,842,699	5,707,857		(499,857)		(499,857)		5,208,000				0	836,661	09/15/2015.
57643L GJ 9	MABS 2005-NC1 M4	1.305%	09/25/41.....	12/25/2013.	Paydown.....			257,069	149,786	149,786		107,282		107,282						0	3,191	09/25/2041.
57643L GJ 9	MABS 2005-NC1 M4	1.305%	09/25/41.....	12/25/2013.	Return of Capital.....		257,069							0		257,069		257,069	257,069			09/25/2041.
587681 AC 1	MBALT 2011-1A A3	1.180%	11/15/13.....	03/15/2013.	Paydown.....		9,019,819	9,019,819	9,019,201	9,031,017		(11,198)		(11,198)		9,019,819				0	16,139	11/15/2013.
61748L AD 4	MSAC 2006-NC4 A2C	0.315%	11/25/42.....	12/25/2013.	Paydown.....		1,747,039	1,747,039	1,166,568	1,166,568		580,470		580,470		1,747,039				0	3,076	11/25/2042.
61754J AG 3	MSC 2007-T27 AM	5.647%	06/11/42.....	04/19/2013.	JP Morgan Securities.....		7,217,602	6,150,000	7,064,813	7,059,554		(60,552)		(60,552)		6,999,002		218,600	218,600	138,874	06/11/2042.	
63946B AC 4	NBCUNIVERSAL MEDIA LLC			10/17/2013.	Various.....		18,845,835	18,000,000	18,508,720	18,399,507		(72,380)		(72,380)		18,327,127		518,708	518,708	436,505	04/01/2016.	
658262 DV 9	NCSEA 2005-P A1	0.348%	06/01/20.....	12/01/2013.	Paydown.....		1,386,933	1,386,933	1,349,280	1,350,159		36,775		36,775		1,386,933				0	3,319	06/01/2020.
681919 AS 5	OMNICOM GROUP	5.900%	04/15/16.....	05/06/2013.	Mizuho Securities.....		11,805,168	10,400,000	11,922,040	11,316,899		(94,236)		(94,236)		11,222,662		582,506	582,506	347,051	04/15/2016.	
682134 AC 5	OMNICOM GROUP INC	4.450%	08/15/20.....	01/22/2013.	Various.....		22,132,650	20,000,000	19,930,800	19,944,018		821		821		19,944,839		2,187,811	2,187,811	394,938	08/15/2020.	

SCHEDULE D - PART 4

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

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description	3 F o r e i g n								11	12	13	14	15						
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E14.3	71085P AW 3	PCHLT 2004-2 M2 1.155% 11/25/41.....	...	12/25/2013.	Paydown.....		788,169	788,169	474,761	484,666		303,503		303,503		788,169			0	8,598	11/25/2041.
	760759 AH 3	REPUBLIC SERVICES INC 5.000% 03/01/20.....		01/18/2013.	Deutsche Bank.....		11,528,900	10,000,000	10,119,600	10,093,482		(529)		(529)		10,092,953		1,435,947	1,435,947	198,611	03/01/2020.
	76112B HW 3	RAMP 2005-RS1 A14 4.630% 01/25/35.....		12/01/2013.	Paydown.....		968,254	968,254	902,897	920,244		48,011		48,011		968,254			0	22,390	01/25/2035.
	776696 AD 8	ROPER INDUSTRIES INC 1.850% 11/15/17.....		09/20/2013.	JP Morgan Securities.....		8,074,066	8,140,000	8,132,674	8,132,770		1,019		1,019		8,133,788		(59,722)	(59,722)	127,165	11/15/2017.
	78445Q AA 9	SLMA 2010-C A1 1.817% 12/15/17.....		12/15/2013.	Paydown.....		2,737,397	2,737,397	2,737,397	2,733,971		3,425		3,425		2,737,397			0	24,359	12/15/2017.
	78446X AA 3	SLMA 2012-B A1 1.267% 12/15/21.....		12/15/2013.	Paydown.....		3,180,533	3,180,533	3,180,533	3,180,171		362		362		3,180,533			0	22,230	12/15/2021.
	78447B AA 0	SLMA 2012-C A1 1.267% 08/15/23.....		12/15/2013.	Paydown.....		5,476,502	5,476,502	5,476,502	5,475,953		549		549		5,476,502			0	37,939	08/15/2023.
	855541 AB 4	STARM 2007-S1 2A1 2.791% 01/25/37.....		12/01/2013.	Paydown.....		612,706	612,706	538,109	538,109		74,597		74,597		612,706			0	9,872	01/25/2037.
	863579 XC 7	SARM 2005-18 3A1 3.280% 04/25/52.....		12/01/2013.	Paydown.....		1,771,081	1,771,081	1,351,822	1,351,822		419,259		419,259		1,771,081			0	27,440	04/25/2052.
	86360L AC 0	SASC 2006-WF2 A3 0.315% 07/25/36.....		12/25/2013.	Paydown.....		3,942,390	3,942,390	3,794,550	3,853,913		88,477		88,477		3,942,390			0	7,379	07/25/2036.
	87244E AG 7	TIAA GLOBAL MARKETS 4.950% 07/15/13.....		07/15/2013.	Maturity.....		6,800,000	6,800,000	7,288,648	6,872,055		(72,055)		(72,055)		6,800,000			0	336,600	07/15/2013.
	89233P 5E 2	TOYOTA MOTOR CREDIT 2.000% 09/15/16.....		10/29/2013.	Mitsubishi Bank of Japan.....		20,556,350	20,000,000	19,896,200	19,921,783		13,130		13,130		19,934,912		621,438	621,438	375,000	09/15/2016.
	91830C AA 6	VNDO 2012-6AVE A 2.996% 11/15/30.....		04/24/2013.	Various.....		25,528,258	25,000,000	25,624,896	25,619,802		(18,245)		(18,245)		25,601,556		(73,298)	(73,298)	299,560	11/15/2030.
	92867E AC 2	VWALT 2010-A A3 0.990% 11/20/13.....		02/20/2013.	Paydown.....		1,467,875	1,467,875	1,467,735	1,470,441		(2,566)		(2,566)		1,467,875			0	1,419	11/20/2013.
	92936C AC 3	WFRBS 2011-C4 A2 3.454% 06/15/44.....		04/09/2013.	Deutsche Bank.....		14,791,992	13,750,000	13,887,253	13,844,532		(8,803)		(8,803)		13,835,729		956,263	956,263	172,820	06/15/2044.
	92936G AC 4	WFDB 2011-BXR XA IO 0.000% 07/05/24.....		09/01/2013.	Paydown.....				5,009,560	1,525,564		(1,525,564)		(1,525,564)					0	1,760,667	07/05/2024.
	92976B EE 8	WBCMT 2006-C23 X IO 0.093% 01/15/45.....		03/01/2013.	Paydown.....				10,739,760	234,067		(234,067)		(234,067)					0	351,218	01/15/2045.
	98158N AC 7	WOLS 2011-A A3 1.490% 10/15/14.....		10/15/2013.	Paydown.....		16,000,000	16,000,000	15,998,878	15,999,490		510		510		16,000,000			0	121,393	10/15/2014.
	983130 AT 2	WYNN LAS VEGAS LLC/CORP.....		05/07/2013.	Bank of America Corp.....		14,091,250	13,000,000	13,000,000	13,000,000		0		0		13,000,000		1,091,250	1,091,250	442,542	03/15/2022.
	29358Q AB 5	ENSCO PLC 3.250% 03/15/16.....	F.	05/20/2013.	Banque National Di Paris.....		5,308,900	5,000,000	5,095,400	5,065,466		(7,754)		(7,754)		5,057,711		251,189	251,189	111,944	03/15/2016.
	70659P AB 7	PENAR 2011-1A A1 0.850% 05/18/15.....	F.	05/18/2013.	Paydown.....		6,000,000	6,000,000	6,000,000	6,000,284		(284)		(284)		6,000,000			0	21,775	05/18/2015.
	87938W AN 3	TELEFONICA EMISIONES SAU.....	F.	02/15/2013.	CSFBdirect.....		4,123,160	4,000,000	4,000,000	4,000,000				0		4,000,000		123,160	123,160	82,058	02/16/2016.
	87938W AP 8	TELEFONICA EMISIONES SAU.....	F.	01/11/2013.	Morgan Stanley.....		4,356,000	4,000,000	4,000,000	4,000,000				0		4,000,000		356,000	356,000	91,033	02/16/2021.
	928670 AJ 7	VOLKSWAGEN INTL FIN NV.....	F.	04/10/2013.	Mizuho Securities.....		15,233,250	15,000,000	14,956,800	14,967,618		4,190		4,190		14,971,808		261,442	261,442	137,448	03/22/2015.
	3899999.	Total - Bonds - Industrial and Miscellaneous.....					685,065,213	663,667,719	742,663,810	680,796,072	77,117	(10,471,464)	0	(10,394,347)	0	670,401,724	0	14,920,558	14,920,558	26,033,209	...XXX.....
	8399997.	Total - Bonds - Part 4.....					1,159,563,707	1,133,303,168	1,216,596,144	1,154,021,820	77,117	(11,841,324)	0	(11,764,207)	0	1,142,257,612	0	17,563,163	17,563,163	31,517,536	...XXX.....
	8399998.	Total - Bonds - Summary Item from Part 5.....					383,016,765	371,281,268	383,958,599			(918,120)		(918,120)		383,040,480		(23,715)	(23,715)	3,122,037	...XXX.....
	8399999.	Total - Bonds.....					1,542,580,472	1,504,584,436	1,600,554,743	1,154,021,820	77,117	(12,759,444)	0	(12,682,327)	0	1,525,298,092	0	17,539,448	17,539,448	34,639,573	...XXX.....
Preferred Stocks - Industrial and Miscellaneous																					
	316781 AA 1	FIFTH THIRD CAPITAL.....	...	12/31/2013.	Call 100.0000.....		31,500,000.000	31,500,000	20,580,910	20,581,915		10,918,085		10,918,085		31,500,000			0	2,479,750	...XXX.....
	92978A AA 0	WACHOVIA CAPITAL.....		08/07/2013.	Various.....		10,000,000.000		4,200,000	9,950,000	(5,750,000)			(5,750,000)		4,200,000		5,549,890	5,549,890	343,468	...XXX.....
	8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					41,249,890	XXX	24,780,910	30,531,915	(5,750,000)	10,918,085	0	5,168,085	0	35,700,000	0	5,549,890	5,549,890	2,823,218	...XXX.....
	8999997.	Total - Preferred Stocks - Part 4.....					41,249,890	XXX	24,780,910	30,531,915	(5,750,000)	10,918,085	0	5,168,085	0	35,700,000	0	5,549,890	5,549,890	2,823,218	...XXX.....
	8999999.	Total - Preferred Stocks.....					41,249,890	XXX	24,780,910	30,531,915	(5,750,000)	10,918,085	0	5,168,085	0	35,700,000	0	5,549,890	5,549,890	2,823,218	...XXX.....
Common Stocks - Industrial and Miscellaneous																					
	002824 10 0	ABBOTT LABORATORIES.....	...	01/02/2013.	Spin Off.....		1,760,696	XXX	1,760,696	1,916,377	(155,681)			(155,681)		1,760,696			0		...XXX.....
	00507K 10 3	ACTAVIS INC.....		10/01/2013.	Security Withdraw.....		9,500,000	374,308	374,308	817,000	(442,692)			(442,692)		374,308			0		...XXX.....
	04930A 10 4	ATLAS ENERGY LP.....		03/22/2013.	State Street Bank.....		4,422,000	193,231	64,402	153,620	(89,218)			(89,218)		64,402		128,828	128,828	1,327	...XXX.....
	04941A 10 1	ATLAS RESOURCE LP.....		03/22/2013.	State Street Bank.....		451,000	10,844	5,989	10,134	(4,145)			(4,145)		5,989		4,855	4,855	216	...XXX.....
	055921 10 0	BMC SOFTWARE INC.....		09/11/2013.	State Street Bank.....		25,900,000	1,197,875	581,050	1,026,158	(445,108)			(445,108)		581,050		616,825	616,825		...XXX.....
	200525 10 3	COMMERCE BANCSHARES INC.....		01/16/2013.	State Street Bank.....		0.950	34	32	33	(1)			(1)		32		2	2		...XXX.....
	222862 10 4	COVENTRY HEALTH CARE INC.....		05/07/2013.	State Street Bank.....		9,400,000	436,262	179,642	421,402	(241,760)			(241,760)		179,642		256,620	256,620	2,350	...XXX.....

SCHEDULE D - PART 4

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

E14.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
242370 20 3	DEAN FOODS CO.....	...	08/27/2013.	Spinoff.....	.....	.....86,528	.....	XXX.....	86,528	174,429	(87,901)	.....	.....	.....(87,901)	.....	.....86,528	.....	.....	.....0	.....	....XXX.....
242370 20 3	DEAN FOODS CO.....	...	08/27/2013.	Security Contribution.....	.....	.....9,850,000	.....	XXX.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	....XXX.....
24522P 10 3	DELMONTE FOODS CO.....	...	10/04/2013.	Class Action Litigation.....	.....	.....410	.....	XXX.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....	.....410	410	.....	....XXX.....
24702R 10 1	DELL INC.....	...	10/30/2013.	State Street Bank.....	.....	.....106,500,000	1,464,375	XXX.....	1,079,910	1,079,910	.....	.....	.....	.....0	.....	.....1,079,910	.....	.....384,465	384,465	47,925	XXX.....
525327 10 2	LEIDOS HOLDINGS INC.....	...	09/30/2013.	Spin Off.....	.....	.....	.....383	XXX.....	383	353	30	.....	.....	.....30	.....	.....383	.....	.....	.....0	.....	....XXX.....
525327 10 2	LEIDOS HOLDINGS INC.....	...	09/30/2013.	No Broker.....	.....	.....75,000	.....	XXX.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	102	XXX.....
527288 10 4	LEUCADIA NATIONAL CORP.....	...	02/26/2013.	Spin Off.....	.....	.....	.....4,385	XXX.....	4,385	4,970	(585)	.....	.....	.....(585)	.....	.....4,385	.....	.....	.....0	.....	....XXX.....
530555 10 1	LIBERTY GLOBAL INC - A.....	...	06/10/2013.	Security Withdraw.....	.....	.....31,101,000	1,211,664	XXX.....	1,211,664	1,958,119	(746,455)	.....	.....	.....(746,455)	.....	.....1,211,664	.....	.....	.....0	.....	....XXX.....
530555 30 9	LIBERTY GLOBAL INC - C.....	...	06/10/2013.	Security Withdraw.....	.....	.....5,898,000	93,211	XXX.....	93,211	346,508	(253,296)	.....	.....	.....(253,296)	.....	.....93,211	.....	.....	.....0	.....	....XXX.....
591708 10 2	METROPCS COMMUNICATIONS INC.....	...	05/01/2013.	State Street Bank.....	.....	.....44,800,000	512,888	XXX.....	331,489	445,312	(113,823)	.....	.....	.....(113,823)	.....	.....331,489	.....	.....181,400	181,400	.....	....XXX.....
683399 10 9	ONYX PHARMACEUTICALS INC.....	...	10/01/2013.	State Street Bank.....	.....	.....7,400,000	925,000	XXX.....	576,743	558,922	17,821	.....	.....	.....17,821	.....	.....576,743	.....	.....348,257	348,257	.....	....XXX.....
714290 10 3	PERRIGO CO.....	...	12/23/2013.	State Street Bank.....	.....	.....4,500,000	616,504	XXX.....	464,908	468,135	(3,227)	.....	.....	.....(3,227)	.....	.....464,908	.....	.....151,596	151,596	1,620	XXX.....
717081 10 3	PFIZER INC.....	...	06/21/2013.	Tax Free Exchange.....	.....	.....14,322,000	246,626	XXX.....	246,626	359,181	(112,555)	.....	.....	.....(112,555)	.....	.....246,626	.....	.....	.....0	6,875	XXX.....
733174 10 6	POPULAR INC.....	...	08/01/2013.	Class Action Litigation.....	.....	.....	.....17,206	XXX.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....17,206	17,206	.....	....XXX.....
741503 40 3	PRICELINE.COM INC.....	...	10/09/2013.	Morgan Stanley.....	.....	.....75,000	74,856	XXX.....	8,276	46,529	(38,253)	.....	.....	.....(38,253)	.....	.....8,276	.....	.....66,580	66,580	.....	....XXX.....
832248 10 8	SMITHFIELD FOODS INC.....	...	09/27/2013.	State Street Bank.....	.....	.....6,500,000	221,000	XXX.....	98,040	140,205	(42,165)	.....	.....	.....(42,165)	.....	.....98,040	.....	.....122,960	122,960	.....	....XXX.....
852061 10 0	SPRINT NEXTEL CORP.....	...	07/11/2013.	State Street Bank.....	.....	.....302,500,000	2,171,605	XXX.....	1,677,635	1,715,175	(37,540)	.....	.....	.....(37,540)	.....	.....1,677,635	.....	.....493,971	493,971	.....	....XXX.....
85571Q 10 2	STARZ A.....	...	01/14/2013.	Spin Off.....	.....	.....	.....279,856	XXX.....	279,856	547,233	(267,377)	.....	.....	.....(267,377)	.....	.....279,856	.....	.....	.....0	.....	....XXX.....
90130A 10 1	TWENTY-FIRST CENTURY FOX INC.....	...	07/01/2013.	Spin Off.....	.....	.....	.....49,513	XXX.....	49,513	98,212	(48,700)	.....	.....	.....(48,700)	.....	.....49,513	.....	.....	.....0	.....	....XXX.....
92769L 10 1	VIRGIN MEDIA INC.....	...	06/10/2013.	State Street Bank.....	.....	.....30,500,000	1,554,655	XXX.....	1,100,806	1,120,875	(20,069)	.....	.....	.....(20,069)	.....	.....1,100,806	.....	.....453,849	453,849	2,440	XXX.....
960413 10 2	WESTLAKE CHEMICAL CORP.....	...	04/08/2013.	Morgan Stanley.....	.....	.....499,000	42,858	XXX.....	6,626	39,571	(32,945)	.....	.....	.....(32,945)	.....	.....6,626	.....	.....36,232	36,232	94	XXX.....
000029 89 2	CNH GLOBAL N.V.....	F.	09/30/2013.	Tax Free Exchange.....	.....	.....8,100,000	211,947	XXX.....	211,947	326,349	(114,402)	.....	.....	.....(114,402)	.....	.....211,947	.....	.....	.....0	.....	....XXX.....
00B58J VZ 7	SEAGATE TECHNOLOGY.....	F.	04/08/2013.	Morgan Stanley.....	.....	.....21,731,000	770,998	XXX.....	94,530	661,057	(566,527)	.....	.....	.....(566,527)	.....	.....94,530	.....	.....676,469	676,469	.....	....XXX.....
00B633 03 0	INGERSOLL RAND PLC.....	F.	12/02/2013.	Spin Off.....	.....	.....	.....328,777	XXX.....	328,777	332,953	(4,176)	.....	.....	.....(4,176)	.....	.....328,777	.....	.....	.....0	.....	....XXX.....
00B68S QD 0	COVIDIEN PLC.....	F.	07/01/2013.	Spin Off.....	.....	.....	.....168,293	XXX.....	168,293	208,714	(40,421)	.....	.....	.....(40,421)	.....	.....168,293	.....	.....	.....0	.....	....XXX.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						15,026,788	XXX.....	11,086,265	14,977,436	...(3,891,171)	0	0	(3,891,171)	0	11,086,265	0	3,940,525	3,940,525	62,949	XXX.....
9799997.	Total - Common Stocks - Part 4.....						15,026,788	XXX.....	11,086,265	14,977,436	...(3,891,171)	0	0	(3,891,171)	0	11,086,265	0	3,940,525	3,940,525	62,949	XXX.....
9799998	Total - Common Stocks - Summary Item from Part 5.....						1,201,141	XXX.....	1,352,572	.....	.....	.....	.....	.....0	.....	.....1,352,572	.....	.....(151,429)	(151,429)	.....	....XXX.....
9799999.	Total - Common Stocks.....						16,227,929	XXX.....	12,438,837	14,977,436	...(3,891,171)	0	0	(3,891,171)	0	12,438,837	0	3,789,096	3,789,096	62,949	XXX.....
9899999.	Total - Preferred and Common Stocks.....						57,477,819	XXX.....	37,219,747	45,509,351	...(9,641,171)	10,918,085	0	1,276,914	0	48,138,837	0	9,338,986	9,338,986	2,886,167	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....						..1,600,058,291	XXX.....	..1,637,774,490	..1,199,531,171	...(9,564,054)	(1,841,359)	0	(11,405,413)	0	1,573,436,929	0	..26,878,434	..26,878,434	..37,525,740	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 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends								
														12	13	14	15	16													
CUSIP Identification	Description													Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.													
Bonds - U.S. Government																															
912828	UF	5	US TREASURY NOTE	1.125% 12/31/19.....	...	01/10/2013	Barclays Capital.....	01/29/2013	Barclays Capital.....	15,000,000	14,826,563	14,756,250	14,827,789		1,226		1,226			(71,539)	(71,539)	13,985	5,128								
912828	UJ	7	US TREASURY NOTE	0.875% 01/31/18.....	...	02/20/2013	Goldman Sachs.....	02/27/2013	Various.....	30,000,000	30,016,406	30,158,984	30,016,344		(63)		(63)			142,641	142,641	19,700	15,228								
912828	UZ	1	US TREASURY NOTE	0.625% 04/30/18.....	...	05/10/2013	Goldman Sachs.....	06/18/2013	Various.....	20,000,000	19,859,375	19,593,359	19,862,154		2,779		2,779			(268,795)	(268,795)	16,984	4,416								
912828	VB	3	US TREASURY NOTE	1.750% 05/15/23.....	...	05/13/2013	Barclays Capital.....	05/16/2013	Goldman Sachs.....	5,000,000	4,921,875	4,946,875	4,921,911		36		36			24,964	24,964	476									
912828	VP	2	US TREASURY NOTE	2.000% 07/31/20.....	...	08/21/2013	CSFBdirect.....	12/04/2013	Barclays Capital.....	5,000,000	4,926,563	4,977,930	4,929,333		2,770		2,770			48,597	48,597	34,511	5,978								
0599999.	Total - Bonds - U.S. Government.....									75,000,000	74,550,782	74,433,398	74,557,531	0	6,748	0	6,748	0	0	(124,132)	(124,132)	85,656	30,750								
Bonds - U.S. States, Territories and Possessions																															
575827	KH	2	MASSACHUSETTS ST	0.040% 08/01/15.....	...	08/12/2013	Goldman Sachs.....	08/21/2013	Goldman Sachs.....	29,610,000	29,610,000	29,610,000	29,610,000				0			0	0	5,463	64								
575827	KH	2	MASSACHUSETTS ST	0.040% 08/01/15.....	...	05/02/2013	Goldman Sachs.....	08/01/2013	Call 100.0000.....	14,400,000	14,400,000	14,400,000	14,400,000				0			0	0	2,754									
575827	R4	4	MASSACHUSETTS ST	0.020% 12/01/30.....	...	08/12/2013	Goldman Sachs.....	08/21/2013	Goldman Sachs.....	38,695,000	38,695,000	38,695,000	38,695,000				0			0	0	4,746	559								
882721	BG	7	TEXAS ST	0.040% 06/01/35.....	...	05/29/2013	Goldman Sachs.....	10/23/2013	Goldman Sachs.....	500,000	500,000	500,000	500,000				0			0	0	473	335								
882721	RM	7	TEXAS ST	0.050% 04/01/36.....	...	03/25/2013	Goldman Sachs.....	10/16/2013	Goldman Sachs.....	25,000,000	25,000,000	25,000,000	25,000,000				0			0	0	15,445	1,966								
882722	6L	0	TEXAS ST	0.040% 12/01/42.....	...	03/26/2013	Goldman Sachs.....	10/23/2013	Goldman Sachs.....	33,800,000	33,800,000	33,800,000	33,800,000				0			0	0	21,530	2,588								
882722	6L	0	TEXAS ST	0.040% 12/01/42.....	...	03/25/2013	Goldman Sachs.....	06/03/2013	Call 100.0000.....	200,000	200,000	200,000	200,000				0			0	0	79	15								
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....									142,205,000	142,205,000	142,205,000	142,205,000	0	0	0	0	0	0	(53,593)	(53,593)	680,026	68,608								
Bonds - U.S. Special Revenue and Special Assessment																															
3137AJ	MG	6	FHMS 2011-K016 X1 IO	1.574% 10/25/21.....	...	08/20/2013	CSFBdirect.....	12/01/2013	Paydown.....	.....	.....1,197	.....	.....	.....	.....(1,197)	.....	.....(1,197)	.....	.....	.....0	45	13									
3137B1	BT	8	FHMS 2013-K026 X1 IO	1.053% 11/25/22.....	...	06/18/2013	Morgan Stanley.....	12/04/2013	Jefferies & Co.....	8,991,879	8,494,106	8,547,699			(444,180)		(444,180)			(53,593)	(53,593)	679,181	68,455								
3137B1	BT	8	FHMS 2013-K026 X1 IO	1.053% 11/25/22.....	...	06/18/2013	Morgan Stanley.....	12/01/2013	Paydown.....	18,384	.....	.....	.....	.....	.....(18,384)	.....	.....(18,384)	.....	.....	.....	.....800	140									
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....									0	9,011,460	8,494,106	8,547,699	0	(463,761)	0	(463,761)	0	0	(53,593)	(53,593)	680,026	68,608								
Bonds - Industrial and Miscellaneous																															
00432C	AU	5	ACCSS 2003-A A2	1.614% 07/01/38.....	...	04/18/2013	JP Morgan Securities.....	12/25/2013	Paydown.....	3,087,617	3,012,357	3,087,617	3,087,617	.....	.....75,261	.....	.....75,261	.....	.....	.....0	21,269	4,239									
03027X	AB	6	AMERICAN TOWER CORP	3.500% 01/31/23.....	...	01/03/2013	JP Morgan Securities.....	05/01/2013	Various.....	15,000,000	14,877,750	15,046,410	14,879,932	.....	.....2,182	.....	.....2,182	.....	.....166,478	166,478	144,083	.....									
05533Q	AA	5	BCAP 2010-RR5 5A1	0.496% 11/26/35.....	...	09/05/2013	Morgan Stanley.....	12/25/2013	Paydown.....	916,653	893,736	916,653	916,653	.....	.....22,916	.....	.....22,916	.....	.....	.....0	1,000	196									
05955R	AA	2	BALL 2009-FDG A	5.204% 01/25/42.....	...	06/03/2013	Merrill Lynch.....	11/18/2013	CSFBdirect.....	9,277,448	10,248,681	10,181,818	10,119,414	.....	.....(129,267)	.....	.....(129,267)	.....	.....62,404	62,404	219,271	6,706									
05955R	AA	2	BALL 2009-FDG A	5.204% 01/25/42.....	...	06/06/2013	Various.....	12/01/2013	Paydown.....	378,433	416,682	378,433	378,433	.....	.....(38,249)	.....	.....(38,249)	.....	.....	.....0	5,112	416									
12623E	AD	3	CNH CAPITAL LLC	3.875% 11/01/15.....	...	02/15/2013	Various.....	10/04/2013	Various.....	8,279,000	8,573,271	8,579,870	8,542,416	.....	.....(30,855)	.....	.....(30,855)	.....	.....37,454	37,454	192,128	97,232									
12625E	AC	3	COMM 2013-SFS A2	2.987% 04/12/35.....	...	05/23/2013	Barclays Capital.....	06/01/2013	Citicorp Securities Inc.....	5,000,000	4,960,742	4,914,063	4,960,809	.....	.....67	.....	.....67	.....	.....(46,747)	(46,747)	14,146	12,003									
12647Q	AA	4	CSMC 2013-11R 1A1	2.661% 06/27/34.....	...	08/21/2013	CSFBdirect.....	12/01/2013	Paydown.....	2,827,471	2,825,704	2,827,471	2,827,471	.....	.....1,767	.....	.....1,767	.....	.....	.....0	17,059	6,264									
17319W	AA	7	CGCMT 2013-SMP A	2.110% 01/12/18.....	...	04/25/2013	Various.....	12/01/2013	Paydown.....	140,981	144,549	140,981	140,981	.....	.....(3,568)	.....	.....(3,568)	.....	.....	.....0	1,241	160									
17320Q	AG	4	CGCMT 2013-375P B	3.475% 05/10/35.....	...	05/16/2013	Citicorp Securities Inc.....	11/21/2013	Barclays Capital.....	6,380,000	6,508,826	6,124,800	6,502,834	.....	.....(5,992)	.....	.....(5,992)	.....	.....(378,034)	(378,034)	130,289	18,033									
17776T	AG	7	JPMCC 2011-CCHP B	3.500% 07/15/28.....	...	02/14/2013	Citicorp Securities Inc.....	11/15/2013	Paydown.....	2,521,891	2,534,500	2,521,891	2,521,891	.....	.....(12,609)	.....	.....(12,609)	.....	.....	.....0	66,935	1,226									
20046F	AW	0	COMM 2001-J2A C	6.586% 07/16/34.....	...	11/07/2013	Various.....	12/01/2013	Paydown.....	56,409	63,246	56,409	56,409	.....	.....(6,837)	.....	.....(6,837)	.....	.....	.....0	310	108									
28108P	AB	2	ESLFT 2012-A AT	3.196% 10/01/25.....	...	01/18/2013	BMO Capital Markets.....	10/01/2013	Paydown.....	1,905,925	1,915,455	1,905,925	1,905,925	.....	.....(9,530)	.....	.....(9,530)	.....	.....	.....0	28,526	3,785									
36192H	AA	2	GSMS 2012-ALOH A	3.551% 04/10/34.....	...	02/25/2013	Various.....	11/21/2013	Various.....	23,700,000	25,432,259	24,528,219	25,347,495	.....	.....(84,764)	.....	.....(84,764)	.....	.....(819,276)	(819,276)	478,902	40,949									
36192T	AU	2	GSMS 2013-KYO B	1.618% 11/08/29.....	...	05/21/2013	Various.....	12/24/2013	Morgan Stanley.....	6,500,000	6,544,688	6,500,000	6,531,370	.....	.....(13,318)	.....	.....(13,318)	.....	.....(31,370)	(31,370)	69,607	4,761									
36228C	A8	6	GSMS 2007-EOP F	2.633% 03/06/20.....	...	02/15/2013	Union Bank of Switzerland.....	12/06/2013	Paydown.....	3,000,000	3,011,250	3,000,000	3,000,000	.....	.....(11,250)	.....	.....(11,250)	.....	.....	.....0	77,166	3,292									
46637E	AA	1	JPMCC 2011-PLSD A1	2.190% 11/13/44.....	...	08/09/2013	Various.....	12/09/2013	Paydown.....	1,407,991	1,441,191	1,407,991	1,407,991	.....	.....(33,200)	.....	.....(33,200)	.....	.....	.....0	11,528	522									
46639G	AU	0	JPMMT 2013-1 2A2	2.500% 03/01/43.....	...	03/25/2013	JP Morgan Securities.....	12/01/2013	Paydown.....	2,627,466	2,671,291	2,627,466	2,627,466	.....	.....(43,825)	.....	.....(43,825)	.....	.....	.....0	23,599	4,926									
63946C	AC	2	NBCUNIVERSAL ENTERPRISE.....	.....	...	03/22/2013	Goldman Sachs.....	11/26/2013	Various.....	12,750,000	12,789,908	12,639,063	12,784,735	.....	.....(5,172)	.....	.....(5,172)	.....	.....(145,673)	(145,673)	148,230	4,709									
74931X	AG	1	RBSSP 2013-1 4A1	0.336% 01/26/37.....	...	04/16/2013	Royal Bank of Scotland.....	12/25/2013	Paydown.....	14,078	12,248	14,078	14,078	.....	.....1,830	.....	.....1,830	.....	.....	.....0	21	4									
75605E	BU	3	REALOGY CORP	7.875% 02/15/19.....	...	01/28/2013	Morgan Stanley.....	04/23/2013	JP Morgan Securities.....	3,000,000	3,330,000	3,341,250	3,306,139	.....	.....(23,861)	.....	.....(23,861)	.....	.....35,111	35,111	164,719	108,938									

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 Identification			Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	12	13	14	15	16	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	
													Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.						
78444V AB 7	SLCLT 2010-B A2	3.667%	07/15/42.....	...	08/27/2013	Bank of America Corp.....	12/15/2013	Paydown.....	983,033	1,024,197	983,033	983,033	.....	.....(41,165)	.....	.....(41,165)	.....	.....	.....	.....0	7,707	1,509	
78446X AA 3	SLMA 2012-B A1	1.267%	12/15/21.....	...	03/12/2013	Bank of America Corp.....	12/15/2013	Paydown.....	199,865	201,384	199,865	199,865	.....	.....(1,519)	.....	.....(1,519)	.....	.....	.....	.....0	1,076	.....	
85172C AA 4	SLFMT 2013-1A A	1.270%	06/25/58.....	...	04/03/2013	Bank of America Corp.....	12/01/2013	Paydown.....	4,072,007	4,071,683	4,072,007	4,072,007	.....	.....324	.....	.....324	.....	.....	.....	.....0	18,981	1,293	
891906 AA 7	TOTAL SYSTEM SERVICES INC.....			...	05/15/2013	JP Morgan Securities.....	05/16/2013	JP Morgan Securities.....	5,000,000	4,998,550	5,045,450	4,998,550	.....	.....	.....	.....0	.....	.....46,900	46,900	.....	.....	.....	
89233P 5S 1	TOYOTA MOTOR CREDIT	2.050%	01/12/17.....	...	06/11/2013	Mitsubishi Bank of Japan.....	10/11/2013	Mitsubishi Bank of Japan.....	5,000,000	5,104,550	5,122,600	5,094,773	.....	.....(9,777)	.....	.....(9,777)	.....	.....27,827	27,827	78,299	43,278	.....	
91830C AA 6	VNDO 2012-6AVE A	2.996%	11/15/30.....	...	02/28/2013	JP Morgan Securities.....	04/24/2013	Nomura Securities Intern'l Inc.....	4,700,000	4,725,703	4,804,648	4,725,275	.....	.....(428)	.....	.....(428)	.....	.....79,374	79,374	22,683	1,564	.....	
92343V BR 4	VERIZON COMMUNICATIONS INC.....			...	09/11/2013	JP Morgan Securities.....	10/15/2013	Various.....	15,000,000	14,951,400	16,119,500	14,951,058	.....	.....(342)	.....	.....(342)	.....	.....1,168,442	1,168,442	57,222	.....	.....	
92936G AA 8	WFDB 2011-BXR A	3.662%	07/05/24.....	...	05/23/2013	Wells Fargo Bank.....	09/01/2013	Paydown.....	5,350,000	5,373,406	5,350,000	5,350,000	.....	.....(23,406)	.....	.....(23,406)	.....	.....	.....0	65,277	15,238	.....	
94106L AW 9	WASTE MANAGEMENT INC	4.750%	06/30/20.....	...	06/18/2013	Nomura Securities Intern'l Inc.....	12/30/2013	Bank of America Corp.....	5,000,000	5,532,150	5,446,750	5,495,630	.....	.....(36,520)	.....	.....(36,520)	.....	.....(48,880)	(48,880)	239,479	112,813	.....	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								154,076,268	158,191,357	157,884,261	157,730,250	0	(461,107)	0	(461,107)	0	0	154,010	154,010	2,305,865	494,164	
8399998.	Total - Bonds.....								371,281,268	383,958,599	383,016,765	383,040,480	0	(918,120)	0	(918,120)	0	0	(23,715)	(23,715)	3,122,037	599,049	
Common Stocks - Industrial and Miscellaneous																							
00817Y 10 8	AETNA INC.....			...	05/07/2013	State Street Bank.....	05/23/2013	State Street Bank.....	0.900	44	53	44	.....	.....	.....	.....0	.....	.....9	9	0	.....	.....	
714290 10 3	PERRIGO CO.....			...	12/18/2013	State Street Bank.....	12/23/2013	State Street Bank.....	8,400,000	1,302,274	1,150,807	1,302,274	.....	.....	.....	.....0	.....	.....(151,467)	(151,467)	0	.....	.....	
808625 10 7	SCIENCE APPLICATIONS INTE.....			...	09/30/2013	Spin Off.....	10/25/2013	State Street Bank.....	0.290	8	10	8	.....	.....	.....	.....0	.....	.....2	2	0	.....	.....	
85207U 10 5	SPRINT CORP.....			...	07/11/2013	State Street Bank.....	07/26/2013	State Street Bank.....	0.580	3	3	3	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
966244 10 5	WHITEWAVE FOODS CO A.....			...	05/24/2013	Spin Off.....	06/11/2013	State Street Bank.....	0.260	2	4	2	.....	.....	.....	.....0	.....	.....2	2	0	.....	.....	
966244 20 4	WHITEWAVE FOODS CO B.....			...	05/24/2013	Spin Off.....	06/11/2013	State Street Bank.....	0.900	6	14	6	.....	.....	.....	.....0	.....	.....8	8	0	.....	.....	
966244 20 4	WHITEWAVE FOODS CO B.....			...	05/24/2013	Spin Off.....	09/25/2013	Tax Free Exchange.....	7,166,000	50,177	50,177	50,177	.....	.....	.....	.....0	.....	.....0	0	0	.....	.....	
98978V 10 3	ZOETIS INC.....			...	06/21/2013	Tax Free Exchange.....	07/18/2013	State Street Bank.....	0.920	16	29	16	.....	.....	.....	.....0	.....	.....13	13	0	.....	.....	
001054 56 8	CNH INDUSTRIAL NV.....			F.	09/30/2013	Tax Free Exchange.....	10/15/2013	State Street Bank.....	0.800	5	10	5	.....	.....	.....	.....0	.....	.....5	5	0	.....	.....	
00B8W6 76 3	LIBERTY GLOBAL PLC A.....			F.	06/10/2013	State Street Bank.....	07/12/2013	State Street Bank.....	0.100	8	7	8	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
00B8W6 7B 2	LIBERTY GLOBAL PLC C.....			F.	06/10/2013	State Street Bank.....	07/10/2013	State Street Bank.....	0.400	29	27	29	.....	.....	.....	.....0	.....	.....(1)	(1)	0	.....	.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....								1,352,572	1,201,141	1,352,572	1,352,572	0	0	0	0	0	0	(151,429)	(151,429)	0	0	
9799998.	Total - Common Stocks.....								1,352,572	1,201,141	1,352,572	1,352,572	0	0	0	0	0	0	(151,429)	(151,429)	0	0	
9899999.	Total - Preferred and Common Stocks.....								1,352,572	1,201,141	1,352,572	1,352,572	0	0	0	0	0	0	(151,429)	(151,429)	0	0	
9999999.	Total - Bonds, Preferred and Common Stocks.....								385,311,171	384,217,906	384,393,052	384,393,052	0	(918,120)	0	(918,120)	0	0	(175,144)	(175,144)	3,122,037	599,049	

E15.1

PROGRESSIVE DIRECT INSURANCE COMPANY

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	
CUSIP Identifi- cation	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	9	10
								Number of Shares	% of Outstanding

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

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identifi- cation	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	5	6
				Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
All Other Government Bonds - Issuer Obligations																				
	AUSTRALIAN GOVERNMENT NOTE.....		D	12/16/2013.	Deutsche Bank.....	06/15/2014.	15,559,626	.....	.....(20,618)	.....	.....	.....17,000,000	15,580,243	44,660	.....	.....6.250	2.458	JD.....	.....	.....10,557
0699999.	All Other Government Bonds - Issuer Obligations.....						15,559,626	0	(20,618)	0	0	17,000,000	15,580,243	44,660	0	..XXX.....	..XXX.....	..XXX..	0	10,557
1099999.	Total - All Other Government Bonds.....						15,559,626	0	(20,618)	0	0	17,000,000	15,580,243	44,660	0	..XXX.....	..XXX.....	..XXX..	0	10,557
Total Bonds																				
7799999.	Subtotals - Issuer Obligations.....						15,559,626	0	(20,618)	0	0	17,000,000	15,580,243	44,660	0	..XXX.....	..XXX.....	..XXX..	0	10,557
8399999.	Subtotals - Bonds.....						15,559,626	0	(20,618)	0	0	17,000,000	15,580,243	44,660	0	..XXX.....	..XXX.....	..XXX..	0	10,557
Class One Money Market Mutual Funds																				
861123	8A 8 SSGA FDS MONEY MARKET FUND.....		..	12/31/2013.	State Street Bank.....	XXX.....	607,254	.....	.....	.....	.....	.....	.....607,254	.....	.....	.....0.080	0.080	MON..	.....	.....
8999999.	Total - Class One Money Market Mutual Funds.....						607,254	0	0	0	0	XXX.....	607,254	0	0	..XXX.....	..XXX.....	..XXX..	0	0
9199999.	Total - Short-Term Investments.....						16,166,880	0	(20,618)	0	0	XXX.....	16,187,497	44,660	0	..XXX.....	..XXX.....	..XXX..	0	10,557

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

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

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

Sch. DB-Pt. B-Sn 1B-Broker List
NONE

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

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

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

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

PROGRESSIVE DIRECT INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CITIGROUP PTY LTD..... SYDNEY, NEW SOUTH WALES, AUSTRALIA.....	.....	.....0.050	2,962	.....	.....1,132,582	XXX
NATIONAL AUSTRALIAN BANK..... MELBOURNE, VICTORIA, AUSTRALIA.....	.....	.....	.....	.....	.....794,007	XXX
0199999. Total - Open Depositories.....	.XXX...	...XXX.....	2,962	0	1,926,589	XXX..
0399999. Total Cash on Deposit.....	.XXX...	...XXX.....	2,962	0	1,926,589	XXX..
0599999. Total Cash.....	.XXX...	...XXX.....	2,962	0	1,926,589	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	2,736,685	4. April.....	2,295,512	7. July.....	9,433,651	10. October.....	9,551,500
2. February.....	9,465,728	5. May.....	14,266,897	8. August.....	2,663,180	11. November.....	2,755,628
3. March.....	10,650,865	6. June.....	2,757,997	9. September.....	2,533,586	12. December.....	1,926,589

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Government Bonds - Issuer Obligations							
AUSTRALIA GOVT TREASURY BILL.....		10/31/2013	2.403	01/24/2014	6,290,289	.....	.....26,170
0699999. All Other Government Bonds - Issuer Obligations.....					6,290,289	0	26,170
1099999. Total - All Other Government Bonds					6,290,289	0	26,170
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LLOYDS BANK PLC.....		12/30/2013	0.040	01/31/2014	16,499,450	.....	.....37
TORONTO DOMINION HOLDINGS.....		12/30/2013	0.020	01/29/2014	12,599,804	.....	.....14
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					29,099,254	0	51
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					29,099,254	0	51
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					35,389,543	0	26,221
8399999. Subtotals - Bonds.....					35,389,543	0	26,221
8699999. Total - Cash Equivalents.....					35,389,543	0	26,221

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR	B...	Collateral for Insurance Underwriting.....	219,775	226,248		
5.	California.....CA						
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE						
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA	B...	Collateral for Insurance Underwriting.....			44,954	46,278
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	B...	Collateral for Insurance Underwriting.....			109,888	113,124
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV	B...	Collateral for Insurance Underwriting.....			257,884	269,325
30.	New Hampshire.....NH	B...	Collateral for Insurance Underwriting.....			549,439	565,620
31.	New Jersey.....NJ						
32.	New Mexico.....NM	B...	Collateral for Insurance Underwriting.....			649,336	668,460
33.	New York.....NY						
34.	North Carolina.....NC	B...	Collateral for Insurance Underwriting.....			324,668	334,230
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	Collateral for Insurance Underwriting.....	2,732,207	2,812,674		
37.	Oklahoma.....OK	B...	Collateral for Insurance Underwriting.....	314,678	323,946		
38.	Oregon.....OR	B...	Collateral for Insurance Underwriting.....	279,714	287,952		
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	B...	Collateral for Insurance Underwriting.....			139,857	143,976
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	B...	Collateral for Insurance Underwriting.....			129,867	133,692
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	3,546,374	3,650,820	2,205,893	2,274,705
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

2013 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Cash Flow	5	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	58
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	58
Exhibit of Net Investment Income	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2J-Auto Physical Damage	59
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2K-Fidelity, Surety	59
Five-Year Historical Data	17	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	59
General Interrogatories	15	Schedule P-Part 2M-International	59
Jurat Page	1	Schedule P-Part 2N-Reinsurance - Nonproportional Assumed Property	60
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2O-Reinsurance - Nonproportional Assumed Liability	60
Notes To Financial Statements	14	Schedule P-Part 2P-Reinsurance - Nonproportional Assumed Financial Lines	60
Overflow Page For Write-ins	100	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	61
Schedule A-Part 1	E01	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	61
Schedule A-Part 2	E02	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	61
Schedule A-Part 3	E03	Schedule P-Part 2T-Warranty	61
Schedule A-Verification Between Years	SI02	Schedule P-Part 3A-Homeowners/Farmowners	62
Schedule B-Part 1	E04	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	62
Schedule B-Part 2	E05	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	62
Schedule B-Part 3	E06	Schedule P-Part 3D-Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule B-Verification Between Years	SI02	Schedule P-Part 3E-Commercial Multiple Peril	62
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 1 -Medical Professional Liability-Occurrence	63
Schedule BA-Part 2	E08	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	63
Schedule BA-Part 3	E09	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	63
Schedule D-Part 1	E10	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	63
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3J-Auto Physical Damage	64
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3K-Fidelity/Surety	64
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	64
Schedule D-Part 3	E13	Schedule P-Part 3M-International	64
Schedule D-Part 4	E14	Schedule P-Part 3N-Reinsurance - Nonproportional Assumed Property	65
Schedule D-Part 5	E15	Schedule P-Part 3O-Reinsurance - Nonproportional Assumed Liability	65
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3P-Reinsurance - Nonproportional Assumed Financial Lines	65
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	66
Schedule D-Summary By Country	SI04	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	66
Schedule D-Verification Between Years	SI03	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	66
Schedule DA-Part 1	E17	Schedule P-Part 3T-Warranty	66
Schedule DA-Verification Between Years	SI10	Schedule P-Part 4A-Homeowners/Farmowners	67
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	67
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	67
Schedule DB-Part A-Verification Between Years	SI11	Schedule P-Part 4D-Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4E-Commercial Multiple Peril	67
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	68
Schedule DB-Part B-Verification Between Years	SI11	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	68
Schedule DB-Part C-Section 1	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule DB-Part C-Section 2	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	68
Schedule DB-Part D-Section 1	E22	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	68
Schedule DB-Part D-Section 2	E23	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule DB-Verification	SI14	Schedule P-Part 4J-Auto Physical Damage	69
Schedule DL-Part 1	E24	Schedule P-Part 4K-Fidelity/Surety	69
Schedule DL-Part 2	E25	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	69
Schedule E-Part 1-Cash	E26	Schedule P-Part 4M-International	69
Schedule E-Part 2-Cash Equivalents	E27	Schedule P-Part 4N-Reinsurance - Nonproportional Assumed Property	70
Schedule E-Part 3-Special Deposits	E28	Schedule P-Part 4O-Reinsurance - Nonproportional Assumed Liability	70
Schedule E-Verification Between Years	SI15	Schedule P-Part 4P-Reinsurance - Nonproportional Assumed Financial Lines	70
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	71
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	71
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	71
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	71
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	72
Schedule F-Part 6-Section 1	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	73
Schedule F-Part 6-Section 2	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	74
Schedule F-Part 7	27	Schedule P-Part 5D-Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule F-Part 8	28	Schedule P-Part 5E-Commercial Multiple Peril	76
Schedule F-Part 9	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	78
Schedule H-Accident and Health Exhibit-Part 1	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	77
Schedule H-Part 2, Part 3 and Part 4	31	Schedule P-Part 5H-Other Liability-Claims-Made	80
Schedule H-Part 5-Health Claims	32	Schedule P-Part 5H-Other Liability-Occurrence	79
Schedule P-Part 1-Summary	33	Schedule P-Part 5R-Products Liability-Claims-Made	82
Schedule P-Part 1A-Homeowners/Farmowners	35	Schedule P-Part 5R-Products Liability-Occurrence	81
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	36	Schedule P-Part 5T-Warranty	83
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	84
Schedule P-Part 1D-Workers' Compensation (Excluding Excess Workers Compensation)	38	Schedule P-Part 6D-Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P-Part 1E-Commercial Multiple Peril	39	Schedule P-Part 6E-Commercial Multiple Peril	85
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	40	Schedule P-Part 6H-Other Liability-Claims-Made	86
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	41	Schedule P-Part 6H-Other Liability-Occurrence	85
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42	Schedule P-Part 6M-International	86
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	43	Schedule P-Part 6N-Reinsurance - Nonproportional Assumed Property	87
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	44	Schedule P-Part 6O-Reinsurance - Nonproportional Assumed Liability	87
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45	Schedule P-Part 6R-Products Liability-Claims-Made	88
Schedule P-Part 1J-Auto Physical Damage	46	Schedule P-Part 6R-Products Liability-Occurrence	88
Schedule P-Part 1K-Fidelity/Surety	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	89
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	91
Schedule P-Part 1M-International	49	Schedule P Interrogatories	93
Schedule P-Part 1N-Reinsurance - Nonproportional Assumed Property	50	Schedule T-Exhibit of Premiums Written	94
Schedule P-Part 1O-Reinsurance - Nonproportional Assumed Liability	51	Schedule T-Part 2-Interstate Compact	95
Schedule P-Part 1P-Reinsurance - Nonproportional Assumed Financial Lines	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	53	Schedule Y-Detail of Insurance Holding Company System	97
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	54	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	98
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	55	Statement of Income	4
Schedule P-Part 1T-Warranty	56	Summary Investment Schedule	SI01
Schedule P-Part 2, Part 3 and Part 4 - Summary	34	Supplemental Exhibits and Schedules Interrogatories	99
Schedule P-Part 2A-Homeowners/Farmowners	57	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	57	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	57	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2D-Workers' Compensation (Excluding Excess Workers Compensation)	57	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2E-Commercial Multiple Peril	57	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	58	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	58		