PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013
OF THE CONDITION AND AFFAIRS OF THE

Nationwide Mutual Insurance Company

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 23787 Employer's ID Number 31-4177100

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio
Country of Domicile United States of America

Incorporated/Organized 12/06/1925 Commenced Business 04/14/1926

Statutory Home Office One West Nationwide Blvd. (Street and Number), Columbus , OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Main Administrative Office One West Nationwide Blvd. (Street and Number)
Columbus , OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-7111 (Area Code) (Telephone Number)

Mail Address One West Nationwide Blvd., 1-04-701 (Street and Number or P.O. Box), Columbus , OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701 (Street and Number)
Columbus , OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

Internet Website Address www.nationwide.com

Statutory Statement Contact Monda S. Caudill (Name), 614-249-1545 (Area Code) (Telephone Number)
FinRpt@nationwide.com (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

President & COO, NW Ins Mark Angelo Pizzi
Sr VP & Treasurer David Patrick LaPaul
VP - Corp Gov & Secretary Robert William Horner III

OTHER

David Gerard Arango Div Pres - Titan Ins	Anne Louise Arvia Pres&COO-NW Drct,Affi&Grth Sol	Wesley Kim Austen President & COO - Allied Group
David Alan Bano Sr VP-Chief Claims Off	James David Benson Sr VP - Controller	David William Berson Sr VP- Chief Economist
Mark Allen Berven Exec VP-Chf Strat&Prod Mgmt Off	Pamela Ann Biesecker Sr VP-Head of Taxation	William Joseph Burke # Sr VP - Corporate Marketing
Thomas Edward Clark # Sr VP- Field Operations IC	Tammy Craig Sr VP -IT Strat Initiatives	Gary Anthony Douglas # Sr VP- NW National Partners
Pamela Kimble El # Sr VP- NF Brand Marketing	Steven Michael English Sr VP- Gov Relations	Scott Edward Failor # Sr VP - P&C Legal
Terri Lisa Forgy Sr VP- Talent, Div & Org Effect	Timothy Gerard Frommeyer Sr VP	Mark Anthony Gaetano Sr VP-BTO
Peter Anthony Golato Sr VP-NW Fin Network	Judith Lynn Greenstein Sr VP-President-NW Bank	Daniel Gerard Greteman Sr VP - CIO Allied Group
Susan Jean Gueli Sr VP - CIO NF Systems	Melissa Doss Gutierrez Sr VP - PCIO Sales Support	Harry Hansen Hallowell Sr VP - Chief Invest Off
Jennifer Marie Hanley Sr VP - NI Brand Marketing	Patricia Ruth Hatler Exec VP- Chief Leg & Gov Off	Eric Shawn Henderson Sr VP - Ind Prod & Sol
Peter Joseph Hersha # Sr VP - Trial Division	Terri Lynn Hill Exec VP	Matthew Eric Jauchius # Exec VP-Chf Mktg Officer
Michael Craig Keller Exec VP-Chief Info Officer	Gale Verdell King Exec VP - Chief Admin Off	James Russell Korcykoski Sr VP - CIO NW Ins
Michael Patrick Leach Sr VP, CFO - P&C	Michael Allen Lex Sr VP-Cmrcl Lines Prod Mgmt	Katherine Marie Liebel Sr VP - Corporate Strategy
Nancy Karen Macke Sr VP- Comp., Benefits&HR Ops	Michael William Mahaffey Sr VP, Chief Risk Officer	Michael Dean Miller Exec VP
Kai Vincent Monahan Sr VP - Internal Audit	Gregory Stephen Moran Sr VP - CIO IT Infra	Sandra Lee Neely Sr VP-Dpty General Cnsl
James Michael Pedersen # Sr VP-Pres, Crestbrook Ins	Stephen Scott Rasmussen CEO	Sandra Lynn Rich Sr VP-Chief Compliance Off
Michael Anthony Richardson Sr VP- CIO Ent Appli	Jeff Millard Rommel # Sr VP-P&C Cus Ser & Sale Sol	Amy Taylor Shore Sr VP-Field Operations EC
David Gerard Sommers # Sr VP-Cust Insights & Analyts	Mark Raymond Thresher Exec VP - CFO	Guruprasad Chitrapura Vasudeva Sr VP - Ent CTO
Andrew Dawnly Walker Sr VP-IT Fin & Hd of Sourcing	Kirt Alan Walker President & COO - Nationwide Fin	Terrance Williams # Sr VP- NW Agribusiness

DIRECTORS OR TRUSTEES

Lewis Jackson Alphin	James Bernard Bachmann	Arthur Irving Bell
Timothy Joseph Corcoran	Yvonne Montgomery Curl	Kenneth Dale Davis
Keith William Eckel	Daniel Thomas Kelley	Mary Diane Koken
Lydia Micheaux Marshall	Terry Wayne McClure	Barry James Nalebuff
Brent Rinner Porteus	Stephen Scott Rasmussen	Michael Joseph Toelle #
Jeffrey Wade Zellers		

State of Ohio
County of Franklin SS:

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

Mark Angelo Pizzi	Robert William Horner III	David Patrick LaPaul
President & COO, Nationwide Ins	VP - Corp Governance & Secretary	Sr VP & Treasurer

Subscribed and sworn to before me this
_____ day of January, 2014

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

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	1,102,285,773	4.335	1,102,285,773		1,102,285,773	4.335
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	1,498,058	0.006	1,498,058		1,498,058	0.006
	1.22 Issued by U.S. government sponsored agencies	42,067,409	0.165	42,067,409		42,067,409	0.165
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	8,794,251	0.035	8,794,251		8,794,251	0.035
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	518,756,289	2.040	518,756,289		518,756,289	2.040
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	719,035,872	2.828	719,035,872		719,035,872	2.828
	1.43 Revenue and assessment obligations	1,984,543,513	7.804	1,984,543,513		1,984,543,513	7.804
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	33,162	0.000	33,162		33,162	0.000
	1.512 Issued or guaranteed by FNMA and FHLMC	465,587,754	1.831	465,587,754		465,587,754	1.831
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	180,122,613	0.708	180,122,613		180,122,613	0.708
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
	1.523 All other	237,962,075	0.936	237,962,075	639,464	238,601,539	0.938
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	4,469,823,580	17.578	4,469,823,580	6,204,473	4,476,028,053	17.603
	2.2 Unaffiliated non-U.S. securities (including Canada)	1,355,258,115	5.330	1,355,258,115		1,355,258,115	5.330
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	26,102,633	0.103	26,102,633		26,102,633	0.103
	3.2 Preferred stocks:						
	3.21 Affiliated	2,770,000	0.011	2,770,000		2,770,000	0.011
	3.22 Unaffiliated	266,764	0.001	266,764		266,764	0.001
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated	165,952,644	0.653	165,952,644		165,952,644	0.653
	3.4 Other equity securities:						
	3.41 Affiliated	7,716,755,792	30.347	7,716,755,792		7,716,755,792	30.347
	3.42 Unaffiliated	43,338,102	0.170	43,338,102		43,338,102	0.170
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000				0.000
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties		0.000				0.000
	4.4 Multifamily residential properties	102,826,899	0.404	102,826,899		102,826,899	0.404
	4.5 Commercial loans	309,500,181	1.217	309,500,181		309,500,181	1.217
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company	636,268,873	2.502	636,268,872		636,268,872	2.502
	5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	45,392,703	0.179	45,392,703		45,392,703	0.179
	5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans		0.000				0.000
7.	Derivatives	43,104,015	0.170	43,104,015		43,104,015	0.170
8.	Receivables for securities	29	0.000	29		29	0.000
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	57,642,350	0.227	57,642,350	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	384,975,032	1.514	384,975,032	50,798,413	435,773,445	1.714
11.	Other invested assets	4,807,629,149	18.907	4,807,629,149		4,807,629,149	18.907
12.	Total invested assets	25,428,293,630	100.000	25,428,293,629	57,642,350	25,428,293,629	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		677,971,035
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)	25,326,927	25,326,927
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	15,951,338	
	3.2 Totals, Part 3, Column 11		15,951,338
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		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	35,875,663	
	8.2 Totals, Part 3, Column 9	1,712,064	37,587,727
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		681,661,573
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		681,661,573

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		490,332,921
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	131,205,273	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	28,842,709	160,047,982
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11	12,418,638	12,418,638
4.	Accrual of discount		5,135,202
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	3,675,423	
	5.2 Totals, Part 3, Column 8	4,761,654	8,437,077
6.	Total gain (loss) on disposals, Part 3, Column 18		6,346,476
7.	Deduct amounts received on disposals, Part 3, Column 15		263,445,436
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		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	661,679	
	10.2 Totals, Part 3, Column 10		661,679
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		418,611,180
12.	Total valuation allowance		(6,284,103)
13.	Subtotal (Line 11 plus 12)		412,327,077
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		412,327,077

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,635,940,793
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	519,476,433	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	589,754,296	1,109,230,729
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	17,951	
	3.2 Totals, Part 3, Column 12		17,951
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	73,079,201	
	5.2 Totals, Part 3, Column 9		73,079,201
6.	Total gain (loss) on disposals, Part 3, Column 19		(11,564,441)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,173,514,615
8.	Deduct amortization of premium and depreciation		64,919,101
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	7,388,610	
	9.2 Totals, Part 3, Column 14		7,388,610
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	8,018,900	
	10.2 Totals, Part 3, Column 11		8,018,900
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,567,640,227
12.	Deduct total nonadmitted amounts		87,574,606
13.	Statement value at end of current period (Line 11 minus Line 12)		3,480,065,621

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		16,189,055,627
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,912,230,575
3.	Accrual of discount		26,509,609
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	30,077,445	
	4.2. Part 2, Section 1, Column 15	30,000	
	4.3. Part 2, Section 2, Column 13	(84,962,271)	
	4.4. Part 4, Column 11	145,715,208	90,860,382
5.	Total gain (loss) on disposals, Part 4, Column 19		40,402,389
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,166,888,114
7.	Deduct amortization of premium		43,593,697
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(623,956)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	(2,734,245)	(3,358,201)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	3,005,361	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	1,258,863	4,264,224
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		19,040,954,346
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		19,040,954,346

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,175,251,461	1,242,375,220	1,108,828,799	1,047,819,759
Governments	2.	Canada	8,794,251	9,476,049	8,513,247	8,754,589
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	1,184,045,712	1,251,851,269	1,117,342,046	1,056,574,348
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	518,756,289	555,652,751	535,292,697	504,905,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	719,035,874	767,094,166	738,263,517	693,885,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	2,601,130,181	2,728,309,085	2,654,074,388	2,540,597,232
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	4,707,542,240	4,930,791,840	4,736,124,580	4,747,034,107
	9.	Canada	153,263,139	159,091,792	152,155,294	151,217,648
	10.	Other Countries	1,201,994,976	1,221,974,734	1,221,671,889	1,268,472,395
	11.	Totals	6,062,800,355	6,311,858,366	6,109,951,763	6,166,724,150
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	11,085,768,411	11,614,765,637	11,154,924,411	10,962,685,730
PREFERRED STOCKS	14.	United States	266,764	266,764	288,527	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	266,764	266,764	288,527	
Parent, Subsidiaries and Affiliates	18.	Totals	2,770,000	2,770,000	400,000	
	19.	Total Preferred Stocks	3,036,764	3,036,764	688,527	
COMMON STOCKS	20.	United States	235,389,636	235,389,636	206,752,397	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	3,743	3,743	6,234	
	23.	Totals	235,393,379	235,393,379	206,758,631	
Parent, Subsidiaries and Affiliates	24.	Totals	7,716,755,792	7,716,755,792	7,508,969,506	
	25.	Total Common Stocks	7,952,149,171	7,952,149,171	7,715,728,137	
	26.	Total Stocks	7,955,185,935	7,955,185,935	7,716,416,664	
	27.	Total Bonds and Stocks	19,040,954,346	19,569,951,572	18,871,341,075	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	297,658,271	407,318,938	95,417,701	340,343,414	34,513,141	1,175,251,465	10.5	1,415,480,242	16.7	1,175,251,465	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	297,658,271	407,318,938	95,417,701	340,343,414	34,513,141	1,175,251,465	10.5	1,415,480,242	16.7	1,175,251,465	
2. All Other Governments											
2.1 NAIC 1		6,907,378	1,886,873			8,794,251	0.1	9,429,839	0.1	8,794,251	
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals		6,907,378	1,886,873			8,794,251	0.1	9,429,839	0.1	8,794,251	
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	62,571,985	331,516,762	113,540,115	10,428,355		518,057,217	4.6	449,918,980	5.3	518,057,217	
3.2 NAIC 2	699,073					699,073	0.0	3,269,718	0.0	699,073	
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	63,271,058	331,516,762	113,540,115	10,428,355		518,756,290	4.6	453,188,698	5.3	518,756,290	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	45,519,551	360,918,825	144,009,256	148,864,898	8,779,814	708,092,344	6.3	616,217,035	7.3	708,092,344	
4.2 NAIC 2	379,820			10,563,706		10,943,526	0.1	12,250,627	0.1	10,943,526	
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals	45,899,371	360,918,825	144,009,256	159,428,604	8,779,814	719,035,870	6.4	628,467,662	7.4	719,035,870	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	192,101,763	858,210,659	622,201,128	665,268,721	178,327,755	2,516,110,026	22.4	2,101,949,826	24.7	2,516,110,026	
5.2 NAIC 2	6,465,000	18,755,066	6,635,030	36,553,255	12,000,000	80,408,351	0.7	108,443,914	1.3	80,408,351	
5.3 NAIC 3	4,611,804					4,611,804	0.0	6,691,616	0.1	4,611,804	
5.4 NAIC 4								5,301,775	0.1		
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	203,178,567	876,965,725	628,836,158	701,821,976	190,327,755	2,601,130,181	23.2	2,222,387,131	26.2	2,601,130,181	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	332,488,950	1,262,319,309	1,238,115,301	251,108,020	107,406,435	3,191,438,015	28.4	1,805,106,533	21.2	2,234,637,955	956,800,060
6.2 NAIC 2	61,058,678	740,494,947	1,016,593,278	85,757,137	192,874,301	2,096,778,341	18.7	1,206,336,330	14.2	1,586,002,434	510,775,907
6.3 NAIC 3	6,842,146	124,806,877	196,611,367	9,222,658	3,288,329	340,771,377	3.0	156,591,193	1.8	267,782,782	72,988,595
6.4 NAIC 4	1,350,677	192,836,585	95,298,803	2,688,445	774,379	292,948,889	2.6	308,756,941	3.6	233,923,395	59,025,494
6.5 NAIC 5	3,106,278	29,395,022	2,060,052	3,320,332	364,859	38,246,543	0.3	53,173,169	0.6	28,826,059	9,420,484
6.6 NAIC 6	4,953,084	16,772	25,766	3,033,485	11,490,185	19,519,292	0.2	35,133,671	0.4	1,708,340	17,810,952
6.7 Totals	409,799,813	2,349,869,512	2,548,704,567	355,130,077	316,198,488	5,979,702,457	53.2	3,565,097,837	42.0	4,352,880,965	1,626,821,492
7. Hybrid Securities											
7.1 NAIC 1					42,755,376	42,755,376	0.4	42,755,309	0.5	1,497,195	41,258,181
7.2 NAIC 2					40,377,050	40,377,050	0.4	46,377,050	0.5	38,277,100	2,099,950
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals					83,132,426	83,132,426	0.7	89,132,359	1.0	39,774,295	43,358,131
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	146,643,347					146,643,347	1.3	111,969,327	1.3	146,643,347	
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals	146,643,347					146,643,347	1.3	111,969,327	1.3	146,643,347	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 1,076,983,867	3,227,191,871	2,215,170,374	1,416,013,408	371,782,521	8,307,142,041	74.0	XXX	XXX	7,309,083,800	998,058,241
9.2 NAIC 2	(d) 68,602,571	759,250,013	1,023,228,308	132,874,098	245,251,351	2,229,206,341	19.8	XXX	XXX	1,716,330,484	512,875,857
9.3 NAIC 3	(d) 11,453,950	124,806,877	196,611,367	9,222,658	3,288,329	345,383,181	3.1	XXX	XXX	272,394,586	72,988,595
9.4 NAIC 4	(d) 1,350,677	192,836,585	95,298,803	2,688,445	774,379	292,948,889	2.6	XXX	XXX	233,923,395	59,025,494
9.5 NAIC 5	(d) 3,106,278	29,395,022	2,060,052	3,320,332	364,859	(c) 38,246,543	0.3	XXX	XXX	28,826,059	9,420,484
9.6 NAIC 6	(d) 4,953,084	16,772	25,766	3,033,485	11,490,185	(c) 19,519,292	0.2	XXX	XXX	1,708,340	17,810,952
9.7 Totals	1,166,450,427	4,333,497,140	3,532,394,670	1,567,152,426	632,951,624	(b) 11,232,446,287	100.0	XXX	XXX	9,562,266,664	1,670,179,623
9.8 Line 9.7 as a % of Col. 6	10.4	38.6	31.4	14.0	5.6	100.0	XXX	XXX	XXX	85.1	14.9
10. Total Bonds Prior Year											
10.1 NAIC 1	1,128,665,228	2,586,934,363	1,430,747,245	1,167,620,210	238,860,045	XXX	XXX	6,552,827,091	77.1	6,073,493,804	479,333,287
10.2 NAIC 2	103,689,620	366,980,504	560,159,230	83,822,991	262,025,294	XXX	XXX	1,376,677,639	16.2	1,119,246,850	257,430,789
10.3 NAIC 3	9,292,328	86,561,554	49,105,918	11,345,969	6,977,040	XXX	XXX	163,282,809	1.9	134,403,306	28,879,503
10.4 NAIC 4	14,490,778	156,063,794	123,782,563	14,632,966	5,088,615	XXX	XXX	314,058,716	3.7	301,966,412	12,092,304
10.5 NAIC 5	4,784,279	29,716,253	13,243,021	5,429,616		XXX	XXX	(c) 53,173,169	0.6	42,084,183	11,088,986
10.6 NAIC 6	11,531,186	6,977,118	117,916	32,148	16,475,303	XXX	XXX	(c) 35,133,671	0.4	16,797,866	18,335,805
10.7 Totals	1,272,453,419	3,233,233,586	2,177,155,893	1,282,883,900	529,426,297	XXX	XXX	(b) 8,495,153,095	100.0	7,687,992,421	807,160,674
10.8 Line 10.7 as a % of Col. 8	15.0	38.1	25.6	15.1	6.2	XXX	XXX	100.0	XXX	90.5	9.5
11. Total Publicly Traded Bonds											
11.1 NAIC 1	986,475,064	2,877,922,512	1,829,795,049	1,318,728,067	296,163,109	7,309,083,801	65.1	6,073,493,804	71.5	7,309,083,801	XXX
11.2 NAIC 2	55,521,436	562,872,038	803,153,907	104,570,182	190,212,923	1,716,330,486	15.3	1,119,246,850	13.2	1,716,330,486	XXX
11.3 NAIC 3	8,274,467	116,944,736	134,664,396	9,222,658	3,288,329	272,394,586	2.4	134,403,306	1.6	272,394,586	XXX
11.4 NAIC 4	935,501	161,745,479	68,072,474	2,395,562	774,379	233,923,395	2.1	301,966,412	3.6	233,923,395	XXX
11.5 NAIC 5	930,960	24,657,783	1,585,902	1,286,554	364,859	28,826,058	0.3	42,084,183	0.5	28,826,058	XXX
11.6 NAIC 6	1,708,340					1,708,340	0.0	16,797,866	0.2	1,708,340	XXX
11.7 Totals	1,053,845,768	3,744,142,548	2,837,271,728	1,436,203,023	490,803,599	9,562,266,666	85.1	7,687,992,421	90.5	9,562,266,666	XXX
11.8 Line 11.7 as a % of Col. 6	11.0	39.2	29.7	15.0	5.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	9.4	33.3	25.3	12.8	4.4	85.1	XXX	XXX	XXX	85.1	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	90,508,803	349,269,359	385,375,325	97,285,341	75,619,412	998,058,240	8.9	479,333,287	5.6	XXX	998,058,240
12.2 NAIC 2	13,081,135	196,377,975	220,074,401	28,303,916	55,038,428	512,875,855	4.6	257,430,789	3.0	XXX	512,875,855
12.3 NAIC 3	3,179,483	7,862,141	61,946,971			72,988,595	0.6	28,879,503	0.3	XXX	72,988,595
12.4 NAIC 4	415,176	31,091,106	27,226,329	292,883		59,025,494	0.5	12,092,304	0.1	XXX	59,025,494
12.5 NAIC 5	2,175,318	4,737,239	474,150	2,033,778		9,420,485	0.1	11,088,986	0.1	XXX	9,420,485
12.6 NAIC 6	3,244,744	16,772	25,766	3,033,485	11,490,185	17,810,952	0.2	18,335,805	0.2	XXX	17,810,952
12.7 Totals	112,604,659	589,354,592	695,122,942	130,949,403	142,148,025	1,670,179,621	14.9	807,160,674	9.5	XXX	1,670,179,621
12.8 Line 12.7 as a % of Col. 6	6.7	35.3	41.6	7.8	8.5	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.0	5.2	6.2	1.2	1.3	14.9	XXX	XXX	XXX	XXX	14.9

(a) Includes $ 1,270,356,043 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 160,387,619 current year, $ 82,101,589 prior year of bonds with Z designations and $, current year $ 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 $ 8,908,574 current year, $ 26,746,864 prior year of bonds with 5* designations and $ 12,563,843 , current year $ 14,441,844 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 $ 146,643,347 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	294,570,160	367,949,795	75,047,029	338,172,143	34,513,141	1,110,252,268	9.9	1,366,489,393	16.1	1,110,252,268	
1.2 Residential Mortgage-Backed Securities	3,088,111	39,369,143	20,370,672	2,171,270		64,999,196	0.6	48,990,850	0.6	64,999,196	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	297,658,271	407,318,938	95,417,701	340,343,413	34,513,141	1,175,251,464	10.5	1,415,480,243	16.7	1,175,251,464	
2. All Other Governments											
2.1 Issuer Obligations		6,907,378	1,886,873			8,794,251	0.1	9,429,839	0.1	8,794,251	
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		6,907,378	1,886,873			8,794,251	0.1	9,429,839	0.1	8,794,251	
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	63,271,057	331,516,762	113,540,115	10,428,355		518,756,289	4.6	453,188,698	5.3	518,756,289	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	63,271,057	331,516,762	113,540,115	10,428,355		518,756,289	4.6	453,188,698	5.3	518,756,289	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	45,899,372	360,918,825	144,009,256	159,428,604	8,779,814	719,035,871	6.4	628,467,661	7.4	719,035,871	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	45,899,372	360,918,825	144,009,256	159,428,604	8,779,814	719,035,871	6.4	628,467,661	7.4	719,035,871	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	80,049,448	601,080,027	430,870,057	535,062,467	95,734,275	1,742,796,274	15.5	1,744,691,751	20.5	1,742,796,274	
5.2 Residential Mortgage-Backed Securities	87,546,626	173,870,831	104,358,211	119,000,024	94,593,480	579,369,172	5.2	101,953,416	1.2	579,369,172	
5.3 Commercial Mortgage-Backed Securities	45,598	218,525	376,760	977,640		1,618,523	0.0	1,663,431	0.0	1,618,523	
5.4 Other Loan-Backed and Structured Securities	35,536,896	101,796,342	93,231,130	46,781,845		277,346,213	2.5	374,078,530	4.4	277,346,213	
5.5 Totals	203,178,568	876,965,725	628,836,158	701,821,976	190,327,755	2,601,130,182	23.2	2,222,387,128	26.2	2,601,130,182	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	174,819,886	1,632,468,736	1,927,150,150	90,900,629	226,913,750	4,052,253,151	36.1	2,328,444,832	27.4	3,337,870,618	714,382,533
6.2 Residential Mortgage-Backed Securities	56,532,893	119,467,344	81,964,420	132,048,635	14,968,554	404,981,846	3.6	274,387,946	3.2	376,270,232	28,711,614
6.3 Commercial Mortgage-Backed Securities	66,641,948	252,993,325	166,908,238	6,955,221		493,498,732	4.4	407,071,422	4.8	431,887,919	61,610,813
6.4 Other Loan-Backed and Structured Securities	111,805,087	344,940,108	372,681,759	125,225,591	74,316,184	1,028,968,729	9.2	555,193,636	6.5	206,852,197	822,116,532
6.5 Totals	409,799,814	2,349,869,513	2,548,704,567	355,130,076	316,198,488	5,979,702,458	53.2	3,565,097,836	42.0	4,352,880,966	1,626,821,492
7. Hybrid Securities											
7.1 Issuer Obligations					81,635,231	81,635,231	0.7	87,635,231	1.0	38,277,100	43,358,131
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities					1,497,195	1,497,195	0.0	1,497,128	0.0	1,497,195	
7.5 Totals					83,132,426	83,132,426	0.7	89,132,359	1.0	39,774,295	43,358,131
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	146,643,347					146,643,347	1.3	111,969,327	1.3	146,643,347	
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals	146,643,347					146,643,347	1.3	111,969,327	1.3	146,643,347	

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	805,253,270	3,300,841,523	2,692,503,480	1,133,992,198	447,576,211	8,380,166,682	74.6	XXX	XXX	7,622,426,018	757,740,664
9.2 Residential Mortgage-Backed Securities	147,167,630	332,707,318	206,693,303	253,219,929	109,562,034	1,049,350,214	9.3	XXX	XXX	1,020,638,600	28,711,614
9.3 Commercial Mortgage-Backed Securities	66,687,546	253,211,850	167,284,998	7,932,861		495,117,255	4.4	XXX	XXX	433,506,442	61,610,813
9.4 Other Loan-Backed and Structured Securities	147,341,983	446,736,450	465,912,889	172,007,436	75,813,379	1,307,812,137	11.6	XXX	XXX	485,695,605	822,116,532
9.5 Totals	1,166,450,429	4,333,497,141	3,532,394,670	1,567,152,424	632,951,624	11,232,446,288	100.0	XXX	XXX	9,562,266,665	1,670,179,623
9.6 Line 9.5 as a % of Col. 6	10.4	38.6	31.4	14.0	5.6	100.0	XXX	XXX	XXX	85.1	14.9
10. Total Bonds Prior Year											
10.1 Issuer Obligations	946,052,577	2,415,909,604	1,786,529,883	1,116,398,078	465,426,590	XXX	XXX	6,730,316,732	79.2	6,376,049,310	354,267,422
10.2 Residential Mortgage-Backed Securities	102,190,065	183,474,796	72,770,165	49,922,419	16,974,767	XXX	XXX	425,332,212	5.0	421,756,091	3,576,121
10.3 Commercial Mortgage-Backed Securities	92,785,597	288,105,087	21,697,288	6,146,881		XXX	XXX	408,734,853	4.8	374,449,476	34,285,377
10.4 Other Loan-Backed and Structured Securities	131,425,179	345,744,100	296,158,555	110,416,521	47,024,939	XXX	XXX	930,769,294	11.0	515,737,546	415,031,748
10.5 Totals	1,272,453,418	3,233,233,587	2,177,155,891	1,282,883,899	529,426,296	XXX	XXX	8,495,153,091	100.0	7,687,992,423	807,160,668
10.6 Line 10.5 as a % of Col. 8	15.0	38.1	25.6	15.1	6.2	XXX	XXX	100.0	XXX	90.5	9.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	786,259,221	3,002,118,507	2,343,341,265	1,113,165,460	377,541,565	7,622,426,018	67.9	6,376,049,310	75.1	7,622,426,018	XXX
11.2 Residential Mortgage-Backed Securities	141,747,018	313,636,281	202,473,338	253,219,929	109,562,034	1,020,638,600	9.1	421,756,091	5.0	1,020,638,600	XXX
11.3 Commercial Mortgage-Backed Securities	64,485,132	241,799,018	126,244,652	977,640		433,506,442	3.9	374,449,476	4.4	433,506,442	XXX
11.4 Other Loan-Backed and Structured Securities	61,354,397	186,588,742	165,212,473	68,839,992	3,700,000	485,695,604	4.3	515,737,546	6.1	485,695,604	XXX
11.5 Totals	1,053,845,768	3,744,142,548	2,837,271,728	1,436,203,021	490,803,599	9,562,266,664	85.1	7,687,992,423	90.5	9,562,266,664	XXX
11.6 Line 11.5 as a % of Col. 6	11.0	39.2	29.7	15.0	5.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	9.4	33.3	25.3	12.8	4.4	85.1	XXX	XXX	XXX	85.1	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	18,994,049	298,723,016	349,162,215	20,826,738	70,034,646	757,740,664	6.7	354,267,422	4.2	XXX	757,740,664
12.2 Residential Mortgage-Backed Securities	5,420,612	19,071,037	4,219,965			28,711,614	0.3	3,576,121	0.0	XXX	28,711,614
12.3 Commercial Mortgage-Backed Securities	2,202,414	11,412,832	41,040,346	6,955,221		61,610,813	0.5	34,285,377	0.4	XXX	61,610,813
12.4 Other Loan-Backed and Structured Securities	85,987,586	260,147,708	300,700,416	103,167,444	72,113,379	822,116,533	7.3	415,031,748	4.9	XXX	822,116,533
12.5 Totals	112,604,661	589,354,593	695,122,942	130,949,403	142,148,025	1,670,179,624	14.9	807,160,668	9.5	XXX	1,670,179,624
12.6 Line 12.5 as a % of Col. 6	6.7	35.3	41.6	7.8	8.5	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.0	5.2	6.2	1.2	1.3	14.9	XXX	XXX	XXX	XXX	14.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	501,797,953	167,653,562		334,144,391	
2. Cost of short-term investments acquired	23,247,068,113	36,680		22,856,304,088	390,727,345
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	23,138,221,240	167,655,763		22,726,481,479	244,083,998
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	610,644,826	34,479		463,967,000	146,643,347
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	610,644,826	34,479		463,967,000	146,643,347

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			(79,297,125)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	30,604		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,016,000		1,046,604
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	37,925,651		
	3.2 Section 2, Column 19	(699,703)		37,225,948
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(13,524,535)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(12,508,535)
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18			
	8.2 Section 2, Column 20	2,734,245		2,734,245
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			(39,306,329)
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			(39,306,329)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				23,642,392
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				4,095,031
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year	2,451,591	(2,451,591)		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	31,572,918			
	3.14 Section 1, Column 18, prior year		31,572,918	29,121,327	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	31,572,918			
	3.24 Section 1, Column 19, prior year	2,451,591	29,121,327	29,121,327	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			48,784,109	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	48,784,109	48,784,109		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				27,737,423
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				27,737,423

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
	Replication of an investment in an index (CS Cust 88 Excess Return Cmdty) tied to total return swap	1	15,000,000	15,263,211	19,188,484	12/20/2013	05/30/2014	Total Return Swap (CS Cust 88 Excess Return Cmdty)	153,103	153,103	912828-FL-9	Tys INTl IX Note	1	15,110,108	19,035,381
	Replication of an investment in an index (Barclays Backwardation Alpha) tied to total return swap	1	24,999,358	25,456,068	31,998,022	10/15/2013	04/15/2014	Total Return Swap (Barclays Backwardation Alpha)	273,201	273,201	912828-FL-9	Tys INTl IX Note	1	25,182,867	31,724,821
	Replication of an investment in an index (Barclays Cross Asset Trend) tied to total return swap	1	39,663,098	39,936,687	50,315,920	08/14/2013	02/19/2014	Total Return Swap (Barclays Cross Asset Trend)	(17,560)	(17,560)	912828-FL-9	Tys INTl IX Note	1	39,954,248	50,333,480
	Replication of an investment in an index (BAML Commodity) tied to total return swap	1	20,538,954	20,831,948	26,206,681	07/24/2013	01/24/2014	Total Return Swap (BAML Commodity)	142,227	142,227	912828-FL-9	Tys INTl IX Note	1	20,689,721	26,064,454
	Replication of an investment in an index (Credit Suisse Momentum & Vol) tied to total return swap	1	10,237,638	10,235,590	12,914,625	08/05/2013	01/31/2014	Total Return Swap (Credit Suisse Momentum & Vol)	(77,198)	(77,198)	912828-FL-9	Tys INTl IX Note	1	10,312,788	12,991,823
	Replication of an investment in an index (CS Cust 88 Excess Return Cmdty) tied to total return swap	1	25,291,102	25,481,874	32,100,172	11/26/2013	05/30/2014	Total Return Swap (CS Cust 88 Excess Return Cmdty)	5,121	5,121	912828-FL-9	Tys INTl IX Note	1	25,476,753	32,095,051
	Replication of an investment in an index (Barclays Commodity Strat 1670) tied to total return swap	1	25,712,065	25,773,241	32,501,699	10/22/2013	04/24/2014	Total Return Swap (Barclays Commodity Strat 1670)	(127,565)	(127,565)	912828-FL-9	Tys INTl IX Note	1	25,900,806	32,629,264
	Replication of an investment in an index (JPM Seasonal Spread Port Cmdty) tied to total return swap	1	14,713,833	14,832,955	18,683,342	10/23/2013	04/25/2014	Total Return Swap (JPM Seasonal Spread Port Cmdty)	11,113	11,113	912828-FL-9	Tys INTl IX Note	1	14,821,841	18,672,229
	Replication of an investment in an index (Multi Asst Strat Excess Return) tied to total return swap	1	14,875,892	14,940,060	18,832,855	11/07/2013	05/12/2014	Total Return Swap (Multi Asst Strat Excess Return)	(45,030)	(45,030)	912828-FL-9	Tys INTl IX Note	1	14,985,090	18,877,886
9999999 - Totals				192,751,635	242,741,802	XXX	XXX	XXX	317,412	317,412	XXX	XXX	XXX	192,434,223	242,424,389

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	9,999,998			1	24,780,796	5	102,247,488	2	9,999,998
2. Add: Opened or Acquired Transactions			1	24,780,796	4	77,057,021	4	80,592,893	9	182,430,710
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX	409,671	XXX	9,911,255	XXX	10,320,926
4. Less: Closed or Disposed of Transactions	2	9,999,998							2	9,999,998
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory			1	24,780,796	5	102,247,488	9	192,751,636	9	192,751,636

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(39,306,331)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	27,737,423	
3.	Total (Line 1 plus Line 2)		(11,568,908)
4.	Part D, Section 1, Column 5	70,841,438	
5.	Part D, Section 1, Column 6	(82,410,346)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	4,266,053	
8.	Part B, Section 1, Column 13	27,737,423	
9.	Total (Line 7 plus Line 8)		32,003,476
10.	Part D, Section 1, Column 8	116,446,546	
11.	Part D, Section 1, Column 9	(84,443,071)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	24,743,740	
14.	Part B, Section 1, Column 20	27,737,423	
15.	Part D, Section 1, Column 11	52,481,163	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

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

NONE

(a) Indicate the category of such assets, 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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
1100 Walnut St Garage		Des Monies	Iowa	04/30/2001	11/18/2013	6,149,421		5,893,328	23,930,000	254,387			(254,387)		199,266	2,259,722
1100 Locust		Des Moines	Iowa	04/30/2001	11/18/2013	152,079,135		92,763,731	78,810,000	3,380,046			(3,380,046)		13,594,544	12,563,335
1321, Mulberry Street		Des Moines	Iowa	03/18/2011	12/31/2011	200,000		200,000	200,000							43,287
1200 Locust		Des Moines	Iowa	12/30/2001	12/31/2011	1,983,400		44,482,202	47,240,000	1,427,009			(1,427,009)		5,996,590	5,875,430
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.		Columbus	Ohio	01/01/1976	11/18/2013	124,281,404		79,927,737	88,200,000	9,139,877			(9,139,877)		22,270,281	20,928,396
204 12th Street		Des Moines	Iowa	02/08/2008	11/18/2013	2,615,396		4,917,123	2,788,700	215,886			(215,886)		631,152	770,132
Delaware Bank, Land with Building		Lewis Center	Ohio	01/01/1998	12/31/2012	2,112,085		1,995,992	1,084,800	38,687			(38,687)		75,263	192,699
Data Center North		Lewis Center	Ohio	06/30/1986	11/15/2013	63,337,721		31,990,350	26,133,000	1,316,756			(1,316,756)		8,483,916	8,580,811
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft		Lewis Center	Ohio	01/01/1960	11/15/2013	23,076,460		17,587,033	25,682,300	1,163,920			(1,163,920)		15	1,321,832
280 Plaza N High St		Columbus	Ohio	01/01/1996	11/15/2013	26,900,342		22,592,659	24,900,000	1,718,983			(1,718,983)		3,511,893	3,788,685
215 N. Front St		Columbus	Ohio	01/01/1998	11/15/2013	19,235,485		16,478,871	10,500,000	593,062			(593,062)		1,147,613	2,112,805
Plaza 3 and Atrium		Columbus	Ohio	01/01/1989	11/15/2013	116,600,880		61,310,505	57,000,000	3,892,919			(3,892,919)		15,633,021	12,363,346
Airport Hangar Building		Columbus	Ohio	01/01/2002	11/15/2013	14,148,487		8,520,751	4,233,300	566,044			(566,044)		1,552,530	1,452,469
New Albany Land, lot 45		New Albany	Ohio	11/25/2008	12/31/2002	5,000,060		92,983,957	36,869,900	1,641,704			(1,641,704)		9,908,800	7,765,846
Atrium - Admin		Columbus	Ohio	01/01/1989	12/31/2008	15,901,886		8,937,498	3,000,000	273,734			(273,734)			883,366
9201 Columbus Pike (23 & Powell Bldg)		Lewis Center	Ohio	02/20/2009	12/10/2013	137,241		780,470	723,200	34,962			(34,962)		97,940	111,190
800 Graves Mill		Lynchburg	Virginia	11/14/2013	11/14/2013	9,274,207		4,206,183	6,943,500	304,346			(304,346)		1,428,759	1,638,499
1000 Nationwide		Harrisburg	Pennsylvania	01/01/1980	11/13/2013	17,998,915		7,221,850	34,375,183	659,334			(659,334)		2,067,344	2,333,745
4401 Creedmoor		Raleigh	North Carolina	01/01/1987	11/18/2013	10,903,237		3,666,019	21,962,327	435,767			(435,767)		2,067,170	2,673,491
3300 SW Williston		Gainesville	Florida	01/01/1979	11/14/2013	9,614,259		5,771,316	702,400	590,461			(590,461)		3,593,599	3,453,947
8989 N Gainey Center Drive, Unit 145		Scottsdale	Arizona	01/31/2006	11/18/2013	282,000		179,187	288,000							
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ		Scottsdale	Arizona	07/31/2007	12/31/2006	27,485,668		18,193,837	24,370,583	908,649		15,951,338	15,042,689		4,241,611	4,031,147
1000 Market NE		Canton	Ohio	01/01/1981	12/31/2007	22,393,959		11,032,287	4,905,400	588,384			(588,384)		1,914,975	2,562,614
1200 Mulberry		Des Moines	Iowa	06/01/2007	12/31/2007	4,023,873		4,403,975	22,710,000	28,290			(28,290)			1,612,318
355 Maple Ave		Harleysville	Pennsylvania	12/03/2012	11/15/2013	25,217,230		31,900,722	13,422,460	1,943,279			(1,943,279)		3,825,288	3,923,629
151, Hyatt Resort Dr, Rogers Road		San Antonio	Texas	12/03/2012	09/01/2009	11,635,185		57,071,712	34,148,570	2,822,986			(2,822,986)		5,728,617	6,496,562
High St Walkway		Columbus	Ohio	01/01/2000	11/15/2013			887,503	3,150,000	221,876			(221,876)			
Other Aggregates								384,523		134,383			(134,383)			
0299999. Property occupied by the reporting entity - Administrative						712,587,936		636,281,321	598,273,623	34,295,731		15,951,338	(18,344,393)		107,970,187	109,739,303
0399999. Total Property occupied by the reporting entity						712,587,936		636,281,321	598,273,623	34,295,731		15,951,338	(18,344,393)		107,970,187	109,739,303
1300, Walnut Street		Des Moines	Iowa	03/18/2011	12/31/2011	2,544,421		2,623,438	1,940,000	63,877			(63,877)			90,451
1300 Locust Street		Des Moines	Iowa	12/17/2007	12/31/2007	498,368		410,374	167,900	4,807			(4,807)			135,397
225 North Front St., Parking Garage		Columbus	Ohio	01/01/1980	10/31/2012	26,630,901		18,008,776	12,400,000	59,906			(59,906)			4,291
N. Front St., Parking Garage		Columbus	Ohio	01/01/1998	10/31/2012	14,471,037		5,458,923	13,600,000	1,089,321			(1,089,321)		1,875,090	1,460,433
Hickory St. Garage		Columbus	Ohio	01/01/1978	10/31/2012	7,938,496		6,192,001	4,985,029	207,390			(207,390)		6,000	361,375
5151 Blazer Parkway		Dublin	Ohio	03/26/2004	12/31/2005	3,672,725		3,672,725	3,620,400							174,779
7830 Highway 72 West/ 100 North Airport Road, Jasper Walgreens		Jasper	Alabama	12/21/2005	01/22/2013	4,300,363		3,725,947	6,500,624	73,817			(73,817)		257,893	
Southport Plaza		Indiananpolis	Indiana	07/16/2009	11/10/2012	5,651,732		5,288,071	12,000,000	80,814			(80,814)		998,911	47,665
0499999. Properties held for the production of income						65,708,043		45,380,255	55,213,953	1,579,932			(1,579,932)		3,137,894	2,274,391
0699999 - Totals						778,295,979		681,661,576	653,487,576	35,875,663		15,951,338	(19,924,325)		111,108,081	112,013,694

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
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	Columbus	Ohio	01/01/1976				79,927,737	3,971,940
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ	Scottsdale	Arizona	07/31/2007			15,951,338	18,193,836	4,057,745
355 Maple Ave	Harleysville	Pennsylvania	12/03/2012				31,900,722	8,156,013
280 Plaza N High St	Columbus	Ohio	01/01/1996				22,592,659	1,664,632
151, Hyatt Resort Dr, Rogers Road	San Antonio	Texas	02/24/2011				57,071,711	3,229,236
N. Front St., Parking Garage	Columbus	Ohio	01/01/1998				5,458,923	441,503
1100 Locust	Des Moines	Iowa	04/30/2001				92,763,731	744,155
1200 Mulberry	Des Moines	Iowa	06/01/2007				4,403,975	330,496
New Albany Land, lot 45	New Albany	Ohio	11/25/2008				92,983,957	901,817
Hickory St. Garage	Columbus	Ohio	01/01/1978				6,192,001	386,710
Plaza 3 and Atrium	Columbus	Ohio	01/01/1989				61,310,505	352,962
1000 Nationwide	Harrisburg	Pennsylvania	01/01/1980				7,221,850	1,333,840
1000 Market NE	Canton	Ohio	01/01/1981				11,032,287	445,183
Delaware Bank, Land with Building	Lewis Center	Ohio	01/01/1998				1,995,992	633,103
1200 Locust	Des Moines	Iowa	12/30/2001				44,482,202	1,187,698
215 N. Front St	Columbus	Ohio	01/01/1998				16,478,871	383,748
204 12th Street	Des Moines	Iowa	02/08/2008				4,917,123	58,402
4401 Creedmoor	Raleigh	North Carolina	01/01/1987				3,666,019	27,393
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft	Lewis Center	Ohio	01/01/1960				17,587,033	447,821
Airport Hangar Building	Columbus	Ohio	01/01/2002				8,520,751	7,942
1100 Walnut St Garage	Des Monies	Iowa	04/30/2001				5,893,328	792,672
1300 Locust Street	Des Moines	Iowa	12/17/2007				410,374	125,396
Data Center North	Lewis Center	Ohio	06/30/1986				31,990,350	215,491
3300 SW Williston	Gainesville	Florida	01/01/1979				5,771,316	2,123,758
Other Aggregates							1,275,560	(227,208)
0199999. Acquired by Purchase						15,951,338	634,042,813	31,792,448
1300 Locust Street	Des Moines	Iowa	12/17/2007				410,374	(125,396)
1100 Walnut St Garage	Des Monies	Iowa	04/30/2001				5,893,328	(133,661)
3300 SW Williston	Gainesville	Florida	01/01/1979				5,771,316	(1,073,534)
Data Center North	Lewis Center	Ohio	06/30/1986				31,990,350	(2,036,641)
1300, Walnut Street	Des Moines	Iowa	03/18/2011				2,623,437	(2,093)
215 N. Front St	Columbus	Ohio	01/01/1998				16,478,871	(15,663)
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	Columbus	Ohio	01/01/1976				79,927,737	(809,199)
1200 Mulberry	Des Moines	Iowa	06/01/2007				4,403,975	(8,414)
Plaza 3 and Atrium	Columbus	Ohio	01/01/1989				61,310,505	(44,238)
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft	Lewis Center	Ohio	01/01/1960				17,587,033	(446,331)
1200 Locust	Des Moines	Iowa	12/30/2001				44,482,202	(195,343)
151, Hyatt Resort Dr, Rogers Road	San Antonio	Texas	02/24/2011				57,071,711	(207,703)
9201 Columbus Pike (23 & Powell Bldg)	Lewis Center	Ohio	02/20/2009				780,470	(853)
New Albany Land, lot 45	New Albany	Ohio	11/25/2008				92,983,957	(8,449)
Hickory St. Garage	Columbus	Ohio	01/01/1978				6,192,001	(10,519)
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ	Scottsdale	Arizona	07/31/2007				18,193,836	(1,347,485)
0299999. Acquired by Internal Transfer							446,101,103	(6,465,520)
0399999 - Totals						15,951,338	1,080,143,916	25,326,927

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Plaza 3 and Atrium	Columbus	Ohio			3,140,753			1,712,064			(1,712,064)		1,712,064						
Data Center North	Lewis Center	Ohio			2,139,836								2,139,836						
0199999. Property Disposed					5,280,589			1,712,064			(1,712,064)		3,851,900						
3300 SW Williston	Gainesville	Florida		Nationwide Mutual Fire Insurance Company	1,081,483								1,081,483						
0299999. Property Transferred					1,081,483								1,081,483						
0399999 - Totals					6,362,072			1,712,064			(1,712,064)		4,933,383						

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1000038		VISTA	CA		08/31/2000	8.640	697,637						2,199,315	03/24/2006
00-1000104		AUSTELL	GA		02/24/2000	8.000	13,162,055		207,075				20,930,000	12/21/1999
00-1000267		RICHMOND	VA		11/14/2000	6.120	251,832						1,682,424	07/28/2000
00-1000391		BROOKLYN	OH		01/11/2001	8.340	2,769,312						6,666,667	11/15/2000
00-1000449		EAST MEADOW	NY		12/29/2000	8.310	3,414,716						6,117,688	12/21/2000
00-1000450		MIDLAND PARK	NJ		12/29/2000	8.310	3,263,608						5,882,572	12/22/2000
00-1000508		PLANO	TX		03/06/2001	6.190	992,569						8,110,000	02/22/2001
00-1000570		WEST PALM BEACH	FL		06/20/2001	7.320	516,484						2,677,142	05/02/2001
00-1000714		CLOSTER	NJ		11/08/2001	7.740	1,464,367						3,391,045	09/14/2001
00-1000791		MILWAUKEE	WI		12/17/2001	7.050	524,693						2,390,000	12/04/2001
00-1000804		DAVENPORT	IA		02/14/2002	7.000	1,745,449						3,850,000	12/20/2001
00-1000869		CINCINNATI	OH		03/13/2002	7.680	219,640						6,650,000	02/15/2002
00-1000926		MARIETTA	GA		12/23/2002	6.550	1,270,692						2,268,846	12/13/2002
00-1000999		AURORA	CO		03/03/2004	6.580	2,402,327						3,760,000	09/20/2002
00-1001038		ITHACA	NY		10/01/2002	6.780	8,608,039						17,655,884	08/01/2007
00-1001063		OCEOLA TOWNSHIP	MI		03/14/2003	6.840	1,337,166						2,660,000	08/15/2002
00-1001090		MASON	OH		12/20/2002	5.960	7,746,878						11,873,061	11/07/2002
00-1001152		DALLAS	TX		12/20/2002	6.330	3,214,091						6,232,921	11/22/2002
00-1001164		CHESTERFIELD	VA		11/20/2002	5.690	4,841,259						15,301,818	11/05/2002
00-1001203		NILES	IL		12/30/2002	5.890	2,441,278						4,003,636	12/19/2002
00-1001310		SOLON	OH		04/28/2003	5.390	763,719						2,864,000	03/24/2003
00-1100106		WINTERPARK	FL		01/29/2004	5.990	2,633,325		(112,798)				14,510,000	01/09/2004
00-1100107		WINTERPARK	FL		11/24/2004	6.150	2,288,115		(94,717)				14,510,000	01/09/2004
00-1100109		MILFORD	OH		09/23/2003	5.350	447,127						1,382,549	08/01/2003
00-1100159		WOODLAWN	MD		02/27/2004	5.560	1,141,506						2,074,790	02/25/2004
00-1100226		INDIANAPOLIS	IN		10/24/2003	5.670	2,000,000						3,747,475	10/21/2003
00-1100565		MEMPHIS	TN		11/24/2004	6.550	1,288,906						3,242,633	11/24/2004
00-1100583		BOSTON	MA		09/27/2004	6.250	3,972,661						6,291,237	09/17/2004
00-1100597		MENTOR	OH		11/18/2004	5.550	749,364						1,398,784	10/14/2004
00-1100678		MOKENA	IL		11/22/2004	5.470	1,564,593						2,527,711	11/15/2004
00-1100682		MENLO PARK	CA		07/10/2006	5.730	3,011,696						11,555,254	11/10/2004
00-1100696		KANSAS CITY	MO		11/22/2004	5.690	1,549,088						4,657,753	09/14/2007
00-1100705		NORTH READING	MA		12/01/2004	5.120	3,000,000						4,620,000	11/29/2004
00-1100733		WEST VAIL	CO		03/24/2005	5.360	2,129,163						3,550,000	03/18/2005
00-1100740		TAMPA	FL		02/25/2005	5.710	1,391,730						2,970,588	02/21/2005
00-1100770		KANSAS CITY	MO		03/28/2005	5.400	859,133						1,657,160	03/10/2005
00-1100828		VARIOUS CITIES	TN		07/08/2005	6.020	3,667,782						7,524,592	05/26/2005
00-1100844		ORLAND PARK	IL		07/22/2005	5.140	701,960						1,837,778	05/17/2005
00-1100865		ANN ARBOR	MI		07/20/2005	5.270	3,192,276						9,640,381	07/07/2005
00-1100879		SALT LAKE CITY	UT		10/28/2005	5.330	1,613,516						2,669,091	07/06/2005
00-1100904		DENVER	CO		08/29/2005	5.150	2,393,963						4,875,000	07/22/2005
00-1100905		AUSTIN	TX		07/07/2005	5.030	1,422,122						1,881,176	07/05/2005
00-1100925		PLANO	TX		09/15/2005	5.160	6,882,440						10,938,667	08/30/2005
00-1100927		ANN ARBOR	MI		08/09/2005	4.980	1,705,435						3,745,946	07/07/2005
00-1100930		DACULA	GA		08/12/2005	4.900	3,782,500						5,987,845	07/08/2005
00-1100934		CARMEL	IN		10/13/2005	5.300	1,044,063		(63,977)				5,340,000	10/11/2005
00-1100947		ELDERSBURG	MD		08/31/2005	5.290	1,762,164						2,820,278	08/15/2005
00-1100952		KANSAS CITY	KS		08/18/2005	5.080	3,066,443						5,479,898	07/13/2005
00-1100955		SAVANNAH	GA		08/18/2005	6.600	6,867,932		274,208				14,310,518	08/18/2005
00-1100956		BRIDGEPORT	NJ		09/16/2005	5.150	2,000,000						3,125,239	08/04/2005
00-1100957		BRIEDGEPORT	NJ		09/16/2005	5.150	2,000,000						3,182,545	08/04/2005
00-1100958		JANESVILLE	WI		11/01/2005	5.440	719,154						2,173,333	08/27/2005
00-1100962		SAN FRANCISCO	CA		09/15/2005	5.200	1,122,171						4,953,529	06/03/2005
00-1100965		DALLAS	TX		08/31/2005	5.180	9,703,039						16,172,793	08/19/2005
00-1100989		BRIDGETON	MO		10/13/2005	5.560	938,136						1,630,000	08/17/2005
00-1100993		TALLAHASSEE	FL		10/11/2005	5.320	6,594,823		167,767				12,770,000	09/14/2005
00-1100996		BRIDGEPORT	NJ		09/16/2005	5.270	2,000,000						3,909,091	08/12/2005
00-1100998		OXNARD	CA		10/11/2005	5.400	889,039						2,265,000	09/15/2005
00-1101004		REDLANDS	CA		10/18/2005	5.430	1,617,681						2,642,254	09/02/2005
00-1101012		LEXINGTON	KY		11/30/2005	5.110	1,780,615						4,757,692	10/20/2005
00-1101026		ALPHARETTA	GA		10/19/2005	5.100	4,000,000						5,046,400	10/05/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
00-1101027		KING OF PRUSSIA	PA		11/18/2005	5.140	4,600,478						7,176,316	09/29/2005
00-1101039		GREENVILLE	SC		01/25/2006	5.120	10,000,000						15,054,545	01/05/2006
00-1101391		JACKSONVILLE	FL		05/01/2007	5.750	7,797,251	305,059					19,200,000	04/11/2007
00-1101655		LOS ANGELES	CA		10/30/2008	10.000	311,542						11,500,000	06/17/2008
00-1101667		AUSTELL	GA		11/05/2009	12.000	244,431						20,930,000	12/21/1999
00-1101824		BURLINGTON	KY		08/06/2012	3.800	5,829,234						14,290,000	05/22/2012
00-1101891		HOUSTON	TX		09/06/2012	3.500	18,200,000						24,860,000	08/25/2012
00-1101892		LINCOLN	NE		07/13/2012	4.500	1,149,166							
00-1101903		NEW YORK	NY		11/01/2012	3.500	30,000,000						46,314,546	10/25/2012
00-1101917		LAS VEGAS	NV		11/15/2012	4.400	11,000,000						15,980,000	11/06/2012
00-1101947		ALPHARETTA	GA		02/14/2013	3.000	8,750,000						13,510,000	01/31/2013
00-1101948		ALPHARETTA	GA		02/14/2013	3.000	13,750,000						26,260,000	01/31/2013
00-1101952		SAN FRANCISCO	CA		01/31/2013	3.120	25,000,000						36,130,000	01/14/2013
00-1101969		JACKSONVILLE	FL		09/12/2013	3.950	7,220,455						12,980,000	08/19/2013
00-1102024		LAS VEGAS	NV		10/11/2013	4.380	1,667,957						2,646,423	10/03/2013
00-1102039		FT WORTH	TX		09/10/2013	3.940	19,110,000						25,520,000	09/04/2013
00-1102074		HOUSTON	TX		10/22/2013	3.950	20,000,000						29,763,578	10/16/2013
00-1102076		MISSION VIEJO	CA		11/19/2013	3.960	13,380,000						18,002,892	11/01/2013
03-0307261		GAINESVILLE	FL		08/11/1995	5.640	1,296,912						2,783,742	05/04/1995
0599999. Mortgages in good standing - Commercial mortgages-all other							360,448,897	305,059	377,558				698,444,041	XXX
0899999. Total Mortgages in good standing							360,448,897	305,059	377,558				698,444,041	XXX
00-1000192		SHAKER HEIGHTS	OH		05/15/2000	0.000	150,000						10,880,000	05/01/2000
00-1002016		OBETZ	OH		03/31/2003	2.250	2,980,158						6,880,000	02/13/2003
00-1100034		WARWICK	RI		05/30/2003	5.000	5,327,505		1,248,065				10,100,000	07/24/2012
00-1100291		TROY	MI		02/06/2004	4.000	2,046,890		171,015				6,200,000	01/07/2004
00-1100940		ROYAL PALM BEACH	FL		08/31/2005	4.750	5,660,355		380,237				11,171,111	08/04/2005
00-1101415		SAN DIEGO	CA		03/06/2007	5.120	3,960,732		164,231				6,740,000	02/16/2007
00-1101437		STAMFORD	CT		03/01/2007	2.000	13,370,039		1,357,197				28,100,000	07/24/2012
00-1101520		FT. MYERS	FL		08/09/2007	4.000	7,236,419		(543,832)				9,400,000	02/11/2013
00-1101555		SCOTTSDALE	AZ		12/31/2007	3.000	9,440,585	2,155,062	470,795				18,000,000	11/13/2007
00-1101556		SCOTTSDALE	AZ		12/31/2007	3.000	3,735,733	1,215,302	127,835				7,700,000	11/13/2007
03-4002230		CLEARWATER	FL		09/22/1999	2.000	4,253,870		101,573	661,679			12,607,087	08/11/1999
1399999. Restructured mortgages - Commercial mortgages-all other							58,162,285	3,370,364	3,477,116	661,679			127,778,198	XXX
1699999. Total - Restructured Mortgages							58,162,285	3,370,364	3,477,116	661,679			127,778,198	XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							418,611,182	3,675,423	3,854,674	661,679			826,222,239	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
00-1101947	ALPHARETTA	GA		02/14/2013	3.000	8,750,000		13,510,000
00-1101948	ALPHARETTA	GA		02/14/2013	3.000	13,750,000		26,260,000
00-1101952	SAN FRANCISCO	CA		01/31/2013	3.120	25,000,000		36,130,000
00-1101969	JACKSONVILLE	FL		09/12/2013	3.950	7,300,000		12,980,000
00-1102024	LAS VEGAS	NV		10/11/2013	4.380	1,674,553		2,646,423
00-1102039	FT WORTH	TX		09/10/2013	3.940	19,110,000		25,520,000
00-1102074	HOUSTON	TX		10/22/2013	3.950	20,000,000		29,763,578
00-1102076	MISSION VIEJO	CA		11/19/2013	3.960	13,380,000		18,002,892
0599999. Mortgages in good standing - Commercial mortgages-all other						108,964,553		164,812,893
00-1101836	DALLAS	TX		08/08/2012	10.000		4,003,552	
00-1101837	CINCINNATI	OH		10/19/2012	14.000		688,988	
00-1101844	CHARLOTTE	NC		06/06/2012	10.500		2,710,224	
00-1101845	TAMPA	FL		08/31/2012	12.000		8,096,785	
00-1101915	DALLAS	TX		09/21/2012	12.500		189,172	
00-1101925	AUSTIN	TX		10/17/2012	12.500		8,400,000	
99-0000008	HOUSTON	TX		04/23/2013	12.500	10,091,500		80,000,000
99-0000011	SAN ANTONIO	TX		07/18/2013	12.000		2,101,573	
99-0000012	ATLANTA	GA		08/12/2013	12.000	2,986,439	2,652,414	50,250,000
99-0000016	DALLAS	TX		12/18/2013	10.000	1,177,531		52,370,000
99-0000017	ORLANDO	FL		11/14/2013	10.500			61,400,000
99-0000019	PHOENIX	AZ		11/27/2013	12.500	7,985,250		82,000,000
0699999. Mortgages in good standing - Mezzanine Loans						22,240,720	28,842,709	326,020,000
0899999. Total Mortgages in good standing						131,205,273	28,842,709	490,832,893
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						131,205,273	28,842,709	490,832,893

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1000460	PORT RICHEY	FL		03/07/2001	01/25/2013	2,088,083							2,088,083	2,088,083			
00-1000645	KNOXVILLE	TN		08/15/2001	11/26/2013	1,941,845							1,941,845	2,078,743		136,897	136,897
00-1001328	MILFORD	OH		08/29/2003	05/23/2013	1,546,417							1,546,417	1,546,417			
00-1100045	RANCHO BERNARDO	CA		07/24/2003	05/15/2013	1,165,239							1,165,239	1,165,239			
00-1100064	SAN MATEO	CA		08/06/2003	06/03/2013	772,053							772,053	772,053			
00-1100073	SAN FRANCISCO	CA		08/06/2003	06/04/2013	765,279							765,279	765,279			
00-1100074	SAN DIEGO	CA		08/07/2003	07/19/2013	771,126							771,126	771,126			
00-1100112	JUPITER	FL		11/26/2003	09/17/2013	2,567,581							2,567,581	2,567,581			
00-1100121	WAYNE	NJ		12/01/2003	03/22/2013	1,385,594							1,385,594	1,385,594			
00-1100132	BRIGHTON	MI		10/09/2003	02/20/2013	1,588,918							1,588,918	1,588,918			
00-1100217	LAS VEGAS	NV		12/30/2003	10/11/2013	1,711,979							1,711,979	1,711,979			
00-1100218	ALEXANDRIA	VA		11/10/2003	08/15/2013	4,000,000							4,000,000	4,000,000			
00-1100220	RENTON	WA		01/14/2004	10/08/2013	4,281,165							4,281,165	4,281,165			
00-1100225	EDGEWATER	NJ		12/17/2003	09/05/2013	5,854,453							5,854,453	5,854,453			
00-1100230	LAKE OSWEGO	OR		01/14/2004	10/08/2013	1,712,466							1,712,466	1,712,466			
00-1100243	ALBUQUERQUE	NM		01/29/2004	12/19/2013	790,249							790,249	790,249			
00-1100245	INDIANAPOLIS	IN		12/23/2003	09/16/2013	2,630,705							2,630,705	2,630,705			
00-1100246	INDIANAPOLIS	IN		12/29/2003	09/16/2013	5,261,410							5,261,410	5,261,410			
00-1100266	CLARKSVILLE	IN		03/25/2004	10/08/2013	7,178,244		1,276,883			1,276,883		8,455,126	9,089,452		634,326	634,326
00-1100267	LEXINGTON	KY		12/15/2003	11/21/2013	1,600,688							1,600,688	1,600,688			
00-1100270	NEW BEDFORD	MA		12/03/2003	08/12/2013	3,252,269							3,252,269	3,252,269			
00-1100297	WARREN	MI		01/20/2004	01/11/2013	5,758,000							5,758,000	9,780,040		4,022,039	4,022,039
00-1100512	MESA	AZ		08/24/2004	04/08/2013	2,243,173							2,243,173	2,243,173			
00-1100606	REDONDO BEACH	CA		12/22/2004	03/28/2013	2,108,290							2,108,290	2,108,290			
00-1100664	KNOXVILLE	TN		12/10/2004	11/26/2013	837,631							906,891	976,152		69,261	69,261
00-1100762	BEAVERTON	OR		06/21/2005	12/10/2013	4,381,246							4,381,246	4,381,246			
00-1100970	DENVER	CO		09/26/2005	03/28/2013	7,633,030							7,633,030	7,633,030			
00-1101392	JACKSONVILLE	FL		03/02/2007	03/28/2013	11,620,190	3,180,614				3,180,614		14,800,804	14,800,804			
00-1101438	JACKSONVILLE	FL		03/02/2007	03/28/2013	5,664,841	1,581,040				1,581,040		7,245,881	7,245,881			
00-1101628	FORTH WORTH	TX		11/21/2007	03/26/2013	1,752,785							1,752,785	3,232,338		1,479,553	1,479,553
00-1101770	GRAPEVINE	TX		07/01/2011	04/19/2013	5,142,006				161,374	161,374		5,303,381	5,303,381			
00-1101798	CORVALLIS	OR		11/16/2011	07/25/2013	4,093,903							4,093,903	4,093,903			
00-1101805	CHARLOTTE	NC		11/18/2011	12/16/2013	5,238,751				632,535	632,535		5,871,286	5,871,286			
03-0312086	TALLAHASSEE	FL		09/22/1999	12/09/2013	4,591,308		3,646			3,646		4,525,692	4,530,092		4,400	4,400
0199999. Mortgages closed by repayment						113,930,917	4,761,654	1,280,529		793,909	6,836,092		120,767,007	127,113,485		6,346,476	6,346,476
00-1000038	VISTA	CA		08/31/2000		770,665							73,027	73,027			
00-1000192	SHAKER HEIGHTS	OH		05/15/2000		250,000							100,000	100,000			
00-1000267	RICHMOND	VA		11/14/2000		366,677							114,845	114,845			
00-1000391	BROOKLYN	OH		01/11/2001		3,040,576							271,263	271,263			
00-1000449	EAST MEADOW	NY		12/29/2000		3,572,494							157,778	157,778			
00-1000450	MIDLAND PARK	NJ		12/29/2000		3,414,404							150,796	150,796			
00-1000508	PLANO	TX		03/06/2001		1,491,253							498,683	498,683			
00-1000570	WEST PALM BEACH	FL		06/20/2001		691,688							175,204	175,204			
00-1000714	CLOSTER	NJ		11/08/2001		1,591,722							127,355	127,355			
00-1000791	MILWAUKEE	WI		12/17/2001		596,319							71,626	71,626			
00-1000804	DAVENPORT	IA		02/14/2002		1,896,584							151,135	151,135			
00-1000869	CINCINNATI	OH		03/13/2002		267,100							47,461	47,461			
00-1000926	MARIETTA	GA		12/23/2002		1,323,935							53,242	53,242			
00-1000999	AURORA	CO		03/03/2004		2,448,200							45,873	45,873			
00-1001038	ITHACA	NY		10/01/2002		8,807,414							199,375	199,375			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		1,392,865							55,700	55,700			
00-1001090	MASON	OH		12/20/2002		7,958,818							211,940	211,940			
00-1001152	DALLAS	TX		12/20/2002		3,325,791							111,700	111,700			
00-1001164	CHESTERFIELD	VA		11/20/2002		4,978,943							137,684	137,684			
00-1001203	NILES	IL		12/30/2002		2,508,618							67,340	67,340			
00-1001310	SOLON	OH		04/28/2003		912,867							149,147	149,147			
00-1002016	OBETZ	OH		03/31/2003		3,050,000							69,842	69,842			
00-1100034	WARWICK	RI		05/30/2003		4,602,137							522,698	522,698			
00-1100106	WINTERPARK	FL		01/29/2004		3,024,473							278,350	278,350			
00-1100107	WINTERPARK	FL		11/24/2004		2,611,319							228,486	228,486			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1100109	MILFORD	OH		09/23/2003		527,660							80,533	80,533			
00-1100159	WOODLAWN	MD		02/27/2004		1,187,813							46,307	46,307			
00-1100291	TROY	MI		02/06/2004		2,036,981							161,106	161,106			
00-1100565	MEMPHIS	TN		11/24/2004		1,325,279							36,374	36,374			
00-1100583	BOSTON	MA		09/27/2004		4,103,747							131,086	131,086			
00-1100597	MENTOR	OH		11/18/2004		797,489							48,126	48,126			
00-1100678	MOKENA	IL		11/22/2004		1,624,181							59,588	59,588			
00-1100682	MENLO PARK	CA		07/10/2006		3,170,603							158,907	158,907			
00-1100696	KANSAS CITY	MO		11/22/2004		1,617,212							68,124	68,124			
00-1100733	WEST VAIL	CO		03/24/2005		2,181,227							52,064	52,064			
00-1100740	TAMPA	FL		02/25/2005		1,477,538							85,808	85,808			
00-1100770	KANSAS CITY	MO		03/28/2005		912,679							53,547	53,547			
00-1100828	VARIOUS CITIES	TN		07/08/2005		3,887,524							219,742	219,742			
00-1100844	ORLAND PARK	IL		07/22/2005		744,803							42,843	42,843			
00-1100865	ANN ARBOR	MI		07/20/2005		3,308,893							116,617	116,617			
00-1100879	SALT LAKE CITY	UT		10/28/2005		1,670,803							57,287	57,287			
00-1100904	DENVER	CO		08/29/2005		2,481,814							87,852	87,852			
00-1100905	AUSTIN	TX		07/07/2005		1,446,868							24,746	24,746			
00-1100925	PLANO	TX		09/15/2005		6,983,635							101,195	101,195			
00-1100927	ANN ARBOR	MI		08/09/2005		1,747,894							42,459	42,459			
00-1100934	CARMEL	IN		10/13/2005		1,323,347							215,308	215,308			
00-1100947	ELDERSBURG	MD		08/31/2005		1,825,929							63,765	63,765			
00-1100952	KANSAS CITY	KS		08/18/2005		3,179,764							113,321	113,321			
00-1100955	SAVANNAH	GA		08/18/2005		7,078,724							485,000	485,000			
00-1100958	JANESVILLE	WI		11/01/2005		760,931							41,777	41,777			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,162,842							40,671	40,671			
00-1100989	BRIDGETON	MO		10/13/2005		992,174							54,038	54,038			
00-1100993	TALLAHASSEE	FL		10/11/2005		6,623,937							196,881	196,881			
00-1100998	OXNARD	CA		10/11/2005		920,379							31,341	31,341			
00-1101004	REDLANDS	CA		10/18/2005		1,674,534							56,853	56,853			
00-1101012	LEXINGTON	KY		11/30/2005		1,895,068							114,453	114,453			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		4,688,781							88,304	88,304			
00-1101391	JACKSONVILLE	FL		05/01/2007		7,598,863							106,670	106,670			
00-1101437	STAMFORD	CT		03/01/2007		13,303,447							1,290,605	1,290,605			
00-1101520	FT. MYERS	FL		08/09/2007		8,622,263							842,013	842,013			
00-1101555	SCOTTSDALE	AZ		12/31/2007		7,027,063							212,335	212,335			
00-1101556	SCOTTSDALE	AZ		12/31/2007		2,547,838							155,241	155,241			
00-1101655	LOS ANGELES	CA		10/30/2008		451,959							140,417	140,417			
00-1101667	AUSTELL	GA		11/05/2009		667,314							422,883	422,883			
00-1101824	BURLINGTON	KY		08/06/2012		6,380,436							551,202	551,202			
00-1101892	LINCOLN	NE		07/13/2012		1,187,613							38,448	38,448			
00-1101969	JACKSONVILLE	FL		09/12/2013									79,545	79,545			
00-1102024	LAS VEGAS	NV		10/11/2013									6,596	6,596			
03-0307261	GAINESVILLE	FL		08/11/1995		1,400,499							103,587	103,587			
0299999. Mortgages with partial repayments						189,443,210							11,196,114	11,196,114			
00-1101769	HERNDON	VA		06/06/2011		20,436,231				2,389,656	2,389,656		20,436,231	20,436,231			
00-1101773	RALEIGH	NC		08/09/2011		12,913,843				1,622,305	1,622,305		12,913,843	12,913,843			
00-1101829	AUSTIN	TX		03/23/2012		13,289,956				1,611,945	1,611,945		13,289,956	13,289,956			
00-1101836	DALLAS	TX		08/08/2012		8,815,502				782,360	782,360		8,815,502	8,815,502			
00-1101837	CINCINNATI	OH		10/19/2012		5,837,579				747,046	747,046		5,837,579	5,837,579			
00-1101844	CHARLOTTE	NC		06/06/2012		8,790,831				882,125	882,125		8,790,831	8,790,831			
00-1101845	TAMPA	FL		08/31/2012		11,231,400				1,071,636	1,071,636		11,231,400	11,231,400			
00-1101915	DALLAS	TX		09/21/2012		6,689,581				781,448	781,448		6,689,581	6,689,581			
00-1101925	AUSTIN	TX		10/17/2012		9,064,024				664,024	664,024		9,064,024	9,064,024			
99-0000008	HOUSTON	TX		04/23/2013		10,933,624				842,124	842,124		10,933,624	10,933,624			
99-0000011	SAN ANTONIO	TX		07/18/2013		2,120,903				19,330	19,330		2,120,903	2,120,903			
99-0000012	ATLANTA	GA		08/12/2013		5,799,674				160,822	160,822		5,799,674	5,799,674			
99-0000016	DALLAS	TX		12/18/2013		1,177,531							1,177,531	1,177,531			
99-0000017	ORLANDO	FL		11/14/2013													

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
99-0000019	PHOENIX	AZ		11/27/2013		8,035,158				49,908	49,908		8,035,158	8,035,158			
0499999. Mortgages transferred						125,135,837				11,624,729	11,624,729		125,135,837	125,135,837			
0599999 - Totals						428,509,964	4,761,654	1,280,529		12,418,638	18,460,821		257,098,958	263,445,436		6,346,476	6,346,476

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Ashmore Emerging Markets Corporate High Yield Fund Ltd.		London	England			05/10/2011		190,000,000	221,163,476	221,163,476	10,014,503							0.000
	Cyprium Investors III, LP(fka KPP Investors III)		Cleveland	OH	Cyprium Investors		12/29/2006	2	8,468,201	7,152,283	7,152,283	(1,200,063)					1,508,921	5,160,299	10.000
	Cyprium Investors IV		Cleveland	OH	Cyprium Investors		12/30/2013		148,843	148,843	148,843							29,851,157	6.000
	Green Mountain Partners III		Quechee	VT	Green Mountain Advisors, Inc.		10/01/2002	2	10,139,589	5,411,177	5,411,177	436,982							9.470
	GSO Capital Opportunities Fund II LP		New York	NY	GSO Capital Opportunities Fund II LP		11/02/2011		11,037,944	11,630,329	11,630,329	(982,177)					4,020,985	42,889,670	1.880
	Kayne Anderson Mezzanine Partners (QP) L.P.		Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.		08/31/2010		18,445,228	17,098,835	17,098,835	(249,444)					2,732,102	3,443,396	5.000
	New York Life Investment Management Mezzanine Partners II, LP		New York	NY	GoldPoint Partners		10/31/2007	2	7,222,074	4,347,506	4,347,506	175,342					567,108		2.500
	Newstone Capital Partners II, LP		Los Angeles	CA	Newstone Capital Partners		12/29/2010		10,969,609	9,921,874	9,921,874						769,525	14,790,949	3.750
	Newstone Capital Partners, LP		Los Angeles	CA	Newstone Capital Partners		05/31/2007		5,531,956	3,538,013	3,538,013	(161,780)					783,567		1.730
	Northstar Mezzanine Partners III		Minneapolis	MN	Northstar Capital, Ltd.		10/01/2002	2	2,713,554	2,519,092	2,519,092	(988,425)					144,846		8.060
	Northstar Mezzanine Partners V, L.P		Minneapolis	MN	Northstar Capital, Ltd.		02/12/2008		13,399,537	13,572,465	13,572,465	187,273					1,300,429	965,695	3.880
	Northstar Seidler Mezzanine Partners II, LP		Minneapolis	MN	Northstar Capital, Ltd.		12/31/2000	2	2,038,460	225,062	225,062	(234,959)							4.170
	Prudential Capital Partners II, LP		Chicago	IL	Prudential Capital Group		04/28/2005	2	4,323,619	3,086,439	3,086,439	25,245					531,633	1,008,496	1.290
	Prudential Capital Partners III, LP		Chicago	IL	Prudential Capital Group		10/15/2008		6,851,231	8,166,633	8,166,633	663,549					661,851	1,412,109	1.030
	TCW Cresent Mezzanine III		Los Angeles	CA	TCW Group, Inc., The		10/01/2002	2	679,824	793,874	793,874	81,794						14,348	0.850
	Yukon Capital Partners II, LP		Wilmington	DE	Yukon Partners		12/19/2013		3,300,000	3,300,000	3,300,000								10.000
	Yukon Capital Partners, LP		Wilmington	DE	Yukon Partners		06/15/2011		29,141,561	27,334,427	27,334,427	793,518					4,154,314	7,248,443	0.000
	ZAIS MATRIX V-B LP		Red Bank	NJ	ZAIS Group, LLC		11/17/2006	1	11,930,057	743	743	(72)							14.220
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									336,341,287	339,411,071	339,411,071	8,561,286					17,175,281	106,784,562	XXX
	1492 Capital LLC		Columbus	OH			07/23/2008		230,628,290	171,198,681	171,198,681	29,978,495		8,018,900			3,091,633		100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated									230,628,290	171,198,681	171,198,681	29,978,495		8,018,900			3,091,633		XXX
	3i India Infrastructure Fund LP		London	England	3i Plc.		11/21/2013		2,950,150	1,577,518	1,577,518								0.290
	Accelecare Holdings, Inc.		Bellevue	WA	Yukon Partners		12/20/2013		3,000,000	3,000,000	3,000,000								2.870
	Actera Partners L.P.		Istanbul	Turkey	Actera Partners		12/31/2012		6,953,305	8,307,019	8,307,019	56,939				320,375			1.550
	Actis Global 4 LP		London	England	Actis Group		12/15/2011		3,346,095	2,563,676	2,563,676	(344,524)						26,650,323	1.360
	Advent Central & Eastern Europe IV, LP		Boston	MA	Advent International Corp.		12/31/2012		3,642,321	3,662,815	3,662,815	242,903				190,791			0.550
	Advent VIII, LP		Boston	MA	TA Associates, Inc.		12/31/2000	3	238,828			2,896						120,000	0.750
	Affinity Asia Pacific Fund II L.P.		Central	Hong Kong	Affinity Equity Partners		12/31/2012		4,094,034	71,501	71,501	43,874			59	(300)		348,723	1.090
	Affinity Asia Pacific Fund III		Central	Hong Kong	Affinity Equity Partners		12/31/2012		10,048,571	16,464,736	16,464,736	313,432							0.610
	AIF Capital Asia III LP		Central	Hong Kong	AIF Advisors, Ltd.		06/21/2013		5,598,266	6,622,691	6,622,691	(23,505)							1.370
	AIF Capital Telecom Infrastructure Ltd		Central	Hong Kong	AIF Advisors, Ltd.		06/21/2013		4,850,150	2,290,075	2,290,075	(685,995)							5.080
	Apax Europe VII		New York	NY	Apax Ventures Worldwide, LLP		12/31/2012		37,984,116	45,790,997	45,790,997	(717,183)				1,663,827	1,661,081	1,973,223	0.490
	ArcLight Energy Partners V, LP		Wilmington	DE	ArcLight Capital Partners LLC		12/01/2011		14,898,981	14,965,336	14,965,336	754,679					780,301	15,083,037	0.910
	Austin Ventures VII, LP		Austin	TX	Austin Ventures		12/31/2000	1	7,137,296	503,904	503,904	359,153					245,401		1.210
	Azure Midstream Holdings LLC		Houston	TX	Energy Spectrum Partners		11/12/2013		15,000,000	15,000,000	15,000,000								3.000
	BCV Investments S.C.A.		Luxembourg City	Luxembourg	Cinven		01/30/2013		5,209,790	12,784,905	12,784,905	2,324,978				520,321			44.430
	BioMotiv, LLC		Cleveland	OH	BioMotiv		07/12/2013		1,075,000	1,075,000	1,075,000							6,425,000	10.000
	Bridgepoint Europe III L.P.		Frankfurt	Germany	Bridgepoint Capital		10/31/2013		21,741,144	16,006,331	16,006,331	(832,648)				152,619	768,546		0.900
	Bridgepoint Europe IV LP		Frankfurt	Germany	Bridgepoint Capital		10/31/2013		20,544,995	28,434,149	28,434,149	(977,082)				150,868	768,147		0.520
	CA Hire Co-Investment, L.P.		Washington	DC	Carlyle Group, L.P.		06/21/2013		4,000,000	6,897,080	6,897,080	(1,216,543)							3.220
	Carlyle Europe Partners II, L.P.		New York	NY	Carlyle Group, L.P.		09/25/2013		8,722,876	5,124,133	5,124,133	(223,244)				223,513	176,795		0.550
	Carlyle Europe Partners III, L.P.		New York	NY	Carlyle Group, L.P.		09/26/2013		11,346,697	14,915,854	14,915,854	(57,367)				544,247	871,768		0.250
	Carlyle Japan International Partners II, L.P.		New York	NY	Carlyle Group, L.P.		06/26/2013		2,778,691	2,144,902	2,144,902	162,724				(103,197)			0.220
	Catterton Partners VII, L.P.		Greenwich	CT	Catterton Partners		09/03/2013		3,015,303	3,015,303	3,015,303							14,984,697	1.120
	CBPE Capital Fund VIII A LP		London	England	CBPE Capital		10/31/2013		5,142,298	4,784,005	4,784,005	(24,412)				129,984			1.230
	CCMP Generac Co-Invest, L.P.		New York	NY	CCMP Capital Advisors, LLC		12/31/2012		(8,355,690)			(1,800,729)					11,264,159		5.120
	CHAMP II Worldwide, L.P.		New York	NY	Castle Harlan, Inc.		06/21/2013		4,530,918	2,168,697	2,168,697	(1,611,707)				(311,331)	1,652,280		1.740
	Charterhouse Capital Partners VIII LP		London	England	Charterhouse Capital Partners, LLP		11/30/2013		3,176,849	4,380,231	4,380,231	2,670				147,320			0.200
	ChrysCapital V, LLC		Ebene	Mauritius	ChrysCapital		09/26/2013		3,531,536	2,835,108	2,835,108	91,867							0.480
	Co-Investment Fund, LLC		Columbus	OH	Co-Investment Fund, LLC		02/28/2008		1,000,000	1,194,407	1,194,407	121,895				142,123			40.000
	Comvest Investment Partners IV, LP		West Palm Beach	FL	Comvest Investment Partners		07/29/2011		10,360,600	9,835,673	9,835,673	413,297					9,085,907	19,601,034	5.150
	Crossroads 1997 Buy Out Mezzanine I, LP		Farmington	CT	Crossroads Group (The)		12/31/2000	3	1,931,727	452,832	452,832	8,225						100,000	27.500

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Crossroads 1997 European Private Equity I, LP		Farmington	CT	Crossroads Group (The)		12/31/2000	3	1,659,444	229,385	229,385	(86,378)						750,000	61.880
	Crossroads 1997 Venture Capital I, LP		Farmington	CT	Crossroads Group (The)		12/31/2000	1	38,336,843	3,254,850	3,254,850	(221,581)							68.280
	CVC European Equity Partners IV L.P.		London	England	CVC Capital Partners		06/21/2013		3,972,843	3,582,429	3,582,429	965,626				(147,264)			0.120
	CVC IV Tandem Fund		London	England	CVC Capital Partners		06/21/2013		15,731,120	13,032,667	13,032,667	(992,281)				707,748	1,764,474		0.410
	Doughty Hanson & Co IV LP 4		London	England	Doughty Hanson & Co. Managers, Ltd.		09/26/2013		8,775,785	6,367,727	6,367,727	(469,548)				162,124	249,808		0.670
	Doughty Hanson & Co V LP No.2		London	England	Doughty Hanson & Co. Managers, Ltd.		09/26/2013		5,567,517	5,642,832	5,642,832	(22,194)				294,037			0.250
	EnCap Energy Capital Fund IV, LP		Dallas	TX	EnCap Investments, L.P.		12/20/2001	3	1,656,534			(13,196)							1.330
	EnCap Energy Capital Fund IX LP		Dallas	TX	EnCap Investments, L.P.		01/08/2013		2,800,378	2,535,606	2,535,606	(264,772)						18,866,289	0.420
	EnCap Energy Capital Fund VII, L.P.		Dallas	TX	EnCap Investments, L.P.		09/28/2007	3	17,025,869	8,596,131	8,596,131						1,339,232	3,099,035	1.250
	EnCap Energy Capital Fund VIII Co-Investors LP		Houston	TX	EnCap Investments, L.P.		12/08/2011		4,403,897	4,971,178	4,971,178	370,030						1,900,092	1.300
	EnCap Energy Capital Fund VIII LP		Houston	TX	EnCap Investments, L.P.		12/15/2010		10,212,117	10,858,555	10,858,555	84,298					253,136	7,598,298	0.500
	Energy Spectrum Partners V, LP		Dallas	TX	Energy Spectrum Partners		12/01/2007	3	6,621,332	2,816,049	2,816,049	58,097					646,019	1,324,263	2.450
	Energy Spectrum VI, L.P.		Dallas	TX	Energy Spectrum Partners		02/28/2011		13,060,599	12,704,127	12,704,127	(178,292)						16,939,401	3.000
	Energy Trust Partners Fund IV, L.P.		Dallas	TX	Energy Trust Capital		08/30/2013		9,164,858	8,015,305	8,015,305	(1,149,553)						15,835,142	4.170
	EQT V LP		Stockholm	Sweden	EQT Partners AB		10/14/2013		6,388,899	3,146,046	3,146,046	(233,996)				105,571			0.140
	ESL Partners, LP		Greenwich	CT	ESL Investments		08/01/2007	3	12,472,852			121,732							0.120
	Fourth Cinven		London	England	Cinven		06/21/2013		36,590,724	39,354,613	39,354,613	(2,090,671)				1,468,666	6,969,846		0.500
	Fox Paine Capital Fund II, LP		Foster City	CA	Fox Paine & Company, LLC		12/31/2000	3	1,475,990	3,488,996	3,488,996	340,590						2,421,477	1.030
	Global Infrastructure Partners		New York	NY	Global Infrastructure Management LLC		12/14/2007		15,326,004	10,993,831	10,993,831						2,853,638	3,711,738	0.430
	HarborVest Partners VI - Buyout Partnership Fund, LP		New York	NY	HarbourVest Partners, LLC		12/31/2000	1	658,778	344,492	344,492	4,947					53,772	67,500	0.140
	HarborVest Partners VI - Partnership Fund, LP		New York	NY	HarbourVest Partners, LLC		12/31/2000	1	2,468,635	978,919	978,919						60,682	70,000	0.120
	HgCapital 5, L.P.		London	England	HG Capital		09/26/2013		3,308,938	5,005,975	5,005,975	(142,070)				353,528	214,606		0.720
	Highland Capital Partners VI, LP		Lexington	MA	Highland Capital Partners LP		10/22/2001	1	7,207,699	2,532,147	2,532,147	(188,133)							1.280
	Highland Capital Partners VII, LP		Lexington	MA	Highland Capital Partners LP		10/28/2005	1	4,331,168	4,124,659	4,124,659	321,452					531,810	250,000	0.630
	Innova/4 LP		Warsaw	Poland	Innova Capital		11/29/2013		14,137,364	11,257,554	11,257,554	726,259				165,211			4.380
	Interwest Partners VIII, LP		Menlo Park	CA	InterWest Partners		12/31/2000	1	10,802,308	2,897,778	2,897,778	(476,598)							1.600
	Ironbridge Fund II, LP		Sydney	Australia	Ironbridge Capital Pty.		09/26/2013		6,249,503	6,534,103	6,534,103	(304,074)				(469,687)	452,756		1.240
	Lovell Minnick Equity Partners III LP		El Segundo	CA	Lovell Minnick Equity Partners, LP		09/26/2008		10,910,305	12,948,043	12,948,043	4,799,534					643,411	8,951,148	6.350
	Macquarie Infrastructure Partners A/B, LP		New York	NY	Macquarie Global Property Advisors		02/08/2007	2	29,478,759	28,912,603	28,912,603	(2,013,832)					7,703,607	166,516	0.880
	MBK Partners Fund III, L.P.		Central	Hong Kong	MBK Partners		07/17/2013		7,017,576	7,017,576	7,017,576							22,982,424	1.120
	Meritech Capital Partners II, LP		Palo Alto	CA	Meritech Capital Partners		12/31/2000	1	3,583,412	1,248,654	1,248,654	201,180					276,201	462,500	1.020
	Meritech Capital Partners, LP		Palo Alto	CA	Meritech Capital Partners		12/31/2000	1	20,659,841	968	968	(6,887)						1,237,500	1.360
	Navis Asia Fund V, L.P.		Kuala Lumpur	Malaysia	Navis		12/31/2012		6,489,065	11,773,075	11,773,075	(175,383)					190,667		1.010
	NCT Ventures Fund I LP		Columbus	OH	NCT Ventures		06/20/2008		3,449,745	4,287,855	4,287,855	(616,531)					1,158,790	142,347	22.450
	Oxford Bioscience Partners III, LP		Boston	MA	Oxford Bioscience Partners		12/31/2000	1	4,090,809	352,389	352,389	218,947							2.590
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)		Foster City	CA	Fox Paine & Company, LLC		08/15/2006	3	12,058,290	12,179,536	12,179,536	1,548,114					19,278	1,181,841	1.270
	Permira IV		New York	NY	Permira		09/26/2013		10,182,910	11,533,599	11,533,599	319,702				312,067	723,921		0.110
	Reservoir Venture Partners II, LP		Worthington	OH	Reservoir Venture Partners		10/27/2006	1	3,500,000	2,264,973	2,264,973	(305,298)						458,943	14.090
	Reservoir Venture Partners, LP (FKA Battelle Technology Fund, LP)		Worthington	OH	Reservoir Venture Partners		11/13/2001	1	2,866,875	1,914,064	1,914,064	(301,522)						63,869	10.000
	Ripley Cable Holdings I, L.P.		Washington	DC	Carlyle Group, L.P.		06/21/2013		1,999,040	6,046,269	6,046,269	719,318							0.330
	Silver Lake Partners II, LP		Menlo Park	CA	Silver Lake Partners, LLC		07/28/2004	3	8,324,240	6,841,626	6,841,626						628,952	1,625,112	0.420
	Silver Lake Partners III, LP		Menlo Park	CA	Silver Lake Partners, LLC		12/19/2006	3	27,620,816	26,832,580	26,832,580	94,672					2,403,279	5,121,045	0.430
	Silver Lake Partners IV , L.P.		Menlo Park	CA	Silver Lake Partners, LLC		04/02/2013		1,521,541	1,521,541	1,521,541							30,478,459	0.310
	Silver Lake Partners, LP		Menlo Park	CA	Silver Lake Partners, LLC		12/31/2000	3	211,723			2,417					588	715,509	0.440
	SPE I Partners LP		Greenwich	CT	ESL Investments		03/31/2013	3	7,659,847	6,822,213	6,822,213	(837,634)							0.130
	SPE II Partners LP		Greenwich	CT	ESL Investments		03/31/2013	3	4,293,927	4,408,853	4,408,853	114,926							0.130
	Sprint Co-Invest, L.P.		New York	NY	Kohlberg, Kravis, Roberts & Co.		09/26/2013		6,378,604	14,468,205	14,468,205	(2)				920,156			0.700
	Stonehenge Opportunity Fund II, LP		Columbus	OH	Stonehenge Partners, Inc.		10/28/2004	3	1,374,270	1,203,695	1,203,695	135,534					343,250	910,000	3.580
	Stonehenge Opportunity Fund III, LP		Columbus	OH	Stonehenge Partners, Inc.		11/30/2010		2,050,000	1,868,216	1,868,216	(18,007)						2,950,000	5.000
	Stonehenge Opportunity Fund, LLC		Columbus	OH	Stonehenge Partners, Inc.		12/31/2000	3	10,350,045			951,843					700,000	1,738,751	20.040

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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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Ower-ship
	TA IX, LP		Boston	MA	TA Associates, Inc.		12/31/2000	3	516,826	388,283	388,283	(35,196)					187,200	240,000	0.400
	TA X, LP		Boston	MA	TA Associates, Inc.		05/27/2004	3	6,013,925	5,880,853	5,880,853	1,044,977					114,825	350,000	0.290
	Terra Firma Deutsche Annington L.P.		St Peter Port	Guernsey	Terra Firma Capital Partners Ltd.		09/26/2013		15,682,586	25,220,511	25,220,511	1,110,838				595,275			0.640
	TL Holdings Co-Invest, L.P.		New York	NY	Apax Ventures Worldwide, LLP		12/31/2012		8,424,960			(8,242,302)							3.470
	Trident IV, LP		Greenwich	CT	Stone Point Capital LLC		05/21/2007	3	19,757,248	28,242,126	28,242,126	704,597					6,214,760		1.590
	Trident V, LP		Greenwich	CT	Stone Point Capital LLC		12/20/2010		9,243,396	9,859,240	9,859,240	930,195					13,802	5,752,426	0.420
	UC Stand-By Facility 2, L.P.		Tokyo	Japan	Unison Capital, Inc.		06/21/2013		333,228	239,765	239,765	(429,734)				(283,882)	262,244	2,037,164	8.040
	Unison Capital Partners II (F), L.P.		Tokyo	Japan	Unison Capital, Inc.		06/21/2013		250,442	801,587	801,587	(13,706)				(423,977)		1,639,626	2.830
	Worldview Technology Partners IV, LP		Menlo Park	CA	Worldview Technology Partners, Inc.		01/24/2001	1	4,740,970	1,036,664	1,036,664	(207,409)						392,949	1.180
1599999. Joint Venture Interests - Common Stock - Unaffiliated									730,938,066	646,250,393	646,250,393	(7,691,971)			59	7,388,610	64,391,062	247,717,401	XXX
	Nationwide Mutual Capital LLC		Columbus	OH	Nationwide Strategic Investments		07/31/2002		38,540,717	11,471,976	11,471,976	1,010							100.000
	Nationwide Alternative Investments LLC		Columbus	OH	Nationwide Alternative Investment LLC		06/30/2007		(4,200,738)	526,400	526,400	(6,736,775)					7,565,844	18,296,283	100.000
	Nationwide Private Equity Fund, LLC		Columbus	OH	Nationwide Private Equity Fund LLC		10/14/2004	3	121,852,655	139,042,188	139,042,188	(20,156,709)					33,396,169	135,728,934	100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									156,192,634	151,040,564	151,040,564	(26,892,474)					40,962,013	154,025,217	XXX
	Artessa at Quarry Village, LLC		San Antonio	TX	EPL GP, LLC		03/07/2007		3,716,603								64,241	138,264	77.300
	Blue Vista Sponsor Equity Fund II, LLC		Chicago	IL	Blue Vista Capital Management LLC		08/01/2007		19,754,851	22,621,220	19,880,160	739,772					1,468,961		10.340
	Bridgepoint Hospitality Holdings LLC		Columbus	OH	Bridgepoint Hospitality Holdings LLC		12/09/2005		5,172,131	20,341,072	1,855,379	(307,113)					1,940,758		48.830
	Columbus Downtown Housing Investment Fund LLC		Columbus	OH	Columbus Downtown Housing Investment Fund LLC		09/22/2003		37,926	53,812	53,812							1,734,908	13.330
	Community Reinvestment Partners, LP		Palm Beach Gardens	FL	Community Reinvestment Partners, LLC		11/09/2004		10,143,884	6,142,806	6,078,395	(252,534)							12.140
	Court Avenue District Housing Investment Fund LLC		Des Monies	IA	Court Avenue District Housing Investment		11/26/2008		205,366		176,169								9.620
	Crow Holdings Realty Partners V, L.P.		Dallas	SD	Crow Holdings Realty		01/14/2008		24,715,959	29,574,201	25,540,860	716,612					3,390,692		3.200
	Cville Operations Hub, LLC		Charlottesville	VA			05/21/2013		388,581		23,616		(364,965)					2,966,419	50.000
	CWN-1, LLC (Phoenix Corporate Towers)		Phoenix	AZ	Petrus-Crown GP 2005, LLC		07/20/2007		6,871,012			(64,000)							40.000
	East Ohio Gas Building		Cleveland	OH			09/10/2013		327,188	5,000,000	136,366		(190,822)					3,772,812	100.000
	GEAM Value Add Realty Partners, LP		Stamford	CT	GEAM Realty Management, LLC		10/06/2006		17,668,861	1,738,179	2,175,379	668,191						1,282,323	6.570
	Hunt Commercial Realty Partners III LP (fka Capmark III)		horsham	PA	Capmark Investment LP		07/23/2007		24,024,999	12,025,391	12,910,916	3,655,758							4.630
	Impact Childcare, LLC		San Francisco	CA	Impact Community Capital		01/03/2006		1,093,969		26,833		(12,402)						27.660
	Impact Healthcare LLC		San Francisco	CA	NCB Development Corporation		09/27/2005		734,421				(13,798)					765,579	24.070
	Invesco Real Estate Fund II, L.P.		Dallas	TX	Investco Real Estate		10/05/2007		6,223,641	10,540,619	10,854,542	2,517,060						1,841,693	5.080
	Legg Mason Real Estate Fund II		Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.		07/12/2005		25,000,000	19,623,889	20,344,777	(276,220)					720,685		5.490
	Metropolitan Real Estate Partners V, L.P.		NY	NY	Metropolitan Partners V		04/16/2007		20,900,841	20,718,205	19,949,423	3,195,860						10,933,706	9.180
	Park 288 Industrial LLC		Houston	TX	Transwestern Commercial Services, LLC		04/03/2007		5,702,937			(685,861)						3,618,556	95.000
	Ram Realty Partners II, LP		Palm Beach Gardens	FL	Ram Realty Associates II LP		06/22/2007		24,838,896	15,742,928	17,406,691	1,444,286						1,180,572	17.770
	Rayette Lofts		Saint Paul	MN	National Trust Company		07/16/2013		1,487,340	3,948,959	1,071,858		(415,482)					3,682,660	100.000
	Rockbridge Hospitality Fund IV, L.P		Columbus	OH	Rockbridge Capital LLC		11/09/2007		17,718,878	23,941,072	9,636,390	998,415						649,316	14.430
	Rockbridge Real Estate Fund II		Columbus	OH	Rockbridge Capital LLC/RBC Partners II LLC		07/07/2003		4,907,387	7,141,229	246,746						456,592		15.170
	Rockbridge Real Estate Fund III LLC		Columbus	OH	Rockbridge Capital LLC/RBC Partners III LLC		06/12/2006		16,615,333	21,955,715	2,777,694	1,738,051							13.310
	STCE NC Nationwide Fund LLC		Atlanta	GA	FLS Energy		12/30/2013		329,947		329,947							70,053	50.000
	The Shoreway Building, LLC		Cleveland	OH			08/09/2013		105,128	2,641,427	105,128							2,194,872	100.000
	Urban America LP		New York	NY	UA, LLC		12/28/2001		5,843,886	149,190	155,938	61,757							8.290
	Urban America LP II		New York	NY	UA, LLC		01/23/2007		9,289,028	3,815,207	4,179,385	(1,217,706)						710,972	2.500
	US Industrial REIT II		Dallas	TX	US Industrial REIT II		03/31/2007		26,999,553	16,129,246	16,694,327	1,276,374					3,265,407	8,015,875	6.030
	Westport Capital Partners Fund II		Westport	CT	Westport Capital Partners, LLC		07/17/2008		19,857,060	24,465,224	24,465,224	2,954,349							6.380
	Winston Factory Lofts II		Winston Salem	NC			04/30/2013		2,788,226				(2,788,226)					289,774	99.990
	Wrightwood Capital High Yield Partners II		Chicago	IL	Wrightwood Capital High Yield Partners II GP, LLC		10/10/2008		6,599,472	7,447,666	7,072,427	1,393,567					178,565	4,903,663	8.230
	Yankee Brothers		Columbus	OH			08/22/2013		545,430		466,141		(79,288)					4,570	100.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated									310,608,734	275,757,257	204,614,523	18,556,618	(3,864,983)				11,485,901	48,756,587	XXX
	BCCS Investment Fund,LLC		Boston	MA	BCCS, LLC		02/21/2008		11,327,423		1,084,789		(1,720,845)					522,577	100.000

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

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			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	BCCS Investment Fund,LLC - Bond		Boston	MA	BCCS, LLC		02/21/2008		882,846		230,312		(652,534)						100.000
	ELH Investment Fund LLC		Washington	DC	ELH Investment Fund, LLC		02/29/2008		14,941,998		1,440,368		(2,254,589)					848,002	100.000
	ELH Investment Fund LLC - Bond		Washington	DC	ELH Investment Fund, LLC		02/29/2008		2,104,074		482,500		(1,621,574)						100.000
	Nationwide Realty Investors, LLC		Columbus	OH	Nationwide Realty Investors, LLC		12/31/2000		355,369,489	622,306,424	622,306,424	14,585,295			697				95.000
	Nationwide Tax Credit Partners 2009-G		Columbus	OH			09/30/2011		1,000		1,000								0.000
	NW REI, LLC		Columbus	OH	NW REI, LLC		02/08/2008		100,729,939	227,085,379	227,085,379	16,527,452			17,195		3,531,963		100.000
	The Leaguers Investment Fund LLC		Newark	NJ	The Leaguers Investment Fund, LLC		01/17/2008		13,900,873		1,363,154		(2,413,446)					1,079,127	100.000
	The Leaguers Investment Fund LLC - Bond		Newark	NJ	The Leaguers Investment Fund, LLC		01/17/2008		1,870,000		876,562		(993,438)						100.000
	Town Lake of Coppell Apartments		Houston	TX	Sidhardha Soravaram Limited Partnership		09/18/2007		7,984,250	2,773,911	2,773,911								82.580
	NTCIF-2011 LLC		Columbus	OH			03/08/2012		42,732,568	26,581,809	30,964,163		(6,009,607)					18,234,513	50.000
1899999. Joint Venture Interests - Real Estate - Affiliated									551,844,460	878,747,523	888,608,562	31,112,747	(15,666,033)		17,892		3,531,963	20,684,219	XXX
	Ashmore Local Currency Debt Fund		London	England			05/10/2011		125,000,000	120,403,362	120,403,362	(3,464,502)							0.000
	Brevan Howard Asia Fund L.P.		Wilmington	DE			10/31/2013		18,000,000	18,274,866	18,274,866	274,866							0.900
	Impact Community Capital, LLC		San Francisco	CA	Impact Community Capital		05/30/2001		402,466	246,091	246,091	10,371							6.100
	MA P&C Ins. Co. Community & Economic Development Intiative LLC		Harleysville	PA			12/31/2012		75,382	75,844	75,844	462						(61)	0.000
	NWI Emerging Markets Fixed Income Fund, LP		Wilmington	DE			04/30/2013		15,000,000	14,187,490	14,187,490	(812,510)							0.750
	Wellington Emerging Local Currency Fund		Boston	MA			05/02/2011		90,000,000	84,598,499	84,598,499	(1,168,019)							0.000
	Western Asset Macro Opportunities Direct Feeder Fund, LLC		Pasadena	CA			06/17/2013		20,000,000	20,314,000	20,314,000	314,000							0.000
2199999. Joint Venture Interests - Other - Unaffiliated									268,477,848	258,100,152	258,100,152	(4,845,332)					(61)		XXX
	Gartmore Riverview Focus Fund		Redbank	NJ	Gartmore Riverview, LLC		08/01/2005	13	(1,439,842)	152,982	152,982								100.000
	Nationwide Asset Management, LLC		Columbus	OH	Nationwide Mutual Insurance Co.		08/31/2007	3	2,000,000	12,642,218	12,642,218	2,000,318							100.000
	Newhouse Capital Partners, LLC		Westchester County	NY	Gartmore Global Ventures		12/31/2000		36,820,000								14,551,487		70.000
	NNOV8, LLC		Columbus	OH			08/30/2013		15,000,000	15,000,000	15,000,000								0.000
	OYS Fund LLC		New York	NY	Aksia		04/01/2011		392,500,000	407,717,921	407,717,921	15,002,922							100.000
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)		Redbank	NJ	Gartmore Riverview, LLC		05/31/2005	13	8,409,576	1,306,495	1,306,495	(32,982)							28.000
	Prisma Polyphony Fund LLC (fka Riverview Polyphony Fund)		Rumson	NJ	Riverview Alternative Investment Advisors LLC		05/28/2004	13	133,440,799	1	1	1,261,987							90.290
	Riverview Multi Series Fund LLC - Class Event		Redbank	NJ	Riverview Alternative Investment Advisors LLC		06/26/2007	13	6,032,533	801,813	801,813								100.000
	Arden Strategic Investment Fund		Wilmington	DE			12/28/2012		98,480,000	99,167,812	99,167,812	687,812							0.000
	Prisma Polyphony Fund LLC		Rumson	NJ	Riverview Alternative Investment Advisors LLC		05/28/2004	13	84,199,309	84,778,001	84,778,001	578,692							90.290
2299999. Joint Venture Interests - Other - Affiliated									775,442,375	621,567,243	621,567,243	19,498,749					14,551,487		XXX
	Colonial County Mutual Surplus Note		Austin	TX	Colonial County Mutual Insurance Company		08/31/2010		9,000,000	9,000,000	9,000,000								0.000
	Farmland Mutual Ins Co Guar Fund Cert		St Louis	MO	Nationwide Mutual Insurance Co.		12/31/2000		500,000	500,000	500,000						30,000		100.000
2499999. Surplus Debentures, etc - Affiliated									9,500,000	9,500,000	9,500,000						30,000		XXX
	HC Investment Fund Loan		Dover	DE			12/31/2012		30,497,617	30,497,617	30,497,617						1,535,196	2,383	0.000
2599999. Collateral Loans - Unaffiliated									30,497,617	30,497,617	30,497,617						1,535,196	2,383	XXX
	NW Corp Unsecured Note (Olentangy RE)		Columbus	OH			12/31/2010										4,581,965		100.000
2899999. Non-collateral Loans - Affiliated																	4,581,965		XXX
	CHP New Market Investment Fund LLC		Columbus	OH	CHP New Markets Investment Fund LLC		10/25/2007		1,500,000				(269,843)					15,000	50.000
	KHC New Markets Fund E CDE Leverage Fund, LLC		Carlsbad	CA	Hunter Chase & Company, LLC		02/13/2007		12,916,754		910,969		(2,244,901)					811,246	99.990
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									14,416,754		910,969		(2,514,744)					826,246	XXX
	Nationwide Affordable Housing Fund 33		Cleveland	OH	Red Capital Partners		11/01/2006		73,094,772	22,700,936	25,534,478		620,398				(9,323,601)	4,772,821	99.990
	Nationwide Affordable Housing Fund 35		Independence	OH	Red Stone Equity Partners, LLC		01/23/2008		32,267,985	11,763,802	12,519,504		(2,182,459)				(1,661,449)	4,559,168	99.990
	Nationwide Affordable Housing Fund 36		Columbus	OH	Apollo Housing Capital		03/14/2008		96,392,104	33,049,745	36,608,177		(6,551,157)				(3,471,936)	1,903,299	99.990
	Nationwide Affordable Housing Fund 38		Columbus	OH	Apollo Housing Capital		07/01/2008		56,658,136	26,625,007	28,597,287		(5,797,928)					422,253	99.990
	Nationwide Affordable Housing Fund 46		Cleveland	OH			09/15/2011		25,307,152	29,000,179	22,050,063		(2,622,990)					6,648,184	49.990

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 Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Nationwide Affordable Housing Fund XXI		Columbus	OH	Apollo Housing Capital		01/07/2005		20,618,959									58,600	99.990
	Nationwide Ohio ARRA Fund		Columbus	OH	Ohio Equity Fund, Inc.		12/18/2009		28,548,822	49,312,222	21,452,586		(2,943,615)					36,120,698	100.000
	Ohio Equity Fund XVIII		Columbus	OH	Ohio Equity Fund GP I, LLC		07/31/2008		31,192,378	15,118,346	18,504,808		(4,226,622)						22.610
	WNC Institutional Tax Credit Fund 36		Irvine	CA			08/25/2011		22,069,909	17,636,019	16,346,088		(2,496,360)						50.000
	WNC Institutional Tax Credit Fund NW 2013, LLC		Irvine	CA	WNC Advisors LLC		05/31/2013		3,996,238	14,154,985	99,939		(3,896,298)					4,653,762	100.000
	WNC Institutional Tax Credit Fund XX		Irvine	CA	WNC Advisors, LLC		08/31/2005		10,275,165				(27,850)						99.990
	WNC Institutional Tax Credit Fund XXIV		Irvine	CA	WNC Advisors, LLC		02/14/2007		61,982,928	15,355,547	17,947,747		(8,756,504)				2,142,776		99.990
	WNC Institutional Tax Credit Fund XXVII		Irvine	CA	WNC Advisors, LLC		01/23/2008		31,687,673				(3,841,294)				36,668		99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									494,092,221	234,716,788	199,660,677		(42,722,679)				(12,277,542)	59,138,785	XXX
	Golden Belt		Durham	NC	Golden Belt		01/08/2008		3,039,966		290,335								66.670
	Mayfair Mill LLC		Rock Hill	SC	Mayfair State Investors, LLC		10/24/2007		838,130		322								33.330
	Nationwide Affordable Housing Fund XXIII		Columbus	OH	Apollo Housing Capital		05/16/2005		2,445,365	1,363,320	961,901		(149,912)					178,249	0.010
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									6,323,461	1,363,320	1,252,558		(149,912)					178,249	XXX
	East Bank Phase I & II		Petersburg	VA			08/23/2007		1,442	1,442	1,442								0.000
	Haxall View State Investor,LLC		Richmond	VA			06/10/2008										5,000		0.000
	Mayberry Solar, LLC		Mount Airy	NC			08/15/2011		1,056,004	772,000	1,056,004						13,090	893,996	100.000
	Nationwide Affordable Housing Fund IX		Columbus	OH	Apollo Housing Capital		05/01/2003		9,636,352			(17,000)							99.990
	Patrick Henry Lofts (611 Jefferson SIF, LLC)		Roanoke	VA			06/10/2011		754,868		663								99.990
	River House Landlord, LLC		Roanoke	VA			11/28/2012		2,530		2,530								1.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									11,451,196	773,442	1,060,639	(17,000)					18,090	893,996	XXX
	Match School Investment Fund LLC		Boston	MA	The Corporation Trust Company		10/25/2005		5,355,236				(750)						99.990
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									5,355,236				(750)						XXX
	City of Dayton Loan		Dayton	OH	Citywide Development Corporation		02/04/2002		831,579	831,579	831,579								100.000
4299999. Any Other Class of Assets - Unaffiliated									831,579	831,579	831,579								XXX
	Nationwide Lloyds		Columbus	OH	Nationwide Mutual Insurance Co.		12/31/2000		30,810,019	27,409,441	27,409,441	2,465,511						10,810,019	100.000
	Nationwide Services Company		Columbus	OH	Nationwide Services Company		12/31/2000		11,596,107	15,725,558	15,725,558	2,352,572						19,442,731	100.000
	Harleysville Promissory Note		Harleysville	PA			12/31/2012		(1,061,042)								1,061,042		0.000
	Harleysville Surplus Note		Harleysville	PA			12/31/2012		8,491,688								8,413		0.000
4399999. Any Other Class of Assets - Affiliated									49,836,772	43,134,999	43,134,999	4,818,083					1,069,455	30,252,750	XXX
4499999. Total - Unaffiliated									2,209,333,999	1,787,701,620	1,682,590,178	14,563,601	(49,253,068)		59	7,388,610	82,327,927	464,298,209	XXX
4599999. Total - Affiliated									1,773,444,531	1,875,189,010	1,885,050,049	58,515,600	(15,666,033)	8,018,900	17,892		67,818,516	204,962,186	XXX
4699999 - Totals									3,982,778,530	3,662,890,630	3,567,640,227	73,079,201	(64,919,101)	8,018,900	17,951	7,388,610	150,146,443	669,260,395	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Ashmore Emerging Markets Corporate High Yield Fund Ltd.	London	England		05/10/2011			40,000,000		0.000
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH	Cyprium Investors	12/29/2006	2		245,721		10.000
	Cyprium Investors IV	Cleveland	OH	Cyprium Investors	12/30/2013		148,843			6.000
	GSO Capital Opportunities Fund II LP	New York	NY	GSO Capital Opportunities Fund II LP	11/02/2011			8,232,802		1.880
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA	Kayne Anderson Capital Advisors, L.P.	08/31/2010			1,077,250		5.000
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY	GoldPoint Partners	10/31/2007	2		190,363		2.500
	Newstone Capital Partners II, LP	Los Angeles	CA	Newstone Capital Partners	12/29/2010			1,413,633		3.750
	Newstone Capital Partners, LP	Los Angeles	CA	Newstone Capital Partners	05/31/2007			6,086		1.730
	Northstar Mezzanine Partners V, L.P	Minneapolis	MN	Northstar Capital, Ltd.	02/12/2008			2,155,318		3.880
	Prudential Capital Partners II, LP	Chicago	IL	Prudential Capital Group	04/28/2005	2		106,241		1.290
	Prudential Capital Partners III, LP	Chicago	IL	Prudential Capital Group	10/15/2008			189,609		1.030
	Yukon Capital Partners II, LP	Wilmington	DE	Yukon Partners	12/19/2013		3,300,000			10.000
	Yukon Capital Partners, LP	Wilmington	DE	Yukon Partners	06/15/2011			5,215,186		0.000
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							3,448,843	58,832,209		XXX
	1492 Capital LLC	Columbus	OH		07/23/2008			23,583,996		100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated								23,583,996		XXX
	3i India Infrastructure Fund LP	London	England	3i Plc.	11/21/2013		1,564,218	13,300		0.290
	Accelecare Holdings, Inc.	Bellevue	WA	Yukon Partners	12/20/2013		3,000,000			2.870
	Actera Partners L.P.	Istanbul	Turkey	Actera Partners	12/31/2012			727,107		1.550
	Actis Global 4 LP	London	England	Actis Group	12/15/2011			2,312,903		1.360
	Advent Central & Eastern Europe IV, LP	Boston	MA	Advent International Corp.	12/31/2012		3,010,901	222,310		0.550
	Affinity Asia Pacific Fund II L.P.	Central	Hong Kong	Affinity Equity Partners	12/31/2012		27,868			1.090
	Affinity Asia Pacific Fund III	Central	Hong Kong	Affinity Equity Partners	12/31/2012		15,461,609	726,964		0.610
	AIF Capital Asia III LP	Central	Hong Kong	AIF Advisors, Ltd.	06/21/2013		6,638,686	49,133		1.370
	AIF Capital Telecom Infrastructure Ltd	Central	Hong Kong	AIF Advisors, Ltd.	06/21/2013		3,019,420			5.080
	Apax Europe VII	New York	NY	Apax Ventures Worldwide, LLP	12/31/2012			3,902,927		0.490
	ArcLight Energy Partners V, LP	Wilmington	DE	ArcLight Capital Partners LLC	12/01/2011			8,540,297		0.910
	Azure Midstream Holdings LLC	Houston	TX	Energy Spectrum Partners	11/12/2013		15,000,000			3.000
	BCV Investments S.C.A.	Luxembourg City	Luxembourg	Cinven	01/30/2013		9,939,606			44.430
	BioMotiv, LLC	Cleveland	OH	BioMotiv	07/12/2013		645,000	430,000		10.000
	Bridgepoint Europe III L.P.	Frankfurt	Germany	Bridgepoint Capital	10/31/2013		17,095,196			0.900
	Bridgepoint Europe IV LP	Frankfurt	Germany	Bridgepoint Capital	10/31/2013		32,782,358	(353,051)		0.520
	CA Hire Co-Investment, L.P.	Washington	DC	Carlyle Group, L.P.	06/21/2013		8,113,623			3.220
	Carlyle Europe Partners II, L.P.	New York	NY	Carlyle Group, L.P.	09/25/2013		5,482,670	14,806		0.550
	Carlyle Europe Partners III, L.P.	New York	NY	Carlyle Group, L.P.	09/26/2013		15,768,393	717		0.250
	Carlyle Japan International Partners II, L.P.	New York	NY	Carlyle Group, L.P.	06/26/2013		1,941,900	150,099		0.220
	Catterton Partners VII, L.P.	Greenwich	CT	Catterton Partners	09/03/2013		2,928,116	87,187		1.120
	CBPE Capital Fund VIII A LP	London	England	CBPE Capital	10/31/2013		4,320,850	643,905		1.230
	CHAMP II Worldwide, L.P.	New York	NY	Castle Harlan, Inc.	06/21/2013		2,950,432	156,802		1.740
	Charterhouse Capital Partners VIII LP	London	England	Charterhouse Capital Partners, LLP	11/30/2013		4,326,354			0.200
	ChrysCapital V, LLC	Ebene	Mauritius	ChrysCapital	09/26/2013		2,743,241			0.480
	Comvest Investment Partners IV, LP	West Palm Beach	FL	Comvest Investment Partners	07/29/2011			1,598,777		5.150
	CVC European Equity Partners IV L.P.	London	England	CVC Capital Partners	06/21/2013		4,076,106	6,544		0.120
	CVC IV Tandem Fund	London	England	CVC Capital Partners	06/21/2013		15,834,768	26,829		0.410
	Doughty Hanson & Co IV LP 4	London	England	Doughty Hanson & Co. Managers, Ltd.	09/26/2013		7,498,634			0.670
	Doughty Hanson & Co V LP No.2	London	England	Doughty Hanson & Co. Managers, Ltd.	09/26/2013		5,450,604			0.250
	EnCap Energy Capital Fund IX LP	Dallas	TX	EnCap Investments, L.P.	01/08/2013		130,000	2,670,378		0.420
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX	EnCap Investments, L.P.	09/28/2007	3		1,387,366		1.250
	EnCap Energy Capital Fund VIII Co-Investors LP	Houston	TX	EnCap Investments, L.P.	12/08/2011			2,812,097		1.300
	EnCap Energy Capital Fund VIII LP	Houston	TX	EnCap Investments, L.P.	12/15/2010			3,986,866		0.500
	Energy Spectrum Partners V, LP	Dallas	TX	Energy Spectrum Partners	12/01/2007	3		71,578		2.450
	Energy Spectrum VI, L.P.	Dallas	TX	Energy Spectrum Partners	02/28/2011			7,662,169		3.000
	Energy Trust Partners Fund IV, L.P.	Dallas	TX	Energy Trust Capital	08/30/2013		7,621,108	1,543,750		4.170
	EQT V LP	Stockholm	Sweden	EQT Partners AB	10/14/2013		3,231,328	134,329		0.140
	Fourth Cinven	London	England	Cinven	06/21/2013		36,620,511			0.500
	Fox Paine Capital Fund II, LP	Foster City	CA	Fox Paine & Company, LLC	12/31/2000	3		16,849		1.030
	Global Infrastructure Partners	New York	NY	Global Infrastructure Management LLC	12/14/2007			205,421		0.430
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY	HarbourVest Partners, LLC	12/31/2000	1		15,000		0.140
	HarborVest Partners VI - Partnership Fund, LP	New York	NY	HarbourVest Partners, LLC	12/31/2000	1		17,500		0.120
	HgCapital 5, L.P.	London	England	HG Capital	09/26/2013		4,853,412	(24,653)		0.720
	Highland Capital Partners VII, LP	Lexington	MA	Highland Capital Partners LP	10/28/2005	1		137,500		0.630
	Innova/4 LP	Warsaw	Poland	Innova Capital	11/29/2013		10,299,132	71,462		4.380
	Ironbridge Fund II, LP	Sydney	Australia	Ironbridge Capital Pty.	09/26/2013		6,519,998	309,396		1.240

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Lovell Minnick Equity Partners III LP	El Segundo	CA	Lovell Minnick Equity Partners, LP	09/26/2008			320,529		6.350
	MBK Partners Fund III, L.P.	Central	Hong Kong	MBK Partners	07/17/2013		3,074,337	3,943,239		1.120
	Navis Asia Fund V, L.P.	Kuala Lumpur	Malaysia	Navis	12/31/2012		12,650,697	144,086		1.010
	NCT Ventures Fund I LP	Columbus	OH	NCT Ventures	06/20/2008			193,517		22.450
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA	Fox Paine & Company, LLC	08/15/2006	3		3,168,848		1.270
	Permira IV	New York	NY	Permira	09/26/2013		11,980,025			0.110
	Reservoir Venture Partners II, LP	Worthington	OH	Reservoir Venture Partners	10/27/2006	1		200,000		14.090
	Ripley Cable Holdings I, L.P.	Washington	DC	Carlyle Group, L.P.	06/21/2013		5,646,587	(21,072)		0.330
	Silver Lake Partners II, LP	Menlo Park	CA	Silver Lake Partners, LLC	07/28/2004	3		97,074		0.420
	Silver Lake Partners III, LP	Menlo Park	CA	Silver Lake Partners, LLC	12/19/2006	3		2,834,628		0.430
	Silver Lake Partners IV , L.P.	Menlo Park	CA	Silver Lake Partners, LLC	04/02/2013		1,521,541			0.310
	SPE I Partners LP	Greenwich	CT	ESL Investments	03/31/2013	3	7,659,847			0.130
	SPE II Partners LP	Greenwich	CT	ESL Investments	03/31/2013	3	4,867,301			0.130
	Sprint Co-Invest, L.P.	New York	NY	Kohlberg, Kravis, Roberts & Co.	09/26/2013		13,548,051			0.700
	Stonehenge Opportunity Fund III, LP	Columbus	OH	Stonehenge Partners, Inc.	11/30/2010			500,000		5.000
	Terra Firma Deutsche Annington L.P.	St Peter Port	Guernsey	Terra Firma Capital Partners Ltd.	09/26/2013		23,412,359	86,808		0.640
	TL Holdings Co-Invest, L.P.	New York	NY	Apax Ventures Worldwide, LLP	12/31/2012		8,242,302			3.470
	Trident IV, LP	Greenwich	CT	Stone Point Capital LLC	05/21/2007	3		1,477,763		1.590
	Trident V, LP	Greenwich	CT	Stone Point Capital LLC	12/20/2010			3,703,433		0.420
	UC Stand-By Facility 2, L.P.	Tokyo	Japan	Unison Capital, Inc.	06/21/2013		1,395,423	998		8.040
	Unison Capital Partners II (F), L.P.	Tokyo	Japan	Unison Capital, Inc.	06/21/2013		2,033,329	12,447		2.830
1599999. Joint Venture Interests - Common Stock - Unaffiliated							354,927,841	56,936,862		XXX
	Nationwide Mutual Capital LLC	Columbus	OH	Nationwide Strategic Investments	07/31/2002			225,900		100.000
	Nationwide Alternative Investments LLC	Columbus	OH	Nationwide Alternative Investment LLC	06/30/2007			8,805,378		100.000
	Nationwide Private Equity Fund, LLC	Columbus	OH	Nationwide Private Equity Fund LLC	10/14/2004	3		27,709,358		100.000
1699999. Joint Venture Interests - Common Stock - Affiliated								36,740,636		XXX
	Cville Operations Hub, LLC	Charlottesville	VA		05/21/2013		388,581			50.000
	East Ohio Gas Building	Cleveland	OH		09/10/2013		200,000	127,188		100.000
	Metropolitan Real Estate Partners V, L.P.	NY	NY	Metropolitan Partners V	04/16/2007			825,000		9.180
	Park 288 Industrial LLC	Houston	TX	Transwestern Commercial Services, LLC	04/03/2007			95,000		95.000
	Rayette Lofts	Saint Paul	MN	National Trust Company	07/16/2013		1,487,340			100.000
	STCE NC Nationwide Fund LLC	Atlanta	GA	FLS Energy	12/30/2013		329,947			50.000
	The Shoreway Building, LLC	Cleveland	OH		08/09/2013		20,339	84,789		100.000
	Winston Factory Lofts II	Winston Salem	NC		04/30/2013		283,088	2,505,138		99.990
	Yankee Brothers	Columbus	OH		08/22/2013		54,450	490,979		100.000
1799999. Joint Venture Interests - Real Estate - Unaffiliated							2,763,745	4,128,094		XXX
	BCCS Investment Fund,LLC	Boston	MA	BCCS, LLC	02/21/2008			514,480		100.000
	BCCS Investment Fund,LLC - Bond	Boston	MA	BCCS, LLC	02/21/2008		882,846			100.000
	ELH Investment Fund LLC	Washington	DC	ELH Investment Fund, LLC	02/29/2008			653,750		100.000
	ELH Investment Fund LLC - Bond	Washington	DC	ELH Investment Fund, LLC	02/29/2008		2,104,074			100.000
	Nationwide Realty Investors, LLC	Columbus	OH	Nationwide Realty Investors, LLC	12/31/2000			12,311,172		95.000
	NW REI, LLC	Columbus	OH	NW REI, LLC	02/08/2008			199,294,723		100.000
	The Leaguers Investment Fund LLC	Newark	NJ	The Leaguers Investment Fund, LLC	01/17/2008			932,400		100.000
	The Leaguers Investment Fund LLC - Bond	Newark	NJ	The Leaguers Investment Fund, LLC	01/17/2008		1,870,000			100.000
	NTCIF-2011 LLC	Columbus	OH		03/08/2012			19,222,452		50.000
1899999. Joint Venture Interests - Real Estate - Affiliated							4,856,920	232,928,977		XXX
	Ashmore Local Currency Debt Fund	London	England		05/10/2011			25,000,000		0.000
	Brevan Howard Asia Fund L.P.	Wilmington	DE		10/31/2013		18,000,000			0.900
	NWI Emerging Markets Fixed Income Fund, LP	Wilmington	DE		04/30/2013		15,000,000			0.750
	Wellington Emerging Local Currency Fund	Boston	MA		05/02/2011			15,000,000		0.000
	Western Asset Macro Opportunities Direct Feeder Fund, LLC	Pasadena	CA		06/17/2013		20,000,000			0.000
2199999. Joint Venture Interests - Other - Unaffiliated							53,000,000	40,000,000		XXX
	NNOV8, LLC	Columbus	OH		08/30/2013		15,000,000			0.000
	OYS Fund LLC	New York	NY	Aksia	04/01/2011			35,500,000		100.000
	Arden Strategic Investment Fund	Wilmington	DE		12/28/2012			73,480,000		0.000
	Prisma Polyphony Fund LLC	Rumson	NJ	Riverview Alternative Investment Advisors LLC	05/28/2004	13	84,199,309			90.290
2299999. Joint Venture Interests - Other - Affiliated							99,199,309	108,980,000		XXX
	NW Corp Unsecured Note (Olentangy RE)	Columbus	OH		12/31/2010			2,179,331		100.000
2899999. Non-collateral Loans - Affiliated								2,179,331		XXX
	Nationwide Affordable Housing Fund 35	Independence	OH	Red Stone Equity Partners, LLC	01/23/2008			88,550		99.990
	Nationwide Affordable Housing Fund 36	Columbus	OH	Apollo Housing Capital	03/14/2008			195,930		99.990

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Nationwide Affordable Housing Fund 46	Cleveland	OH		09/15/2011			11,761,486		49.990
	Nationwide Affordable Housing Fund XXI	Columbus	OH	Apollo Housing Capital	01/07/2005			(58,600)		99.990
	Nationwide Ohio ARRA Fund	Columbus	OH	Ohio Equity Fund, Inc.	12/18/2009			3,441,985		100.000
	Ohio Equity Fund XVIII	Columbus	OH	Ohio Equity Fund GP I, LLC	07/31/2008			2,825,527		22.610
	WNC Institutional Tax Credit Fund 36	Irvine	CA		08/25/2011			3,765,388		50.000
	WNC Institutional Tax Credit Fund NW 2013, LLC	Irvine	CA	WNC Advisors LLC	05/31/2013		1,259,598	2,736,639		100.000
	WNC Institutional Tax Credit Fund XXIV	Irvine	CA	WNC Advisors, LLC	02/14/2007			124,000		99.990
	WNC Institutional Tax Credit Fund XXVII	Irvine	CA	WNC Advisors, LLC	01/23/2008			62,000		99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,259,598	24,942,905		XXX
	Mayfair Mill LLC	Rock Hill	SC	Mayfair State Investors, LLC	10/24/2007		322			33.330
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							322			XXX
	East Bank Phase I & II	Petersburg	VA		08/23/2007		1,442			0.000
	Mayberry Solar, LLC	Mount Airy	NC		08/15/2011			499,256		100.000
	Nationwide Affordable Housing Fund IX	Columbus	OH	Apollo Housing Capital	05/01/2003		17,000			99.990
	Patrick Henry Lofts (611 Jefferson SIF, LLC)	Roanoke	VA		06/10/2011		663			99.990
	River House Landlord, LLC	Roanoke	VA		11/28/2012			2,030		1.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							19,105	501,286		XXX
	Match School Investment Fund LLC	Boston	MA	The Corporation Trust Company	10/25/2005		750			99.990
3999999. All Other Low Income Housing Tax Credit - Unaffiliated							750			XXX
4499999. Total - Unaffiliated							415,420,204	185,341,356		XXX
4599999. Total - Affiliated							104,056,229	404,412,940		XXX
4699999 - Totals							519,476,433	589,754,296		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Cyprium Investors III, LP(fka KPP Investors III)	Cleveland	OH		12/29/2006		11,207,258								2,909,990				
	GSO Capital Opportunities Fund II LP	New York	NY		11/02/2011										8,109,381				
	Kayne Anderson Mezzanine Partners (QP) L.P.	Los Angeles	CA		08/31/2010										3,650,924				
	New York Life Investment Management Mezzanine Partners II, LP	New York	NY		10/31/2007		14,477,334								4,171,462				
	Newstone Capital Partners II, LP	Los Angeles	CA		12/29/2010										2,366,359				
	Newstone Capital Partners, LP	Los Angeles	CA		05/31/2007		11,392,198								2,190,340				
	Northstar Mezzanine Partners III	Minneapolis	MN		10/01/2002		4,884,234								123,159				
	Northstar Mezzanine Partners V, L.P	Minneapolis	MN		02/12/2008		5,930,714								2,076,688				
	Northstar Seidler Mezzanine Partners II, LP	Minneapolis	MN		12/31/2000										38,980				
	Prudential Capital Partners II, LP	Chicago	IL		04/28/2005		8,667,500								939,374				
	Prudential Capital Partners III, LP	Chicago	IL		10/15/2008		1,625,317								1,434,158				
	Yukon Capital Partners, LP	Wilmington	DE		06/15/2011										5,608,119				
	ZAIS MATRIX V-B LP	Red Bank	NJ		11/17/2006		5,648,126								6,322				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							63,832,681								33,625,256				
	1492 Capital LLC	Columbus	OH		07/23/2008										980,193				
1499999. Joint Venture Interests - Fixed Income - Affiliated															980,193				
	Actis Global 4 LP	London	England		12/15/2011										3,582				
	Advent VIII, LP	Boston	MA		12/31/2000		355,836								76,810				
	Affinity Asia Pacific Fund III	Central	Hong Kong		12/31/2012										37,269				
	AIF Capital Asia III LP	Central	Hong Kong		06/21/2013										41,623				
	AIF Capital Telecom Infrastructure Ltd	Central	Hong Kong		06/21/2013										43,350				
	Apax Europe VII	New York	NY		12/31/2012										2,599,277	(168,782)		(168,782)	
	ArcLight Energy Partners V, LP	Wilmington	DE		12/01/2011										1,562,533				
	Austin Ventures VII, LP	Austin	TX		12/31/2000		2,757,814								2,037,454				
	Bridgepoint Europe III L.P.	Frankfurt	Germany		10/31/2013										319,527	(89,309)		(89,309)	
	Bridgepoint Europe IV LP	Frankfurt	Germany		10/31/2013										3,158,992	(9,952)		(9,952)	
	Carlyle Europe Partners II, L.P.	New York	NY		09/25/2013										360,799	(12,813)		(12,813)	
	Carlyle Europe Partners III, L.P.	New York	NY		09/26/2013										1,267,209	(72,927)		(72,927)	
	CBPE Capital Fund VIII A LP	London	England		10/31/2013										310,177	23,855		23,855	
	CCMP Generac Co-Invest, L.P.	New York	NY		12/31/2012										9,502,761				
	CHAMP II Worldwide, L.P.	New York	NY		06/21/2013										(939,245)	45,256		45,256	
	Co-Investment Fund, LLC	Columbus	OH		02/28/2008		1,170,876												
	Comvest Investment Partners IV, LP	West Palm Beach	FL		07/29/2011										3,621,382				
	Crossroads 1997 Buy Out Mezzanine I, LP	Farmington	CT		12/31/2000		864,156								195,250				
	Crossroads 1997 European Private Equity I, LP	Farmington	CT		12/31/2000		636,616								185,624				
	Crossroads 1997 Venture Capital I, LP	Farmington	CT		12/31/2000		5,773,787								213,793				
	CVC European Equity Partners IV L.P.	London	England		06/21/2013										1,340,863	22,280		22,280	
	CVC IV Tandem Fund	London	England		06/21/2013										2,387,082	(157,315)		(157,315)	
	Doughty Hanson & Co IV LP 4	London	England		09/26/2013										930,915	107,432		107,432	
	EnCap Energy Capital Fund VII, L.P.	Dallas	TX		09/28/2007		9,468,811								2,505,361				
	EnCap Energy Capital Fund VIII LP	Houston	TX		12/15/2010										21,623				
	Energy Spectrum Partners V, LP	Dallas	TX		12/01/2007		8,356,330								54,932				
	EQT V LP	Stockholm	Sweden		10/14/2013										1,092	(90,094)		(90,094)	
	ESL Partners, LP	Greenwich	CT		08/01/2007		18,414,970								12,527,148				
	Fourth Cinven	London	England		06/21/2013										(3,413,149)	(57,042)		(57,042)	
	Global Infrastructure Partners	New York	NY		12/14/2007		16,983,756								6,301,137				
	HarborVest Partners VI - Buyout Partnership Fund, LP	New York	NY		12/31/2000		823,863								134,894				
	HarborVest Partners VI - Partnership Fund, LP	New York	NY		12/31/2000		1,891,544								268,961				
	HgCapital 5, L.P.	London	England		09/26/2013											(34,242)		(34,242)	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Highland Capital Partners VI, LP	Lexington	MA		10/22/2001		4,172,156								198,619				
	Highland Capital Partners VII, LP	Lexington	MA		10/28/2005		2,332,175								158,641				
	Interwest Partners VIII, LP	Menlo Park	CA		12/31/2000		5,745,298								527,999				
	Ironbridge Fund II, LP	Sydney	Australia		09/26/2013											478,470		478,470	
	Lovell Minnick Equity Partners III LP	El Segundo	CA		09/26/2008		(5,761)								4,833,336				
	Macquarie Infrastructure Partners A/B, LP	New York	NY		02/08/2007		25,803,526								5,920,881				
	Meritech Capital Partners II, LP	Palo Alto	CA		12/31/2000		2,317,725								240,891				
	Meritech Capital Partners, LP	Palo Alto	CA		12/31/2000		1,972,939								350,576				
	Navis Asia Fund V, L.P.	Kuala Lumpur	Malaysia		12/31/2012										846,325				
	NCT Ventures Fund I LP	Columbus	OH		06/20/2008		2,315,196								660,076				
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City	CA		08/15/2006		5,726,786								879,860				
	Permira IV	New York	NY		09/26/2013										1,045,991	(32,204)		(32,204)	
	Ripley Cable Holdings I, L.P.	Washington	DC		06/21/2013										298,564				
	Silver Lake Partners II, LP	Menlo Park	CA		07/28/2004		10,640,308								1,434,568				
	Silver Lake Partners III, LP	Menlo Park	CA		12/19/2006		12,452,779								849,571				
	Silver Lake Partners, LP	Menlo Park	CA		12/31/2000		178,943								15,575				
	SPE II Partners LP	Greenwich	CT		03/31/2013										573,374				
	Stonehenge Opportunity Fund II, LP	Columbus	OH		10/28/2004		1,399,350								153,750				
	Stonehenge Opportunity Fund, LLC	Columbus	OH		12/31/2000		4,454,425								951,843				
	TA IX, LP	Boston	MA		12/31/2000		3,508,757								172,800				
	TA X, LP	Boston	MA		05/27/2004		6,789,764								460,175				
	Trident IV, LP	Greenwich	CT		05/21/2007		23,781,840								5,018,240				
	Trident V, LP	Greenwich	CT		12/20/2010										767,581				
	UC Stand-By Facility 2, L.P.	Tokyo	Japan		06/21/2013										728,627	285,586		285,586	
	Unison Capital Partners II (F), L.P.	Tokyo	Japan		06/21/2013										1,184,517	378,010		378,010	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							181,084,565								75,931,406	616,209		616,209	
	Nationwide Mutual Capital LLC	Columbus	OH		07/31/2002										12,646				
	Nationwide Alternative Investments LLC	Columbus	OH		06/30/2007		16,799,700								52,760,044	(4,090)		(4,090)	
	Nationwide Private Equity Fund, LLC	Columbus	OH		10/14/2004		389,334,600								303,764,246	(171,629)		(171,629)	
1699999. Joint Venture Interests - Common Stock - Affiliated							406,134,300								356,536,936	(175,719)		(175,719)	
	Blue Vista Sponsor Equity Fund II, LLC	Chicago	IL		08/01/2007		2,020,258								2,948,901				
	Bridgepoint Hospitality Holdings LLC	Columbus	OH		12/09/2005		2,683,897								250,875				
	Columbus Downtown Housing Investment Fund LLC	Columbus	OH		09/22/2003		272,590								225,332				
	Community Reinvestment Partners, LP	Palm Beach Gardens	FL		11/09/2004		7,949,963								224,515				
	Crow Holdings Realty Partners V, L.P.	Dallas	SD		01/14/2008		2,076,996								2,194,351				
	CWN-1, LLC (Phoenix Corporate Towers)	Phoenix	AZ		07/20/2007		8,152,343								1,136,000				
	GEAM Value Add Realty Partners, LP	Stamford	CT		10/06/2006		6,113,000								610,621				
	Hunt Commercial Realty Partners III LP (fka Capmark III)	horsham	PA		07/23/2007		6,779,656								1,924,215				
	Invesco Real Estate Fund II, L.P.	Dallas	TX		10/05/2007		2,815,206								12,420,000				
	Legg Mason Real Estate Fund II	Los Angeles	CA		07/12/2005		23,374,092								3,029,314				
	Metropolitan Real Estate Partners V, L.P.	NY	NY		04/16/2007		8,590,516								6,236,434				
	Park 288 Industrial LLC	Houston	TX		04/03/2007		6,023,335								2,918,438				
	Ram Realty Partners II, LP	Palm Beach Gardens	FL		06/22/2007		10,182,723								5,152,131				
	Rockbridge Hospitality Fund IV, L.P	Columbus	OH		11/09/2007		3,193,788								7,450,228				
	Rockbridge Real Estate Fund II	Columbus	OH		07/07/2003		6,645,660								3,284,057				
	Rockbridge Real Estate Fund III LLC	Columbus	OH		06/12/2006		6,980,139								2,400,000				
	Urban America LP	New York	NY		12/28/2001		3,320,897								62,242				
	US Industrial REIT II	Dallas	TX		03/31/2007		13,422,894								5,796,870				
	Westport Capital Partners Fund II	Westport	CT		07/17/2008		12,487,943								3,825,000				
	Wrightwood Capital High Yield Partners II	Chicago	IL		10/10/2008		2,604,115								4,100,421				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							135,690,011								66,189,945				
	NW REI, LLC	Columbus	OH		02/08/2008	10/22/2013	22,279,338								39,615,662		(133,967)	(133,967)	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Town Lake of Coppell Apartments	Houston	TX		09/18/2007		6,287,548								800,000				
1899999. Joint Venture Interests - Real Estate - Affiliated							28,566,886								40,415,662		(133,967)	(133,967)	
	Prisma Diversified Opportunities, LLC (fka Riverview Diversified Opps)	Redbank	NJ		05/31/2005		17,258,555								287,329				
	Prisma Polyphony Fund LLC (fka Riverview Polyphony Fund)	Rumson	NJ		05/28/2004		263,577,859								84,199,308				
	Riverview Multi Series Fund LLC - Class Event	Redbank	NJ		06/26/2007		7,008,566								206,753				
2299999. Joint Venture Interests - Other - Affiliated							287,844,980								84,693,390				
	NW Corp Unsecured Note (Olentangy RE)	Columbus	OH		12/31/2010										298,806,912				
2899999. Non-collateral Loans - Affiliated															298,806,912				
	Nationwide Affordable Housing Fund 33	Cleveland	OH		11/01/2006	10/01/2013	93,022,166								33,307,218		(2,274,354)	(2,274,354)	
	Nationwide Affordable Housing Fund 35	Independence	OH		01/23/2008	10/01/2013	11,114,750								13,977,470		(493,726)	(493,726)	
	Nationwide Affordable Housing Fund 36	Columbus	OH		03/14/2008	10/01/2013	72,312,868								38,133,195		(2,812,467)	(2,812,467)	
	WNC Institutional Tax Credit Fund XXIV	Irvine	CA		02/14/2007	10/01/2013	44,196,440								14,057,120		(2,318,590)	(2,318,590)	
	WNC Institutional Tax Credit Fund XXVII	Irvine	CA		01/23/2008	09/27/2013	23,395,555								44,493,555		(3,971,827)	(3,971,827)	
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							244,041,779								143,968,558		(11,870,964)	(11,870,964)	
	City of Dayton Loan	Dayton	OH		02/04/2002										19,733				
4299999. Any Other Class of Assets - Unaffiliated															19,733				
	Nationwide Services Company	Columbus	OH		12/31/2000										7,846,624				
	Harleysville Promissory Note	Harleysville	PA		12/31/2012										46,000,000				
	Harleysville Surplus Note	Harleysville	PA		12/31/2012	08/12/2013									18,500,000				
4399999. Any Other Class of Assets - Affiliated															72,346,624				
4499999. Total - Unaffiliated							624,649,036								319,734,898	616,209	(11,870,964)	(11,254,755)	
4599999. Total - Affiliated							722,546,166								853,779,717	(175,719)	(133,967)	(309,686)	
4699999 - Totals							1,347,195,202								1,173,514,615	440,490	(12,004,931)	(11,564,441)	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
137001-AA-1	Canal Barge Inc US Govt Gtd Title XI Nt			2	1	104,561	111.8970	115,836	103,519	104,422		(138)			7.200	1.845	AO	1,863	9,038	02/18/2013	04/01/2018
455780-AG-1	Indonesia (Republic of) AID Sr Nt			2	1	817,500	119.2060	894,044	750,000	784,469		(3,559)			8.900	7.467	JD	5,563	66,750	10/18/2001	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt			2	1	642,647	120.1870	706,980	588,235	609,167		(3,520)			10.000	8.355	AO	12,418	58,824	10/18/2001	10/15/2018
742651-DJ-8	Private Export Funding Corp Nt				1FE	6,455,735	108.6360	7,061,360	6,500,000	6,468,436		2,566			4.300	4.373	JD	12,422	247,250	11/17/2009	12/15/2021
912810-DP-0	U S Treasury Bd	SD			1	1,472,500	112.3130	1,123,125	1,000,000	1,052,061		(43,461)			11.250	6.364	FA	42,493	112,500	11/08/1999	02/15/2015
912810-DT-2	U S Treasury Bd	SD			1	31,493,354	117.6880	29,421,875	25,000,000	27,331,059		(1,167,977)			9.875	6.608	MN	320,528	2,468,750	05/27/2004	11/15/2015
912810-FS-2	U S Treasury Inflation Protected Nt				1	102,866,038	130.2630	130,263,231	100,000,000	115,882,084	1,118,451	115,091			2.000	2.144	JJ	1,087,159	2,335,480	12/11/2007	01/15/2026
912810-PS-1	U S Treasury Inflation Index IX Nt				1	54,090,211	133.3970	66,698,746	50,000,000	59,348,143	558,143	(85,919)			2.375	2.155	JJ	635,297	1,364,776	04/02/2009	01/15/2027
912810-PV-4	U S Treasury Inflation Index IX Nt				1	143,007,460	119.3530	191,203,947	160,200,000	162,941,916	1,637,466	829,170			1.750	2.493	JJ	1,443,772	3,101,554	03/13/2009	01/15/2028
912810-QV-3	U S Treasury Inflation Index Nt	LS			1	16,971,002	83.0890	12,463,397	15,000,000	17,137,559	163,441	(54,407)			0.750	0.356	FA	43,920	115,285	11/01/2012	02/15/2042
912810-RA-8	U S Treasury Inflation Index Nt				1	17,246,636	78.1060	16,402,310	21,000,000	17,375,582	72,526	56,420			0.625	1.403	FA	50,359	66,563	06/25/2013	02/15/2043
912828-BW-9	U S Treasury Inflation Index IX Nt				1	200,382,752	126.3060	202,089,831	160,000,000	202,367,658	1,701,318	(3,299,882)			2.000	0.235	JJ	1,868,448	4,013,888	01/19/2010	01/15/2014
912828-CP-3	U S Treasury Inflation Index Nt				1	57,803,029	126.6290	63,314,309	50,000,000	62,076,029	575,014	(212,924)			2.000	1.617	JJ	572,360	1,229,570	08/03/2009	07/15/2014
912828-DC-1	U S Treasury Nt	SD			1	702,516	103.5270	724,691	700,000	700,263		(291)			4.250	4.206	MN	3,863	29,750	11/16/2004	11/15/2014
912828-DH-0	U S Treasury Inflation Index Nt				1	55,690,152	125.9990	62,999,705	50,000,000	61,108,176	586,963	40,973			1.625	1.701	JJ	459,082	986,217	07/10/2009	01/15/2015
912828-EN-6	U S Treasury Nt	SD			1	179,070	107.7310	202,533	188,000	185,881		1,054			4.500	5.140	MN	1,098	8,460	05/31/2006	11/15/2015
912828-ET-3	U S Treasury Inflation Index Nt				1	36,162,035	125.4000	35,112,058	28,000,000	35,287,533	332,228	(1,157,543)			2.000	(1.422)	JJ	304,405	653,934	11/01/2012	01/15/2016
912828-FL-9	U S Treasury Inflation Index IX Nt				1	151,764,218	126.8840	190,326,459	150,000,000	173,772,356	1,644,844	(99,945)			2.500	2.428	JJ	2,003,361	4,303,706	12/27/2006	07/15/2016
912828-KD-1	U S Treasury Nt	SD			1	3,967,500	104.7810	4,191,248	4,000,000	3,981,979		3,224			2.750	2.845	FA	41,549	110,000	04/20/2009	02/15/2019
912828-KS-8	U S Treasury Nt				1	29,883	104.7500	31,425	30,000	29,961		17			2.625	2.687	FA	268	788	02/27/2009	02/29/2016
912828-KY-5	U S Treasury Nt				1FE	1,004,509	101.2420	1,012,422	1,000,000	1,001,665		(2,845)			2.625	0.232	JD	73	26,250	02/18/2013	06/30/2014
912828-KZ-2	U S Treasury Nt	SD			1	3,009,844	106.6880	3,200,625	3,000,000	3,003,769		(1,428)			3.250	3.197	JD	269	97,500	07/01/2009	06/30/2016
912828-LK-4	U S Treasury Nt	SD			1FE	978,545	101.4730	994,432	980,000	979,797		301			2.375	2.407	FA	7,908	23,275	09/09/2009	08/31/2014
912828-LK-4	U S Treasury Nt				1FE	5,397,038	101.4730	5,479,526	5,400,000	5,398,892		1,354			2.375	0.403	FA	43,577	118,750	02/18/2013	08/31/2014
912828-LQ-1	U S Treasury Nt	SD			1FE	1,462,053	101.6600	1,484,239	1,460,000	1,460,321		(423)			2.375	2.345	MS	8,859	34,675	09/29/2009	09/30/2014
912828-LQ-1	U S Treasury Nt				1FE	5,002,357	101.6600	5,083,010	5,000,000	5,001,126		(1,231)			2.375	0.243	MS	30,340	118,750	02/18/2013	09/30/2014
912828-LS-7	U S Treasury Nt				1FE	1,002,742	101.8320	1,018,320	1,000,000	1,001,359		(1,383)			2.375	0.255	AO	4,068	23,750	02/18/2013	10/31/2014
912828-LU-2	U S Treasury Nt				1	2,055,313	106.7030	2,134,062	2,000,000	2,025,714		(727)			3.125	2.650	AO	10,704		06/15/2010	10/31/2016
912828-LZ-1	U S Treasury Nt				1	4,221,026	101.7730	4,223,596	4,150,000	4,186,579		(34,447)			2.125	0.257	MN	7,753	88,188	02/18/2013	11/30/2014
912828-ME-7	U S Treasury Nt				1FE	7,178,598	102.4300	7,067,649	6,900,000	7,049,298		(129,300)			2.625	0.265	JD	500	181,125	02/18/2013	12/31/2014
912828-MZ-0	U S Treasury Nt				1FE	7,197,873	103.0200	7,108,346	6,900,000	7,080,625		(117,248)			2.500	0.310	AO	29,544	172,500	02/18/2013	04/30/2015
912828-NP-1	U S Treasury Nt				1FE	7,094,813	102.3320	7,060,908	6,900,000	7,026,059		(68,754)			1.750	0.343	JJ	50,531	60,375	02/18/2013	07/31/2015
912828-PE-4	U S Treasury Nt				1FE	7,009,757	101.6560	7,014,278	6,900,000	6,974,660		(35,097)			1.250	0.373	AO	14,772	86,250	02/18/2013	10/31/2015
912828-PM-6	U S Treasury Nt				1FE	7,183,168	103.4380	7,137,188	6,900,000	7,098,020		(85,149)			2.125	0.401	JD	405	146,625	02/18/2013	12/31/2015
912828-QF-0	U S Treasury Nt				1FE	7,165,586	103.4530	7,138,264	6,900,000	7,094,164		(71,422)			2.000	0.464	AO	23,635	138,000	02/18/2013	04/30/2016
912828-QX-1	U S Treasury Nt				1FE	5,297,640	102.2810	5,303,280	5,185,000	5,269,592		(28,048)			1.500	0.521	JJ	32,547	38,888	02/18/2013	07/31/2016
912828-RG-7	U S Treasury Nt				1FE	3,093,427	100.0860	3,102,663	3,100,000	3,097,056		3,629			0.250	0.240	MS	2,312	7,750	02/18/2013	09/15/2014
912828-RJ-1	U S Treasury Nt	SD			1FE	201,328	100.8590	201,719	200,000	200,750		(269)			1.000	0.861	MS	511	2,000	11/02/2011	09/30/2016
912828-RJ-1	U S Treasury Nt				1FE	22,428,499	100.8590	22,597,549	22,405,000	22,422,961		(5,538)			1.000	0.552	MS	57,244	224,050	02/18/2013	09/30/2016
912828-TE-0	U S Treasury Inflation Index Nt				1	27,404,293	97.2810	24,320,374	25,000,000	27,480,659	261,218	(251,052)			0.125	(0.805)	JJ	14,661	31,496	11/01/2012	07/15/2022
912828-UH-1	U S Treasury Inflation Index Nt				1	36,612,938	95.5600	36,312,707	38,000,000	36,854,465	153,712	87,815			0.125	0.597	JJ	22,202	23,945	06/25/2013	01/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,043,850,146	XXX	1,174,342,267	982,339,754	1,110,252,265	8,805,324	(5,822,313)			XXX	XXX	XXX	9,272,643	22,927,225	XXX	XXX
36202C-4P-5	GNMA Pool #2630			2	1FE	17,692	112.7710	18,989	16,839	17,595		(16)			6.500	4.777	MON	91	1,094	01/01/2003	08/20/2028
362166-4K-3	GNMA Pool #185426			2	1FE	1,737	100.3630	1,737	1,731	1,735		(2)			7.500	7.225	MON	11	108	02/18/2013	06/15/2017
36217D-M5-0	GNMA Pool #190380			2	1FE	2,893	103.0840	2,973	2,884	2,890		(3)			7.500	7.252	MON	18	180	02/18/2013	06/15/2017
36218C-HY-4	GNMA Pool #218147			2	1FE	10,938	106.4780	11,707	10,995	10,941		4			8.500	8.761	MON	78	779	02/18/2013	05/15/2017
38377N-N7-5	GNMA REMIC Ser 2010-164 CI BD			2	1FE	12,105,913	98.3990	12,066,120	12,262,492	12,145,022		9,775			3.500	3.710	MON	35,766	376,687	02/18/2013	09/20/2037
38377R-KS-3	GNMA REMIC Ser 2010-163 CI MD			2	1FE	9,622,266	102.6400	10,264,010	10,000,000	9,693,438		(11,174)			4.000	4.449	MON	33,333	400,000	04/14/2011	06/16/2039
38377U-PV-4	GNMA REMIC Ser 2011-34 CI PB			2	1FE	6,760,592	102.3550	7,164,843	7,000,000	6,826,121		19,678			4.000	4.527	MON	23,333	216,667	02/18/2013	08/20/2039
38377W-WS-9	GNMA REMIC Ser 2011-82 CI LP			2	1	8,156,480	102.1050	8,167,403	7,999,000	8,076,905		(27,679)			3.250	2.822	MON	21,664	227,468	06/10/2011	02/20/2037
38377X-NE-8	GNMA REMIC Ser 2011-112 CI GN			2	1	11,951,357	98.9800	11,877,588	12,000,000	11,959,955		8,599			2.000	2.097	MON	20,000	200,000	02/18/2013	11/20/2036
3837H0-NF-6	GNMA REMIC Ser 1996-5 CI Z			2	1	1,440,122	113.1920	1,585,384	1,400,610	1,425,901		(767)			7.000	6.326	MON	8,170	98,043	02/19/2002	05/16/2026
911760-EJ-1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB			2	1	4,289,642	113.0320	4,957,451	4,385,887	4,330,790		3,782			6.500	6.914	MON	23,757	285,083	12/12/2001	06/15/2024
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z			2	1	3,709,164	114.2830	4,124,137	3,608,700	3,658,224		(5,942)			7.250	6.810	MON	21,803	261,631	01/30/2002	09/15/2025
911760-HH-2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			2	1	3,992,157	115.3200	4,626,760	4,012,105	3,995,083		724			6.750	6.896	MON	22,568	270,817	01/24/2002	06/15/2026
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1			2	1	2,917,700	113.8580	3,163,851	2,778,762	2,854,596		(9,066)			6.750	5.953	MON	15,631	187,566	11/02/2001	06/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						64,978,653	XXX	68,032,953	65,480,005	64,999,196		(12,087)			XXX	XXX	XXX	226,223	2,526,123	XXX	XXX
0599999. Total - U.S. Government Bonds						1,108,828,799	XXX	1,242,375,220	1,047,819,759	1,175,251,461	8,805,324	(5,834,400)			XXX	XXX	XXX	9,498,866	25,453,348	XXX	XXX
135087-YZ-1	Canada /Govt/ Bd CDN$	SD	C		1FE	2,037,996	107.5180	2,024,249	1,882,707	1,886,873		(669)		(133,508)	3.500	3.458	JD	5,597	66,693	02/18/2011	06/01/2020
74814Z-DH-3	Quebec Prov CDA Deb CDN $	SD	C		1FE	6,475,251	108.4390	7,451,800	6,871,882	6,907,378		(10,963)		(490,448)	4.500	4.304	JD	26,264	312,978	12/01/2006	12/01/2016
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						8,513,247	XXX	9,476,049	8,754,589	8,794,251		(11,632)		(623,956)	XXX	XXX	XXX	31,861	379,671	XXX	XXX
1099999. Total - All Other Government Bonds						8,513,247	XXX	9,476,049	8,754,589	8,794,251		(11,632)		(623,956)	XXX	XXX	XXX	31,861	379,671	XXX	XXX
010410-6E-3	Alabama St GO Cap Impt Ser D				1FE	1,092,610	110.6040	1,106,040	1,000,000	1,047,124		(13,047)			4.000	2.550	JD	3,333	40,000	05/12/2010	06/01/2017
041042-GT-3	Arkansas St GO Txbl Waste Wtr Poll A				1FE	2,180,185	105.5200	2,305,612	2,185,000	2,181,971		1,786			5.000	0.634	JJ	54,625	54,625	02/18/2013	07/01/2015
041042-GU-0	Arkansas St GO Txbl Waste Wtr Poll A				1FE	2,292,966	108.5890	2,497,547	2,300,000	2,294,774		1,808			5.000	0.989	JJ	57,500	57,500	02/18/2013	07/01/2016
25476A-7G-8	District Columbia GO Ser A			1	1FE	11,262,733	106.6030	11,443,832	10,735,000	10,828,227		(62,578)			5.000	4.360	JD	44,729	536,750	12/05/2005	06/01/2021
341150-XN-5	Florida St GO Dept of Trans			1	1FE	636,162	114.0740	684,444	600,000	615,400		(328)			5.250	4.450	JJ	15,750		02/28/2008	07/01/2019
341426-SB-1	Florida St Brd of Ed GO Ref Pub Ed Ser B			1	1FE	8,250,936	107.5490	8,458,729	7,865,000	7,986,364		(35,846)			5.000	4.320	JD	32,771	293,250	08/24/2007	06/01/2017
341535-W3-2	Florida St Bd Ed GO Pub Ref Cap Outlay S				1FE	5,780,007	106.7010	5,905,900	5,535,000	5,621,048		(53,268)			5.000	1.745	JD	23,063	276,750	02/18/2013	06/01/2015
34153P-MF-2	Florida St Bd Ed GO Pub Ref Cap Outlay S			1	1FE	5,727,261	112.4770	6,062,510	5,390,000	5,692,128		(35,134)			5.000	1.764	JD	22,458	269,500	02/18/2013	06/01/2024
373383-4X-3	Georgia St GO Ser B				1FE	9,755,120	105.9500	10,001,680	9,440,000	9,583,433		(84,730)			5.000	0.814	AO	118,000	409,500	02/18/2013	04/01/2015
373384-DH-6	Georgia St GO Ser E				1FE	4,800,032	102.7940	4,630,870	4,505,000	4,533,060		(46,634)			5.000	3.910	FA	93,854	225,250	08/07/2007	08/01/2014
373384-DS-2	Georgia St GO Ser E			1	1FE	10,527,000	111.2960	11,129,600	10,000,000	10,216,846		(54,792)			5.000	4.340	FA	208,333	500,000	08/08/2007	08/01/2023
373384-GV-2	Georgia St GO Ser B			1	1FE	4,312,120	115.8650	4,634,600	4,000,000	4,156,562		(31,128)			5.000	4.040	JJ	100,000	200,000	06/17/2008	07/01/2019
373384-PJ-9	Georgia St GO Ref Ser I				1FE	16,810,522	116.9130	17,536,950	15,000,000	16,352,841		(251,284)			5.000	1.409	JJ	375,000	475,000	02/18/2013	07/01/2018
419780-4H-1	Hawaii St GO Ser DI			1	1FE	8,522,080	109.8500	8,788,000	8,000,000	8,132,482		(57,378)			5.000	4.191	MS	133,333	400,000	03/09/2006	03/01/2020
419780-S8-5	Hawaii St GO Ref Ser DG				1FE	4,996,372	106.9870	5,023,040	4,695,000	4,759,958		(29,114)			5.000	4.040	JJ	117,375	159,750	08/09/2007	07/01/2015
419791-ZY-7	Hawaii St GO Ser DJ			1	1FE	966,187	113.8720	1,024,848	900,000	932,861		(9,342)			5.000	3.794	AO	11,250	45,000	04/01/2010	04/01/2020
419791-ZZ-4	Hawaii St GO Ser DJ			1	1FE	107,354	110.7390	110,739	100,000	103,651		(1,038)			5.000	3.794	AO	1,250	5,000	04/01/2010	04/01/2020
452151-LB-7	Illinois St GO Txbl Pension				1FE	3,388,975	101.1770	3,440,018	3,400,000	3,396,442		7,466			3.950	1.823	JD	11,192	134,300	02/18/2013	06/01/2014
452151-XV-0	Illinois St GO			1	1FE	5,229,358	103.4310	5,171,550	5,000,000	5,094,249		(42,016)			5.000	3.217	JJ	125,000	200,000	02/18/2013	01/01/2021
452152-NS-6	Illinois St GO Unref Ser A				1FE	1,162,491	100.3470	1,153,991	1,150,000	1,150,000		(6,987)			5.250	4.413	AO	15,094	60,375	05/22/2012	10/01/2014
452152-NT-4	Illinois St GO Unref Ser A			1	1FE	1,311,633	100.3710	1,304,823	1,300,000	1,300,000		(6,519)			5.250	4.559	AO	17,063	68,250	05/22/2012	10/01/2015
546415-VX-5	Louisiana St GO Match Ser B			1	1FE	5,195,250	111.3840	5,569,200	5,000,000	5,058,110		(21,152)			5.000	4.510	JJ	115,278	250,000	07/13/2006	07/15/2020
574192-4W-7	Maryland St GO Ref St & Loc Facs Ln Ser				1FE	10,430,304	117.5650	10,580,850	9,000,000	9,961,208		(173,742)			5.000	1.877	MN	75,000	450,000	02/18/2013	11/01/2018
574192-4X-5	Maryland St GO Ref St & Loc Facs Ln Ser				1FE	8,470,854	118.6000	8,895,000	7,500,000	8,292,254		(87,452)			5.000	1.533	MN	62,500	300,000	02/18/2013	11/01/2019
574192-YA-2	Maryland St GO St & Loc Facs Ln 2nd Ser				1FE	2,136,160	102.7940	2,055,880	2,000,000	2,012,802		(21,281)			5.000	3.880	FA	41,667	100,000	07/26/2007	08/01/2014
575827-EK-2	Massachusetts St GO Ref Ser A				1FE	7,307,940	105.0700	6,304,200	6,000,000	6,120,331		(139,730)			6.500	4.020	MN	65,000	390,000	11/12/2003	11/01/2014
57582N-3D-5	Massachusetts St GO Ref Ser A				1FE	12,142,980	119.1890	12,872,412	10,800,000	11,497,429		(90,492)			5.250	4.120	FA	236,250	567,000	09/30/2005	08/01/2020
57582N-H8-1	Massachusetts St GO Ref Ser C				1FE	12,469,780	121.4240	13,180,575	10,855,000	11,877,273		(92,715)			5.500	4.221	JD	49,752	597,025	01/24/2007	12/01/2022
57582N-SD-8	Massachusetts St GO Ref Ser D				1FE	5,729,850	113.4050	5,670,250	5,000,000	5,187,877		(63,452)			5.500	4.041	AO	68,750	275,000	10/02/2003	10/01/2016
57582N-SM-8	Massachusetts St GO Ref Ser D				1FE	8,555,400	120.9240	9,069,300	7,500,000	8,081,299		(73,209)			5.500	4.170	AO	103,125	412,500	08/17/2006	10/01/2020
57582N-XM-2	Massachusetts St GO Ref Ser B				1FE	6,557,280	118.1870	7,091,220	6,000,000	6,428,355		(22,385)			5.250	4.540	FA	131,250	315,000	06/15/2007	08/01/2027
57582P-AB-6	Massachusetts St GO Ref Ser B				1FE	5,485,100	119.4470	5,972,350	5,000,000	5,310,614		(33,587)			5.250	4.290	MS	87,500	262,500	03/28/2008	09/01/2021
57582P-EH-9	Massachusetts St GO Ser B				1FE	12,549,566	108.5220	13,169,145	12,135,000	12,355,614		(101,460)			5.000	1.073	MN	101,125	606,750	02/18/2013	11/01/2015
57582P-QQ-6	Massachusetts St GO Cons Ln Ser A			1	1FE	10,387,764	111.7740	11,177,400	10,000,000	10,278,936		(43,577)			5.000	2.665	MS	166,667	500,000	02/18/2013	03/01/2025
594610-3R-6	Michigan St Enviro Protn GO Taxable Ref			2	1FE	2,988,720	117.6860	3,530,580	3,000,000	2,992,902		960			6.850	6.900	MN	34,250	205,500	04/02/2009	11/01/2019
604129-HK-5	Minnesota St GO Pub & Recr Fac Imp Ser A			1	1FE	4,758,709	113.6920	5,116,140	4,500,000	4,658,121		(30,120)			5.000	2.843	JD	18,750	225,000	02/18/2013	06/01/2020
604129-UB-0	Minnesota St GO St Trunk Hwy Ser B				1FE	1,205,590	118.1310	1,181,310	1,000,000	1,133,421		(22,051)			5.000	2.430	FA	20,833	50,000	08/03/2010	08/01/2019
605580-EC-9	Mississippi St GO Ref Ser A FSA Cr				1FE	1,105,800	119.1650	1,191,650	1,000,000	1,058,744		(7,270)			5.250	4.250	MN	8,750	52,500	08/09/2006	11/01/2020
641457-4V-5	Nevada St GO Wtr Ser D			1	1FE	3,050,730	106.9110	3,207,330	3,000,000	3,017,481		(4,469)			5.000	4.750	JJ	75,000	100,000	03/05/2008	07/01/2023
644682-VP-8	New Hampshire St GO Ref Ser A			1	1FE	5,500,400	111.6250	5,581,250	5,000,000	5,160,952		(43,973)			5.000	3.771	AO	52,778	200,000	12/15/2006	10/15/2017
646039-KW-6	New Jersey St GO Ref Ser M				1FE	3,302,850	120.0450	3,601,350	3,000,000	3,160,618		(25,099)			5.500	4.400	JJ	76,083	165,000	08/21/2007	07/15/2019
646039-NQ-6	New Jersey St GO Ref MBIA-IBC Ser H				1FE	16,160,550	117.3810	17,607,150	15,000,000	15,508,667		(100,104)			5.250	4.411	JJ	393,750	787,500	07/07/2006	07/01/2018
646039-NR-4	New Jersey St GO Ref MBIA-IBC Ser K				1FE	5,331,450	116.9780	5,848,900	5,000,000	5,145,978		(28,468)			5.125	4.408	JJ	118,160	256,250	07/07/2006	07/15/2018
649787-P4-4	New York St GO Ref Ser C			1	1FE	7,220,722	105.6820	7,239,217	6,850,000	6,913,562		(47,163)			5.000	4.250	AO	72,306	342,500	07/20/2006	04/15/2017
677518-QD-7	Ohio St GO Infrastructure Impt Ser B			2	1FE	1,464,658	100.4010	1,305,213	1,300,000	1,301,580		(18,523)			5.250	3.780	FA	28,438	68,250	07/17/2003	02/01/2014
677520-HV-3	Ohio St GO Common SCHS Ser A			1	1FE	372,031	105.6730	354,005	335,000	341,849		(463)			5.000	3.250	MS	4,932		01/23/2008	09/15/2018
677520-JU-3	Ohio St GO Hwy Cap Impt Ser J				1FE	10,490,600	101.5920	10,159,200	10,000,000	10,026,947		(79,371)			5.000	4.170	MN	83,333	500,000	06/14/2007	05/01/2014
677520-UW-6	Ohio St GO Hwy Cap Impts Buckeye Savers				1FE	6,856,915	101.5920	6,603,480	6,500,000	6,519,649		(57,907)			5.000	4.070	MN	54,167	325,000	06/27/2007	05/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677520-YA-0	Ohio St GO Infrastructure Impt Ser A			1	1FE	1,067,990	109.2070	1,092,070	1,000,000	1,026,734		(654)			5.000	4.090	MS	16,667		02/20/2008	09/01/2021
677520-YD-4	Ohio St GO Infrastructure Impt Ser A			1	1FE	8,307,963	108.2160	8,608,583	7,955,000	8,089,602		(38,841)			5.000	4.421	MS	132,583	397,750	09/05/2007	09/01/2024
677520-YE-2	Ohio St GO Infrastructure Impt Ser A			1	1FE	8,711,204	107.9300	9,022,948	8,360,000	8,494,038		(38,655)			5.000	4.451	MS	139,333	418,000	09/05/2007	09/01/2025
68607L-7Q-4	Oregon St GO Alt Energy Proj Ser A			2	1FE	1,265,123	109.5160	1,390,853	1,270,000	1,268,628		47			5.500	5.552	AO	17,463		04/19/2006	04/01/2016
68608B-CV-8	Oregon St GO Dept Admin Svcs Opport Ser				1FE	1,156,840	115.9300	1,159,300	1,000,000	1,084,865		(20,289)			5.000	2.701	JD	4,167	50,000	04/22/2010	12/01/2017
68608K-ZN-1	Oregon St GO St Brd Ed Ser B				1FE	4,440,000	103.8400	4,610,496	4,440,000	4,440,000					3.070	0.578	FA	56,795	68,154	02/18/2013	08/01/2015
68608K-ZP-6	Oregon St GO St Brd Ed Ser B				1FE	1,000,000	106.2490	1,062,490	1,000,000	1,000,000					3.659	3.659	FA	15,246	36,590	04/22/2010	08/01/2016
709141-3K-9	Pennsylvania St GO Second Ser			1	1FE	24,924,769	108.5640	25,642,817	23,620,000	23,936,479		(148,437)			5.000	4.294	JJ	590,500	1,181,000	05/03/2006	01/01/2017
709141-6E-0	Pennsylvania St GO Second Ser				1FE	5,522,900	109.8190	5,490,950	5,000,000	5,138,961		(44,013)			5.000	3.651	MS	83,333	175,000	12/05/2006	03/01/2016
70914P-AT-9	Pennsylvania St GO First Ser A			1	1FE	12,049,646	110.1060	13,108,119	11,905,000	11,971,590		(15,470)			5.000	4.838	MN	99,208	595,250	03/05/2008	11/01/2025
70914P-JH-6	Pennsylvania St GO First Ser			1	1FE	12,515,971	113.4210	13,610,520	12,000,000	12,449,801		(66,170)			5.000	1.474	MS	176,667	600,000	02/18/2013	03/15/2023
70914P-LW-0	Pennsylvania St GO First Ser A				1FE	10,176,617	115.7410	10,416,690	9,000,000	9,754,845		(143,239)			5.000	2.006	FA	170,000	300,000	02/18/2013	02/15/2018
745144-6R-1	Puerto Rico Comwlth GO				2FE	850,515	100.8490	695,858	690,000	699,073		(17,638)			6.500	3.820	JJ	22,425	44,850	11/04/2003	07/01/2014
745145-UZ-3	Puerto Rico Comwlth GO Ref Pub Impt				1FE	263,628	102.3110	255,778	250,000	255,198		(1,919)			5.500	4.610	JJ	6,875	13,750	03/11/2009	07/01/2016
83710D-A4-0	South Carolina St GO St Instutional-Univ			1	1FE	3,238,244	112.0550	3,266,403	2,915,000	3,019,612		(35,449)			5.250	3.860	AO	38,259	153,038	02/08/2007	04/01/2018
83710D-SX-7	South Carolina St GO St Univ Infrastruct			1	1FE	2,142,755	102.5470	2,579,057	2,515,000	2,331,973		26,958			3.000	4.430	MN	12,575	75,450	10/18/2005	11/01/2019
83710D-SY-5	South Carolina St GO St Univ Infrastruct			1	1FE	2,210,725	101.7480	2,675,972	2,630,000	2,404,581		27,655			3.000	4.470	MN	13,150	78,900	10/18/2005	11/01/2020
83710D-TM-0	South Carolina St GO St Univ Rsrch Infra			1	1FE	6,709,795	102.9310	8,049,204	7,820,000	7,332,000		88,705			3.000	4.450	MN	39,100	234,600	10/18/2005	11/01/2018
83710D-W2-0	South Carolina St GO Infrastr-Ser A			1	1FE	2,699,104	115.1320	2,878,300	2,500,000	2,673,325		(25,779)			5.000	1.334	AO	31,250	125,000	02/18/2013	10/01/2020
880541-MR-5	Tennessee St GO Ser C			1	1FE	1,077,618	117.1450	1,171,450	1,000,000	1,065,569		(12,049)			5.000	0.826	MN	8,333	50,000	02/18/2013	05/01/2024
882720-E5-0	Texas St GO Wtr Finl Assistance			1	1FE	1,565,625	100.2140	1,503,217	1,500,000	1,500,000					5.375	4.767	FA	33,594	80,625	08/27/2003	08/01/2019
882721-LX-9	Texas St GO Trans Commn Mobility Fd			1	1FE	8,011,565	107.1660	8,267,857	7,715,000	7,794,638		(32,972)			5.000	4.512	AO	96,438	385,750	06/02/2006	04/01/2024
917542-QN-5	Utah St GO Ser C				1FE	2,340,580	114.8930	2,297,860	2,000,000	2,168,209		(45,458)			5.000	2.477	JJ	50,000	100,000	01/21/2010	07/01/2017
917542-QR-6	Utah St GO Bld Amer Bds Ser D			2	1FE	4,000,000	105.9450	4,237,800	4,000,000	4,000,000					4.554	4.140	JJ	91,080	159,390	02/18/2013	07/01/2024
928109-JZ-1	Virginia St GO Ser A			1	1FE	2,843,619	101.9520	2,824,070	2,770,000	2,781,163		(23,994)			5.000	1.614	JD	11,542	138,500	02/18/2013	06/01/2020
928109-NM-5	Virginia St GO Ser B			1	1FE	4,434,808	110.9630	4,455,164	4,015,000	4,135,421		(36,006)			5.000	3.690	JD	16,729	150,000	11/02/2006	06/01/2017
928109-NN-3	Virginia St GO Ser B			1	1FE	1,548,033	110.9630	1,664,445	1,500,000	1,535,950		(12,083)			5.000	0.531	JD	6,250	75,000	02/18/2013	06/01/2018
928109-VL-8	Virginia St GO Ser B			1	1FE	3,912,807	112.6310	3,942,085	3,500,000	3,838,199		(42,935)			5.000	1.828	JD	14,583	150,000	02/18/2013	06/01/2023
93974A-4V-3	Washington St GO Cap Apprec Ser C	.@.			1FE	860,460	73.1500	1,463,000	2,000,000	1,273,638		59,596			0.000	4.850	N/A			10/20/2005	06/01/2023
93974A-7W-8	Washington St GO Ser D			1	1FE	2,070,640	104.6960	2,093,920	2,000,000	2,013,948		(13,369)			5.000	4.280	JJ	50,000	100,000	06/02/2009	01/01/2026
93974B-FC-1	Washington St GO Var Purp Ser R 2006A				1FE	10,634,200	102.3910	10,239,100	10,000,000	10,045,078		(87,470)			5.000	4.080	JJ	250,000	500,000	04/19/2006	07/01/2014
93974B-QV-7	Washington St GO Var Purp Ser 2007A			1	1FE	7,547,096	110.6670	7,940,357	7,175,000	7,284,184		(40,488)			5.000	4.351	JJ	179,375	358,750	07/19/2006	07/01/2017
93974B-ZS-4	Washington St GO Ref Ser C				1FE	3,239,820	107.0190	3,210,570	3,000,000	3,050,254		(22,173)			5.000	3.840	JJ	75,000	100,000	05/16/2007	07/01/2015
93974C-BQ-2	Washington St GO Ser A Var Purpose			1	1FE	2,037,480	110.4310	2,208,620	2,000,000	2,020,037		(3,906)			5.000	4.750	JJ	50,000	100,000	01/30/2009	07/01/2027
93974C-KE-9	Washington St GO Var Purp Ser 2010A			1	1FE	6,885,159	113.2170	7,359,105	6,500,000	6,789,363		(35,201)			5.000	2.582	FA	135,417	175,000	02/18/2013	08/01/2025
93974C-PX-2	Washington St GO Var Purp Ser 2010E				1FE	14,382,149	115.5960	14,998,581	12,975,000	13,980,995		(207,802)			5.000	1.615	FA	270,313	423,750	02/18/2013	02/01/2018
93974D-AE-8	Washington St GO Var Purp Preref Ser R-2			1	1FE	6,199,082	106.9950	6,532,045	6,105,000	6,165,439		(33,643)			5.000	4.311	JJ	152,625	152,625	02/12/2013	07/01/2018
93974D-AH-1	Washington St GO Var Purp Unref Ser R-20			1	1FE	7,995,310	107.0340	8,450,334	7,895,000	7,959,521		(35,789)			5.000	4.431	JJ	197,375	197,375	02/12/2013	07/01/2018
956553-UR-0	West Virginia St GO Ref Infrastructure			1	1FE	5,904,270	108.6370	5,996,762	5,520,000	5,748,795		(69,460)			5.000	2.047	MN	46,000	276,000	02/18/2013	11/01/2020
977056-6U-9	Wisconsin St GO Ser C				1FE	5,391,100	101.6700	5,083,500	5,000,000	5,015,903		(46,816)			5.250	4.270	MN	43,750	262,500	06/14/2004	05/01/2014
977056-6X-3	Wisconsin St GO Ser C			1	1FE	5,310,250	101.5480	5,077,400	5,000,000	5,012,017		(35,378)			5.000	4.260	MN	41,667	250,000	10/28/2003	05/01/2017
97705L-GC-5	Wisconsin St GO Ref Ser 1			1	1FE	1,008,910	104.7040	1,047,040	1,000,000	1,001,910		(116)			5.000	4.850	MN	8,333		02/28/2008	05/01/2021
97705L-N7-8	Wisconsin St GO Ser A Preref			1	1	2,574,659	106.2800	2,662,314	2,505,000	2,532,965		(20,042)			5.000	4.129	MN	20,875	125,250	11/15/2011	05/01/2018
97705L-NF-0	Wisconsin St GO Ref Ser Preref			1	1FE	4,552,097	101.6280	4,237,888	4,170,000	4,189,879		(58,680)			5.250	3.785	MN	36,488	218,925	02/16/2007	05/01/2017
97705L-NP-8	Wisconsin St GO Ref Ser Unref			1	1FE	505,925	101.6070	472,473	465,000	467,133		(6,294)			5.250	3.840	MN	4,069	24,413	02/16/2007	05/01/2017
97705L-P4-3	Wisconsin St GO Ser A Unref			1	1FE	8,525,936	106.3200	8,936,196	8,405,000	8,453,786		(34,801)			5.000	4.545	MN	70,042	420,250	11/15/2011	05/01/2018
97705L-SJ-7	Wisconsin St GO Ser A			1	1FE	3,410,285	114.4300	3,604,545	3,150,000	3,275,381		(18,467)			5.000	3.990	MN	26,250	107,500	04/16/2008	05/01/2020
97705L-XF-9	Wisconsin St GO Ser C			1	1FE	10,929,368	106.6120	11,508,765	10,795,000	10,903,615		(13,193)			4.000	2.478	MN	71,967	431,800	02/18/2013	05/01/2022
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						535,292,697	XXX	555,652,751	504,905,000	518,756,289		(3,620,535)			XXX	XXX	XXX	7,650,058	22,774,810	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						535,292,697	XXX	555,652,751	504,905,000	518,756,289		(3,620,535)			XXX	XXX	XXX	7,650,058	22,774,810	XXX	XXX
035438-CE-8	Ann Arbor MI GO Bld Amer Bd			1	1FE	1,000,000	107.7240	1,077,240	1,000,000	1,000,000					5.500	5.500	MN	9,167	55,000	08/06/2009	05/01/2024
041826-UD-8	Arlington TX ISD GO Ref			1	1FE	7,920,025	105.3340	7,821,050	7,425,000	7,495,883		(60,536)			5.000	4.120	FA	140,250	371,250	12/05/2005	02/15/2016
052396-RT-7	Austin TX GO Pub Ppty Fin Contractual			1	1FE	1,095,220	113.6080	1,136,080	1,000,000	1,041,358		(10,342)			5.000	3.780	MS	16,667	50,000	04/23/2008	09/01/2018
052396-RU-4	Austin TX GO Pub Ppty Fin Contractual			1	1FE	1,106,410	113.1850	1,131,850	1,000,000	1,045,536		(11,419)			5.000	3.660	MS	16,667	50,000	02/06/2008	09/01/2019
086187-KX-8	Berwick PA Area Sch Dist GO Txbl Ser A			2	2Z	379,755	100.3760	381,429	380,000	379,820		65			4.980	3.346	AO	4,731	18,924	02/18/2013	10/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
101547-TS-6	Boulder Valley CO GO Sch Dist #RE-2 Boul			1	1FE	6,330,809	111.8790	6,634,425	5,930,000	6,163,402		(31,862)			5.000	4.180	JD	24,708	246,500	02/24/2009	12/01/2023
101547-TT-4	Boulder Valley CO GO Sch Dist #RE-2 Boul			1	1FE	4,215,880	111.6110	4,464,440	4,000,000	4,126,170		(15,626)			5.000	4.340	JD	16,667	150,000	02/24/2009	12/01/2024
114889-VE-5	Broward Cnty FL GO Ref Ser B			1	1FE	668,572	114.5020	727,088	635,000	655,057		(2,392)			5.000	4.470	JJ	15,875	31,750	08/08/2007	01/01/2022
114889-VF-2	Broward Cnty FL GO Ref Ser B			1	1FE	15,843,625	113.4790	17,021,850	15,000,000	15,501,607		(59,966)			5.000	4.439	JJ	375,000	750,000	08/09/2007	01/01/2023
114889-VG-0	Broward Cnty FL GO Ref Ser B			1	1FE	21,830,624	112.6010	22,942,454	20,375,000	21,231,919		(103,082)			5.000	4.297	JJ	509,375	1,018,750	08/09/2007	01/01/2024
123547-2N-0	Butler Cnty OH GO Ref			2	1FE	10,804,673	117.1410	10,952,684	9,350,000	10,428,949		(62,327)			5.250	4.091	JD	40,906	490,875	03/21/2007	12/01/2026
137087-LP-5	Canal Winchester OH Loc SD GO Ref				1FE	5,050,976	115.8910	5,035,464	4,345,000	4,892,808		(26,170)			5.250	4.111	JD	19,009	228,113	03/14/2007	12/01/2028
145628-PN-7	Carrollton TX Fmrs Brh ISD GO Ref Sch Bl			1	1FE	5,193,850	110.5180	5,525,900	5,000,000	5,069,742		(13,024)			4.500	4.020	FA	85,000	135,000	02/23/2007	02/15/2018
158843-TY-8	Chandler AZ GO Unltd			1	1FE	1,037,670	109.7220	1,097,220	1,000,000	1,016,024		(341)			5.000	4.500	JJ	25,000		02/28/2008	07/01/2020
164231-KQ-4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd			2	1FE	3,000,000	113.6600	3,409,800	3,000,000	3,000,000					5.870	5.870	FA	73,375	176,100	06/19/2009	08/01/2028
165573-UG-9	Chester Cnty PA GO Unltd			1	1FE	1,014,690	108.6380	1,086,380	1,000,000	1,008,653		(1,334)			5.000	4.820	JJ	23,056	50,000	01/07/2009	07/15/2028
165573-UJ-3	Chester Cnty PA GO			1	1FE	3,659,530	108.0600	3,782,100	3,500,000	3,593,563		(14,597)			5.000	4.450	JJ	80,694	175,000	01/15/2009	07/15/2029
167485-QW-4	Chicago IL GO Proj & Ref Ser A			1	1FE	5,325,350	104.4560	5,222,800	5,000,000	5,077,728		(36,517)			5.000	4.182	JJ	125,000	250,000	03/17/2006	01/01/2019
167501-2P-9	Chicago Ill Brd Ed Sch Ref GO Ser A				1FE	5,928,873	110.5320	5,847,143	5,290,000	5,731,348		(34,739)			5.500	4.450	JD	24,246	290,950	08/07/2007	12/01/2023
167505-DC-7	Chicago Ill Brd Ed Sch Ref GO Ser A			2	1FE	14,936,523	108.5220	15,084,558	13,900,000	14,621,097		(60,074)			5.250	4.566	JD	60,813	729,750	02/20/2008	12/01/2023
167505-ED-4	Chicago Ill Brd Ed Sch Ref GO Ser A MBIA			2	1FE	10,813,600	108.5220	10,852,200	10,000,000	10,566,974		(47,388)			5.250	4.504	JD	43,750	525,000	03/11/2008	12/01/2023
167560-MQ-1	Chicago IL Met Wtr Rclm Dst GO Gtr Chica				1FE	5,529,000	114.5250	5,726,250	5,000,000	5,340,501		(31,099)			5.000	4.081	JD	20,833	250,000	02/15/2007	12/01/2022
180847-J3-0	Clark Cnty NV GO Bond Bk Ref Transn Ser				1FE	6,841,359	101.9800	6,424,740	6,300,000	6,333,873		(79,703)			5.000	3.680	JD	26,250	315,000	11/21/2006	06/01/2014
180847-T6-2	Clark Cnty NV GO Bond Bk				1FE	5,444,300	103.9280	5,196,400	5,000,000	5,052,676		(50,108)			5.000	3.700	MN	41,667	200,000	11/14/2006	11/01/2014
180848-FS-7	Clark Cnty Nev GO Bld Amer Bd Ser A			2	1FE	5,269,150	116.6740	5,833,700	5,000,000	5,248,992		(5,542)			6.754	6.323	JJ	168,850	337,700	01/26/2010	07/01/2038
181054-8M-2	Clark Cnty NV Sch Dist GO Ref Ser B			1	1FE	5,222,450	101.9970	5,099,850	5,000,000	5,014,862		(31,816)			5.000	4.330	JD	11,111	250,000	07/10/2006	06/15/2017
181059-AU-0	Clark Cnty NV Sch Dist GO Bldg Ser D				1FE	12,257,520	102.6170	11,287,870	11,000,000	11,093,816		(201,182)			6.000	4.080	JD	29,333	660,000	07/18/2007	06/15/2014
181059-MM-5	Clark Cnty NV Sch Dist GO Ltd Tax Bldg S			1	1FE	2,236,719	111.3380	2,393,767	2,150,000	2,222,369		(14,351)			5.000	1.495	JD	4,778	107,500	02/18/2013	06/15/2019
181070-CQ-4	Clark Cnty NV Wtr GO Reclamation Dist Se			1	1FE	9,937,500	109.6200	10,962,000	10,000,000	9,948,980		2,081			5.250	5.299	JJ	262,500	525,000	03/18/2009	07/01/2029
186343-YS-2	Cleveland OH GO Ref Var Purp Ser C				1FE	2,295,632	112.2370	2,289,635	2,040,000	2,219,799		(12,794)			5.250	4.230	MN	13,685	107,100	04/05/2007	11/15/2024
186343-YV-5	Cleveland OH GO Ref Var Purp Ser C			2	1FE	3,059,262	110.1710	2,974,617	2,700,000	2,974,785		(14,268)			5.250	4.270	MN	18,113	141,750	04/05/2007	11/15/2027
196686-AR-0	Colorado Springs CO GO Sch Dist No 11 Se				1FE	4,470,452	118.3650	4,675,418	3,950,000	4,282,133		(35,035)			5.250	4.000	JD	17,281	207,375	01/29/2008	12/01/2021
199507-E6-7	Columbus OH City Sch Dist GO Sch Facs Co			1	1FE	11,206,501	110.1120	12,046,253	10,940,000	11,114,996		(39,652)			5.000	1.638	JD	45,583	447,000	02/18/2013	12/01/2020
207515-GF-8	Conneaut PA SD GO Ser B			2	1FE	3,803,205	113.4960	3,972,360	3,500,000	3,696,753		(18,036)			5.000	4.230	MN	29,167	175,000	04/12/2007	11/01/2022
207515-GG-6	Conneaut PA SD GO Ser B			2	1FE	5,277,536	112.8400	5,461,456	4,840,000	5,147,955		(21,969)			5.000	4.260	MN	40,333	242,000	04/12/2007	11/01/2024
207515-GH-4	Conneaut PA SD GO Ser B			2	1FE	6,675,535	112.1980	6,844,078	6,100,000	6,529,917		(24,698)			5.000	4.280	MN	50,833	305,000	04/12/2007	11/01/2026
213185-AL-5	Cook Cnty IL GO Ref				1FE	5,315,000	108.0380	5,401,900	5,000,000	5,080,915		(33,364)			5.000	4.092	MN	31,944	200,000	08/06/2007	11/15/2015
213201-PP-5	Cook Cnty IL GO Prsv Dist				1FE	6,852,256	114.3920	7,469,798	6,530,000	6,721,060		(23,258)			5.000	4.500	MN	41,719	326,500	08/21/2007	11/15/2020
220147-T2-8	Corpus Christi TX ISD GO Ind Sch Dist Sc			1	1FE	3,579,493	113.9780	4,040,520	3,545,000	3,565,689		(2,319)			5.000	4.880	FA	66,961	127,250	01/27/2009	08/15/2024
220147-T3-6	Corpus Christi TX ISD GO Ind Sch Dist Sc			1	1FE	2,449,501	113.2460	2,780,189	2,455,000	2,450,716		266			5.000	5.020	FA	46,372	122,750	01/27/2009	08/15/2025
224381-MT-7	Crandall TX GO Unref			1	1FE	382,074	100.3860	381,467	380,000	380,000		(1,543)			5.375	2.452	FA	7,716	10,481	02/18/2013	08/15/2016
235219-FJ-6	Dallas TX GO Preref Ref & Impt Ser A				1	49,399	115.8850	52,148	45,000	48,954		(444)			5.000	2.731	FA	850	1,125	07/03/2013	02/15/2018
235219-FR-8	Dallas TX GO Unref Ref & Impt Ser A				1FE	16,455,347	115.6540	17,296,056	14,955,000	16,303,547		(151,800)			5.000	2.675	FA	282,483	373,875	07/03/2013	02/15/2018
251093-S5-0	Detroit Mich GO Dist St Aid			1	1FE	7,381,050	95.5000	7,162,500	7,500,000	7,397,728		4,676			5.000	5.134	MN	62,500	375,000	03/12/2010	11/01/2030
259003-CM-1	Douglas Cnty GA GO Sales Tax				1FE	3,984,260	110.9650	3,883,775	3,500,000	3,736,616		(53,325)			5.000	2.290	FA	72,917	100,000	02/01/2011	08/01/2016
283734-CH-2	El Paso TX GO Ref				1FE	3,311,100	103.1230	3,093,690	3,000,000	3,024,424		(38,091)			5.250	3.911	FA	59,500	157,500	04/05/2005	08/15/2014
286299-WB-4	Elgin IL GO Ref Ser B				1FE	1,520,766	105.3040	1,368,952	1,300,000	1,322,995		(23,224)			5.875	3.965	JD	3,394	76,375	11/13/2003	12/15/2014
289365-GT-9	Elmbrook WI Sch Dist GO Sch Bldg & Impt			1	1FE	2,255,458	105.3860	2,397,532	2,275,000	2,259,319		845			4.500	4.570	AO	25,594	102,375	02/12/2009	04/01/2027
303820-2W-3	Fairfax Cnty VA GO Ref Pub Imp			1	1FE	1,010,800	105.4120	1,054,120	1,000,000	1,006,142		(1,037)			4.000	3.870	AO	10,000	40,000	01/14/2009	04/01/2023
303820-4M-3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer				1FE	2,999,850	107.1620	3,214,860	3,000,000	2,999,908		58			5.100	4.500	AO	38,250	153,000	02/18/2013	10/01/2027
303820-R3-0	Fairfax Cnty VA GO Ref Pub Impt Ser A			1	1FE	5,350,100	107.9700	5,398,500	5,000,000	5,083,518		(36,998)			5.000	4.000	AO	62,500	200,000	06/06/2007	10/01/2016
349460-W2-7	Fort Worth TX ISD GO			1	1FE	4,237,320	107.8890	4,315,560	4,000,000	4,111,862		(24,341)			5.000	4.253	FA	75,556	200,000	02/13/2008	02/15/2027
360064-PV-5	Fulton Cnty GA Sch Dist GO Ref			2	1FE	6,545,393	118.2220	6,791,854	5,745,000	6,177,320		(62,152)			5.500	4.078	JJ	157,988	315,975	05/15/2007	01/01/2021
366119-PW-9	Garland TX GO Ref Ser A			1	1FE	4,829,598	105.1780	4,633,091	4,405,000	4,462,350		(49,012)			5.250	4.051	FA	87,366	231,263	03/11/2005	02/15/2016
375280-KA-1	Gilbert AZ GO Projs of 2006 & 2007			1	1FE	3,325,692	113.7560	3,503,685	3,080,000	3,203,121		(17,195)			5.000	4.020	JJ	77,000	104,000	07/02/2008	07/01/2019
38134L-BQ-4	Golden West Sch Fng Auth CA GO Ref Bever				1FE	7,845,688	116.0010	8,027,269	6,920,000	7,532,702		(58,705)			5.250	4.020	FA	151,375	363,300	02/14/2008	08/01/2022
382604-B7-0	Goose Creek TX Cons ISD GO Preref Ref &			1	1	7,191,431	109.5360	7,809,917	7,130,000	7,168,106		(16,695)			5.000	4.732	FA	134,678	356,500	07/30/2012	02/15/2022
382604-C3-8	Goose Creek TX Cons ISD GO Unref Ref & S			1	1FE	1,354,215	106.4640	1,437,264	1,350,000	1,352,630		(1,149)			5.000	4.902	FA	25,500	67,500	07/30/2012	02/15/2022
388640-V9-2	Grapevine-Colleyville TX GO ISD Preref			1	1FE	1,417,622	107.5690	1,489,831	1,385,000	1,408,908		(8,714)			5.000	3.891	FA	26,161	34,625	05/17/2013	08/15/2017
388640-W7-5	Grapevine-Colleyville TX GO ISD Unref			1	1FE	3,188,604	107.3200	3,343,018	3,115,000	3,168,943		(19,662)			5.000	3.888	FA	58,839	77,875	05/17/2013	08/15/2017
414004-3L-3	Harris Cnty TX GO Ref Ser C				1FE	17,699,616	114.4410	19,008,650	16,610,000	17,057,680		(112,230)			5.000	4.190	FA	313,744	830,500	08/06/2007	08/15/2017
414004-D3-2	Harris Cnty TX GO Ref Road Ser B			1	1FE	4,909,719	103.5290	5,026,333	4,855,000	4,880,779		(28,940)			5.000	0.303	AO	60,688	242,750	02/18/2013	10/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
440673-YE-5	Horry Cnty SC Sch Dist GO Ser A			1	1FE	5,306,700	108.4120	5,420,600	5,000,000	5,094,696		(32,930)			5.000	4.240	MS	83,333	250,000	08/16/2006	03/01/2023
442402-6U-2	Houston TX ISD GO Ref Ser B			1	1FE	10,117,025	111.1670	10,560,865	9,500,000	9,700,449		(58,826)			5.000	4.271	FA	179,444	475,000	10/13/2005	02/15/2020
442402-6W-8	Houston TX ISD GO Ref Ser B			1	1FE	10,157,900	109.6230	10,962,300	10,000,000	10,063,093		(18,325)			5.000	4.780	FA	188,889	500,000	03/05/2008	02/15/2024
478700-H9-1	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			1	1FE	2,418,600	110.2200	2,645,280	2,400,000	2,411,710		(1,438)			5.500	5.400	AO	33,000	110,000	05/18/2009	10/01/2025
478700-J2-4	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			1	1FE	2,130,000	109.7840	2,338,399	2,130,000	2,130,000					5.500	5.500	AO	29,288	117,150	05/11/2009	10/01/2026
478700-J4-0	Johnson Cnty KS GO Unif SD Bld Amer Bd 2			1	1FE	1,000,000	110.7420	1,107,420	1,000,000	1,000,000					5.750	5.750	AO	14,375	57,500	05/18/2009	10/01/2028
483800-SG-4	Kane & Du Page Cntys IL GO Cmnty Unit SD				1FE	1,013,471	100.0000	1,000,000	1,000,000	1,000,000		(13,471)			6.750	0.677	JJ	33,750	33,750	02/18/2013	01/01/2014
486116-XH-4	Kauai Cnty HI GO Bld Amer Bd				1FE	500,000	108.0340	540,170	500,000	500,000					4.036	4.036	FA	8,408		03/03/2010	08/01/2018
49474E-S8-7	King Cnty WA GO Ltd Tax Swr			1	1FE	4,937,850	109.6990	5,484,950	5,000,000	4,947,352		2,291			5.000	5.101	JJ	125,000	250,000	03/18/2009	01/01/2029
49474E-XK-4	King Cnty WA GO Swr			1	1FE	7,754,681	104.6960	7,523,521	7,230,000	7,295,674		(63,084)			5.000	4.064	JJ	180,750	361,500	07/29/2005	01/01/2020
495098-RX-5	King Cnty WA Sch Dist GO No 405 Bellevue				1FE	3,762,237	108.8290	3,716,510	3,415,000	3,489,338		(36,752)			5.000	3.810	JD	14,229	170,750	06/16/2005	12/01/2015
509426-H6-2	Lake Cnty OH GO Swr & Wtr Dist Impt			1	1FE	587,363	100.2940	566,661	565,000	565,000					5.250	4.717	JD	2,472	29,663	08/25/2003	12/01/2019
512804-RA-5	Lakota OH Loc Sch Dist GO Ref Ser A				1FE	3,509,258	117.1350	3,689,753	3,150,000	3,369,657		(19,839)			5.250	4.300	JD	13,781	165,375	10/24/2005	12/01/2022
524786-WA-4	Lehigh Cnty PA GO Ser A				1FE	9,248,850	114.8050	10,165,983	8,855,000	9,182,221		(66,629)			5.000	0.926	MN	56,574	442,750	02/18/2013	11/15/2017
524786-WC-0	Lehigh Cnty PA GO Ser A			1	1FE	4,668,659	111.7800	5,030,100	4,500,000	4,640,261		(28,398)			5.000	1.196	MN	28,750	225,000	02/18/2013	11/15/2019
544646-UM-2	Los Angeles CA Uni Sch Dist GO Ser F			1	1FE	4,874,950	106.4100	5,320,500	5,000,000	4,893,924		4,365			5.000	5.201	JJ	125,000	250,000	02/05/2009	07/01/2029
567505-KL-5	Maricopa Cnty AZ Un High SD GO No 210 Re				1FE	2,272,900	116.0660	2,321,320	2,000,000	2,151,187		(20,055)			5.250	3.921	JJ	52,500	105,000	03/14/2007	07/01/2020
579100-QM-3	McAllen TX ISD GO Ref			1	1FE	2,113,000	105.3340	2,106,680	2,000,000	2,015,820		(13,490)			5.000	4.270	FA	37,778	100,000	08/11/2005	02/15/2022
584002-LF-4	Mecklenburg Cnty NC GO Pub Impt Ser B			1	1FE	5,422,237	116.1720	5,808,600	5,000,000	5,215,343		(46,566)			5.000	3.245	FA	104,167	225,000	02/18/2013	02/01/2019
586145-QJ-6	Memphis TN GO Ref Gen Impt				1FE	12,875,499	118.0140	13,984,659	11,850,000	12,308,035		(85,171)			5.250	4.340	AO	155,531	622,125	05/02/2006	10/01/2018
586145-UD-4	Memphis TN GO Ref Gen Impt			1	1FE	6,753,101	109.8770	7,004,659	6,375,000	6,556,473		(38,218)			5.000	4.260	AO	79,688	318,750	04/24/2008	04/01/2023
592112-BL-9	Met Govt Nashville & D Cnty GO Ser B			1	1FE	6,414,271	111.5830	6,750,772	6,050,000	6,158,283		(38,847)			5.000	4.261	FA	126,042	302,500	06/07/2006	08/01/2020
592112-BQ-8	Met Govt Nashville & D Cnty GO Ser B			1	1FE	5,155,700	111.5830	5,579,150	5,000,000	5,046,864		(16,709)			5.000	4.611	FA	104,167	250,000	06/26/2006	08/01/2024
592112-DR-4	Met Govt Nashville & D Cnty GO Bld Amer			2	1FE	7,500,000	106.0200	7,951,500	7,500,000	7,500,000					5.707	5.707	JJ	214,013	428,025	06/04/2010	07/01/2034
592112-JW-7	Met Govt Nashville & D Cnty GO Ser A Pre			1	1	464,331	114.2110	468,265	410,000	445,872		(10,127)			5.000	2.287	MN	2,619	20,500	02/29/2012	05/15/2020
592112-KB-1	Met Govt Nashville & D Cnty GO Ser A Unr			1	1FE	7,369,989	112.1130	7,651,712	6,825,000	7,231,305		(103,656)			5.000	1.931	MN	43,604	341,250	02/18/2013	05/15/2020
602409-FA-7	Milwaukee WI Met Swr Dist GO Ref Sew Sys				1FE	4,114,427	112.6370	4,178,833	3,710,000	3,824,552		(38,681)			5.250	4.051	AO	48,694	194,775	03/23/2005	10/01/2016
603789-Y9-3	Minneapolis MN Sch Dist #1 GO Taxable Pe				1FE	1,601,312	100.4020	1,606,432	1,600,000	1,600,028		(331)			5.375	5.353	FA	35,833	86,000	09/13/2006	02/01/2014
603789-Z2-7	Minneapolis MN Sch Dist #1 GO Taxable Pe			1	1FE	1,690,033	100.3190	1,695,391	1,690,000	1,690,006		(27)			5.375	0.720	FA	37,849	45,419	02/18/2013	02/01/2015
618769-FM-0	Morrisville Boro PA GO Sch Dist Cap Impt				1FE	1,105,443	110.2290	1,129,847	1,025,000	1,050,115		(883)			5.000	3.851	AO	12,813		04/01/2008	04/01/2016
618769-FP-3	Morrisville Boro PA GO Sch Dist Cap Impt			1	1FE	1,303,565	112.3290	1,364,797	1,215,000	1,246,914		(10,790)			5.000	3.981	AO	15,188	60,750	04/01/2008	04/01/2018
618769-GE-7	Morrisville Boro PA GO Sch Dist Cap Impt				1FE	334,329	107.9710	334,710	310,000	317,596		(267)			5.000	3.851	AO	3,875		04/01/2008	04/01/2016
618769-GG-2	Morrisville Boro PA GO Sch Dist Cap Impt			1	1FE	364,784	107.9140	366,908	340,000	348,931		(3,019)			5.000	3.981	AO	4,250	17,000	04/01/2008	04/01/2018
64966F-L5-1	New York NY City GO Ser J-Subser J-1			1	1FE	3,665,305	109.5050	3,832,675	3,500,000	3,546,781		(17,981)			5.000	4.410	JD	14,583	175,000	05/24/2006	06/01/2018
64966F-M8-4	New York NY City GO Ser J-Subser J-1			1	1FE	9,396,114	107.6880	9,799,608	9,100,000	9,184,301		(32,305)			5.000	4.590	JD	37,917	455,000	05/24/2006	06/01/2024
64966F-SQ-8	New York NY City GO Ser G			1	1FE	13,458,335	108.4200	13,850,655	12,775,000	12,946,323		(76,966)			5.000	4.320	FA	266,146	638,750	04/28/2006	08/01/2017
64966F-SY-1	New York NY City GO Ser G			1	1FE	10,410,200	107.4310	10,743,100	10,000,000	10,100,119		(44,861)			5.000	4.491	FA	208,333	500,000	12/16/2005	08/01/2021
64966F-W4-2	New York NY City GO Ser A			1	1FE	8,363,680	109.1890	8,735,120	8,000,000	8,110,051		(39,363)			5.000	4.431	FA	166,667	400,000	08/11/2006	08/01/2021
64966K-BT-9	New York NY GO Preref Ser M			1	1FE	6,979,585	105.9230	7,266,318	6,860,000	6,927,403		(49,807)			5.000	4.182	AO	85,750	342,625	08/29/2013	04/01/2019
64966K-BY-8	New York NY GO Unref Ser M			1	1FE	2,176,269	105.3180	2,253,805	2,140,000	2,159,288		(14,736)			5.000	4.250	AO	26,750	107,000	11/05/2012	04/01/2019
64966K-E8-2	New York NY GO Preref Sub Ser F-1			1	1	7,494,037	107.7430	7,940,659	7,370,000	7,473,481		(20,556)			5.000	4.117	MS	122,833	11,500	09/04/2013	09/01/2018
64966K-F4-0	New York NY GO Preref Sub Ser F-1			1	1	7,478,504	107.7430	7,940,659	7,370,000	7,454,541		(23,963)			5.000	4.278	MS	122,833	184,250	07/02/2013	09/01/2024
64966K-F8-1	New York NY GO Unref Sub Ser F-1			1	1FE	132,285	107.1740	139,326	130,000	131,779		(507)			5.000	4.139	MS	2,167	3,250	07/02/2013	09/01/2018
64966K-G4-9	New York NY GO Unref Sub Ser F-1			1	1FE	128,793	106.4350	138,366	130,000	128,843		50			5.000	5.109	MS	2,167	3,250	07/02/2013	09/01/2024
64966K-WH-2	New York NY GO Preref Sub Ser E-1			1	1FE	6,696,960	107.3530	7,096,033	6,610,000	6,670,527		(26,433)			5.000	4.395	FA	137,708	165,250	04/05/2013	08/01/2021
64966K-WL-3	New York NY GO Unref Sub Ser E-1			1	1FE	40,211	103.3230	41,329	40,000	40,148		(63)			5.000	4.755	FA	833	1,000	04/05/2013	08/01/2021
652234-PS-8	Newport News VA GO Gen Impt & Wtr Ser B				1FE	1,092,179	116.6160	1,166,160	1,000,000	1,079,901		(12,278)			5.250	1.315	FA	21,875	26,250	02/18/2013	02/01/2019
659154-2T-4	North East ISD TX GO Ref				1FE	2,250,800	119.0750	2,381,500	2,000,000	2,163,474		(14,539)			5.250	4.160	FA	43,750	105,000	03/29/2007	02/01/2023
659154-2W-7	North East ISD TX GO Ref				1FE	10,303,380	119.1820	10,726,380	9,000,000	9,947,745		(59,488)			5.250	4.133	FA	196,875	472,500	11/20/2007	02/01/2026
659154-3E-6	North East ISD TX GO Ref				1FE	4,362,231	116.0780	4,457,395	3,840,000	4,282,311		(13,573)			5.250	4.380	FA	84,000	201,600	08/13/2007	02/01/2034
681712-PP-4	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	4,504,946	118.4990	4,360,763	3,680,000	4,319,374		(46,033)			5.250	3.380	AO	48,300	193,200	09/18/2009	04/01/2025
681712-PQ-2	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	2,811,056	118.2870	2,957,175	2,500,000	2,795,121		(15,935)			5.250	2.331	AO	32,813	131,250	02/18/2013	04/01/2026
681712-PR-0	Omaha NE GO Ref Omaha Conv Ctr Arena				1FE	9,096,813	117.0240	9,631,075	8,230,000	9,057,206		(39,607)			5.250	2.401	AO	108,019	432,075	02/18/2013	04/01/2027
696497-TN-6	Palm Beach Cnty FL GO Land Acq				1FE	3,512,254	102.1770	3,576,195	3,500,000	3,504,148		(8,106)			5.798	0.393	JD	16,911	202,930	02/18/2013	06/01/2014
696497-TP-1	Palm Beach Cnty FL GO Land Acq				1FE	3,075,698	107.3060	3,219,180	3,000,000	3,019,248		(12,147)			5.808	3.754	JD	14,520	174,240	02/18/2013	06/01/2015
713176-F6-7	Peoria IL GO Ref Ser B			1	1FE	2,219,785	106.0880	2,148,282	2,025,000	2,058,903		(21,551)			5.000	3.841	JJ	50,625	101,250	05/26/2005	01/01/2017
718814-XQ-4	Phoenix AZ GO Var Purp Ser A			1	1FE	1,043,367	112.7830	1,127,830	1,000,000	1,035,350		(8,017)			5.000	0.987	JJ	25,000	25,000	02/18/2013	07/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
724394-HC-8	Pitkin Cnty CO Sch Dist GO Ref				1FE	1,014,650	103.4760	1,034,760	1,000,000	1,001,945		(173)			4.000	3.782	JD	3,333		02/09/2007	12/01/2014
724394-HD-6	Pitkin Cnty CO Sch Dist GO Ref				1FE	1,080,975	107.8580	1,110,937	1,030,000	1,042,593		(6,224)			4.500	3.831	JD	3,863	46,350	02/09/2007	12/01/2015
724394-HE-4	Pitkin Cnty CO Sch Dist GO Ref				1FE	1,094,480	111.6920	1,116,920	1,000,000	1,031,937		(860)			5.000	3.831	JD	4,167		02/22/2007	12/01/2016
741701-VJ-2	Prince Georges Cnty MD GO Cons Pub Impt			1	1FE	2,653,110	114.7950	2,823,957	2,460,000	2,542,043		(13,287)			5.000	3.980	JJ	56,717	73,000	03/26/2008	07/15/2019
742327-CD-9	Princeton OH City Sch Dist GO Ref Sch Im			2	2FE	10,689,400	114.1890	11,418,900	10,000,000	10,563,706		(24,247)			5.250	4.732	JD	43,750	525,000	03/11/2008	12/01/2030
752147-EF-1	Rancho Santiago CA GO Cmnty College Dist				1FE	2,253,540	119.2320	2,384,640	2,000,000	2,151,169		(14,202)			5.250	4.200	MS	35,000	105,000	08/04/2005	09/01/2022
778017-LF-8	Roseville MI Sch Dist GO Ref Sch Bldg &			1	1FE	2,608,625	105.2440	2,631,100	2,500,000	2,530,042		(11,977)			5.000	4.451	MN	20,833	125,000	06/01/2006	05/01/2023
778017-LG-6	Roseville MI Sch Dist GO Ref Sch Bldg &			1	1FE	3,094,205	104.8980	3,115,471	2,970,000	3,004,373		(13,699)			5.000	4.471	MN	24,750	148,500	06/01/2006	05/01/2024
796237-UE-3	San Antonio TX GO Prerefunded-Ref-Gen Im			1	1	1,338,818	105.3030	1,326,818	1,260,000	1,278,961		(12,290)			5.250	3.819	FA	27,563	46,725	04/01/2010	02/01/2017
796237-UK-9	San Antonio TX GO Unrefunded Bal-Ref-Gen			1	1FE	2,911,399	104.7990	2,871,493	2,740,000	2,781,232		(28,864)			5.250	3.819	FA	59,938	110,775	04/01/2010	02/01/2017
797355-WJ-9	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	5,769,600	117.7560	5,887,800	5,000,000	5,568,722		(37,683)			5.500	4.240	JJ	137,500	275,000	02/04/2008	07/01/2025
797355-WK-6	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	11,221,600	117.3300	11,733,000	10,000,000	10,918,075		(53,583)			5.500	4.530	JJ	275,000	550,000	08/09/2007	07/01/2026
797355-YY-4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	5,463,650	112.9420	5,647,100	5,000,000	5,365,028		(17,445)			5.250	4.556	JJ	131,250	262,500	08/10/2007	07/01/2028
797355-ZF-4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	10,218,305	112.9420	10,729,490	9,500,000	10,070,011		(27,035)			5.250	4.675	JJ	249,375	498,750	02/27/2008	07/01/2028
812626-D4-8	Seattle WA GO Ref & Impt-Ltd Tax-Ser B				1FE	5,592,887	115.9080	5,795,400	5,000,000	5,504,066		(88,821)			5.000	1.085	FA	104,167	125,000	02/18/2013	08/01/2018
812626-N8-8	Seattle WA GO Ref & Impt Ltd Tax Preref			1	1	1,674,915	107.3860	1,745,023	1,625,000	1,650,884		(15,538)			5.000	3.952	FA	33,854	81,250	06/06/2012	08/01/2017
812626-Q2-8	Seattle WA GO Ref & Impt Ltd Tax Unref			1	1FE	4,288,060	106.7350	4,466,860	4,185,000	4,238,552		(32,064)			5.000	4.157	FA	87,188	209,250	06/06/2012	08/01/2017
812626-XA-2	Seattle WA GO Ref			1	1FE	3,517,833	115.2290	3,802,557	3,300,000	3,414,634		(20,589)			5.000	4.210	JD	13,750	165,000	06/19/2008	12/01/2019
821686-A8-5	Shelby Cnty TN GO Unrefunded-Ref-Ser A			1	1FE	6,064,751	105.3180	6,113,710	5,805,000	5,917,396		(57,750)			5.000	2.415	AO	72,563	198,000	02/18/2013	04/01/2017
821686-ZK-1	Shelby Cnty TN GO Prerefunded-Ref-Ser A			1	1FE	57,815	105.8840	58,236	55,000	56,065		(480)			5.000	3.399	AO	688	1,500	11/01/2011	04/01/2017
833085-XB-4	Snohomish Cnty WA GO			1	1FE	2,746,128	106.1740	2,840,155	2,675,000	2,695,450		(7,827)			5.000	4.661	JD	11,146	133,750	06/27/2006	12/01/2022
833085-XC-2	Snohomish Cnty WA GO			1	1FE	2,975,573	106.5140	3,046,300	2,860,000	2,893,195		(12,716)			5.125	4.611	JD	12,215	146,575	06/27/2006	12/01/2023
849476-JQ-0	Spring Branch TX Sch Dist GO Ltd Tax			1	1FE	7,337,583	107.5720	7,626,855	7,090,000	7,189,274		(29,227)			5.250	4.756	FA	155,094	372,225	02/26/2008	02/01/2027
85022K-DX-5	Springboro OH Cmnty SD City GO Ref				1FE	3,964,993	115.1670	3,979,020	3,455,000	3,811,109		(25,460)			5.250	4.071	JD	15,116	181,388	03/19/2007	12/01/2024
85022K-DY-3	Springboro OH Cmnty SD City GO Ref				1FE	4,578,405	115.1320	4,576,497	3,975,000	4,410,036		(27,863)			5.250	4.081	JD	17,391	208,688	03/19/2007	12/01/2025
879709-ZY-2	Tempe AZ GO Ref				1FE	1,703,884	113.3340	1,756,677	1,550,000	1,608,361		(15,296)			5.000	3.840	JJ	38,750	77,500	12/20/2006	07/01/2017
927734-UL-5	Virginia Beach VA GO Ref & Impt				1FE	6,005,428	116.1890	6,303,253	5,425,000	5,918,018		(87,410)			5.000	0.915	JJ	125,076	135,625	02/18/2013	07/15/2018
927734-UM-3	Virginia Beach VA GO Ref & Impt				1FE	1,115,130	117.2990	1,172,990	1,000,000	1,100,778		(14,352)			5.000	1.124	JJ	23,056	25,000	02/18/2013	07/15/2019
930863-U7-8	Wake Cnty NC GO Public Impt GO Sch Pub I			1	1FE	4,330,788	118.1080	4,848,333	4,105,000	4,248,258		(18,125)			5.000	4.240	MS	68,417	148,000	06/01/2010	03/01/2024
930863-V6-9	Wake Cnty NC GO Public Impt GO Pub Impt			1	1FE	3,054,234	111.8260	3,237,363	2,895,000	2,996,031		(12,524)			5.000	4.240	MS	48,250	102,000	06/01/2010	03/01/2024
952030-WU-4	West Chester PA GO Sch Dist Ser A			1	1FE	14,761,391	103.7900	15,049,550	14,500,000	14,681,654		(79,737)			4.500	1.628	MN	83,375	652,500	02/18/2013	05/15/2027
952347-RF-1	West Contra Costa CA GO Uni Sch Dist Cab	B			1FE	1,170,280	91.7210	1,834,420	2,000,000	1,699,234		75,550			0.000	4.600	N/A			10/06/2005	08/01/2017
964559-WD-6	White Settlement TX ISD GO Unref			1	1FE	251,702	100.2870	250,718	250,000	250,000		(701)			5.375	4.911	FA	5,076	13,438	01/27/2012	08/15/2021
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						738,263,517	XXX	767,094,166	693,885,000	719,035,874		(4,019,333)			XXX	XXX	XXX	10,513,108	32,604,897	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						738,263,517	XXX	767,094,166	693,885,000	719,035,874		(4,019,333)			XXX	XXX	XXX	10,513,108	32,604,897	XXX	XXX
006116-AX-5	Adams Cnty PA Indl Dev AuthRev Gettysbur				1FE	1,444,079	109.7820	1,427,166	1,300,000	1,364,699		(23,374)			5.000	3.011	FA	24,556	65,000	06/09/2010	08/15/2016
011842-PK-1	Alaska St Intl Arpts Rev Ref Amt Ser A			1	1FE	4,858,500	104.8620	5,243,100	5,000,000	4,905,687		9,622			5.000	5.300	AO	62,500	250,000	07/17/2008	10/01/2021
011842-QS-3	Alaska St Intl Arpts Rev Ref Ser D			1	1FE	9,111,276	106.1860	9,301,894	8,760,000	8,869,791		(36,761)			5.000	4.510	AO	109,500	438,000	05/23/2006	10/01/2023
01728L-BQ-4	Allegheny Cnty PA Arpt Rev Auth Ref-Pitt				1FE	5,460,355	100.0000	5,375,000	5,375,000	5,375,000		(13,511)			4.250	3.991	JJ	114,219	228,438	11/15/2006	01/01/2014
040048R-DT-0	Arizona Brd Regents AZ St Rev Bld Amer B			2	1FE	1,340,000	114.6010	1,535,653	1,340,000	1,340,000					6.304	6.302	JJ	42,237	84,474	03/31/2010	07/01/2039
040580-FD-9	Arizona Sch Facs Brd St Rev Ref St Sch			1	1FE	10,883,700	107.0730	10,707,300	10,000,000	10,157,137		(99,799)			5.000	3.911	JJ	250,000	500,000	08/11/2005	07/01/2016
040654-LN-3	Arizona St Trans Brd Hwy Rev Sub Ser A			1	1FE	5,249,850	102.3310	5,116,550	5,000,000	5,014,611		(28,284)			5.000	4.403	JJ	125,000	250,000	10/30/2003	07/01/2019
052414-EM-7	Austin TX Elec Util Sys Rev Ref			1	1FE	4,727,700	110.5850	4,976,325	4,500,000	4,573,242		(23,457)			5.000	4.390	MN	28,750	225,000	05/19/2006	11/15/2019
052414-GQ-6	Austin TX Elec Util Sys Rev Ref				1FE	3,204,120	104.0520	3,121,560	3,000,000	3,027,634		(30,661)			5.000	3.912	MN	19,167	150,000	04/19/2007	11/15/2014
118683-AK-7	Bucks Cnty PA W & S Auth Rev Swr Sys				1FE	1,646,175	109.0220	1,635,330	1,500,000	1,542,195		(16,394)			5.000	3.770	JD	6,250	75,000	11/14/2006	06/01/2016
13033W-KX-0	California I & E Dev Bk Rev Bay Area Tol			1	1FE	8,366,320	119.4180	9,553,440	8,000,000	8,268,805		(17,371)			5.000	4.620	JJ	200,000	400,000	08/21/2007	07/01/2025
13033W-LA-9	California I & E Dev Bk Rev Bay Area Tol			1	1FE	4,937,700	117.6910	5,884,550	5,000,000	4,950,372		2,380			5.000	5.100	JJ	125,000	250,000	03/04/2008	07/01/2033
130685-CE-8	California St Pub Wks Brd Rev Ref Regent				1FE	8,204,271	118.5380	9,305,233	7,850,000	8,053,376		(26,767)			5.000	4.530	JD	32,708	392,500	08/20/2007	06/01/2020
130685-CF-5	California St Pub Wks Brd Rev Ref Regent				1FE	9,654,300	120.4260	10,838,340	9,000,000	9,415,765		(46,277)			5.250	4.510	JD	39,375	472,500	04/08/2008	06/01/2021
130685-DN-7	California St Pub Wks Brd Rev Ref Regent				1FE	10,441,817	121.0580	11,270,500	9,310,000	9,994,852		(74,612)			5.250	4.121	MS	162,925	488,775	04/05/2007	09/01/2021
130911-Z5-2	California Statewide Cmnty Rev			1	1FE	1,335,546	104.9530	1,359,141	1,295,000	1,307,285		(4,313)			5.000	4.612	FA	24,461	64,750	05/23/2006	08/15/2022
14739H-BJ-9	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,330,000	105.2410	1,399,705	1,330,000	1,330,000					5.168	3.248	MS	22,911	68,734	02/18/2013	09/01/2022
14739H-BK-6	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,250,000	105.4240	1,317,800	1,250,000	1,250,000					5.318	3.448	MS	22,158	66,475	02/18/2013	09/01/2023
14739H-BL-4	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,250,000	105.5620	1,319,525	1,250,000	1,250,000					5.418	3.608	MS	22,575	67,725	02/18/2013	09/01/2024
14739H-BM-2	Cascade Wtr All WA Wtr Sys Rev Bld Amer			1	1FE	1,500,000	106.1110	1,591,665	1,500,000	1,500,000					5.518	3.748	MS	27,590	82,770	02/18/2013	09/01/2025
166409-FQ-0	Chesterfield Cnty VA Rev Rev			1	1FE	2,331,498	103.8150	2,424,080	2,335,000	2,332,228		180			4.000	4.013	MN	15,567	93,400	05/07/2009	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
167592-P5-7	Chicago IL O'Hare Int Arpt Rev Ref Gen A				1FE	13,876,720	114.3320	14,863,160	13,000,000	13,386,840		(86,572)			5.250	4.430	JJ	341,250	682,500	08/21/2007	01/01/2018
167592-XR-0	Chicago IL O'Hare Int Arpt Rev Ref Gen A			1	1FE	12,175,056	100.3680	11,281,363	11,240,000	11,240,000		(138,437)			5.500	4.229	JJ	309,100	618,200	03/23/2006	01/01/2015
172311-GA-4	Cincinnati OH Wtr Sys Rev Bld Amer Bd			1	1FE	1,000,000	106.0680	1,060,680	1,000,000	1,000,000					5.390	5.390	JD	4,492	53,900	07/22/2009	12/01/2024
18085P-HR-8	Clark Cnty NV Airport Rev Amt Sub Lien S				1FE	3,178,530	102.3310	3,069,930	3,000,000	3,014,269		(27,698)			5.000	4.030	JJ	75,000	150,000	05/03/2007	07/01/2014
18085P-MT-8	Clark Cnty NV Airport Rev Bld Amer Bd Se			2	1FE	17,250,000	121.8980	21,027,405	17,250,000	17,250,000					6.820	6.821	JJ	588,225	1,176,450	02/10/2010	07/01/2045
181006-EA-1	Clark Cnty NV Passenger Rev Fac Chrg Las			1	1FE	5,233,630	105.6220	5,281,100	5,000,000	5,092,556		(23,945)			5.000	4.423	JJ	125,000	250,000	04/20/2007	07/01/2023
186398-FW-8	Cleveland OH Pub Pwr Sys Rev Ref Ser A			1	1FE	7,014,098	108.3790	7,299,326	6,735,000	6,826,198		(29,152)			5.000	4.492	MN	43,029	336,750	06/28/2006	11/15/2018
186398-GC-1	Cleveland OH Pub Pwr Sys Rev Ref Ser A			1	1FE	8,212,400	104.7080	8,376,640	8,000,000	8,069,738		(22,215)			5.000	4.672	MN	51,111	400,000	06/28/2006	11/15/2024
19648A-RH-0	Colorado Health Facs Auth Rev Catholic H			1	1FE	10,456,000	109.0180	10,901,800	10,000,000	10,285,387		(44,206)			5.500	4.902	JJ	275,000	550,000	10/26/2009	07/01/2029
196797-B2-9	Colorado Wtr ResPwrDevAuth Rev Nt Ser A			1	1FE	112,823	100.3480	105,365	105,000	105,000					5.625	4.247	MS	1,969	5,906	06/14/2005	09/01/2017
20774L-7U-3	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	1,780,704	115.0150	1,840,240	1,600,000	1,693,662		(12,288)			5.250	4.211	JJ	42,000	84,000	10/19/2005	07/01/2020
20774L-7V-1	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	1,867,206	114.8410	1,923,587	1,675,000	1,782,601		(11,955)			5.250	4.241	JJ	43,969	87,938	10/19/2005	07/01/2021
20774L-7X-7	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	2,046,013	114.6310	2,097,747	1,830,000	1,965,747		(11,358)			5.250	4.291	JJ	48,038	96,075	10/19/2005	07/01/2023
20774L-7Y-5	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	2,158,338	114.4930	2,209,715	1,930,000	2,080,068		(11,085)			5.250	4.321	JJ	50,663	101,325	10/19/2005	07/01/2024
20774L-8A-6	Connecticut St HI & Ed Fac Rev Auth Loom				1FE	1,229,217	114.3090	1,257,399	1,100,000	1,191,265		(5,384)			5.250	4.381	JJ	28,875	57,750	10/19/2005	07/01/2026
235241-EX-0	Dallas TX Area Rapid Tr Rev Sr Lien				1FE	11,470,600	115.1450	11,514,500	10,000,000	11,142,173		(54,100)			5.250	4.211	JD	43,750	525,000	02/13/2007	12/01/2028
235241-EY-8	Dallas TX Area Rapid Tr Rev Sr Lien				1FE	14,363,502	113.8390	14,224,183	12,495,000	13,974,350		(64,112)			5.250	4.221	JD	54,666	655,988	02/13/2007	12/01/2029
235241-FA-9	Dallas TX Area Rapid Tr Rev Sr Lien				1FE	19,556,933	112.5770	19,278,811	17,125,000	19,187,367		(75,333)			5.250	4.280	JD	74,922	899,063	05/21/2010	12/01/2031
235241-FC-5	Dallas TX Area Rapid Tr Rev Ref Sr Lien				1FE	5,788,446	111.9270	5,769,837	5,155,000	5,720,662		(18,875)			5.250	4.390	JD	22,553	270,638	02/24/2010	12/01/2032
246419-AQ-8	Delaware St Trans Auth Rev Grant Anticip				1FE	1,618,321	113.9950	1,601,630	1,405,000	1,525,696		(26,976)			5.000	2.799	MS	23,417	70,250	06/03/2010	03/01/2018
246428-XX-9	Delaware St Trans Auth Rev Sys Rev Sr Se			1	1FE	4,283,555	111.0620	4,225,909	3,805,000	4,094,267		(46,963)			5.000	3.470	JJ	95,125	190,250	09/22/2009	07/01/2026
246579-ER-3	Delaware Valley PA FinAuth Rev Regl Loc				1FE	16,344,367	104.5980	14,539,122	13,900,000	15,792,089		(92,278)			5.500	4.238	FA	318,542	764,500	12/11/2007	08/01/2028
249181-5B-0	Denver CO City & Cnty Arpt Rev Amt Sys S				1FE	7,741,008	112.0750	8,114,230	7,240,000	7,418,743		(57,048)			5.500	4.572	MN	50,881	398,200	08/16/2007	11/15/2016
249181-5G-9	Denver CO City & Cnty Arpt Rev Amt Sys S			1	1FE	10,359,100	107.7960	10,779,600	10,000,000	10,156,514		(35,992)			5.250	4.802	MN	67,083	525,000	08/16/2007	11/15/2021
249181-5H-7	Denver CO City & Cnty Arpt Rev Amt Sys S			1	1FE	3,493,095	106.3720	3,595,374	3,380,000	3,429,325		(11,335)			5.250	4.832	MN	22,674	177,450	08/16/2007	11/15/2022
24919H-GC-0	Denver CO City Cnty Ex Tax Rev Ref Ser A				1FE	10,748,495	111.3210	10,764,741	9,670,000	9,974,331		(106,305)			5.250	3.992	MS	169,225	507,675	08/08/2005	09/01/2016
24919H-GG-1	Denver CO City Cnty Ex Tax Rev Ref Ser A				1FE	10,639,700	115.7630	11,576,300	10,000,000	10,372,399		(47,246)			5.000	4.350	MS	166,667	500,000	08/30/2007	09/01/2020
251237-C3-5	Detroit MI Sewer Disp Rev Ref Sr Lien Se				1FE	5,420,277	97.0720	4,693,431	4,835,000	5,221,444		(32,459)			5.250	4.220	JJ	126,919	253,838	01/30/2007	07/01/2023
251255-3R-4	Detroit MI Wtr Supply Sys Rev 2nd Lien A			1	2FE	2,532,300	99.1160	2,344,093	2,365,000	2,414,272		(18,268)			5.250	4.361	JJ	62,081	124,163	08/03/2006	07/01/2023
251255-4M-4	Detroit MI Wtr Supply Sys Rev Sr Lien B			1	2FE	2,381,050	96.6280	2,203,118	2,280,000	2,309,827		(11,043)			5.000	4.441	JJ	57,000	114,000	08/03/2006	07/01/2023
25476W-AZ-4	District Columbia Ballpark Rev Ser B1			1	1FE	11,632,275	101.6660	11,437,425	11,250,000	11,347,022		(43,428)			5.000	4.561	FA	234,375	562,500	06/01/2006	02/01/2023
26349N-BF-0	Du Page Cnty IL Trans Rev Ref				1FE	4,688,308	103.4960	4,533,125	4,380,000	4,427,146		(45,253)			5.250	4.140	JJ	114,975	229,950	07/19/2007	01/01/2015
270618-AZ-4	East Baton Rouge LA Swr Rev Comm Ref Ser			1	1FE	7,605,213	106.1760	7,708,378	7,260,000	7,348,609		(39,770)			5.000	4.381	FA	151,250	363,000	08/10/2006	02/01/2024
29270C-LY-9	Energy NW WA Elec Rev Ref Columbia Stati			1	1FE	10,572,300	109.9270	10,992,700	10,000,000	10,163,886		(60,825)			5.000	4.302	JJ	250,000	500,000	03/23/2006	07/01/2021
29270C-PB-5	Energy NW WA Elec Rev Ref Proj 1 Ser A				1FE	6,311,580	107.0190	6,421,140	6,000,000	6,066,755		(42,233)			5.000	4.227	JJ	150,000	300,000	06/14/2007	07/01/2015
29270C-UU-7	Energy NW WA Elec Rev Ref Columbia Stati			1	1FE	5,200,147	110.6870	5,611,831	5,070,000	5,148,168		(12,197)			5.000	4.679	JJ	126,750	253,500	04/07/2009	07/01/2023
3128X2-3A-1	FHLMC Nt				1FE	4,986,918	101.0710	5,053,565	5,000,000	4,999,408		2,300			4.500	2.853	AO	55,625	225,000	02/18/2013	04/02/2014
31331N-ST-2	Federal Farm Credit Bk MT Nt				1FE	104,890	110.9430	110,943	100,000	100,860		(470)			6.900	6.353	MS	2,166	6,900	03/28/2002	09/08/2015
3133M9-WZ-1	Federal Home Loan Bk Tap Nt Ser HB14	SD			1	2,401,250	104.2360	2,084,728	2,000,000	2,027,151		(42,075)			7.000	4.756	FA	52,889	140,000	10/30/2002	08/15/2014
313586-RC-5	FNMA Deb Zero Cpn	@			1	15,351,300	85.0290	25,508,730	30,000,000	20,726,410		1,286,168			0.000	6.510	N/A			04/23/2009	10/09/2019
34160W-KG-8	Florida St Dept Env Protn Rev Preservati			1	1FE	6,419,926	105.9190	6,349,844	5,995,000	6,110,493		(42,954)			5.000	4.180	JJ	149,875	299,750	08/10/2005	07/01/2021
34160W-KH-6	Florida St Dept Env Protn Rev Preservati			1	1FE	6,729,859	105.5390	6,643,680	6,295,000	6,413,282		(43,976)			5.000	4.200	JJ	157,375	314,750	08/10/2005	07/01/2022
34160W-LD-4	Florida St Dept Env Protn Rev Preservati			1	1FE	4,629,122	106.6860	4,587,498	4,300,000	4,393,228		(34,735)			5.000	4.079	JJ	107,500	215,000	03/16/2006	07/01/2018
34160W-LF-9	Florida St Dept Env Protn Rev Preservati			1	1FE	9,193,402	106.1940	9,153,923	8,620,000	8,780,373		(59,618)			5.000	4.208	JJ	215,500	431,000	11/29/2005	07/01/2020
34160W-MN-1	Florida St Dept Env Protn Rev Preservati			1	1FE	7,832,045	106.7170	7,891,722	7,395,000	7,522,129		(47,211)			5.000	4.268	JJ	184,875	369,750	06/01/2006	07/01/2018
343136-XZ-5	Florida St Tpk Rev Dept Transn Ser A			1	1FE	5,483,600	110.9830	5,549,150	5,000,000	5,180,155		(39,743)			5.000	3.859	JJ	125,000	200,000	12/18/2006	07/01/2017
343246-DU-5	Florida St Wtr Poll Control Ser A				1FE	10,025,049	114.6030	10,085,064	8,800,000	9,621,287		(203,491)			5.000	1.407	JJ	202,889	307,500	02/18/2013	07/15/2017
349515-DT-0	Fort Worth TX Wtr & Swr Rev Ref Ser A			1	1FE	4,881,169	104.8300	4,706,867	4,490,000	4,542,666		(45,070)			5.000	3.921	FA	84,811	224,500	03/09/2005	02/15/2016
359900-XC-6	Fulton Cnty GA Dev Auth Rev GA Tech Fndt			1	1FE	1,000,000	108.7840	1,087,840	1,000,000	1,000,000					6.241	6.241	MN	10,402	62,410	06/01/2009	11/01/2024
362762-JZ-0	Gainesville & Hall Cnty GA Rev Northeast			1	1FE	9,704,700	103.2330	10,323,300	10,000,000	9,746,639		11,839			5.000	5.256	FA	188,889	500,000	01/25/2010	02/15/2030
362848-NE-9	Gainesville FL Utils Sys Rev Txble Ser B			2	1FE	1,095,000	106.2420	1,163,350	1,095,000	1,095,000					5.140	3.090	AO	14,071	42,662	02/18/2013	10/01/2015
365418-CU-4	Garden St Preservation Tr Rev Open Space				1FE	4,400,720	118.8650	4,754,600	4,000,000	4,215,394		(26,572)			5.250	4.331	MN	35,000	210,000	11/16/2005	11/01/2020
373541-VE-8	Georgia Mun Elec Auth Pwr Rev Gen Ser A				1FE	4,349,080	100.0000	4,000,000	4,000,000	4,000,000		(40,713)			5.250	4.200	JJ	105,000	210,000	08/26/2003	01/01/2014
37358M-BM-2	Georgia St Rd & Twy Auth Rev Fed Hwy Gra			1	1FE	5,301,550	111.9090	5,595,450	5,000,000	5,147,540		(29,780)			5.000	4.260	JD	20,833	250,000	03/27/2008	06/01/2020
389532-FH-0	Grays Hrbr Cnty WA Pub UtilRev Ref No 00			1	1FE	1,641,315	111.1610	1,667,415	1,500,000	1,548,003		(14,816)			5.000	3.860	JJ	37,500	75,000	11/28/2006	07/01/2017
392690-CE-1	Green Bay WI Wtr Sys Rev Ref			1	1FE	1,120,501	108.7640	1,136,584	1,045,000	1,084,006		(5,777)			5.000	4.270	MN	8,708	52,250	10/18/2006	11/01/2023
392690-CF-8	Green Bay WI Wtr Sys Rev Ref			1	1FE	3,424,576	108.2140	3,462,848	3,200,000	3,316,093		(17,182)			5.000	4.290	MN	26,667	160,000	10/18/2006	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
403720-DF-9	Gwinnett Cnty GA Dev Auth Rev Ref Civic				1FE	1,278,481	105.9020	1,223,168	1,155,000	1,199,328		(2,176)			4.000	1.650	MS	15,400		11/17/2010	09/01/2015
403760-FK-2	Gwinnett Cnty GA Wtr & Swr Rev Ref			1	1FE	4,938,650	104.2560	5,212,800	5,000,000	4,956,998		2,781			4.375	4.471	FA	91,146	218,750	03/10/2006	08/01/2025
403760-GY-1	Gwinnett Cnty GA Wtr & Swr Rev Ser A			1	1FE	1,546,568	105.6710	1,585,065	1,500,000	1,540,899		(5,669)			4.000	1.852	FA	25,000	30,000	02/18/2013	08/01/2023
403760-GZ-8	Gwinnett Cnty GA Wtr & Swr Rev Ser A			1	1FE	15,177,334	104.7780	15,412,844	14,710,000	15,050,584		(43,712)			4.000	2.681	FA	245,167	354,200	02/18/2013	08/01/2024
41415W-AX-0	Harris Cnty TX Rev Hosp Dist Ref Sr Lien			1	1FE	3,905,818	107.4910	4,149,153	3,860,000	3,877,511		(5,080)			5.000	4.842	FA	72,911	193,000	08/21/2007	02/15/2019
41415W-AY-8	Harris Cnty TX Rev Hosp Dist Ref Sr Lien			1	1FE	3,780,450	106.7180	4,001,925	3,750,000	3,761,627		(3,369)			5.000	4.892	FA	70,833	187,500	08/21/2007	02/15/2020
422341-AU-1	Heartland SD Cons Pwr El Rev Ser 1977			1	1	169,604	105.6690	248,322	235,000	223,580		4,992			6.375	9.087	JJ	7,491	14,981	10/01/1985	01/01/2016
425506-C7-5	Hennepin Cnty MN Rev Ser A				1FE	610,324	104.3950	589,832	565,000	571,137		(547)			5.000	3.780	JD	2,354		04/09/2007	12/01/2014
442368-EJ-1	Houston TX Cmnty College Rev Sys Ref Sr			1	1FE	6,006,176	105.7380	5,826,164	5,510,000	5,585,743		(56,270)			5.250	4.140	AO	61,069	289,275	03/23/2005	04/15/2016
442438-LG-0	Houston TX Wtr Sys Rev Ser 1979			1	1	110,580	102.4900	153,735	150,000	146,719		3,304			6.400	8.948	JD	800	9,600	09/10/1985	12/01/2014
45129W-FM-7	Idaho Hsg & Fin Assn Rev Grant & Rev Ant			1	1FE	7,900,077	109.1610	8,165,243	7,480,000	7,602,898		(44,893)			5.000	4.310	JJ	172,456	374,000	05/04/2006	07/15/2017
452024-DF-6	Illinois Mun Elec Agy Supp Rev Ser A			1	1FE	5,206,800	107.8900	5,394,500	5,000,000	5,077,897		(22,959)			5.250	4.701	FA	109,375	262,500	08/24/2007	02/01/2022
452226-Q8-9	Illinois St Sales Tax Rev Second Ser				1FE	3,308,755	107.3690	3,113,701	2,900,000	2,968,637		(45,102)			5.500	3.810	JD	7,089	159,500	04/21/2005	06/15/2015
452227-HB-0	Illinois St Sales Tax Rev Esc to Mat 1st				1	3,373,211	118.9480	3,818,231	3,210,000	3,361,165		(12,047)			5.250	4.273	JD	7,490	84,263	07/03/2013	06/15/2019
452227-HJ-3	Illinois St Sales Tax Rev Unref 1st Ser				1FE	7,051,565	116.1730	7,888,147	6,790,000	7,032,429		(19,136)			5.250	4.504	JD	15,843	178,238	07/03/2013	06/15/2019
452252-AW-9	Illinois St Toll Hwy Auth Rev Sr Priorit			1	1FE	16,392,700	107.0730	16,060,950	15,000,000	15,244,777		(155,544)			5.000	3.870	JJ	375,000	750,000	07/06/2005	01/01/2019
452252-AY-5	Illinois St Toll Hwy Auth Rev Sr Priorit			1	1FE	21,427,350	106.5310	21,306,200	20,000,000	20,259,036		(164,178)			5.000	4.101	JJ	500,000	1,000,000	03/08/2006	01/01/2021
452252-AZ-2	Illinois St Toll Hwy Auth Rev Sr Priorit			1	1FE	6,271,440	106.3770	6,382,620	6,000,000	6,053,432		(33,740)			5.000	4.380	JJ	150,000	300,000	08/02/2006	01/01/2022
452252-DB-2	Illinois St Toll Hwy Auth Rev Ser A-1	SD		1	1FE	10,409,100	111.2100	11,121,000	10,000,000	10,119,369		(44,159)			5.000	4.490	JJ	250,000	500,000	05/25/2006	01/01/2026
452252-DC-0	Illinois St Toll Hwy Auth Rev Sr Priorit	SD		1	1FE	10,384,400	111.2100	11,121,000	10,000,000	10,112,283		(41,516)			5.000	4.520	JJ	250,000	500,000	05/25/2006	01/01/2027
45470Y-CC-3	Indiana Fin Auth Hlth Sys Rev Sisters St			1	1FE	11,908,560	106.0460	12,725,520	12,000,000	11,925,750		4,487			5.000	5.070	MN	100,000	600,000	10/21/2009	11/01/2025
45479R-CN-5	Indiana Hlth & Ed Fac Hosp Rev Fin Auth			1	1FE	6,069,660	100.4510	6,027,060	6,000,000	6,020,316		(8,887)			5.000	4.830	FA	113,333	300,000	09/06/2007	02/15/2033
45479R-CP-0	Indiana Hlth & Ed Fac Hosp Rev Fin Auth			1	1FE	11,158,180	102.1610	11,237,710	11,000,000	11,046,052		(20,158)			5.000	4.790	FA	207,778	550,000	09/06/2007	02/15/2030
454898-NA-1	Indiana Mun Pwr Agy Rev Pwr Supply Sys S			1	1FE	8,275,760	103.9460	8,315,680	8,000,000	8,068,087		(31,814)			5.000	4.550	JJ	200,000	400,000	05/26/2006	01/01/2028
455057-CR-8	Indiana St Fin Auth Rev St Revolving Fd				1FE	2,742,650	115.4770	2,886,925	2,500,000	2,595,549		(21,018)			5.250	4.221	FA	54,688	131,250	11/17/2005	02/01/2018
455057-XJ-3	Indiana St Fin Auth Rev St Revolving Fd				1FE	1,147,390	115.4350	1,154,350	1,000,000	1,079,525		(1,488)			5.000	2.920	FA	20,833		01/21/2010	02/01/2018
45505M-BH-8	Indiana Fin Auth IN Wstwtr Rev Second Li			1	1FE	20,647,800	106.4600	21,292,000	20,000,000	20,590,080		(25,341)			5.250	4.971	AO	262,500	1,050,000	08/18/2011	10/01/2031
455141-RX-1	Indiana Trans Fin Auth Hwy Rev Ref Ser C				1FE	5,553,050	122.7260	6,136,300	5,000,000	5,418,780		(25,925)			5.500	4.580	JD	22,917	275,000	03/19/2008	12/01/2025
455167-T6-3	Indiana Univ Rev			1	1FE	3,219,519	113.8490	3,398,393	2,985,000	3,142,960		(19,751)			5.000	2.119	JD	12,438	100,000	02/18/2013	06/01/2020
45528S-VG-8	Indianapolis IN Pub Impt Rev Bd Wtrwks P				1FE	3,079,841	111.8050	3,264,706	2,920,000	3,022,559		(10,334)			5.250	4.718	JJ	76,650	153,300	08/21/2007	01/01/2022
45528S-VM-5	Indianapolis IN Pub Impt Rev Bd Wtrwks P				1FE	4,642,516	111.9850	4,507,396	4,025,000	4,449,708		(31,965)			5.250	4.009	JJ	105,656	211,313	03/07/2007	07/01/2024
485116-SH-1	Kansas City MO Wtr Rev Ref & Impt Ser A			1	1FE	2,930,789	111.2220	3,075,288	2,765,000	2,857,336		(16,569)			5.000	4.240	JD	11,521	138,250	02/27/2009	12/01/2022
48542K-JB-6	Kansas St Dev Fin Auth Rev Dept Admin Co			1	1FE	3,179,640	110.4430	3,313,290	3,000,000	3,056,212		(18,300)			5.000	4.290	MN	25,000	150,000	03/16/2006	11/01/2024
49118N-CU-7	Kentucky Asset/Liab Commn Rev Agy Proj N				1FE	6,951,807	116.5890	7,403,402	6,350,000	6,682,257		(50,985)			5.250	4.202	MS	111,125	333,375	04/02/2008	09/01/2019
542690-K9-2	Long Island Pwr Auth NY El Rev Ref Ser A			1	1FE	27,106,500	105.3610	27,999,686	26,575,000	26,754,484		(68,652)			5.000	4.701	JD	110,729	1,328,750	04/03/2008	12/01/2023
542690-W9-9	Long Island Pwr Auth NY El Rev Bld Amer				1FE	4,998,350	96.8430	4,842,150	5,000,000	4,998,350					5.850	5.853	MN	48,750	292,500	05/05/2010	05/01/2041
54659R-BF-7	LouisvilleJeffersn Cnty KY Rev Ref Ser A				1FE	12,309,240	108.5260	11,937,860	11,000,000	11,602,106		(291,109)			5.000	1.216	MN	70,278	550,000	02/18/2013	11/15/2015
54659R-BZ-3	LouisvilleJeffersn Cnty KY Rev Bld Amer			1	1FE	2,023,000	104.9330	2,098,660	2,000,000	2,014,916		(2,130)			5.250	5.101	MN	13,417	105,000	12/09/2009	11/15/2024
548100-3N-4	Lower Colo Riv Auth TX Rev Jr Lien Seven			1	1FE	3,691,120	114.6270	3,943,169	3,440,000	3,643,636		(10,513)			4.750	4.187	JJ	81,700	163,400	02/03/2009	01/01/2028
56036Y-DE-2	Main St Natural Gas Inc GA Rev Gas Proj				1FE	3,530,520	108.2680	4,330,720	4,000,000	3,648,311		24,990			5.500	6.750	MS	64,778	220,000	07/30/2008	09/15/2023
56036Y-DF-9	Main St Natural Gas Inc GA Rev Gas Proj				1FE	4,364,700	108.1410	5,407,050	5,000,000	4,507,981		30,431			5.500	6.810	MS	80,972	275,000	07/30/2008	09/15/2024
57429L-AL-0	Maryland St Trans Auth Rev Ltd Oblg Txbl			2	1FE	1,855,000	105.8490	1,963,499	1,855,000	1,855,000					6.480	4.915	JJ	60,102	60,102	02/18/2013	07/01/2022
575566-L3-6	Massachusetts Bay Trans Rev Ser B			2	1FE	2,183,385	104.5240	1,938,920	1,855,000	1,924,445		(30,092)			6.200	4.364	MS	38,337	115,010	09/30/2003	03/01/2016
575579-DU-8	Massachusetts Bay Tr Auth Rev MS Sales T				1FE	6,802,691	119.4080	7,295,829	6,110,000	6,525,862		(39,786)			5.250	4.286	JJ	160,388	320,775	12/06/2005	07/01/2022
575579-HG-5	Massachusetts Bay Tr Auth Rev Trans Sale				1FE	10,305,600	112.4530	11,245,300	10,000,000	10,246,879		(10,558)			5.000	4.773	JJ	250,000	500,000	08/21/2007	07/01/2029
575579-LH-8	Massachusetts Bay Tr Auth Rev Sr Ser A				1FE	9,821,880	116.1670	10,455,030	9,000,000	9,647,101		(30,899)			5.250	4.567	JJ	236,250	472,500	08/08/2007	07/01/2028
57563E-AD-0	Massachusetts Dept Trans Rev Wstrn Trnpk				1FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					1.341	0.870	JJ	26,820	36,878	02/18/2013	01/01/2014
576000-AY-9	Massachusetts St Sch Bldg Rev Auth Dedic			1	1FE	1,847,679	107.6530	1,830,101	1,700,000	1,728,035		(16,427)			5.000	3.940	FA	32,111	85,000	07/15/2005	08/15/2018
576002-DH-9	Massachusetts St Spl Oblig Rev Ref			2	1FE	16,469,845	110.9850	16,847,523	15,180,000	16,286,572		(35,993)			5.500	4.897	JJ	417,450	834,900	04/04/2008	01/01/2034
576002-DJ-5	Massachusetts St Spl Oblig Rev Ref				1FE	8,653,920	115.2490	9,219,920	8,000,000	8,485,607		(32,875)			5.500	4.784	JJ	220,000	440,000	04/04/2008	01/01/2025
576047-RE-6	Massachusetts St Wr Rs Aut Rev Prerefund			1	1FE	9,186,479	113.1660	9,375,803	8,285,000	8,927,466		(90,382)			4.750	2.109	FA	163,974	179,788	02/18/2013	08/01/2018
576049-H7-8	Massachusetts St Wr Rs Aut Rev Ser A				1FE	5,558,500	112.1780	5,608,900	5,000,000	5,150,567		(54,256)			5.250	4.011	FA	109,375	262,500	03/16/2005	08/01/2016
576049-V5-6	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	15,527,400	118.7650	16,627,100	14,000,000	15,084,279		(79,265)			5.250	4.330	FA	306,250	735,000	09/25/2007	08/01/2024
576049-V7-2	Massachusetts St Wr Rs Aut Rev Rev Gen S				1FE	11,446,200	117.7910	11,779,100	10,000,000	11,059,444		(62,953)			5.250	4.160	FA	218,750	525,000	01/18/2007	08/01/2026
576049-V8-0	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	5,443,650	116.8910	5,844,550	5,000,000	5,341,241		(17,791)			5.250	4.570	FA	109,375	262,500	06/22/2007	08/01/2027
576049-V9-8	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	11,400,100	115.6250	11,562,500	10,000,000	11,078,637		(52,475)			5.250	4.250	FA	218,750	525,000	01/30/2007	08/01/2028
576049-W5-5	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	17,330,100	113.0300	16,954,500	15,000,000	16,934,640		(67,319)			5.250	4.240	FA	328,125	787,500	05/15/2007	08/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57604P-X3-3	Massachusetts St Wtr Poll Rev St Revolvi				1FE	3,993,183	116.8280	3,872,848	3,315,000	3,719,143		(59,969)			5.000	2.190	FA	69,063	115,750	08/05/2010	08/01/2018
57604P-YM-0	Massachusetts St Wtr Poll Rev Abatement				1FE	11,207,622	120.4260	12,078,728	10,030,000	10,738,132		(67,051)			5.250	4.259	FA	219,406	526,575	10/19/2005	08/01/2022
590545-NQ-8	Mesa AZ Util Sys Rev Ref				1FE	2,662,975	116.9910	2,924,775	2,500,000	2,588,380		(11,525)			5.000	4.369	JJ	62,500	125,000	07/20/2006	07/01/2020
590545-QF-9	Mesa AZ Util Sys Rev				1FE	3,145,375	123.9700	3,099,250	2,500,000	2,930,366		(36,486)			6.250	4.049	JJ	78,125	156,250	05/10/2007	07/01/2023
590545-QG-7	Mesa AZ Util Sys Rev				1FE	3,166,250	123.4840	3,087,100	2,500,000	2,962,147		(34,657)			6.250	4.069	JJ	78,125	156,250	05/10/2007	07/01/2024
590545-QH-5	Mesa AZ Util Sys Rev				1FE	3,822,420	124.2310	3,726,930	3,000,000	3,590,040		(39,484)			6.250	4.089	JJ	93,750	187,500	05/10/2007	07/01/2025
591745-A4-6	Metro Atlanta RTA GA Rev Sales Tax Ref T				1FE	18,365,821	116.1170	19,908,260	17,145,000	17,790,662		(84,341)			5.000	4.329	JJ	428,625	857,250	07/13/2006	07/01/2020
591745-ZT-4	Metro Atlanta RTA GA Rev Sales Tax Ref T			1	1FE	10,706,300	107.8730	10,787,300	10,000,000	10,200,527		(74,623)			5.000	4.147	JJ	250,000	500,000	03/15/2006	07/01/2020
592041-QA-8	Nashville & Davidson Rev Ref Vanderbilt				1FE	5,393,800	114.3540	5,717,700	5,000,000	5,173,984		(26,772)			5.000	3.991	AO	62,500	150,000	04/03/2008	10/01/2017
592098-E9-4	Nashville & D Cnty TN Rev Wtr & Swr Ref				1FE	2,202,680	118.2080	2,364,160	2,000,000	2,131,472		(13,524)			5.250	4.271	JJ	52,500	105,000	02/25/2008	01/01/2022
592247-W3-0	Metropolitan P&E IL St Tax Rev Ser 2002-			2	1FE	11,217,900	118.2910	11,829,100	10,000,000	10,767,634		(85,296)			5.500	4.290	JD	24,444	550,000	02/21/2008	12/15/2023
592481-CA-1	Metropolitan St Louis MO Rev Bld Amer Bd			2	1FE	10,316,500	109.7640	10,976,400	10,000,000	10,293,244		(5,890)			5.856	5.629	MN	97,600	585,600	01/22/2010	05/01/2039
592597-3J-5	Metropolitan Trans Auth NY Rev Svc Contr			2	1FE	4,005,085	114.6500	4,012,750	3,500,000	3,671,048		(44,681)			5.500	3.990	JJ	96,250	192,500	04/28/2005	07/01/2017
59259R-Q6-4	Metropolitan Trans Auth NY Rev Transn Se				1FE	2,706,600	104.0700	2,601,750	2,500,000	2,525,820		(28,682)			5.000	3.781	MN	15,972	125,000	12/14/2006	11/15/2014
59259R-WP-5	Metropolitan Trans Auth NY Rev Ser B				1FE	10,821,500	113.7650	11,376,500	10,000,000	10,584,217		(46,086)			5.250	4.510	MN	67,083	525,000	04/10/2008	11/15/2023
59259Y-CA-5	Metropolitan Trans Auth NY Rev Bld Amer			2	1FE	20,000,000	114.3830	22,876,600	20,000,000	20,000,000					6.548	6.549	MN	167,338	1,309,600	02/05/2010	11/15/2031
592643-BN-9	Metropolitan Washington DC Rev Bld Amer			2	2FE	12,000,000	107.9250	12,951,000	12,000,000	12,000,000					8.000	8.001	AO	240,000	960,000	05/18/2010	10/01/2047
594610-T6-4	Michigan St Enviro Protn Rev Grant Antic			1	1FE	9,370,440	108.7880	9,790,920	9,000,000	9,157,168		(38,012)			5.250	4.730	MS	139,125	472,500	08/22/2007	09/15/2023
594636-RB-0	Michigan St Comp Trans Rev Ref				1FE	5,293,488	109.9790	5,152,516	4,685,000	4,841,834		(62,152)			5.250	3.760	MN	31,429	245,963	09/12/2005	05/15/2016
594636-RC-8	Michigan St Comp Trans Rev Ref				1FE	5,692,319	113.0780	5,693,477	5,035,000	5,250,893		(58,880)			5.250	3.880	MN	33,776	264,338	05/04/2005	05/15/2017
59465H-LY-0	Michigan St Hosp Fin Auth Rev Ref Henry			1	1FE	3,362,765	106.3580	3,722,530	3,500,000	3,390,195		7,154			5.250	5.640	MN	23,479	183,750	10/22/2009	11/15/2024
59465H-LZ-7	Michigan St Hosp Fin Auth Rev Ref Henry			1	1FE	4,879,650	102.9800	5,149,000	5,000,000	4,894,823		3,944			5.625	5.830	MN	35,938	281,250	10/22/2009	11/15/2029
594695-N9-5	Michigan St Trunk Line Rev			1	1FE	5,263,300	111.7790	5,588,950	5,000,000	5,084,134		(27,354)			5.000	4.362	MN	41,667	250,000	06/26/2006	11/01/2017
594695-Q2-7	Michigan St Trunk Line Rev Ref Ser A				1FE	6,240,524	117.7420	6,705,407	5,695,000	5,963,875		(48,939)			5.500	4.404	MN	52,204	313,225	08/27/2007	11/01/2018
594712-QH-7	Michigan St Univ Revenues Ref Gen Ser C				1FE	2,691,775	113.8500	2,698,245	2,370,000	2,550,455		(24,834)			5.000	3.021	FA	44,767	68,500	05/06/2010	02/15/2018
60534R-TM-1	Mississippi Dev Bk Rev Bld Amer Bd			2	1FE	15,930,000	110.2280	17,559,320	15,930,000	15,930,000					6.413	6.414	JJ	510,795	1,021,591	03/10/2010	01/01/2040
60636P-D3-1	Missouri St Env Impt Engy Rev St Revolvi				1FE	6,198,549	115.7520	6,366,360	5,500,000	5,982,876		(84,687)			5.000	1.554	JJ	137,500	137,500	02/18/2013	01/01/2018
60636P-PP-9	Missouri St Env Impt Engy Rev Res Auth S			1	1FE	166,271	100.3460	150,519	150,000	150,000					5.750	3.721	JJ	4,313	8,625	06/25/2004	07/01/2015
60636P-RZ-5	Missouri St Env Impt Engy Rev St Revolvi				1FE	5,413,850	113.6510	5,682,550	5,000,000	5,150,793		(46,256)			5.250	4.170	JJ	131,250	262,500	08/24/2007	01/01/2017
60636W-FX-8	Missouri St Hwys & Trans Rev Comm St Rd				1FE	7,206,961	101.5950	6,944,018	6,835,000	6,855,426		(60,193)			5.000	4.080	MN	56,958	341,750	06/21/2007	05/01/2014
60636W-NR-2	Missouri St Hwys & Trans Rev Bld Amer Bd				1FE	4,245,000	105.9560	4,497,832	4,245,000	4,245,000					5.002	4.528	MN	35,389	212,335	02/18/2013	05/01/2024
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd				1FE	7,942,045	106.4620	8,261,451	7,760,000	7,931,122		(7,296)			5.252	3.422	MN	67,926	367,640	02/18/2013	05/01/2026
610749-CA-9	Monroe Cnty NY Auth Aprt Rev Ref Greater				2FE	5,086,275	104.0850	4,834,748	4,645,000	4,807,885		(49,531)			5.875	4.610	JJ	136,447	272,894	08/28/2007	01/01/2017
610749-CB-7	Monroe Cnty NY Auth Aprt Rev Ref Greater				2FE	6,538,762	104.8540	6,259,784	5,970,000	6,223,082		(56,257)			5.875	4.700	JJ	175,369	350,738	08/28/2007	01/01/2018
610749-CC-5	Monroe Cnty NY Auth Aprt Rev Ref Greater				2FE	6,930,590	105.6680	6,688,784	6,330,000	6,635,030		(52,827)			5.875	4.780	JJ	185,944	371,888	08/28/2007	01/01/2019
613549-HW-7	Montgomery Cnty OH Rev Catholic Health S			1	1FE	10,186,600	106.6210	10,662,100	10,000,000	10,115,470		(18,477)			5.250	5.001	MN	87,500	525,000	10/26/2009	05/01/2029
626207-YF-5	Municipal Elec Auth GA Rev Bld Amer Bd U			2	1FE	10,000,000	105.1140	10,511,400	10,000,000	10,000,000					6.637	6.636	AO	165,925	663,700	03/04/2010	04/01/2057
641480-CY-2	Nevada St Hwy Impt Rev Motor Vehicle Fue			1	1FE	5,431,754	104.7590	5,002,242	4,775,000	4,848,547		(77,628)			5.500	3.770	JD	21,885	262,625	05/11/2005	12/01/2015
646065-B8-4	New Jersey St Ed Facs Auth Rev Princeton				1FE	1,189,010	115.1940	1,151,940	1,000,000	1,093,349		(25,242)			5.250	2.451	JJ	26,250	52,500	01/22/2010	07/01/2017
646065-B9-2	New Jersey St Ed Facs Auth Rev Princeton				1FE	2,378,640	117.3980	2,347,960	2,000,000	2,212,902		(23,750)			5.250	2.721	JJ	52,500	52,500	01/22/2010	07/01/2018
646135-QZ-9	New Jersey St Trans Auth Rev Trans Sys S				1FE	2,284,437	115.4050	2,290,789	1,985,000	2,077,743		(24,423)			5.750	4.280	JD	5,073	114,138	10/09/2003	06/15/2017
646136-EG-2	New Jersey St Trans Fd Rev Trans Sys Ser				1FE	21,781,755	116.0730	22,866,381	19,700,000	21,030,267		(117,855)			5.500	4.572	JD	48,156	1,083,500	06/21/2007	12/15/2022
64711M-5V-5	New Mexico Fin Auth Rev Sub Lien Pub PJ			1	1FE	3,424,086	112.3530	3,634,620	3,235,000	3,311,933		(20,162)			5.250	4.499	JD	7,548	169,838	08/23/2007	06/15/2019
647719-JN-4	New Orleans LA Rev Swr Svc			1	2FE	2,183,620	100.2450	2,004,900	2,000,000	2,000,000		(9,442)			5.000	3.840	JD	8,333	100,000	11/18/2003	06/01/2015
649085-AA-5	New Valley Generation II Ser 2001			2	1FE	7,830,261	113.0000	8,633,560	7,640,318	7,745,144		(13,194)			5.572	2.948	MN	70,953	425,719	02/18/2013	05/01/2020
64971M-S7-8	New York NYC Tran Fin Auth Rev Bld Amer			2	1FE	8,000,000	107.3930	8,591,440	8,000,000	8,000,000					5.467	5.467	MN	72,893	437,360	05/19/2010	05/01/2036
64971S-DM-8	New York NY City Indl Dev Rev Spl Fac Te				1FE	2,120,520	108.6000	2,172,000	2,000,000	2,028,645		(13,347)			5.500	4.741	JJ	55,000	110,000	11/17/2005	01/01/2016
64971S-DN-6	New York NY City Indl Dev Rev Terminal O			1	1FE	6,386,280	108.1670	6,490,020	6,000,000	6,091,651		(42,735)			5.500	4.691	JJ	165,000	330,000	11/22/2005	01/01/2017
64971S-DP-1	New York NY City Indl Dev Rev Spl Fac Te			1	1FE	2,893,193	107.7570	2,963,318	2,750,000	2,784,152		(15,889)			5.500	4.841	JJ	75,625	151,250	11/17/2005	01/01/2018
64972F-K8-8	New York City NY Rev Bld Amer Bd Wtr & S			2	1FE	7,500,000	114.7990	8,609,925	7,500,000	7,500,000					5.952	5.953	JD	19,840	446,400	01/26/2010	06/15/2042
64983M-VG-0	New York St Dorm Auth Rev St Sup Debt Re				2FE	9,369,322	104.4180	9,053,041	8,670,000	9,166,499		(34,082)			5.000	4.345	FA	163,767	433,500	04/17/2007	02/15/2025
64983M-VH-8	New York St Dorm Auth Rev St Sup Debt Re				2FE	9,852,612	104.5290	9,517,365	9,105,000	9,652,375		(33,655)			5.000	4.356	FA	171,983	455,250	04/17/2007	02/15/2026
64983Q-HU-6	New York St Dorm Auth Rev Non St Supply				1FE	16,544,893	117.4030	17,258,241	14,700,000	15,814,962		(126,289)			5.500	4.288	MN	103,308	808,500	08/29/2007	05/15/2021
64985W-FV-1	New York Env Facs Cln Wtr Rev Ser C			1	1FE	3,733,256	100.2790	4,126,481	4,115,000	4,020,690		34,685			5.000	6.019	JD	9,144	205,750	01/31/2003	06/15/2016
649876-E8-8	New York St LocGovtAsstCorpRev Ref Ser E			2	1FE	5,561,438	115.2350	5,807,844	5,040,000	5,323,196		(32,950)			5.000	4.096	AO	63,000	252,000	08/17/2005	04/01/2021
649876-NZ-8	New York St LocGovtAsstCorpRev Ref MBIA-			2	1FE	10,869,400	115.2350	11,523,500	10,000,000	10,486,587		(56,335)			5.000	4.214	AO	125,000	500,000	03/09/2006	04/01/2021
649902-AR-4	New York St Dorm Auth Rev Pers Inc Tax R				1FE	5,958,650	118.8340	5,941,700	5,000,000	5,511,238		(60,511)			5.500	3.860	MS	80,972	275,000	06/28/2005	03/15/2021

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	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
649903-FD-8	New York St Dorm Auth Rev Nonst Sup Debt				1FE	3,487,994	113.4940	3,501,290	3,085,000	3,371,922		(19,035)			5.250	4.221	JJ	80,981	161,963	01/31/2007	07/01/2025
649903-FF-3	New York St Dorm Auth Rev St Johns Univ			2	1FE	22,080,775	110.3870	21,315,730	19,310,000	21,536,068		(91,368)			5.250	4.269	JJ	506,888	1,013,775	04/12/2007	07/01/2030
650013-S8-9	New York St Hwy&Bldg Tr Fd Rev Ser B			1	1FE	2,168,860	107.6780	2,153,560	2,000,000	2,038,479		(11,334)			5.000	3.850	AO	25,000	50,000	01/09/2007	04/01/2018
650013-T3-9	New York St Hwy&Bldg Tr Fd Rev Ser B				1FE	12,070,300	119.4500	13,139,500	11,000,000	11,605,395		(82,297)			5.500	4.480	AO	151,250	605,000	08/23/2007	04/01/2020
650014-JA-2	New York St Twy Auth Rev 2nd Gen Hwy & B			1	1FE	5,210,000	108.6130	5,430,650	5,000,000	5,056,921		(23,586)			5.000	4.462	AO	62,500	250,000	07/14/2006	04/01/2022
650028-MC-4	New York St Twy Auth Rev St Pers Inc Tax			1	1FE	3,470,935	114.2650	3,713,613	3,250,000	3,342,702		(22,721)			5.000	4.160	MS	47,847	162,500	08/31/2007	03/15/2018
650034-X9-7	New York St Urban Dev Corp Rev St Pers I				1FE	4,599,800	117.6600	4,706,400	4,000,000	4,233,796		(50,190)			5.500	3.975	MS	64,778	220,000	08/03/2005	03/15/2018
65825P-CA-6	North Carolina St Cap Impt Obl Annual Ap			1	1FE	3,756,958	112.7480	3,946,180	3,500,000	3,724,391		(32,567)			5.000	1.434	MN	29,167	175,000	02/18/2013	05/01/2023
65825P-CC-2	North Carolina St Cap Impt Obl Annual Ap			1	1FE	1,033,334	112.4300	1,124,300	1,000,000	1,029,226		(4,108)			5.000	1.554	MN	8,333	50,000	02/18/2013	05/01/2025
65830T-AF-2	North Carolina St Tpk Auth Rev Bld Amer			1	1FE	3,491,276	110.1090	3,853,815	3,500,000	3,492,546		570			6.000	4.542	JJ	105,000	165,000	02/18/2013	01/01/2025
66353L-AV-9	Northhampton Cnty PA CLG Rev Lafayette C				1FE	4,080,863	114.6070	4,297,763	3,750,000	3,923,072		(26,086)			5.000	3.941	MN	31,250	150,000	07/18/2008	11/01/2018
665250-AL-0	Northern IL Mun Pwr Agy Rev Prairie St P			1	1FE	5,227,504	106.7240	5,416,243	5,075,000	5,142,553		(15,042)			5.000	4.632	JJ	126,875	253,750	08/15/2007	01/01/2022
67760H-CF-6	Ohio St Tpk Commn Rev Ref Ser A				1FE	5,565,200	117.9260	5,896,300	5,000,000	5,336,277		(39,433)			5.500	4.390	FA	103,889	275,000	06/14/2007	02/15/2021
677659-SJ-4	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fre				1FE	6,180,870	121.6120	6,530,564	5,370,000	5,892,430		(50,998)			5.500	4.120	JD	24,613	295,350	09/12/2007	06/01/2022
67766W-GQ-9	Ohio St Wtr Dev Auth Rev Ref Wtr Quality				1FE	1,120,840	116.8060	1,168,060	1,000,000	1,044,103		(10,208)			5.250	4.021	JD	4,375	52,500	03/22/2005	12/01/2017
67908N-LH-2	Oklahoma St Cap Impt Auth Rev Higher Ed			1	1FE	8,294,815	106.9950	8,409,807	7,860,000	7,943,287		(52,668)			5.000	4.263	JJ	196,500	393,000	04/19/2006	07/01/2017
70917R-YX-7	Pennsylvania St Hi Ed Rev Univ Pittsburg			1	1FE	4,935,400	101.7370	5,086,850	5,000,000	4,943,444		2,460			5.000	5.109	MN	31,944	250,000	02/19/2010	05/15/2031
709222-CV-3	Pennsylvania St Tpk Commn Rev Ref Ser A				1FE	4,579,320	113.2950	4,531,800	4,000,000	4,439,050		(23,700)			5.250	4.180	JJ	96,833	210,000	05/08/2007	07/15/2027
717817-KD-1	Philadelphia PA Airport Rev AMT Ser A			1	1FE	11,213,623	105.5530	11,674,162	11,060,000	11,162,345		(8,941)			5.000	4.871	JD	24,578	553,000	08/09/2007	06/15/2023
717817-KE-9	Philadelphia PA Airport Rev AMT Ser A			1	1FE	12,316,828	105.0540	12,811,335	12,195,000	12,282,464		(5,919)			5.000	4.914	JD	27,100	609,750	08/09/2007	06/15/2025
71884A-LS-6	Phoenix AZ Civic Impt Corp Rev Excise Ta			1	1FE	8,285,239	104.3560	8,009,323	7,675,000	7,784,384		(69,385)			5.000	4.011	JJ	191,875	383,750	08/31/2005	07/01/2021
735389-AV-0	Port Seattle WA Rev Ref				1FE	2,449,359	102.0080	2,499,196	2,450,000	2,449,863		504			5.500	0.501	JD	11,229	134,750	02/18/2013	06/01/2014
735389-KF-4	Port Seattle WA Rev Ser B				1FE	1,076,150	107.8050	1,078,050	1,000,000	1,017,717		(9,617)			5.000	3.940	AO	12,500	50,000	03/07/2007	10/01/2015
746173-FT-5	Purdue IN Univ COPS Rev Bld Amer Bd			1	1FE	500,000	108.1710	540,855	500,000	500,000					5.388	5.388	JJ	13,470		08/28/2009	07/01/2022
746173-FU-2	Purdue IN Univ COPS Rev Bld Amer Bd			1	1FE	1,570,000	107.0830	1,681,203	1,570,000	1,570,000					5.438	5.438	JJ	42,688	85,377	08/28/2009	07/01/2023
759136-MJ-0	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	3,324,030	118.6560	3,559,680	3,000,000	3,203,239		(21,486)			5.250	4.225	MN	26,250	157,500	09/20/2007	11/01/2021
759136-ML-5	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	9,964,022	118.2760	10,230,874	8,650,000	9,529,228		(71,767)			5.250	3.990	MN	75,688	454,125	03/07/2007	11/01/2023
759136-MM-3	Regional Tran Dist CO Sale Rev Tax Ref S				1FE	5,504,656	118.3290	5,750,789	4,860,000	5,311,354		(32,401)			5.250	4.175	MN	42,525	255,150	07/31/2007	11/01/2024
759911-TN-0	Regional Trans Auth IL Ref Rev Ser A				1FE	9,071,844	117.5640	8,964,255	7,625,000	8,670,218		(60,917)			6.000	4.550	JJ	228,750	457,500	05/11/2006	07/01/2026
759911-ZL-7	Regional Trans Auth IL Ref Rev Ser A				1FE	9,273,447	115.4060	9,347,886	8,100,000	8,752,856		(87,457)			5.500	4.060	JD	37,125	445,500	05/02/2007	06/01/2020
785138-AU-2	SA Energy Acq Fac Corp Rev TX Gas Supply				1FE	9,349,800	105.8670	10,586,700	10,000,000	9,478,115		26,935			5.500	6.100	FA	229,167	550,000	07/29/2008	08/01/2026
791638-WX-3	St Louis MO Arpt Rev Ref AMT Lambert Ser			1	1FE	2,347,517	105.1500	2,334,330	2,220,000	2,269,882		(12,940)			5.000	4.302	JJ	55,500	111,000	01/10/2007	07/01/2022
795685-CH-7	Salt Lake City UT Rev Sales Tax			1	1FE	3,638,928	107.3860	3,812,203	3,550,000	3,574,137		(14,381)			5.000	4.550	FA	73,958	177,500	01/27/2009	08/01/2025
803300-CZ-3	Sarasota Cnty FL Pub Hosp Rev Brd Ref Sa			2	1FE	20,536,068	105.0260	18,747,141	17,850,000	19,864,284		(113,463)			5.500	4.352	JJ	490,875	981,750	04/23/2007	07/01/2028
812643-DQ-4	Seattle WA Mun Lt & Pwr Rev Ref & Impt-S				1FE	1,126,660	112.7760	1,127,760	1,000,000	1,061,519		(18,805)			5.000	2.900	FA	20,833	50,000	05/14/2010	02/01/2017
816691-ER-6	Seminole Cnty FL Sales Tax Rev Ref Ser B				1FE	2,192,239	113.9570	2,210,766	1,940,000	2,093,571		(14,290)			5.250	4.161	AO	25,463	101,850	01/10/2006	10/01/2022
837152-KG-1	South Carolina Trans Rev Infrastructure				1FE	13,825,572	108.3300	13,665,830	12,615,000	12,874,253		(140,578)			5.250	4.019	AO	165,572	662,288	07/18/2006	10/01/2015
837152-KW-6	South Carolina Trans Rev Infrastructure				1FE	15,148,158	117.6890	15,729,135	13,365,000	14,266,528		(136,209)			5.500	4.168	AO	183,769	735,075	08/08/2006	10/01/2019
837152-NT-0	South Carolina Trans Rev Infrastructure				1FE	4,138,752	103.4840	3,973,786	3,840,000	3,873,276		(43,157)			5.000	3.811	AO	48,000	192,000	02/09/2007	10/01/2014
841531-DC-7	Southeast WI Prof Baseball Rev Pk Dist S				1FE	5,720,842	117.7610	5,946,931	5,050,000	5,508,145		(41,226)			5.500	4.270	JD	12,344	277,750	04/16/2008	12/15/2022
841531-DE-3	Southeast WI Prof Baseball Rev Pk Dist S			2	1FE	5,876,019	113.8600	5,829,632	5,120,000	5,663,567		(30,538)			5.500	4.415	JD	12,516	281,600	11/29/2005	12/15/2026
843146-U5-8	Southern IL Univ Rev Hsg & Auxiliary Fac				1FE	1,184,854	111.0620	1,221,682	1,100,000	1,129,625		(8,324)			5.250	4.351	AO	14,438	57,750	05/04/2006	04/01/2017
843146-U6-6	Southern IL Univ Rev Hsg & Auxiliary Fac				1FE	1,077,790	113.0470	1,130,470	1,000,000	1,032,544		(6,828)			5.250	4.401	AO	13,125	52,500	05/04/2006	04/01/2018
845040-GA-6	Southwestern Higher Ed AuthRev Southern				1FE	5,877,825	116.9220	6,044,867	5,170,000	5,709,734		(28,424)			5.250	4.240	AO	67,856	271,425	04/27/2007	10/01/2027
845040-GB-4	Southwestern Higher Ed AuthRev Southern				1FE	6,355,661	116.4870	6,336,893	5,440,000	6,146,260		(34,369)			5.250	4.070	AO	71,400	285,600	02/28/2007	10/01/2028
845040-GC-2	Southwestern Higher Ed AuthRev Southern				1FE	6,615,524	115.8880	6,634,588	5,725,000	6,426,023		(30,937)			5.250	4.181	AO	75,141	300,563	02/09/2007	10/01/2029
874441-BA-5	Tallahassee FL BluePrint Rev 2000 Interg				1FE	1,617,675	114.3180	1,714,770	1,500,000	1,549,869		(12,028)			5.250	4.280	AO	19,688	78,750	08/29/2007	10/01/2017
874441-BB-3	Tallahassee FL BluePrint Rev 2000 Interg				1FE	1,614,570	114.9060	1,723,590	1,500,000	1,556,027		(10,409)			5.250	4.370	AO	19,688	78,750	08/29/2007	10/01/2018
87638T-AH-6	Tarrant Cnty TX Rev Cultural Ed Facs Fin				1FE	5,311,700	111.3960	5,569,800	5,000,000	5,114,146		(33,539)			5.000	4.212	FA	94,444	250,000	04/26/2007	02/15/2017
87638T-EB-5	Tarrant Cnty TX Rev Cultural Ed Facs Fin			1	1FE	10,183,200	105.0650	10,506,500	10,000,000	10,155,811		(7,430)			5.000	4.847	MN	63,889	500,000	03/11/2010	11/15/2029
87971H-EK-6	Tempe AZ Excise Tax Rev Ref-Obligs			1	1FE	1,975,000	112.2070	2,030,947	1,810,000	1,872,753		(16,414)			5.000	3.930	JJ	45,250	90,500	12/20/2006	07/01/2018
880443-BQ-8	Tennessee Energy Acq Gas Rev Ser A				1FE	9,946,100	106.8640	10,686,400	10,000,000	9,962,548		2,902			5.250	5.300	MS	175,000	525,000	11/14/2007	09/01/2023
880443-DY-9	Tennessee Energy Acq Gas Rev Ser C				1FE	9,542,000	108.1930	10,819,300	10,000,000	9,729,344		36,512			5.000	5.530	FA	208,333	600,000	03/05/2008	02/01/2020
882117-N3-4	Texas A & M Univ Perm Fd Rev Ser A			1	1FE	10,099,100	110.8880	11,088,800	10,000,000	10,079,327		(5,029)			5.000	4.909	JJ	250,000	500,000	03/11/2009	07/01/2029
882135-F5-0	Texas A & M Univ Rev Fing Sys				1FE	8,220,807	116.5350	8,955,715	7,685,000	8,138,666		(82,141)			5.000	1.016	MN	49,099	384,250	02/18/2013	05/15/2018
88256C-AS-8	Texas Gas Acq & Supply Rev Gas Supply Sr				2FE	8,760,885	106.0130	11,131,365	10,500,000	9,105,132		73,202			5.250	6.900	JD	24,500	551,250	07/29/2008	12/15/2025
882756-R3-5	Texas St Public Fin Auth Unemployment Co				1FE	3,266,129	102.3960	3,071,880	3,000,000	3,048,305		(32,829)			5.000	1.266	JJ	75,000	25,000	02/18/2013	07/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882806-DC-3	Texas Tech Univ Rev Ref & Impt Fing Sys			1	1FE	25,335	100.3100	25,078	25,000	25,000		(146)			5.250	4.286	FA	496	1,313	03/02/2012	02/15/2016
88283L-CN-4	Texas St Transn Commn Rev First Tier Ser			1	1FE	5,439,900	109.8050	5,490,250	5,000,000	5,120,424		(41,142)			5.000	3.870	AO	62,500	200,000	11/14/2006	04/01/2018
91335V-HQ-2	Univ of Pit PA COMW of Hgr Edu Var-Ref-U			1	1FE	1,058,130	110.9700	1,109,700	1,000,000	1,035,813		(456)			5.250	4.530	MS	15,458		06/24/2009	09/15/2026
91335V-HS-8	Univ of Pit PA COMW of Hgr Edu Var-Ref-U			1	1FE	1,049,772	112.3000	1,123,000	1,000,000	1,043,970		(5,802)			5.250	1.864	MS	15,458	52,500	02/18/2013	09/15/2024
91335V-HZ-2	Univ of Pit PA COMW of Hgr Edu Univ Cap			1	1FE	1,566,945	110.1480	1,652,220	1,500,000	1,541,585		(6,228)			5.250	4.690	MS	23,188	78,750	06/24/2009	09/15/2028
914455-JH-4	Univ of Michigan MI Rev Gen Ser A			1	1FE	1,285,583	109.5690	1,298,393	1,185,000	1,243,435		(9,841)			5.000	3.950	AO	14,813	59,250	05/20/2009	04/01/2025
914460-GF-1	University MN Rev Ser A				1FE	2,075,744	112.7660	2,041,065	1,810,000	1,947,993		(45,285)			5.000	2.281	JD	7,542	90,500	02/02/2011	12/01/2016
915115-X7-9	University TX Perm Univ Fd Rev Ref Ser B				1FE	5,843,350	119.7490	6,280,835	5,245,000	5,651,447		(34,083)			5.250	4.250	JJ	137,681	275,363	09/13/2007	07/01/2023
915115-Y3-7	University TX Perm Univ Fd Rev Ref Ser B				1FE	15,758,776	116.3030	15,898,620	13,670,000	15,348,558		(69,285)			5.250	4.210	JJ	358,838	717,675	05/03/2007	07/01/2030
915137-3Z-4	University TX Rev Fin Sys Ser B08152018				1FE	1,164,940	116.8190	1,168,190	1,000,000	1,096,115		(1,584)			5.000	2.770	FA	18,889		03/25/2010	08/15/2018
915137-F3-2	University TX Rev Sys Ser F			1	1FE	4,039,582	111.7870	4,186,423	3,745,000	3,849,440		(25,175)			5.000	4.040	FA	70,739	150,000	01/22/2007	08/15/2019
915137-K2-8	University TX Rev Fin Sys Ser C				1FE	5,256,753	117.9220	5,925,581	5,025,000	5,169,251		(15,516)			5.000	4.550	FA	94,917	251,250	08/22/2007	08/15/2021
915137-K3-6	University TX Rev Ref Fin Sys Ser C				1FE	8,211,407	117.6580	8,959,657	7,615,000	8,006,784		(36,865)			5.000	4.280	FA	143,839	380,750	10/16/2007	08/15/2022
915137-WU-3	University TX Rev Fin Sys Ser D				1FE	5,795,982	103.1360	5,528,090	5,360,000	5,402,686		(66,559)			5.250	3.940	FA	106,307	281,400	05/30/2007	08/15/2014
915137-ZS-5	University TX Rev Fin Sys Ser B			1	1FE	10,431,700	111.7570	11,175,700	10,000,000	10,129,346		(45,526)			5.000	4.472	FA	188,889	500,000	04/21/2006	08/15/2023
91754R-MA-2	Utah St Brd Regents Rev Ref Student Fee			2	2FE	5,084,841	109.2180	5,029,489	4,605,000	4,989,883		(16,124)			5.000	4.281	AO	57,563	230,250	05/03/2007	04/01/2030
91754R-MN-4	Utah St Brd Regents Rev Ref Student Fee			2	2FE	3,717,461	110.6530	3,734,539	3,375,000	3,639,367		(13,257)			5.000	4.261	AO	42,188	168,750	05/03/2007	04/01/2028
917565-FP-3	Utah Tran Auth Sales Tax Rev Ref Sub Ser			2	1FE	8,168,960	111.7970	8,943,760	8,000,000	8,121,425		(9,324)			5.000	4.806	JD	17,778	400,000	04/03/2008	06/15/2024
917565-FQ-1	Utah Tran Auth Sales Tax Rev Ref Sub Ser			2	1FE	10,130,583	110.2260	10,262,041	9,310,000	9,949,002		(31,190)			5.000	4.355	JD	20,689	465,500	05/31/2007	06/15/2028
917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd			2	1FE	10,492,600	113.0080	11,300,800	10,000,000	10,455,822		(10,230)			5.937	5.576	JD	26,387	593,700	01/21/2010	06/15/2039
928172-NM-3	Virginia St Pub Bldg Auth Rev Pub Facs			1	1FE	533,460	111.5830	557,915	500,000	510,056		(3,613)			5.000	4.171	FA	10,417	25,000	08/10/2006	08/01/2020
92817L-DT-7	Virginia St Res Clean Wtr Rev St Revolvi				1FE	3,111,081	115.6680	3,360,155	2,905,000	2,990,861		(20,778)			5.000	4.140	AO	36,313	145,250	07/11/2007	10/01/2017
930876-BU-0	Wake Cnty NC Rev Pub Imp			1	1FE	1,100,464	114.5370	1,145,370	1,000,000	1,089,015		(11,449)			5.000	1.603	JJ	25,000	25,000	02/18/2013	01/01/2021
930876-BW-6	Wake Cnty NC Rev Pub Imp			1	1FE	1,126,420	112.6340	1,126,340	1,000,000	1,081,106		(11,955)			5.000	3.490	JJ	25,000	50,000	12/10/2009	01/01/2023
93877M-BK-1	Washington DC Conv Ctr Rev Dedicated Tax				1FE	7,096,989	103.4310	6,852,304	6,625,000	6,677,407		(67,912)			5.000	3.914	AO	82,813	331,250	01/29/2007	10/01/2014
940093-Q5-9	Washington St Univ Rev Taxable Student F				1FE	650,000	108.3720	704,418	650,000	650,000					5.770	0.884	AO	9,376	37,505	02/18/2013	10/01/2015
940093-Q6-7	Washington St Univ Rev Taxable Student F				1FE	750,000	111.7550	838,163	750,000	750,000					5.800	1.239	AO	10,875	43,500	02/18/2013	10/01/2016
977100-BZ-8	Wisconsin St Gen Rev Ser A			1	1FE	10,757,713	110.1150	11,969,501	10,870,000	10,770,033		2,741			5.750	5.830	MN	104,171	625,025	03/26/2009	05/01/2033
97710B-RY-0	Wisconsin St Hlth & Ed Fac Rev Aurora HI			1	1FE	7,405,669	105.3510	7,885,522	7,485,000	7,415,285		2,827			5.500	5.591	AO	86,909	411,675	02/10/2010	04/15/2029
97710B-SU-7	Wisconsin St Hlth & Ed Fac Rev Ascension			1	1FE	7,203,911	102.8030	7,350,415	7,150,000	7,197,732		(1,512)			5.000	4.945	MN	45,681	357,500	03/11/2010	11/15/2033
977123-YK-8	Wisconsin St Trans Rev Bld Amer Bd Ser B			1	1FE	5,000,000	106.5980	5,329,900	5,000,000	5,000,000					5.287	4.320	JJ	132,175	211,480	02/18/2013	07/01/2024
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,788,010,860	XXX	1,859,119,960	1,689,795,318	1,742,796,270		(7,320,902)			XXX	XXX	XXX	27,350,894	85,281,489	XXX	XXX
3128F2-EB-7	FHLMC Gold PC Pool #D62830			2	1	13,632	104.2630	14,591	13,995	13,713		12			7.000	7.694	MON	82	980	08/01/1995	08/15/2025
3128F2-FX-8	FHLMC Gold PC Pool #D62882			2	1	57,420	102.8950	60,656	58,949	57,747		49			7.000	7.717	MON	344	4,127	08/01/1995	08/15/2025
3128NE-A5-9	FHLMC Pool #1A0028			2	1	868,920	105.9020	911,516	860,716	868,536		532			3.167	2.801	MON	2,272	30,119	11/10/2006	10/25/2035
312903-HR-1	FHLMC REMIC Ser 113-C			2	1	164,588	112.7730	183,208	162,458	163,266		(130)			8.500	7.883	MON	614	13,809	02/24/1997	05/15/2021
312905-E4-0	FHLMC REMIC Ser 1085 Cl G			2	1FE	51,333	109.2500	56,404	51,628	51,343		11			8.500	8.791	MON	366	3,657	02/18/2013	05/15/2021
312905-YJ-5	FHLMC REMIC Ser 1077-E			2	1	151,319	115.3090	165,368	143,413	149,082		(368)			9.000	6.751	MON	1,076	12,907	02/24/1997	05/15/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA			2	1	59,333	112.7780	69,531	61,653	60,756		42			8.400	9.272	MON	432	5,179	06/24/1991	08/15/2021
312913-ZE-9	FHLMC REMIC Ser 1437-HD			2	1	183,095	112.6660	201,109	178,500	181,060		(129)			7.000	6.303	MON	1,041	12,495	09/05/2001	12/15/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z			2	1	1,341,980	113.6970	1,483,313	1,304,617	1,325,240		(1,024)			7.000	6.297	MON	7,610	91,323	02/26/2002	05/15/2023
31292G-PB-6	FHLMC Gold PC Pool #C00418			2	1	8,999	110.3370	10,196	9,241	9,037		6			7.000	7.952	MON	54	647	07/26/1995	08/15/2025
3132GK-ZN-9	FHLMC Pool #Q04649			2	1FE	65,125,691	99.3350	62,241,974	62,658,907	65,089,973		(34,538)			3.500	2.390	MON	182,755	1,839,552	02/18/2013	11/15/2041
3132GL-XT-6	FGLMC Pool #Q05490			2	1FE	32,087,236	99.3350	30,670,744	30,876,195	32,070,396		(16,841)			3.500	2.666	MON	90,056	900,556	02/18/2013	01/15/2042
3132GR-AS-0	FGLMC Pool #Q06017			2	1FE	34,238,306	99.3350	32,724,357	32,943,564	34,220,317		(17,989)			3.500	2.665	MON	96,085	960,854	02/18/2013	02/15/2042
3132GT-GV-3	FHLMC Pool #Q08012			2	1FE	32,106,736	99.3350	30,691,573	30,897,162	32,088,975		(17,761)			3.500	2.826	MON	90,117	901,167	02/18/2013	04/15/2042
31335G-EC-5	FHLMC Gold PC Pool #C80131			2	1	168,849	111.4610	192,627	172,820	169,844		125			6.000	6.600	MON	864	10,369	03/26/1999	03/15/2024
31339D-KD-9	FHLMC REMIC Ser 2415 CE			2	1	1,085,376	105.6100	1,110,181	1,051,211	1,056,805		(1,695)			5.500	4.926	MON	4,818	57,817	11/25/2003	02/15/2017
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ			2	1	609,619	111.0400	644,324	580,265	593,290		(646)			6.250	5.351	MON	3,022	36,266	09/23/2002	12/15/2023
3133T3-Q2-7	FHLMC REMIC Ser 1674-Z			2	1	1,237,713	112.1610	1,341,797	1,196,310	1,217,713		(990)			6.750	6.007	MON	6,729	80,751	11/02/2001	02/15/2024
3133T3-X8-6	FHLMC REMIC Ser 1683 Z			2	1	1,830,127	110.9410	2,017,694	1,818,714	1,821,374		(287)			6.500	6.427	MON	9,851	118,217	11/13/2001	02/15/2024
3133T6-M4-0	FHLMC REMIC Ser 1837-Z			2	1	606,234	110.9200	652,256	588,040	598,118		(236)			6.500	5.826	MON	3,185	38,223	07/23/2002	04/15/2026
3133TA-CQ-3	FHLMC REMIC Ser 1967-BA			2	1	200,384	116.3170	225,829	194,150	196,888		(71)			7.000	6.365	MON	1,133	13,591	10/29/1998	06/17/2027
3133TC-6P-8	FHLMC Structured Ser 2008 M			2	1	1,736,724	115.5160	1,932,194	1,672,659	1,712,284		(938)			7.000	5.953	MON	9,757	117,086	10/30/2002	11/20/2027
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT			2	1	837	100.0000	834	834	830					6.410	6.377	MON	4	53	03/22/1999	05/25/2029
3133TH-RV-1	FHLMC REMIC Ser 2120 CI PC			2	1FE	3,819,469	108.3090	4,149,176	3,830,883	3,819,716		247			6.000	6.111	MON	19,154	191,544	02/18/2013	01/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31340Y-GR-4	FHLMC REMIC Ser 22-C			2	1	40,858	110.8590	43,710	39,429	39,576		(57)			9.500	8.758	MON	166	3,746	04/15/1991	04/15/2020
31342A-P4-5	FHLMC Pool #780443			2	1	1,420,187	105.2010	1,495,569	1,421,631	1,419,877		(80)			2.192	2.176	MON	2,597	31,106	05/03/2006	03/25/2033
31356B-CJ-7	FHLMC Gold PC Pool #D49973			2	1	76,629	110.9060	94,956	85,618	78,880		325			6.000	9.097	MON	428	5,137	05/02/1995	03/15/2024
31358E-MW-9	FNMA REMIC Ser 1990-64Z			2	1	204,127	115.9300	210,829	181,858	192,911		(762)			10.000	6.040	MON	1,515	18,186	01/25/1996	06/25/2020
31358E-RK-0	FNMA REMIC Ser 1990-72B			2	1	130,321	113.9260	152,058	133,471	131,931		42			9.000	9.509	MON	1,001	12,012	05/23/1990	07/25/2020
31358E-XG-2	FNMA REMIC Ser 1990-83A			2	1	101,813	113.9480	116,378	102,132	101,586		(7)			9.250	9.373	MON	787	9,447	07/03/1990	07/25/2020
31358G-PP-6	FNMA REMIC Ser 1991-39J			2	1	85,196	113.9760	90,223	79,160	81,538		(138)			9.000	7.119	MON	594	7,124	11/09/1995	05/25/2021
31358G-X4-4	FNMA REMIC Ser 1991-56G			2	1	49,081	112.9650	56,454	49,975	49,483		13			8.600	9.014	MON	358	4,298	04/22/1991	06/25/2021
31358H-GT-6	FNMA REMIC Ser 1991-73A			2	1	30,269	111.5480	35,149	31,510	31,033		15			8.000	8.769	MON	210	2,521	05/23/1991	07/25/2021
31358H-XU-4	FNMA REMIC Ser 1991-92Z			2	1	185,607	109.1630	194,471	178,146	180,360		(168)			8.500	7.528	MON	1,262	15,142	09/27/1995	07/25/2021
31358M-P4-0	FNMA REMIC Ser 1992-71X			2	1	239,482	117.3730	270,188	230,196	233,216		(160)			8.250	7.409	MON	1,583	18,991	12/01/1995	05/25/2022
31358M-WZ-3	FNMA REMIC Ser 1992-49 CI L			2	1FE	206,467	112.5160	236,326	210,038	206,595		128			7.000	7.705	MON	1,225	12,252	02/18/2013	04/25/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ			2	1	279,281	112.6290	305,734	271,452	274,875		(202)			7.000	6.257	MON	1,583	19,002	08/30/2001	07/25/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G			2	1	52,297	108.8070	57,742	53,068	52,535		13			5.500	5.845	MON	243	2,919	03/22/1999	07/25/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA			2	1	618,421	110.0310	689,506	626,646	622,232		63			6.500	6.711	MON	3,394	40,732	06/17/1993	07/25/2023
31359F-DE-5	FNMA REMIC Ser 1993-202M			2	1	1,383,846	103.0600	1,430,685	1,388,202	1,381,996		90			6.500	6.612	MON	7,519	90,233	02/24/1997	11/25/2023
31359K-2K-2	FNMA REMIC Ser 1996-M7 CI Z			2	1	115,769	105.2180	125,571	119,343	116,139		82			6.574	7.067	MON	654	8,191	03/23/2001	05/17/2036
31359Q-LQ-5	FNMA REMIC Ser 1997-63 ZA			2	1	1,867,162	111.1550	2,117,151	1,904,687	1,879,367		324			6.500	7.008	MON	10,317	123,805	11/28/2001	09/18/2027
31359V-BH-5	FNMA REMIC Ser 1998-73 CI MZ			2	1	663,730	101.9850	660,218	647,367	657,090		(97)			6.300	5.930	MON	3,399	40,784	09/25/2002	10/17/2038
313602-3E-2	FNMA REMIC Ser 1989-67D			2	1	92,333	109.6820	101,609	92,639	92,143		(5)			9.000	9.128	MON	695	8,338	09/14/1989	10/25/2019
313602-W4-2	FNMA REMIC Ser 1989-62G			2	1	72,917	111.8890	84,794	75,784	74,728		50			8.600	9.287	MON	543	6,517	08/30/1989	10/25/2019
313603-2H-4	FNMA REMIC Ser 1990-35E			2	1	34,911	114.5630	40,029	34,941	34,766		(3)			9.500	9.595	MON	277	3,319	02/23/1990	04/25/2020
313603-5J-7	FNMA REMIC Ser 1990-41D			2	1	665,986	114.2070	697,028	610,319	636,327		(2,035)			9.500	6.751	MON	4,832	57,980	02/24/1997	04/25/2020
313603-GW-6	FNMA REMIC Ser 1989-86E			2	1	25,632	112.1520	29,666	26,452	26,116		16			8.750	9.369	MON	193	2,315	08/21/1990	11/25/2019
313603-JJ-2	FNMA REMIC Ser 1989-90E			2	1	44,264	113.1820	50,465	44,587	44,366		(3)			8.700	8.804	MON	323	3,879	01/11/1996	12/25/2019
313603-QH-8	FNMA REMIC Ser 1990-1D			2	1	14,104	113.2630	16,238	14,337	14,216		3			8.800	9.135	MON	105	1,262	11/16/1990	01/25/2020
313603-TW-2	FNMA REMIC Ser 1990-4Z			2	1	498,765	114.5760	519,699	453,585	467,086		(1,271)			9.350	7.386	MON	3,534	42,410	11/10/1995	01/25/2020
31365E-DS-9	FNMA Pool #125313			2	1	1,143	100.2320	1,157	1,154	1,148		1			7.000	7.260	MON	7	81	05/30/1995	03/25/2014
31371E-2M-6	FNMA Pool #250180			2	1	1,196	100.6690	1,198	1,190	1,186		(2)			8.500	8.249	MON	8	101	10/26/1994	10/25/2014
31373U-ZC-4	FNMA Pool #304139			2	1	9,067	103.3060	8,926	8,640	8,971		(16)			9.000	7.379	MON	65	778	06/02/1995	01/25/2025
31377H-VB-5	FNMA DUS Pool #377810			2	1FE	4,518	111.7890	5,147	4,604	4,526					7.500	8.159	MON	29	345	08/29/1997	05/25/2027
31377M-AP-6	FNMA DUS Pool #380814			2	1	1,451,371	108.9460	1,473,245	1,352,275	1,388,880		(6,628)			6.030	5.013	MON	6,795	81,542	11/14/2003	12/25/2019
31377T-BE-5	FNMA DUS Pool #386237			2	1	1,139,034	108.1150	1,180,199	1,091,617	1,106,728		(3,255)			4.950	4.353	MON	4,503	54,035	06/17/2003	06/25/2019
3137A2-NK-3	FHLMC REMIC Ser 3756 CI PB			2	1FE	5,726,250	100.7880	6,047,268	6,000,000	5,790,640		10,288			4.000	4.613	MON	20,000	200,000	03/30/2011	12/15/2037
3137A3-HS-1	FHLMC REMIC Ser 3751 CI MC			2	1	7,697,836	106.3100	8,168,891	7,684,000	7,690,204		(5,466)			4.000	3.928	MON	25,613	222,800	02/18/2013	07/15/2037
3137A5-R7-1	FHLMC REMIC Ser 3786 CI EB			2	1FE	3,099,734	103.4120	3,140,082	3,036,489	3,075,488		(4,750)			4.000	3.624	MON	10,122	77,883	02/18/2013	08/15/2035
3138MC-3U-6	FNMA Pool #AP8910			2	1	10,595,165	99.4400	10,431,496	10,490,262	10,593,736		(1,429)			3.500	3.369	MON	30,597	152,983	06/21/2013	10/25/2042
3138WJ-GP-9	FNMA Pool #AS0205			2	1	2,820,171	95.0500	2,826,779	2,973,982	2,821,444		1,273			3.000	3.501	MON	7,435	22,305	08/20/2013	08/25/2043
3138WJ-KQ-2	FNMA Pool #AS0302			2	1	13,549,868	95.0490	13,581,415	14,288,871	13,556,107		6,239			3.000	3.465	MON	35,722	107,167	08/20/2013	08/25/2043
3138WJ-LM-0	FNMA Pool #AS0331			2	1	4,233,936	95.0500	4,243,838	4,464,852	4,235,889		1,954			3.000	3.462	MON	11,162	33,486	08/20/2013	08/25/2043
3138WW-BR-9	FNMA Pool #AT8147			2	1	7,874,124	95.0530	7,727,243	8,129,439	7,876,864		2,740			3.000	3.253	MON	20,324	81,294	08/02/2013	07/25/2043
3138X0-Y2-8	FNMA Pool #AU1628			2	1	6,576,529	95.0510	6,591,965	6,935,210	6,579,565		3,036			3.000	3.467	MON	17,338	52,014	08/20/2013	07/25/2043
3138X0-Y5-1	FNMA Pool #AU1631			2	1	5,849,901	95.0510	5,740,658	6,039,581	5,851,794		1,894			3.000	3.293	MON	15,099	60,396	08/02/2013	07/25/2043
3138X0-Y6-9	FNMA Pool #AU1632			2	1	30,098,496	95.0500	29,953,335	31,513,241	30,110,963		12,468			3.000	3.411	MON	78,783	262,821	08/20/2013	07/25/2043
3138X2-VU-5	FNMA Pool #AU3326			2	1	18,042,317	99.4420	17,764,072	17,863,680	18,039,358		(2,959)			3.500	3.427	MON	52,102	260,512	06/21/2013	07/25/2043
3138X3-CJ-9	FNMA Pool #AU3672			2	1	1,002,389	99.5990	988,480	992,465	1,002,225		(164)			3.500	3.427	MON	2,895	14,473	06/21/2013	07/25/2043
3138X3-EJ-7	FNMA Pool #AU3736			2	1	23,969,482	95.0490	23,521,474	24,746,682	23,977,413		7,932			3.000	3.277	MON	61,867	247,467	08/02/2013	08/25/2043
313920-XA-3	FNMA REMIC Ser 2001-47 ZK			2	1	330,541	107.5620	343,895	319,719	325,129		(35)			6.500	5.464	MON	1,732	20,782	11/14/2002	09/25/2031
313920-XZ-8	FNMA REMIC Ser 2001-W2 CI AF6			2	1	239,894	110.7560	267,284	241,327	242,534		(97)			6.589	6.527	MON	1,325	15,901	12/19/2001	10/25/2031
31392E-6A-3	FNMA REMIC Ser 2002-67 CI AN			2	1FE	1,968,503	105.9150	2,089,139	1,972,466	1,967,503		(290)			5.000	4.994	MON	8,219	84,160	02/18/2013	11/25/2017
31392E-FL-9	FNMA REMIC Ser 2002-55 CI GC			2	1	617,325	105.8040	632,407	597,713	601,374		(1,135)			5.500	4.793	MON	2,740	32,874	01/06/2004	09/25/2017
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B			2	1	185,800	105.6070	188,728	178,708	181,224		(592)			5.500	4.192	MON	819	9,829	12/17/2003	09/25/2017
31392R-YX-3	FHLMC REMIC Ser 2489 CI PE			2	1FE	1,771,300	112.0800	1,995,961	1,780,830	1,772,821		67			6.000	6.182	MON	8,904	92,603	02/18/2013	08/15/2032
31392T-WT-0	FHLMC REMIC Ser 2478 JF			2	1	538,323	111.3170	575,332	516,841	523,927		(341)			6.000	5.197	MON	2,584	31,010	09/24/2002	08/15/2022
31392U-KL-7	FHLMC REMIC Ser 2504 N			2	1	365,400	106.5350	381,003	357,632	359,133		(365)			5.500	5.061	MON	1,639	19,670	09/25/2002	09/15/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH			2	1	1,019,754	106.4570	1,051,225	987,468	992,722		(1,230)			5.500	4.987	MON	4,526	54,311	10/30/2002	09/15/2017
31392U-RH-9	FHLMC REMIC Ser 2501 AN			2	1	1,205,588	105.6420	1,237,927	1,171,811	1,178,639		(1,503)			5.500	4.923	MON	5,371	64,450	01/07/2004	09/15/2017

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
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31393A-2V-8	FNMA REMIC Ser 2003-38 CI MP			2	1	3,329,540	110.1040	3,585,278	3,256,274	3,269,285		(1,233)			5.500	5.233	MON	14,925	179,095	04/01/2003	05/25/2023
31393B-T4-7	FNMA REMIC Tr Ser 2003-W6 1A41			2	1	3,169,415	107.9390	3,394,508	3,144,846	3,153,293		(3,380)			5.398	5.274	MON	14,147	169,759	04/23/2003	10/25/2042
31393D-KD-2	FNMA REMIC Ser 2003-64 CI VD			2	1	939,521	100.2510	919,471	917,165	914,565		(1,759)			5.000	4.707	MON	3,822	45,858	06/20/2003	08/25/2020
31393E-BH-1	FNMA REMIC Ser 2003-74 CI VB			2	1	6,781,737	102.2510	7,075,919	6,920,140	6,886,859		12,090			5.500	5.769	MON	31,717	380,608	07/29/2003	07/25/2021
31394F-M3-6	FNMA REMIC Ser 2005-84 CI YH			2	1	351,044	101.5440	359,553	354,087	352,525		234			5.500	5.730	MON	1,623	19,475	10/26/2006	09/25/2035
31394H-QG-9	FHLMC REMIC Ser 2663 CI VB			2	1	1,314,283	100.7720	1,340,815	1,330,540	1,327,340		799			5.500	5.699	MON	6,098	73,180	10/30/2003	03/15/2022
31394W-CK-2	FHLMC REMIC Ser 2773 CI CD			2	1	960,461	106.7800	1,131,854	1,059,988	1,008,902		1,649			4.500	6.412	MON	3,975	13,250	02/18/2013	04/15/2024
31395A-KJ-3	FHLMC REMIC Ser 2810 CI PD			2	1	1,613,446	102.9100	1,661,012	1,614,039	1,611,022		(502)			6.000	5.984	MON	8,070	77,598	02/18/2013	06/15/2033
31395D-5V-7	FNMA REMIC Ser 2006-46 CI PG			2	1	5,106,432	103.1160	5,415,424	5,251,804	5,201,957		17,980			5.500	6.256	MON	24,071	243,127	12/02/2013	02/25/2035
31395F-6J-8	FHLMC REMIC Ser 2836 CI EG			2	1FE	2,950,440	100.8390	3,012,546	2,987,493	2,966,556		16,116			5.000	6.548	MON	12,448	124,479	02/18/2013	12/15/2032
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD			2	1	333,473	100.3060	335,138	334,117	333,418		(55)			5.500	5.522	MON	1,531	15,314	02/18/2013	01/15/2033
31395G-C3-4	FHLMC REMIC Ser 2852 CI NY			2	1FE	18,585,640	104.0120	19,641,035	18,883,378	18,677,710		92,070			5.000	5.898	MON	78,681	786,807	02/18/2013	09/15/2033
31395T-6G-4	FHLMC REMIC Ser 2956 CI WE			2	1FE	2,256,312	102.7680	2,330,772	2,267,989	2,258,404		2,092			5.500	5.864	MON	10,395	103,950	02/18/2013	01/15/2034
31395U-SU-6	FHLMC REMIC Ser 2977 CI NY			2	1FE	372,651	100.1530	374,234	373,663	372,826		187			5.500	5.689	MON	1,713	16,289	02/18/2013	05/15/2033
31396A-RE-6	FHLMC REMIC Ser 3037 CI ND			2	1FE	3,032,909	103.0560	3,239,523	3,143,459	3,118,754		10,480			5.000	5.775	MON	13,098	148,441	02/18/2013	01/15/2034
31396J-NC-5	FHLMC REMIC Ser 3131 CI MD			2	1FE	9,179,449	104.5100	9,671,788	9,254,396	9,199,196		19,747			5.500	5.909	MON	42,416	424,160	02/18/2013	01/15/2035
31397S-KV-5	FNMA REMIC Ser 2011-30 CI LC			2	1FE	7,834,114	99.8740	7,931,971	7,941,970	7,857,495		5,662			3.500	3.709	MON	23,164	260,807	02/18/2013	12/25/2036
31403A-WY-7	FNMA Pool #743263			2	1	326,585	104.7060	366,706	350,226	338,774		1,359			3.500	5.075	MON	1,021	12,258	10/17/2003	10/25/2018
31408G-KD-8	FNMA Pool #850892			2	1	683,859	109.0550	745,783	683,859	683,859					5.000	5.023	MON	2,849	34,193	12/28/2005	10/01/2035
31408J-BM-2	FNMA Pool #852444			2	1	578,189	108.4420	627,000	578,189	578,189					5.000	5.023	MON	2,409	28,909	01/27/2006	10/01/2035
31409Y-L6-2	FNMA Pool #882449			2	1	660,377	108.3820	715,732	660,377	660,377					5.000	5.023	MON	2,752	33,019	04/27/2006	01/25/2036
31412W-TB-2	FNMA Pool #937146			2	1	410,363	111.1200	447,603	402,810	410,152		(4)			6.500	5.585	MON	2,182	26,183	05/23/2007	05/25/2037
31413H-G3-6	FNMA Pool #945818			2	1	1,518,228	107.8310	1,631,514	1,513,027	1,517,798		(42)			6.000	5.722	MON	7,565	90,782	10/25/2007	07/25/2037
31417G-ZX-7	FNMA Pool #AB9757			2	1	168,179,195	99.4420	165,585,072	166,514,054	168,154,512		(24,683)			3.500	3.406	MON	485,666	2,428,330	06/21/2013	06/25/2043
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						579,405,993	XXX	575,373,918	575,914,096	579,369,174		69,999			XXX	XXX	XXX	1,815,421	14,126,881	XXX	XXX
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z			2	1	1,635,625	99.9800	1,522,517	1,522,818	1,618,523		(4,339)			7.125	6.325	MON	9,042	108,501	05/13/2004	01/17/2037
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,635,625	XXX	1,522,517	1,522,818	1,618,523		(4,339)			XXX	XXX	XXX	9,042	108,501	XXX	XXX
033896-HU-8	Anderson IN Sch Bldg Corp Rev LBASS Ref			1	1FE	11,981,170	106.3820	11,920,103	11,205,000	11,561,409		(62,124)			5.000	4.291	JJ	258,338	560,250	03/27/2006	01/15/2022
04057P-DA-3	Arizona Sch Facs Brd Ctfs Rev LBASS Cert			1	1FE	4,153,419	103.2920	3,976,742	3,850,000	3,882,133		(46,991)			5.250	3.960	MS	67,375	202,125	08/02/2007	09/01/2017
143294-DY-9	Carmel IN Redev Auth Cnty Rev LBASS Opt			1	1FE	4,696,733	106.1880	4,783,769	4,505,000	4,561,783		(21,016)			5.000	4.462	JJ	112,625	225,250	08/16/2006	07/01/2023
14329N-BD-5	Carmel IN Redev Auth Rev LBASS Lease Ren			1	1FE	2,744,874	107.1470	2,892,969	2,700,000	2,711,046		(4,927)			5.000	4.791	FA	56,250	135,000	12/07/2005	02/01/2028
14329N-BE-3	Carmel IN Redev Auth Rev LBASS Lease Ren			1	1FE	8,536,318	107.1040	9,007,446	8,410,000	8,441,106		(13,871)			5.000	4.811	FA	175,208	420,500	12/07/2005	02/01/2029
160131-CJ-5	Charleston Cty SC Sch Dist Rev LBASS Ed			1	1FE	5,056,350	106.7820	5,339,100	5,000,000	5,018,678		(5,830)			5.000	4.861	JD	20,833	250,000	06/30/2006	12/01/2025
194301-HD-2	College Park GA Bus & Indl Rev LBASS Dev			1	1FE	3,959,022	108.0570	3,954,886	3,660,000	3,747,377		(30,357)			5.250	4.291	MS	64,050	192,150	11/18/2005	09/01/2021
34073N-5X-4	Florida Hsng Fin Corp Rev LBASS AMT SF H			1	1FE	1,730,000	101.8810	1,762,541	1,730,000	1,730,000					5.450	5.451	JJ	47,143	94,285	04/03/2008	07/01/2023
396066-DW-9	Greenville Cnty SC Sch Rev LBASS Dist BE			1	1FE	16,010,288	109.4550	16,653,578	15,215,000	15,469,984		(80,339)			5.000	4.381	JD	63,396	760,750	03/22/2006	12/01/2021
396066-FV-9	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	2,674,037	109.4550	2,796,575	2,555,000	2,593,746		(12,194)			5.000	4.439	JD	10,646	127,750	05/24/2006	12/01/2021
396066-FW-7	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	2,795,054	109.1580	2,919,977	2,675,000	2,714,105		(12,302)			5.000	4.459	JD	11,146	133,750	05/24/2006	12/01/2022
396066-FX-5	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	2,931,308	108.8310	3,058,151	2,810,000	2,849,542		(12,435)			5.000	4.480	JD	11,708	140,500	05/24/2006	12/01/2023
396066-FY-3	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	3,072,337	108.5950	3,203,553	2,950,000	2,989,906		(12,544)			5.000	4.499	JD	12,292	147,500	05/24/2006	12/01/2024
396066-FZ-0	Greenville Cnty SC Sch Rev LBASS Inst Pu			1	1FE	3,202,492	106.5510	3,281,771	3,080,000	3,119,985		(12,565)			5.000	4.520	JD	12,833	154,000	05/24/2006	12/01/2025
40785E-MU-7	Hamilton SE IN Con Sch Bld Rev LBASS Ref			2	1FE	6,063,209	106.4880	5,910,084	5,550,000	5,641,961		(57,479)			5.000	3.870	JJ	131,813	277,500	07/28/2005	07/10/2015
454623-7J-2	Indiana Bd Bk Rev LBASS Txbl - Sch Sev R				2AM	4,870,000	100.1240	4,876,039	4,870,000	4,870,000					5.490	5.490	JJ	123,284	161,132	02/18/2013	01/15/2014
454623-7M-5	Indiana Bd Bk Rev LBASS Txbl Sch Sev Fdg			1	2AM	2,595,000	102.6480	2,663,716	2,595,000	2,595,000					5.640	5.640	JJ	67,487	101,379	02/18/2013	07/15/2015
454624-UJ-4	Indiana Bd Bk Rev LBASS Spl Prog Hendric				1FE	2,598,870	113.3510	2,658,081	2,345,000	2,495,788		(17,460)			5.250	4.211	AO	30,778	123,113	05/02/2007	04/01/2021
454624-UK-1	Indiana Bd Bk Rev LBASS Spl Prog Hendric				1FE	2,742,713	112.0430	2,767,462	2,470,000	2,641,902		(17,086)			5.250	4.241	AO	32,419	129,675	05/02/2007	04/01/2022
454624-UQ-8	Indiana Bd Bk Rev LBASS Spl Prog Hendric			2	1FE	3,364,920	110.6790	3,320,370	3,000,000	3,275,753		(15,140)			5.250	4.331	AO	39,375	157,500	05/02/2007	04/01/2027
454806-AU-4	Indiana St Hsg & Cmnty Dev Rev LBASS AMT			1	1FE	3,025,000	101.0740	3,057,489	3,025,000	3,025,000					4.800	4.800	JJ	72,600	145,200	06/09/2006	07/01/2021
455066-HF-0	Indiana St Office Bldg Rev LBASS Com Fac				1FE	5,539,750	116.9770	5,848,850	5,000,000	5,260,463		(41,313)			5.250	4.180	JJ	131,250	262,500	03/28/2006	07/01/2019
462590-JJ-0	Iowa Student Ln Liq Corp Rev LBASS AMT S			1	1FE	6,715,000	100.1860	6,727,490	6,715,000	6,715,000					5.300	5.300	JD	29,658	355,895	11/10/2011	12/01/2023
462590-JK-7	Iowa Student Ln Liq Corp Rev LBASS AMT S			1	1FE	2,920,000	99.9130	2,917,460	2,920,000	2,920,000					5.400	5.400	JD	13,140	157,680	11/10/2011	12/01/2024
46263R-CQ-6	Indiana Pub Sch Bldg Ind Rev LBASS First			1	1FE	6,984,838	103.4830	7,347,293	7,100,000	7,014,272		4,472			4.500	4.621	JJ	147,325	319,500	03/16/2006	07/15/2027
46263R-FQ-3	Indiana Pub Sch Bldg Ind Rev LBASS Ref F				3AM	4,900,522	100.1650	4,617,607	4,610,000	4,611,804		(46,891)			5.000	3.951	JJ	106,286	230,500	01/26/2007	01/15/2014
49130P-XL-3	Kentucky St Hsg Corp Rev LBASS Txbl Ser				1FE	1,170,000	101.7160	1,190,077	1,170,000	1,170,000					5.220	5.220	JJ	30,537	30,537	02/18/2013	07/01/2014

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
49151E-XA-6	Kentucky St Ppty & Bldgs Rev LBASS Commn				1FE	5,990,017	114.0690	6,444,899	5,650,000	5,791,389		(34,111)			5.000	4.270	AO	70,625	282,500	06/14/2007	10/01/2017
49151E-XD-0	Kentucky St Ppty & Bldgs Rev LBASS Ref P				1FE	1,880,585	116.2010	2,033,518	1,750,000	1,822,627		(10,968)			5.000	4.180	AO	21,875	87,500	02/25/2008	10/01/2019
49151E-YE-7	Kentucky St Ppty & Bldgs Rev LBASS Ref P				1FE	27,651,518	114.9110	29,957,298	26,070,000	27,011,138		(102,389)			5.000	4.434	FA	543,125	1,303,500	08/16/2007	08/01/2021
54627A-DA-2	Louisiana Hsg Fin Agy Mtg Rev LBASS AMT			1	1FE	2,283,146	101.8880	2,323,046	2,280,000	2,282,604		(140)			5.150	5.138	JD	9,785	117,420	02/07/2008	06/01/2029
57419P-EL-9	Maryland St Cmnty Dev Rev LBASS Admin De			1	1FE	5,000,000	100.9610	5,048,050	5,000,000	5,000,000					4.800	4.800	MS	80,000	240,000	08/16/2006	09/01/2021
57563R-JC-4	Massachusetts Educ Fin Rev LBASS AMT Iss			1	1FE	6,170,000	101.1090	6,238,425	6,170,000	6,170,000					5.700	5.701	JJ	175,845	351,690	02/04/2010	01/01/2031
57586P-FB-7	Massachusetts St Hsg Fin Rev LBASS AMT A			1	1FE	1,470,000	100.5910	1,478,688	1,470,000	1,470,000					4.900	4.900	JD	6,003	72,030	07/28/2006	12/01/2021
587845-FQ-6	Mercer Cnty NJ Impt Auth Rev LBASS Bld A			1	1FE	1,645,000	104.3040	1,715,801	1,645,000	1,645,000					5.450	5.450	FA	37,355	89,653	07/08/2009	02/01/2024
618027-AV-8	Morris Cnty NJ Impt Auth Lease LBASS Gtd				1FE	475,000	107.9910	512,957	475,000	475,000					4.166	4.166	FA	7,476		02/02/2010	08/15/2017
646135-8A-4	New Jersey St Trans Auth Rev LBASS Sys S				1FE	8,737,680	102.2510	8,180,080	8,000,000	8,043,048		(92,339)			5.250	4.039	JD	18,667	420,000	03/24/2005	06/15/2014
646135-8C-0	New Jersey St Trans Auth Rev LBASS Sys S			1	1FE	11,143,700	107.2210	10,722,100	10,000,000	10,193,389		(126,988)			5.250	3.868	JD	23,333	525,000	05/06/2005	06/15/2016
658207-FY-6	North Carolina Hsg Fin Agy Rev LBASS AMT			1	1FE	5,056,526	100.1090	5,145,603	5,140,000	5,075,738		3,637			5.100	5.239	JJ	131,070	262,140	02/14/2008	07/01/2028
658207-HG-3	North Carolina Hsg Fin Agy Rev LBASS AMT			1	1FE	9,700,188	103.0760	10,013,833	9,715,000	9,703,509		579			5.100	5.112	JJ	247,733	495,465	01/31/2008	07/01/2027
67755C-DQ-9	Ohio St Bldg Auth Rev LBASS Adult Correc				1FE	1,387,125	101.2480	1,265,600	1,250,000	1,253,940		(15,629)			5.250	3.950	AO	16,406	65,625	11/12/2003	04/01/2014
67755C-MR-7	Ohio St Bldg Auth Rev LBASS Ref St Fac A				1FE	9,904,546	103.5840	9,648,850	9,315,000	9,375,971		(78,889)			5.000	4.100	AO	116,438	465,750	05/08/2006	10/01/2014
67755C-UN-7	Ohio St Bldg Auth Rev LBASS St Facs Adul	SD		1	1FE	10,652,894	111.0700	11,390,229	10,255,000	10,506,218		(28,140)			5.250	4.846	AO	134,597	538,388	02/28/2008	04/01/2023
76221R-CG-6	Rhode Island Hsg & Mtg Fin Rev LBASS AMT			1	1FE	2,195,000	100.9090	2,214,953	2,195,000	2,195,000					5.250	5.250	AO	28,809	115,238	09/06/2007	10/01/2027
769318-BA-3	Riversouth Auth OH Rev LBASS Riversouth			1	1FE	2,993,915	106.3840	2,989,390	2,810,000	2,850,956		(20,136)			5.000	4.200	JD	11,708	140,500	09/29/2005	12/01/2019
769318-BB-1	Riversouth Auth OH Rev LBASS Riversouth			1	1FE	3,135,555	105.9770	3,126,322	2,950,000	2,991,370		(20,331)			5.000	4.230	JD	12,292	147,500	09/29/2005	12/01/2020
769318-BC-9	Riversouth Auth OH Rev LBASS Riversouth			1	1FE	3,289,720	105.7650	3,278,715	3,100,000	3,142,332		(20,798)			5.000	4.250	JD	12,917	155,000	09/29/2005	12/01/2021
83712D-PY-6	South Carolina St Hsg Fin Rev LBASS AMT			1	1FE	2,185,000	103.2370	2,255,728	2,185,000	2,185,000					5.300	5.300	JJ	57,903	115,805	08/23/2007	07/01/2023
927781-PD-0	Virginia St Clg Bldg Auth Rev LBASS 21st			1	1FE	1,863,772	112.3390	1,949,082	1,735,000	1,808,425		(12,756)			5.000	4.070	FA	36,146	86,750	04/01/2009	02/01/2022
927781-PG-3	Virginia St Clg Bldg Auth Rev LBASS 31st			1	1FE	2,548,414	111.4290	2,707,725	2,430,000	2,497,986		(11,700)			5.000	4.380	FA	50,625	121,500	04/01/2009	02/01/2024
927781-TM-6	Virginia St Clg Bldg Auth Rev LBASS Bld			1	1FE	13,999,508	107.7440	15,084,160	14,000,000	14,000,144		213			5.300	5.300	FA	309,167	463,750	02/18/2013	02/01/2025
92812Q-RV-1	Virginia St Hsg Dev Auth Rev LBASS Txbl			2	1FE	735,000	100.0000	735,000	735,000	735,000					5.230	5.230	JJ	19,220	19,220	02/18/2013	01/01/2014
92812U-LC-0	Virginia St Hsg Dev Auth Rev LBASS AMT S			1	1FE	5,667,471	101.1630	5,725,826	5,660,000	5,661,168		(1,115)			4.650	4.629	JJ	131,595	263,190	08/10/2006	07/01/2019
92817S-CD-8	Virginia St Pub Sch Auth Rev LBASS Ser A			1	1FE	10,227,406	110.2290	10,653,633	9,665,000	9,831,519		(59,711)			5.000	4.288	FA	201,354	483,250	04/19/2006	08/01/2018
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						285,021,910	XXX	292,292,690	273,365,000	277,346,214		(1,150,103)			XXX	XXX	XXX	4,391,864	13,424,285	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,654,074,388	XXX	2,728,309,085	2,540,597,232	2,601,130,181		(8,405,345)			XXX	XXX	XXX	33,567,221	112,941,156	XXX	XXX
00162F-AC-4	Apple Leisure Group 1st Lien Term Ln Nt				4FE	12,287,187	100.2500	12,437,266	12,406,250	12,300,240		13,052			7.000	7.262	MJSD	2,412	708,236	03/18/2013	10/28/2019
00163M-AL-8	Prologis LP Sr Nt				2FE	2,086,527	108.0020	2,160,042	2,000,000	2,070,791		(15,736)			4.500	2.269	FA	34,000	45,000	02/18/2013	08/15/2017
00206R-AR-3	AT&T Inc Nt				1FE	52,020,860	114.6360	59,610,668	52,000,000	52,014,847		(2,980)			5.800	5.793	FA	1,139,378	3,016,000	06/22/2009	02/15/2019
00206R-AW-2	AT&T Inc Sr Nt				1FE	499,404	104.2750	521,374	500,000	499,569		165			2.950	1.087	MN	1,885	14,750	02/18/2013	05/15/2016
00206R-AY-8	AT&T Inc Sr Nt				1FE	2,494,175	102.8350	2,570,865	2,500,000	2,495,582		1,407			2.400	1.115	FA	22,667	30,000	02/18/2013	08/15/2016
00287Y-AJ-8	ABBVIE Inc Sr Nt				2FE	14,973,347	99.8290	14,974,305	15,000,000	14,975,889		2,542			1.750	1.793	MN	40,104	131,250	08/09/2013	11/06/2017
00817Y-AL-2	Aetna Inc Sr Nt				1FE	8,061,274	98.5290	7,971,012	8,090,000	8,066,454		5,180			1.500	1.515	MN	15,506	124,047	02/18/2013	11/15/2017
00915X-BM-2	Air Products & Chemicals Inc MT Sr Nt Se				1FE	999,610	127.3300	1,273,303	1,000,000	999,770		160			7.340	3.550	JD	3,262	73,400	02/18/2013	06/15/2026
010392-EW-4	Alabama Power Co Sr Nt Ser 07A				1FE	9,485,105	110.1150	10,460,935	9,500,000	9,488,356		3,251			5.550	1.473	FA	219,688	263,625	02/18/2013	02/01/2017
01741R-AE-2	Allegheny Technologies Inc Sr Nt			1	2FE	1,033,540	103.7390	1,037,386	1,000,000	1,025,279		(2,987)			5.950	5.500	JJ	27,436	59,500	01/21/2011	01/15/2021
01877K-AB-9	Alliance Pipeline LP Sr Nt			2	2FE	1,392,997	111.2130	1,506,410	1,354,527	1,372,249		(3,535)			6.996	6.542	JD	263	94,763	08/15/2002	12/31/2019
018804-AQ-7	Alliant Techsystems Inc Sr Nt			1	3FE	11,093,750	100.2500	11,027,500	11,000,000	11,027,500	(64,640)	(1,610)			5.250	5.080	AO	96,250		11/18/2013	10/01/2021
02209S-AS-2	Altria Group Inc Sr Nt				2FE	4,968,900	97.7410	4,887,070	5,000,000	4,969,130		230			4.000	4.073	JJ	33,889		10/28/2013	01/31/2024
02666Q-D7-5	American Honda Fin Corp Nt				1FE	2,578,300	122.3570	2,447,130	2,000,000	2,440,638		(86,009)			7.625	2.654	AO	38,125	152,500	05/16/2012	10/01/2018
02666Q-G7-2	American Honda Fin Corp MT Nt				1FE	12,096,415	103.7050	11,926,087	11,500,000	12,060,802		(35,613)			3.875	3.066	MS	123,785	222,813	07/08/2013	09/21/2020
02666Q-J7-9	American Honda Fin Corp Sr Nt				1FE	15,628,210	101.6310	15,244,650	15,000,000	15,595,586		(32,624)			3.800	3.215	MS	159,917	285,000	07/02/2013	09/20/2021
02932X-AA-4	American Rock Salt Co 2nd Lien Nt			1	5FE	1,850,000	100.7500	2,015,000	2,000,000	1,873,518	40,811	22,708			8.250	10.089	MN	27,500	165,000	12/14/2012	05/01/2018
029717-AQ-8	American Standard Inc Co Gtd Nt				2FE	12,354,555	105.4810	13,810,601	13,093,000	12,958,281		100,817			5.500	6.373	AO	180,029	720,115	10/12/2006	04/01/2015
03040W-AK-1	American Water Cap Corp Sr Nt			1	2FE	7,968,080	98.7940	7,903,496	8,000,000	7,968,229		149			3.850	3.898	MS	35,078		11/08/2013	03/01/2024
031162-BM-1	Amgen Inc Sr Nt			1	2FE	11,030,360	102.7190	11,042,293	10,750,000	11,026,590		(3,770)			3.875	3.488	MN	53,227		11/14/2013	11/15/2021
032511-AX-5	Anadarko Petroleum Corp Sr Nt				2FE	6,683,426	111.4070	6,684,390	6,000,000	6,522,202		(161,225)			5.950	1.741	MS	105,117	357,000	02/18/2013	09/15/2016
032511-AY-3	Anadarko Petroleum Corp Sr Nt				2FE	10,423,200	112.2940	11,229,350	10,000,000	10,396,965		(7,924)			6.450	6.124	MS	189,917	645,000	04/20/2010	09/15/2036
032511-BH-9	Anadarko Petroleum Corp Sr Nt				2FE	20,448,208	114.8070	22,215,135	19,350,000	20,247,542		(200,666)			6.375	4.845	MS	363,216	1,233,563	02/18/2013	09/15/2017
035229-CU-5	Anheuser-Busch Cos Inc Co Gtd Nt				1FE	7,502,209	100.1510	7,511,318	7,500,000	7,500,108		(2,101)			4.950	0.436	JJ	171,188	185,625	02/18/2013	01/15/2014
035229-CY-7	Anheuser-Busch Cos Inc Co Gtd Nt				1FE	999,536	104.5850	1,045,854	1,000,000	999,768		232			5.000	0.784	JJ	23,056	25,000	02/18/2013	01/15/2015
03523T-BE-7	Anheuser-Busch InBev WldwdInc Co Gtd Nt				1FE	19,987,229	124.8660	24,973,180	20,000,000	19,993,263		1,057			7.750	7.758	JJ	714,722	1,550,000	03/15/2011	01/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03523T-BG-2	Anheuser-Busch InBev Wldwdlnc Co Gtd Nt				1FE	5,023,401	104.1530	5,207,645	5,000,000	5,006,051		(6,636)			5.375	5.231	MN	34,340	268,750	03/15/2011	11/15/2014
03523T-BH-0	Anheuser-Busch InBev Wldwdlnc Co Gtd Nt				1FE	41,926,732	122.5920	51,488,640	42,000,000	41,949,856		6,709			6.875	6.900	MN	368,958	2,887,500	03/15/2011	11/15/2019
03523T-BP-2	Anheuser-Busch InBev Wldwdlnc Sr Nt				1FE	9,253,600	92.4970	9,249,680	10,000,000	9,289,263		35,663			2.500	3.469	JJ	115,278	125,000	06/26/2013	07/15/2022
03979G-AL-9	Arden Realty LP Co Gtd Nt			1	1FE	1,989,950	104.4170	2,088,334	2,000,000	1,994,159		4,209			5.250	1.194	MS	35,000	105,000	02/18/2013	03/01/2015
04529K-AC-3	Aspen Dental Management Term Ln Nt 2				4FE	7,153,550	98.2500	7,131,108	7,258,125	7,131,108	257,761	23,527			7.000	7.481	MJSD	51,786	513,066	02/21/2013	10/06/2016
045604-A#-2	Associated Estates Realty Corp Sr Nt Ser				2FE	6,000,000	98.8760	5,932,581	6,000,000	6,000,000					4.290	4.290	AO	50,050		10/21/2013	10/21/2020
05070G-AE-8	Audatex NA Inc HY Sr Nt			1	3FE	3,133,750	104.7500	3,142,500	3,000,000	3,131,103		(2,647)			6.000	5.073	JD	8,000	81,500	11/14/2013	06/15/2021
05072V-AG-8	Audio Visual Services Co 1st Lien TL Nt				4FE	15,484,000	100.2500	15,839,500	15,800,000	15,532,275	3,930	44,345			6.750	7.266	MON	68,138	1,128,266	11/27/2012	11/13/2018
05348E-AQ-2	AvalonBay Communities Inc Sr Nt			1	2FE	6,120,048	91.8200	6,060,100	6,600,000	6,142,990		22,942			2.950	3.896	MS	57,328	97,350	06/21/2013	09/15/2022
05501T-AC-3	TGGT Holdings (Azure) LLC 1st Lien Term				4FE	15,760,000	100.8750	16,140,000	16,000,000	15,763,942		3,942			6.500	6.951	MON	46,222	57,778	11/26/2013	11/18/2018
055381-AS-6	BE Aerospace Inc Sr Nt			1	3FE	7,747,900	101.5000	7,774,900	7,660,000	7,710,112	(36,142)	(1,646)			5.250	5.036	AO	100,538		11/06/2013	04/01/2022
055655-AA-2	Burlington Northern PTC Ser 2006-2			2	1FE	4,033,443	110.5500	4,458,989	4,033,443	4,033,443					5.629	2.445	AO	56,761	227,042	02/18/2013	04/01/2024
058498-AS-5	Ball Corp Sr Nt				3FE	4,456,250	89.5000	4,475,000	5,000,000	4,470,620		14,370			4.000	5.398	MN	25,556	99,444	08/22/2013	11/15/2023
06051G-EX-3	Bank of America Corp Nt				1FE	4,999,150	100.4410	5,022,070	5,000,000	4,999,150					2.600	2.604	JJ	24,917		10/17/2013	01/15/2019
071813-BD-0	Baxter Intl Sr Nt				1FE	1,999,093	101.0750	2,021,502	2,000,000	1,999,299		206			1.850	1.226	JJ	17,061	18,500	02/18/2013	01/15/2017
075887-AU-3	Becton Dickinson & Co Sr Nt				1FE	2,378,551	112.1270	2,276,174	2,030,000	2,332,544		(46,007)			5.000	2.054	MN	12,969	101,500	02/18/2013	05/15/2019
075887-AW-9	Becton Dickinson & Co Sr Nt				1FE	5,315,250	99.8400	4,992,010	5,000,000	5,281,033		(34,217)			3.250	2.358	MN	22,118	162,500	01/28/2013	11/12/2020
075887-BB-4	Becton Dickinson & Co Sr Nt				1FE	1,999,504	101.8600	2,037,208	2,000,000	1,999,632		128			1.750	1.024	MN	5,153	35,000	02/18/2013	11/08/2016
079867-AQ-0	BellSouth Telecom Inc Deb			2	1FE	408,548	104.8480	421,532	402,043	403,319		(518)			6.300	6.022	JD	1,126	25,345	06/11/2002	12/15/2015
09062X-AB-9	Biogen Idec Inc Sr Nt				2FE	8,546,533	117.8940	8,252,587	7,000,000	8,198,488		(265,004)			6.875	2.473	MS	160,417	481,250	02/18/2013	03/01/2018
092113-AH-2	Black Hills Corp Sr Nt			1	2FE	13,337,020	99.5490	13,339,499	13,400,000	13,337,530		510			4.250	4.308	MN	66,442		11/14/2013	11/30/2023
09700W-DG-5	Boeing Cap Corp MT Nt Ser X				1FE	2,255,500	102.3850	2,047,696	2,000,000	2,017,503		(45,522)			7.580	5.170	MS	44,638	151,600	02/01/2008	05/15/2014
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 1				4Z	23,454,611	96.0000	23,175,000	24,140,625	23,175,000	(384,250)	104,217			11.000	11.031	MJSD	140,150	2,699,727	02/18/2013	10/02/2017
10112R-AE-4	Boston Properties LP Sr Nt				2FE	4,899,600	105.8030	5,290,125	5,000,000	4,979,621		13,529			5.000	5.303	JD	20,833	250,000	03/05/2007	06/01/2015
101137-AM-9	Boston Scientific Corp Sr Nt				2FE	9,995,400	100.6800	10,068,030	10,000,000	9,995,800		400			2.650	2.659	AO	101,583		08/08/2013	10/01/2018
10138M-AG-0	Bottling Group LLC Co Gtd Nt				1FE	7,992,961	110.1630	8,813,000	8,000,000	7,997,080		1,444			5.500	2.703	AO	110,000	440,000	02/18/2013	04/01/2016
10513K-AA-2	Branch Banking & Tr Sub Nt				1FE	4,993,801	111.2540	5,562,705	5,000,000	4,997,022		1,074			5.625	3.196	MS	82,813	281,250	02/18/2013	09/15/2016
12543K-AE-4	Community Health Systems Inc Extended Te				3FE	2,183,581	100.6410	2,197,569	2,183,581	2,183,581					3.739	3.941	FMAN	8,401	129,116	09/26/2012	01/25/2017
12543K-AE-4	Community Health Systems Inc Extended Te				3FE	58,229	100.6410	58,602	58,229	58,229					5.750	5.788	MJSD	37	2,231	09/26/2012	01/25/2017
125488-AA-0	CHP New Mkts Invt Fd LLC Comm Project Pr				5*	750,000	96.5070	723,802	750,000	723,802	42,869				2.000	2.005	JAJO	3,833	15,250	07/30/2008	04/25/2015
125488-AB-8	CHP New Mkts Invt Fd LLC Comm Project Pr				5*	625,000	102.9320	643,327	625,000	625,000					7.000	7.060	JAJO	11,181	44,479	07/30/2008	04/25/2015
125488-AC-6	CHP New Mkts Invt Fd LLC Comm Project Pr				5*	625,000	93.9370	587,104	625,000	587,104	46,755				0.000	0.000	JAJO			07/30/2008	04/25/2015
126307-AC-1	CSC Holdings Inc Sr Nt				3FE	10,473,597	117.2500	11,725,000	10,000,000	10,318,783		(48,871)			8.625	7.857	FA	325,833	862,500	06/25/2010	02/15/2019
126307-AF-4	CSC Holdings Inc Sr Nt				3FE	10,205,711	107.7500	10,775,000	10,000,000	10,189,188		(16,523)			6.750	6.440	MN	86,250	675,000	01/09/2013	11/15/2021
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt				2FE	5,940,150	98.8930	5,903,906	5,970,000	5,942,851		2,701			2.666	2.793	MON	1,769	111,714	04/24/2013	04/17/2020
126408-GM-9	CSX Corp Sr Nt				2FE	2,109,320	115.5670	2,311,338	2,000,000	2,059,796		(12,357)			6.250	5.444	MS	36,806	125,000	08/07/2009	03/15/2018
126410-LM-9	CSX Transportation Inc Co Gtd Nt			2	1FE	2,255,430	116.1250	2,619,118	2,255,430	2,255,430					6.251	3.070	JJ	65,011	70,493	02/18/2013	01/15/2023
12670N-AB-9	CWGS Term Ln Nt 1				4FE	19,800,000	100.3130	20,062,500	20,000,000	19,801,854		1,854			6.750	7.007	JAJO	101,250		12/05/2013	02/20/2020
12686C-AZ-2	Cablevision Systems Corp Sr Nt				4FE	4,925,000	111.6250	5,581,250	5,000,000	4,953,951		8,698			7.750	8.008	AO	81,806	387,500	06/02/2010	04/15/2018
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ			2	1	918,470	108.3040	984,489	909,001	914,202		(1,025)			5.440	5.167	MN	8,242	49,450	04/20/2009	05/01/2018
134429-AV-1	Campbell Soup Co Sr Nt				2FE	998,119	104.3090	1,043,087	1,000,000	998,485		366			3.050	1.418	JJ	14,064	15,250	02/18/2013	07/15/2017
140420-NB-2	Capital One Bank USA NA Sub Nt				2FE	9,428,700	92.9680	9,296,800	10,000,000	9,434,452		5,752			3.375	4.125	FA	127,500		11/19/2013	02/15/2023
14149Y-AH-1	Cardinal Health Inc Sr Nt				2FE	6,511,278	112.5800	6,310,103	5,605,000	6,354,961		(156,317)			5.850	2.290	JD	14,573	327,893	02/18/2013	12/15/2017
144141-CZ-9	Carolina Pwr & Lt Co 1st Mtg Bd				1FE	10,300,900	113.7420	11,374,200	10,000,000	10,175,763		(30,073)			5.300	4.902	JJ	244,389	530,000	06/12/2009	01/15/2019
14911R-AJ-8	Caterpillar Finl Svcs Corp Nt				1FE	1,497,656	105.6270	1,584,401	1,500,000	1,498,583		927			4.625	0.782	JD	5,781	69,375	02/18/2013	06/01/2015
149123-BM-2	Caterpillar Inc Sr Nt				1FE	499,579	111.4890	557,446	500,000	499,679		100			5.700	1.062	FA	10,767	14,250	02/18/2013	08/15/2016
14912L-3K-5	Caterpillar Finl Svcs Corp MT Nt Ser F				1FE	7,286,972	113.9940	7,983,007	7,003,000	7,146,913		(34,803)			5.850	5.226	MS	136,559	409,676	08/07/2009	09/01/2017
14912L-3U-3	Caterpillar Finl Svcs Corp Sr Nt				1FE	2,881,125	113.6680	3,222,485	2,835,000	2,860,496		(5,185)			5.450	5.213	AO	32,618	154,508	08/12/2009	04/15/2018
14912L-4F-5	Caterpillar Finl Svcs Corp Sr Nt				1FE	20,231,205	100.7010	20,643,726	20,500,000	20,492,078		60,554			6.125	6.437	FA	467,372	1,255,625	02/27/2009	02/17/2014
14912L-4M-0	Caterpillar Finl Svcs Corp Sr MT Nt				1FE	1,000,000	103.1470	1,031,467	1,000,000	1,000,000					2.750	0.703	JD	535	27,500	02/18/2013	06/24/2015
14912L-4X-6	Caterpillar Finl Svcs Corp Sr Nt				1FE	12,926,281	102.6540	13,207,412	12,866,000	12,909,457		(14,414)			2.050	1.222	FA	109,897	166,378	02/18/2013	08/01/2016
151020-AE-4	Celgene Corp Sr Nt				2FE	435,659	103.5740	423,619	409,000	433,852		(1,806)			3.950	2.955	AO	3,411	8,078	06/10/2013	10/15/2020
151020-AH-7	Celgene Corp Sr Nt				2FE	13,534,212	94.6760	13,349,274	14,100,000	13,561,777		27,021			3.250	3.769	FA	173,117	279,500	06/26/2013	08/15/2022
15361G-AR-6	Central Hudson Gas & Elec Corp Sr MT Nt				1FE	3,000,000	110.8780	3,326,343	3,000,000	3,000,000					6.028	2.121	MN	30,140	180,840	02/18/2013	09/01/2017
165167-BS-5	Chesapeake Energy Corp Co Gtd Nt	LS			3FE	9,800,000	112.7500	11,275,000	10,000,000	9,888,424		26,313			6.500	6.853	FA	245,556	650,000	05/19/2010	08/15/2017
17275R-AC-6	Cisco Sys Inc Nt				1FE	1,990,860	110.0130	2,200,268	2,000,000	1,997,602		1,028			5.500	5.560	FA	39,417	110,000	02/14/2006	02/22/2016
17275R-AK-8	Cisco Sys Inc Sr Nt				1FE	998,373	105.8190	1,058,189	1,000,000	998,717		344			3.150	1.169	MS	9,363	31,500	02/18/2013	03/14/2017

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
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
172967-DE-8	Citigroup Inc Sr Nt				1FE	5,998,067	108.0930	6,485,550	6,000,000	5,999,388		504			5.300	2.817	JJ	153,700	212,000	02/18/2013	01/07/2016
172967-EV-9	Citigroup Inc Sr Nt				1FE	7,475,802	128.1590	7,753,613	6,050,000	7,047,005		(157,699)			8.500	4.976	MN	55,710	514,250	02/23/2011	05/22/2019
172967-FF-3	Citigroup Inc Sr Nt				1FE	12,496,225	113.7640	14,220,525	12,500,000	12,497,185		311			5.375	5.379	FA	265,017	671,875	08/03/2010	08/09/2020
172967-FX-4	Citigroup Inc Sr Nt				1FE	4,927,150	112.3870	5,619,370	5,000,000	4,929,005		960			5.875	5.980	JJ	123,212	293,750	01/19/2012	01/30/2042
172967-HD-6	Citigroup Inc Sr Nt				1FE	9,977,000	98.3060	9,830,580	10,000,000	9,977,355		355			3.875	3.903	AO	71,042		10/21/2013	10/25/2023
190750-AB-8	Cobank ACB Sub Nt				1FE	15,912,576	120.1950	15,649,402	13,020,000	15,660,611		(251,965)			7.875	2.770	AO	216,458	651,263	09/17/2013	04/16/2018
191216-AK-6	Coca-Cola Co Nt				1FE	3,996,856	113.8590	4,554,340	4,000,000	3,997,672		816			5.350	1.291	MN	27,344	214,000	02/18/2013	11/15/2017
191216-AM-2	Coca-Cola Co Sr Nt				1FE	990,770	112.1000	1,121,003	1,000,000	994,656		880			4.875	4.993	MS	14,354	48,750	03/03/2009	03/15/2019
191216-AP-5	Coca-Cola Co Sr Nt				1FE	998,719	101.8860	1,018,859	1,000,000	999,125		406			1.500	0.569	MN	1,917	15,000	02/18/2013	11/15/2015
19416Q-DH-0	Colgate-Palmolive Co MT Sr Nt				1FE	18,499,375	110.8110	20,500,109	18,500,000	18,500,700		1,326			5.200	0.931	MN	144,300	962,000	02/18/2013	11/07/2016
19416Q-DX-5	Colgate-Palmolive Co MT Sr Nt				1FE	1,991,816	99.8040	1,996,082	2,000,000	1,993,605		1,789			1.300	0.986	JJ	11,989	13,000	02/18/2013	01/15/2017
20030N-AM-3	Comcast Corp Gtd Nt				1FE	10,300,600	116.0540	11,605,430	10,000,000	10,282,939		(5,353)			6.450	6.218	MS	189,917	645,000	04/12/2010	03/15/2037
200339-AJ-8	Comerica Bk Sub Nt				1FE	10,169,480	119.8000	9,578,042	7,995,000	10,115,098		(54,382)			7.875	5.025	MS	185,384	314,803	07/10/2013	09/15/2026
200339-CG-2	Comerica Bk Sub Bk Nt				1FE	3,995,745	112.5080	4,500,312	4,000,000	3,996,975		1,230			5.750	1.580	MN	25,556	230,000	02/18/2013	11/21/2016
205887-BR-2	ConAgra Foods Inc Sr Nt			1	2FE	8,419,597	92.8430	8,277,864	8,916,000	8,436,268		16,671			3.200	3.910	JJ	123,635	64,000	09/04/2013	01/25/2023
207597-DW-2	Connecticut Lt & Pwr Co 1st Mtg Bd				1FE	5,992,078	110.1690	6,610,146	6,000,000	5,993,769		1,691			5.375	1.422	MS	107,500	322,500	02/18/2013	03/01/2017
207597-EE-1	Connecticut Lt & Pwr Co 1st Mtg Bd				1FE	1,040,310	114.5490	1,145,487	1,000,000	1,023,685		(4,003)			5.500	4.967	FA	22,917	55,000	06/16/2009	02/01/2019
20825C-AR-5	Conocophillips Nt				1FE	25,588,350	115.4770	28,869,350	25,000,000	25,344,946		(57,600)			5.750	5.435	FA	598,958	1,437,500	04/30/2009	02/01/2019
20825C-AU-8	Conocophillips Co Gtd Nt				1FE	25,552,158	117.3120	28,741,342	24,500,000	25,173,138		(92,398)			6.000	5.301	JJ	677,833	1,440,000	02/18/2013	01/15/2020
209111-EE-9	Consolidated Edison Co NY Inc Sr Nt				1FE	4,991,228	100.3270	5,016,355	5,000,000	4,999,227		7,999			4.700	0.643	FA	97,917	117,500	02/18/2013	02/01/2014
21036P-AF-5	Constellation Brands Inc Co Gtd Nt				3FE	5,087,500	116.2500	5,812,500	5,000,000	5,048,329		(12,341)			7.250	6.923	MN	46,319	362,500	06/29/2010	05/15/2017
21036P-AK-4	Constellation Brands Inc Sr Nt				3FE	1,830,000	94.0000	1,880,000	2,000,000	1,836,442		6,442			3.750	5.101	MN	12,500	34,792	08/22/2013	05/01/2021
21036P-AL-2	Constellation Brands Inc Sr Nt				3FE	2,730,000	93.2500	2,797,500	3,000,000	2,736,789		6,789			4.250	5.463	MN	21,250	59,146	09/06/2013	05/01/2023
212168-AA-6	Continental Wind Sr Nt			2	2FE	10,000,000	99.2660	9,926,590	10,000,000	10,000,000					6.000	6.001	FA	151,667		09/23/2013	02/28/2033
216871-AF-0	Cooper US Inc Co Gtd Nt				2FE	1,498,412	102.6900	1,540,353	1,500,000	1,498,887		475			2.375	1.275	JJ	16,427	17,813	02/18/2013	01/15/2016
219207-AA-5	Cornell University Sr Nt				1FE	999,320	100.3150	1,003,146	1,000,000	999,986		164			4.350	4.367	FA	18,125	43,500	03/26/2009	02/01/2014
224044-BS-5	Cox Communications Inc Sr Nt				2FE	24,383,050	114.0590	25,663,163	22,500,000	23,590,979		(215,777)			6.250	5.012	JD	117,188	1,406,250	01/25/2010	06/01/2018
224044-BW-6	Cox Communications Inc Sr Nt				2FE	10,590,600	90.4880	9,591,770	10,600,000	10,591,759		1,159			3.250	3.228	JD	15,311	359,811	02/18/2013	12/15/2022
22546Q-AD-9	Credit Suisse NY Sub Nt				2FE	25,962,560	111.1330	28,894,658	26,000,000	25,975,052		3,406			5.400	5.419	JJ	651,300	1,404,000	01/11/2010	01/14/2020
23311R-AC-0	DCP Midstream Sr Nt				2FE	9,842,200	124.4240	12,442,370	10,000,000	9,900,527		13,995			9.750	10.000	MS	287,083	975,000	02/19/2009	03/15/2019
233851-AU-8	Daimler Fin NA LLC Sr Nt				1FE	9,959,138	98.5040	9,850,420	10,000,000	9,966,178		7,040			1.875	1.855	JJ	88,542	93,750	02/18/2013	01/11/2018
235851-AH-5	Danaher Corp Sr Nt				1FE	1,498,980	114.0810	1,711,212	1,500,000	1,499,399		98			5.400	5.409	MS	27,000	81,000	02/26/2009	03/01/2019
235851-AK-8	Danaher Corp Sr Nt				1FE	999,629	100.4560	1,004,555	1,000,000	999,870		241			1.300	0.521	JD	289	13,000	02/18/2013	06/23/2014
235851-AL-6	Danaher Corp Sr Nt				1FE	2,996,730	103.2050	3,096,150	3,000,000	2,997,589		859			2.300	0.776	JD	1,533	69,000	02/18/2013	06/23/2016
24422E-QY-8	Deere /John/ Cap Corp MT Sr Nt				1FE	999,546	102.8820	1,028,820	1,000,000	999,742		196			2.950	0.715	MS	9,178	29,500	02/18/2013	03/09/2015
24422E-RC-5	Deere /John/ Cap Corp MT Sr Nt				1FE	1,996,705	103.2240	2,064,470	2,000,000	1,998,041		741			2.250	1.619	JD	3,000	45,000	02/18/2013	06/07/2016
24422E-RK-7	Deere /John/ Cap Corp Sr Nt				1FE	1,997,936	100.8830	2,017,666	2,000,000	1,999,204		808			1.250	0.872	JD	2,014	25,000	02/18/2013	12/02/2014
24422E-RL-5	Deere /John/ Cap Corp Sr Nt				1FE	1,498,574	101.6950	1,525,418	1,500,000	1,498,993		299			2.000	1.446	JJ	14,000	20,000	02/18/2013	01/13/2017
24424C-BM-2	John Deere Capital Corp Sr Nt				1FE	4,991,411	102.1300	5,106,510	5,000,000	4,996,259		2,372			3.000	1.912	JD	6,667	150,000	02/18/2013	06/15/2015
24702N-AD-2	Dell International Inc Term Ln C Nt 1				3FE	22,387,500	100.0560	22,512,510	22,500,000	22,390,764		3,264			3.750	3.859	JAJD	135,938		11/04/2013	10/29/2018
251591-AV-5	Developers Diversified Realty Sr Nt				2FE	3,343,994	123.5380	3,266,339	2,644,000	3,272,665		(71,329)			7.875	3.801	MS	69,405	208,215	02/18/2013	09/01/2020
25179M-AK-9	Devon Energy Corp Sr Nt			1	2FE	9,223,763	101.7380	8,851,180	8,700,000	9,175,378		(48,385)			4.000	3.155	JJ	160,467	150,000	11/15/2013	07/15/2021
25459H-BF-1	DirectTV Holdings/Fin Co Gtd Nt				2FE	5,004,465	96.0640	4,803,180	5,000,000	5,004,202		(263)			3.800	3.788	MS	55,944	190,000	02/18/2013	03/15/2022
25468P-CE-4	Disney Walt Co MT Nt				1FE	11,477,261	112.2760	12,911,694	11,500,000	11,486,173		4,630			5.625	1.831	MS	190,469	646,875	02/18/2013	09/15/2016
25468P-CQ-7	Disney Walt Co Sr Nt				1FE	8,981,078	100.4550	9,040,986	9,000,000	8,990,953		8,705			0.875	0.428	JD	6,563	78,750	02/18/2013	12/01/2014
254709-AD-0	Discover Financial Svcs Inc Sr Nt				2FE	8,096,314	113.3140	10,878,144	9,600,000	8,887,864		169,435			6.450	9.003	JD	32,680	619,200	04/30/2008	06/12/2017
25470D-AH-2	Discovery Communications Sr Nt				2FE	9,325,900	92.8830	9,288,310	10,000,000	9,355,707		29,807			3.250	4.094	AO	81,250	173,333	06/24/2013	04/01/2023
260003-AE-8	Dover Corp Nt				1FE	2,967,714	107.1930	3,215,787	3,000,000	2,977,982		10,268			4.875	0.831	AO	30,875	146,250	02/18/2013	10/15/2015
263534-BQ-1	Du Pont E I de Nemours & Co Sr Nt				1FE	13,978,463	112.1850	15,705,914	14,000,000	13,983,863		5,400			5.250	1.090	JD	32,667	735,000	02/18/2013	12/15/2016
26441C-AK-1	Duke Energy Corp Sr Nt			1	2FE	4,994,550	99.4260	4,971,295	5,000,000	4,995,126		576			2.100	2.123	JD	4,667	53,083	06/10/2013	06/15/2018
266338-AC-2	Dura-Line DBA (A-D Technology) Term Ln N				5*	4,863,314	100.0000	5,000,000	5,000,000	4,883,383		18,514			13.489	14.460	JAJO	116,158	683,836	12/06/2012	05/09/2018
26875P-AC-5	EOG Resources Nt				1FE	7,619,290	120.2670	8,418,704	7,000,000	7,351,435		(62,920)			6.875	5.654	AO	120,313	481,250	04/13/2009	10/01/2018
26875P-AD-3	EOG Resources Nt				1FE	10,173,594	114.7610	11,619,541	10,125,000	10,154,590		(4,582)			5.625	5.562	JD	47,461	569,531	05/18/2009	06/01/2019
26884T-AA-0	ERAC USA Finance Company Sr Nt				2FE	8,055,320	109.9490	7,696,437	7,000,000	7,982,549		(72,771)			5.250	2.941	AO	91,875	183,750	06/06/2013	10/01/2020
291011-AV-6	Emerson Elec Co Sr Nt				1FE	8,470,594	110.4840	9,391,149	8,500,000	8,477,408		6,815			5.125	1.230	JD	36,302	435,625	02/18/2013	12/01/2016
29250R-AH-9	Enbridge Energy Partners LP Sr Nt				2FE	19,690,894	111.6110	19,922,599	17,850,000	19,062,705		(352,881)			5.875	3.297	JD	46,608	1,048,688	02/18/2013	12/15/2016
29273R-AB-5	Energy Transfer Partners Co Gtd Nt				2FE	7,381,284	105.3550	7,374,829	7,000,000	7,083,515		(73,384)			5.950	4.807	FA	173,542	416,500	08/06/2009	02/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29273R-AE-9	Energy Transfer Partners Sr Nt				2FE	4,985,700	111.2270	5,561,325	5,000,000	4,994,269		1,618			6.125	6.166	FA	115,694	306,250	04/22/2008	02/15/2017
29273R-AH-2	Energy Transfer Partners Sr Nt				2FE	17,036,664	116.1050	18,221,581	15,694,000	16,473,593		(149,150)			6.700	5.440	JJ	525,749	1,051,498	01/25/2010	07/01/2018
29273R-AJ-8	Energy Transfer Partners Sr Nt				2FE	10,796,209	117.3280	11,410,187	9,725,000	10,739,192		(16,233)			7.500	6.633	JJ	364,688	729,375	01/29/2010	07/01/2038
29273R-AR-0	Energy Transfer Partners Sr Nt			1	2FE	4,982,100	107.4750	5,373,770	5,000,000	4,982,715		212			6.500	6.527	FA	135,417	325,000	01/09/2012	02/01/2042
29276J-AC-8	Energy Solutions LLC Term Ln B Nt 1				4FE	4,054,398	101.1250	4,171,406	4,125,000	4,074,832	82,064	16,438			6.250	6.812	FMAN	24,349	325,476	06/28/2013	08/13/2016
29379V-AA-1	Enterprise Products Operations Co Gtd Nt				2FE	1,948,660	115.1190	2,302,378	2,000,000	1,973,721		6,069			6.300	6.707	MS	37,100	126,000	05/29/2009	09/15/2017
29379V-AP-8	Enterprise Products Operations Gtd Nt				2FE	9,970,100	111.2380	11,123,760	10,000,000	9,978,292		2,660			5.200	5.239	MS	173,333	520,000	05/11/2010	09/01/2020
294396-AA-6	EQT Production Co Gtd Sr Nt			2	2	121,533	106.3850	128,300	120,600	121,197		(64)			7.760	7.293	FA	3,146	9,359	04/28/2011	02/28/2016
30161M-AE-3	Exelon Generation Co LLC Sr Nt				2FE	8,004,730	113.0050	9,040,368	8,000,000	8,002,175		(503)			6.200	6.192	AO	124,000	496,000	10/01/2007	10/01/2017
30212P-AH-8	Expedia Inc Co Gtd Nt				2FE	11,478,186	108.2380	12,447,347	11,500,000	11,483,567		1,920			5.950	5.976	FA	258,494	684,250	04/18/2011	08/15/2020
30219G-AE-8	Express Scripts Hldg Co Sr Nt				2FE	9,681,740	105.6660	9,298,643	8,800,000	9,605,406		(76,334)			4.750	3.139	MN	53,411	418,000	02/18/2013	11/15/2021
30219G-AG-3	Express Scripts Hldg Co Sr Nt				2FE	10,892,454	112.4900	11,249,000	10,000,000	10,880,643		(11,811)			6.125	5.503	MN	78,264	612,500	01/14/2013	11/15/2041
302567-AA-0	FPL Energy American Wind LLC Sr Nt			2	3FE	1,137,978	97.8870	1,113,929	1,137,978	1,113,929	20,179				6.639	6.533	JUN	40,084	75,550	07/02/2003	06/20/2023
316773-AD-2	Fifth Third Bancorp Sub Bk Nt				2FE	3,093,732	106.6370	3,039,163	2,850,000	3,093,732					4.500	2.494	JD	10,688	64,125	11/13/2013	06/01/2018
316773-CF-5	Fifth Third Bancorp Sub Bk Nt				2FE	25,427,453	109.8990	27,474,775	25,000,000	25,366,454		(98,819)			5.450	4.810	JJ	628,264	1,226,250	02/18/2013	01/15/2017
316773-CH-1	Fifth Third Bancorp Sub Bk Nt				2FE	20,607,600	133.1390	19,970,895	15,000,000	20,463,151		(106,384)			8.250	5.506	MS	412,500	1,237,500	08/14/2012	03/01/2038
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1				4FE	14,031,212	100.0380	14,800,504	14,794,956	14,184,475	337,389	122,119			4.164	5.336	MON	20,539	628,763	09/26/2012	03/24/2018
32007U-AT-6	First Data Corp New Extended Term Ln B N				4FE	1,065,436	100.1250	1,123,774	1,122,371	1,079,571	8,786	11,279			5.164	6.496	MON	1,288	55,244	09/26/2012	03/24/2017
341081-EY-9	Florida Pwr & Lt Co 1st Mtg Bd				1FE	10,732,300	115.4830	11,548,320	10,000,000	10,684,092		(14,527)			5.850	5.334	MN	97,500	585,000	05/26/2010	05/01/2037
343478-AA-7	Flowchem LLC Sr Term Ln				4Z	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					8.813	8.813	MON	127,292	327,232	12/06/2013	12/01/2018
35671D-BG-9	Freeport-McMoran Copper & Gold Sr Nt				2FE	4,829,734	97.1530	4,857,660	5,000,000	4,835,198		5,464			3.100	3.700	MS	45,639		10/10/2013	03/15/2020
361448-AR-4	GATX Corp Sr Nt				2FE	10,145,226	99.1510	10,113,371	10,200,000	10,146,312		1,086			2.500	2.609	MS	29,750		11/14/2013	03/15/2019
369550-AQ-1	General Dynamics Corp Co Gtd Nt				1FE	1,998,299	103.0820	2,061,644	2,000,000	1,998,735		436			2.250	0.925	JJ	20,750	22,500	02/18/2013	07/15/2016
369550-AS-7	General Dynamics Corp Co Gtd Nt				1FE	2,496,361	100.9900	2,524,750	2,500,000	2,498,797		1,115			1.375	1.241	JJ	15,851	30,938	02/18/2013	01/15/2015
369622-SM-8	General Elec Cap Corp Sub Nt				1FE	6,106,440	111.8620	6,711,720	6,000,000	6,081,367		(9,293)			5.300	5.070	FA	123,667	318,000	02/23/2011	02/11/2021
36962G-2G-8	General Elec Cap Corp MT Nt				1FE	4,991,142	111.2930	5,564,625	5,000,000	4,992,939		1,797			5.400	1.622	FA	102,000	135,000	02/18/2013	02/15/2017
36962G-4D-3	General Elec Cap Corp Sr Nt				1FE	15,356,700	117.3310	17,599,680	15,000,000	15,223,935		(33,107)			6.000	5.685	FA	360,000	900,000	08/04/2009	08/07/2019
37185L-AE-2	Genesis Energy LP Sr Nt			1	4FE	500,000	101.1250	505,625	500,000	500,000					5.750	5.750	FA	10,861	14,934	07/10/2013	02/15/2021
372546-AH-4	George Washington University Bd				1FE	7,000,000	105.7190	7,400,337	7,000,000	7,000,000					4.161	2.119	MS	85,763	291,270	02/18/2013	09/15/2016
375558-AU-7	Gilead Sciences Inc Sr Nt			1	2FE	12,170,528	106.7950	11,998,407	11,235,000	12,123,408		(47,120)			4.400	3.227	JD	41,195	247,170	08/27/2013	12/01/2021
377372-AA-5	Glaxosmithkline Cap Inc Gtd Nt				1FE	2,497,361	101.1170	2,527,925	2,500,000	2,499,372		2,012			4.375	0.394	AO	23,090	109,375	02/18/2013	04/15/2014
402812-AF-8	Gundle (SLT Environmental) 1st Lien TL (				5FE	2,499,373	99.2500	2,500,004	2,518,896	2,500,004	(5,532)	4,838			7.000	7.348	MON	7,347	235,237	09/26/2012	05/27/2016
402812-AF-8	Gundle (SLT Environmental) 1st Lien TL (				5FE	14,864,635	99.2500	14,868,391	14,980,747	14,868,391	(31,771)	27,874			9.500	9.949	MON	110,691	1,491,024	09/26/2012	05/27/2016
402812-AF-8	Gundle (SLT Environmental) 1st Lien TL (				5FE	16,646	99.2500	16,635	16,760	16,635	(46)	28			9.750	10.097	MJSD	18	1,463	09/26/2012	05/27/2016
404122-AN-3	HCA Inc Term Ln B4 Nt 1				3FE	730,253	100.0000	740,870	740,870	731,585		1,332			3.497	3.864	MJSD	216	15,094	04/25/2013	05/01/2018
404122-AP-8	HCA Inc Term Ln B5 Nt 1				3FE	1,764,743	99.9840	1,776,476	1,776,753	1,765,573		830			2.919	3.151	MON	576	13,613	09/30/2013	03/31/2017
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt				1FE	7,155,234	115.5550	6,906,710	5,977,000	6,974,263		(180,971)			6.800	2.271	JD	18,064	406,436	02/18/2013	06/15/2018
41283L-AA-3	Harley-Davidson Finl Svc Co Gtd Nt				1FE	1,053,692	105.4660	1,054,659	1,000,000	1,038,785		(14,908)			3.875	1.608	MS	11,410	38,750	02/18/2013	03/15/2016
420088-AA-4	Hawk Acquisition Sub Inc Nt			1	3FE	11,178,153	96.7500	11,143,665	11,518,000	11,129,610	(55,151)	6,608			4.250	4.753	AO	103,342		11/12/2013	10/15/2020
42346#-AE-1	Helmerich & Payne Inc Sr Nt			2	2	12,600,000	106.6260	13,434,906	12,600,000	12,600,000					6.100	6.100	JJ	341,600	768,600	07/21/2009	07/21/2016
427866-AM-0	Hershey Foods Corp Sr Nt				1FE	2,541,607	106.4520	2,747,521	2,581,000	2,554,778		13,172			4.850	0.832	FA	47,290	62,589	02/18/2013	08/15/2015
427866-AP-3	Hershey Foods Corp Sr Nt				1FE	7,011,778	111.6150	7,813,043	7,000,000	7,003,168		(1,075)			5.450	4.235	MS	127,167	381,500	02/18/2013	09/01/2016
427866-AS-7	Hershey Foods Corp Sr Nt				1FE	499,123	100.8740	504,372	500,000	499,328		205			1.500	0.963	MN	1,250	7,500	02/18/2013	11/01/2016
428236-BV-4	Hewlett-Packard Co Sr Nt				2FE	4,996,820	102.9680	5,148,380	5,000,000	4,997,371		551			4.650	4.658	JD	14,208	232,500	02/18/2013	12/09/2021
437076-AP-7	Home Depot Inc Sr Nt				1FE	995,110	109.6890	1,096,887	1,000,000	998,692		555			5.400	5.465	MS	18,000	54,000	03/21/2006	03/01/2016
438516-AP-1	Honeywell International Inc Sr Nt				1FE	2,496,350	109.6310	2,740,770	2,500,000	2,499,027		406			5.400	5.419	MS	39,750	135,000	03/15/2006	03/15/2016
438516-AS-5	Honeywell International Inc Sr Nt				1FE	9,480,067	111.3750	10,580,616	9,500,000	9,484,334		4,267			5.300	1.163	MS	148,253	503,500	02/18/2013	03/15/2017
441060-AJ-9	Hospira Inc Sr Nt				3FE	5,705,515	110.3390	5,635,013	5,107,000	5,584,604		(120,911)			6.050	2.322	MS	78,102	308,974	02/18/2013	03/30/2017
446150-AG-9	Huntington Bancshares Sub Bk Nt				2FE	7,935,272	115.9640	7,537,647	6,500,000	7,795,461		(139,810)			7.000	3.551	JD	20,222	455,000	02/18/2013	12/15/2020
446150-AH-7	Huntington Bancshares Sr Nt			1	2FE	5,222,385	100.0590	5,208,045	5,205,000	5,221,120		(1,265)			2.600	2.527	FA	56,012		08/08/2013	08/02/2018
44701P-AT-1	Huntsman International Inc Extended Term				3FE	5,852,672	99.8330	5,918,171	5,928,053	5,870,120		14,396			2.739	3.204	JAJO	31,264	155,769	05/28/2013	04/19/2017
44701P-AT-1	Huntsman International Inc Extended Term				3FE	683,234	99.8330	686,563	687,709	683,536		302			2.747	2.950	FMAN	1,995	4,743	09/30/2013	04/19/2017
44701P-AU-8	Huntsman International Inc New Extended				3FE	2,423,285	100.0630	2,452,716	2,451,184	2,430,598		5,787			3.247	3.747	FMAN	8,404	82,019	09/26/2012	04/19/2017
449230-AB-0	Hyundai Capital America Sr Nt				2FE	7,524,419	105.2940	7,370,559	7,000,000	7,422,271		(102,148)			4.000	2.168	JD	17,889	280,000	02/18/2013	06/08/2017
449230-AD-6	Hyundai Capital America Sr Nt				2FE	10,039,350	99.3160	9,931,630	10,000,000	10,032,281		(7,069)			2.125	2.035	AO	52,535	213,090	02/18/2013	10/02/2017
449669-AK-6	IMC Global Inc Sr Nt				2FE	10,968,469	118.4620	11,923,160	10,065,000	10,852,922		(34,005)			7.300	6.442	JJ	338,799	734,745	07/28/2010	01/15/2028
449669-CD-0	IMC Global Inc Sr Nt				2FE	942,936	115.4500	923,601	800,000	888,508		(16,947)			7.375	4.666	FA	24,583	59,000	08/05/2010	08/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452558-AD-7	Impact Community Capital Nt			3	4	337,307	86.8300	292,883	337,307	292,883	73,432				3.532	10.160	MON	993	10,661	05/16/2003	07/25/2031
454750-AR-4	Indiana Gas Co MT Nt				1FE	1,508,835	114.8370	1,722,561	1,500,000	1,506,425		(215)			7.080	7.035	MS	31,270	106,200	02/23/2001	10/05/2029
458140-AH-3	Intel Corp Sr Nt				1FE	2,995,410	102.8000	3,083,991	3,000,000	2,997,445		897			1.950	1.982	AO	14,625	58,500	09/14/2011	10/01/2016
459200-AR-2	International Bus Machs Corp Sr Nt				1FE	4,878,944	118.2740	5,913,700	5,000,000	4,883,708		4,764			6.220	3.359	FA	129,583	155,500	02/18/2013	08/01/2027
459200-GJ-4	International Bus Machs Corp Sr Nt				1FE	3,986,160	114.8300	4,593,192	4,000,000	3,993,953		1,429			5.700	5.746	MS	67,767	228,000	09/11/2007	09/14/2017
459200-GM-7	International Bus Machs Corp Nt				1FE	9,205,120	125.0860	10,006,896	8,000,000	8,677,986		(120,525)			7.625	5.582	AO	128,778	610,000	02/19/2009	10/15/2018
459200-GU-9	International Bus Machs Corp Sr Nt				1FE	1,478,642	102.6360	1,539,542	1,500,000	1,484,942		6,300			2.000	0.755	JJ	14,667	15,000	02/18/2013	01/05/2016
459200-GZ-8	International Bus Machs Corp Sr Nt				1FE	8,993,298	100.4040	9,036,369	9,000,000	8,997,200		3,036			0.875	0.559	AO	13,344	78,750	02/18/2013	10/31/2014
460690-AV-2	Interpublic Group of Cos Inc Sr Nt				2FE	8,808,750	104.1250	9,371,250	9,000,000	8,960,720		42,497			6.250	6.776	MN	71,875	562,500	02/04/2010	11/15/2014
465685-AE-5	ITC Holdings Corp Sr Nt				2FE	4,663,264	111.6710	4,466,840	4,000,000	4,552,649		(110,615)			6.050	2.470	JJ	101,506	121,000	02/18/2013	01/31/2018
465685-AF-2	ITC Holdings Corp Sr Nt				2FE	9,157,376	108.7740	8,859,667	8,145,000	9,042,870		(114,506)			5.500	3.080	JJ	206,566	223,988	02/18/2013	01/15/2020
46625H-HQ-6	JPMorgan Chase & Co Sr Nt				1FE	18,829,380	110.9030	21,071,627	19,000,000	18,883,563		15,543			4.950	5.066	MS	250,800	940,500	05/07/2010	03/25/2020
478115-AA-6	Johns Hopkins University Nt				1FE	5,045,179	112.8520	5,696,784	5,048,000	5,046,280		414			5.250	3.645	JJ	132,510	198,398	02/18/2013	07/01/2019
478366-AU-1	Johnson Controls Inc Sr Nt				2FE	1,811,523	109.2440	1,764,287	1,615,000	1,789,664		(21,859)			5.000	2.960	MS	20,412	80,750	02/18/2013	03/30/2020
478366-BA-4	Johnson Controls Inc Sr Nt				2FE	8,402,159	99.2820	7,967,397	8,025,000	8,369,430		(32,729)			3.750	3.133	JD	25,078	300,938	02/18/2013	12/01/2021
48121C-YK-6	JPMorgan Chase Sub Bk Nt				1FE	7,993,638	114.4120	9,152,952	8,000,000	7,996,383		1,182			6.000	3.469	AO	120,000	480,000	02/18/2013	10/01/2017
485188-AL-0	Kansas City Southn RR Co Sr Nt			1	2FE	3,994,640	96.3610	3,854,440	4,000,000	3,994,720		80			3.850	3.866	MN	26,522		10/24/2013	11/15/2023
487836-BJ-6	Kellogg Co Sr Nt				2FE	14,936,653	94.8110	14,221,590	15,000,000	14,945,202		5,596			3.125	3.135	MN	57,292	468,750	02/18/2013	05/17/2022
49306B-NR-0	Key Bank NA Sr Bk Nt				1FE	1,984,076	104.9470	2,098,932	2,000,000	1,990,544		6,468			5.091	1.081	MS	26,869	101,820	02/18/2013	03/26/2015
49306C-AH-4	Key Bank NA Sub Bk Nt				2FE	10,738,542	102.5820	10,719,819	10,450,000	10,472,744		(43,726)			5.800	5.353	JJ	303,050	606,100	11/14/2006	07/01/2014
49327X-AB-6	Key Bank NA Sub MT Nt				2FE	2,499,840	108.8260	2,720,655	2,500,000	2,499,984		144			5.450	1.362	MS	40,118	136,250	02/18/2013	03/03/2016
494550-AL-0	Kinder Morgan Energy - LP Sr Nt				2FE	5,808,950	121.5410	6,077,030	5,000,000	5,751,949		(21,509)			7.750	6.345	MS	114,097	387,500	03/10/2011	03/15/2032
494550-AY-2	Kinder Morgan Energy - LP Sr Nt				2FE	4,019,350	113.6400	4,545,580	4,000,000	4,009,355		(1,953)			5.950	5.885	FA	89,911	238,000	02/06/2008	02/15/2018
50075N-AU-8	Kraft Foods Inc Sr Nt				2FE	30,903,040	115.3690	33,457,126	29,000,000	30,036,289		(222,710)			6.125	5.144	FA	740,104	1,776,250	12/01/2009	02/01/2018
50075N-BA-1	Kraft Foods Inc Sr Nt				2FE	26,790,345	112.9390	30,493,530	27,000,000	26,858,963		18,973			5.375	5.477	FA	568,406	1,451,250	02/04/2010	02/10/2020
50076Q-AU-0	Kraft Foods Group Inc Sr Nt				2FE	17,026,900	112.8200	16,923,030	15,000,000	16,888,633		(138,267)			5.375	3.097	FA	315,781	403,125	06/27/2013	02/10/2020
50076Q-AY-2	Kraft Foods Inc Sr Nt				2FE	4,992,099	101.2570	5,062,865	5,000,000	4,993,702		1,603			2.250	1.536	JD	8,125	112,500	02/18/2013	06/05/2017
50076Q-AZ-9	Kraft Foods Inc Sr Nt				2FE	5,605,962	97.4590	5,608,788	5,755,000	5,610,803		4,841			3.500	3.851	JD	13,988	100,713	09/04/2013	06/06/2022
502413-AY-3	L-3 Communications Corp Gtd Nt				2FE	14,750,625	108.0850	14,843,327	13,733,000	14,594,522		(123,891)			5.200	3.828	AO	150,758	714,116	02/18/2013	10/15/2019
502413-AZ-0	L-3 Communications Corp Sr Nt				2FE	11,020,685	103.7740	10,377,370	10,000,000	10,910,197		(110,488)			4.750	3.196	JJ	219,028	237,500	02/18/2013	07/15/2020
502413-BA-4	L-3 Communications Corp Co Gtd Nt			1	2FE	18,944,375	104.5950	17,781,082	17,000,000	18,749,499		(194,876)			4.950	3.266	FA	317,900	420,750	02/18/2013	02/15/2021
50540R-AJ-1	Laboratory Corp of America Sr Nt			1	2FE	13,765,992	104.5980	13,048,576	12,475,000	13,630,934		(135,059)			4.625	3.037	MN	73,724	576,969	02/18/2013	11/15/2020
50540R-AK-8	Laboratory Corp of America Sr Nt				2FE	10,142,857	100.3260	10,016,548	9,984,000	10,107,018		(30,973)			2.200	1.849	FA	78,097	219,648	02/18/2013	08/23/2017
52736R-BB-7	Levi Strauss & Co Sr Nt	LS		1	3FE	9,753,184	109.7500	10,975,000	10,000,000	9,820,550		20,902			7.625	7.990	MN	97,431	762,500	08/03/2010	05/15/2020
532716-AM-9	Limited Brands Inc Sr Nt				3FE	9,620,500	115.0000	11,500,000	10,000,000	9,829,870		40,631			6.900	7.456	JJ	318,167	690,000	11/13/2007	07/15/2017
000000-00-0	Local Initiatives Support Corp Prom Nt				4Z	9,909,115	100.0000	9,909,115	9,909,115	9,909,115					2.500	2.500	JAJO	61,932		10/01/2013	01/01/2023
544152-AA-9	Lorillard Tobacco Co Sr Nt				2FE	18,389,510	121.8150	19,490,336	16,000,000	17,683,128		(254,526)			8.125	5.849	JD	28,889	1,300,000	03/03/2011	06/23/2019
544152-AB-7	Lorillard Tobacco Co Co Gtd Nt				2FE	22,952,887	115.4070	23,312,275	20,200,000	22,564,776		(288,105)			6.875	4.686	MN	231,458	1,388,750	02/18/2013	05/01/2020
544152-AE-1	Lorillard Tobacco Co Sr Nt				2FE	5,335,847	108.7510	4,893,777	4,500,000	5,324,287		(10,793)			7.000	5.648	FA	128,625	192,500	02/18/2013	08/04/2041
544152-AF-8	Lorillard Tobacco Co Sr Nt	LS			2FE	4,992,500	100.2210	5,011,025	5,000,000	4,994,458		1,443			2.300	2.332	FA	41,528	115,000	08/16/2012	08/21/2017
548661-CK-1	Lowes Cos Inc Sr Nt				1FE	12,980,461	112.0040	14,560,507	13,000,000	12,985,583		5,122			5.400	1.041	AO	148,200	702,000	02/18/2013	10/15/2016
56081#-AR-1	Major League Baseball Tr Nt				1Z	6,000,000	98.5970	5,915,799	6,000,000	6,000,000					3.440	3.440	JD	12,040	51,600	09/10/2013	12/10/2020
564759-QB-7	Manufacturers & Traders Tr Co Fx-to-Flt			1	1FE	15,047,350	103.2500	15,590,750	15,100,000	15,066,019		3,294			5.629	5.665	JD	70,832	849,979	05/21/2007	12/01/2021
57060U-52-2	Market Vectors Emerg Mkts Local Curr Bd	#LS			1	9,346,919	23.5500	8,949,000		9,346,919					0.000	0.000	N/A		166,860	09/17/2013	
579780-AF-4	McCormick & Co Inc Sr Nt				1FE	11,975,650	113.5780	13,629,312	12,000,000	11,988,832		2,448			5.750	5.777	JD	30,667	690,000	12/11/2007	12/15/2017
58013M-EB-6	McDonalds Corp MT Nt Ser I				1FE	1,997,838	115.2920	2,305,842	2,000,000	1,998,351		513			5.800	1.372	AO	24,489	116,000	02/18/2013	10/15/2017
580645-AE-9	McGraw-Hill Cos Sr Nt				2FE	5,159,000	108.6210	5,431,035	5,000,000	5,084,507		(19,095)			5.900	5.411	AO	62,278	295,000	09/28/2009	11/15/2017
585055-AH-9	Medtronic Inc Sr Nt				1FE	986,743	107.0900	1,070,895	1,000,000	991,075		4,332			4.750	0.731	MS	13,986	47,500	02/18/2013	09/15/2015
585055-AR-7	Medtronic Inc Sr Nt				1FE	4,999,804	103.1780	5,158,890	5,000,000	4,999,927		123			3.000	0.698	MS	44,167	150,000	02/18/2013	03/15/2015
585055-AS-5	Medtronic Inc Sr Nt				1FE	5,830,316	109.5920	5,567,263	5,080,000	5,739,817		(90,499)			4.450	2.198	MS	66,562	226,060	01/28/2013	03/15/2020
589331-AN-7	Merck & Co Inc Sr Nt				1FE	1,490,535	113.2690	1,699,035	1,500,000	1,494,234		889			5.000	5.081	JD	208	75,000	06/22/2009	06/30/2019
58933Y-AB-1	Merck & Co Inc Sr Nt				1FE	499,300	103.3000	516,499	500,000	499,508		208			2.250	0.696	JJ	5,188	5,625	02/18/2013	01/15/2016
591709-AM-2	Metropcs Wireless Inc Sr Nt			1	3FE	10,387,500	103.7500	10,375,000	10,000,000	10,375,000	(9,832)	(2,668)			6.250	5.396	AO	156,250		12/11/2013	04/01/2021
594918-AG-9	Microsoft Corp Sr Nt				1FE	4,988,355	102.0830	5,104,140	5,000,000	4,992,227		3,872			1.625	0.519	MS	21,667	81,250	02/18/2013	09/25/2015
594918-AK-0	Microsoft Corp Sr Nt				1FE	997,530	103.7740	1,037,736	1,000,000	998,923		492			2.500	2.553	FA	9,931	25,000	02/03/2011	02/08/2016
60662W-AJ-1	Mitchell International Inc 1st Lien TL N				4FE	2,985,000	100.5420	3,016,251	3,000,000	2,985,304		304			4.500	4.609	MJSD	375	25,125	10/25/2013	10/11/2020
60871R-AC-4	Molson Coors Brewing Co Co Gtd Nt				2FE	15,064,503	98.1820	14,727,270	15,000,000	15,059,718		(4,785)			3.500	3.088	MN	87,500	525,000	02/18/2013	05/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617482-4M-3	Morgan Stanley Sub Nt				2FE	2,001,163	102.3660	2,047,322	2,000,000	2,001,163					4.875	4.448	MN	16,250	99,667	02/18/2013	11/01/2022
61748A-AE-6	Morgan Stanley Dean Witter Sub Nt				2FE	2,491,114	100.7950	2,519,875	2,500,000	2,498,037		6,924			4.750	1.569	AO	29,688	118,750	02/18/2013	04/01/2014
620076-AK-5	Motorola Solutions Inc Deb				2FE	7,141,610	109.3650	7,655,571	7,000,000	7,119,625		(6,783)			6.500	6.291	MS	151,667	455,000	05/06/2010	09/01/2025
626717-AE-2	Murphy Oil Corp Sr Nt				2FE	20,056,255	100.6080	20,121,620	20,000,000	20,046,803		(9,452)			2.500	2.415	JD	41,667	501,389	02/18/2013	12/01/2017
626717-AF-9	Murphy Oil Corp Sr Nt			1	2FE	12,466,136	92.4010	11,665,563	12,625,000	12,477,862		11,726			3.700	3.854	JD	38,927	468,423	04/12/2013	12/01/2022
628530-BA-4	Mylan Inc Sr Nt				2FE	9,812,100	100.0580	10,005,790	10,000,000	9,830,179		18,079			2.600	3.008	JD	5,056	129,278	06/24/2013	06/24/2018
629377-BG-6	NRG Energy Inc Co Gtd Nt			1	4FE	9,837,500	106.7500	10,675,000	10,000,000	9,887,209		15,548			8.500	8.765	JD	37,778	850,000	06/09/2010	06/15/2019
63615#-AA-9	National Football League Sr Nt			2	1	2,855,738	107.9430	3,082,582	2,855,738	2,855,738					6.690	6.692	AO	40,333	191,049	08/15/2001	10/15/2016
63615#-AB-7	National Football League Sr Nt Ser A			2	1	2,003,411	110.0120	2,203,998	2,003,411	2,003,411					6.560	6.562	AO	27,745	131,424	06/28/2002	10/15/2017
637071-AH-4	National Oilwell Varco Inc Sr Nt Ser B				1FE	576,954	100.1110	570,633	570,000	570,000		(934)			6.125	5.852	FA	13,189	34,913	04/21/2008	08/15/2015
637071-AL-5	National Oilwell Varco Inc Sr Nt				1FE	4,994,200	98.2470	4,912,370	5,000,000	4,995,258		1,058			1.350	1.375	JD	5,625	69,563	02/18/2013	12/01/2017
637417-AB-2	National Retail Properties Inc Nt				2FE	14,947,350	115.9450	17,391,810	15,000,000	14,976,852		5,186			6.875	6.922	AO	217,708	1,031,250	09/04/2007	10/15/2017
63946B-AF-7	NBC Universal Sr Nt				1FE	5,998,405	114.9630	6,897,774	6,000,000	5,999,132		12			6.400	6.401	AO	65,067	384,000	08/25/2011	04/30/2040
651639-AL-0	Newmont Mining Corp Co Gtd Nt				2FE	9,962,090	103.7090	10,370,930	10,000,000	9,976,148		3,482			5.125	5.174	AO	128,125	512,500	09/18/2009	10/01/2019
655844-AU-2	Norfolk Southern Corp Sr Nt				2FE	7,468,435	103.3210	7,749,068	7,500,000	7,485,740		17,305			5.257	0.739	MS	113,902	394,275	02/18/2013	09/17/2014
656780-A*-4	North American Coal Corp Sr Nt			2	2FE	285,714	103.2110	294,889	285,714	285,714					6.060	6.060	AO	4,184	17,314	10/04/2004	10/04/2014
666807-BA-9	Northrop Grumman Corp Sr Nt				2FE	9,033,430	110.5300	8,842,376	8,000,000	8,967,404		(66,026)			5.050	2.702	FA	168,333		07/30/2013	08/01/2019
666807-BG-6	Northrop Grumman Corp Sr Nt				2FE	9,428,000	93.2760	9,327,550	10,000,000	9,452,665		24,665			3.250	3.941	FA	190,486		06/21/2013	08/01/2023
66988A-AB-0	Novant Health Inc Nt				1FE	9,998,400	110.9730	11,097,270	10,000,000	9,998,515		115			5.850	5.853	MN	97,500	585,000	09/10/2009	11/01/2019
674599-BZ-7	Occidental Petroleum Corp Sr Nt				1FE	2,499,148	103.6340	2,590,840	2,500,000	2,499,404		256			2.500	0.757	FA	26,042	31,250	02/18/2013	02/01/2016
674599-CE-3	Occidental Petroleum Corp Sr Nt			1	1FE	8,358,930	91.5470	8,239,221	9,000,000	8,388,266		29,336			2.700	3.580	FA	91,800	121,500	06/20/2013	02/15/2023
682134-AC-5	Omnicom Group Inc Nt				2FE	5,759,382	106.1360	5,606,125	5,282,000	5,709,411		(49,971)			4.450	3.089	FA	88,796	117,525	02/18/2013	08/15/2020
68233J-AD-6	Oncor Electric Delivery 1st Mtg Bd				2FE	22,619,100	117.5220	23,504,460	20,000,000	21,538,469		(286,923)			6.800	4.933	MS	453,333	1,360,000	01/22/2010	09/01/2018
68268N-AE-3	Oneok Partners LP Sr Nt				2FE	7,889,140	125.4180	8,779,260	7,000,000	7,547,077		(85,845)			8.625	6.804	MS	201,250	603,750	07/08/2009	03/01/2019
68347R-AC-3	Opal Acquisition Inc 1st Lien Term Ln Nt				4FE	8,910,000	99.9580	8,996,247	9,000,000	8,910,763		763			5.000	5.169	MON	6,250	31,250	12/06/2013	11/27/2020
68389X-AQ-8	Oracle Corp Sr Nt				1FE	10,961,720	100.8950	11,098,472	11,000,000	10,964,723		3,003			2.375	2.443	JJ	119,740		07/09/2013	01/15/2019
69349L-AG-3	PNC Bank NA Sub Bk Nt			1	1FE	13,851,561	90.6470	13,597,005	15,000,000	13,871,166		19,605			2.700	3.707	MN	67,500	202,500	10/28/2013	11/01/2022
69349L-AQ-1	PNC Bank NA Sub Nt			1	1FE	10,032,010	98.0220	9,802,230	10,000,000	10,031,612		(398)			4.200	4.166	MN	78,167		10/21/2013	11/01/2025
69351H-AC-6	Prime Property Funding Nt				2FE	6,982,570	107.4470	7,521,290	7,000,000	6,993,632		1,871			5.625	5.658	JJ	181,563	393,750	01/09/2007	01/15/2017
69352P-AD-5	PPL Capital Funding Inc Sr Nt			1	2FE	8,970,120	99.8170	8,983,494	9,000,000	8,973,979		2,511			4.200	4.241	JD	16,800	378,000	06/11/2012	06/15/2022
69360V-AC-4	PSC Industrial Ltd Term Ln Nt 4				4	4,538,913	100.2500	4,614,312	4,602,805	4,557,897		15,146			7.250	7.786	MON	3,708	344,076	09/26/2012	07/30/2016
695114-BZ-0	Pacificorp 1st Mtg Bd				1FE	13,502,017	106.0540	14,311,974	13,495,000	13,501,878		(136)			5.250	5.246	JD	31,488	708,488	05/21/2010	06/15/2035
70454B-AN-9	Peabody Energy Corp Term Ln Nt 1				3FE	13,930,088	100.6250	14,052,281	13,965,000	13,930,736		648			4.250	4.292	MJSD	13,189	83,728	11/12/2013	09/24/2020
713448-BJ-6	Pepsico Inc Sr Nt				1FE	998,419	124.9980	1,249,980	1,000,000	998,781		361			7.900	1.752	MN	13,167	79,000	02/18/2013	11/01/2018
713448-BV-9	Pepsico Inc Sr Nt				1FE	1,995,998	100.2550	2,005,092	2,000,000	1,998,284		2,285			0.800	0.418	FA	5,600	16,000	02/18/2013	08/25/2014
717081-AQ-6	Pfizer Inc Nt				1FE	3,495,341	110.9240	3,882,347	3,500,000	3,496,128		786			4.650	1.410	MS	54,250	162,750	02/18/2013	03/01/2018
717081-AR-4	Pfizer Inc Sr Nt				1FE	3,499,145	100.4760	3,516,650	3,500,000	3,499,895		750			4.500	0.449	FA	59,500	78,750	02/18/2013	02/15/2014
717081-DA-8	Pfizer Inc Sr Nt				1FE	9,492,335	105.6650	10,038,204	9,500,000	9,497,421		2,140			5.350	2.689	MS	149,651	508,250	02/18/2013	03/15/2015
717081-DB-6	Pfizer Inc Sr Nt				1FE	28,599,403	118.5430	33,192,040	28,000,000	28,357,549		(57,902)			6.200	5.909	MS	511,156	1,736,000	05/28/2009	03/15/2019
718172-AT-6	Philip Morris Intl Inc Sr Nt				1FE	1,377,240	91.1560	1,367,337	1,500,000	1,378,694		1,454			2.500	3.597	FA	13,438		11/13/2013	08/22/2022
718172-AV-1	Philip Morris Intl Inc Sr Nt				1FE	23,275,250	90.5620	22,640,450	25,000,000	23,351,936		76,686			2.625	3.470	MS	209,635	331,771	06/27/2013	03/06/2023
73020*-AD-5	PNG Companies LLC Sr Sec Nt Ser A				2Z	20,000,000	98.7180	19,743,517	20,000,000	20,000,000					2.430	2.430	JD	16,200		12/19/2013	12/19/2017
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt			2	2	2,400,873	103.0490	2,474,070	2,400,873	2,400,873					5.900	5.942	MJSD	393	141,651	04/10/2003	12/31/2018
74005P-AN-4	Praxair Inc Sr Nt				1FE	2,997,620	111.5290	3,345,873	3,000,000	2,998,342		722			5.375	1.131	MN	26,875	161,250	02/18/2013	11/01/2016
74005P-AP-9	Praxair Inc Sr Nt				1FE	2,997,167	110.8990	3,326,976	3,000,000	2,997,830		662			5.200	1.222	MS	45,933	156,000	02/18/2013	03/15/2017
741530-AH-5	Pride International Inc Co Gtd Nt				2FE	1,872,410	119.7380	1,796,066	1,500,000	1,833,478		(38,932)			6.875	3.131	FA	38,958	51,563	02/18/2013	08/15/2020
74170*-AA-7	Prime Property Fd LLC Sr Nt Ser A				2Z	13,000,000	101.0380	13,134,903	13,000,000	13,000,000					3.510	3.510	FA	163,508		08/22/2013	08/22/2019
74170*-AB-5	Prime Property Fd LLC Sr Nt Ser B				2Z	17,000,000	100.9830	17,167,133	17,000,000	17,000,000					3.840	3.840	FA	233,920		08/22/2013	08/22/2020
742718-BZ-1	Procter & Gamble Co Sr Nt				1FE	999,843	108.1580	1,081,578	1,000,000	999,936		93			4.850	0.730	JD	2,156	48,500	02/18/2013	12/15/2015
742718-DA-4	Procter & Gamble Co Sr Nt				1FE	13,980,868	102.8410	14,397,740	14,000,000	13,996,465		5,025			4.950	1.741	FA	261,800	445,500	02/18/2013	08/15/2014
742718-DS-5	Procter & Gamble Co Sr Nt				1FE	497,708	102.3110	511,554	500,000	498,427		720			1.800	0.632	MN	1,150	9,000	02/18/2013	11/15/2015
742718-DV-8	Procter & Gamble Co Sr Nt				1FE	17,763,170	101.4590	18,028,303	17,769,000	17,764,932		1,363			1.450	0.872	FA	97,335	156,151	02/18/2013	08/15/2016
74340X-AK-7	Prologis LP Sr Nt				2FE	10,272,471	112.0290	10,026,569	8,950,000	9,999,795		(272,676)			6.250	2.182	MS	164,705	559,375	02/18/2013	03/15/2017
74340X-AM-3	Prologis LP Co Gtd Nt				2FE	9,636,958	116.7970	9,858,835	8,441,000	9,453,758		(183,199)			6.625	2.424	MN	71,455	559,216	02/18/2013	05/15/2018
74340X-AV-3	Prologis LP Sr Nt			1	2FE	7,997,200	99.3080	7,944,640	8,000,000	7,997,379		179			2.750	2.757	FA	83,111		08/08/2013	02/15/2019
744320-AG-0	Prudential Financial Inc MT Nt Ser C				2FE	976,341	105.5660	1,055,661	1,000,000	984,920		8,579			4.750	1.427	JD	2,375	47,500	02/18/2013	06/13/2015
74740F-FN-1	Quaker Oats MT Nt Ser D				1FE	6,574,560	119.1190	7,147,110	6,000,000	6,316,384		(31,103)			7.750	6.844	MS	136,917	465,000	05/21/2002	07/15/2021

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	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74834L-AP-5	Quest Diagnostics Inc Co Gtd Nt				2FE	4,924,550	104.0300	5,201,490	5,000,000	4,951,151		6,739			4.750	4.938	JJ	99,618	237,500	11/12/2009	01/30/2020
74834L-AS-9	Quest Diagnostics Inc Co Gtd Nt				2FE	24,641,557	102.5500	22,868,717	22,300,000	24,332,333		(238,578)			4.700	3.277	AO	262,025	1,048,100	02/18/2013	04/01/2021
74836H-AC-1	Questar Pipeline Co Nt				1FE	7,996,240	113.1000	9,047,960	8,000,000	7,998,307		515			5.830	5.838	JD	38,867	466,400	01/10/2008	02/01/2018
760759-AH-3	Republic Services Inc Co Gtd Nt				2FE	5,619,750	109.6620	5,483,100	5,000,000	5,573,073		(46,677)			5.000	2.952	MS	83,333	125,000	06/07/2013	03/01/2020
760761-AB-2	Republic Services Inc Co Gtd Nt				2FE	2,071,010	112.5240	2,250,472	2,000,000	2,048,149		(7,134)			5.500	5.009	MS	32,389	110,000	08/03/2010	09/15/2019
760761-AD-8	Republic Services Inc Co Gtd Nt				2FE	9,527,480	109.0250	10,084,766	9,250,000	9,499,767		(17,243)			5.250	4.821	MN	62,052	446,250	06/07/2013	11/15/2021
761713-AF-3	Reynolds American Inc Co Gtd Nt				2FE	8,934,970	120.4210	9,633,640	8,000,000	8,550,677		(106,232)			7.750	5.953	JD	51,667	620,000	01/26/2010	06/01/2018
761713-AT-3	Reynolds American Inc Co Gtd Nt				2FE	1,374,494	117.0970	1,288,069	1,100,000	1,367,136		(5,561)			7.250	5.410	JD	3,544	79,750	08/20/2012	06/15/2037
761713-AX-4	Reynolds American Inc Sr Nt				2FE	11,844,192	92.1720	11,060,592	12,000,000	11,856,577		12,385			3.250	3.408	MN	65,000	391,083	02/18/2013	11/01/2022
779382-AP-5	Rowan Companies Inc Co Gtd Nt			1	2FE	19,615,925	101.4750	19,686,189	19,400,000	19,603,491		(17,492)			4.875	4.685	JD	78,813	945,750	02/18/2013	06/01/2022
78412F-AL-8	SESI LLC Sr Nt			1	3FE	6,492,000	106.7500	6,511,750	6,100,000	6,441,109		(50,891)			6.375	4.357	MN	64,813	194,438	07/25/2013	05/01/2019
78412F-AP-9	SESI LLC Sr Nt			1	3FE	16,033,438	111.5000	16,245,550	14,570,000	15,899,422		(134,015)			7.125	4.904	JD	46,138	661,556	07/17/2013	12/15/2021
78468V-AA-0	SPL Logistics Escrow LLC Nt			1	4FE	10,000,000	106.2500	10,625,000	10,000,000	10,000,000					8.875	8.875	FA	369,792	989,965	07/24/2012	08/01/2020
785592-AA-4	Sabine Pass Liquefaction Sec Nt				3FE	6,491,250	97.7500	6,353,750	6,500,000	6,337,832	(152,344)	(1,074)			5.625	5.649	FA	152,344	182,813	06/27/2013	02/01/2021
797440-BG-8	San Diego Gas & Elec Co 1st Mtg Bd Ser C				1FE	998,010	108.1570	1,081,569	1,000,000	999,545		226			5.300	5.326	MN	6,772	53,000	11/14/2005	11/15/2015
80689#-AY-2	Schneider National Leasing Inc Sr Nt				2	2,000,000	100.3170	2,006,337	2,000,000	2,000,000					5.440	5.440	FA	45,031	108,800	02/02/2004	02/02/2014
81774U-AC-1	Sesac Inc Term Ln Nt 1				4FE	1,960,217	100.5000	1,989,900	1,980,000	1,962,685		2,468			5.000	5.249	MON	3,850	98,530	03/28/2013	02/08/2019
82967N-AJ-7	Sirius XM Radio Inc Nt			1	4FE	4,800,000	94.5000	4,725,000	5,000,000	4,725,000	(79,209)	4,209			4.250	4.975	MN	27,153	105,660	10/31/2013	05/15/2020
82967N-AQ-1	Sirius XM Radio Inc Nt			1	4FE	9,096,250	102.0000	9,180,000	9,000,000	9,091,766		(4,484)			5.875	5.627	AO	142,469		09/24/2013	10/01/2020
833034-AE-1	Snap-On Inc Nt				1FE	1,499,477	107.9920	1,619,877	1,500,000	1,499,651		174			5.500	2.770	JJ	38,042	41,250	02/18/2013	01/15/2017
83416W-AA-1	Solar Star Funding LLC Sr Nt			2	2FE	20,000,000	95.4600	19,091,980	20,000,000	20,000,000					5.375	5.375	JD	2,986	546,458	06/20/2013	06/30/2035
852061-AQ-3	Sprint Nextel Corp Sr Nt				3FE	8,832,500	111.5000	8,920,000	8,000,000	8,813,528		(18,972)			7.000	5.057	MS	186,667		10/31/2013	03/01/2020
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 1				3FE	2,069	100.1250	2,071	2,069	2,069					1.920	1.986	MON	3	42	09/26/2012	02/28/2014
86765B-AF-6	Sunoco Logistics Ptnrs Op LP Nt				2FE	9,999,500	100.8810	10,088,050	10,000,000	9,999,999		6			8.750	8.750	FA	330,556	875,000	02/03/2009	02/15/2014
86765B-AG-4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	4,160,680	107.1900	4,394,786	4,100,000	4,141,110		(5,550)			5.500	5.306	FA	85,189	225,500	03/01/2010	02/15/2020
86765B-AH-2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	10,416,600	110.9220	11,092,150	10,000,000	10,398,550		(5,693)			6.850	6.530	FA	258,778	685,000	04/13/2010	02/15/2040
88579Y-AD-3	3M Co Sr Nt				1FE	3,470,460	101.4880	3,552,063	3,500,000	3,483,531		5,839			1.375	1.551	MS	12,299	48,125	09/26/2011	09/29/2016
88643@-AP-1	Tidewater Inc Sr Nt Ser 2013-B				2	10,000,000	98.9630	9,896,320	10,000,000	10,000,000					5.010	5.010	MN	126,642		09/30/2013	11/15/2023
88649@-AA-8	Maxcess Term Ln Nt 1				4	18,455,807	100.0000	18,455,807	18,455,807	18,455,807					9.750	9.950	MON	149,953	1,826,307	12/06/2012	07/18/2017
887315-AY-5	Time Warner Companies Inc Sec Nt				2FE	2,865,350	118.8900	2,972,248	2,500,000	2,712,014		(41,833)			6.875	4.740	JD	7,639	171,875	01/26/2010	06/15/2018
887315-BJ-7	Time Warner Companies Inc Deb				2FE	7,525,030	119.2110	7,689,084	6,450,000	7,025,326		(136,032)			7.250	4.652	AO	98,721	467,625	01/25/2010	10/15/2017
887317-AE-5	Time Warner Inc Co Gtd Nt				2FE	9,903,800	110.1660	11,016,600	10,000,000	9,909,242		1,345			6.200	6.271	MS	182,556	620,000	04/12/2010	03/15/2040
88732J-AH-1	Time Warner Cable Inc Co Gtd Nt				2FE	13,597,858	109.0700	14,179,074	13,000,000	13,287,418		(77,280)			5.850	5.119	MN	126,750	760,500	08/11/2009	05/01/2017
88732J-AL-2	Time Warner Cable Inc Sr Nt				2FE	37,803,860	112.1440	40,371,768	36,000,000	37,023,082		(193,421)			6.750	6.018	JJ	1,215,000	2,430,000	07/16/2009	07/01/2018
88732J-AS-7	Time Warner Cable Inc Nt				2FE	12,196,600	117.1510	11,715,050	10,000,000	11,364,564		(220,672)			8.250	5.241	AO	206,250	825,000	04/01/2009	04/01/2019
89233P-4B-9	Toyota Motor Credit Corp MT Nt				1FE	6,496,090	103.9940	6,759,630	6,500,000	6,497,637		1,547			3.200	0.675	JD	8,089	208,000	02/18/2013	06/17/2015
89233P-5S-1	Toyota Motor Credit Corp MT Nt				1FE	1,498,049	102.1990	1,532,988	1,500,000	1,498,481		432			2.050	1.207	JJ	14,435	15,375	02/18/2013	01/12/2017
89233P-6D-3	Toyota Motor Credit Corp Sr Nt				1FE	11,962,362	100.4720	12,056,604	12,000,000	11,969,924		7,562			1.750	1.300	MN	22,750	210,000	02/18/2013	05/22/2017
89233P-6S-0	Toyota Motor Credit Corp Sr Nt				1FE	22,464,265	98.1680	22,136,794	22,550,000	22,480,096		15,831			1.250	1.335	AO	67,337	281,875	02/18/2013	10/05/2017
89233U-AE-5	Toys R Us New Term Ln B Nt 1				4FE	863,918	89.8750	784,635	873,029	784,635	(62,785)	2,140			6.000	6.380	MON	1,455	53,109	09/26/2012	09/01/2016
89236T-AY-1	Toyota Motor Credit Corp Sr Nt				1FE	19,495,320	99.9710	19,494,326	19,500,000	19,495,490		170			2.000	2.005	AO	72,583		10/21/2013	10/24/2018
893570-BM-2	Transcontinental Gas P L Corp Deb				2FE	1,240,250	124.4040	1,368,441	1,100,000	1,204,125		(5,149)			7.250	6.176	JD	6,646	79,750	02/24/2005	12/01/2026
902494-AN-3	Tyson Foods Inc Sr Nt				2FE	10,382,300	111.6260	11,162,570	10,000,000	10,123,307		(49,859)			6.600	6.249	AO	165,000	660,000	12/19/2007	04/01/2016
90265E-AG-5	UDR Inc Co Gtd Nt			1	2FE	12,970,660	102.7580	12,330,924	12,000,000	12,886,121		(84,539)			4.625	3.229	JJ	263,625	277,500	02/18/2013	01/10/2022
90265E-AH-3	UDR Inc Nt			1	2FE	2,499,525	100.5380	2,513,458	2,500,000	2,499,546		21			3.700	3.703	AO	24,410		09/19/2013	10/01/2020
90345U-AB-4	US FT Holdco Term Ln Nt 2				4FE	14,308,512	99.8130	14,672,438	14,700,000	14,397,858		72,356			4.500	5.129	MJSD	7,350	900,375	09/26/2012	10/04/2017
90346Y-AB-5	US Shipping Corp Term Ln Nt 1				4FE	1,994,975	102.2500	2,034,775	1,990,000	1,994,532		(443)			9.000	9.036	MJSD	1,990	97,012	06/19/2013	04/26/2018
90359@-AA-4	US Nursing Corporation Term Ln Tranche A			2	6*	1,729,877	58.0000	1,073,657	1,851,133	1,073,657	(392,516)				11.750	19.368	MJSD	2,384	50,519	09/28/2013	04/01/2014
904764-AL-1	Unilever Cap Corp Co Gtd Nt				1FE	1,998,356	104.0270	2,080,534	2,000,000	1,999,108		383			2.750	1.864	FA	21,542	41,250	02/18/2013	02/10/2016
90521A-PJ-1	Union Bank NA Sr Nt			1	1FE	18,995,630	101.7950	19,341,107	19,000,000	18,995,851		221			2.625	2.630	MS	131,615		09/19/2013	09/26/2018
90783T-AA-8	Union Pacific RR PTC Ser 2004-1			2	1FE	3,502,591	110.7210	3,878,087	3,502,591	3,502,591					5.404	2.394	JJ	94,114	94,640	02/18/2013	07/02/2025
909279-S@-1	United Airlines Inc Mtg Ln N792UA				3	2,155,056	100.9580	2,360,697	2,338,289	2,335,503		35,960			0.722	4.961	MJSD	47	17,979	09/24/2008	01/29/2014
91019P-CS-9	UDR Inc Sr Nt				2FE	4,392,768	105.7790	4,231,160	4,000,000	4,331,280		(61,488)			4.250	2.268	JD	14,167	170,000	02/18/2013	06/01/2018
911312-AH-9	United Parcel Service Sr Nt				1FE	13,983,649	114.3900	16,014,572	14,000,000	13,987,587		3,090			5.500	1.714	JJ	355,056	412,500	02/18/2013	01/15/2018
911312-AK-2	United Parcel Service Sr Nt				1FE	6,338,510	113.7400	6,369,434	5,600,000	6,275,653		(63,092)			5.125	2.624	AO	71,750	169,125	06/19/2013	04/01/2019
913017-BH-1	United Technologies Corp Nt				1FE	3,966,800	105.6800	4,227,216	4,000,000	3,979,689		12,889			4.875	0.531	MN	32,500	195,000	02/18/2013	05/01/2015
913017-BQ-1	United Technologies Corp Sr Nt				1FE	6,347,820	118.0400	7,082,424	6,000,000	6,205,390		(34,314)			6.125	5.347	FA	153,125	367,500	05/28/2009	02/01/2019

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
913017-BV-0	United Technologies Corp Sr Nt				1FE	9,992,777	97.7780	9,777,820	10,000,000	9,993,639		862			3.100	2.678	JD	25,833	310,000	02/18/2013	06/01/2022
914908-AN-8	Univision Communications 1st Lien Extend				4FE	4,613,038	99.9500	4,758,367	4,760,748	4,651,014		30,215			4.419	5.303	MON	2,337	242,726	09/26/2012	03/31/2017
91802M-AA-8	Utility Contract Funding LLC Nt			2	2FE	1,680,826	109.0960	1,834,720	1,681,751	1,681,424					7.944	7.944	AO	33,400	133,598	06/27/2002	10/01/2016
921813-AA-9	Vanderbilt University Txbl Nt Ser 2009A				1FE	1,996,280	112.9780	2,259,552	2,000,000	1,997,888		341			5.250	5.273	AO	26,250	105,000	02/24/2009	04/01/2019
92343V-AV-6	Verizon Communications Inc Sr Nt				2FE	20,391,400	117.5390	23,507,800	20,000,000	20,238,050		(37,565)			6.350	6.081	AO	317,500	1,270,000	05/28/2009	04/01/2019
92343V-BR-4	Verizon Communications Inc Sr Nt				2FE	21,430,340	107.3690	23,084,378	21,500,000	21,431,889		1,549			5.150	5.192	MS	316,797		09/11/2013	09/15/2023
92553P-AJ-1	Viacom Inc Sr Nt				2FE	1,597,616	99.3850	1,490,769	1,500,000	1,589,127		(8,489)			3.875	3.029	JD	2,583	58,125	02/18/2013	12/15/2021
92553P-AT-9	Viacom Inc Sr Nt			1	2FE	2,969,040	99.7920	2,993,760	3,000,000	2,969,980		940			4.250	4.378	MS	46,750		08/12/2013	09/01/2023
927804-FH-2	Virginia Elec & Pwr Co Sr Nt				1FE	16,390,754	112.0120	18,369,984	16,400,000	16,394,425		859			5.000	5.007	JD	2,278	820,000	06/23/2009	06/30/2019
92928Q-AA-6	WEA Finance LLC Sr Nt				1FE	4,508,339	118.7330	4,363,434	3,675,000	4,374,565		(133,775)			7.125	2.421	AO	55,278	261,844	02/18/2013	04/15/2018
92928Q-AB-4	WEA Finance LLC Co Gtd Nt			1	1FE	14,838,314	105.5350	14,162,837	13,420,000	14,697,747		(140,567)			4.625	3.121	MN	87,929	620,675	02/18/2013	05/10/2021
92933W-AB-4	WEA Finance/WT Fin Aust Co Gtd Nt				1FE	6,159,465	118.9010	5,945,025	5,000,000	6,016,668		(142,797)			6.750	2.839	MS	111,563	337,500	02/18/2013	09/02/2019
931142-CG-6	Wal-Mart Stores Inc Nt				1FE	4,991,062	112.4480	5,622,395	5,000,000	4,993,072		2,010			5.375	1.093	AO	64,201	268,750	02/18/2013	04/05/2017
931142-CQ-4	Wal-Mart Stores Inc Sr Nt				1FE	999,870	101.0830	1,010,826	1,000,000	999,989		28			3.200	3.203	MN	4,089	32,000	05/14/2009	05/15/2014
931142-CT-8	Wal-Mart Stores Inc Sr Nt				1FE	2,995,502	102.6460	3,079,365	3,000,000	2,997,133		1,631			2.250	0.472	JJ	32,438	33,750	02/18/2013	07/08/2015
931142-CU-5	Wal-Mart Stores Inc Sr Nt				1FE	3,496,989	104.7850	3,667,482	3,500,000	3,497,797		312			3.625	3.234	JJ	60,970	108,750	02/18/2013	07/08/2020
931142-DC-4	Wal-Mart Stores Inc Sr Nt				1FE	996,310	104.7380	1,047,376	1,000,000	998,245		733			2.800	2.880	AO	5,911	28,000	04/11/2011	04/15/2016
941063-AQ-2	Waste Management Inc Co Gtd Nt				2FE	11,123,550	106.5460	10,654,640	10,000,000	10,939,665		(115,369)			4.600	3.126	MS	153,333	460,000	05/17/2012	03/01/2021
94106L-AV-1	Waste Management Inc Co Gtd Nt				2FE	3,603,448	114.2490	4,107,259	3,595,000	3,603,350		(94)			6.125	6.107	MN	18,961	220,194	04/14/2010	11/30/2039
942683-AE-3	Watson Pharmaceuticals Inc Sr Nt				2FE	3,904,201	115.2790	3,723,499	3,230,000	3,820,303		(83,898)			6.125	2.609	FA	74,739	98,919	02/18/2013	08/15/2019
942683-AF-0	Watson Pharmaceuticals Inc Sr Nt				2FE	4,959,603	93.2720	4,663,595	5,000,000	4,962,873		3,270			3.250	3.308	AO	40,625	162,049	02/18/2013	10/01/2022
942683-AG-8	Watson Pharmaceuticals Inc Sr Nt				2FE	22,022,987	98.9570	21,770,562	22,000,000	22,018,932		(4,055)			1.875	1.795	AO	103,125	411,354	02/18/2013	10/01/2017
949746-RD-5	Wells Fargo & Co Sub Nt				1FE	2,020,147	103.8690	2,066,987	1,990,000	2,019,999		(148)			5.606	5.502	JJ	10,846		11/26/2013	01/15/2044
94974B-FJ-4	Wells Fargo & Co Sr Nt				1FE	12,492,625	94.5440	11,817,938	12,500,000	12,493,180		555			3.450	3.457	FA	165,313	215,625	02/06/2013	02/13/2023
94974B-FN-5	Wells Fargo & Co Sub Nt				1FE	3,986,360	98.5850	3,943,396	4,000,000	3,986,781		421			4.125	4.167	FA	62,333		08/08/2013	08/15/2023
94974B-FQ-8	Wells Fargo & Co Sub Nt				1FE	9,978,100	99.6870	9,968,680	10,000,000	9,978,687		587			2.150	2.195	JJ	37,625		10/21/2013	01/15/2019
95807*-AA-3	Western Dental Services Inc Term Ln Nt 1				4FE	23,167,240	100.5000	23,878,841	23,760,041	23,257,153	130,046	79,868			8.250	8.881	MJSD	16,335	1,989,880	11/16/2012	11/01/2018
96950F-AD-6	Williams Partners LP Sr Nt				2FE	12,998,062	109.3470	14,215,162	13,000,000	12,998,998		134			5.250	5.251	MS	200,958	682,500	07/12/2010	03/15/2020
96950F-AF-1	Williams Partners LP Sr Nt				2FE	6,954,358	107.4710	7,522,991	7,000,000	6,958,499		603			6.300	6.347	AO	93,100	441,000	07/09/2010	04/15/2040
96950H-AD-2	Williams Partners LP Sr Nt				2FE	6,836,640	115.3140	6,918,846	6,000,000	6,425,028		(125,139)			7.250	4.753	FA	181,250	435,000	06/30/2010	02/01/2017
976707-AN-9	Wisconsin Gas Co Sr Nt				1FE	999,294	107.4670	1,074,672	1,000,000	999,562		268			5.200	1.330	JD	4,333	52,000	02/18/2013	12/01/2015
97717X-86-7	WisdomTree Investments Inc Emerg Mkts De	#LS			1	11,262,306	46.0200	10,814,700		11,262,306					0.000	0.000	N/A		169,253	09/17/2013	
98149B-AK-7	World Kitchen LLC Term Ln Nt 1				4FE	4,188,451	100.4380	4,249,268	4,230,758	4,194,378		5,928			5.500	5.767	MJSD	2,585	201,255	03/11/2013	04/02/2018
982526-AV-7	Wrigley Wm Jr Co Sr Nt			1	2FE	5,737,408	99.1730	5,702,465	5,750,000	5,737,790		383			2.900	2.940	AO	32,424		10/16/2013	10/21/2019
984121-CD-3	Xerox Corp Sr Nt				2FE	10,434,300	102.9290	10,292,870	10,000,000	10,395,049		(39,251)			4.500	3.879	MN	57,500	450,000	02/18/2013	05/15/2021
984121-CF-8	Xerox Corp Sr Nt				2FE	6,260,752	102.6590	6,315,576	6,152,000	6,238,396		(22,355)			2.950	2.396	MS	53,437	181,484	02/18/2013	03/15/2017
98412J-BA-1	Xerox Corp Sr Nt				2FE	6,371,200	112.1650	6,264,432	5,585,000	5,896,624		(128,925)			7.200	4.558	AO	100,530	402,120	01/22/2010	04/01/2016
988498-AF-8	Yum Brands Inc Sr Nt				2FE	10,089,100	111.4860	11,148,580	10,000,000	10,057,075		(8,407)			5.300	5.183	MS	156,056	530,000	09/28/2009	09/15/2019
C9536D-AD-4	Vantage Pipeline Term Ln Nt 1				3FE	19,030,000	100.3130	19,059,375	19,000,000	18,988,011	(42,438)	448			4.000	3.992	MJSD	8,444	179,000	11/08/2013	08/19/2020
G9270#-AA-1	Village Roadshow Pictures Term Ln A2				2Z	17,820,000	100.5000	18,090,000	18,000,000	17,854,358		32,743			5.250	5.517	JAJO	241,500	735,086	12/10/2012	11/21/2017
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln C				4Z	9,741,755	99.6670	9,842,336	9,875,250	9,757,439		15,683			4.750	5.024	MJSD	6,515	419,561	02/12/2013	07/30/2019
008916-AH-1	Agrium Inc Sr Nt		I		2FE	10,326,311	117.9800	12,004,445	10,175,000	10,268,077		(16,422)			6.750	6.524	JJ	316,697	686,813	01/05/2010	01/15/2019
008916-AK-4	Agrium Inc Sr Nt		I	1	2FE	9,464,271	91.6480	9,073,132	9,900,000	9,498,042		33,770			3.150	3.698	AO	77,963	311,850	02/18/2013	10/01/2022
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9		I	2	2FE	686,368	100.1030	653,822	653,148	653,244		(2,575)			7.480	6.566	JAN	47,227	48,856	04/16/2002	01/13/2014
292505-AF-1	EnCana Corp Sr Nt		I		2FE	3,400,774	113.4850	3,404,556	3,000,000	3,331,941		(68,833)			5.900	1.931	JD	14,750	177,000	02/18/2013	12/01/2017
292505-AG-9	EnCana Corp Nt		I		2FE	2,308,980	109.7770	2,195,544	2,000,000	2,301,024		(5,989)			6.500	5.378	FA	54,167	130,000	08/21/2012	02/01/2038
292505-AH-7	EnCana Corp Sr Nt		I		2FE	1,197,530	116.8150	1,168,147	1,000,000	1,161,036		(27,066)			6.500	3.211	MN	8,306	65,000	08/20/2012	05/15/2019
292505-AJ-3	EnCana Corp Sr Nt		I		2FE	16,308,607	99.2890	16,184,042	16,300,000	16,306,214		228			3.900	3.489	MN	81,228	507,000	12/18/2013	11/15/2021
496902-AJ-6	Kinross Gold Corp Sr Nt		I		2FE	9,919,829	95.5320	9,553,230	10,000,000	9,931,356		7,117			5.125	5.235	MS	170,833	512,500	06/22/2012	09/01/2021
65334H-AA-0	Nexen Inc Sr Nt		I		1FE	4,554,920	129.2000	5,167,984	4,000,000	4,516,026		(14,287)			7.875	6.643	MS	92,750	319,000	01/24/2011	03/15/2032
65334H-AK-8	Nexen Inc Sr Nt		I		1FE	11,384,379	115.2810	11,758,621	10,200,000	11,181,370		(139,952)			6.200	3.609	JJ	265,257	481,400	02/18/2013	07/30/2019
73755L-AH-0	Potash Corp Saskatchewan Inc Sr Nt		A		1FE	9,971,980	108.1940	9,737,433	9,000,000	9,948,462		(23,518)			4.875	3.011	MS	110,906		10/29/2013	03/30/2020
77509N-AP-8	Rogers Cable Inc Nt		I		2FE	6,151,123	107.1230	6,357,744	5,935,000	5,986,115		(39,921)			6.750	5.995	MS	117,958	400,613	05/20/2009	03/15/2015
775310-AD-0	Rogers Communications Inc Sec Nt		I		2FE	450,000	100.9540	454,292	450,000	450,000					6.375	6.375	MS	9,563	28,688	07/10/2004	03/01/2014
878742-AS-4	Teck Cominco Ltd Sr Nt		I		2FE	13,475,835	95.5870	12,904,232	13,500,000	13,476,862		347			6.000	6.013	FA	306,000	810,000	08/03/2010	08/15/2040
89153U-AE-1	Total Capital Canada Ltd Sr Nt		A		1FE	1,998,113	98.8610	1,977,218	2,000,000	1,998,443		331			1.450	1.375	JJ	13,372	14,339	02/18/2013	01/15/2018
98417E-AB-6	Xstrata Finance Canada Nt		I		2FE	22,792,603	110.1770	28,651,425	26,005,000	24,531,009		440,250			5.800	8.052	MN	192,726	1,508,290	06/30/2009	11/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98417E-AC-4	Xstrata Finance Canada Gtd Nt		I		2FE	11,099,484	105.5580	10,779,573	10,212,000	11,049,213		(14,973)			6.900	6.235	MN	90,036	704,628	05/06/2010	11/15/2037
C8629#-AB-3	Superior Plus Inc Sr Nt		A	2	2FE	2,000,000	104.6010	2,092,014	2,000,000	2,000,000					7.620	6.620	AO	26,247	152,400	10/29/2003	10/29/2015
C9413P-AP-8	Valeant Pharmaceuticals Inc Term Ln B Nt		A		3FE	14,664,188	100.5830	14,974,339	14,887,500	14,674,706		10,518			4.500	4.778	FMAN	106,073	158,180	08/12/2013	08/06/2020
000000-00-0	FMG (Fortescue Metals) Resrcs Term Ln Nt		R		2FE	31,442,198	101.3330	31,941,269	31,521,000	31,443,547		1,349			4.250	4.323	FMAN	148,849		11/22/2013	06/30/2019
00205G-AA-5	APT Pipelines Ltd Sr Nt		R		2FE	24,364,250	92.0450	23,011,225	25,000,000	24,412,890		48,640			3.875	4.198	AO	215,278	968,750	02/18/2013	10/11/2022
034863-AB-6	Anglo American Capital Co Gtd Nt		R		2FE	4,495,685	126.7100	4,688,270	3,700,000	4,201,174		(78,026)			9.375	6.311	AO	79,974	346,875	11/03/2009	04/08/2019
046353-AA-6	AstraZeneca PLC Sr Nt		R		1FE	2,999,705	102.0930	3,062,793	3,000,000	2,999,990		285			5.400	0.387	JD	13,500	162,000	02/18/2013	06/01/2014
055451-AB-4	BHP Billiton Fin USA Ltd Gtd Nt		R		1FE	3,947,630	108.8300	4,353,184	4,000,000	3,963,154		15,524			5.250	0.828	JD	9,333	210,000	02/18/2013	12/15/2015
055451-AH-1	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	11,111,315	119.8890	13,187,812	11,000,000	11,066,736		(10,485)			6.500	6.362	AO	178,750	715,000	03/19/2009	04/01/2019
055451-AQ-1	BHP Billiton Fin USA Ltd Co Gtd Nt		R		1FE	10,019,747	95.6320	9,563,190	10,000,000	10,018,083		(1,665)			2.875	2.618	FA	101,424	287,500	02/18/2013	02/24/2022
05565Q-BH-0	BP Capital Markets PLC Co Gtd Nt		R		1FE	4,260,750	104.0300	5,201,485	5,000,000	4,260,750					3.875	5.080	MS	59,740	193,750	02/18/2013	03/10/2015
05565Q-CC-0	BP Capital Markets PLC Sr Nt		R		1FE	9,977,250	98.4800	9,847,950	10,000,000	9,981,390		4,140			1.375	1.425	MN	21,007	137,500	02/18/2013	11/06/2017
05565Q-CG-1	BP Capital Markets PLC Nt		F		1FE	29,222,300	100.2890	29,083,694	29,000,000	29,214,252		(8,048)			2.241	2.076	MS	171,499		10/22/2013	09/26/2018
05565Q-CJ-5	BP Capital Markets PLC Nt		R		1FE	17,465,176	101.0270	17,376,661	17,200,000	17,461,027		(4,149)			3.994	3.804	MS	181,283		10/22/2013	09/26/2023
05567L-3Q-8	BNP Paribas Co Gtd MT Nt		R		1FE	10,848,000	102.3650	11,104,523	10,848,000	10,848,000					2.995	3.313	MJSD	10,830	333,079	12/20/2011	12/20/2014
06849U-AD-7	Barrick Australia Financ Gtd Nt		R		2FE	15,588,150	86.5240	12,978,660	15,000,000	15,557,168		(9,381)			5.950	5.674	AO	188,417	892,500	05/07/2010	10/15/2039
11042A-AA-2	British Airways Plc PTC		F	2	1FE	16,166,833	102.2500	16,349,775	15,990,000	16,158,689		(8,144)			4.625	4.478	MJSD	22,597	338,117	10/07/2013	06/20/2024
11042B-AA-0	British Airways Plc PTC		F	2	2FE	13,741,894	104.5000	14,175,425	13,565,000	13,734,641		(7,253)			5.625	5.279	MJSD	23,315	299,039	10/24/2013	06/20/2020
22303Q-AG-5	Covidien International Fin SA Gtd Nt		R		1FE	10,050,600	114.5560	11,455,620	10,000,000	10,024,380		(5,592)			6.000	5.927	AO	126,667	600,000	06/20/2008	10/15/2017
22303Q-AN-0	Covidien International Fin SA Sr Nt		R	1	1FE	14,958,026	96.4290	14,464,290	15,000,000	14,961,842		3,817			3.200	2.717	JD	21,333	480,000	02/18/2013	06/15/2022
24820R-AB-4	Statoil Hydro ASA Sr Nt		F		1FE	11,974,700	119.2400	11,923,970	10,000,000	11,898,232		(76,468)			6.500	4.155	JD	18,056	325,000	06/26/2013	12/21/2023
29358Q-AA-7	Ensco Plc Sr Nt		R		2FE	4,901,250	105.7740	5,288,705	5,000,000	4,924,177		8,573			4.700	4.953	MS	69,194	235,000	03/08/2011	03/15/2021
404280-AJ-8	HSBC Holdings PLC Nt		R		1FE	15,641,373	123.0150	17,094,206	13,896,000	15,548,121		(29,879)			6.800	5.877	JD	78,744	944,928	08/10/2010	06/01/2038
423012-AB-9	Heineken NV Sr Nt		F		2FE	9,918,010	98.1070	9,810,730	10,000,000	9,933,080		15,070			1.400	1.585	AO	35,000	136,500	02/18/2013	10/01/2017
44920U-AD-0	Hyundai Capital Services Sr Nt		R		2FE	32,162,471	103.3760	31,522,535	30,493,000	31,854,521		(307,950)			3.500	2.209	MS	320,177	1,067,255	02/18/2013	09/13/2017
500472-AF-2	Koninklijke Philips Electronic Sr Nt		R		1FE	31,144,243	100.0540	30,196,297	30,180,000	31,063,987		(80,257)			3.750	2.819	MS	333,238	1,131,750	02/18/2013	03/15/2022
65504L-AG-2	Noble Hldg Intl Co Gtd Nt		R		2FE	11,043,450	103.0430	11,334,708	11,000,000	11,043,450					6.050	6.020	MS	221,833	665,500	04/13/2011	03/01/2041
65504L-AJ-6	Noble Hldg Intl Sr Nt		R		2FE	4,092,460	97.7620	3,910,464	4,000,000	4,084,896		(7,564)			3.950	3.648	MS	46,522	158,000	02/18/2013	03/15/2022
65504L-AJ-6	Noble Hldg Intl Sr Nt	LS	R		2FE	4,928,500	97.7620	4,888,080	5,000,000	4,930,004		1,504			3.950	4.153	MS	58,153		10/16/2013	03/15/2022
656531-AL-4	Norsk Hydro A/S Deb		R		1FE	9,363,225	104.5960	7,844,708	7,500,000	7,611,944		(198,651)			9.125	6.258	JJ	315,573	684,375	10/31/2001	07/15/2014
71654Q-BG-6	Petroleos Mexicanos Sr Nt		F		2FE	9,973,762	91.6250	9,162,500	10,000,000	9,974,728		966			3.500	3.533	JJ	146,806		08/30/2013	01/30/2023
74733D-A*-1	Qiagen NV Sr Nt Ser A		F		2	15,000,000	99.1030	14,865,516	15,000,000	15,000,000					3.190	3.190	AO	99,688	478,500	10/16/2012	10/16/2019
74966U-AH-3	RPI Finance Trust Term Ln B2 Nt 1		R		2FE	19,235,504	100.1250	19,326,739	19,302,611	19,237,136		1,632			3.250	3.347	MJSD	6,970	80,159	11/15/2013	05/10/2018
74966U-AJ-9	RPI Finance Trust Term Ln B3 Nt 1		R		2FE	6,748,655	100.1250	6,829,534	6,821,008	6,751,554		2,899			3.250	3.638	MJSD	2,463	28,326	11/15/2013	11/10/2016
767201-AH-9	Rio Tinto Finance USA Ltd Co Gtd Nt		R		1FE	18,121,330	130.5620	23,501,196	18,000,000	18,077,616		(11,146)			9.000	8.896	MN	270,000	1,620,000	04/15/2009	05/01/2019
822582-AF-9	Shell International Finance Co Gtd Nt		R		1FE	2,499,325	100.7940	2,519,845	2,500,000	2,499,968		144			4.000	4.006	MS	27,778	100,000	03/18/2009	03/21/2014
822582-AJ-1	Shell International Finance Co Gtd Nt		R		1FE	4,985,245	109.6120	5,480,590	5,000,000	4,989,291		1,607			4.300	3.100	MS	59,125	215,000	02/18/2013	09/22/2019
853250-AB-4	Standard Chartered Bank Sub Bk Nt		R		1FE	10,992,500	113.2510	11,325,100	10,000,000	10,557,358		(133,536)			6.400	4.752	MS	168,889	640,000	07/14/2010	09/26/2017
85771P-AB-8	Statoil ASA Co Gtd Nt		R		1FE	1,997,090	104.9730	2,099,460	2,000,000	1,997,623		533			3.125	1.238	FA	23,264	31,250	02/18/2013	08/17/2017
86210M-AB-2	Stora Enso Oyj Sr Nt		R		3FE	2,104,417	107.5000	2,182,250	2,030,000	2,050,992		(8,348)			6.404	5.913	AO	27,445	130,001	04/13/2006	04/15/2016
873128-AC-2	TWE US Fin Co Gtd Sr Nt Ser C2		F		2Z	20,000,000	97.6920	19,538,371	20,000,000	20,000,000					4.380	4.380	JD	36,500		12/16/2013	12/16/2023
893830-AY-5	Transocean Sedco Forex Inc Co Gtd Nt		R		2FE	2,322,686	114.1940	2,283,880	2,000,000	2,291,271		(31,415)			6.500	4.050	MN	16,611	130,000	02/18/2013	11/15/2020
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt		R		2FE	12,476,101	112.3720	12,359,741	10,999,000	12,355,446		(120,654)			6.375	3.980	JD	31,164	701,186	02/18/2013	12/15/2021
902133-AG-2	Tyco Electronics Group Co Gtd Nt		R		2FE	1,046,850	117.0280	1,170,282	1,000,000	1,044,310		(742)			7.125	6.748	AO	17,813	71,250	01/04/2010	10/01/2037
902133-AN-7	Tyco Electronics Group Sr Nt		F	1	2FE	2,785,804	98.6090	2,761,046	2,800,000	2,786,056		252			2.375	2.482	JD	6,650		11/20/2013	12/17/2018
9021EQ-AC-8	Tyco/Tyco Int'l Fin SA Co Gtd Nt		R		1FE	5,726,400	117.8500	5,892,510	5,000,000	5,478,724		(67,226)			7.000	5.114	JD	15,556	350,000	01/08/2010	12/15/2019
9021EQ-AD-6	Tyco/Tyco Int'l Fin SA Co Gtd Nt		R		1FE	11,281,700	115.4190	11,541,870	10,000,000	10,886,456		(101,320)			6.875	5.347	JJ	317,014	687,500	09/25/2009	01/15/2021
90261X-BY-7	Swiss Bank Corp Sub Nt		R		2FE	4,991,900	111.1930	5,559,665	5,000,000	4,997,437		911			5.875	5.897	JJ	135,451	293,750	07/20/2006	07/15/2016
928670-AX-6	Volkswagen Intl Fin NV Sr Nt		F		1FE	2,497,400	98.8030	2,470,065	2,500,000	2,497,457		57			2.125	2.147	MN	6,050		11/13/2013	11/20/2018
931899-9A-8	Walkers SPV Priv Pl Nt		R		6*	11,433,289	69.8900	13,014,293	18,621,109	11,433,289	1,617,574				0.155	0.000	MON			10/26/2009	09/25/2014
947075-AD-9	Weatherford Intl Inc Gtd Nt		R		2FE	5,128,938	112.2290	5,050,292	4,500,000	5,027,385		(101,553)			6.000	3.009	MS	79,500	270,000	02/18/2013	03/15/2018
94707V-AC-4	Weatherford Intl Inc Sr Nt		R		2FE	5,175,015	100.6300	5,031,505	5,000,000	5,161,167		(13,848)			4.500	4.038	AO	47,500	225,000	02/18/2013	04/15/2022
A86888-AA-7	TIWAG - Tiroler Wasserkraft AG Sr Nt		R		1	21,500,000	100.0700	21,515,050	21,500,000	21,500,000					1.845	2.011	JD	15,430	427,469	02/18/2013	12/18/2017
G03698-AV-8	Anglian Water Services Fin plc Sec Nt		F		2FE	5,000,000	98.7660	4,938,287	5,000,000	5,000,000					4.990	4.990	MN	24,257		11/26/2013	11/26/2023
G0977*-AE-2	Belron Fin Ltd Sr Nt Ser B		F		2	14,000,000	100.1380	14,019,310	14,000,000	14,000,000					3.930	3.930	MS	145,192		09/26/2013	09/26/2020
G19818-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt		F	2	1	4,354,439	107.7140	4,690,348	4,354,439	4,354,439					4.850	4.880	MJSD	17,599	211,190	03/12/2004	03/01/2019
G8038#-AK-4	Serco Group plc Sr Nt Ser A		F		2	10,000,000	95.2140	9,521,367	10,000,000	10,000,000					2.920	2.920	MN	38,122	146,000	05/14/2013	05/14/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L0426#-AA-7	AWAS Aviation Capital Term Ln Nt 1		R		3FE	7,019,380	100.2500	7,180,192	7,162,287	7,066,903		38,029			3.500	4.108	MJSD	16,712	360,253	09/26/2012	05/12/2016
Q2464#-AA-1	Civic Nexus Fin Pty Ltd Sr Nt		F		1	4,706,000	102.6160	4,829,090	4,706,000	4,706,000					5.110	5.110	MJSD	10,688	240,477	04/01/2003	09/15/2014
Q3535#-AA-4	Envestra Victoria Pty Ltd Sr Nt Ser A		F		2FE	3,000,000	106.8490	3,205,474	3,000,000	3,000,000					5.950	5.950	MS	50,575	178,500	09/19/2003	09/19/2015
X4478#-AA-3	Kesko OYJ Sr Nt		F		3	2,000,000	101.5220	2,030,433	2,000,000	2,000,000					6.080	6.080	JD	7,093	121,600	06/10/2004	06/10/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,072,757,058	XXX	4,223,516,817	3,967,648,662	4,052,218,667	1,344,940	(8,941,487)			XXX	XXX	XXX	47,317,713	162,274,189	XXX	XXX
00441X-AD-6	ACE Securities Corp RMBS Ser 2006-NC2 Cl			2	1FM	3,122,762	36.1450	1,764,951	4,883,000	1,764,951	84,500				0.315	6.622	MON	256	5,716	08/20/2008	07/25/2036
004421-VE-0	ACE Securities Corp RMBS Ser 2006-SL1 Cl			2	5FM	2,065,844	74.9850	2,369,582	3,160,087	2,065,844	1,721,126		415,154		0.485	3.503	MON	255	16,378	01/10/2008	09/25/2035
00764M-BT-3	Aesis ABS Trust RMBS Ser 2004-2 Cl M1			2	1FM	2,846,167	95.8870	2,982,611	3,110,565	2,851,351		5,185			1.065	1.821	MON	552	14,342	08/06/2013	06/25/2034
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	1,353,767	101.3640	1,433,233	1,413,954	1,353,767					4.649	7.293	MON	5,478	74,342	03/28/2007	01/25/2047
02150F-AA-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	3FM	1,469,589	83.1100	1,432,764	1,723,941	1,432,764	146,161				5.500	7.209	MON	7,901	95,513	08/20/2008	05/25/2037
02150W-AB-9	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	15,131,413	86.8860	14,092,274	16,219,194	14,092,274	2,741,076				4.840	6.641	MON	65,413	830,347	03/22/2007	03/25/2047
03072S-KH-7	Ameriquest Mtg Sec Inc RMBS Ser 2003-10			2	1FM	13,141,336	95.8810	13,035,657	13,595,606	13,151,918		10,582			0.925	1.211	MON	2,445	62,714	07/30/2013	12/25/2033
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199			2	1FM	332,913	103.0420	347,769	337,501	335,739		2			7.610	7.870	MON	2,140	26,313	12/20/1999	03/25/2027
03215P-DN-6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser			2	1FM	4,619	100.5260	4,644	4,620	4,604		(1)			6.510	6.550	MON	25	301	01/29/1998	08/25/2027
04541G-AL-6	Asset Backed Securities Corp RMBS Ser 19			2	1FM		78.1440	268,270	343,301			(35,373)			2.915	0.000	MON	250	21,241	02/09/2000	06/21/2029
04541G-UN-0	Asset Backed Securities Corp RMBS Ser 20			2	1FM	16,616,131	89.1500	17,125,122	19,209,400	16,706,393		90,262			0.595	1.961	MON	1,904	49,953	07/26/2013	11/25/2035
05948K-X7-9	Bank of America Alt Loan Tr RMBS Ser 200			2	3FM	12,651,402	101.1100	13,099,762	12,955,900	12,651,402					5.750	6.020	MON	62,080	744,964	02/28/2006	01/25/2036
05950T-AF-2	Banc of America Mtg Securities RMBS Ser			2	3FM	1,685,987	87.4760	1,579,043	1,805,109	1,579,043	(19,969)	(5,871)			6.099	8.025	MON	9,174	110,625	08/20/2008	11/20/2046
07384M-7C-0	Bear Stearns Adj Rate Mtg RMBS Ser 2005-			2	1FM	3,298,230	100.6670	3,289,388	3,267,596	3,297,917		(313)			2.580	2.306	MON	7,024	14,160	10/16/2013	03/25/2035
07386H-MD-0	Bear Stearns Alt- A Tr RMBS Ser 2004-10			2	1FM	6,158,180	90.8620	5,932,846	6,529,512	6,158,180					1.065	2.853	MON	1,159	72,239	11/07/2007	09/25/2034
07401P-AA-2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl			2	1FM	233,622	128.7040	692,098	537,744	233,622					0.485	0.485	MON	43	2,717	11/28/2007	03/25/2037
1248MP-AA-2	C-BASS Tr RMBS Ser 2007-MX1 Cl A1			2	6FE	1,680,427	100.6810	1,692,401	1,680,952	1,674,180	47,502	(206)			6.159	6.116	MON	8,627	104,174	05/11/2007	12/25/2036
12558M-BM-3	CIT Group Home Eq Loan Tr RMBS Ser 2003-			2	1FM	931,725	91.5240	847,721	926,225	929,941					4.670	4.636	MON	3,605	43,255	04/06/2004	10/20/2032
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	2,887,249	82.0750	2,924,918	3,563,735	2,887,249					5.750	8.108	MON	17,076	204,906	08/20/2008	02/25/2037
12566U-AT-1	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	2,672,879	100.6200	2,766,385	2,749,345	2,702,340		4,197			5.500	5.992	MON	12,601	151,214	08/23/2007	02/25/2022
12567A-AP-2	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	2,927,620	94.1790	2,836,075	3,011,374	2,935,496	107,744				5.500	5.956	MON	13,802	165,626	08/23/2007	03/25/2022
12638P-AB-5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-			2	1FM	3,819,253	58.2940	3,249,072	5,573,567	3,249,072	362,359		375,797		5.837	10.417	MON	27,110	265,613	05/10/2007	04/25/2037
12646U-AM-0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-			2	1FM	22,119,521	100.5160	21,625,335	21,514,428	22,040,858		(78,663)			3.000	2.092	MON	53,786	484,075	03/27/2013	03/25/2043
126670-FB-9	CWABS Inc RMBS Ser 2005-1M2 Cl A3			2	1FM	2,434,639	93.8880	2,337,935	2,490,137	2,434,639	155,048				0.435	1.571	MON	150	12,631	09/25/2007	01/25/2036
126673-VE-9	CWABS Inc RMBS Ser 2004-U Cl 2A			2	1FM	2,538,162	56.3210	3,427,953	6,086,500	2,538,162					0.437	0.437	MON	1,181	28,449	08/22/2007	03/15/2034
12667G-W7-4	Countrywide Alternative Ln Tr RMBS Ser 2			2	2FM	11,531,400	97.1340	11,301,576	11,635,024	11,301,576	(226,243)				5.500	5.609	MON	53,327	644,810	09/28/2005	09/25/2035
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B			2	2FM	1,632,256	57.8040	2,725,321	4,714,779	1,632,256					0.317	0.317	MON	663	16,317	08/29/2007	11/15/2036
12668A-YS-8	Countrywide Alternative Ln Tr RMBS Ser 2			2	1FM	1,066,995	85.5080	1,090,556	1,275,385	1,066,995	27,354				5.500	7.543	MON	5,846	70,639	10/30/2006	12/25/2035
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3			2	1FM	2,926,150	94.9450	2,854,504	3,006,479	2,854,504	11,725	(13,003)			5.500	5.925	MON	13,780	166,002	11/10/2005	12/25/2035
126694-WE-4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1			2	1FM	4,978,502	79.3360	5,254,031	6,622,539	4,978,502	101,903				2.536	8.433	MON	13,996	179,912	11/13/2006	03/20/2036
12669C-E4-8	CWMBS Inc RMBS Ser 2002-8 Cl A4			2	1FM	592,985	102.6970	587,674	572,241	572,222		(1,405)			6.500	5.978	MON	3,100	37,278	08/29/2002	07/25/2032
12669E-Y9-1	CWALT Loan Tr RMBS Ser 2003-J1 Cl 1A8			2	1FM	3,989,014	102.4570	4,251,764	4,149,819	4,024,942		4,358			5.250	5.642	MON	18,155	218,190	02/27/2006	10/25/2033
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10			2	1FM	1,047,602	100.1300	1,120,385	1,118,934	1,102,649		5,254			5.000	6.150	MON	4,662	56,181	06/18/2004	07/25/2034
12669F-T2-9	CWHL Inc RMBS Ser 2004-14 Cl 2A5			2	1FM	4,226,311	94.8990	4,087,057	4,306,726	4,252,789		(1,976)			2.639	2.926	MON	9,470	128,657	10/24/2006	08/25/2034
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15			2	1FM	1,831,262	93.7460	1,744,267	1,860,625	1,744,267	(81,878)	(6,651)			5.500	5.765	MON	8,528	103,355	11/10/2005	08/25/2035
144527-AB-4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE			2	1FM	4,237,439	89.5430	4,272,302	4,771,225	4,237,439					0.365	2.893	MON	242	18,923	08/20/2008	02/25/2037
16165M-AD-0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B			2	1FM	1,510,798	78.3090	1,545,726	1,973,881	1,545,726	134,849	10,233			0.365	5.776	MON	140	7,830	08/20/2008	09/25/2036
16165V-AM-0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9			2	4FM	1,435,920	83.9680	1,471,132	1,752,020	1,471,132	141,261	(20,729)			6.000	8.312	MON	8,760	106,692	08/20/2008	02/25/2037
170252-AC-1	Countrywide Home Loans RMBS Ser 2007-J3			2	5FM	1,962,514	86.4220	1,996,078	2,309,690	1,996,078	96,933	14,346			6.000	12.701	MON	11,548	140,082	08/20/2008	07/25/2037
18976G-AZ-9	Citimortgage Alternative Ln Tr RMBS Ser			2	1FM	4,972,171	100.9820	5,341,089	5,289,144	5,089,693		17,719			5.500	6.633	MON	24,242	290,759	08/20/2008	06/25/2022
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			2	1FM	424,643	103.0260	437,587	424,734	424,242		216			4.970	4.996	MON	1,759	21,112	09/23/2003	09/25/2033
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl			2	1FM	1,674,474	101.6530	1,702,636	1,674,946	1,671,712		(88)			4.740	4.734	MON	6,616	79,354	01/16/2004	12/25/2033
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl			2	1FM	1,660,348	102.1350	1,696,216	1,660,752	1,657,863		(230)			4.680	4.694	MON	6,477	77,697	02/19/2004	01/25/2034
29445F-CP-1	EquiFirst Mtg Loan Tr RMBS Ser 2005-1 Cl			2	1FM	13,079,586	91.4910	12,884,663	14,083,000	13,090,489		10,903			0.615	1.265	MON	1,443	14,991	11/06/2013	04/25/2035
32052E-AA-7	First Horizon Mtg PT Tr RMBS Ser 2006-AR			2	1FM	4,028,806	85.4880	3,831,368	4,481,751	4,028,806					2.046	3.792	MON	7,642	92,245	11/14/2006	11/25/2036
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			2	4FM	3,205,705	82.6420	3,054,168	3,695,675	3,054,168	146,692				6.250	7.844	MON	19,248	230,902	08/20/2008	08/25/2037
337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 199			2	6FE	346,474	100.8670	341,893	338,953	338,609		(17)			7.510	7.245	MON	2,121	65,007	07/18/2001	12/10/2024
35729Q-AS-7	Fremont Home Loan Tr RMBS Ser 2006-B Cl			2	1FM	1,595,530	8.3020	1,193,365	14,375,288	1,193,365	1,842,391		1,278,866		0.355	0.355	MON			10/01/2007	08/25/2036
35729T-AD-4	Fremont Home Loan Owner Tr RMBS Ser 2006			2	1FM	2,589,912	49.4980	2,067,153	4,176,244	2,067,153	211,969				0.315	5.609	MON	182	14,447	08/20/2008	10/25/2036
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200			2	1FM	1,513,952	102.2700	1,629,275	1,593,110	1,532,245		1,955			5.250	5.718	MON	6,970	83,638	11/08/2005	06/25/2035

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	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-			2	1FM	5,119,262	81.8140	4,487,040	5,484,440	4,487,040	648,831				0.385	1.339	MON	352	22,864	08/28/2007	06/25/2037
41164T-AA-0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			2	1FM	744,621	20.7420	812,871	3,919,056	744,621					0.516	0.516	MON	731	34,013	07/15/2007	06/21/2037
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			2	1FM	4,672,601	83.2620	3,991,541	4,793,947	3,991,541	344,820	(19,373)			0.386	0.617	MON	669	20,000	08/28/2007	07/19/2047
43709J-AB-8	Home Eq Mtg Ln ABS Tr RMBS Ser 2006-4 Cl			2	6FM	445,723	8.8910	296,074	3,330,000	296,074	63,640				5.323	5.323	MON	1,970	72,738	09/21/2007	11/25/2036
44329E-AC-5	HSI Asset Loan Obligation RMBS Ser 2007-			2	1FM	2,732,736	76.1380	3,424,452	4,497,686	2,732,736					2.778	13.234	MON	10,413	128,934	08/20/2008	09/25/2037
45254N-MY-0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1			2	1FM	3,517,277	91.1320	3,291,457	3,611,766	3,517,277					0.685	1.035	MON	412	26,043	02/25/2005	04/25/2035
456652-AA-4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1			2	1FM	4,466,031	84.8940	3,780,768	4,453,506	3,780,768	(106,288)	(783)			6.000	6.011	MON	22,268	267,203	09/10/2007	08/25/2037
45668J-AD-8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3			2	1FM	4,985,734	94.1400	4,684,906	4,976,547	4,684,906	(65,275)	(619)			2.980	2.891	MON	12,360	160,570	11/16/2006	01/25/2037
466247-H8-9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1			2	1FM	345,342	87.0610	301,977	346,859	301,977	9,467	(48)			2.804	2.866	MON	810	9,933	11/09/2006	04/25/2036
52520M-GQ-0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1			2	1FM	1,365,103	99.1460	1,352,593	1,364,251	1,363,096		(591)			6.000	5.925	MON	6,821	39,472	11/27/2007	04/25/2036
542514-GW-8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			2	1FM	10,041,689	93.7550	10,069,065	10,739,775	10,055,892		14,202			0.485	1.024	MON	868	22,875	08/05/2013	09/25/2034
55275B-AD-9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC			2	1FM	2,367,788	49.6350	2,067,046	4,164,502	2,367,788	427,667				0.315	3.554	MON	182	14,395	08/20/2008	08/25/2036
55275S-AR-1	Master Alternative Loans Tr RMBS Ser 200			2	5FM	2,412,344	95.7310	2,555,981	2,669,950	2,495,724		17,719			6.000	7.867	MON	13,350	160,046	08/20/2008	11/25/2021
576434-S6-2	Master Asset Securitization Tr RMBS Ser			2	1FM	156,060	100.5830	159,817	158,890	157,963		281			5.000	5.428	MON	662	7,705	10/25/2006	06/25/2015
589929-5F-1	Merrill Lynch Mtg Investors RMBS Ser 200			2	1FM	24,269,435	91.2080	24,101,950	26,425,404	24,312,035		42,600			0.525	1.272	MON	2,698	90,392	11/21/2013	07/25/2034
59020U-3X-1	Merrill Lynch Crd Bse A S & S RMBS Ser 2			2	1FM	959,065	94.9410	1,078,055	1,135,506	1,077,566	74,366	15,603			0.365	4.254	MON	58	4,513	08/20/2008	01/25/2037
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2			2	1FM	437,196	100.4600	451,133	449,069	441,394		285			5.250	5.660	MON	1,965	23,576	11/10/2005	08/25/2036
59023W-AA-6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2			2	1FM	19,461,250	89.6590	19,724,936	22,000,000	19,531,429		70,179			0.385	1.414	MON	1,411	33,802	09/03/2013	08/25/2036
61744C-FB-7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C			2	1FM	4,709,480	90.9910	4,657,804	5,119,000	4,711,495		2,015			0.990	1.711	MON	844	8,755	11/14/2013	08/25/2034
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl			2	1FM	200,770	102.3340	205,457	200,770	200,770					5.000	4.996	MON	837	10,038	04/27/2004	11/25/2018
61748H-LC-3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR			2	1FM	8,836,231	91.0490	9,059,409	9,950,004	8,836,231					2.637	5.243	MON	21,868	267,034	11/15/2006	09/25/2035
61749T-AA-2	Morgan Stanley Mtg Loan Tr RMBS Ser 2006			2	1FM	4,561,570	17.8200	2,699,400	15,148,150	2,699,400	362,085		731,957		0.295	11.206	MON	744	62,730	03/18/2008	08/25/2036
63860H-AC-3	Nationstar Home Equity Loan Tr RMBS Ser			2	1FM	19,085,231	93.8520	19,547,272	20,827,873	19,226,569		141,338			0.315	1.475	MON	1,093	69,554	02/19/2013	03/25/2037
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			2	1FM	420,591	101.9250	428,696	420,601	419,663		(43)			4.820	4.826	MON	1,689	20,273	02/05/2004	03/25/2034
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			2	1FM	612,261	39.5660	775,221	1,959,306	612,261					0.365	0.365	MON	119	10,630	08/20/2008	04/25/2036
65536H-CQ-9	Nomura Home Equity Loan Inc RMBS Ser 200			2	1FM	1,812,468	98.5440	1,836,456	1,863,587	1,812,468					0.375	1.486	MON	116	7,580	08/27/2007	02/25/2036
74160M-KU-5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9			2	4FM	3,830,284	90.4570	4,267,471	4,717,700	4,130,019		79,231			5.500	9.941	MON	21,623	251,906	12/01/2013	10/25/2035
74924D-AA-7	Residential Accredit Loans Inc RMBS Ser			2	1FM	3,556,949	74.1370	3,640,401	4,910,369	3,556,949	16,185				6.500	10.128	MON	26,598	319,105	08/20/2008	09/25/2037
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser			2	1FM	4,870,798	70.3750	3,999,614	5,683,289	4,870,798					0.415	6.398	MON	327	20,200	08/29/2007	08/25/2037
760985-GQ-8	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	1,270,941	97.5110	1,239,594	1,271,240	1,267,938		(98)			5.910	5.937	MON	6,261	75,130	01/11/2002	01/25/2032
760985-ST-9	Residential Asset Mtg Prod Inc RMBS Ser			2	1FM	1,572,543	96.7560	1,618,652	1,672,918	1,612,875		5,039			4.552	5.511	MON	6,346	76,116	08/27/2007	11/25/2032
76110V-KU-1	Residential Funding Mtg Sec II RMBS Ser			2	1FM	78,478	92.3170	151,390	163,989	78,478					0.505	19.524	MON	14	881	02/24/2005	08/25/2032
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A			2	3FM	3,314,425	70.8630	3,211,181	4,531,560	3,211,181	53,359				6.250	9.949	MON	23,602	283,210	08/30/2007	09/25/2037
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A			2	1FM	829,730	98.3840	845,276	859,165	829,730					0.745	2.331	MON	89	6,718	09/18/2007	09/25/2035
785811-AA-8	SACO I Tr RMBS Ser 2006-5 Cl 1A			2	1FM	535,138	119.5300	1,854,058	1,551,125	535,363					0.315	0.315	MON	68	7,698	03/20/2008	04/25/2036
85171Y-AB-5	Springleaf Mtg Ln Tr RMBS Ser 2012-3A Cl			2	1FM	4,997,920	98.9490	4,947,455	5,000,000	4,996,577		(1,343)			2.660	2.640	MON	11,083	110,833	02/18/2013	12/25/2059
863576-DG-6	Structured Asset Sec Corp RMBS Ser 2005-			2	1FM	7,400,436	91.4740	7,516,394	8,217,000	7,639,787		239,351			0.595	6.540	MON	950	29,616	06/12/2013	11/25/2035
86358E-CL-8	Structured Asset Inv Ln Tr RMBS Ser 2003			2	1FM	8,269,838	92.4170	8,381,333	9,069,048	8,292,889		23,051			0.915	1.787	MON	1,613	60,506	06/26/2013	07/25/2033
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-			2	1FM	1,121,642	99.6260	1,117,619	1,121,817	1,120,067		(116)			4.630	4.643	MON	4,328	49,918	02/20/2004	03/25/2034
86363G-AJ-3	Structured Asset Sec Corp RMBS Ser 2007-			2	1FM	8,090,085	93.9610	8,423,188	8,964,586	8,090,085					5.092	11.167	MON	38,041	453,121	03/23/2007	04/25/2047
872227-AA-1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1			2	1FM	5,483,140	69.1260	4,730,384	6,843,123	4,730,384	(232,030)				5.965	8.430	MON	34,014	361,116	05/23/2007	07/25/2037
90263B-HF-8	UCFC Home Equity Loans RMBS Ser 1998-D C			2	1FM	27,727	74.1220	21,687	29,258	21,687	(7,095)	12			8.965	9.858	MON	219	2,623	02/08/2000	04/15/2030
93362F-AB-9	Washington Mutual Mtg RMBS Ser 2006-AR8			2	1FM	6,696,292	86.3090	6,478,699	7,506,365	6,696,292	735,367				2.402	4.277	MON	15,027	191,497	11/02/2006	08/25/2046
93363E-AB-1	Washington Mutual Mtg RMBS Ser 2006-AR10			2	1FM	584,673	87.3050	509,715	583,829	509,715	39,147	(23)			2.369	2.310	MON	1,152	14,909	04/19/2007	09/25/2036
93363N-AA-3	Washington Mutual Mtg RMBS Ser 2006-AR12			2	1FM	954,041	85.2810	811,176	951,180	811,176	54,961	314			2.420	2.354	MON	1,918	25,351	04/19/2007	10/25/2036
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14			2	1FM	1,871,875	84.0720	1,715,044	2,039,978	1,871,875	236,262				2.065	3.617	MON	3,511	47,298	10/31/2006	11/25/2036
939348-AE-8	Washington Mutual MSC Mtg PT RMBS Ser 20			2	1FM	9,199,698	70.3810	8,423,103	11,967,865	9,199,698	1,260,803				3.442	10.275	MON	34,326	450,756	03/23/2007	04/25/2037
94983C-AS-6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			2	1FM	10,049,745	100.9720	9,997,417	9,901,227	10,048,475		(1,270)			2.627	2.162	MON	21,674	43,337	10/18/2013	06/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						413,528,443	XXX	409,381,823	496,123,333	404,981,850	11,668,775	637,599	2,801,774		XXX	XXX	XXX	891,048	10,944,341	XXX	XXX
05357H-AA-8	Aventura Mall Tr CMBS Ser 2013-AVM Cl A			2	1FE	16,033,448	102.5380	15,893,375	15,500,000	16,031,913		(1,535)			3.743	3.205	MON	48,343		12/10/2013	12/05/2032
05538U-AA-1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A			2	1FM	4,681,250	91.6550	4,582,740	5,000,000	4,692,251		11,001			3.430	4.167	MON	14,293	71,463	06/27/2013	11/05/2036
059512-AE-3	Banc of America Comm Mtg Inc CMBS Ser 20			2	1FM	29,440,093	110.5030	33,150,930	30,000,000	29,440,258					5.649	6.029	MON	141,225	1,707,496	07/18/2007	06/10/2049
073880-AG-4	Bear Stearns Comml Mtg Sec Inc CMBS Ser			2	1FM	25,437,604	112.6590	28,502,676	25,300,000	25,336,129		(18,767)			5.887	5.863	MON	124,121	1,492,596	09/12/2007	06/11/2050
073880-AH-2	Bear Stearns Comml Mtg Sec Inc CMBS Ser			2	1FM	12,204,524	96.7950	13,233,812	13,672,000	12,204,524					5.887	7.892	MON	67,075	815,902	09/12/2007	06/11/2050
12625E-AC-3	Commercial Mortgage Tr CMBS Ser 2013-SFS			2	1FM	6,548,828	92.1020	6,447,161	7,000,000	6,564,366		15,538			2.987	3.801	MON	17,423	70,854	07/31/2013	04/12/2035

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
173110-BK-5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C			2	1FM	18,739,673	111.8380	21,249,296	19,000,000	18,880,122		24,932			5.705	5.941	MON	90,329	1,097,277	07/25/2007	12/10/2049
245069-AA-7	Del Coronado Tr CMBS Ser 2013-HDC Cl A			2	1FM	3,000,000	99.5350	2,986,041	3,000,000	3,000,000					0.967	0.968	MON	1,369	20,388	03/28/2013	03/15/2026
36161R-AD-1	GE Cap Assurance Co CMBS Ser 2003-1 Cl A			2	1FM	1,007,110	103.8110	1,040,290	1,002,102	1,001,375		(527)			5.254	5.219	MON	4,388	56,671	09/23/2003	05/12/2035
36197X-AL-8	GS Mortgage Securiities Trust CMBS Ser 2			2	1FM	20,598,750	94.9260	18,985,240	20,000,000	20,552,864		(45,886)			2.678	2.231	MON	44,633	312,433	05/16/2013	06/10/2046
36828Q-KQ-8	GE Capital Commercial Mortgage CMBS Ser			2	1FM	6,626,484	102.5600	7,179,207	7,000,000	6,945,577		51,074			4.724	5.576	MON	27,557	330,680	08/02/2006	06/10/2048
45256H-AA-6	Impact Funding LLC CMBS Ctf Tranche A			2	1FE	1,901,735	104.8980	1,940,462	1,849,860	1,866,166		(3,325)			6.413	6.071	MON	9,886	108,428	03/01/2005	07/01/2022
45256H-AC-2	Impact Funding LLC CMBS Ctf Tranche B			2	1FE	422,083	108.1310	443,954	410,569	415,585		(748)			6.803	6.594	MON	2,328	25,667	11/16/2001	12/01/2022
45256H-AD-0	Impact Funding LLC CMBS Ctf Tranche C			2	1FE	1,055,205	105.0330	1,078,081	1,026,421	1,040,959		(1,656)			7.003	6.804	MON	5,990	66,219	11/16/2001	07/25/2033
45256H-AE-8	Impact Funding LLC CMBS Ctf Tranche D			2	1AM	316,561	94.6320	291,397	307,926	291,397	(13,429)	(442)			7.463	7.272	MON	1,915	21,282	11/16/2001	11/25/2031
45257H-AA-5	Impact Funding LLC CMBS Ser 2010-1 Cl A1			2	1FE	17,021,584	110.0460	18,721,370	17,012,390	17,017,644		(1,132)			5.314	5.306	MON	75,337	916,386	06/18/2010	01/25/2051
45257H-AN-7	Impact Funding LLC CMBS Ser 2010-1 Cl A2			2	1FE	4,387,182	96.9660	4,265,271	4,398,751	4,386,019		(330)			5.876	5.928	MON	21,539	261,690	06/18/2010	01/25/2051
46628F-AM-3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	6,131,648	110.1870	6,038,231	5,480,000	5,962,400		(169,248)			5.863	2.096	MON	26,775	272,196	02/18/2013	04/15/2045
46640J-AS-6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	11,109,967	101.4250	11,156,739	11,000,000	11,102,878		(7,089)			3.414	3.258	MON	31,292	156,461	06/28/2013	01/15/2046
46640J-AV-9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			2	1FM	5,401,392	99.9550	5,484,547	5,487,000	5,404,262		2,870			4.056	4.266	MON	18,544	94,573	06/28/2013	01/15/2046
50177A-AE-9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl			2	1FM	20,084,042	111.9950	22,398,900	20,000,000	20,021,594		(15,206)			5.884	5.886	MON	65,376	1,192,697	07/19/2007	07/15/2044
52108H-K7-8	LB-UBS Comm Mtg Tr CMBS Ser 2004-C6 Cl A			2	1FM	14,774,221	101.2670	15,603,865	15,408,622	15,366,568		101,279			5.020	5.749	MON	42,973	773,513	08/03/2006	08/15/2029
52109P-AE-5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A			2	1FM	16,008,123	108.7060	17,315,192	15,928,490	15,944,697		(18,449)			5.858	5.843	MON	51,838	935,718	08/24/2007	07/15/2040
55313K-AE-1	Merrill Lynch/Ctywide Com Mtg CMBS Ser 2			2	1FM	9,478,516	110.6040	11,060,390	10,000,000	9,775,763		42,186			5.740	6.571	MON	47,831	576,750	02/12/2008	06/12/2050
59022H-JN-3	Merrill Lynch Mortgage Tr CMBS Ser 2005-			2	1FM	6,409,453	105.5850	7,654,898	7,250,000	7,025,694		123,651			5.107	7.192	MON	30,855	370,257	02/11/2008	07/12/2038
61745M-3F-8	Morgan Stanley Cap I CMBS Ser 2005-HQ5 C			2	1FM	25,717,716	102.4530	27,132,855	26,483,248	26,366,094		86,301			5.168	5.653	MON	114,055	1,368,654	08/04/2006	01/14/2042
61745M-6D-0	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C			2	1FM	630,716	99.9870	627,190	627,273	626,493		(256)			4.882	4.810	MON	2,552	30,623	07/29/2005	08/13/2042
61749M-AT-6	Morgan Stanley Cap I CMBS Ser 2006-T23 C			2	1FM	11,060,181	100.5050	11,055,594	11,000,000	11,001,033		(9,769)			5.807	5.776	MON	53,232	647,246	07/19/2006	08/12/2041
61750C-AG-2	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C			2	1FM	5,074,219	109.1190	5,455,935	5,000,000	5,030,567		(14,138)			5.773	5.501	MON	24,054	288,650	09/15/2010	07/12/2044
61751X-AE-0	Morgan Stanley Cap I CMBS Ser 2007-T25 C			2	1FM	19,255,469	110.5140	22,102,760	20,000,000	19,750,674		114,208			5.514	6.124	MON	91,900	1,102,800	08/07/2007	11/12/2049
61755Y-AF-1	Morgan Stanley Cap I CMBS Ser 2007-IQ15			2	1FM	15,872,901	111.5570	17,849,184	16,000,000	15,945,566		19,643			5.910	6.083	MON	78,805	956,076	08/09/2007	06/11/2049
61756U-AE-1	Morgan Stanley Cap I CMBS Ser 2007-IQ16			2	1FM	13,638,789	111.7940	13,415,244	12,000,000	13,364,626		(274,163)			5.809	0.463	MON	58,090	290,450	07/23/2013	12/12/2049
61757L-AF-7	Morgan Stanley Cap I CMBS Ser 2008-T29 C			2	1FM	2,843,851	113.1610	3,621,146	3,200,000	3,017,783		35,823			6.280	8.015	MON	16,748	203,296	02/13/2008	01/11/2043
61762D-AU-5	Morgan Stanley BAML Tr CMBS Ser 2013-C9			2	1FM	7,099,684	96.2760	7,118,610	7,394,000	7,117,346		17,662			2.657	3.283	MON	16,372	81,858	06/27/2013	05/15/2046
61762M-BU-4	Morgan Stanley BAML Tr CMBS Ser 2013-C10			2	1FM	25,749,643	104.0920	26,023,000	25,000,000	25,701,817		(47,825)			3.912	3.447	MON	81,500	407,500	06/24/2013	07/15/2046
61762T-AC-0	Morgan Stanley BAML Tr CMBS Ser 2013-C11			2	1FM	46,348,614	103.4560	46,554,975	45,000,000	46,284,340		(64,274)			3.845	3.387	MON	144,188	576,750	08/01/2013	08/15/2046
61763B-AS-3	Morgan Stanley BAML Tr CMBS Ser 2013-C13			2	1FE	11,432,919	101.1920	11,232,334	11,100,000	11,431,385		(1,534)			3.557	3.099	MON	32,902		11/26/2013	11/15/2046
820922-AV-4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser			1		334,016	103.5210	378,966	366,077	359,899		1,122			5.750	7.097	MON	1,754	21,049	12/08/1999	05/01/2017
87246A-AC-2	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	4,056,211	102.7560	4,150,779	4,039,463	4,038,853		(1,630)			5.565	5.538	MON	13,113	244,319	08/02/2007	08/15/2039
87246A-AE-8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	8,943,145	106.0800	9,547,200	9,000,000	8,978,797		6,116			5.565	5.717	MON	29,216	499,157	09/22/2010	08/15/2039
87246A-AG-3	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	3,540,949	100.7680	3,788,877	3,760,000	3,540,949					5.565	6.670	MON	12,206	208,540	08/02/2007	08/15/2039
87246A-AH-1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C			2	1FM	3,755,404	93.9200	3,756,812	4,000,000	3,755,404					5.565	6.531	MON	12,985	221,851	08/02/2007	08/15/2039
90269P-AG-6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012-			2	1FM	5,340,625	96.8180	4,840,915	5,000,000	5,303,140		(31,128)			4.163	3.347	MON	17,346	208,150	10/11/2012	06/10/2030
92938E-AT-0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1			2	1FM	9,676,784	103.7950	9,751,568	9,395,000	9,667,926		(8,858)			3.963	3.507	MON	31,027	93,081	09/16/2013	07/15/2046
92978N-AE-4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-			2	1FM	11,879,460	109.0630	13,087,524	12,000,000	11,945,035		12,686			5.924	6.119	MON	59,245	720,842	08/10/2007	02/15/2051
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						491,070,772	XXX	518,195,533	492,399,192	493,498,732	(13,429)	(71,823)			XXX	XXX	XXX	1,904,525	19,918,489	XXX	XXX
01082#-AA-3	Alameda Cnty CA CTL Ser 2002-A			2	1	5,605,089	120.0660	6,348,878	5,287,819	5,449,638		(15,757)			7.500	6.921	MON	17,626	396,586	08/15/2002	06/15/2021
01448T-AB-0	ALESCO Pfd Fdg Ltd ABS Ser 5A Cl A2			2	1AM	3,262,500	60.5000	4,537,500	7,500,000	3,395,508		105,736			0.896	5.172	MJSD	1,680	70,465	09/19/2012	12/23/2034
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl			2	6FE	456,765	2.0000	108,259	5,412,938	108,259	162,387		203,587		1.746	1.746	MJSD	2,363	96,293	12/23/2013	07/23/2035
023772-AA-4	American Airlines Inc LBASS EETC Ser 201			2	1FE	4,737,500	96.7500	4,837,500	5,000,000	4,745,051		7,551			4.000	4.867	JJ	92,222		10/01/2013	07/15/2025
02377U-AA-2	American Airlines Inc LBASS PTC Ser 2013			2	3AM	15,733,928	104.2500	16,290,105	15,626,000	15,730,872		(3,056)			4.950	4.807	JJ	324,435		10/28/2013	01/15/2023
033348-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL			2	1	2,742,884	114.5790	3,142,758	2,742,884	2,742,884					6.340	6.424	MON	7,729	173,899	02/11/2003	02/15/2025
04626R-AB-2	Astoria Power Project ABS PTC Ser B			2	2AM	2,500,000	98.0000	2,450,000	2,500,000	2,450,000					8.144	8.283	MON	16,967	203,743	05/24/2005	05/01/2021
04626R-AC-0	Astoria Power Project ABS PTC Ser C			2	1AM	1,438,995	97.0000	1,395,825	1,438,995	1,395,825	28,780				7.902	8.033	MON	9,476	113,866	05/24/2005	05/01/2021
048312-AC-6	Atlantic City Elec Tran Fd ABS Ser 2002-			2	1FE	3,514,101	102.9810	3,648,831	3,543,219	3,539,406		1,885			4.910	5.076	JAJO	34,311	130,479	02/18/2013	07/20/2017
048312-AF-9	Atlantic City Elec Tran Fd ABS Ser 2003-			2	1FE	316,794	101.2390	320,747	316,823	316,808		14			4.460	4.494	JAJO	2,787	10,598	02/18/2013	10/20/2016
055498-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea			2	4Z	3,326,531	106.7930	3,518,565	3,294,744	3,311,887		(1,537)			6.950	6.930	MON	10,177	228,985	10/17/2002	05/15/2022
05568D-AA-2	BNSF Railway Co ABS PTC Ser 2006-3			2	1FE	4,556,052	109.4930	4,988,554	4,556,052	4,556,052					5.342	5.341	AO	60,846	243,384	02/18/2013	04/01/2024
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt			2	2AM	8,708,711	105.4000	9,178,950	8,708,711	8,708,711					6.850	6.850	JD	49,712	596,547	10/01/2007	06/01/2034
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	3,068,530	112.8160	3,461,793	3,068,530	3,068,530					7.230	7.232	AO	46,836	221,855	08/16/2001	10/15/2022
117017-AB-9	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	6,358,805	104.7730	6,662,310	6,358,805	6,358,805					6.260	6.261	FA	150,379	398,061	12/19/2001	02/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Le			2	1	5,384,957	101.4800	5,464,655	5,384,957	5,384,957					5.980	5.981	JJ	148,487	322,020	11/19/2002	01/15/2024
12189P-AH-5	Burlington Northern Santa Fe ABS ETC Ser			2	1FE	4,057,363	112.8170	4,003,609	3,548,755	3,679,912		(34,418)			7.908	6.019	JJ	129,404	280,636	11/09/2001	01/15/2020
122621-AD-7	Burr Ridge CLO CLO Ser 2006-1A Cl B			2	1FE	18,000,000	94.8870	17,079,725	18,000,000	18,000,000					0.647	0.646	MJSD	1	1,617	123,939	03/27/2023
12644@-BF-1	CTL Cap Tr CTL Everett Realty			2	2	3,219,264	112.8610	3,633,298	3,219,264	3,219,264					7.500	7.618	MON	10,731	241,455	03/14/2002	02/15/2027
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin			2	1	1,802,871	114.0730	2,056,581	1,802,871	1,802,871					7.025	7.027	MN	16,183	126,652	02/11/2002	05/15/2018
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen			2	2	1,580,773	113.8450	1,799,631	1,580,773	1,580,773					6.718	6.813	MON	4,720	106,196	12/03/2002	07/15/2022
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar			2	2	2,437,720	114.5700	2,792,908	2,437,720	2,437,720					6.650	6.743	MON	7,205	162,108	12/13/2002	10/15/2022
12644@-BS-3	CTL Cap Tr CTL Walgreens			2	2	1,355,500	113.2990	1,520,563	1,342,079	1,349,553		(629)			6.620	6.589	MON	3,949	88,846	05/08/2003	01/15/2023
12665@-BP-4	CVS Caremark Corp ABS PTC Nt			2	2FE	4,471,414	110.0110	4,225,514	3,840,979	4,438,392		(33,022)			6.036	3.856	MON	13,524	193,201	02/18/2013	12/10/2028
12665@-BQ-2	CVS Caremark Corp ABS PTC Nt			2	2FE	13,001,048	114.6100	14,768,384	12,885,761	13,075,104		(11,830)			6.943	6.768	MON	52,188	844,955	02/18/2013	01/10/2030
12665@-BS-8	CVS Caremark Corp ABS PTC Nt			2	2FE	4,542,471	119.2080	4,162,770	3,492,017	4,497,325		(45,146)			7.507	4.126	MON	15,292	218,455	02/18/2013	01/10/2032
12665U-AA-2	CVS Caremark Corp ABS PTC Nt			1	2FE	10,000,000	99.8700	9,987,000	10,000,000	10,000,000					4.704	4.750	MON	19,600		12/11/2013	01/10/2036
15189@-AA-7	Centerpoint Anchorage Tr CTL PTC Lease B			2	2	4,220,822	119.5320	4,503,216	3,767,380	3,995,703		(23,560)			7.899	6.480	MON	13,226	297,580	03/20/2003	09/15/2022
15200D-AC-1	Centerpoint Energy Trans Bd ABS Ser 2005			2	1FE	1,058,451	100.3860	1,062,566	1,058,484	1,058,437		(2)			5.090	5.090	FA	22,449	26,938	02/18/2013	08/01/2015
15200W-AB-1	Centerpoint Energy Transition LBASS Ser			2	1FE	2,000,041	99.4570	1,989,134	2,000,000	2,000,029		(12)			2.161	2.160	AO	9,123	43,212	02/18/2013	10/15/2020
160841-AA-0	Charlotte Gateway Village LLC CTL			1	1FE	1,697,920	107.4650	1,824,663	1,697,920	1,697,920					6.410	6.496	MON	9,070	108,837	11/16/2001	12/01/2016
161571-CC-6	Chase Issuance Tr ABS Ser 2007-A12 Cl A1			2	1FE	10,000,000	98.8910	9,889,080	10,000,000	10,000,000					0.217	0.217	MON	963	24,496	07/18/2007	08/15/2019
210805-BU-0	Continental Airlines Inc ABS EETC Ser 19			2	2AM	12,304,866	106.0000	13,192,683	12,445,927	12,410,790		15,414			6.900	7.095	JJ	426,999	858,769	04/29/2004	01/02/2018
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19			2	1AM	2,362,831	105.1200	2,646,489	2,517,589	2,471,607		9,907			6.648	7.860	MS	49,281	167,369	11/04/2004	03/15/2019
268617-BH-9	Enterprise Mtg Accept Co ABS Frch Ln Own			2	1AM		81.2590	42,287	52,039						7.920	0.000	MON			02/10/2000	01/15/2027
29337#-AA-7	Enhanced Cap CT Fund III LLC ABS CAPCO N			2	1FE	7,961,598	102.9700	8,198,058	7,961,598	7,961,598					7.310	7.351	MN	50,116	581,993	11/22/2011	12/15/2020
29365Y-AA-1	Entergy AR Restoration Fdg LLC LBASS Ser			2	1FE	7,168,981	102.4650	7,347,232	7,170,514	7,169,129		148			2.300	2.306	MN	27,487	164,922	02/18/2013	08/01/2021
301965-CE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19			2	3AM	1,271,390	99.6190	1,281,068	1,285,968	1,278,228		505			7.850	8.076	MON	8,412	100,949	01/07/2000	05/18/2026
302228-AA-9	EXSIF Worldwide Inc ABS Sr Sec Nt			2	1	910,118	108.2380	928,879	858,181	870,208		(4,503)			7.680	6.560	AO	16,477	56,408	12/17/2001	10/01/2015
302608-AA-8	FMV Smithtown Assoc CTL			2	2	4,736,037	111.6850	5,086,009	4,553,882	4,620,844		(11,160)			7.700	7.276	MON	29,221	350,649	04/23/2002	10/04/2019
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A			2	2AM	2,487,895	117.0000	2,937,360	2,510,564	2,491,183		3,288			6.720	6.926	JJ	77,794	84,355	02/18/2013	07/15/2023
31331F-AY-7	Fedex Corp ABS PTC Ser 1998-1 Cl B			2	2AM	846,677	110.5000	935,578	846,677	846,677					6.845	6.843	JJ	26,724	57,955	04/10/2002	01/15/2019
44984M-AA-7	I-Preferred Term Sec Ltd ABS Residual Nt			23	6*	52,628	31.7930	139,432	438,564	52,628					8.248	8.248	MJSD		117,771	04/08/2005	06/24/2034
45256#-AA-0	Impact CIL Parent LLC ABS Revolving Nt S			3	2AM	38,268,428	109.7800	42,011,080	38,268,428	38,268,428					1.236	1.238	MJSD	3,941	1,822,795	11/25/2013	10/25/2056
45256@-AA-2	Impact Healthcare LLC CDO Nt Ser 2005-1				5	784,784	90.1700	679,638	753,730	679,638	(80,188)	(1,030)			6.997	6.665	JAJO	13,478	47,525	02/08/2007	01/31/2029
45257#-AA-9	Impact Childcare LLC CDO Revol Nt Ser200				5	773,313	91.4700	707,349	773,313	707,349	(34,490)				2.530	2.529	JAJO	5,000	19,837	09/13/2006	11/28/2018
45257@-AA-1	Impact Comm Opportunities LLC CDO Revol				5	2,185,347	98.5100	2,134,788	2,167,077	2,134,788	(31,595)	(2,913)			3.708	3.584	JAJO	20,535	78,279	09/21/2006	10/30/2014
47215B-AB-3	JCP&L Transition Funding LLC ABS Ser 200			2	1FE	2,655,104	101.9690	2,707,864	2,655,571	2,655,448		47			5.410	5.453	MJSD	10,376	131,694	02/18/2013	09/05/2016
47215B-AD-9	JCP&L Transition Funding LLC ABS Ser 200			2	1FE	5,974,657	115.4110	6,924,660	6,000,000	5,977,645		2,573			5.610	5.724	MJSD	24,310	294,525	02/18/2013	06/05/2023
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25			2	1	1,847,133	110.2860	1,878,521	1,703,321	1,750,091		(12,028)			6.074	4.823	MON	6,035	105,247	08/24/2004	04/10/2017
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12			2	1	359,637	109.4910	347,973	317,810	329,277		(3,405)			6.872	4.697	MON	1,274	21,573	08/24/2004	04/10/2017
52467@-AH-8	Legg Mason Mtg Cap Corp CTL			2	4	1,740,057	108.5950	1,801,724	1,659,120	1,694,844		(4,561)			7.750	7.194	MON	5,715	128,433	07/02/2002	01/15/2021
52467@-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl			2	2	1,104,583	113.8870	1,143,736	1,004,273	1,039,283		(6,650)			8.200	6.825	MON	3,660	82,350	04/07/2003	11/15/2018
59549R-AC-8	Mid State Tr X ABS Ser 10 Cl M1			2	1AM	4,606,156	105.2010	5,762,679	5,477,774	4,606,156					6.280	15.299	MON	15,289	344,004	11/06/2001	02/15/2036
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1			2	2AM	2,860,683	105.3600	3,014,084	2,860,742	2,860,734					5.598	5.664	MON	7,118	160,144	06/18/2003	07/15/2038
636516-AB-2	National Inst of Hlth Fishers CTL Pl I B			2	1	5,210,711	118.8660	6,193,783	5,210,711	5,210,711					7.000	7.000	JJ	168,190	364,750	07/09/2002	01/15/2024
636517-AA-2	National Inst of Hlth Fishers CTLPI II B			2	1	1,669,579	117.9720	1,969,629	1,669,579	1,669,579					7.070	7.070	JJ	54,429	118,039	07/09/2002	07/15/2022
63651P-AA-2	National Inst Health Twinbrook CTL B Bld			2	1	3,633,944	111.3670	4,047,026	3,633,944	3,633,944					5.830	5.901	MON	9,416	211,859	02/27/2003	01/15/2019
636930-AA-7	NIH 5635 Fishers Place CTL			2	1	5,392,135	100.7220	5,431,073	5,392,135	5,392,135					5.330	5.390	MON	12,773	287,401	09/22/2004	03/15/2014
637432-KT-1	National Rural Utilities Coop ABS Coll T				1FE	14,966,550	112.7900	16,918,560	15,000,000	14,984,279		3,349			5.450	5.479	FA	340,625	817,500	01/15/2008	02/01/2018
64508Q-AA-3	New Haven Fed Office Bldg Ls CTL GSA Gtd			2	1	6,870,540	112.0440	7,698,047	6,870,540	6,870,540					5.900	5.901	JJ	186,917	405,362	10/22/2002	01/15/2020
667294-AW-2	Northwest Airlines ABS EETC Ser 2001-1 C			2	1FE	6,116,905	114.0000	6,961,465	6,106,549	6,114,774		(272)			7.041	7.011	AO	107,491	429,962	08/15/2007	10/01/2023
67020B-AA-8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls			2	1	6,680,277	115.9620	7,746,585	6,680,277	6,680,277					6.500	6.589	MON	28,948	434,218	09/19/2002	11/07/2023
68233L-AD-1	Oncor Electric Delivery Trans ABS Ser 20			2	1FE	2,558,117	103.6800	2,652,372	2,558,242	2,558,005		(112)			5.420	5.423	FA	52,381	69,328	02/18/2013	08/15/2017
73019#-AA-0	PNC Equip Finc LLC ABS Priv Pl Nt Ser A			2	1	8,128,027	97.1110	7,893,244	8,128,027	8,128,027					3.000	3.000	MS	73,152	243,841	02/18/2013	09/13/2027
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B			2	1	5,871,973	97.1110	5,702,358	5,871,973	5,871,973					3.000	3.000	MS	52,848	176,159	02/18/2013	09/13/2027
74040U-AA-8	Preferred Term Sec Ltd ABS IX Residual I			23	6*	0.0000		204,579							3.246	0.000	JAJO			04/01/2005	04/03/2033
74041B-AA-9	Preferred Term Sec Ltd ABS XV Residual I			23	6*	0.0000		382,512							3.396	0.000	MJSD			04/01/2005	09/26/2034
74041D-AB-3	Preferred Term Sec Ltd ABS XXVII Residua			23	6*	0.0000		2,445,700							3.996	0.000	MJSD			09/13/2007	12/22/2037
74041T-AB-8	Preferred Term Sec Ltd ABS VII Residual			23	6*	0.0000		175,355							2.996	0.000	JAJO			04/01/2005	10/03/2032
74041Y-AA-9	Preferred Term Sec Ltd XII ABS Residual			23	6*	0.0000		1,170,116							3.448	0.000	MJSD			05/19/2005	12/24/2033
74042G-AA-7	Preferred Term Sec Ltd ABS XVI Residual			23	6*	0.0000		605,927							5.246	0.000	MJSD			04/15/2005	03/23/2035

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	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74042V-AA-4	Preferred Term Sec Ltd ABS XVII Residual			23	6*		0.0000		2,708,575						3.396	0.000	MJSD			12/16/2008	06/23/2035
74589#-AA-8	Pumperniks of Hallandale CTL			2	2	121,167	101.6280	118,376	116,480	116,731		(428)			7.800	7.150	MON	404	9,085	03/27/2002	07/15/2014
755920-AG-0	Receipts on Corp Sec Tr ABS Coll Tr Ser			2	4AM	1,037,224	108.2140	1,028,282	950,230	974,154		(6,336)			6.500	5.079	FA	25,735	61,765	04/29/2003	08/01/2017
75903E-AA-7	Regional Diversified Fdg ABS Combo Nt Se			3	6*		0.0000		6,009,203						1.988	0.000	JAJO			03/22/2005	01/25/2036
76126C-BB-7	RACERS Tr ABS Ser 1997-S-7-1 Cl A1			24	1FE	2,638,140	30.0000	900,000		869,215		(229,711)			9.500	5.303	MN	36,417	285,000	06/16/2004	05/15/2017
78442G-GG-5	SLM Student Loan Tr ABS Ser 2003-4 Cl A5			2	1FE	5,392,502	99.1720	5,350,905	5,395,586	5,393,862		60			0.993	0.997	MJSD	2,381	59,256	04/09/2003	03/15/2033
85231C-AA-3	St Louis Fed Office Bldg Tr CTL GSA Gtd			2	1	7,077,322	111.2100	7,870,660	7,077,322	7,077,322					6.910	6.912	JJ	225,503	489,043	05/20/2002	01/15/2019
85746*-DR-8	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	240,661	112.8730	271,641	240,661	240,661					6.840	6.842	JJ	6,905	16,461	09/30/2002	01/31/2019
85746*-DU-1	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	240,423	112.8730	271,372	240,423	240,423					6.840	6.835	JJ	6,898	16,445	10/20/2004	01/31/2019
85746*-DX-5	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	211,350	112.8730	238,556	211,350	211,350					6.840	6.835	JJ	6,064	14,456	10/20/2004	01/31/2019
85746*-EA-4	State Street Bk & Tr Co ABS Sr Lev Lease			2	2	211,350	112.8730	238,556	211,350	211,350					6.840	6.835	JJ	6,064	14,456	10/20/2004	01/31/2019
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct			2	1	270,348	105.9010	286,301	270,348	270,348					8.424	8.510	MJSD	1,012	22,774	11/18/2005	12/15/2016
861832-A@-2	Stonehenge Cap Fund NY LLC ABS Sr Nt Ser			2	1	332,995	103.4570	344,507	332,995	332,995					7.435	7.504	MJSD	1,100	24,758	12/13/2004	12/15/2015
86187#-AA-8	Stonehenge Cap Fd TX LP ABS Sr Structure			2	1	863,138	102.2880	882,887	863,138	863,138					7.340	7.340	MA	26,398	63,354	01/24/2008	08/01/2015
86357S-CE-4	Structured Asset Veh Sec Tr CDO Ser 2003			23	1	4,642,701	107.9730	6,090,742	5,641,000	4,650,493		(1,500)			5.100	5.126	AO		292,153	06/26/2013	10/14/2015
89234N-AB-6	TPREF Funding Ltd ABS Mezz Nt Ser 2A Cl			2	6FE	3,068,465	31.0000	1,550,000	5,000,000	1,550,000	150,000				2.091	2.091	FMAN	13,647	108,223	03/09/2004	11/15/2032
90332U-AS-2	US Airways Pass-Thru Tr ABS Ser 2000-3C			2	3AM	16,022,237	103.5000	16,583,015	16,022,237	16,022,237					8.390	8.386	MS	448,089	1,344,266	10/16/2012	09/01/2023
90781#-AG-7	Union Pacific RR ABS PTC Ser 2008-2			2	1	122,383	102.6900	125,675	122,383	122,383					4.400	4.402	JJ	2,468	5,385	04/07/2008	01/16/2016
90931Q-AA-5	United Airl Lines EETC 2013-1 Cl B			2	3AM	40,000,000	101.2500	40,500,000	40,000,000	40,000,000					5.375	5.375	FA	812,222		08/01/2013	02/15/2023
91736#-AA-4	United States of America BIA CTL GSA Gtd			2	1	2,650,196	111.9980	2,968,165	2,650,196	2,650,196					5.730	5.731	MS	44,713	151,856	04/09/2003	03/15/2024
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G			2	1	6,433,994	106.6190	6,882,497	6,455,232	6,446,914		1,381			4.704	4.797	MON	13,496	303,654	06/24/2003	11/15/2018
921796-LN-6	Vanderbilt Mtg Fin ABS Ser 2001-C Cl A4			2	1FE	903,543	101.3100	915,398	903,563	902,681		(32)			5.960	6.020	MON	4,488	53,852	11/13/2001	01/07/2027
92851@-AA-3	Vivendi SPC Tr CTL			2	2	2,348,583	113.7050	2,670,456	2,348,583	2,348,583					6.630	6.722	MON	6,920	155,711	11/25/2002	04/15/2022
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20			2	2	2,208,846	112.9600	2,495,119	2,208,846	2,208,846					6.650	6.743	MON	12,241	146,888	07/28/2002	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L			2	1	4,371,415	125.1620	5,225,772	4,175,213	4,316,659		(5,721)			7.380	7.019	MON	13,695	308,131	07/30/2002	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co			2	2	4,672,273	113.3510	5,296,087	4,672,273	4,672,273					6.640	6.733	MON	18,097	310,239	10/09/2002	10/10/2024
94978#-BC-0	Wells Fargo Bank Northwest NA CTL			2	2	5,340,903	114.8290	6,132,916	5,340,903	5,340,903					6.599	6.688	MON	29,371	352,439	02/26/2003	11/01/2022
98881@-AA-4	ZC Specialty Ins Co CTL Ser 2002-31			2	2	6,882,982	104.0790	7,140,895	6,861,027	6,875,702		(602)			7.338	7.298	JJ	218,167	503,462	03/31/2003	12/23/2022
98885K-AA-7	ZAIS Investment Grade Ltd VI CDO Ser 6A			2	6*		200.0000	15,000,000	7,500,000						12.000	0.000	JJ			01/22/2004	07/27/2018
00163G-AE-7	ALM Loan Funding CLO Ser 2012-7A Cl A2		R	2	1FE	25,000,000	98.5330	24,633,285	25,000,000	25,000,000					2.542	2.550	JAJO	130,667	487,515	02/18/2013	10/19/2024
00163K-AC-2	ALM Loan Funding CLO Ser 2013-7RA Cl A2		R	2	1FE	8,235,536	98.9550	8,193,439	8,280,000	8,237,793		2,257			2.089	2.193	JAJO	53,574		08/07/2013	04/24/2024
001749-AA-8	American Money Mgmt Corp CLO Ser 2011-9A		R	2	1FE	12,268,870	99.6610	11,959,356	12,000,000	12,249,987		(18,883)			1.894	1.388	JAJO	49,234	117,277	06/11/2013	01/15/2022
009503-AD-5	Airspeed Ltd ABS Vitesse Air Hdg TrCtf S		R	23	5*	7,812,812	18.2620	2,089,286	11,440,912	2,089,286	(1,726,460)	105,036			7.000	11.853	MON	35,594	814,676	01/03/2008	06/15/2047
018890-16-0	Preferred Term Secs XIII ABS Sec Nt Ser		F	2	1FE	1,959,750	94.0300	2,528,726	2,689,276	1,980,600		20,850			0.794	3.888	MJSD	474	22,598	02/18/2013	03/24/2034
020053-AA-2	ALM Loan Funding CLO Ser 2013-8A Cl A1A		F	2	1FE	19,977,440	99.4400	19,887,996	20,000,000	19,977,542		102			1.692	1.714	JAJO	13,160		11/20/2013	01/20/2026
020053-AE-4	ALM Loan Funding CLO Ser 2013-8A Cl A2A		F	2	1FE	5,000,000	98.6460	4,932,313	5,000,000	5,000,000					2.092	2.097	JAJO	4,068		11/20/2013	01/20/2026
03763R-AB-7	Apidos CDO CLO Ser 2012-9A Cl B		R	2	1FE	25,090,625	98.8170	25,593,507	25,900,000	25,213,452		83,185			2.594	3.006	JAJO	145,544	935,737	06/15/2012	07/15/2023
03764H-AA-0	Apidos CDO CLO Ser 2013-14A Cl A		R	2	1FE	25,000,000	97.5400	24,384,915	25,000,000	25,000,000					1.394	1.396	JAJO	75,487	88,600	06/12/2013	04/15/2025
03764H-AC-6	Apidos CDO CLO Ser 2013-14A Cl B1		R	2	1FE	5,000,000	97.1390	4,856,970	5,000,000	5,000,000					1.944	1.948	JAJO	21,056	24,595	06/12/2013	04/15/2025
03764Q-AC-6	Apidos CDO CLO Ser 2013-15A Cl A2A		F	2	1FE	13,000,000	98.3400	12,784,194	13,000,000	13,000,000					2.042	1.809	JAJO	56,824		09/13/2013	10/20/2025
04013J-AE-5	ARES CLO Ltd Inc CLO Ser 2011-16A Cl AR		R	2	1FE	10,952,944	99.3410	10,885,977	10,958,158	10,953,341		397			1.218	1.232	FMAN	16,690	70,320	06/11/2013	05/17/2021
04013Y-AC-6	ARES CLO Ltd Inc CLO Ser 2012-2A Cl B1		R	2	1FE	12,600,000	98.2570	12,380,372	12,600,000	12,600,000					2.993	3.003	JAJO	81,712	433,188	08/29/2012	10/12/2023
04962F-AB-0	Atrium CDO Corp CLO Ser 7A Cl B		R	2	1FE	4,747,500	98.7210	4,936,047	5,000,000	4,797,922		24,071			3.238	3.900	FMAN	20,690	167,411	11/03/2011	11/16/2022
04964K-AA-9	Atrium CDO Corp CLO Ser 9A Cl A		R	2	1FE	3,200,000	98.4540	3,150,541	3,200,000	3,200,000					1.537	1.539	FMAN	4,644	41,180	01/24/2013	02/28/2024
04964K-AC-5	Atrium CDO Corp CLO Ser 9A Cl B1		R	2	1FE	11,425,250	98.1840	11,291,209	11,500,000	11,432,592		7,342			2.337	2.459	FMAN	25,385	218,013	01/24/2013	02/28/2024
04964R-AA-4	Atrium CDO Corp CLO Ser 10A Cl A		R	2	1FE	24,962,500	97.9660	24,491,388	25,000,000	24,965,977		3,477			1.366	1.391	JAJO	200,507		04/25/2013	07/16/2025
04964R-AC-0	Atrium CDO Corp CLO Ser 10A Cl B1		R	2	1FE	16,800,000	97.5450	16,387,476	16,800,000	16,800,000					1.896	1.900	JAJO	186,433		04/25/2013	07/16/2025
05616G-AC-3	Babson CLO Ltd CLO Ser 2012-2A Cl A2		R	2	1FE	24,862,500	100.3970	25,099,135	25,000,000	24,883,133		11,363			2.741	2.850	FMAN	89,450	705,871	06/07/2012	05/15/2023
095560-AC-2	Blue Hill CLO Ltd CLO Ser 2013-1A Cl A		F	2	1FE	24,960,000	99.6090	24,902,203	25,000,000	24,960,089		89			1.721	1.750	JAJO	32,261		12/20/2013	01/15/2026
095560-AE-8	Blue Hill CLO Ltd CLO Ser2013-1A Cl A		R	2	1FE	10,000,000	97.7020	9,770,177	10,000,000	10,000,000					2.191	2.196	FMAN	16,430		11/08/2013	01/15/2026
09625J-AC-8	Bluemountain CLO Ltd CLO Ser 2013-3A Cl		F	2	1FE	5,980,860	98.6660	5,919,980	6,000,000	5,981,319		459			2.087	2.144	JAJO	22,260		10/03/2013	10/29/2025
12549F-AG-4	CIFC Funding Ltd CLO Ser 2013-4A Cl B1		F	2	1FE	14,000,000	100.0000	14,000,000	14,000,000	14,000,000					2.086	2.091	FMAN	39,069		10/22/2013	11/27/2024
14309Y-AC-8	Carlyle Global Mrkt Strat CLO Ser 2012-4		R	2	1FE	10,000,000	98.1630	9,816,274	10,000,000	10,000,000					2.492	2.499	JAJO	50,533	223,435	02/18/2013	01/20/2025
26249B-AC-5	Dryden Sr Loan Fund CLO Ser 2013-30A Cl		F	2	1FE	10,963,370	98.0470	10,785,199	11,000,000	10,964,514		1,144			1.994	2.051	FMAN	50,595		09/12/2013	11/15/2025
40536R-AA-7	Halcyon Structured Asset Mgmt CLO Ser 20		R	2	1FE	12,746,683	97.9310	12,744,960	13,014,267	12,791,356		44,673			0.487	1.562	JAJO	11,264	34,379	06/11/2013	10/29/2021
449848-AE-0	I-Preferred Term Sec Ltd ABS Nt PTP		R	23	6*		8.7200	19,350	221,907						7.033	0.000	MJSD			04/01/2005	12/11/2032
44984N-AA-5	I-Preferred Term Sec Ltd ABS Nt PTP		R	23	6*	4,269	19.7530	126,400	639,890	4,269					8.158	0.000	FMAN			04/01/2005	11/05/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44984R-AE-8	I-Preferred Term Sec Ltd ABS Mezz Nt Ser		R		1AM	7,063,500	71.9600	5,181,120	7,200,000	5,181,120	2,661,719	4,441			1.994	2.085	MJSD	3,190	148,102	08/23/2007	06/24/2034
53225V-AC-3	Lightpoint CLO Ltd CLO Ser 2006-5A Cl A1		R	2	1FE	8,642,593	98.6780	8,627,777	8,743,332	8,660,317		17,723			0.489	0.952	FMAN	6,056	23,648	06/11/2013	08/05/2019
55818K-AG-6	Madison Park Funding LTD CLO Ser 2013-11		R	2	1FE	16,000,000	98.1180	15,698,826	16,000,000	16,000,000					1.991	1.995	JAJO	92,373		08/16/2013	10/23/2025
65929B-AC-7	North End CLO Ltd CLO Ser 2013-1A Cl B		F	2	1FE	9,938,000	97.5370	9,753,710	10,000,000	9,941,580		3,580			1.894	2.000	JAJO	74,066		07/19/2013	07/17/2025
67102Q-AC-2	Oak Hill Credit Partners CLO Ser 2012-7A		R	2	1FE	25,000,000	99.0580	24,764,443	25,000,000	25,000,000					2.487	2.495	FMAN	72,548	665,897	02/18/2013	11/20/2023
67104C-AA-5	Oak Hill Credit Partners CLO Ser 2013-8A		R	2	1FE	14,500,000	97.6030	14,152,377	14,500,000	14,500,000					1.362	1.364	JAJO	40,058	88,139	04/17/2013	04/20/2025
67104C-AB-3	Oak Hill Credit Partners CLO Ser 2013-8A		R	2	1FE	10,000,000	96.9890	9,698,911	10,000,000	10,000,000					1.892	1.896	JAJO	38,373	84,194	04/17/2013	04/20/2025
74040X-AC-8	Preferred Term Sec Ltd IX ABS Mezz Nt Cl		R		6FE	13,642,283	16.9800	2,971,500	17,500,000	2,971,500	(176,750)				2.048	3.443	JAJO	89,583	374,328	10/11/2006	04/03/2033
74040Y-AA-0	Preferred Term Sec Ltd ABS X Flt Rate Sr		R	2	1FE	2,837,182	94.0000	4,233,256	4,503,463	2,948,936		61,206			0.971	5.557	JAJO	10,928	47,017	03/07/2012	07/03/2033
74040Y-AG-7	Preferred Term Sec Ltd ABS X Residual In		R	23	6*	0.0000			81,515						2.996	0.000	JAJO			04/01/2005	07/03/2033
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se		R	2	1FE	3,229,010	94.0300	4,270,302	4,541,425	3,274,411		41,285			0.794	4.069	MJSD	801	38,162	02/18/2013	03/24/2034
74041C-AA-7	Preferred Term Sec Ltd XV ABS Flt Rt Nt		R	2	1FE	1,334,303	91.2600	2,213,973	2,426,005	1,388,926		34,893			0.724	6.244	MJSD	244	18,653	03/14/2012	09/26/2034
74041C-AB-5	Preferred Term Sec Ltd XV ABS Nt Ser A-2		R	2	1AM	6,694,493	55.6100	4,170,750	7,500,000	6,694,493					0.823	3.138	MJSD	857	65,271	09/14/2007	09/26/2034
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt		R	2	6FE	104,829	0.3200	16,828	5,258,654	16,828	(68,879)				1.244	1.244	MJSD	1,635	85,706	12/23/2013	03/23/2035
74041N-AA-3	Preferred Term Sec XII ABS Sec Nt		F	2	1FE	8,073,518	96.1000	8,994,494	9,359,515	8,094,250		20,732			0.944	2.434	MJSD	1,963	69,035	06/06/2013	12/24/2033
74041N-AL-9	Preferred Term Sec XII ABS Ltd Ser XL Cl		R	2	1AM	4,597,862	96.1000	6,745,871	7,019,637	4,769,541		102,287			0.774	3.401	MJSD	1,207	57,563	04/16/2012	12/24/2033
74041U-AA-7	Preferred Term Sec ABS XIV Sec Nt		R	2	1FE	4,231,971	93.5000	5,024,626	5,373,931	4,248,270		16,299			0.724	3.016	MJSD	864	30,639	06/14/2013	06/24/2034
74042E-AA-2	Preferred Term Sec Ltd ABS XVII Sr Nt Se		F	1	1AM	10,944,747	91.8900	13,146,572	14,306,859	11,029,606		84,859			0.643	1.934	MJSD	2,299	72,591	04/17/2013	06/23/2035
74042E-AB-0	Preferred Term Sec Ltd ABS Sr Nt Ser A-2		R	2	1AM	9,710,602	70.4200	7,746,200	11,000,000	9,710,602	4,215,002				0.743	3.053	MJSD	2,043	86,621	09/14/2007	06/23/2035
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt		R	2	1FE	4,924,285	91.7100	6,618,633	7,216,915	4,985,161		60,876			0.593	3.951	MJSD	1,070	45,877	02/18/2013	12/22/2035
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-		R	2	1AM	6,697,588	92.7200	8,144,267	8,783,722	6,744,145		46,558			0.593	1.763	MJSD	1,302	41,709	04/17/2013	03/22/2038
74042M-AE-6	Preferred Term Sec Ltd ABS Mezz Nt Cl B-		R	2	1AM	3,545,764	49.1600	2,460,210	5,004,496	3,652,739	3,108,110	(9,355)			0.873	0.873	MJSD	1,092	45,821	09/23/2013	09/22/2036
74042W-AA-2	Preferred Term Sec Ltd XVIII ABS Flt Rt		R	2	1FE	5,047,688	90.6400	6,489,680	7,159,841	5,133,634		51,939			0.623	3.744	MJSD	1,115	53,715	10/15/2012	09/23/2035
74042W-AB-0	Preferred Term Sec Ltd XVIII ABS Nt Cl A		R	2	1AM	7,912,026	67.2100	5,975,981	8,891,505	7,912,026					0.723	2.792	MJSD	1,607	68,231	09/14/2007	09/23/2035
74043A-AC-5	Preferred Term Sec Ltd ABS XXIII Nt Ser		R	2	1AM	4,327,335	89.4300	5,881,361	6,576,496	4,788,602	58,453	(11,458)			0.443	3.695	MJSD	728	36,416	08/20/2008	12/22/2036
741382-AC-9	Preferred Term Sec Ltd XVI ABS Combo Nt		R	23	1AM	1,693,187	46.2580	1,496,500	3,235,147	1,693,187					2.096	2.096	MJSD	1,696	227,777	12/09/2004	03/23/2035
74982B-AC-6	Race Point CLO CLO Ser 2011-5A Cl B		R	2	1FE	4,725,340	99.6880	4,984,392	5,000,000	4,793,363		32,643			2.743	3.572	MJSD	6,095	140,479	11/03/2011	12/15/2022
75903A-AD-9	Regional Diversified Fdg ABS Sr Nt Ser 2		R		6FE	0.0000			1,251,942		5,746				1.558	1.558	JAJO		(5,746)	04/25/2012	01/25/2036
823832-AS-9	Sheridan Square Ltd CLO Ser 2013-1A Cl A		R	2	1FE	34,740,000	98.2720	34,395,043	35,000,000	34,741,884		1,884			1.414	1.548	JAJO	107,198	129,488	12/11/2013	04/15/2025
86280A-AA-5	Stratford CLO Ser 2007-1A Cl A1		R	2	1FE	13,462,255	95.3160	14,920,612	15,653,785	14,373,048		280,419			0.562	4.361	FMAN	14,904	96,417	10/27/2010	11/01/2021
G72212-AA-4	Preferred Term Secs XIX ABS Sec Nt		F	2	1FE	8,829,361	91.7100	11,949,315	13,029,457	8,936,530		107,169			0.593	4.091	MJSD	2,150	82,834	02/18/2013	12/22/2035
G7222G-AA-2	Preferred Term Secs XVII ABS Sec Nt		F	2	1AM	1,904,145	91.8900	2,302,262	2,505,454	1,919,429		15,284			0.643	3.264	MJSD	403	17,199	02/14/2013	06/23/2035
G7222R-AA-8	Preferred Term Secs XXI ABS Sec Nt		F	2	1AM	4,734,246	92.7200	6,411,990	6,915,433	4,784,998		50,752			0.593	3.702	MJSD	1,025	43,961	02/18/2013	03/22/2038
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,049,463,624	XXX	1,082,088,422	1,132,115,364	1,028,968,730	8,271,835	991,503	203,587		XXX	XXX	XXX	7,217,262	27,907,903	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,026,819,897	XXX	6,233,182,595	6,088,286,551	5,979,667,979	21,272,121	(7,384,208)	3,005,361		XXX	XXX	XXX	57,330,548	221,044,922	XXX	XXX
36190A-20-0	GE Capital Equity Inc Pfd				1FE	6,319,775	104.7200	5,759,531	5,500,000	6,319,775					6.200	6.200	MJSD		341,000	06/13/2005	01/01/2049
36190A-30-9	GE Capital Equity Inc Pfd Ser B				1FE	34,938,406	97.7900	31,410,500	32,119,000	34,938,406					5.790	5.790	MJSD		1,859,690	06/28/2005	01/01/2049
927804-57-5	Virginia Elec & Pwr Co Pfd			1	2FE	17,181,000	101.0700	16,777,112	16,600,000	17,181,000					4.590	4.590	MJSD		761,940	01/04/2008	01/01/2049
151327-20-2	Centaur Funding Corp Pfd Stk		R		2FE	2,099,950	121.3100	2,426,250	2,000,000	2,099,950					9.080	9.080	FMAN		181,600	03/18/2008	01/01/2049
842400-75-6	Southern CA Edison Co 5.349% Pfd				2FE	21,096,100	100.8800	20,899,888	20,718,600	21,096,100					3.730	3.730	JAJO		952,020	06/01/2005	01/01/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						81,635,231	XXX	77,273,281	76,937,600	81,635,231					XXX	XXX	XXX		4,096,250	XXX	XXX
01039X-AA-8	Alabama Power Cap Tr V LBASS Fx-to-Flt G			1	1FE	1,496,655	93.5000	1,402,500	1,500,000	1,497,195		67			3.348	3.358	JAJO	12,835	51,810	09/26/2002	10/01/2042
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						1,496,655	XXX	1,402,500	1,500,000	1,497,195		67			XXX	XXX	XXX	12,835	51,810	XXX	XXX
4899999. Total - Hybrid Securities						83,131,886	XXX	78,675,781	78,437,600	83,132,426		67			XXX	XXX	XXX	12,835	4,148,060	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						8,268,322,756	XXX	8,666,475,291	7,924,265,923	8,233,488,847	10,150,264	(29,736,202)		(623,956)	XXX	XXX	XXX	102,136,277	330,338,531	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						1,057,913,089	XXX	1,052,788,694	1,137,517,434	1,049,350,220	11,668,775	695,511	2,801,774		XXX	XXX	XXX	2,932,692	27,597,345	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						492,706,397	XXX	519,718,050	493,922,010	495,117,255	(13,429)	(76,162)			XXX	XXX	XXX	1,913,567	20,026,990	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,335,982,189	XXX	1,375,783,612	1,406,980,364	1,307,812,139	8,271,835	(158,533)	203,587		XXX	XXX	XXX	11,621,961	41,383,998	XXX	XXX
8399999 - Total Bonds						11,154,924,431	XXX	11,614,765,647	10,962,685,731	11,085,768,461	30,077,445	(29,275,386)	3,005,361	(623,956)	XXX	XXX	XXX	118,604,497	419,346,864	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
338135-2*-6	Fitchburg Gas & Elec Lt Co 5.125% Cum Pf			1,202.000	100.00	79.550	88,764	73.847	88,764	95,619		1,540							RP3A	06/01/1966
70867*-12-1	Pennsylvania-American Wtr Co 9.75% Pfd (			1,780.000	100.00		178,000	100.000	178,000	192,908		17,355							P2A	12/02/1991
29332B-20-2	Enhanced Mtg Bkd Sec Preference Shs Ser		R	2,500.000	1,000.00	0.000		0.000											RP6UZ*	03/10/2005
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							266,764	XXX	266,764	288,527		18,895							XXX	XXX
63861*-10-6	Nationwide Agribusiness Ins Co $15 Cum P			4,000.000	100.00		2,770,000	692.500	2,770,000	400,000				30,000			30,000		P2KZ	08/31/1982
8599999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates							2,770,000	XXX	2,770,000	400,000				30,000			30,000		XXX	XXX
8999999 - Total Preferred Stocks							3,036,764	XXX	3,036,764	688,527		18,895		30,000			30,000		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00829J-10-7	Affinity Financial Corp Com			2,543.000	26,066	10.250	26,066	26,892								U	02/18/2013
226378-10-7	Crestwood Midstream LP Com			952,381.000	23,704,763	24.890	23,704,763	20,000,001		385,714		3,704,762		3,704,762		L	10/10/2013
22765U-10-2	Crosstex Energy LP Com			47,758.000	1,318,121	27.600	1,318,121	693,218		63,518		623,719		623,719		L	11/19/2012
23311P-10-0	DCP Midstream Partners LP Com			57,700.000	2,905,195	50.350	2,905,195	2,783,934		122,901		121,261		121,261		L	05/03/2013
29273V-10-0	Energy Transfer Equity LP Com			182,824.000	14,944,034	81.740	14,944,034	6,627,370		476,714		6,629,198		6,629,198		L	01/18/2012
293792-10-7	Enterprise Products Ptnrs LP Com			50,300.000	3,334,890	66.300	3,334,890	2,500,743		135,810		815,866		815,866		L	12/19/2012
31340#-00-1	Federal Home Loan Bank Com			250,000.000	25,000,000	100.000	25,000,000	25,000,000		1,046,015						U	03/22/2012
42703*-10-2	Herbst Gaming Com			164,071.600	1,804,788	11.000	1,804,788	1,095,705				(164,072)		(164,072)		U	12/31/2010
464287-18-4	Ishares China Large-Cap Com (ETF)	LS		650,000.000	24,927,500	38.350	24,927,500	24,426,150		658,668		501,350		501,350		L	05/13/2013
494550-10-6	Kinder Morgan Energy - LP Com			15,026.000	1,211,997	80.660	1,211,997	1,267,373		35,763		(55,375)		(55,375)		L	07/30/2013
55303C-2#-7	MGM Com			105,177.000	7,152,036	68.000	7,152,036	2,580,325				3,207,899		3,207,899		A	12/20/2010
570759-10-0	Markwest Energy Partners LP Com			131,073.000	8,667,857	66.130	8,667,857	7,448,022		325,793		1,032,280		1,032,280		L	06/28/2013
62989*-10-5	NAMIC			540.000	118,997	220.365	118,997	75,365								L	05/08/2003
000000-00-0	NewPage Corp Com	R		120,000.000	11,160,000	93.000	11,160,000	13,500,000				(2,340,000)		(2,340,000)		U	12/31/2012
68268N-10-3	Oneok Partners LP Com			30,700.000	1,616,355	52.650	1,616,355	1,688,376		88,109		(41,138)		(41,138)		L	12/19/2012
69562K-10-0	Pain Therapeutics Inc Com			4,085.000	19,853	4.860	19,853	29,535				8,783		8,783		L	01/10/2001
78462F-10-3	SPDR S&P 500 ETF Trust			175,000.000	32,317,250	184.670	32,317,250	27,886,670		209,575		4,430,580		4,430,580		L	06/24/2013
87611X-10-5	Targa Resources Partners LP Com			41,800.000	2,186,140	52.300	2,186,140	1,504,535		118,085		623,656		623,656		L	11/19/2012
958254-10-4	Western Gas Partners LP Com			46,900.000	2,893,261	61.690	2,893,261	2,214,760		103,180		659,414		659,414		L	12/31/2012
96950F-10-4	Williams Partners LP Com			65,000.000	3,305,900	50.860	3,305,900	3,087,382		213,700		128,799		128,799		L	02/04/2013
97717W-85-1	WisdomTree Investments Inc Japan Hedged			800,000.000	40,672,000	50.840	40,672,000	38,124,987		546,662		2,547,014		2,547,014		L	12/09/2013
G273AT-63-0	Deutsche Bk Warrants CW17 Asutek Compute		F	417.000	3,743	8.976	3,743	6,234		213		(944)		(944)		L	04/01/2008
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					209,290,746	XXX	209,290,746	182,567,577		4,530,420		22,433,052		22,433,052		XXX	XXX
01922#-10-9	Allied Holdings Inc			100.000	757,396,210	7,573,962.101	757,396,210	989,589,501				2,382,766		2,382,766		K	11/01/2013
019220-10-2	Allied Group Inc			850.000	607,262,602	714,426.591	607,262,602	1,286,344,682		35,500,000		(41,933,926)		(41,933,926)		K	11/12/1998
02738#-10-1	American Marine Underwriters			20.000												K	12/31/1998
048558-10-6	Atlantic Floridian Ins Co Com			15,000.000	7,814,343	520.956	7,814,343	7,000,000				34,230		34,230		K	02/13/2013
22610#-10-2	Crestbrook Insurance Co			60,000.000	99,823,754	1,663.729	99,823,754	106,564,995		10,000,000		(2,291,276)		(2,291,276)		K	01/13/2013
412828-10-5	Harleysville Life Insurance Co			306,000.000	26,264,323	85.831	26,264,323	28,074,012				4,614,393		4,614,393		K	12/01/1994
45789*-10-2	Insurance Intermediaries Inc			1,615.000				6,403,341		10,000,000						K	12/31/2005
54228*-10-3	Lone Star General Agy			1,000.000				9,000,000								K	06/21/1984
635264-10-4	National Casualty Co			100.000	125,874,581	1,258,745.813	125,874,581	67,442,439				3,260,211		3,260,211		K	06/30/1997
63861*-11-4	Nationwide Agribusiness Ins Co			949,992.000	63,931,439	67.297	63,931,439	42,314,335				5,229,689		5,229,689		K	12/31/1994
63861@-10-4	Nationwide Cash Mgmt Co			100.000	13,992,068	139,920.683	13,992,068	11,226				2,221,353		2,221,353		K	12/30/1999
63862@-10-3	Nationwide Corp			12,992,922.000	3,545,291,680	272.863	3,545,291,680	2,566,093,590		36,656,710		(151,492,216)		(151,492,216)		K	12/30/2006
63863*-10-4	Nationwide General Ins Co			20,000.000	21,941,926	1,097.096	21,941,926	5,944,422				308,808		308,808		K	04/04/1985
63864@-10-1	Nationwide Ppty & Cas Ins Co			60,000.000	55,604,688	926.745	55,604,688	27,000,000				1,073,473		1,073,473		K	04/04/1985
63865@-10-0	Nationwide Indemnity Co			28,000.000	1,069,276,308	38,188.440	1,069,276,308	1,279,529,000				18,646,335		18,646,335		K	02/09/1994
63870@-10-3	Nationwide Ins Co of FL			10,000.000	272,910,661	27,291.066	272,910,661	525,000,000				15,153,040		15,153,040		K	09/08/1998
63871@-10-2	Nationwide Assurance Company			1,750.000	59,067,264	33,752.722	59,067,264	41,750,000				1,474,393		1,474,393		K	05/30/2000
63872*-10-3	Nationwide Affinity Ins Co of America			500,000.000	12,679,573	25.359	12,679,573	25,843,431				280,767		280,767		K	01/05/2001
81049*-10-3	Scottsdale Ins Co			30,136.000	716,364,695	23,771.061	716,364,695	150,000,500				46,165,984		46,165,984		K	04/27/1990
81052#-10-3	Scottsdale Indemnity Ins Co			50,000.000	36,595,462	731.909	36,595,462	25,365,344				629,341		629,341		K	06/02/1992
87267*-10-5	THI Holdings Inc Com			100.000	224,664,215	2,246,642.148	224,664,215	319,698,688		27,500,000		(14,990,465)		(14,990,465)		K	08/01/2003
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					7,716,755,792	XXX	7,716,755,792	7,508,969,506		119,656,710		(109,233,100)		(109,233,100)		XXX	XXX
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	889	0.889	889	1,000				4		4		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,028	1.028	1,028	1,000				23		23		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,139	1.139	1,139	1,000				62		62		L	12/03/2008

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,250	1.250	1,250	1,000				112		112		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,375	1.375	1,375	1,000				172		172		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,358	1.358	1,358	1,000				144		144		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,446	1.446	1,446	1,000				210		210		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,471	1.471	1,471	1,000				224		224		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,505	1.505	1,505	1,000				247		247		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,570	1.570	1,570	1,000				270		270		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,633	1.633	1,633	1,000				309		309		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,705	1.705	1,705	1,000				342		342		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,727	1.727	1,727	1,000				344		344		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,727	1.727	1,727	1,000				346		346		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	881	0.881	881	1,000				13		13		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	935	0.935	935	1,000				3		3		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,061	1.061	1,061	1,000				44		44		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,140	1.140	1,140	1,000				71		71		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,214	1.214	1,214	1,000				98		98		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,204	1.204	1,204	1,000				99		99		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,229	1.229	1,229	1,000				112		112		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,253	1.253	1,253	1,000				119		119		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,256	1.256	1,256	1,000				130		130		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,274	1.274	1,274	1,000				141		141		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,380	1.380	1,380	1,000				199		199		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,419	1.419	1,419	1,000				220		220		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,419	1.419	1,419	1,000				220		220		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	883	0.883	883	1,000				20		20		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	964	0.964	964	1,000				15		15		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,072	1.072	1,072	1,000				49		49		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,174	1.174	1,174	1,000				91		91		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,286	1.286	1,286	1,000				135		135		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,299	1.299	1,299	1,000				142		142		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,342	1.342	1,342	1,000				163		163		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,373	1.373	1,373	1,000				176		176		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,404	1.404	1,404	1,000				192		192		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,430	1.430	1,430	1,000				213		213		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,491	1.491	1,491	1,000				245		245		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,575	1.575	1,575	1,000				280		280		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,606	1.606	1,606	1,000				300		300		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,606	1.606	1,606	1,000				300		300		L	12/03/2008
000000-00-0	Nationwide Fin Serv NIA LLC Clear Adv Pl			1,000.000	1,321	1.321	1,321	1,000				168		168		L	12/03/2008
63867N-17-4	Nationwide Dest 2055-INST Cl (Seed)			102,689.440	1,325,721	12.910	1,325,721	1,034,648				38,523		230,497		L	12/20/2013
63867N-18-2	Nationwide Dest 2055-R2 (Seed)			1,062.640	13,666	12.860	13,666	10,691				314		2,384		L	12/20/2013
63867N-19-0	Nationwide Dest 2055-R1 (Seed)			1,058.070	13,617	12.870	13,617	10,643				302		2,364		L	12/20/2013
63867N-21-6	Nationwide Dest 2055-C (Seed)			1,051.180	13,539	12.880	13,539	10,573				288		2,351		L	12/20/2013
63867N-27-3	Nationwide Intl Value Fd Cl I (Seed)			4,395.530	29,714	6.760	29,714	38,213				1,113		3,512		L	12/18/2013
63867N-30-7	Nationwide Dest 2010-R1 (Seed)			145.810	1,282	8.790	1,282	1,224				46		44		L	12/20/2013
63867N-32-3	Nationwide Retire Inc-Ins (Seed)			1,094.490	10,584	9.670	10,584	10,706				182		86		L	12/20/2013
63867N-34-9	Nationwide Retire Inc-R2 (Seed)			119.680	1,150	9.610	1,150	1,135				14		7		L	12/20/2013
63867N-35-6	Nationwide Retire Inc-R1 (Seed)			118.750	1,145	9.640	1,145	1,127				14		6		L	12/20/2013
63867N-38-0	Nationwide Dest 2050-Ins (Seed)			1,806.050	16,850	9.330	16,850	13,811				1,621		1,805		L	12/20/2013
63867N-40-6	Nationwide Dest 2010-R2 (Seed)			146.620	1,289	8.790	1,289	1,231				47		44		L	12/20/2013
63867N-41-4	Nationwide Dest 2050-R2 (Seed)			177.470	1,640	9.240	1,640	1,344				148		177		L	12/20/2013
63867N-42-2	Nationwide Dest 2050-R1 (Seed)			176.060	1,630	9.260	1,630	1,336				145		176		L	12/20/2013
63867N-45-5	Nationwide Dest 2045-INS (Seed)			1,161.760	12,059	10.380	12,059	10,089				581		1,882		L	12/20/2013
63867N-47-1	Nationwide Dest 2045-R2 (Seed)			159.960	1,644	10.280	1,644	1,201				69		257		L	12/20/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
63867N-48-9	Nationwide Dest 2045-R1 (Seed)			159.170	1,635	10.270	1,635	1,196		68		254		254		L	12/20/2013
63867N-50-5	Nationwide Dest 2010-INS SVC (Seed)			1,338.770	11,808	8.820	11,808	11,709		499		84		84		L	12/20/2013
63867N-52-1	Nationwide Dest 2040-INS (Seed)			1,634.380	16,785	10.270	16,785	12,532		1,083		2,237		2,237		L	12/20/2013
63867N-54-7	Nationwide Dest 2040-R2 (Seed)			160.220	1,629	10.170	1,629	1,216		95		217		217		L	12/20/2013
63867N-55-4	Nationwide Dest 2040-R1 (Seed)			159.300	1,620	10.170	1,620	1,208		93		216		216		L	12/20/2013
63867N-58-8	Nationwide Dest 2035-INS (Seed)			1,579.840	16,557	10.480	16,557	12,454		960		2,190		2,190		L	12/20/2013
63867N-60-4	Nationwide Dest 2010-INS (Seed)			1,503.700	13,278	8.830	13,278	12,676		581		465		465		L	12/20/2013
63867N-61-2	Nationwide Dest 2035-R2 (Seed)			154.800	1,607	10.380	1,607	1,208		83		211		211		L	12/20/2013
63867N-62-0	Nationwide Dest 2035-R1 (Seed)			153.860	1,599	10.390	1,599	1,202		82		210		210		L	12/20/2013
63867N-65-3	Nationwide Dest 2030-INS (Seed)			1,576.650	16,019	10.160	16,019	12,840		1,094		1,676		1,676		L	12/20/2013
63867N-67-9	Nationwide Dest 2030-R2 (Seed)			154.360	1,556	10.080	1,556	1,247		97		164		164		L	12/20/2013
63867N-68-7	Nationwide Dest 2030-R1 (Seed)			153.530	1,546	10.070	1,546	1,240		95		161		161		L	12/20/2013
63867N-72-9	Nationwide Dest 2025-INS (Seed)			1,504.810	15,379	10.220	15,379	12,516		704		1,606		1,606		L	12/20/2013
63867N-74-5	Nationwide Dest 2025-R2 (Seed)			147.170	1,492	10.140	1,492	1,215		59		155		155		L	12/20/2013
63867N-75-2	Nationwide Dest 2025-R1 (Seed)			146.410	1,486	10.150	1,486	1,209		57		156		156		L	12/20/2013
63867N-78-6	Nationwide Dest 2020-INS (Seed)			1,463.650	14,622	9.990	14,622	12,365		574		1,218		1,218		L	12/20/2013
63867N-81-0	Nationwide Dest 2020-R2 (Seed)			143.140	1,420	9.920	1,420	1,200		46		120		120		L	12/20/2013
63867N-82-8	Nationwide Dest 2020-R1 (Seed)			142.050	1,411	9.930	1,411	1,193		44		117		117		L	12/20/2013
63867N-87-7	Nationwide Dest 2015-R2 (Seed)			143.040	1,350	9.440	1,350	1,212		41		82		82		L	12/20/2013
63867N-88-5	Nationwide Dest 2015-R1 (Seed)			142.300	1,340	9.420	1,340	1,206		40		80		80		L	12/20/2013
63867R-24-1	Nationwide Growth Fd-R SV (Seed)			162.310	1,831	11.280	1,831	1,163		162		265		265		L	12/18/2013
63867R-50-6	Nationwide Bd Fd-R (Seed)			122.320	1,196	9.780	1,196	1,195		39		(49)		(49)		L	12/31/2013
63867R-61-3	Nationwide Fd-R (Seed)			176.900	3,446	19.480	3,446	2,073		23		767		767		L	12/18/2013
63867R-66-2	Nationwide Enhanced Inc Fd-Inst (Seed)			1,127.320	10,033	8.900	10,033	10,100		78		(45)		(45)		L	12/31/2013
63867V-12-7	Nationwide High Yield Bd Fd Inst (Seed)			1,714.850	10,924	6.370	10,924	10,694		623		85		85		L	12/31/2013
63867V-16-8	Nationwide Global Eq Fd Inst (Seed)			834.100	13,471	16.150	13,471	10,259		259		2,664		2,664		L	12/18/2013
63867V-24-2	Nationwide Alt Alloc Fund Cl Ins Sv(Seed			918.600	8,782	9.560	8,782	9,179		104		(282)		(282)		L	12/18/2013
638686-29-5	Nationwide Var Ins Tr MM Int Gr Fnd Cl I			1,046.260	12,607	12.050	12,607	10,429		135		2,076		2,076		L	12/17/2013
638686-31-1	Nationwide Var Ins Tr MM Int Gr Fnd Cl I			1,057.730	12,777	12.080	12,777	10,533		153		2,096		2,096		L	12/17/2013
638686-68-3	Nationwide Var Ins Tr S&P 500 Index Cl I			920.360	11,836	12.860	11,836	10,210		210		1,626		1,626		L	12/17/2013
63868B-35-1	Nationwide Ziegler Arca Fd Inst (Seed)			219.330	10,824	49.350	10,824	10,062		62		762		762		L	12/13/2013
63868B-40-1	Nationwide Bond Fund Inst (Seed)			1,019.990	9,996	9.800	9,996	10,510		379		(398)		(398)		L	12/31/2013
63868B-44-3	Nationwide Highmark Value Fd Inst (Seed)			665.700	10,638	15.980	10,638	12,056		2,056		(1,418)		(1,418)		L	12/13/2013
63868B-49-2	Nationwide Highmark Sm Cap Fd Inst (Seed			380.810	10,823	28.420	10,823	10,000				823		823		L	09/18/2013
63868B-50-0	Nationwide Core Plus Bd Fd Cl A (Seed)			971.170	9,799	10.090	9,799	10,191		191		(392)		(392)		L	12/31/2013
63868B-53-4	Nationwide Highmark Lg Grw Fd Inst (Seed			767.080	10,570	13.780	10,570	10,194		194		376		376		L	12/13/2013
63868B-57-5	Nationwide Highmark Lg Cap Fd Inst (Seed			852.920	10,670	12.510	10,670	10,005		5		665		665		L	12/13/2013
63868B-60-9	Nationwide Core Plus Bd Fd Cl IS (Seed)			973.540	9,813	10.080	9,813	10,215		215		(402)		(402)		L	12/31/2013
63868B-62-5	Nationwide Highmark Bal Fd Inst (Seed)			685.560	10,366	15.120	10,366	10,912		912		(547)		(547)		L	12/13/2013
63868B-66-6	Nationwide Geneva Sm Cp Gr Fd Inst (Seed			239.810	10,801	45.040	10,801	10,324		324		477		477		L	12/13/2013
63868B-71-6	Nationwide Geneva MidCp Gr Fd Inst (Seed			354.700	10,606	29.900	10,606	10,515		515		91		91		L	12/13/2013
63868B-75-7	Nationwide Bailrd Tech Sci Fd Inst (Seed			689.700	11,028	15.990	11,028	10,022		22		1,006		1,006		L	12/13/2013
63868B-81-5	Nationwide Bailrd Intr Eq Fd Inst (Seed)			1,293.500	10,736	8.300	10,736	10,231		231		505		505		L	12/13/2013
63868B-86-4	Nationwide Bailrd Cog Val Fd Inst (Seed)			834.430	10,806	12.950	10,806	12,065		2,065		(1,260)		(1,260)		L	12/13/2013
63868C-30-0	Nationwide Highmark Bond Fd Inst (Seed)			932.970	10,095	10.820	10,095	10,323		323		(229)		(229)		L	12/31/2013
63868C-70-6	Nationwide Highmark CA Int Fd Inst (Seed			986.570	10,102	10.240	10,102	10,103		103		(1)		(1)		L	12/31/2013
63868C-77-1	Nationwide Ziegler WI TxEx Fd Inst (Seed			1,004.030	9,960	9.920	9,960	10,100		100		(140)		(140)		L	12/31/2013
63868C-82-1	Nationwide Highmark S/T Bd Fd Inst (Seed			1,002.760	10,048	10.020	10,048	10,038		38		10		10		L	12/31/2013
63868C-86-2	Nationwide Highmark Ntl In Fd Inst (Seed			900.140	10,091	11.210	10,091	10,180		180		(90)		(90)		L	12/31/2013
63868M-10-0	Nationwide Var Ins Tr Short Term Bd Fd C			1,111.380	11,614	10.450	11,614	11,148		159		(121)		(121)		L	12/17/2013
63868M-26-6	Nationwide Var Ins Tr Inv Dest Gr IncFd			509,544.630	5,350,219	10.500	5,350,219	5,099,455		99,455		250,764		250,764		L	12/23/2013
63868M-27-4	Nationwide Var Ins Tr Inv Dest Grwth Fd			508,415.240	5,389,202	10.600	5,389,202	5,088,360		88,360		300,842		300,842		L	12/23/2013
63868M-28-2	Nationwide Var Ins Tr Card Grwth Inc Fd			512,561.790	5,433,155	10.600	5,433,155	5,132,150		132,150		301,005		301,005		L	12/23/2013
63868M-29-0	Nationwide Var Ins Tr Card Grwth Fd Cl I			512,315.430	5,497,145	10.730	5,497,145	5,130,790		130,790		366,355		366,355		L	12/23/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
63868M-31-6	Nationwide Var Ins Tr Loring Ward Mod Fd			1,012.410	11,774	11.630	11,774	10,143		143		1,631		1,631		L	12/23/2013
63868M-32-4	Nationwide Var Ins Tr Loring Ward Mod Fd			101,673.090	1,166,190	11.470	1,166,190	1,020,393		30,393		145,797		145,797		L	12/23/2013
63868M-33-2	Nationwide Var Ins Tr Loring Ward Cap Ap			1,002.270	12,057	12.030	12,057	10,027		27		2,030		2,030		L	12/23/2013
63868M-34-0	Nationwide Var Ins Tr Loring Ward Cap Ap			101,191.540	1,196,084	11.820	1,196,084	1,015,641		25,641		180,443		180,443		L	12/23/2013
63868M-35-7	Nationwide Var Ins Tr Dest Mod Fd Cl P (			939.620	12,112	12.890	12,112	10,416		216		1,524		1,524		L	12/23/2013
63868M-36-5	Nationwide Var Ins Tr Dest Mod Cons Fd C			969.460	11,391	11.750	11,391	10,601		354		745		745		L	12/23/2013
63868M-37-3	Nationwide Var Ins Tr Dest Mod Aggres Fd			957.480	12,821	13.390	12,821	10,436		233		2,127		2,127		L	12/23/2013
63868M-38-1	Nationwide Var Ins Tr Dest Cons Fd Cl P			1,020.060	10,731	10.520	10,731	10,709		369		138		138		L	12/23/2013
63868M-39-9	Nationwide Var Ins Tr Dest Cap Apprec Fd			715.160	12,465	17.430	12,465	10,717		395		1,656		1,656		L	12/23/2013
63868M-41-5	Nationwide Var Ins Tr Dest Balanced Fd C			778.690	11,743	15.080	11,743	10,604		306		1,103		1,103		L	12/23/2013
63868M-42-3	Nationwide Var Ins Tr Dest Aggressive Fd			1,073.130	13,393	12.480	13,393	10,423		230		2,650		2,650		L	12/23/2013
63868M-43-1	Nationwide Var Ins Tr American Century G			1,025.550	13,486	13.150	13,486	10,272		111		2,954		2,954		L	12/17/2013
63868M-66-2	Nationwide Var Ins Tr Inv Dest Balanced			874.740	13,217	15.110	13,217	10,995		324		1,241		1,241		L	12/23/2013
63868M-68-8	Nationwide Var Ins Tr Inv Dest Cap Appr			811.690	14,180	17.470	14,180	11,079		430		1,874		1,874		L	12/23/2013
9299999. Subtotal - Mutual Funds					26,102,637	XXX	26,102,637	24,191,056		569,589		1,837,777		1,837,777		XXX	XXX
9799999 - Total Common Stocks					7,952,149,175	XXX	7,952,149,175	7,715,728,139		124,756,719		(84,962,271)		(84,962,271)		XXX	XXX
9899999 - Total Preferred and Common Stocks					7,955,185,939	XXX	7,955,185,939	7,716,416,666		124,775,614		(84,932,271)		(84,932,271)		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4 , the total $ value (included in Column 8) of all such issues $ 37,990,854

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
137001-AA-1	Canal Barge Inc US Govt Gtd Title XI Nt		02/18/2013	Various		104,561	103,519	2,836
362166-4K-3	GNMA Pool #185426 7.500% 06/15/17		02/18/2013	Harleysville Ins Co		1,737	1,731	6
36217D-M5-0	GNMA Pool #190380 7.500% 06/15/17		02/18/2013	Harleysville Ins Co		2,893	2,884	10
36218C-HY-4	GNMA Pool #218147 8.500% 05/15/17		02/18/2013	Harleysville Ins Co		10,938	10,995	44
38377N-N7-5	GNMA REMIC Ser 2010-164 CI BD		02/18/2013	Various		2,969,333	3,000,000	4,958
38377N-N7-5	GNMA REMIC Ser 2010-164 CI BD		12/02/2013	Harleysville Pennland Ins Co		990,114	1,000,000	97
38377U-PV-4	GNMA REMIC Ser 2011-34 CI PB		02/18/2013	Harleysville Worcester Ins Co		486,061	500,000	944
38377U-PV-4	GNMA REMIC Ser 2011-34 CI PB		12/02/2013	Harleysville Pennland Ins Co		1,462,267	1,500,000	167
38377W-WS-9	GNMA REMIC Ser 2011-82 CI LP		12/02/2013	Harleysville Pennland Ins Co		1,010,074	1,000,000	90
38377X-NE-8	GNMA REMIC Ser 2011-112 CI GN		02/18/2013	Various		11,951,357	12,000,000	11,333
742651-DJ-8	Private Export Funding Corp Nt		12/02/2013	Harleysville Pennland Ins Co		1,492,653	1,500,000	29,921
912810-RA-8	U S Treasury Inflation Index Nt		06/25/2013	Goldman Sachs & Company		17,246,636	21,000,000	48,046
912828-KY-5	U S Treasury Nt 2.625% 06/30/14		02/18/2013	Harleysville Lake States Ins		1,004,509	1,000,000	3,553
912828-LK-4	U S Treasury Nt 2.375% 08/31/14		02/18/2013	Harleysville Preferred Ins Co		4,997,631	5,000,000	56,095
912828-LK-4	U S Treasury Nt 2.375% 08/31/14		12/02/2013	Harleysville Pennland Ins Co		399,907	400,000	2,441
912828-LQ-1	U S Treasury Nt 2.375% 09/30/14		02/18/2013	Harleysville Ins Co NJ		5,002,357	5,000,000	45,999
912828-LS-7	U S Treasury Nt 2.375% 10/31/14		02/18/2013	Harleysville Lake States Ins		1,002,742	1,000,000	7,217
912828-LU-2	U S Treasury Nt 3.125% 10/31/16		12/02/2013	Harleysville Pennland Ins Co		2,026,441	2,000,000	5,525
912828-LZ-1	U S Treasury Nt 2.125% 11/30/14		02/18/2013	Various		4,221,026	4,150,000	19,382
912828-ME-7	U S Treasury Nt 2.625% 12/31/14		02/18/2013	Various		7,178,598	6,900,000	24,517
912828-MZ-0	U S Treasury Nt 2.500% 04/30/15		02/18/2013	Various		7,197,873	6,900,000	52,417
912828-NP-1	U S Treasury Nt 1.750% 07/31/15		02/18/2013	Various		7,094,813	6,900,000	6,004
912828-PE-4	U S Treasury Nt 1.250% 10/31/15		02/18/2013	Various		7,009,757	6,900,000	26,209
912828-PM-6	U S Treasury Nt 2.125% 12/31/15		02/18/2013	Various		7,183,168	6,900,000	19,847
912828-QF-0	U S Treasury Nt 2.000% 04/30/16		02/18/2013	Various		7,165,586	6,900,000	41,934
912828-QX-1	U S Treasury Nt 1.500% 07/31/16		02/18/2013	Various		5,297,640	5,185,000	3,867
912828-RG-7	U S Treasury Nt 0.250% 09/15/14		02/18/2013	Harleysville Lake States Ins		3,093,427	3,100,000	3,340
912828-RJ-1	U S Treasury Nt 1.000% 09/30/16		02/18/2013	Various		22,428,499	22,405,000	86,789
912828-UH-1	U S Treasury Inflation Index Nt		06/25/2013	Deutsche Bank Securities		36,612,938	38,000,000	21,418
0599999. Subtotal - Bonds - U.S. Governments						166,645,536	170,259,129	525,006
041042-GT-3	Arkansas St GO Txbl Waste Wtr Poll A		02/18/2013	Various		2,180,185	2,185,000	14,263
041042-GU-0	Arkansas St GO Txbl Waste Wtr Poll A		02/18/2013	Various		2,292,966	2,300,000	15,014
341150-XN-5	Florida St GO Dept of Trans		12/02/2013	Harleysville Pennland Ins Co		615,729	600,000	13,213
341426-SB-1	Florida St Brd of Ed GO Ref Pub Ed Ser B		12/02/2013	Harleysville Pennland Ins Co		2,031,869	2,000,000	278
341535-W3-2	Florida St Bd Ed GO Pub Ref Cap Outlay S		02/18/2013	Harleysville Preferred Ins Co		3,586,338	3,500,000	37,431
34153P-MF-2	Florida St Bd Ed GO Pub Ref Cap Outlay S		02/18/2013	Various		5,727,261	5,390,000	57,643
373383-4X-3	Georgia St GO Ser B 5.000% 04/01/15		02/18/2013	Various		8,397,933	8,190,000	155,838
373383-4X-3	Georgia St GO Ser B 5.000% 04/01/15		12/02/2013	Harleysville Pennland Ins Co		1,270,230	1,250,000	10,590
373384-PJ-9	Georgia St GO Ref Ser I		02/18/2013	Various		12,169,202	11,000,000	71,806
419780-S8-5	Hawaii St GO Ref Ser DG		12/02/2013	Harleysville Pennland Ins Co		1,521,837	1,500,000	31,458
452151-LB-7	Illinois St GO Txbl Pension		02/18/2013	Various		3,388,975	3,400,000	28,725
452151-XV-0	Illinois St GO 5.000% 01/01/21		02/18/2013	Harleysville Lake States Ins		2,053,108	2,000,000	13,056
574192-4W-7	Maryland St GO Ref St & Loc Facs Ln Ser		02/18/2013	Various		4,498,454	4,000,000	59,444
574192-4X-5	Maryland St GO Ref St & Loc Facs Ln Ser		02/18/2013	Various		6,719,154	6,000,000	89,167
574192-4X-5	Maryland St GO Ref St & Loc Facs Ln Ser		12/02/2013	Harleysville Pennland Ins Co		1,660,552	1,500,000	6,458
57582P-EH-9	Massachusetts St GO Ser B		02/18/2013	Various		10,401,946	10,135,000	150,617
57582P-QQ-6	Massachusetts St GO Cons Ln Ser A		02/18/2013	Various		6,192,044	6,000,000	139,167
604129-HK-5	Minnesota St GO Pub & Recr Fac Imp Ser A		02/18/2013	Harleysville Lake States Ins		2,082,634	2,000,000	21,389
641457-4V-5	Nevada St GO Wtr Ser D		12/02/2013	Harleysville Pennland Ins Co		1,006,004	1,000,000	20,972
644682-VP-8	New Hampshire St GO Ref Ser A		12/02/2013	Harleysville Pennland Ins Co		1,033,096	1,000,000	6,528
677520-HV-3	Ohio St GO Common SCHS Ser A		12/02/2013	Harleysville Pennland Ins Co		342,312	335,000	3,583
677520-YA-0	Ohio St GO Infrastructure Impt Ser A		12/02/2013	Harleysville Pennland Ins Co		1,027,388	1,000,000	12,639
68607L-7Q-4	Oregon St GO Alt Energy Proj Ser A		12/02/2013	Harleysville Pennland Ins Co		1,268,581	1,270,000	11,836
68608K-ZN-1	Oregon St GO St Brd Ed Ser B		02/18/2013	Various		4,440,000	4,440,000	6,437
709141-6E-0	Pennsylvania St GO Second Ser		12/02/2013	Harleysville Pennland Ins Co		1,543,220	1,500,000	18,958
70914P-JH-6	Pennsylvania St GO First Ser		02/18/2013	Various		12,515,971	12,000,000	255,000
70914P-LW-0	Pennsylvania St GO First Ser A		02/18/2013	Harleysville Ins Co NJ		4,401,467	4,000,000	1,667
70914P-LW-0	Pennsylvania St GO First Ser A		12/02/2013	Harleysville Pennland Ins Co		1,085,430	1,000,000	14,861
83710D-W2-0	South Carolina St GO Infrastr-Ser A		02/18/2013	Various		2,699,104	2,500,000	47,569
880541-MR-5	Tennessee St GO Ser C 5.000% 05/01/24		02/18/2013	Harleysville Ins Co		1,077,618	1,000,000	14,861
917542-QR-6	Utah St GO Bld Amer Bds Ser D		02/18/2013	Harleysville Preferred Ins Co		1,000,000	1,000,000	5,946
928109-JZ-1	Virginia St GO Ser A 5.000% 06/01/20		02/18/2013	Harleysville Lake States Ins		1,791,679	1,770,000	18,929
928109-NM-5	Virginia St GO Ser B 5.000% 06/01/17		12/02/2013	Harleysville Pennland Ins Co		1,046,443	1,015,000	141
928109-NN-3	Virginia St GO Ser B 5.000% 06/01/18		02/18/2013	Harleysville Ins Co NJ		1,548,033	1,500,000	16,042
928109-VL-8	Virginia St GO Ser B 5.000% 06/01/23		02/18/2013	Harleysville Preferred Ins Co		3,332,132	3,000,000	32,083

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
928109-VL-8	Virginia St GO Ser B 5.000% 06/01/23		12/02/2013	Harleysville Pennland Ins Co		549,001	500,000	69
93974B-ZS-4	Washington St GO Ref Ser C		12/02/2013	Harleysville Pennland Ins Co		1,017,628	1,000,000	20,972
93974C-KE-9	Washington St GO Var Purp Ser 2010A		02/18/2013	Harleysville Ins Co NJ		4,202,284	4,000,000	9,444
93974C-KE-9	Washington St GO Var Purp Ser 2010A		12/02/2013	Harleysville Pennland Ins Co		1,045,081	1,000,000	16,806
93974C-PX-2	Washington St GO Var Purp Ser 2010E		02/18/2013	Various		9,835,663	9,000,000	21,250
93974D-AE-8	Washington St GO Var Purp Preref Ser R-2		02/12/2013	Tax Free Exchange		6,199,082	6,105,000	34,765
93974D-AH-1	Washington St GO Var Purp Unref Ser R-20		02/12/2013	Tax Free Exchange		7,995,310	7,895,000	44,958
956553-UR-0	West Virginia St GO Ref Infrastructure		02/18/2013	Harleysville Preferred Ins Co		3,686,815	3,500,000	52,014
97705L-GC-5	Wisconsin St GO Ref Ser 1		12/02/2013	Harleysville Pennland Ins Co		1,002,025	1,000,000	4,306
97705L-SJ-7	Wisconsin St GO Ser A 5.000% 05/01/20		12/02/2013	Harleysville Pennland Ins Co		1,040,504	1,000,000	4,306
97705L-XF-9	Wisconsin St GO Ser C 4.000% 05/01/22		02/18/2013	Various		7,882,568	7,795,000	92,674
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						162,404,856	155,075,000	1,705,173
086187-KX-8	Berwick PA Area Sch Dist GO Txbl Ser A		02/18/2013	Harleysville Lake States Ins		379,755	380,000	7,202
101547-TS-6	Boulder Valley CO GO Sch Dist #RE-2 Boul		12/02/2013	Harleysville Pennland Ins Co		1,039,898	1,000,000	139
101547-TT-4	Boulder Valley CO GO Sch Dist #RE-2 Boul		12/02/2013	Harleysville Pennland Ins Co		1,031,972	1,000,000	139
145628-PN-7	Carrollton TX Fmrs Brh ISD GO Ref Sch Bl		12/02/2013	Harleysville Pennland Ins Co		2,028,578	2,000,000	26,750
158843-TY-8	Chandler AZ GO Unltd 5.000% 07/01/20		12/02/2013	Harleysville Pennland Ins Co		1,016,365	1,000,000	20,972
180847-T6-2	Clark Cnty NV GO Bond Bk		12/02/2013	Harleysville Pennland Ins Co		1,011,574	1,000,000	4,306
181059-MM-5	Clark Cnty NV Sch Dist GO Ltd Tax Bldg S		02/18/2013	Harleysville Lake States Ins		2,236,719	2,150,000	18,813
199507-E6-7	Columbus OH City Sch Dist GO Sch Facs Co		02/18/2013	Various		9,121,861	8,940,000	95,608
199507-E6-7	Columbus OH City Sch Dist GO Sch Facs Co		12/02/2013	Harleysville Pennland Ins Co		2,032,788	2,000,000	278
213185-AL-5	Cook Cnty IL GO Ref 5.000% 11/15/15		12/02/2013	Harleysville Pennland Ins Co		1,016,877	1,000,000	2,361
220147-T2-8	Corpus Christi TX ISD GO Ind Sch Dist Sc		12/02/2013	Harleysville Pennland Ins Co		1,005,909	1,000,000	14,861
224381-MT-7	Crandall TX GO Unref 5.375% 08/15/16		02/18/2013	Harleysville Preferred Ins Co		190,953	190,000	85
224381-MT-7	Crandall TX GO Unref 5.375% 08/15/16		01/15/2013	Harleysville Pennland Ins Co		90,000	90,000	1,438
224381-MT-7	Crandall TX GO Unref 5.375% 08/15/16		01/15/2013	Tax Free Exchange		100,589	100,000	2,240
235219-FJ-6	Dallas TX GO Preref Ref & Impt Ser A		07/03/2013	Tax Free Exchange		49,399	45,000	863
235219-FR-8	Dallas TX GO Unref Ref & Impt Ser A		07/03/2013	Tax Free Exchange		16,455,347	14,955,000	286,638
259003-CM-1	Douglas Cnty GA GO Sales Tax		12/02/2013	Harleysville Pennland Ins Co		1,604,501	1,500,000	25,208
303820-4M-3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer		02/18/2013	Harleysville Lake States Ins		999,950	1,000,000	19,408
303820-R3-0	Fairfax Cnty VA GO Ref Pub Impt Ser A		12/02/2013	Harleysville Pennland Ins Co		1,017,465	1,000,000	8,472
375280-KA-1	Gilbert AZ GO Projs of 2006 & 2007		12/02/2013	Harleysville Pennland Ins Co		1,040,629	1,000,000	20,972
388640-V9-2	Grapevine-Colleyville TX GO ISD Preref		05/17/2013	Tax Free Exchange		1,417,622	1,385,000	17,697
388640-W7-5	Grapevine-Colleyville TX GO ISD Unref		05/17/2013	Tax Free Exchange		3,188,604	3,115,000	39,803
414004-D3-2	Harris Cnty TX GO Ref Road Ser B		02/18/2013	Harleysville Ins Co NJ		4,909,719	4,855,000	92,380
478700-H9-1	Johnson Cnty KS GO Unif SD Bld Amer Bd 2		12/02/2013	Harleysville Pennland Ins Co		401,976	400,000	3,728
483800-SG-4	Kane & Du Page Cntys IL GO Cmnty Unit SD		02/18/2013	Harleysville Lake States Ins		1,013,471	1,000,000	8,813
486116-XH-4	Kauai Cnty HI GO Bld Amer Bd		12/02/2013	Harleysville Pennland Ins Co		500,000	500,000	6,783
524786-WA-4	Lehigh Cnty PA GO Ser A		02/18/2013	Various		9,248,850	8,855,000	114,377
524786-WC-0	Lehigh Cnty PA GO Ser A		02/18/2013	Harleysville Worcester Ins Co		4,668,659	4,500,000	58,125
584002-LF-4	Mecklenburg Cnty NC GO Pub Impt Ser B		02/18/2013	Harleysville Ins Co		1,051,397	1,000,000	2,361
592112-KB-1	Met Govt Nashville & D Cnty GO Ser A Unr		02/18/2013	Harleysville Preferred Ins Co		4,547,034	4,235,000	54,702
603789-Z2-7	Minneapolis MN Sch Dist #1 GO Taxable Pe		02/18/2013	Harleysville Preferred Ins Co		1,690,033	1,690,000	4,290
618769-FM-0	Morrisville Boro PA GO Sch Dist Cap Impt		12/02/2013	Harleysville Pennland Ins Co		1,050,997	1,025,000	8,684
618769-GE-7	Morrisville Boro PA GO Sch Dist Cap Impt		12/02/2013	Harleysville Pennland Ins Co		317,863	310,000	2,626
64966K-BT-9	New York NY GO Preref Ser M		08/29/2013	Tax Free Exchange		5,306,472	5,225,000	77,011
64966K-E8-2	New York NY GO Preref Sub Ser F-1		09/04/2013	Tax Free Exchange		7,494,037	7,370,000	10,610
64966K-F4-0	New York NY GO Preref Sub Ser F-1		07/02/2013	Tax Free Exchange		7,478,504	7,370,000	123,857
64966K-F8-1	New York NY GO Unref Sub Ser F-1		07/02/2013	Tax Free Exchange		132,285	130,000	2,185
64966K-G4-9	New York NY GO Unref Sub Ser F-1		07/02/2013	Tax Free Exchange		128,793	130,000	2,185
64966K-WH-2	New York NY GO Preref Sub Ser E-1		04/05/2013	Tax Free Exchange		6,696,960	6,610,000	58,756
64966K-WL-3	New York NY GO Unref Sub Ser E-1		04/05/2013	Tax Free Exchange		40,211	40,000	356
652234-PS-8	Newport News VA GO Gen Impt & Wtr Ser B		02/18/2013	Harleysville Ins Co		1,092,179	1,000,000	2,479
681712-PQ-2	Omaha NE GO Ref Omaha Conv Ctr Arena		02/18/2013	Harleysville Lake States Ins		2,811,056	2,500,000	49,948
681712-PR-0	Omaha NE GO Ref Omaha Conv Ctr Arena		02/18/2013	Various		9,096,813	8,230,000	164,429
696497-TN-6	Palm Beach Cnty FL GO Land Acq		02/18/2013	Various		3,512,254	3,500,000	43,404
696497-TP-1	Palm Beach Cnty FL GO Land Acq		02/18/2013	Harleysville Worcester Ins Co		1,010,098	1,000,000	12,423
718814-XQ-4	Phoenix AZ GO Var Purp Ser A		02/18/2013	Harleysville Ins Co		1,043,367	1,000,000	6,528
724394-HC-8	Pitkin Cnty CO Sch Dist GO Ref		12/02/2013	Harleysville Pennland Ins Co		1,002,119	1,000,000	111
724394-HE-4	Pitkin Cnty CO Sch Dist GO Ref		12/02/2013	Harleysville Pennland Ins Co		1,032,796	1,000,000	139
741701-VJ-2	Prince Georges Cnty MD GO Cons Pub Impt		12/02/2013	Harleysville Pennland Ins Co		1,034,061	1,000,000	19,028
796237-UE-3	San Antonio TX GO Prerefunded-Ref-Gen Im		12/02/2013	Harleysville Pennland Ins Co		375,976	370,000	6,529
796237-UK-9	San Antonio TX GO Unrefunded Bal-Ref-Gen		12/02/2013	Harleysville Pennland Ins Co		640,175	630,000	11,117
812626-D4-8	Seattle WA GO Ref & Impt-Ltd Tax-Ser B		02/18/2013	Various		5,592,887	5,000,000	11,806
821686-A8-5	Shelby Cnty TN GO Unrefunded-Ref-Ser A		02/18/2013	Harleysville Lake States Ins		2,054,462	1,990,000	37,865

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
821686-A8-5	Shelby Cnty TN GO Unrefunded-Ref-Ser A		12/02/2013	Harleysville Pennland Ins Co		1,883,049	1,845,000	15,631
821686-ZK-1	Shelby Cnty TN GO Prerefunded-Ref-Ser A		12/02/2013	Harleysville Pennland Ins Co		25,516	25,000	212
927734-UL-5	Virginia Beach VA GO Ref & Impt		02/18/2013	Harleysville Ins Co NJ		6,005,428	5,425,000	24,865
927734-UM-3	Virginia Beach VA GO Ref & Impt		02/18/2013	Harleysville Ins Co		1,115,130	1,000,000	4,583
930863-U7-8	Wake Cnty NC GO Public Impt GO Sch Pub I		12/02/2013	Harleysville Pennland Ins Co		1,185,531	1,145,000	14,472
930863-V6-9	Wake Cnty NC GO Public Impt GO Pub Impt		12/02/2013	Harleysville Pennland Ins Co		885,266	855,000	10,806
952030-WU-4	West Chester PA GO Sch Dist Ser A		02/18/2013	Various		14,761,391	14,500,000	168,563
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						160,914,170	154,110,000	1,851,020
14739H-BJ-9	Cascade Wtr All WA Wtr Sys Rev Bld Amer		02/18/2013	Harleysville Lake States Ins		1,330,000	1,330,000	31,885
14739H-BK-6	Cascade Wtr All WA Wtr Sys Rev Bld Amer		02/18/2013	Harleysville Ins Co		1,250,000	1,250,000	30,837
14739H-BL-4	Cascade Wtr All WA Wtr Sys Rev Bld Amer		02/18/2013	Harleysville Worcester Ins Co		1,250,000	1,250,000	31,417
14739H-BM-2	Cascade Wtr All WA Wtr Sys Rev Bld Amer		02/18/2013	Harleysville Ins Co NJ		1,500,000	1,500,000	38,396
3128X2-3A-1	FHLMC Nt 4.500% 04/02/14		02/18/2013	Harleysville Ins Co NJ		1,998,918	2,000,000	34,000
312905-E4-0	FHLMC REMIC Ser 1085 Cl G		02/18/2013	Harleysville Ins Co NJ		51,333	51,628	207
3132GK-ZN-9	FHLMC Pool #Q04649 3.500% 11/15/41		02/18/2013	Various		62,986,859	60,601,642	100,161
3132GL-XT-6	FGLMC Pool #Q05490 3.500% 01/15/42		02/18/2013	Harleysville Worcester Ins Co		32,087,236	30,876,195	51,031
3132GR-AS-0	FGLMC Pool #Q06017 3.500% 02/15/42		02/18/2013	Various		34,238,306	32,943,564	54,448
3132GT-GV-3	FHLMC Pool #Q08012 3.500% 04/15/42		02/18/2013	Harleysville Worcester Ins Co		32,106,736	30,897,162	51,066
3133TH-RV-1	FHLMC REMIC Ser 2120 Cl PC		02/18/2013	Various		3,819,469	3,830,883	10,854
31358M-WZ-3	FNMA REMIC Ser 1992-49 Cl L		02/18/2013	Harleysville Preferred Ins Co		206,467	210,038	694
3137A2-NK-3	FHLMC REMIC Ser 3756 Cl PB		12/02/2013	Harleysville Pennland Ins Co		964,777	1,000,000	111
3137A3-HS-1	FHLMC REMIC Ser 3751 Cl MC		02/18/2013	Various		6,694,711	6,684,000	12,625
3137A3-HS-1	FHLMC REMIC Ser 3751 Cl MC		12/02/2013	Harleysville Pennland Ins Co		1,000,959	1,000,000	111
3137A5-R7-1	FHLMC REMIC Ser 3786 Cl EB		02/18/2013	Harleysville Worcester Ins Co		544,265	536,489	1,013
3137A5-R7-1	FHLMC REMIC Ser 3786 Cl EB		12/02/2013	Harleysville Pennland Ins Co		1,013,374	1,000,000	111
3138MC-3U-6	FNMA Pool #AP8910 3.500% 10/25/42		06/21/2013	Nomura Securities Int'l Inc		10,595,165	10,490,262	14,278
3138W9-GP-9	FNMA Pool #AS0205 3.000% 08/25/43		08/20/2013	Nomura Securities Int'l Inc		2,820,171	2,973,982	2,726
3138W9-KQ-2	FNMA Pool #AS0302 3.000% 08/25/43		08/20/2013	Nomura Securities Int'l Inc		13,549,868	14,288,871	13,098
3138W9-LM-0	FNMA Pool #AS0331 3.000% 08/25/43		08/20/2013	Nomura Securities Int'l Inc		4,233,936	4,464,852	4,093
3138WW-BR-9	FNMA Pool #AT8147 3.000% 07/25/43		08/02/2013	Nomura Securities Int'l Inc		7,874,124	8,129,439	7,452
3138X0-Y2-8	FNMA Pool #AU1628 3.000% 07/25/43		08/20/2013	Nomura Securities Int'l Inc		6,576,529	6,935,210	6,357
3138X0-Y5-1	FNMA Pool #AU1631 3.000% 07/25/43		08/02/2013	Nomura Securities Int'l Inc		5,849,901	6,039,581	5,536
3138X0-Y6-9	FNMA Pool #AU1632 3.000% 07/25/43		08/20/2013	Nomura Securities Int'l Inc		30,098,496	31,513,241	28,887
3138X2-VU-5	FNMA Pool #AU3326 3.500% 07/25/43		06/21/2013	Nomura Securities Int'l Inc		18,042,317	17,863,680	24,314
3138X3-CJ-9	FNMA Pool #AU3672 3.500% 07/25/43		06/21/2013	Nomura Securities Int'l Inc		1,002,389	992,465	1,351
3138X3-EJ-7	FNMA Pool #AU3736 3.000% 08/25/43		08/02/2013	Nomura Securities Int'l Inc		23,969,482	24,746,682	22,684
31392E-6A-3	FNMA REMIC Ser 2002-67 Cl AN		02/18/2013	Various		1,731,489	1,735,602	4,098
31392R-YX-3	FHLMC REMIC Ser 2489 Cl PE		02/18/2013	Various		1,418,195	1,424,664	4,037
31394W-CK-2	FHLMC REMIC Ser 2773 Cl CD		02/18/2013	Harleysville Lake States Ins		335,069	353,329	751
31394W-CK-2	FHLMC REMIC Ser 2773 Cl CD		12/02/2013	Harleysville Pennland Ins Co		672,185	706,659	88
31395A-KJ-3	FHLMC REMIC Ser 2810 Cl PD		02/18/2013	Various		1,177,674	1,179,490	3,342
31395A-KJ-3	FHLMC REMIC Ser 2810 Cl PD		12/02/2013	Harleysville Pennland Ins Co		123,930	124,157	22
31395D-5V-7	FNMA REMIC Ser 2006-46 Cl PG		12/02/2013	Various		2,567,692	2,599,512	5,584
31395F-6J-8	FHLMC REMIC Ser 2836 Cl EG		02/18/2013	Various		2,950,440	2,987,493	7,054
31395F-WB-6	FHLMC REMIC Ser 2856 Cl PD		02/18/2013	Various		333,473	334,117	868
31395G-C3-4	FHLMC REMIC Ser 2852 Cl NY		02/18/2013	Various		18,585,640	18,883,378	44,586
31395T-6G-4	FHLMC REMIC Ser 2956 Cl WE		02/18/2013	Various		2,256,312	2,267,989	5,890
31395U-SU-6	FHLMC REMIC Ser 2977 Cl NY		02/18/2013	Various		324,529	325,450	845
31395U-SU-6	FHLMC REMIC Ser 2977 Cl NY		12/02/2013	Harleysville Pennland Ins Co		23,197	23,246	6
31396A-RE-6	FHLMC REMIC Ser 3037 Cl ND		02/18/2013	Harleysville Preferred Ins Co		1,036,649	1,047,820	2,474
31396J-NC-5	FHLMC REMIC Ser 3131 Cl MD		02/18/2013	Various		9,179,449	9,254,396	24,036
31397S-KV-5	FNMA REMIC Ser 2011-30 Cl LC		02/18/2013	Various		2,909,114	2,941,970	4,862
31417G-ZX-7	FNMA Pool #AB9757 3.500% 06/25/43		06/21/2013	Nomura Securities Int'l Inc		168,179,195	166,514,054	226,644
343136-XZ-5	Florida St Tpk Rev Dept Transn Ser A		12/02/2013	Harleysville Pennland Ins Co		1,036,832	1,000,000	20,972
343246-DU-5	Florida St Wtr Poll Control Ser A		02/18/2013	Various		5,910,274	5,300,000	24,292
362848-NE-9	Gainesville FL Utils Sys Rev Txble Ser B		02/18/2013	Various		610,000	610,000	11,932
362848-NE-9	Gainesville FL Utils Sys Rev Txble Ser B		12/02/2013	Harleysville Pennland Ins Co		265,000	265,000	2,308
403720-DF-9	Gwinnett Cnty GA Dev Auth Rev Ref Civic		12/02/2013	Harleysville Pennland Ins Co		1,201,505	1,155,000	11,678
403760-GY-1	Gwinnett Cnty GA Wtr & Swr Rev Ser A		02/18/2013	Harleysville Lake States Ins		1,546,568	1,500,000	2,833
403760-GZ-8	Gwinnett Cnty GA Wtr & Swr Rev Ser A		02/18/2013	Various		7,913,224	7,710,000	14,563
403760-GZ-8	Gwinnett Cnty GA Wtr & Swr Rev Ser A		12/02/2013	Harleysville Pennland Ins Co		2,046,901	2,000,000	26,889
425506-C7-5	Hennepin Cnty MN Rev Ser A		12/02/2013	Harleysville Pennland Ins Co		571,684	565,000	78
452227-HB-0	Illinois St Sales Tax Rev Esc to Mat 1st		07/03/2013	Tax Free Exchange		3,373,211	3,210,000	8,426
452227-HJ-3	Illinois St Sales Tax Rev Unref 1st Ser		07/03/2013	Tax Free Exchange		7,051,565	6,790,000	17,824
454623-7J-2	Indiana Bd Bk Rev LBASS Txbl - Sch Sev R		02/18/2013	Various		3,870,000	3,870,000	19,476

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

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454623-7M-5	Indiana Bd Bk Rev LBASS Txbl Sch Sev Fdg		02/18/2013	Various		1,595,000	1,595,000	8,246
455057-XJ-3	Indiana St Fin Auth Rev St Revolving Fd		12/02/2013	Harleysville Pennland Ins Co		1,081,014	1,000,000	16,806
455167-T6-3	Indiana Univ Rev 5.000% 06/01/20		02/18/2013	Various		2,124,691	2,000,000	21,389
455167-T6-3	Indiana Univ Rev 5.000% 06/01/20		12/02/2013	Harleysville Pennland Ins Co		1,038,021	985,000	137
49130P-XL-3	Kentucky St Hsg Corp Rev LBASS Txbl Ser		02/18/2013	Various		1,170,000	1,170,000	7,974
54659R-BF-7	LouisvilleJeffersn Cnty KY Rev Ref Ser A		02/18/2013	Harleysville Preferred Ins Co		6,476,990	6,000,000	77,500
57429L-AL-0	Maryland St Trans Auth Rev Ltd Oblg Txbl		02/18/2013	Various		1,855,000	1,855,000	15,693
57563E-AD-0	Massachusetts Dept Trans Rev Wstrn Trnpk		02/18/2013	Harleysville Ins Co NJ		2,500,000	2,500,000	4,377
576047-RE-6	Massachusetts St Wr Rs Aut Rev Prerefund		02/18/2013	Various		5,455,540	5,000,000	11,215
576047-RE-6	Massachusetts St Wr Rs Aut Rev Prerefund		12/02/2013	Harleysville Pennland Ins Co		2,157,643	2,000,000	31,931
57604P-X3-3	Massachusetts St Wtr Poll Rev St Revolvi		12/02/2013	Harleysville Pennland Ins Co		1,123,968	1,000,000	16,806
592041-QA-8	Nashville & Davidson Rev Ref Vanderbilt		12/02/2013	Harleysville Pennland Ins Co		2,071,014	2,000,000	16,944
594712-QH-7	Michigan St Univ Revenues Ref Gen Ser C		12/02/2013	Harleysville Pennland Ins Co		1,077,551	1,000,000	14,861
60636P-D3-1	Missouri St Env Impt Engy Rev St Revolvi		02/18/2013	Harleysville Ins Co NJ		3,869,729	3,500,000	22,847
60636P-D3-1	Missouri St Env Impt Engy Rev St Revolvi		12/02/2013	Harleysville Pennland Ins Co		1,089,493	1,000,000	20,972
60636W-NR-2	Missouri St Hwys & Trans Rev Bld Amer Bd		02/18/2013	Harleysville Preferred Ins Co		1,000,000	1,000,000	14,867
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd		02/18/2013	Various		7,161,624	7,000,000	109,271
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd		12/02/2013	Harleysville Pennland Ins Co		776,794	760,000	3,437
618027-AV-8	Morris Cnty NJ Impt Auth Lease LBASS Gtd		12/02/2013	Harleysville Pennland Ins Co		475,000	475,000	5,882
646065-B9-2	New Jersey St Ed Facs Auth Rev Princeton		12/02/2013	Harleysville Pennland Ins Co		1,108,252	1,000,000	22,021
649085-AA-5	New Valley Generation II Ser 2001		02/18/2013	Various		4,928,153	4,868,857	80,634
650013-S8-9	New York St Hwy&Bldg Tr Fd Rev Ser B		12/02/2013	Harleysville Pennland Ins Co		1,020,118	1,000,000	8,472
65825P-CA-6	North Carolina St Cap Impt Obl Annual Ap		02/18/2013	Harleysville Preferred Ins Co		3,756,958	3,500,000	52,014
65825P-CC-2	North Carolina St Cap Impt Obl Annual Ap		02/18/2013	Harleysville Ins Co		1,033,334	1,000,000	14,861
65830T-AF-2	North Carolina St Tpk Auth Rev Bld Amer		02/18/2013	Harleysville Pennland Ins Co		1,496,576	1,500,000	11,750
66353L-AV-9	Northhampton Cnty PA CLG Rev Lafayette C		12/02/2013	Harleysville Pennland Ins Co		785,156	750,000	3,229
735389-AV-0	Port Seattle WA Rev Ref		02/18/2013	Various		2,449,359	2,450,000	28,822
746173-FT-5	Purdue IN Univ COPS Rev Bld Amer Bd		12/02/2013	Harleysville Pennland Ins Co		500,000	500,000	11,300
882135-F5-0	Texas A & M Univ Rev Fing Sys		02/18/2013	Various		8,220,807	7,685,000	99,265
882756-R3-5	Texas St Public Fin Auth Unemployment Co		02/18/2013	Harleysville Ins Co		1,043,709	1,000,000	6,528
882756-R3-5	Texas St Public Fin Auth Unemployment Co		12/02/2013	Harleysville Pennland Ins Co		2,037,424	2,000,000	41,944
88283L-CN-4	Texas St Transn Commn Rev First Tier Ser		12/02/2013	Harleysville Pennland Ins Co		1,024,931	1,000,000	8,472
91335V-HQ-2	Univ of Pit PA COMW of Hgr Edu Var-Ref-U		12/02/2013	Harleysville Pennland Ins Co		1,036,269	1,000,000	11,229
91335V-HS-8	Univ of Pit PA COMW of Hgr Edu Var-Ref-U		02/18/2013	Harleysville Ins Co		1,049,772	1,000,000	22,313
915137-3Z-4	University TX Rev Fin Sys Ser B08152018		12/02/2013	Harleysville Pennland Ins Co		1,097,699	1,000,000	14,861
915137-F3-2	University TX Rev Sys Ser F		12/02/2013	Harleysville Pennland Ins Co		766,283	745,000	11,072
927781-TM-6	Virginia St Clg Bldg Auth Rev LBASS Bld		02/18/2013	Various		7,499,963	7,500,000	18,771
927781-TM-6	Virginia St Clg Bldg Auth Rev LBASS Bld		12/02/2013	Harleysville Pennland Ins Co		1,499,993	1,500,000	26,721
92812Q-RV-1	Virginia St Hsg Dev Auth Rev LBASS Txbl		02/18/2013	Harleysville Ins Co NJ		735,000	735,000	5,019
930876-BU-0	Wake Cnty NC Rev Pub Imp		02/18/2013	Harleysville Ins Co		1,100,464	1,000,000	6,528
940093-Q5-9	Washington St Univ Rev Taxable Student F		02/18/2013	Harleysville Worcester Ins Co		650,000	650,000	14,273
940093-Q6-7	Washington St Univ Rev Taxable Student F		02/18/2013	Harleysville Lake States Ins		750,000	750,000	16,554
977123-YK-8	Wisconsin St Trans Rev Bld Amer Bd Ser B		02/18/2013	Harleysville Preferred Ins Co		2,000,000	2,000,000	13,805
3199999. Subtotal - Bonds - U.S. Special Revenues						648,546,076	640,052,049	2,047,814
00162F-AC-4	Apple Leisure Group 1st Lien Term Ln Nt		03/18/2013	Jeffries & Co Inc		12,287,187	12,406,250	
00163M-AL-8	Prologis LP Sr Nt 4.500% 08/15/17		02/18/2013	Harleysville Worcester Ins Co		2,086,527	2,000,000	750
00206R-AW-2	AT&T Inc Sr Nt 2.950% 05/15/16		02/18/2013	Harleysville Pennland Ins Co		499,404	500,000	3,810
00206R-AY-8	AT&T Inc Sr Nt 2.400% 08/15/16		02/18/2013	Various		2,494,175	2,500,000	500
00287Y-AJ-8	ABBVIE Inc Sr Nt 1.750% 11/06/17		08/09/2013	Tax Free Exchange		14,973,347	15,000,000	67,813
00764M-BT-3	Aesis ABS Trust RMBS Ser 2004-2 Cl M1		08/06/2013	Goldman Sachs & Company		2,846,167	3,110,565	1,413
00817Y-AL-2	Aetna Inc Sr Nt 1.500% 11/15/17		02/18/2013	Various		8,061,274	8,090,000	34,045
00915X-BM-2	Air Products & Chemicals Inc MT Sr Nt Se		02/18/2013	Harleysville Pennland Ins Co		999,610	1,000,000	12,845
010392-EW-4	Alabama Power Co Sr Nt Ser 07A		02/18/2013	Various		9,485,105	9,500,000	24,898
01448Y-AE-3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl		12/23/2013	Interest Capitalization		96,293	96,293	
018804-AQ-7	Alliant Techsystems Inc Sr Nt		11/18/2013	Various		11,093,750	11,000,000	32,083
02209S-AS-2	Altria Group Inc Sr Nt		10/28/2013	Royal Bank of Scotland		4,968,900	5,000,000	
023772-AA-4	American Airlines Inc LBASS EETC Ser 201		10/01/2013	Citigroup		4,737,500	5,000,000	43,889
02377U-AA-2	American Airlines Inc LBASS PTC Ser 2013		10/28/2013	Various		15,733,928	15,626,000	52,883
02666Q-G7-2	American Honda Fin Corp MT Nt		07/08/2013	Various		12,096,415	11,500,000	134,010
02666Q-J7-9	American Honda Fin Corp Sr Nt		07/02/2013	Various		15,628,210	15,000,000	167,833
03040W-AK-1	American Water Cap Corp Sr Nt		11/08/2013	Morgan/JP/Securities - Bonds		7,968,080	8,000,000	
03072S-KH-7	Ameriquest Mtg Sec Inc RMBS Ser 2003-10		07/30/2013	Barclays Capital		13,141,336	13,595,606	6,961
031162-BM-1	Amgen Inc Sr Nt 3.875% 11/15/21		11/14/2013	Royal Bank of Scotland		11,030,360	10,750,000	4,628
032511-AX-5	Anadarko Petroleum Corp Sr Nt		02/18/2013	Harleysville Worcester Ins Co		6,683,426	6,000,000	151,725
032511-BH-9	Anadarko Petroleum Corp Sr Nt		02/18/2013	Various		7,448,208	6,350,000	172,045

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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
035229-CU-5	Anheuser-Busch Cos Inc Co Gtd Nt		02/18/2013	Various		7,502,209	7,500,000	34,031
035229-CY-7	Anheuser-Busch Cos Inc Co Gtd Nt		02/18/2013	Harleysville Worcester Ins Co		999,536	1,000,000	4,583
03523T-BP-2	Anheuser-Busch InBev WldwdInc Sr Nt		06/26/2013	RBC Dominion Securities		9,253,600	10,000,000	115,278
03979G-AL-9	Arden Realty LP Co Gtd Nt		02/18/2013	Harleysville Preferred Ins Co		1,989,950	2,000,000	48,708
04529K-AC-3	Aspen Dental Management Term Ln Nt 6		02/21/2013	Tax Free Exchange		200,998	203,672	198
04541G-UN-0	Asset Backed Securities Corp RMBS Ser 20		07/26/2013	Credit Suisse First Boston		16,616,131	19,209,400	1,985
045604-A#-2	Associated Estates Realty Corp Sr Nt Ser		10/21/2013	Bank of America BISD Dealer		6,000,000	6,000,000	
048312-AC-6	Atlantic City Elec Tran Fd ABS Ser 2002-		02/18/2013	Various		1,966,936	1,968,455	7,517
048312-AC-6	Atlantic City Elec Tran Fd ABS Ser 2002-		12/02/2013	Harleysville Pennland Ins Co		392,795	393,691	2,255
048312-AF-9	Atlantic City Elec Tran Fd ABS Ser 2003-		02/18/2013	Various		316,794	316,823	1,099
05070G-AE-8	Audatex NA Inc HY Sr Nt		11/14/2013	Goldman Sachs & Company		3,133,750	3,000,000	66,167
05348E-AQ-2	AvalonBay Communities Inc Sr Nt		06/21/2013	Wells Fargo		6,120,048	6,600,000	54,624
05357H-AA-8	Aventura Mall Tr CMBS Ser 2013-AVM Cl A		12/10/2013	Morgan/JP/Securities - Bonds		16,033,448	15,500,000	35,451
05501T-AC-3	TGGT Holdings (Azure) LLC 1st Lien Term		11/26/2013	Morgan/JP/Securities - Bonds		15,760,000	16,000,000	
055381-AS-6	BE Aerospace Inc Sr Nt		11/06/2013	Various		7,747,900	7,660,000	27,740
05538U-AA-1	BB-UBS Trust CMBS Ser 2012-SHOW Cl A		06/27/2013	Morgan Stanley & Co Inc		4,681,250	5,000,000	476
05565S-AA-2	Burlington Northern PTC Ser 2006-2		02/18/2013	Various		4,033,443	4,033,443	86,402
05568D-AA-2	BNSF Railway Co ABS PTC Ser 2006-3		02/18/2013	Various		3,986,546	3,986,546	81,044
058498-AS-5	Ball Corp Sr Nt 4.000% 11/15/23		08/22/2013	Citigroup		4,456,250	5,000,000	56,111
06051G-EX-3	Bank of America Corp Nt		10/17/2013	Bank of America BISD Dealer		4,999,150	5,000,000	
071813-BD-0	Baxter Intl Sr Nt 1.850% 01/15/17		02/18/2013	Harleysville Ins Co NJ		1,999,093	2,000,000	3,392
07384M-7C-0	Bear Stearns Adj Rate Mtg RMBS Ser 2005-		10/16/2013	Barclays Capital		3,298,230	3,267,596	4,720
075887-AU-3	Becton Dickinson & Co Sr Nt		02/18/2013	Harleysville Pennland Ins Co		2,378,551	2,030,000	26,221
075887-AW-9	Becton Dickinson & Co Sr Nt		01/28/2013	Morgan Stanley & Co Inc		5,315,250	5,000,000	35,660
075887-BB-4	Becton Dickinson & Co Sr Nt		02/18/2013	Harleysville Ins Co NJ		1,999,504	2,000,000	9,722
09062X-AB-9	Biogen Idec Inc Sr Nt 6.875% 03/01/18		02/18/2013	Harleysville Ins Co NJ		1,204,753	1,000,000	31,892
092113-AH-2	Black Hills Corp Sr Nt		11/14/2013	RBC Dominion Securities		13,337,020	13,400,000	
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 1		02/18/2013	Harleysville Worcester Ins Co		22,769,064	23,437,500	479,818
101137-AM-9	Boston Scientific Corp Sr Nt		08/08/2013	Bank of America BISD Dealer		9,995,400	10,000,000	
10138M-AG-0	Bottling Group LLC Co Gtd Nt		02/18/2013	Various		4,997,311	5,000,000	104,653
10513K-AA-2	Branch Banking & Tr Sub Nt		02/18/2013	Various		2,997,601	3,000,000	71,719
12625E-AC-3	Commercial Mortgage Tr CMBS Ser 2013-SFS		07/31/2013	Bank of America BISD Dealer		6,548,828	7,000,000	2,401
126307-AF-4	CSC Holdings Inc Sr Nt		01/09/2013	Tax Free Exchange		10,205,711	10,000,000	101,250
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt		04/24/2013	Bank of America BISD Dealer		5,940,150	5,970,000	
126410-LM-9	CSX Transportation Inc Co Gtd Nt		02/18/2013	Various		2,255,430	2,255,430	12,924
12646U-AM-0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-		03/27/2013	Credit Suisse First Boston		22,119,521	21,514,428	48,407
126650-BP-4	CVS Caremark Corp ABS PTC Nt		02/18/2013	Various		4,471,414	3,840,979	5,152
126650-BQ-2	CVS Caremark Corp ABS PTC Nt		02/18/2013	Harleysville Preferred Ins Co		5,111,440	4,295,254	6,627
126650-BS-8	CVS Caremark Corp ABS PTC Nt		02/18/2013	Harleysville Pennland Ins Co		4,542,471	3,492,017	5,825
12665U-AA-2	CVS Caremark Corp ABS PTC Nt		12/11/2013	Barclays Capital		10,000,000	10,000,000	
12670N-AB-9	CWGS Term Ln Nt 1 6.750% 02/20/20		12/05/2013	Goldman Sachs & Company		19,800,000	20,000,000	
134429-AV-1	Campbell Soup Co Sr Nt		02/18/2013	Harleysville Ins Co NJ		998,119	1,000,000	2,796
140420-NB-2	Capital One Bank USA NA Sub Nt		11/19/2013	Wachovia Capital Markets Inc		9,428,700	10,000,000	90,938
14149Y-AH-1	Cardinal Health Inc Sr Nt		02/18/2013	Harleysville Preferred Ins Co		6,511,278	5,605,000	57,381
14911R-AJ-8	Caterpillar Finl Svcs Corp Nt		02/18/2013	Harleysville Preferred Ins Co		1,497,656	1,500,000	14,839
149123-BM-2	Caterpillar Inc Sr Nt 5.700% 08/15/16		02/18/2013	Harleysville Preferred Ins Co		499,579	500,000	238
14912L-4M-0	Caterpillar Finl Svcs Corp Sr MT Nt		02/18/2013	Harleysville Ins Co NJ		1,000,000	1,000,000	4,125
14912L-4X-6	Caterpillar Finl Svcs Corp Sr Nt		02/18/2013	Various		9,549,372	9,500,000	9,197
151020-AE-4	Celgene Corp Sr Nt 3.950% 10/15/20		06/10/2013	Morgan Stanley & Co Inc		435,659	409,000	2,603
151020-AH-7	Celgene Corp Sr Nt 3.250% 08/15/22		06/26/2013	Credit Suisse First Boston		9,450,200	10,000,000	122,778
151020-AH-7	Celgene Corp Sr Nt 3.250% 08/15/22		02/18/2013	Harleysville Pennland Ins Co		1,100,272	1,100,000	298
15200D-AC-1	Centerpoint Energy Trans Bd ABS Ser 2005		02/18/2013	Various		453,625	453,636	1,090
15200D-AC-1	Centerpoint Energy Trans Bd ABS Ser 2005		12/02/2013	Harleysville Pennland Ins Co		302,403	302,424	5,174
15200W-AB-1	Centerpoint Energy Transition LBASS Ser		02/18/2013	Harleysville Pennland Ins Co		2,000,041	2,000,000	14,764
15361G-AR-6	Central Hudson Gas & Elec Corp Sr MT Nt		02/18/2013	Various		3,000,000	3,000,000	53,750
17275R-AK-8	Cisco Sys Inc Sr Nt 3.150% 03/14/17		02/18/2013	Harleysville Pennland Ins Co		998,373	1,000,000	13,475
172967-DE-8	Citigroup Inc Sr Nt 5.300% 01/07/16		02/18/2013	Various		3,999,267	4,000,000	24,144
172967-HD-6	Citigroup Inc Sr Nt 3.875% 10/25/23		10/21/2013	Citigroup		9,977,000	10,000,000	
19075Q-AB-8	Cobank ACB Sub Nt 7.875% 04/16/18		09/17/2013	Sterne Agee		11,527,015	9,500,000	330,422
19075Q-AB-8	Cobank ACB Sub Nt 7.875% 04/16/18		02/18/2013	Various		4,385,561	3,520,000	94,710
191216-AK-6	Coca-Cola Co Nt 5.350% 11/15/17		02/18/2013	Various		3,996,856	4,000,000	55,283
191216-AP-5	Coca-Cola Co Sr Nt 1.500% 11/15/15		02/18/2013	Harleysville Pennland Ins Co		998,719	1,000,000	3,875
19416Q-DH-0	Colgate-Palmolive Co MT Sr Nt		02/18/2013	Various		18,499,375	18,500,000	269,894
19416Q-DX-5	Colgate-Palmolive Co MT Sr Nt		02/18/2013	Harleysville Ins Co NJ		1,991,816	2,000,000	2,383
200339-AJ-8	Comerica Bk Sub Nt 7.875% 09/15/26		07/10/2013	Morgan/JP/Securities - Bonds		10,169,480	7,995,000	209,869

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
200339-CG-2	Comerica Bk Sub Bk Nt 5.750% 11/21/16		02/18/2013	Various		3,995,745	4,000,000	55,583
205887-BR-2	ConAgra Foods Inc Sr Nt		09/04/2013	Various		8,419,597	8,916,000	74,445
207597-DW-2	Connecticut Lt & Pwr Co 1st Mtg Bd		02/18/2013	Various		5,992,078	6,000,000	149,604
20825C-AU-8	Conocophillips Co Gtd Nt		02/18/2013	Harleysville Pennland Ins Co		994,713	1,000,000	5,500
209111-EE-9	Consolidated Edison Co NY Inc Sr Nt		02/18/2013	Various		4,991,228	5,000,000	11,097
21036P-AK-4	Constellation Brands Inc Sr Nt		08/22/2013	Deutsche Bank Securities		1,830,000	2,000,000	21,458
21036P-AL-2	Constellation Brands Inc Sr Nt		09/06/2013	Barclays Capital		2,730,000	3,000,000	41,438
212168-AA-6	Continental Wind Sr Nt		09/23/2013	Royal Bank of Scotland		10,000,000	10,000,000	
216871-AF-0	Cooper US Inc Co Gtd Nt		02/18/2013	Various		1,498,412	1,500,000	3,266
224044-BW-6	Cox Communications Inc Sr Nt		02/18/2013	Various		10,590,600	10,600,000	75,599
233851-AU-8	Daimler Fin NA LLC Sr Nt		02/18/2013	Various		9,959,138	10,000,000	19,271
235851-AK-8	Danaher Corp Sr Nt 1.300% 06/23/14		02/18/2013	Harleysville Worcester Ins Co		999,629	1,000,000	1,986
235851-AL-6	Danaher Corp Sr Nt 2.300% 06/23/16		02/18/2013	Various		2,996,730	3,000,000	10,542
24422E-QY-8	Deere /John/ Cap Corp MT Sr Nt		02/18/2013	Harleysville Pennland Ins Co		999,546	1,000,000	13,029
24422E-RC-5	Deere /John/ Cap Corp MT Sr Nt		02/18/2013	Harleysville Preferred Ins Co		998,675	1,000,000	4,438
24422E-RK-7	Deere /John/ Cap Corp Sr Nt		02/18/2013	Harleysville Ins Co NJ		999,226	1,000,000	2,639
24422E-RL-5	Deere /John/ Cap Corp Sr Nt		02/18/2013	Harleysville Ins Co NJ		999,139	1,000,000	1,944
24424C-BM-2	John Deere Capital Corp Sr Nt		02/18/2013	Various		2,996,411	3,000,000	15,750
245069-AA-7	Del Coronado Tr CMBS Ser 2013-HDC Cl A		03/28/2013	Morgan/JP/Securities - Bonds		3,000,000	3,000,000	
24702N-AD-2	Dell International Inc Term Ln C Nt 1		11/04/2013	Bank of America BISD Dealer		22,387,500	22,500,000	
251591-AV-5	Developers Diversified Realty Sr Nt		02/18/2013	Harleysville Pennland Ins Co		3,343,994	2,644,000	96,589
25179M-AK-9	Devon Energy Corp Sr Nt		11/15/2013	Various		9,223,763	8,700,000	35,428
25459H-BF-1	DirectTV Holdings/Fin Co Gtd Nt		02/18/2013	Harleysville Lake States Ins		5,004,465	5,000,000	80,750
25468P-CE-4	Disney Walt Co MT Nt 5.625% 09/15/16		02/18/2013	Various		9,484,841	9,500,000	227,109
25468P-CQ-7	Disney Walt Co Sr Nt 0.875% 12/01/14		02/18/2013	Various		7,984,348	8,000,000	14,972
25470D-AH-2	Discovery Communications Sr Nt		06/24/2013	Credit Suisse First Boston		9,325,900	10,000,000	88,472
260003-AE-8	Dover Corp Nt 4.875% 10/15/15		02/18/2013	Various		2,967,714	3,000,000	49,969
263534-BQ-1	Du Pont E I de Nemours & Co Sr Nt		02/18/2013	Various		13,978,463	14,000,000	128,625
26441C-AK-1	Duke Energy Corp Sr Nt		06/10/2013	Goldman Sachs & Company		4,994,550	5,000,000	
26884T-AA-0	ERAC USA Finance Company Sr Nt		06/06/2013	US Bancorp		8,055,320	7,000,000	71,458
291011-AV-6	Emerson Elec Co Sr Nt 5.125% 12/01/16		02/18/2013	Various		8,470,594	8,500,000	93,175
29250R-AH-9	Enbridge Energy Partners LP Sr Nt		02/18/2013	Various		8,979,694	7,850,000	80,708
29276J-AC-8	Energy Solutions LLC Term Ln B Nt 1		06/28/2013	Tax Free Exchange		323,422	328,125	
29365Y-AA-1	Entergy AR Restoration Fdg LLC LBASS Ser		02/18/2013	Various		7,168,981	7,170,514	49,018
29445F-CP-1	EquiFirst Mtg Loan Tr RMBS Ser 2005-1 Cl		11/06/2013	Royal Bank of Scotland		13,079,586	14,083,000	4,367
30219G-AE-8	Express Scripts Hldg Co Sr Nt		02/18/2013	Various		9,681,740	8,800,000	107,983
30219G-AG-3	Express Scripts Hldg Co Sr Nt		01/14/2013	Tax Free Exchange		10,892,454	10,000,000	100,382
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A		02/18/2013	Various		2,487,895	2,510,564	15,465
316773-AD-2	Fifth Third Bancorp Sub Bk Nt		11/13/2013	Sterne Agee		3,093,732	2,850,000	59,494
316773-CF-5	Fifth Third Bancorp Sub Bk Nt		02/18/2013	Various		5,497,453	5,000,000	24,979
34347@-AA-7	Flowchem LLC Sr Term Ln		12/06/2013	Direct		20,000,000	20,000,000	
35671D-BG-9	Freeport-McMoran Copper & Gold Sr Nt		10/10/2013	Tax Free Exchange		4,829,734	5,000,000	10,764
361448-AR-4	GATX Corp Sr Nt 2.500% 03/15/19		11/14/2013	Citigroup		10,145,226	10,200,000	
36197X-AL-8	GS Mortgage Securiities Trust CMBS Ser 2		05/16/2013	Goldman Sachs & Company		20,598,750	20,000,000	43,146
369550-AQ-1	General Dynamics Corp Co Gtd Nt		02/18/2013	Harleysville Ins Co NJ		1,998,299	2,000,000	4,125
369550-AS-7	General Dynamics Corp Co Gtd Nt		02/18/2013	Harleysville Pennland Ins Co		499,561	500,000	630
36962G-2G-8	General Elec Cap Corp MT Nt		02/18/2013	Various		4,991,142	5,000,000	2,250
37185L-AE-2	Genesis Energy LP Sr Nt		07/10/2013	Tax Free Exchange		500,000	500,000	12,139
372546-AH-4	George Washington University Bd		02/18/2013	Various		5,000,000	5,000,000	88,421
375558-AU-7	Gilead Sciences Inc Sr Nt		08/27/2013	Various		12,170,528	11,235,000	63,453
377372-AA-5	Glaxosmithkline Cap Inc Gtd Nt		02/18/2013	Various		2,497,361	2,500,000	37,370
404122-AN-3	HCA Inc Term Ln B4 Nt 1		04/25/2013	Tax Free Exchange		730,253	740,870	
404122-AP-8	HCA Inc Term Ln B5 Nt 1		09/30/2013	Tax Free Exchange		1,764,743	1,776,753	174
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt		02/18/2013	Harleysville Ins Co NJ		7,155,234	5,977,000	71,126
41283L-AA-3	Harley-Davidson Finl Svc Co Gtd Nt		02/18/2013	Harleysville Lake States Ins		1,053,692	1,000,000	16,469
420088-AA-4	Hawk Acquisition Sub Inc Nt		11/12/2013	Various		11,178,153	11,518,000	26,712
427866-AM-0	Hershey Foods Corp Sr Nt		02/18/2013	Various		2,541,607	2,581,000	1,043
427866-AP-3	Hershey Foods Corp Sr Nt		02/18/2013	Harleysville Preferred Ins Co		1,998,528	2,000,000	50,564
427866-AS-7	Hershey Foods Corp Sr Nt		02/18/2013	Harleysville Ins Co NJ		499,123	500,000	2,229
428236-BV-4	Hewlett-Packard Co Sr Nt		02/18/2013	Harleysville Preferred Ins Co		4,996,820	5,000,000	44,563
438516-AS-5	Honeywell International Inc Sr Nt		02/18/2013	Various		9,480,067	9,500,000	213,988
441060-AJ-9	Hospira Inc Sr Nt 6.050% 03/30/17		02/18/2013	Various		5,705,515	5,107,000	118,440
446150-AG-9	Huntington Bancshares Sub Bk Nt		02/18/2013	Various		7,935,272	6,500,000	79,625
446150-AH-7	Huntington Bancshares Sr Nt		08/08/2013	Stifel Nicolaus & Co Villanova		5,222,385	5,205,000	4,135
44701P-AT-1	Huntsman International Inc Extended Term		05/28/2013	Tax Free Exchange		1,706,155	1,726,852	534

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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
44701P-AT-1	Huntsman International Inc Extended Term		09/30/2013	Tax Free Exchange		683,234	687,709	1,961
44923Q-AB-0	Hyundai Capital America Sr Nt		02/18/2013	Harleysville Worcester Ins Co		7,524,419	7,000,000	54,444
44923Q-AD-6	Hyundai Capital America Sr Nt		02/18/2013	Various		10,039,350	10,000,000	80,868
45256#-AA-0	Impact CIL Parent LLC ABS Revolving Nt S		11/25/2013	Direct		9,722,423	9,722,423	
459200-AR-2	International Bus Machs Corp Sr Nt		02/18/2013	Various		4,878,944	5,000,000	14,686
459200-GU-9	International Bus Machs Corp Sr Nt		02/18/2013	Various		1,478,642	1,500,000	3,583
459200-GZ-8	International Bus Machs Corp Sr Nt		02/18/2013	Various		6,995,538	7,000,000	18,375
465685-AE-5	ITC Holdings Corp Sr Nt		02/18/2013	Harleysville Preferred Ins Co		4,663,264	4,000,000	12,100
465685-AF-2	ITC Holdings Corp Sr Nt		02/18/2013	Harleysville Ins Co NJ		9,157,376	8,145,000	41,064
46628F-AM-3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		02/18/2013	Harleysville Ins Co		6,131,648	5,480,000	15,184
46640J-AS-6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		06/28/2013	Morgan/JP/Securities - Bonds		11,109,967	11,000,000	16,689
46640J-AV-9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		06/28/2013	Morgan/JP/Securities - Bonds		5,401,392	5,487,000	10,219
47215B-AB-3	JCP&L Transition Funding LLC ABS Ser 200		02/18/2013	Various		1,770,265	1,770,380	19,422
47215B-AB-3	JCP&L Transition Funding LLC ABS Ser 200		12/02/2013	Harleysville Pennland Ins Co		295,055	295,063	3,858
47215B-AD-9	JCP&L Transition Funding LLC ABS Ser 200		02/18/2013	Various		4,975,550	5,000,000	56,879
47215B-AD-9	JCP&L Transition Funding LLC ABS Ser 200		12/02/2013	Harleysville Pennland Ins Co		999,522	1,000,000	13,558
478115-AA-6	Johns Hopkins University Nt		02/18/2013	Various		2,536,936	2,538,000	17,396
478366-AU-1	Johnson Controls Inc Sr Nt		02/18/2013	Harleysville Lake States Ins		1,811,523	1,615,000	30,954
478366-BA-4	Johnson Controls Inc Sr Nt		02/18/2013	Harleysville Pennland Ins Co		8,402,159	8,025,000	64,367
48121C-YK-6	JPMorgan Chase Sub Bk Nt		02/18/2013	Various		4,997,028	5,000,000	114,167
485188-AL-0	Kansas City Southn RR Co Sr Nt		10/24/2013	Bank of America BISD Dealer		3,994,640	4,000,000	
487836-BJ-6	Kellogg Co Sr Nt 3.125% 05/17/22		02/18/2013	Harleysville Ins Co NJ		1,992,033	2,000,000	15,799
49306B-NR-0	Key Bank NA Sr Bk Nt 5.091% 03/26/15		02/18/2013	Harleysville Ins Co NJ		1,984,076	2,000,000	40,162
49327X-AB-6	Key Bank NA Sub MT Nt 5.450% 03/03/16		02/18/2013	Various		2,499,840	2,500,000	57,906
500760-AU-0	Kraft Foods Group Inc Sr Nt		06/27/2013	Citigroup		17,026,900	15,000,000	318,021
500760-AY-2	Kraft Foods Inc Sr Nt 2.250% 06/05/17		02/18/2013	Harleysville Ins Co NJ		4,992,099	5,000,000	22,813
500760-AZ-9	Kraft Foods Inc Sr Nt 3.500% 06/06/22		09/04/2013	Citigroup		5,605,962	5,755,000	50,795
502413-AY-3	L-3 Communications Corp Gtd Nt		02/18/2013	Harleysville Worcester Ins Co		4,877,923	4,385,000	77,907
502413-AZ-0	L-3 Communications Corp Sr Nt		01/25/2013	Morgan Stanley & Co Inc		5,523,450	5,000,000	9,896
502413-AZ-0	L-3 Communications Corp Sr Nt		02/18/2013	Various		5,497,235	5,000,000	21,771
502413-BA-4	L-3 Communications Corp Co Gtd Nt		02/18/2013	Various		18,944,375	17,000,000	7,013
50540R-AJ-1	Laboratory Corp of America Sr Nt		02/18/2013	Various		13,765,992	12,475,000	149,050
50540R-AK-8	Laboratory Corp of America Sr Nt		02/18/2013	Harleysville Preferred Ins Co		5,034,264	4,984,000	53,301
000000-00-0	Local Initiatives Support Corp Prom Nt		10/01/2013	Direct		9,909,115	9,909,115	
542514-GW-8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C		08/05/2013	Royal Bank of Scotland		10,041,689	10,739,775	2,130
544152-AB-7	Lorillard Tobacco Co Co Gtd Nt		02/18/2013	Various		12,315,837	10,200,000	208,427
544152-AE-1	Lorillard Tobacco Co Sr Nt		02/18/2013	Harleysville Ins Co NJ		4,178,017	3,500,000	9,528
548661-CK-1	Lowes Cos Inc Sr Nt 5.400% 10/15/16		02/18/2013	Various		12,980,461	13,000,000	239,850
56081#-AR-1	Major League Baseball Tr Nt		09/10/2013	Bank of America BISD Dealer		6,000,000	6,000,000	
57060U-52-2	Market Vectors Emerg Mkts Local Curr Bd		09/17/2013	TJM Capital		9,346,919		
58013M-EB-6	McDonalds Corp MT Nt Ser I		02/18/2013	Various		1,997,838	2,000,000	39,633
585055-AH-9	Medtronic Inc Sr Nt 4.750% 09/15/15		02/18/2013	Harleysville Preferred Ins Co		986,743	1,000,000	20,188
585055-AR-7	Medtronic Inc Sr Nt 3.000% 03/15/15		02/18/2013	Various		4,999,804	5,000,000	63,750
585055-AS-5	Medtronic Inc Sr Nt 4.450% 03/15/20		01/28/2013	Morgan Stanley & Co Inc		5,830,316	5,080,000	85,400
58933Y-AB-1	Merck & Co Inc Sr Nt 2.250% 01/15/16		02/18/2013	Harleysville Ins Co		499,300	500,000	1,031
589929-5F-1	Merrill Lynch Mtg Investors RMBS Ser 200		11/21/2013	Morgan Stanley & Co Inc		24,269,435	26,425,404	9,944
59023W-AA-6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2		09/03/2013	Various		19,461,250	22,000,000	3,160
591709-AM-2	Metropcs Wireless Inc Sr Nt		12/11/2013	Morgan/JP/Securities - Bonds		10,387,500	10,000,000	130,208
594918-AG-9	Microsoft Corp Sr Nt 1.625% 09/25/15		02/18/2013	Various		4,988,355	5,000,000	32,274
60662W-AJ-1	Mitchell International Inc 1st Lien TL N		10/25/2013	Bank of America BISD Dealer		2,985,000	3,000,000	
60871R-AC-4	Molson Coors Brewing Co Co Gtd Nt		02/18/2013	Harleysville Ins Co NJ		15,064,503	15,000,000	156,042
61744C-FB-7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C		11/14/2013	Morgan Stanley & Co Inc		4,709,480	5,119,000	3,538
617482-4M-3	Morgan Stanley Sub Nt 4.875% 11/01/22		02/18/2013	Harleysville Worcester Ins Co		2,001,163	2,000,000	31,146
61748A-AE-6	Morgan Stanley Dean Witter Sub Nt		02/18/2013	Various		2,491,114	2,500,000	45,191
61756U-AE-1	Morgan Stanley Cap I CMBS Ser 2007-IQ16		07/23/2013	Various		13,638,789	12,000,000	47,279
61762D-AU-5	Morgan Stanley BAML Tr CMBS Ser 2013-C9		06/27/2013	Morgan Stanley & Co Inc		7,099,684	7,394,000	546
61762M-BU-4	Morgan Stanley BAML Tr CMBS Ser 2013-C10		06/24/2013	Morgan Stanley & Co Inc		25,749,643	25,000,000	2,717
61762T-AC-0	Morgan Stanley BAML Tr CMBS Ser 2013-C11		08/01/2013	Bank of America BISD Dealer		46,348,614	45,000,000	67,288
61763B-AS-3	Morgan Stanley BAML Tr CMBS Ser 2013-C13		11/26/2013	Morgan Stanley & Co Inc		11,432,919	11,100,000	18,645
626717-AE-2	Murphy Oil Corp Sr Nt 2.500% 12/01/17		02/18/2013	Various		20,056,255	20,000,000	108,333
626717-AF-9	Murphy Oil Corp Sr Nt 3.700% 12/01/22		04/12/2013	Various		9,592,070	9,625,000	134,793
626717-AF-9	Murphy Oil Corp Sr Nt 3.700% 12/01/22		02/18/2013	Various		2,874,066	3,000,000	24,050
628530-BA-4	Mylan Inc Sr Nt 2.600% 06/24/18		06/24/2013	Sterne Agee		9,812,100	10,000,000	1,444
637071-AL-5	National Oilwell Varco Inc Sr Nt		02/18/2013	Harleysville Pennland Ins Co		4,994,200	5,000,000	16,500
63860H-AC-3	Nationstar Home Equity Loan Tr RMBS Ser		01/17/2013	Citigroup		11,598,522	12,496,724	3,496

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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
63860H-AC-3	Nationstar Home Equity Loan Tr RMBS Ser		02/19/2013	Harleysville Pennland Ins Co		7,486,709	8,331,149	2,046
655844-AU-2	Norfolk Southern Corp Sr Nt		02/18/2013	Various		7,468,435	7,500,000	165,376
666807-BA-9	Northrop Grumman Corp Sr Nt		07/30/2013	Various		9,033,430	8,000,000	1,122
666807-BG-6	Northrop Grumman Corp Sr Nt		06/21/2013	Barclays Capital		9,428,000	10,000,000	23,472
674599-BZ-7	Occidental Petroleum Corp Sr Nt		02/18/2013	Various		2,499,148	2,500,000	2,951
674599-CE-3	Occidental Petroleum Corp Sr Nt		06/20/2013	Morgan Stanley & Co Inc		8,358,930	9,000,000	87,750
682134-AC-5	Omnicom Group Inc Nt 4.450% 08/15/20		02/18/2013	Various		5,759,382	5,282,000	1,959
68233L-AD-1	Oncor Electric Delivery Trans ABS Ser 20		02/18/2013	Various		2,558,117	2,558,242	1,155
68347R-AC-3	Opal Acquisition Inc 1st Lien Term Ln Nt		12/06/2013	Bank of America BISD Dealer		8,910,000	9,000,000	
68389X-AQ-8	Oracle Corp Sr Nt 2.375% 01/15/19		07/09/2013	Bank of America BISD Dealer		10,961,720	11,000,000	
69349L-AG-3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22		10/28/2013	Various		13,851,561	15,000,000	197,813
69349L-AQ-1	PNC Bank NA Sub Nt 4.200% 11/01/25		10/21/2013	Various		10,032,010	10,000,000	
70454B-AN-9	Peabody Energy Corp Term Ln Nt 1		11/12/2013	Citigroup		13,930,088	13,965,000	
713448-BJ-6	Pepsico Inc Sr Nt 7.900% 11/01/18		02/18/2013	Harleysville Pennland Ins Co		998,419	1,000,000	23,481
713448-BV-9	Pepsico Inc Sr Nt 0.800% 08/25/14		02/18/2013	Various		1,995,998	2,000,000	7,689
717081-AQ-6	Pfizer Inc Nt 4.650% 03/01/18		02/18/2013	Various		3,495,341	3,500,000	75,498
717081-AR-4	Pfizer Inc Sr Nt 4.500% 02/15/14		02/18/2013	Various		3,499,145	3,500,000	1,313
717081-DA-8	Pfizer Inc Sr Nt 5.350% 03/15/15		02/18/2013	Various		5,497,335	5,500,000	125,056
718172-AT-6	Philip Morris Intl Inc Sr Nt		11/13/2013	Citigroup		1,377,240	1,500,000	8,958
718172-AV-1	Philip Morris Intl Inc Sr Nt		06/27/2013	Citigroup		23,275,250	25,000,000	215,104
73019#-AA-0	PNC Equip Finc LLC ABS Priv Pl Nt Ser A		02/18/2013	Harleysville Preferred Ins Co		8,128,027	8,128,027	104,987
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B		02/18/2013	Harleysville Preferred Ins Co		5,871,973	5,871,973	75,846
73020*-AD-5	PNG Companies LLC Sr Sec Nt Ser A		12/19/2013	RBC Dominion Securities		20,000,000	20,000,000	
74005P-AN-4	Praxair Inc Sr Nt 5.375% 11/01/16		02/18/2013	Various		2,997,620	3,000,000	47,927
74005P-AP-9	Praxair Inc Sr Nt 5.200% 03/15/17		02/18/2013	Various		2,997,167	3,000,000	66,300
74153Q-AH-5	Pride International Inc Co Gtd Nt		02/18/2013	Harleysville Preferred Ins Co		1,872,410	1,500,000	859
74160M-KU-5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9		12/01/2013	Interest Capitalization		251,906	251,906	
74170*-AA-7	Prime Property Fd LLC Sr Nt Ser A		08/22/2013	Morgan/JP/Securities - Bonds		13,000,000	13,000,000	
74170*-AB-5	Prime Property Fd LLC Sr Nt Ser B		08/22/2013	Morgan/JP/Securities - Bonds		17,000,000	17,000,000	
742718-BZ-1	Procter & Gamble Co Sr Nt		02/18/2013	Harleysville Preferred Ins Co		999,843	1,000,000	8,488
742718-DA-4	Procter & Gamble Co Sr Nt		02/18/2013	Various		9,994,028	10,000,000	4,125
742718-DS-5	Procter & Gamble Co Sr Nt		02/18/2013	Harleysville Pennland Ins Co		497,708	500,000	2,325
742718-DV-8	Procter & Gamble Co Sr Nt		02/18/2013	Various		13,995,753	14,000,000	1,692
74340X-AK-7	Prologis LP Sr Nt 6.250% 03/15/17		02/18/2013	Various		10,272,471	8,950,000	237,734
74340X-AM-3	Prologis LP Co Gtd Nt 6.625% 05/15/18		02/18/2013	Various		9,636,958	8,441,000	144,464
74340X-AV-3	Prologis LP Sr Nt 2.750% 02/15/19		08/08/2013	Goldman Sachs & Company		7,997,200	8,000,000	
744320-AG-0	Prudential Financial Inc MT Nt Ser C		02/18/2013	Harleysville Preferred Ins Co		976,341	1,000,000	8,576
74834L-AS-9	Quest Diagnostics Inc Co Gtd Nt		02/18/2013	Harleysville Worcester Ins Co		5,446,870	5,000,000	89,431
760759-AH-3	Republic Services Inc Co Gtd Nt		06/07/2013	Deutsche Bank Securities		5,619,750	5,000,000	70,139
760761-AD-8	Republic Services Inc Co Gtd Nt		06/07/2013	Deutsche Bank Securities		1,712,160	1,500,000	5,906
761713-AX-4	Reynolds American Inc Sr Nt		02/18/2013	Various		11,844,192	12,000,000	117,000
779382-AP-5	Rowan Companies Inc Co Gtd Nt		02/18/2013	Harleysville Preferred Ins Co		4,715,975	4,400,000	45,879
78412F-AL-8	SESI LLC Sr Nt 6.375% 05/01/19		07/25/2013	Citigroup		6,492,000	6,100,000	72,516
78412F-AP-9	SESI LLC Sr Nt 7.125% 12/15/21		07/17/2013	Various		16,033,438	14,570,000	158,945
785592-AA-4	Sabine Pass Liquefaction Sec Nt		06/27/2013	Various		6,491,250	6,500,000	43,203
81774U-AC-1	Sesac Inc Term Ln Nt 1		02/21/2013	Jeffries & Co Inc		1,833,817	1,852,340	
81774U-AC-1	Sesac Inc Term Ln Nt 1		03/28/2013	Tax Free Exchange		126,400	127,660	596
82967N-AJ-7	Sirius XM Radio Inc Nt		10/31/2013	Morgan/JP/Securities - Bonds		4,800,000	5,000,000	99,757
82967N-AQ-1	Sirius XM Radio Inc Nt		09/24/2013	Various		9,096,250	9,000,000	2,448
833034-AE-1	Snap-On Inc Nt 5.500% 01/15/17		02/18/2013	Harleysville Ins Co NJ		1,499,477	1,500,000	7,563
83416W-AA-1	Solar Star Funding LLC Sr Nt		06/20/2013	Citigroup		20,000,000	20,000,000	
85171Y-AB-5	Springleaf Mtg Ln Tr RMBS Ser 2012-3A Cl		02/18/2013	Harleysville Pennland Ins Co		4,997,920	5,000,000	6,281
852061-AQ-3	Sprint Nextel Corp Sr Nt		10/31/2013	Various		8,832,500	8,000,000	90,806
863576-DG-6	Structured Asset Sec Corp RMBS Ser 2005-		06/12/2013	Barclays Capital		7,400,436	8,217,000	2,845
86357S-CE-4	Structured Asset Veh Sec Tr CDO Ser 2003		06/26/2013	No Broker			989,007	
86358E-CL-8	Structured Asset Inv Ln Tr RMBS Ser 2003		06/26/2013	Morgan Stanley & Co Inc		8,269,838	9,069,048	1,992
886438-AP-1	Tidewater Inc Sr Nt Ser 2013-B		09/30/2013	Morgan/JP/Securities - Bonds		10,000,000	10,000,000	
89233P-4B-9	Toyota Motor Credit Corp MT Nt		02/18/2013	Various		6,496,090	6,500,000	35,244
89233P-5S-1	Toyota Motor Credit Corp MT Nt		02/18/2013	Harleysville Pennland Ins Co		1,498,049	1,500,000	3,075
89233P-6D-3	Toyota Motor Credit Corp Sr Nt		02/18/2013	Harleysville Preferred Ins Co		11,962,362	12,000,000	50,167
89233P-6S-0	Toyota Motor Credit Corp Sr Nt		02/18/2013	Various		22,464,265	22,550,000	104,137
89236T-AY-1	Toyota Motor Credit Corp Sr Nt		10/21/2013	Bank of America BISD Dealer		19,495,320	19,500,000	
90265E-AG-5	UDR Inc Co Gtd Nt 4.625% 01/10/22		02/18/2013	Various		12,970,660	12,000,000	58,583
90265E-AH-3	UDR Inc Nt 3.700% 10/01/20		09/19/2013	Morgan/JP/Securities - Bonds		2,499,525	2,500,000	
90346Y-AB-5	US Shipping Corp Term Ln Nt 1		06/19/2013	UBS Warburg London		1,994,975	1,990,000	

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90359B-AA-4	US Nursing Corporation Term Ln Tranche A		07/23/2013	General Electric (GECC)		896,436	896,436	
90359B-AA-4	US Nursing Corporation Term Ln Tranche A		09/28/2013	Interest Capitalization		38,127	38,127	
904764-AL-1	Unilever Cap Corp Co Gtd Nt		02/18/2013	Harleysville Pennland Ins Co		999,376	1,000,000	611
90521A-PJ-1	Union Bank NA Sr Nt 2.625% 09/26/18		09/19/2013	Morgan Stanley & Co Inc		18,995,630	19,000,000	
90783T-AA-8	Union Pacific RR PTC Ser 2004-1		02/18/2013	Various		3,502,591	3,502,591	24,186
909310-AA-5	United Airl Lines EETC 2013-1 Cl B		08/01/2013	Credit Suisse First Boston		40,000,000	40,000,000	
91019P-CS-9	UDR Inc Sr Nt 4.250% 06/01/18		02/18/2013	Various		4,392,768	4,000,000	36,361
911312-AH-9	United Parcel Service Sr Nt		02/18/2013	Various		12,985,629	13,000,000	65,542
911312-AK-2	United Parcel Service Sr Nt		06/19/2013	Citigroup		5,339,220	4,600,000	54,353
913017-BH-1	United Technologies Corp Nt		02/18/2013	Various		3,966,800	4,000,000	57,958
913017-BV-0	United Technologies Corp Sr Nt		02/18/2013	Harleysville Preferred Ins Co		9,992,777	10,000,000	66,306
92343V-BR-4	Verizon Communications Inc Sr Nt		09/11/2013	Morgan/JP/Securities - Bonds		21,430,340	21,500,000	
92553P-AJ-1	Viacom Inc Sr Nt 3.875% 12/15/21		02/18/2013	Harleysville Ins Co NJ		1,597,616	1,500,000	10,172
92553P-AT-9	Viacom Inc Sr Nt 4.250% 09/01/23		08/12/2013	Citigroup		2,969,040	3,000,000	
92928Q-AA-6	WEA Finance LLC Sr Nt 7.125% 04/15/18		02/18/2013	Harleysville Preferred Ins Co		4,508,339	3,675,000	89,463
92928Q-AB-4	WEA Finance LLC Co Gtd Nt		01/29/2013	Wachovia Capital Markets Inc		5,553,050	5,000,000	52,031
92928Q-AB-4	WEA Finance LLC Co Gtd Nt		02/18/2013	Various		9,285,264	8,420,000	106,010
92933W-AB-4	WEA Finance/WT Fin Aust Co Gtd Nt		02/18/2013	Harleysville Worcester Ins Co		6,159,465	5,000,000	155,625
92938E-AT-0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1		09/16/2013	Wells Fargo		9,676,784	9,395,000	29,993
931142-CG-6	Wal-Mart Stores Inc Nt		02/18/2013	Various		4,991,062	5,000,000	99,288
931142-CT-8	Wal-Mart Stores Inc Sr Nt		02/18/2013	Various		2,995,502	3,000,000	7,500
931142-CU-5	Wal-Mart Stores Inc Sr Nt		02/18/2013	Harleysville Pennland Ins Co		999,289	1,000,000	4,028
942683-AE-3	Watson Pharmaceuticals Inc Sr Nt		02/18/2013	Harleysville Ins Co NJ		3,904,201	3,230,000	1,649
942683-AF-0	Watson Pharmaceuticals Inc Sr Nt		02/18/2013	Harleysville Pennland Ins Co		4,959,603	5,000,000	61,389
942683-AG-8	Watson Pharmaceuticals Inc Sr Nt		02/18/2013	Various		22,022,987	22,000,000	155,833
949746-RD-5	Wells Fargo & Co Sub Nt		11/26/2013	Taxable Exchange		2,020,147	1,990,000	
94974B-FJ-4	Wells Fargo & Co Sr Nt		02/06/2013	Wells Fargo		12,492,625	12,500,000	
94974B-FN-5	Wells Fargo & Co Sub Nt		08/08/2013	Wells Fargo		3,986,360	4,000,000	
94974B-FQ-8	Wells Fargo & Co Sub Nt		10/21/2013	Wells Fargo		9,978,100	10,000,000	
94983C-AS-6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		10/18/2013	Credit Suisse First Boston		10,049,745	9,901,227	15,892
976707-AN-9	Wisconsin Gas Co Sr Nt		02/18/2013	Harleysville Ins Co NJ		999,294	1,000,000	11,122
97717X-86-7	WisdomTree Investments Inc Emerg Mkts De		09/17/2013	TJM Capital		11,262,306		
98149B-AK-7	World Kitchen LLC Term Ln Nt 1		03/11/2013	Bank of Montreal		4,188,451	4,230,758	
982526-AV-7	Wrigley Wm Jr Co Sr Nt		10/16/2013	Bank of America BISD Dealer		5,737,408	5,750,000	
984121-CD-3	Xerox Corp Sr Nt 4.500% 05/15/21		02/18/2013	Various		10,434,300	10,000,000	116,250
984121-CF-8	Xerox Corp Sr Nt 2.950% 03/15/17		02/18/2013	Various		6,260,752	6,152,000	77,131
C9536D-AD-4	Vantage Pipeline Term Ln Nt 1		11/08/2013	Various		19,030,000	19,000,000	
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln C		02/12/2013	Tax Free Exchange		9,741,755	9,875,250	
008916-AK-4	Agrium Inc Sr Nt 3.150% 10/01/22	I	02/18/2013	Various		9,464,271	9,900,000	118,676
292505-AF-1	EnCana Corp Sr Nt 5.900% 12/01/17	I	02/18/2013	Harleysville Worcester Ins Co		3,400,774	3,000,000	37,858
292505-AJ-3	EnCana Corp Sr Nt 3.900% 11/15/21	I	12/18/2013	RBC Dominion Securities		3,317,343	3,300,000	13,585
292505-AJ-3	EnCana Corp Sr Nt 3.900% 11/15/21	I	02/18/2013	Various		7,904,514	8,000,000	80,600
65334H-AK-8	Nexen Inc Sr Nt 6.200% 07/30/19	I	02/18/2013	Harleysville Worcester Ins Co		6,048,679	5,200,000	16,120
73755L-AH-0	Potash Corp Saskatchewan Inc Sr Nt	A	10/29/2013	Barclays Capital		9,971,980	9,000,000	37,240
89153U-AE-1	Total Capital Canada Ltd Sr Nt	A	02/18/2013	Harleysville Ins Co NJ		1,998,113	2,000,000	2,497
C9413P-AP-8	Valeant Pharmaceuticals Inc Term Ln B Nt	A	08/12/2013	Goldman Sachs & Company		14,664,188	14,887,500	
000000-00-0	FMG (Fortescue Metals) Resrcs Term Ln Nt	R	11/22/2013	Credit Suisse First Boston		31,442,198	31,521,000	
00163G-AE-7	ALM Loan Funding CLO Ser 2012-7A Cl A2	R	02/18/2013	Various		25,000,000	25,000,000	54,234
00163K-AC-2	ALM Loan Funding CLO Ser 2013-7RA Cl A2	R	08/07/2013	Morgan/JP/Securities - Bonds		8,235,536	8,280,000	
001749-AA-8	American Money Mgmt Corp CLO Ser 2011-9A	R	06/11/2013	Various		12,268,870	12,000,000	37,900
00205G-AA-5	APT Pipelines Ltd Sr Nt	R	02/18/2013	Various		24,364,250	25,000,000	341,753
018890-16-0	Preferred Term Secs XIII ABS Sec Nt Ser	F	02/18/2013	Harleysville Ins Co		1,959,750	2,689,276	3,589
020053-AA-2	ALM Loan Funding CLO Ser 2013-8A Cl A1A	F	11/20/2013	Wells Fargo		19,977,440	20,000,000	
020053-AE-4	ALM Loan Funding CLO Ser 2013-8A Cl A2A	F	11/20/2013	Wells Fargo		5,000,000	5,000,000	
03764H-AA-0	Apidos CDO CLO Ser 2013-14A Cl A	R	06/12/2013	Deutsche Bank Securities		25,000,000	25,000,000	
03764H-AC-6	Apidos CDO CLO Ser 2013-14A Cl B1	R	06/12/2013	Deutsche Bank Securities		5,000,000	5,000,000	
03764Q-AC-6	Apidos CDO CLO Ser 2013-15A Cl A2A	F	09/13/2013	Citigroup		13,000,000	13,000,000	
04013J-AE-5	ARES CLO Ltd Inc CLO Ser 2011-16A Cl AR	R	06/11/2013	Various		10,952,944	10,958,158	10,307
046353-AA-6	AstraZeneca PLC Sr Nt 5.400% 06/01/14	R	02/18/2013	Various		2,999,705	3,000,000	34,650
04964K-AA-9	Atrium CDO Corp CLO Ser 9A Cl A	R	01/24/2013	Credit Suisse First Boston		3,200,000	3,200,000	
04964K-AC-5	Atrium CDO Corp CLO Ser 9A Cl B1	R	01/24/2013	Credit Suisse First Boston		11,425,250	11,500,000	
04964R-AA-4	Atrium CDO Corp CLO Ser 10A Cl A	R	04/25/2013	Credit Suisse First Boston		24,962,500	25,000,000	
04964R-AC-0	Atrium CDO Corp CLO Ser 10A Cl B1	R	04/25/2013	Credit Suisse First Boston		16,800,000	16,800,000	
055451-AB-4	BHP Billiton Fin USA Ltd Gtd Nt	R	02/18/2013	Various		3,947,630	4,000,000	36,750
055451-AQ-1	BHP Billiton Fin USA Ltd Co Gtd Nt	R	02/18/2013	Harleysville Worcester Ins Co		10,019,747	10,000,000	138,958

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05565Q-BH-0	BP Capital Markets PLC Co Gtd Nt	R	02/18/2013	Harleysville Pennland Ins Co		1,278,225	1,500,000	25,510
05565Q-CC-0	BP Capital Markets PLC Sr Nt	R	02/18/2013	Various		9,977,250	10,000,000	38,958
05565Q-CG-1	BP Capital Markets PLC Nt	F	10/22/2013	Various		29,222,300	29,000,000	34,300
05565Q-CJ-5	BP Capital Markets PLC Nt	R	10/22/2013	Various		17,465,176	17,200,000	23,165
09556Q-AC-2	Blue Hill CLO Ltd CLO Ser 2013-1A Cl A	F	12/20/2013	Morgan Stanley & Co Inc		24,960,000	25,000,000	25,773
09556Q-AE-8	Blue Hill CLO Ltd CLO Ser2013-1A Cl A	R	11/08/2013	Morgan Stanley & Co Inc		10,000,000	10,000,000	
09625J-AC-8	Bluemountain CLO Ltd CLO Ser 2013-3A Cl	F	10/03/2013	Credit Suisse First Boston		5,980,860	6,000,000	
11042A-AA-2	British Airways Plc PTC	F	10/07/2013	Various		16,166,833	15,990,000	50,269
11042B-AA-0	British Airways Plc PTC	F	10/24/2013	Various		13,741,894	13,565,000	27,818
12549F-AG-4	CIFC Funding Ltd CLO Ser 2013-4A Cl B1	F	10/22/2013	Morgan Stanley & Co Inc		14,000,000	14,000,000	
14309Y-AC-8	Carlyle Global Mrkt Strat CLO Ser 2012-4	R	02/18/2013	Various		10,000,000	10,000,000	48,391
22303Q-AN-0	Covidien International Fin SA Sr Nt	R	02/18/2013	Harleysville Worcester Ins Co		14,958,026	15,000,000	84,000
24820R-AB-4	StatoilHydro ASA Sr Nt	F	06/26/2013	Citigroup		11,974,700	10,000,000	18,056
26249B-AC-5	Dryden Sr Loan Fund CLO Ser 2013-30A Cl	F	09/12/2013	Credit Suisse First Boston		10,963,370	11,000,000	
40536R-AA-7	Halcyon Structured Asset Mgmt CLO Ser 20	R	06/11/2013	Various		12,746,683	13,014,267	8,550
423012-AB-9	Heineken NV Sr Nt 1.400% 10/01/17	F	02/18/2013	Various		9,918,010	10,000,000	49,778
44920U-AD-0	Hyundai Capital Services Sr Nt	R	02/05/2013	Various		6,251,566	5,900,000	82,289
44920U-AD-0	Hyundai Capital Services Sr Nt	R	02/18/2013	Various		25,910,905	24,593,000	370,603
500472-AF-2	Koninklijke Philips Electronic Sr Nt	R	02/18/2013	Various		31,144,243	30,180,000	480,994
53225V-AC-3	Lightpoint CLO Ltd CLO Ser 2006-5A Cl A1	R	06/11/2013	Various		8,642,593	8,743,332	4,464
55818K-AG-6	Madison Park Funding LTD CLO Ser 2013-11	R	08/16/2013	Bank of America BISD Dealer		16,000,000	16,000,000	
65504L-AJ-6	Noble HIdg Intl Sr Nt 3.950% 03/15/22	R	10/16/2013	Societe General		4,928,500	5,000,000	19,750
65504L-AJ-6	Noble HIdg Intl Sr Nt 3.950% 03/15/22	R	02/18/2013	Harleysville Worcester Ins Co		4,092,460	4,000,000	67,150
65929B-AC-7	North End CLO Ltd CLO Ser 2013-1A Cl B	F	07/19/2013	Bank of America BISD Dealer		9,938,000	10,000,000	
67102Q-AC-2	Oak Hill Credit Partners CLO Ser 2012-7A	R	02/18/2013	Various		25,000,000	25,000,000	182,456
67104C-AA-5	Oak Hill Credit Partners CLO Ser 2013-8A	R	04/17/2013	Bank of America BISD Dealer		14,500,000	14,500,000	
67104C-AB-3	Oak Hill Credit Partners CLO Ser 2013-8A	R	04/17/2013	Bank of America BISD Dealer		10,000,000	10,000,000	
71654Q-BG-6	Petroleos Mexicanos Sr Nt	F	08/30/2013	Tax Free Exchange		9,973,762	10,000,000	29,167
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	02/18/2013	Various		2,389,991	3,279,743	4,377
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt	R	12/23/2013	Interest Capitalization		85,706	85,706	
74041N-AA-3	Preferred Term Sec XII ABS Sec Nt	F	06/06/2013	Morgan/JP/Securities - Bonds		8,073,518	9,359,515	19,875
74041U-AA-7	Preferred Term Sec ABS XIV Sec Nt	R	06/14/2013	Bank of America BISD Dealer		4,231,971	5,373,931	9,758
74042E-AA-2	Preferred Term Sec Ltd ABS XVII Sr Nt Se	F	04/17/2013	Citigroup		10,944,747	14,306,859	7,568
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt	R	02/18/2013	Various		4,924,285	7,216,915	7,683
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-	R	04/17/2013	Citigroup		6,697,588	8,783,722	4,766
74042M-AE-6	Preferred Term Sec Ltd ABS Mezz Nt Cl B-	R	09/23/2013	Interest Capitalization		34,633	34,633	
74966U-AH-3	RPI Finance Trust Term Ln B2 Nt 1	R	11/15/2013	Tax Free Exchange		19,235,504	19,302,611	
74966U-AJ-9	RPI Finance Trust Term Ln B3 Nt 1	R	11/15/2013	Tax Free Exchange		6,748,655	6,821,008	
75903A-AD-9	Regional Diversified Fdg ABS Sr Nt Ser 2	R	01/01/2013	Interest Capitalization		(5,746)	(5,746)	
822582-AJ-1	Shell International Finance Co Gtd Nt	R	02/18/2013	Various		2,493,895	2,500,000	43,597
823832-AS-9	Sheridan Square Ltd CLO Ser 2013-1A Cl A	R	12/11/2013	Wells Fargo		34,740,000	35,000,000	48,691
85771P-AB-8	Statoil ASA Co Gtd Nt 3.125% 08/17/17	R	02/18/2013	Harleysville Preferred Ins Co		1,997,090	2,000,000	174
87312B-AC-2	TWE US Fin Co Gtd Sr Nt Ser C2	F	12/16/2013	Bank of America BISD Dealer		20,000,000	20,000,000	
89383Q-AY-5	Transocean Sedco Forex Inc Co Gtd Nt	R	02/18/2013	Harleysville Preferred Ins Co		2,322,686	2,000,000	33,583
89383Q-BB-4	Transocean Sedco Forex Inc Co Gtd Nt	R	02/18/2013	Various		12,476,101	10,999,000	122,708
902133-AN-7	Tyco Electronics Group Sr Nt	F	11/20/2013	Deutsche Bank Securities		2,785,804	2,800,000	
928670-AX-6	Volkswagen Intl Fin NV Sr Nt	F	11/13/2013	Deutsche Bank Securities		2,497,400	2,500,000	
947075-AD-9	Weatherford Intl Inc Gtd Nt	R	02/18/2013	Harleysville Worcester Ins Co		5,128,938	4,500,000	114,750
94707V-AC-4	Weatherford Intl Inc Sr Nt	R	02/18/2013	Harleysville Ins Co NJ		5,175,015	5,000,000	76,875
A86888-AA-7	TIWAG - Tiroler Wasserkraft AG Sr Nt	R	02/18/2013	Various		21,500,000	21,500,000	74,463
G03698-AV-8	Anglian Water Services Fin plc Sec Nt	F	11/26/2013	BNP Paribas Securities		5,000,000	5,000,000	
G0977*-AE-2	Belron Fin Ltd Sr Nt Ser B	F	09/26/2013	Royal Bank of Scotland		14,000,000	14,000,000	
G72212-AA-4	Preferred Term Secs XIX ABS Sec Nt	F	02/18/2013	Harleysville Pennland Ins Co		8,829,361	13,029,457	13,871
G7222G-AA-2	Preferred Term Secs XVII ABS Sec Nt	F	02/14/2013	Sterne Agee		1,904,145	2,505,454	2,858
G7222R-AA-8	Preferred Term Secs XXI ABS Sec Nt	F	02/18/2013	Harleysville Pennland Ins Co		4,734,246	6,915,433	7,078
G8038#-AK-4	Serco Group plc Sr Nt Ser A	F	05/14/2013	Barclays Capital		10,000,000	10,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,176,025,085	3,135,788,794	16,757,485
8399997. Total - Bonds - Part 3						4,314,535,723	4,255,284,972	22,886,498
8399998. Total - Bonds - Part 5						448,161,113	2,087,515,618	2,212,473
8399999. Total - Bonds						4,762,696,836	6,342,800,590	25,098,971
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							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
00829J-10-7	Affinity Financial Corp Com		02/18/2013	Various	707.000	7,247		
226378-10-7	Crestwood Midstream LP Com		10/10/2013	Tax Free Exchange	952,381.000	20,000,001		
23311P-10-0	DCP Midstream Partners LP Com		05/03/2013	Instinet Villanova	57,700.000	2,783,934		
464287-18-4	Ishares China Large-Cap Com (ETF)		05/13/2013	Various	650,000.000	24,426,150		
494550-10-6	Kinder Morgan Energy - LP Com		07/30/2013	Instinet Villanova	3,300.000	272,611		
494550-10-6	Kinder Morgan Energy - LP Com		05/03/2013	Tax Free Exchange	11,726.000	994,762		
570759-10-0	Markwest Energy Partners LP Com		06/28/2013	Direct	67,873.000	4,411,745		
000000-00-0	NewPage Corp Com		01/01/2013	Taxable Exchange	120,000.000	13,500,000		
78462F-10-3	SPDR S&P 500 ETF Trust		06/24/2013	TJM Capital	175,000.000	27,886,670		
96950F-10-4	Williams Partners LP Com		02/04/2013	Instinet Villanova	10,000.000	500,801		
97717W-85-1	WisdomTree Investments Inc Japan Hedged		12/09/2013	TJM Capital	800,000.000	38,124,987		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						132,908,908	XXX	
01922#-10-9	Allied Holdings Inc		09/18/2013	Direct	99.000	1		
01922#-10-9	Allied Holdings Inc		11/01/2013	No Broker	1.000	989,589,500		
04855@-10-6	Atlantic Floridian Ins Co Com		02/13/2013	Direct	10,000.000	2,000,000		
22610#-10-2	Crestbrook Insurance Co		01/13/2013	Direct	8,000.000	400,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						991,989,501	XXX	
63867N-17-4	Nationwide Dest 2055-INST Cl (Seed)		12/20/2013	Direct	3,094.700	38,523		
63867N-18-2	Nationwide Dest 2055-R2 (Seed)		12/20/2013	Direct	25.040	314		
63867N-19-0	Nationwide Dest 2055-R1 (Seed)		12/20/2013	Direct	23.980	302		
63867N-21-6	Nationwide Dest 2055-C (Seed)		12/20/2013	Direct	22.810	288		
63867N-27-3	Nationwide Intl Value Fd Cl I (Seed)		12/18/2013	Direct	171.720	1,113		
63867N-30-7	Nationwide Dest 2010-R1 (Seed)		12/20/2013	Direct	5.260	46		
63867N-32-3	Nationwide Retire Inc-Ins (Seed)		12/20/2013	Direct	18.850	182		
63867N-34-9	Nationwide Retire Inc-R2 (Seed)		12/20/2013	Direct	1.450	14		
63867N-35-6	Nationwide Retire Inc-R1 (Seed)		12/20/2013	Direct	1.410	14		
63867N-38-0	Nationwide Dest 2050-Ins (Seed)		12/20/2013	Direct	176.960	1,621		
63867N-40-6	Nationwide Dest 2010-R2 (Seed)		12/20/2013	Direct	5.400	47		
63867N-41-4	Nationwide Dest 2050-R2 (Seed)		12/20/2013	Direct	16.360	148		
63867N-42-2	Nationwide Dest 2050-R1 (Seed)		12/20/2013	Direct	15.980	145		
63867N-45-5	Nationwide Dest 2045-INS (Seed)		12/20/2013	Direct	57.500	581		
63867N-47-1	Nationwide Dest 2045-R2 (Seed)		12/20/2013	Direct	6.880	69		
63867N-48-9	Nationwide Dest 2045-R1 (Seed)		12/20/2013	Direct	6.740	68		
63867N-50-5	Nationwide Dest 2010-INS SVC (Seed)		12/20/2013	Direct	1,194.640	10,499		
63867N-52-1	Nationwide Dest 2040-INS (Seed)		12/20/2013	Direct	107.690	1,083		
63867N-54-7	Nationwide Dest 2040-R2 (Seed)		12/20/2013	Direct	9.560	95		
63867N-55-4	Nationwide Dest 2040-R1 (Seed)		12/20/2013	Direct	9.300	93		
63867N-58-8	Nationwide Dest 2035-INS (Seed)		12/20/2013	Direct	93.540	960		
63867N-60-4	Nationwide Dest 2010-INS (Seed)		12/20/2013	Direct	66.310	581		
63867N-61-2	Nationwide Dest 2035-R2 (Seed)		12/20/2013	Direct	8.170	83		
63867N-62-0	Nationwide Dest 2035-R1 (Seed)		12/20/2013	Direct	8.020	82		
63867N-65-3	Nationwide Dest 2030-INS (Seed)		12/20/2013	Direct	109.490	1,094		
63867N-67-9	Nationwide Dest 2030-R2 (Seed)		12/20/2013	Direct	9.750	97		
63867N-68-7	Nationwide Dest 2030-R1 (Seed)		12/20/2013	Direct	9.530	95		
63867N-72-9	Nationwide Dest 2025-INS (Seed)		12/20/2013	Direct	70.110	704		
63867N-74-5	Nationwide Dest 2025-R2 (Seed)		12/20/2013	Direct	5.850	59		
63867N-75-2	Nationwide Dest 2025-R1 (Seed)		12/20/2013	Direct	5.710	57		
63867N-78-6	Nationwide Dest 2020-INS (Seed)		12/20/2013	Direct	58.420	574		
63867N-81-0	Nationwide Dest 2020-R2 (Seed)		12/20/2013	Direct	4.710	46		
63867N-82-8	Nationwide Dest 2020-R1 (Seed)		12/20/2013	Direct	4.510	44		
63867N-87-7	Nationwide Dest 2015-R2 (Seed)		12/20/2013	Direct	4.410	41		
63867N-88-5	Nationwide Dest 2015-R1 (Seed)		12/20/2013	Direct	4.270	40		
63867R-24-1	Nationwide Growth Fd-R SV (Seed)		12/18/2013	Direct	14.640	162		
63867R-50-6	Nationwide Bd Fd-R (Seed)		12/31/2013	Direct	3.970	39		
63867R-61-3	Nationwide Fd-R (Seed)		12/18/2013	Direct	1.240	23		
63867R-66-2	Nationwide Enhanced Inc Fd-Inst (Seed)		12/31/2013	Direct	8.790	78		
63867V-12-7	Nationwide High Yield Bd Fd Inst (Seed)		12/31/2013	Direct	98.410	623		
63867V-16-8	Nationwide Global Eq Fd Inst (Seed)		12/18/2013	Direct	16.440	259		
63867V-24-2	Nationwide Alt Alloc Fund Cl Ins Sv(Seed		12/18/2013	Direct	10.860	104		
638686-29-5	Nationwide Var Ins Tr MM Int Gr Fnd Cl I		12/17/2013	Direct	11.790	135		
638686-31-1	Nationwide Var Ins Tr MM Int Gr Fnd Cl I		12/17/2013	Direct	13.250	153		
638686-68-3	Nationwide Var Ins Tr S&P 500 Index Cl I		12/17/2013	Direct	920.360	10,210		
63868B-35-1	Nationwide Ziegler Arca Fd Inst (Seed)		12/13/2013	Direct	219.330	10,062		
63868B-40-1	Nationwide Bond Fund Inst (Seed)		12/31/2013	Direct	38.070	379		

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
63868B-44-3	Nationwide Highmark Value Fd Inst (Seed)		12/13/2013	Direct	665.700	12,056		
63868B-49-2	Nationwide Highmark Sm Cap Fd Inst (Seed		09/18/2013	Direct	380.810	10,000		
63868B-50-0	Nationwide Core Plus Bd Fd Cl A (Seed)		12/31/2013	Direct	971.170	10,191		
63868B-53-4	Nationwide Highmark Lg Grw Fd Inst (Seed		12/13/2013	Direct	767.080	10,194		
63868B-57-5	Nationwide Highmark Lg Cap Fd Inst (Seed		12/13/2013	Direct	852.920	10,005		
63868B-60-9	Nationwide Core Plus Bd Fd Cl IS (Seed)		12/31/2013	Direct	973.540	10,215		
63868B-62-5	Nationwide Highmark Bal Fd Inst (Seed)		12/13/2013	Direct	685.560	10,912		
63868B-66-6	Nationwide Geneva Sm Cp Gr Fd Inst (Seed		12/13/2013	Direct	239.810	10,324		
63868B-71-6	Nationwide Geneva MidCp Gr Fd Inst (Seed		12/13/2013	Direct	354.700	10,515		
63868B-75-7	Nationwide Bailrd Tech Sci Fd Inst (Seed		12/13/2013	Direct	689.700	10,022		
63868B-81-5	Nationwide Bailrd Intr Eq Fd Inst (Seed)		12/13/2013	Direct	1,293.500	10,231		
63868B-86-4	Nationwide Bailrd Cog Val Fd Inst (Seed)		12/13/2013	Direct	834.430	12,065		
63868C-30-0	Nationwide Highmark Bond Fd Inst (Seed)		12/31/2013	Direct	932.970	10,323		
63868C-70-6	Nationwide Highmark CA Int Fd Inst (Seed		12/31/2013	Direct	986.570	10,103		
63868C-77-1	Nationwide Ziegler WI TxEx Fd Inst (Seed		12/31/2013	Direct	1,004.030	10,100		
63868C-82-1	Nationwide Highmark S/T Bd Fd Inst (Seed		12/31/2013	Direct	1,002.760	10,038		
63868C-86-2	Nationwide Highmark Ntl In Fd Inst (Seed		12/31/2013	Direct	900.140	10,180		
63868M-10-0	Nationwide Var Ins Tr Short Term Bd Fd C		12/17/2013	Direct	15.210	159		
63868M-26-6	Nationwide Var Ins Tr Inv Dest Gr IncFd		12/23/2013	Direct	509,544.630	5,099,455		
63868M-27-4	Nationwide Var Ins Tr Inv Dest Grwth Fd		12/23/2013	Direct	508,415.240	5,088,360		
63868M-28-2	Nationwide Var Ins Tr Card Grwth Inc Fd		12/23/2013	Direct	512,561.790	5,132,150		
63868M-29-0	Nationwide Var Ins Tr Card Grwth Fd Cl I		12/23/2013	Direct	512,315.430	5,130,790		
63868M-31-6	Nationwide Var Ins Tr Loring Ward Mod Fd		12/23/2013	Direct	1,012.410	10,143		
63868M-32-4	Nationwide Var Ins Tr Loring Ward Mod Fd		12/23/2013	Direct	101,673.090	1,020,393		
63868M-33-2	Nationwide Var Ins Tr Loring Ward Cap Ap		12/23/2013	Direct	1,002.270	10,027		
63868M-34-0	Nationwide Var Ins Tr Loring Ward Cap Ap		12/23/2013	Direct	101,191.540	1,015,641		
63868M-35-7	Nationwide Var Ins Tr Dest Mod Fd Cl P (		12/23/2013	Direct	16.910	216		
63868M-36-5	Nationwide Var Ins Tr Dest Mod Cons Fd C		12/23/2013	Direct	30.380	354		
63868M-37-3	Nationwide Var Ins Tr Dest Mod Aggres Fd		12/23/2013	Direct	17.580	233		
63868M-38-1	Nationwide Var Ins Tr Dest Cons Fd Cl P		12/23/2013	Direct	35.090	369		
63868M-39-9	Nationwide Var Ins Tr Dest Cap Apprec Fd		12/23/2013	Direct	23.150	395		
63868M-41-5	Nationwide Var Ins Tr Dest Balanced Fd C		12/23/2013	Direct	20.540	306		
63868M-42-3	Nationwide Var Ins Tr Dest Aggressive Fd		12/23/2013	Direct	18.690	230		
63868M-43-1	Nationwide Var Ins Tr American Century G		12/17/2013	Direct	8.840	111		
63868M-66-2	Nationwide Var Ins Tr Inv Dest Balanced		12/23/2013	Direct	21.730	324		
63868M-68-8	Nationwide Var Ins Tr Inv Dest Cap Appr		12/23/2013	Direct	25.140	430		
9299999. Subtotal - Common Stocks - Mutual Funds						22,769,589	XXX	
9799997. Total - Common Stocks - Part 3						1,147,667,998	XXX	
9799998. Total - Common Stocks - Part 5						1,865,741	XXX	
9799999. Total - Common Stocks						1,149,533,739	XXX	
9899999. Total - Preferred and Common Stocks						1,149,533,739	XXX	
9999999 - Totals						5,912,230,575	XXX	25,098,971

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36202C-4P-5	GNMA Pool #2630 6.500% 08/20/28		12/01/2013	Paydown		3,919	3,919	4,118	4,099		(180)		(180)		3,919				144	08/20/2028
3837H0-NF-6	GNMA REMIC Ser 1996-5 Cl Z		12/01/2013	Paydown		329,207	329,207	338,494	335,332		(6,125)		(6,125)		329,207				13,147	05/16/2026
455780-AG-1	Indonesia (Republic of) AID Sr Nt		12/01/2013	Redemption 100.0000		100,000	100,000	109,000	105,070		(5,070)		(5,070)		100,000				6,675	06/01/2021
491798-AA-2	Kenya (Republic of) AID Sr Nt		10/15/2013	Redemption 100.0000		117,647	117,647	128,529	122,537		(4,890)		(4,890)		117,647				8,824	10/15/2018
911760-EJ-1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB		12/01/2013	Paydown		817,835	817,835	799,888	806,856		10,979		10,979		817,835				27,303	06/15/2024
911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z		12/01/2013	Paydown		593,228	593,228	609,743	602,346		(9,118)		(9,118)		593,228				22,328	09/15/2025
911760-HH-2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		12/01/2013	Paydown		689,333	689,333	685,906	686,284		3,049		3,049		689,333				25,484	06/15/2026
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		12/01/2013	Paydown		416,690	416,690	437,525	429,421		(12,731)		(12,731)		416,690				15,502	06/15/2028
912828-BD-1	U S Treasury Inflation Index IX Nt		07/15/2013	Maturity		221,739,000	175,000,000	207,414,602	220,893,352	(16,261,044)	(453,558)		(16,714,602)		204,178,750		17,560,250	17,560,250	4,140,675	07/15/2013
912828-HW-3	U S Treasury Inflation Index Nt		04/15/2013	Maturity		164,047,500	150,000,000	149,856,637	163,959,969	(11,957,022)	184,052		(11,772,970)		152,187,000		11,860,500	11,860,500	512,648	04/15/2013
0599999. Subtotal - Bonds - U.S. Governments						388,854,359	328,067,859	360,384,442	387,945,266	(28,218,066)	(293,592)		(28,511,658)		359,433,609		29,420,750	29,420,750	4,772,730	XXX
20772F-3J-7	Connecticut St GO Ser A		04/15/2013	Call 100.0000		4,000,000	4,000,000	4,212,840	4,007,719		(7,719)		(7,719)		4,000,000				100,000	04/15/2017
34153P-U9-7	Florida St Bd Ed GO Pub Ed Ser I Preref		06/01/2013	Call 101.0000		1,252,400	1,240,000	1,252,242	1,251,979		421		421		1,252,400				31,000	06/01/2019
34153P-W5-3	Florida St Bd Ed GO Pub Ed Ser I Unref		06/01/2013	Call 101.0000		4,014,750	3,975,000	4,007,160	4,003,339		11,411		11,411		4,014,750				99,375	06/01/2019
452152-NK-3	Illinois St GO Preref Ser A		10/01/2013	Call 100.0000		2,720,000	2,720,000	2,776,417	2,751,405		(31,405)		(31,405)		2,720,000				142,800	10/01/2014
452152-NL-1	Illinois St GO Preref Ser A		10/01/2013	Call 100.0000		3,700,000	3,700,000	3,769,561	3,738,751		(38,751)		(38,751)		3,700,000				194,250	10/01/2015
574192-VL-1	Maryland St GO St & Loc Facs Ln Second S		08/01/2013	Call 100.0000		2,000,000	2,000,000	2,153,789	2,011,167		(11,167)		(11,167)		2,000,000				100,000	08/01/2016
57582N-JV-8	Massachusetts St GO Cons Ln Ser E		01/01/2013	Call 100.0000		11,000,000	11,000,000	12,061,760	11,000,000						11,000,000				302,500	01/01/2015
57582N-JW-6	Massachusetts St GO Cons Ln Ser E		01/01/2013	Call 100.0000		2,000,000	2,000,000	2,206,880	2,000,000						2,000,000				53,750	01/01/2016
57582N-NA-9	Massachusetts St GO Cons Ln Ser A		01/01/2013	Various		3,500,000	3,500,000	3,845,755	3,500,000						3,500,000				91,875	01/01/2016
57582N-RE-7	Massachusetts St GO Cons Ln Ser C		08/01/2013	Call 100.0000		4,275,000	4,275,000	4,528,764	4,293,259		(18,259)		(18,259)		4,275,000				224,438	08/01/2016
604128-5X-2	Minnesota St GO St Bd 5.000% 08/01/15		08/01/2013	Call 100.0000		4,075,000	4,075,000	4,374,757	4,107,656		(32,656)		(32,656)		4,075,000				203,750	08/01/2015
641461-QU-5	Nevada St GO Ref Cap Impt Ser A		08/01/2013	Maturity		920,000	920,000	945,629	926,201		(6,201)		(6,201)		920,000				46,000	08/01/2013
641461-QZ-4	Nevada St GO Unref Impt Ser A		08/01/2013	Maturity		1,080,000	1,080,000	1,110,086	1,087,280		(7,280)		(7,280)		1,080,000				54,000	08/01/2013
658256-KZ-4	North Carolina St GO Pub Impt Ser A		03/01/2013	Call 100.0000		10,000,000	10,000,000	10,364,700	10,011,969		(11,969)		(11,969)		10,000,000				250,000	03/01/2018
677518-QD-7	Ohio St GO Infrastructure Impt Ser B		02/01/2013	Call 100.0000		1,200,000	1,200,000	1,351,992	1,218,557		(18,557)		(18,557)		1,200,000				31,500	02/01/2014
677519-J8-4	Ohio St GO Higher Ed 5.000% 05/01/13		05/01/2013	Maturity		5,690,000	5,690,000	5,962,665	5,707,188		(17,188)		(17,188)		5,690,000				142,250	05/01/2013
709141-ZF-5	Pennsylvania St GO First Ser		01/01/2013	Maturity		3,000,000	3,000,000	3,270,264	3,000,000						3,000,000				75,000	01/01/2013
709141-ZG-3	Pennsylvania St GO First Ser		01/01/2013	Call 100.0000		2,000,000	2,000,000	2,166,340	2,000,000						2,000,000				50,000	01/01/2014
880541-CY-1	Tennessee St GO Txbl Ser B		08/01/2013	Call 100.0000		1,155,000	1,155,000	1,165,788	1,155,983		(983)		(983)		1,155,000				60,638	08/01/2014
93974A-A7-9	Washington St GO Ref Ser R 2004A		10/25/2013	Call 100.0000		6,000,000	6,000,000	6,329,580	6,020,513		(20,513)		(20,513)		6,000,000				395,000	07/01/2016
93974A-C9-3	Washington St GO Ref Mtr Vehicle Fuel Ta		10/25/2013	Call 100.0000		3,000,000	3,000,000	3,164,730	3,010,255		(10,255)		(10,255)		3,000,000				197,500	07/01/2016
93974B-FG-2	Washington St GO Var Purp Ser R 2006A		02/12/2013	Tax Free Exchange		14,194,392	14,000,000	14,645,960	14,203,428		(9,036)		(9,036)		14,194,392				429,722	07/01/2018
977056-R3-6	Wisconsin St GO Ref Ser 1		05/01/2013	Maturity		2,200,000	2,200,000	2,445,718	2,210,076		(10,076)		(10,076)		2,200,000				60,500	05/01/2013
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						92,976,542	92,730,000	98,113,377	93,216,725		(240,183)		(240,183)		92,976,542				3,335,848	XXX
005482-F6-6	Adams & Arapahoe Cntys CO GO Jnt Sch Dis		12/01/2013	Call 100.0000		3,740,000	3,740,000	4,206,079	3,794,335		(54,335)		(54,335)		3,740,000				196,350	12/01/2014
181054-6W-2	Clark Cnty NV Sch Dist GO Ser D		12/15/2013	Call 100.0000		1,000,000	1,000,000	1,132,620	1,014,829		(14,829)		(14,829)		1,000,000				55,000	06/15/2014
181054-6X-0	Clark Cnty NV Sch Dist GO Ser D		12/15/2013	Call 100.0000		2,000,000	2,000,000	2,159,540	2,017,967		(17,967)		(17,967)		2,000,000				100,000	06/15/2015
208418-PY-3	Conroe TX Indpt Sch Dist GO Preref		02/15/2013	Call 100.0000		880,000	880,000	898,448	881,417		(1,417)		(1,417)		880,000				23,100	02/15/2015
208418-QK-2	Conroe TX Indpt Sch Dist GO Unref		02/15/2013	Call 100.0000		2,120,000	2,120,000	2,164,443	2,123,414		(3,414)		(3,414)		2,120,000				55,650	02/15/2015
213183-3Q-7	Cook Cnty IL GO Ref Ser B		12/20/2013	Call 100.0000		2,000,000	2,000,000	2,227,080	2,023,541		(23,541)		(23,541)		2,000,000				115,208	11/15/2015
224381-HW-6	Crandall TX GO ISD Ref		01/15/2013	Tax Free Exchange		1,005,957	1,000,000	1,090,160	1,006,338		(381)		(381)		1,005,957				22,396	08/15/2016
235218-D6-8	Dallas TX GO 5.000% 02/15/13		02/15/2013	Maturity		3,630,000	3,630,000	3,810,665	3,634,308		(4,308)		(4,308)		3,630,000				90,750	02/15/2013
235218-E8-3	Dallas TX GO Ser 2005 5.000% 02/15/23		02/15/2013	Call 100.0000		2,000,000	2,000,000	2,034,660	2,000,956		(956)		(956)		2,000,000				50,000	02/15/2023
262615-DT-1	Du Page & Will Cnty IL GO Cmty College D		01/01/2013	Call 100.0000		3,870,000	3,870,000	4,084,243	3,870,000						3,870,000				101,588	01/01/2020
358775-SP-0	Frisco TX GO Ctf Oblig Ser A		02/15/2013	Call 100.0000		4,000,000	4,000,000	4,336,400	4,005,281		(5,281)		(5,281)		4,000,000				100,000	02/15/2015
378280-SZ-5	Glendale AZ GO Preref 5.000% 07/01/17		07/01/2013	Call 100.0000		830,000	830,000	851,370	834,643		(4,643)		(4,643)		830,000				41,500	07/01/2017
378280-TD-3	Glendale AZ GO Unref 5.000% 07/01/17		08/19/2013	Call 100.0000		170,000	170,000	174,377	170,951		(951)		(951)		170,000				9,633	07/01/2017
388640-D7-6	Grapevine-Colleyville TX GO ISD Ref		05/17/2013	Tax Free Exchange		3,070,816	3,000,000	3,222,450	3,082,016		(11,200)		(11,200)		3,070,816				113,333	08/15/2017
403755-UC-3	Gwinnett Cnty GA Sch Dist GO Ref		02/01/2013	Call 100.0000		1,500,000	1,500,000	1,620,000	1,501,201		(1,201)		(1,201)		1,500,000				37,500	02/01/2014
442331-CX-0	Houston TX GO Pub Impt Ref Ser A-1		03/01/2013	Call 100.0000		1,660,000	1,660,000	1,780,640	1,662,674		(2,674)		(2,674)		1,660,000				43,575	03/01/2016
442331-DB-7	Houston TX GO Pub Impt Ref Ser A-1		03/01/2013	Call 100.0000		340,000	340,000	364,709	340,548		(548)		(548)		340,000				8,925	03/01/2016
64966F-HC-1	New York NY City GO Ser E Subser E-1		04/05/2013	Tax Free Exchange		6,737,171	6,650,000	6,968,668	6,746,339		(9,168)		(9,168)		6,737,171				225,361	08/01/2021
64966F-ML-5	New York NY City GO SubSer F-1		07/02/2013	Tax Free Exchange		7,635,243	7,500,000	8,033,700	7,664,659		(29,416)		(29,416)		7,635,243				313,542	09/01/2018
64966F-MV-3	New York NY City GO SubSer F-1		07/02/2013	Tax Free Exchange		7,607,297	7,500,000	7,920,825	7,630,580		(23,283)		(23,283)		7,607,297				313,542	09/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
64966J-KV-7	New York NY GO Natl-Re-IBC Ser G Unref		08/01/2013	Maturity		50,000	50,000	50,568	50,000						50,000				2,813	08/01/2013
64966K-BY-8	New York NY GO Unref Ser M		08/29/2013	Tax Free Exchange		5,306,472	5,225,000	5,313,553	5,308,073		(1,601)		(1,601)		5,306,472				77,386	04/01/2019
667825-SQ-7	Northwest TX Indpt Sch Dist GO Prerefund		02/15/2013	Call 100.0000		975,000	975,000	1,055,822	983,361		(8,361)		(8,361)		975,000				26,813	08/15/2013
667825-SR-5	Northwest TX Indpt Sch Dist GO Prerefund		02/15/2013	Call 100.0000		955,000	955,000	1,023,650	956,502		(1,502)		(1,502)		955,000				26,263	08/15/2014
667825-SS-3	Northwest TX Indpt Sch Dist GO Prerefund		02/15/2013	Call 100.0000		1,040,000	1,040,000	1,109,071	1,041,515		(1,515)		(1,515)		1,040,000				28,600	08/15/2015
667825-TD-5	Northwest TX Indpt Sch Dist GO Unrefunde		05/16/2013	Call 100.0000		55,000	55,000	59,559	55,472		(472)		(472)		55,000				2,277	08/15/2013
667825-TE-3	Northwest TX Indpt Sch Dist GO Unrefunde		05/16/2013	Call 100.0000		55,000	55,000	58,954	55,087		(87)		(87)		55,000				2,277	08/15/2014
667825-TF-0	Northwest TX Indpt Sch Dist GO Unrefunde		05/16/2013	Call 100.0000		60,000	60,000	63,985	60,087		(87)		(87)		60,000				2,484	08/15/2015
964559-VS-4	White Settlement TX ISD GO Preref		08/15/2013	Call 100.0000		1,805,000	1,805,000	1,818,447	1,810,531		(5,531)		(5,531)		1,805,000				97,019	08/15/2021
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						66,097,956	65,610,000	69,634,686	66,326,625		(228,669)		(228,669)		66,097,956				2,282,885	XXX
01728L-BP-6	Allegheny Cnty PA Arpt Rev Auth Ref-Pitt		01/01/2013	Maturity		5,235,000	5,235,000	5,386,449	5,235,000						5,235,000				117,788	01/01/2013
01728L-CG-5	Allegheny Cnty PA Arpt Rev Auth Ref-Pitt		01/01/2013	Maturity		4,410,000	4,410,000	4,537,581	4,410,000						4,410,000				99,225	01/01/2013
040647-BD-0	Arizona St Transit Brd Rev Grant Antic N		07/01/2013	Call 100.0000		5,000,000	5,000,000	5,271,500	5,022,291		(22,291)		(22,291)		5,000,000				250,000	07/01/2015
181000-JT-8	Clark Cnty NV Hwy Impt Rev Ref Motor Veh		07/01/2013	Call 100.0000		3,000,000	3,000,000	3,143,790	3,008,940		(8,940)		(8,940)		3,000,000				153,750	07/01/2017
235416-G6-5	Dallas TX Wtr & Swr Sys Rev Ref & Impt (		04/01/2013	Call 100.0000		1,400,000	1,400,000	1,515,346	1,405,379		(5,379)		(5,379)		1,400,000				37,625	10/01/2015
254839-4X-8	ELH Investment Fund LLC Rev Charter Scho		11/04/2013	Direct		2,032,921	2,032,921	2,032,921	2,032,921						2,032,921				131,973	06/01/2043
3128CU-BG-0	FHLMC Gold PC Pool #G30039		11/01/2013	Paydown		10,571	10,571	10,579	10,552		19		19		10,571				267	07/15/2014
3128F2-EB-7	FHLMC Gold PC Pool #D62830		12/01/2013	Paydown		1,475	1,475	1,437	1,444		31		31		1,475				56	08/15/2025
3128F2-FX-8	FHLMC Gold PC Pool #D62882		12/01/2013	Paydown		3,023	3,023	2,945	2,959		64		64		3,023				116	08/15/2025
3128NE-A5-9	FHLMC Pool #1A0028 3.167% 10/25/35		12/01/2013	Paydown		201,493	201,493	203,414	203,199		(1,706)		(1,706)		201,493				5,237	10/25/2035
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		12/15/2013	Paydown		33,877	33,877	34,321	34,073		(196)		(196)		33,877				1,632	05/15/2021
312905-YJ-5	FHLMC REMIC Ser 1077-E		12/01/2013	Paydown		46,875	46,875	49,459	48,848		(1,973)		(1,973)		46,875				2,489	05/15/2021
312906-E5-5	FHLMC REMIC Ser 1116-XA		12/01/2013	Paydown		24,229	24,229	23,318	23,860		369		369		24,229				1,063	08/15/2021
312913-ZE-9	FHLMC REMIC Ser 1437-HD		12/01/2013	Paydown		61,858	61,858	63,450	62,790		(932)		(932)		61,858				2,270	12/15/2022
312915-UF-6	FHLMC REMIC Ser 1504 Z		12/01/2013	Paydown		318,119	318,119	327,230	323,398		(5,279)		(5,279)		318,119				11,093	05/15/2023
31292G-PB-6	FHLMC Gold PC Pool #C00418		12/01/2013	Paydown		817	817	796	798		19		19		817				31	08/15/2025
31329K-ZN-9	FHLMC Pool #G04649 3.500% 11/15/41		12/01/2013	Paydown		536,942	536,942	558,231	557,923		(20,981)		(20,981)		536,942				7,315	11/15/2041
31335G-EC-5	FHLMC Gold PC Pool #C80131		12/01/2013	Paydown		42,134	42,134	41,166	41,378		756		756		42,134				1,161	03/15/2024
31339D-KD-9	FHLMC REMIC Ser 2415 CE		12/01/2013	Paydown		733,422	733,422	757,258	738,507		(5,085)		(5,085)		733,422				20,183	02/15/2017
3133M4-2V-4	Federal Home Loan Bk Nt Ser BD13		04/15/2013	Maturity		5,000,000	5,000,000	5,278,125	5,009,583		(9,583)		(9,583)		5,000,000				149,625	04/15/2013
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ		12/01/2013	Paydown		201,090	201,090	211,263	205,828		(4,738)		(4,738)		201,090				6,558	12/15/2023
3133T3-Q2-7	FHLMC REMIC Ser 1674-Z		12/01/2013	Paydown		462,966	462,966	478,989	471,632		(8,666)		(8,666)		462,966				15,724	02/15/2024
3133T3-X8-6	FHLMC REMIC Ser 1683 Z		12/01/2013	Paydown		522,801	522,801	526,081	523,648		(847)		(847)		522,801				18,011	02/15/2024
3133T6-M4-0	FHLMC REMIC Ser 1837-Z		12/01/2013	Paydown		208,348	208,348	214,794	212,002		(3,654)		(3,654)		208,348				7,395	04/15/2026
3133TA-CQ-3	FHLMC REMIC Ser 1967-BA		12/01/2013	Paydown		36,440	36,440	37,610	36,967		(527)		(527)		36,440				1,283	06/17/2027
3133TC-6P-8	FHLMC Structured Ser 2008 M		12/01/2013	Paydown		342,368	342,368	355,481	350,671		(8,303)		(8,303)		342,368				12,811	11/20/2027
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT		12/01/2013	Paydown		1,501	1,501	1,506	1,495		6		6		1,501				36	05/25/2029
31340Y-GR-4	FHLMC REMIC Ser 22-C 9.500% 04/15/20		12/15/2013	Paydown		13,148	13,148	13,625	13,216		(68)		(68)		13,148				663	04/15/2020
31342A-P4-5	FHLMC Pool #780443 2.192% 03/25/33		12/01/2013	Paydown		202,965	202,965	202,759	202,726		239		239		202,965				2,562	03/25/2033
3134A4-UK-8	FHLMC Reference Nt 4.875% 11/15/13		11/15/2013	Maturity		5,000,000	5,000,000	4,929,350	4,990,598		9,402		9,402		5,000,000				243,750	11/15/2013
31356B-CJ-7	FHLMC Gold PC Pool #D49973		12/01/2013	Paydown		13,353	13,353	11,951	12,251		1,101		1,101		13,353				452	03/15/2024
31358E-MW-9	FNMA REMIC Ser 1990-64Z		12/01/2013	Paydown		59,287	59,287	66,547	63,139		(3,852)		(3,852)		59,287				2,821	06/25/2020
31358E-RK-0	FNMA REMIC Ser 1990-72B		12/01/2013	Paydown		23,946	23,946	23,381	23,662		284		284		23,946				1,122	07/25/2020
31358E-XG-2	FNMA REMIC Ser 1990-83A		12/01/2013	Paydown		62,437	62,437	62,242	62,108		330		330		62,437				3,879	07/25/2020
31358G-PP-6	FNMA REMIC Ser 1991-39J		12/01/2013	Paydown		14,940	14,940	16,079	15,415		(475)		(475)		14,940				701	05/25/2021
31358G-X4-4	FNMA REMIC Ser 1991-56G		12/01/2013	Paydown		13,291	13,291	13,053	13,156		134		134		13,291				585	06/25/2021
31358H-GT-6	FNMA REMIC Ser 1991-73A		12/01/2013	Paydown		10,042	10,042	9,647	9,885		157		157		10,042				477	07/25/2021
31358H-XU-4	FNMA REMIC Ser 1991-92Z		12/01/2013	Paydown		49,774	49,774	51,858	50,439		(666)		(666)		49,774				2,070	07/25/2021
31358M-P4-0	FNMA REMIC Ser 1992-71X		12/01/2013	Paydown		66,787	66,787	69,481	67,710		(922)		(922)		66,787				3,211	05/25/2022
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ		12/01/2013	Paydown		69,827	69,827	71,841	70,759		(932)		(932)		69,827				2,567	07/25/2022
31359B-DN-4	FNMA REMIC Ser 1993-115G		12/01/2013	Paydown		16,973	16,973	16,726	16,798		175		175		16,973				482	07/25/2023
31359B-ZK-6	FNMA REMIC Ser 1993-119GA		12/01/2013	Paydown		200,419	200,419	197,788	198,987		1,432		1,432		200,419				6,730	07/25/2023
31359F-DE-5	FNMA REMIC Ser 1993-202M		12/01/2013	Paydown		1,337,042	1,337,042	1,332,847	1,330,978		6,064		6,064		1,337,042				44,221	11/25/2023
31359K-2K-2	FNMA REMIC Ser 1996-M7 Cl Z		12/01/2013	Paydown		84,522	84,522	81,990	82,194		2,327		2,327		84,522				3,020	05/17/2036
31359P-DJ-2	FNMA ACES Ser 1997-M2 Cl Z		12/01/2013	Paydown		38,069	38,069	40,889	40,570		(2,501)		(2,501)		38,069				1,486	01/17/2037
31359Q-LQ-5	FNMA REMIC Ser 1997-63 ZA		12/01/2013	Paydown		510,694	510,694	500,633	503,818		6,876		6,876		510,694				16,265	09/18/2027
31359V-BH-5	FNMA REMIC Ser 1998-73 Cl MZ		12/01/2013	Paydown		153,584	153,584	157,466	155,914		(2,330)		(2,330)		153,584				4,157	10/17/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313602-3E-2	FNMA REMIC Ser 1989-67D		12/01/2013	Paydown		52,282	52,282	52,110	52,005		277		277		52,282				2,200	10/25/2019
313602-W4-2	FNMA REMIC Ser 1989-62G		12/01/2013	Paydown		16,625	16,625	15,996	16,383		243		243		16,625				783	10/25/2019
313603-2H-4	FNMA REMIC Ser 1990-35E		12/01/2013	Paydown		9,371	9,371	9,362	9,324		46		46		9,371				445	04/25/2020
313603-5J-7	FNMA REMIC Ser 1990-41D		12/01/2013	Paydown		148,138	148,138	161,650	154,945		(6,807)		(6,807)		148,138				7,700	04/25/2020
313603-GW-6	FNMA REMIC Ser 1989-86E		12/01/2013	Paydown		9,464	9,464	9,171	9,338		126		126		9,464				401	11/25/2019
313603-JJ-2	FNMA REMIC Ser 1989-90E		12/01/2013	Paydown		23,876	23,876	23,703	23,759		117		117		23,876				1,266	12/25/2019
313603-QH-8	FNMA REMIC Ser 1990-1D		12/01/2013	Paydown		6,037	6,037	5,939	5,985		52		52		6,037				338	01/25/2020
313603-TW-2	FNMA REMIC Ser 1990-4Z		12/01/2013	Paydown		122,432	122,432	134,627	126,419		(3,987)		(3,987)		122,432				4,394	01/25/2020
31365E-DS-9	FNMA Pool #125313 7.000% 03/25/14		12/01/2013	Paydown		14,990	14,990	14,849	14,907		82		82		14,990				505	03/25/2014
31371E-2M-6	FNMA Pool #250180 8.500% 10/25/14		12/01/2013	Paydown		4,295	4,295	4,316	4,283		12		12		4,295				126	10/25/2014
31373U-ZC-4	FNMA Pool #304139 9.000% 01/25/25		12/01/2013	Paydown		437	437	459	455		(18)		(18)		437				22	01/25/2025
31377H-VB-5	FNMA DUS Pool #377810 7.500% 05/25/27		12/01/2013	Paydown		6,694	6,694	6,569	6,580		115		115		6,694				319	05/25/2027
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		12/01/2013	Paydown		177,880	177,880	190,915	183,567		(5,687)		(5,687)		177,880				5,868	12/25/2019
31377T-BE-5	FNMA DUS Pool #386237 4.950% 06/25/19		12/01/2013	Paydown		28,956	28,956	30,214	29,443		(487)		(487)		28,956				783	06/25/2019
313920-XA-3	FNMA REMIC Ser 2001-47 ZK		12/01/2013	Paydown		187,071	187,071	193,403	190,257		(3,186)		(3,186)		187,071				5,750	09/25/2031
313920-XZ-8	FNMA REMIC Ser 2001-W2 CI AF6		12/01/2013	Paydown		44,805	44,805	44,539	45,047		(242)		(242)		44,805				1,760	10/25/2031
31392E-6A-3	FNMA REMIC Ser 2002-67 CI AN		12/01/2013	Paydown		141,723	141,723	141,812	141,388		335		335		141,723				3,586	11/25/2017
31392E-FL-9	FNMA REMIC Ser 2002-55 CI GC		12/01/2013	Paydown		436,054	436,054	450,362	439,553		(3,499)		(3,499)		436,054				11,651	09/25/2017
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B		12/01/2013	Paydown		122,156	122,156	127,004	124,281		(2,125)		(2,125)		122,156				3,363	09/25/2017
31392R-YX-3	FHLMC REMIC Ser 2489 CI PE		12/01/2013	Paydown		167,139	167,139	165,703	166,385		754		754		167,139				4,886	08/15/2032
31392T-WT-0	FHLMC REMIC Ser 2478 JF		12/01/2013	Paydown		233,317	233,317	243,015	236,670		(3,352)		(3,352)		233,317				7,148	08/15/2022
31392U-KL-7	FHLMC REMIC Ser 2504 N		12/01/2013	Paydown		232,000	232,000	237,038	233,210		(1,210)		(1,210)		232,000				6,262	09/15/2017
31392U-MQ-4	FHLMC REMIC Ser 2503 BH		12/01/2013	Paydown		665,869	665,869	687,641	670,242		(4,373)		(4,373)		665,869				18,060	09/15/2017
31392U-RH-9	FHLMC REMIC Ser 2501 AN		12/01/2013	Paydown		866,088	866,088	891,053	872,245		(6,157)		(6,157)		866,088				24,730	09/15/2017
31393A-2V-8	FNMA REMIC Ser 2003-38 CI MP		12/01/2013	Paydown		1,650,911	1,650,911	1,688,057	1,658,133		(7,222)		(7,222)		1,650,911				44,160	05/25/2023
31393B-T4-7	FNMA REMIC Tr Ser 2003-W6 1A41		12/01/2013	Paydown		793,092	793,092	799,288	796,075		(2,983)		(2,983)		793,092				20,854	10/25/2042
31393D-KD-2	FNMA REMIC Ser 2003-64 CI VD		12/01/2013	Paydown		2,082,835	2,082,835	2,133,604	2,080,926		1,909		1,909		2,082,835				80,195	08/25/2020
31393E-BH-1	FNMA REMIC Ser 2003-74 CI VB		12/01/2013	Paydown		79,860	79,860	78,263	79,337		524		524		79,860				4,392	07/25/2021
31393W-JZ-3	FHLMC REMIC Ser 2643 CI OE		11/01/2013	Paydown		3,421,935	3,421,935	3,311,658	3,403,793		18,142		18,142		3,421,935				68,450	01/15/2032
31394F-M3-6	FNMA REMIC Ser 2005-84 CI YH		12/01/2013	Paydown		404,910	404,910	401,431	402,856		2,054		2,054		404,910				12,057	09/25/2035
31394H-QG-9	FHLMC REMIC Ser 2663 CI VB		12/01/2013	Paydown		3,669,461	3,669,461	3,624,627	3,658,432		11,029		11,029		3,669,461				111,594	03/15/2022
31394J-K9-7	FHLMC REMIC Ser 2673 CI PD		09/01/2013	Paydown		646,957	646,957	646,957	646,957						646,957				13,949	02/15/2032
31395A-KJ-3	FHLMC REMIC Ser 2810 CI PD		12/01/2013	Paydown		497,767	497,767	499,167	497,009		758		758		497,767				13,924	06/15/2033
31395D-5V-7	FNMA REMIC Ser 2006-46 CI PG		12/01/2013	Paydown		2,347,708	2,347,708	2,247,197	2,315,837		31,871		31,871		2,347,708				80,710	02/25/2035
31395N-GT-8	FNMA REMIC Ser 2006-53 CI PC		06/01/2013	Paydown		1,271,997	1,271,997	1,230,955	1,264,563		7,434		7,434		1,271,997				19,377	10/25/2032
31395U-SU-6	FHLMC REMIC Ser 2977 CI NY		12/01/2013	Paydown		411,779	411,779	411,007	410,910		869		869		411,779				10,701	05/15/2033
31396A-RE-6	FHLMC REMIC Ser 3037 CI ND		12/01/2013	Paydown		2,904,361	2,904,361	2,766,630	2,871,080		33,281		33,281		2,904,361				81,680	01/15/2034
31396H-E5-4	FHLMC REMIC Ser 3113 CI QC		01/01/2013	Paydown		70,093	70,093	67,859	69,926		167		167		70,093				292	10/15/2031
31397E-JY-2	FHLMC REMIC Ser 3259 CI ED		06/01/2013	Paydown		4,012,717	4,012,717	3,691,700	3,971,630		41,087		41,087		4,012,717				56,036	10/15/2035
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		12/01/2013	Paydown		219,362	219,362	204,555	211,338		8,024		8,024		219,362				4,184	10/25/2018
31408G-KD-8	FNMA Pool #850892 5.000% 10/01/35		12/01/2013	Paydown		16,548	16,548	16,548	16,548						16,548				451	10/01/2035
31408J-BM-2	FNMA Pool #852444 5.000% 10/01/35		12/01/2013	Paydown		240,467	240,467	240,467	240,467						240,467				4,727	10/01/2035
31409Y-L6-2	FNMA Pool #882449 5.000% 01/25/36		12/01/2013	Paydown		110,110	110,110	110,110	110,110						110,110				3,550	01/25/2036
31412W-TB-2	FNMA Pool #937146 6.500% 05/25/37		12/01/2013	Paydown		466,293	466,293	475,036	474,797		(8,504)		(8,504)		466,293				6,612	05/25/2037
31413H-G3-6	FNMA Pool #945818 6.000% 07/25/37		12/01/2013	Paydown		1,099,326	1,099,326	1,103,105	1,102,823		(3,497)		(3,497)		1,099,326				24,135	07/25/2037
34073N-5X-4	Florida Hsng Fin Corp Rev LBASS AMT SF H		10/01/2013	Call 100.0000		675,000	675,000	675,000	675,000						675,000				31,746	07/01/2023
34160W-HV-9	Florida St Dept Env Protn Rev Preservati		07/01/2013	Call 101.0000		4,040,000	4,000,000	4,301,000	4,050,650		(10,650)		(10,650)		4,040,000				200,000	07/01/2016
362848-NE-9	Gainesville FL Utils Sys Rev Txble Ser B		10/01/2013	Call 100.0000		100,000	100,000	100,000	100,000						100,000				5,140	10/01/2015
378352-KM-9	Glendale AZ Wtr & Swr Rev Sub Lien		07/01/2013	Call 100.0000		2,120,000	2,120,000	2,295,494	2,130,915		(10,915)		(10,915)		2,120,000				106,000	07/01/2015
422341-AU-1	Heartland SD Cons Pwr El Rev Ser 1977		01/01/2013	Call 100.0000		100,000	100,000	72,172	93,016		6,984		6,984		100,000				3,188	01/01/2016
442438-LG-0	Houston TX Wtr Sys Rev Ser 1979		12/01/2013	Call 100.0000		120,000	120,000	88,464	114,732		5,268		5,268		120,000				7,680	12/01/2014
452001-8B-9	Illinois Edl Facs Auth Rev (Northwestern		12/01/2013	Call 100.0000		2,000,000	2,000,000	2,185,160	2,020,123		(20,123)		(20,123)		2,000,000				100,000	12/01/2015
452226-2B-8	Illinois St Sales Tax Rev		06/15/2013	Call 100.0000		5,000,000	5,000,000	5,338,900	5,019,285		(19,285)		(19,285)		5,000,000				131,250	06/15/2018
452226-RV-7	Illinois St Sales Tax Rev Ser P		06/15/2013	Maturity		285,000	285,000	337,625	287,859		(2,859)		(2,859)		285,000				9,263	06/15/2013
452226-T4-5	Illinois St Sales Tax Rev 1st Ser		06/15/2013	Call 100.0000		3,000,000	3,000,000	3,221,280	3,011,643		(11,643)		(11,643)		3,000,000				76,875	06/15/2016
452226-T7-8	Illinois St Sales Tax Rev 1st Ser		07/03/2013	Tax Free Exchange		10,424,776	10,000,000	10,807,500	10,455,832		(31,055)		(31,055)		10,424,776				288,750	06/15/2019
454623-WN-5	Indiana Bd Bk Rev LBASS Spl Prog Ser E		02/02/2013	Call 100.0000		430,000	430,000	441,825	430,000						430,000				11,350	02/01/2020
454624-H2-6	Indiana Bd Bk Rev LBASS Preref St Revolv		02/01/2013	Call 100.0000		1,845,000	1,845,000	1,865,302	1,845,632		(632)		(632)		1,845,000				46,125	02/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
454624-H7-5	Indiana Bd Bk Rev LBASS Unref St Revolvi		02/01/2013	Call 100.0000		155,000	155,000	156,706	155,053		(53)		(53)		155,000				3,875	02/01/2021
454798-QA-0	Indiana Health Fac Auth Rev Ascension HI		05/01/2013	Call 100.0000		1,500,000	1,500,000	1,580,940	1,565,472		(65,472)		(65,472)		1,500,000				37,500	11/01/2027
454806-AU-4	Indiana St Hsg & Cmnty Dev Rev LBASS AMT		07/01/2013	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				34,800	07/01/2021
454898-LZ-8	Indiana Mun Pwr Agy Rev Pwr Supply Sys S		01/01/2013	Call 100.0000		4,670,000	4,670,000	5,140,549	4,670,000						4,670,000				122,588	01/01/2016
455063-JG-3	Indiana St Off Bldg Com CapRev LBASS Gov		07/01/2013	Call 100.0000		2,500,000	2,500,000	2,667,400	2,510,375		(10,375)		(10,375)		2,500,000				131,250	07/01/2015
462590-JJ-0	Iowa Student Ln Liq Corp Rev LBASS AMT S		12/01/2013	Call 100.0000		1,415,000	1,415,000	1,415,000	1,415,000						1,415,000				54,458	12/01/2023
462590-JK-7	Iowa Student Ln Liq Corp Rev LBASS AMT S		12/01/2013	Call 100.0000		580,000	580,000	580,000	580,000						580,000				22,140	12/01/2024
49130P-XJ-8	Kentucky St Hsg Corp Rev LBASS Txbl Ser		07/01/2013	Maturity		1,120,000	1,120,000	1,120,000	1,120,000						1,120,000				57,904	07/01/2013
517080-AS-6	Largo FL Swr Rev Ref Ser 1978		10/01/2013	Maturity		595,000	595,000	472,240	586,361		8,639		8,639		595,000				42,394	10/01/2013
54627A-DA-2	Louisiana Hsg Fin Agy Mtg Rev LBASS AMT		12/01/2013	Call 100.0000		1,050,000	1,050,000	1,051,449	1,051,264		(1,264)		(1,264)		1,050,000				37,209	06/01/2029
56052E-XT-0	Maine St Hsg Auth Mtg Pur Rev LBASS AMT		05/15/2013	Call 100.0000		5,365,000	5,365,000	5,365,000	5,365,000						5,365,000				127,419	11/15/2021
57429R-AL-7	Maryland St Trans Auth Rev Grant & Antic		03/01/2013	Maturity		10,780,000	10,780,000	11,263,267	10,795,283		(15,283)		(15,283)		10,780,000				269,500	03/01/2013
575566-L3-6	Massachusetts Bay Trans Rev Ser B		03/01/2013	Call 100.0000		695,000	695,000	725,768	703,435		(8,435)		(8,435)		695,000				21,545	03/01/2016
57563R-JC-4	Massachusetts Educ Fin Rev LBASS AMT Iss		07/01/2013	Call 100.0000		865,000	865,000	865,000	865,000						865,000				40,898	01/01/2031
57583R-GY-5	Massachusetts Dev Fin Agcy Rev CapAppBd-		09/30/2013	Direct			1,233,750	1,233,750	1,233,750						1,233,750		(1,233,750)	(1,233,750)	43,181	09/01/2040
57583R-GZ-2	Massachusetts Dev Fin Agcy Rev CapAppBd-		09/30/2013	Direct			996,193	996,193	996,193						996,193		(996,193)	(996,193)	34,867	12/01/2040
57583R-P3-3	Massachusetts Dev Fin Agcy Rev Boston Co		11/04/2013	Direct		852,992	852,992	852,992	852,992						852,992				55,374	12/01/2043
579073-CL-9	McAlester OK Pub Wks Auth Rev Util Sys S		02/01/2013	Call 100.0000		1,215,000	1,215,000	1,308,749	1,215,000						1,215,000				34,931	02/01/2020
586158-LE-5	Memphis TN Elec Sys Rev Sub Ser A		12/01/2013	Call 100.0000		10,000,000	10,000,000	10,492,400	10,070,113		(70,113)		(70,113)		10,000,000				500,000	12/01/2017
594614-UJ-6	Michigan St Bldg Auth Rev LBASS Ref Facs		10/15/2013	Maturity		7,000,000	7,000,000	7,790,200	7,078,819		(78,819)		(78,819)		7,000,000				367,500	10/15/2013
594614-UL-1	Michigan St Bldg Auth Rev LBASS Ref Facs		10/15/2013	Call 100.0000		5,000,000	5,000,000	5,387,420	5,036,126		(36,126)		(36,126)		5,000,000				262,500	10/15/2015
594700-AM-8	Michigan St Trunk Line Fd Rev		09/01/2013	Maturity		5,000,000	5,000,000	5,539,400	5,045,916		(45,916)		(45,916)		5,000,000				250,000	09/01/2013
60534P-EG-4	Mississippi Dev Bk Rev Spl Oblig Wstwtr		02/01/2013	Call 100.0000		1,075,000	1,075,000	1,115,904	1,075,450		(450)		(450)		1,075,000				28,891	02/01/2021
627270-DC-2	Muscatine IA Elec Rev 6.700% 01/01/13		01/01/2013	Maturity		180,000	180,000	154,265	180,000						180,000				6,030	01/01/2013
627270-DQ-1	Muscatine IA Elec Rev 9.700% 01/01/13		01/01/2013	Maturity		135,000	135,000	155,964	135,000						135,000				6,548	01/01/2013
628577-KB-3	Myrtle Beach SC Wtr & Swr Rev Ref Sys		03/01/2013	Various		1,430,000	1,430,000	1,503,774	1,431,546		(1,546)		(1,546)		1,430,000				38,431	03/01/2020
64588C-AA-7	New Jersey Econ Dev Auth Rev The Leaguer		11/04/2013	Direct		1,870,000	1,870,000	1,870,000	1,870,000						1,870,000					12/01/2044
64605L-EK-0	New Jersey St Ed Fac Auth Rev Ref Prince		07/01/2013	Maturity		1,485,000	1,485,000	1,632,535	1,493,816		(8,816)		(8,816)		1,485,000				74,250	07/01/2013
646135-3Q-4	New Jersey St Trans Auth Rev Trans Sys S		12/15/2013	Maturity		5,000,000	5,000,000	5,703,050	5,084,088		(84,088)		(84,088)		5,000,000				262,500	12/15/2013
646135-Q6-3	New Jersey St Trans Auth Rev LBASS Sys S		06/15/2013	Call 100.0000		3,410,000	3,410,000	3,725,493	3,428,918		(18,918)		(18,918)		3,410,000				93,775	06/15/2014
646135-Q7-1	New Jersey St Trans Auth Rev LBASS Sys S		06/15/2013	Call 100.0000		5,000,000	5,000,000	5,589,650	5,033,090		(33,090)		(33,090)		5,000,000				137,500	06/15/2015
646135-Q9-7	New Jersey St Trans Auth Rev LBASS Ser C		06/15/2013	Call 100.0000		2,000,000	2,000,000	2,132,700	2,007,519		(7,519)		(7,519)		2,000,000				55,000	06/15/2017
646136-HJ-3	New Jersey St Trans Fd Rev LBASS Trans S		12/15/2013	Maturity		765,000	765,000	857,325	778,137		(13,137)		(13,137)		765,000				42,075	12/15/2013
649085-AA-5	New Valley Generation II Ser 2001		05/01/2013	Redemption 100.0000		322,253	322,253	337,444	329,082		(6,828)		(6,828)		322,253				8,978	05/01/2020
649838-FM-6	New York Dorm Auth Rev Insd NYU Ser A		07/01/2013	Maturity		1,000,000	1,000,000	1,122,490	1,005,761		(5,761)		(5,761)		1,000,000				57,500	07/01/2013
658207-FY-6	North Carolina Hsg Fin Agy Rev LBASS AMT		09/01/2013	Call 100.0000		630,000	630,000	619,769	621,678		8,322		8,322		630,000				29,240	07/01/2028
658207-HG-3	North Carolina Hsg Fin Agy Rev LBASS AMT		09/01/2013	Call 100.0000		805,000	805,000	805,000	805,000						805,000				43,414	07/01/2027
676907-MW-5	Ohio Hsg Fin Agy Mtg Rev LBASS AMT SF Re		09/01/2013	Call 100.0000		1,260,000	1,260,000	1,260,000	1,260,000						1,260,000				41,831	09/01/2026
67755C-GS-2	Ohio St Bldg Auth Rev LBASS St Facs Admi		04/01/2013	Call 100.0000		5,075,000	5,075,000	5,478,260	5,087,286		(12,286)		(12,286)		5,075,000				126,875	04/01/2014
67756Q-AV-9	Ohio St Hsg Fin Agcy Mtg Rev LBASS AMT S		09/01/2013	Call 100.0000		1,865,000	1,865,000	1,865,000	1,865,000						1,865,000				64,081	09/01/2026
735388-7T-1	Port Seattle WA Rev Ser A		07/01/2013	Call 100.0000		5,000,000	5,000,000	5,494,650	5,030,627		(30,627)		(30,627)		5,000,000				262,500	07/01/2015
735389-AU-2	Port Seattle WA Rev Ref		06/01/2013	Maturity		1,000,000	1,000,000	1,000,650	1,000,035		(35)		(35)		1,000,000				26,750	06/01/2013
745190-GY-8	Puerto Rico Comwlth H&T Rev Auth Ser E		07/01/2013	Maturity		1,000,000	1,000,000	1,149,980	1,008,737		(8,737)		(8,737)		1,000,000				55,000	07/01/2013
759911-MX-5	Regional Trans Auth IL Ref Rev		06/01/2013	Maturity		1,000,000	1,000,000	1,022,240	1,000,956		(956)		(956)		1,000,000				28,750	06/01/2013
76221R-CG-6	Rhode Island Hsg & Mtg Fin Rev LBASS AMT		10/01/2013	Call 100.0000		115,000	115,000	115,000	115,000						115,000				6,038	10/01/2027
762315-GX-1	Rhode Island Student Loan Rev LBASS AMT		04/08/2013	Call 100.0000		1,530,000	1,530,000	1,530,000	1,530,000						1,530,000				24,829	12/01/2016
762315-GY-9	Rhode Island Student Loan Rev LBASS AMT		04/08/2013	Call 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				60,960	12/01/2021
812642-8C-3	Seattle WA Mun Lt & Pwr Rev Ref		11/01/2013	Call 100.0000		9,545,000	9,545,000	10,630,362	9,667,247		(122,247)		(122,247)		9,545,000				501,113	11/01/2015
83712D-PY-6	South Carolina St Hsg Fin Rev LBASS AMT		10/01/2013	Call 100.0000		135,000	135,000	135,000	135,000						135,000				6,161	07/01/2023
837147-F5-1	South Carolina St Auth Rev Ref Ser B		01/01/2013	Maturity		7,505,000	7,505,000	7,938,564	7,505,000						7,505,000				187,625	01/01/2013
837152-GK-7	South Carolina Trans Rev Infrastructure		10/01/2013	Call 100.0000		3,000,000	3,000,000	3,316,230	3,028,413		(28,413)		(28,413)		3,000,000				150,000	10/01/2015
837152-NS-2	South Carolina Trans Rev Infrastructure		10/01/2013	Maturity		3,660,000	3,660,000	3,918,323	3,692,517		(32,517)		(32,517)		3,660,000				183,000	10/01/2013
876443-HS-4	Tarrant Regl Wtr Dist TX Rev Ref & Impt		03/01/2013	Call 100.0000		530,000	530,000	534,658	530,834		(834)		(834)		530,000				13,913	03/01/2017
876443-JA-1	Tarrant Regl Wtr Dist TX Rev Ref & Impt		03/01/2013	Call 100.0000		2,050,000	2,050,000	2,065,296	2,052,742		(2,742)		(2,742)		2,050,000				53,813	03/01/2017
882806-CT-7	Texas Tech Univ Rev Ref & Impt Fing Sys		08/15/2013	Call 100.0000		3,975,000	3,975,000	4,042,405	4,004,348		(29,348)		(29,348)		3,975,000				208,688	02/15/2016
89438H-BJ-5	Travis Cnty TX HI Facs Hos Rev Ser A		11/01/2013	Maturity		1,180,000	1,180,000	1,197,181	1,181,336		(1,336)		(1,336)		1,180,000				59,000	11/01/2013
914119-EE-8	University Cincinnati OH Rev Gen Rcpts S		06/01/2013	Call 100.0000		2,500,000	2,500,000	2,740,550	2,512,008		(12,008)		(12,008)		2,500,000				62,500	06/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
915115-K5-7	University TX Perm Univ Fd Rev Rev Ser A		01/01/2013	Call 100.0000		260,000	260,000	272,211	260,000						260,000				8,125	07/01/2013
915137-QG-1	University TX Rev Sys Ser B		08/15/2013	Maturity		2,515,000	2,515,000	2,792,731	2,534,721		(19,721)		(19,721)		2,515,000				132,038	08/15/2013
926740-AY-7	Vigo Cnty IN ISD Bldg Corp Rev LBASS Ref		01/10/2013	Call 100.0000		4,000,000	4,000,000	4,363,680	4,001,101		(1,101)		(1,101)		4,000,000				105,000	07/10/2019
927780-X5-0	Virginia College VA Bldg Rev LBASS 21st		02/01/2013	Call 100.0000		5,425,000	5,425,000	5,823,629	5,429,222		(4,222)		(4,222)		5,425,000				135,625	02/01/2015
92812U-LD-8	Virginia St Hsg Dev Auth Rev LBASS AMT S		11/05/2013	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				379,133	07/01/2020
3199999. Subtotal - Bonds - U.S. Special Revenues						258,275,579	260,040,746	272,870,972	261,397,681		(892,157)		(892,157)		260,505,522		(2,229,943)	(2,229,943)	9,506,994	XXX
004421-VE-0	ACE Securities Corp RMBS Ser 2006-SL1 Cl		12/26/2013	Paydown		424,049	424,049	288,434	101,967	230,956	135,607	44,480	322,083		424,049				1,266	09/25/2035
01082#-AA-3	Alameda Cnty CA CTL Ser 2002-A		12/15/2013	Redemption 100.0000		268,209	268,209	284,301	277,216		(9,007)		(9,007)		268,209				11,020	06/15/2021
01877K-AB-9	Alliance Pipeline LP Sr Nt		12/31/2013	Redemption 100.0000		100,000	100,000	101,420	100,785		(785)		(785)		100,000				5,247	12/31/2019
02149D-AJ-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		1,381,520	1,575,761	1,508,687	1,508,687						1,508,687		(127,167)	(127,167)	48,410	01/25/2047
02150F-AA-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		224,271	317,211	270,409	236,739	33,670			33,670		270,409		(46,138)	(46,138)	9,055	05/25/2037
02150W-AB-9	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		3,024,407	4,203,543	3,921,622	2,941,900	979,722			979,722		3,921,622		(897,215)	(897,215)	110,235	03/25/2047
023668-AA-0	A&E Term Ln Nt 1 10.500% 12/21/16		06/28/2013	Redemption 100.0000		16,275,000	16,275,000	16,275,000	16,275,000						16,275,000				1,165,621	12/21/2016
03215P-BN-8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199		12/01/2013	Paydown		33,162	33,162	32,711	32,989	157			157		33,146		16	16	1,632	03/25/2027
03215P-DN-6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser		12/01/2013	Paydown		1,757	1,757	1,757	1,751	6			6		1,757				55	08/25/2027
033348-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL		12/15/2013	Redemption 100.0000		163,799	163,799	163,799	163,799						163,799				5,680	02/15/2025
04044T-AB-2	Aristotle Holding Inc Co Gtd Nt		01/14/2013	Tax Free Exchange		10,892,454	10,000,000	10,904,400	10,892,916		(462)		(462)		10,892,454				100,382	11/15/2041
045184-AA-6	ASIF Global Financing XIX GIC Backed Sec		01/17/2013	Maturity		5,696,000	5,696,000	5,641,734	5,695,605		395		395		5,696,000				139,552	01/17/2013
04529K-AC-3	Aspen Dental Management Term Ln Nt 1		03/28/2013	Redemption 100.0000		16,201	16,201	15,967	15,270	711	221		932		16,201				274	10/06/2016
04529K-AC-3	Aspen Dental Management Term Ln Nt 2		02/21/2013	Tax Free Exchange		258,099	261,533	257,757	246,495	11,489	115		11,604		258,099				4,933	10/06/2016
04541G-AL-6	Asset Backed Securities Corp RMBS Ser 19		09/26/2013	Paydown		(30,924)	(30,924)		(35,373)		4,450		4,450		(30,924)				(8,057)	06/21/2029
04626R-AC-0	Astoria Power Project ABS PTC Ser C		12/01/2013	Redemption 100.0000		363,730	363,730	363,730	345,543	18,186			18,186		363,730				15,364	05/01/2021
048312-AC-6	Atlantic City Elec Tran Fd ABS Ser 2002-		10/20/2013	Paydown		724,701	724,701	712,598	722,687		2,015		2,015		724,701				22,878	07/20/2017
05072V-AG-8	Audio Visual Services Co 1st Lien TL Nt		03/28/2013	Redemption 100.0000		40,000	40,000	39,200	39,200	10	790		800		40,000				1,222	11/13/2018
05072V-AG-8	Audio Visual Services Co 1st Lien TL Nt		12/13/2013	Tax Free Exchange		117,842	120,000	117,600	117,600	30	213		243		117,842				6,139	11/13/2018
055498-AA-3	BJs Wholesale Club Inc CTL (HG Bowie Rea		12/15/2013	Redemption 100.0000		211,914	211,914	213,959	213,116		(1,202)		(1,202)		211,914				8,062	05/15/2022
05568D-AA-2	BNSF Railway Co ABS PTC Ser 2006-3		04/01/2013	Redemption 100.0000		60,267	60,267	60,267	60,267						60,267				1,610	04/01/2024
05948K-X7-9	Bank of America Alt Loan Tr RMBS Ser 200		12/01/2013	Paydown		1,901,910	1,901,910	1,857,210	1,857,210		44,700		44,700		1,901,910				58,227	01/25/2036
05950T-AF-2	Banc of America Mtg Securities RMBS Ser		12/01/2013	Paydown		386,952	386,952	361,416	344,030	21,328	21,593		42,921		386,952				12,916	11/20/2046
07383F-XJ-2	Bear Stearns Comm Mtg Sec CMBS Ser 2003-		09/01/2013	Paydown		9,433,626	9,433,626	9,209,577	9,406,047		27,578		27,578		9,433,626				226,011	05/11/2039
07386H-MD-0	Bear Stearns Alt- A Tr RMBS Ser 2004-10		12/26/2013	Paydown		796,023	796,023	750,753	750,753		45,270		45,270		796,023				4,691	09/25/2034
07387B-AS-2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20		09/01/2013	Paydown				1,441,773	87,252		(87,252)		(87,252)						210,132	09/11/2042
07401P-AA-2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl		12/26/2013	Paydown		94,867	108,369	47,081	47,081						47,081		47,786	47,786	348	03/25/2037
079867-AQ-0	BellSouth Telecom Inc Deb		12/15/2013	Redemption 100.0000		183,092	183,092	186,054	183,909		(817)		(817)		183,092				8,702	12/15/2015
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 1		12/18/2013	Tax Free Exchange		36,673	37,500	36,563	36,585		88		88		36,673				2,678	10/02/2017
10513Q-BD-2	Branch Bk & Tr Co Sub Nt		01/15/2013	Maturity		5,710,000	5,710,000	5,595,343	5,709,187		813		813		5,710,000				139,181	01/15/2013
109738-AA-2	Bristol Bay CLO CLO A1 Fltg Rt Nt Ser A1		11/01/2013	Paydown		1,426,433	1,426,433	1,426,433	1,426,433						1,426,433				13,687	02/01/2016
116663-AC-9	Bruce Mansfield Unit 1 2 ABS PTC Nt		06/01/2013	Redemption 100.0000		541,267	541,267	541,267	541,267						541,267				18,538	06/01/2034
117017-AA-1	Brunswick & Glynn Co Dev Auth CTL Rev Le		10/15/2013	Redemption 100.0000		239,909	239,909	239,909	239,909						239,909				13,086	10/15/2022
117017-AB-9	Brunswick & Glynn Co Dev Auth CTL Rev Le		08/15/2013	Redemption 100.0000		488,146	488,146	488,146	488,146						488,146				23,021	02/15/2023
117017-AC-7	Brunswick & Glynn Co Dev Auth CTL Rev Le		07/15/2013	Redemption 100.0000		363,438	363,438	363,438	363,438						363,438				16,375	01/15/2024
12189P-AH-5	Burlington Northern Santa Fe ABS ETC Ser		07/15/2013	Paydown		498,662	498,662	570,131	521,928		(23,266)		(23,266)		498,662				21,870	01/15/2020
1248MP-AA-2	C-BASS Tr RMBS Ser 2007-MX1 Cl A1		12/01/2013	Paydown		2,014,017	2,014,017	2,013,388	1,949,236	56,914	7,867		64,781		2,014,017				79,629	12/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2013	Paydown		432,764	606,304	491,212	491,212						491,212		(58,448)	(58,448)	19,866	02/25/2037
12566U-AT-1	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2013	Paydown		809,629	809,629	787,111	794,551		655		655		795,206		14,423	14,423	23,630	02/25/2022
12567A-AP-2	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2013	Paydown		445,816	557,032	541,540	523,066	19,930			19,930		542,997		(97,180)	(97,180)	11,727	03/25/2022
126307-AD-9	CSC Holdings Inc Sr Nt		01/09/2013	Tax Free Exchange		10,205,711	10,000,000	10,225,000	10,206,097		(386)		(386)		10,205,711				101,250	11/15/2021
12638P-AB-5	Credit Suisse Mtg Cap Cfl RMBS Ser 2007-		12/01/2013	Paydown		248,180	248,180	182,479	145,273	41,524	65,701	4,319	102,906		248,180				6,791	04/25/2037
126408-GL-1	CSX Corp Sr Nt 5.750% 03/15/13		03/15/2013	Maturity		4,000,000	4,000,000	4,126,000	4,005,571		(5,571)		(5,571)		4,000,000				115,000	03/15/2013
12644@-BF-1	CTL Cap Tr CTL Everett Realty		12/15/2013	Redemption 100.0000		121,670	121,670	121,670	121,670						121,670				4,989	02/15/2027
12644@-BG-9	CTL Cap Tr CTLSer 2002-1 ClA1Great Sprin		11/15/2013	Redemption 100.0000		171,750	171,750	171,750	171,750						171,750				9,101	05/15/2018
12644@-BQ-7	CTL Cap Tr CTL Ser 2002-34 Cl A Walgreen		12/15/2013	Redemption 100.0000		87,203	87,203	87,203	87,203						87,203				3,206	07/15/2022
12644@-BR-5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		12/15/2013	Redemption 100.0000		194,841	194,841	194,841	194,841						194,841				7,091	10/15/2022
12644@-BS-3	CTL Cap Tr CTL Walgreens		12/15/2013	Redemption 100.0000		82,389	82,389	83,213	82,887		(497)		(497)		82,389				2,984	01/15/2023
126650-BQ-2	CVS Caremark Corp ABS PTC Nt		12/10/2013	Redemption 100.0000		281,315	281,315	258,362	261,175		20,140		20,140		281,315				10,692	01/10/2030
126670-FB-9	CWABS Inc RMBS Ser 2005-IM2 Cl A3		12/26/2013	Paydown		525,088	525,088	513,385	480,691	32,694	11,703		44,397		525,088				1,541	01/25/2036
126673-3W-0	CWABS Inc RMBS Ser 2005-IM1 Cl A2		12/25/2013	Paydown		142,787	142,787	137,346	142,628		159		159		142,787				387	11/25/2035
126673-VE-9	CWABS Inc RMBS Ser 2004-U Cl 2A		12/16/2013	Paydown		825,391	825,391	344,200	344,200		481,190		481,190		825,391				2,182	03/15/2034
12667G-W7-4	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		1,808,979	1,808,979	1,792,868	1,792,311	1,336	15,332		16,668		1,808,979				49,751	09/25/2035
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B		12/16/2013	Paydown		405,007	405,007	140,214	140,214		264,794		264,794		405,007				787	11/15/2036
12668A-YS-8	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2013	Paydown		216,296	296,854	248,350	241,984	6,367			6,367		248,350		(32,054)	(32,054)	8,013	12/25/2035
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3		12/01/2013	Paydown		739,377	739,377	719,622	702,317	29,905	7,155		37,060		739,377				21,559	12/25/2035
126694-WE-4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1		12/01/2013	Paydown		404,394	781,697	587,642	575,614	12,028			12,028		587,642		(183,248)	(183,248)	11,976	03/20/2036
12669C-E4-8	CWMBS Inc RMBS Ser 2002-8 Cl A4		12/01/2013	Paydown		358,801	358,801	371,807	359,670		(869)		(869)		358,801				11,432	07/25/2032
12669E-Y9-1	CWALT Loan Tr RMBS Ser 2003-J1 Cl 1A8		12/01/2013	Paydown		2,247,892	2,247,892	2,160,786	2,177,887		70,005		70,005		2,247,892				61,013	10/25/2033
12669F-D2-6	CWHL Inc RMBS Ser 2004-10 Cl A10		12/01/2013	Paydown		861,160	861,160	806,262	844,584		16,577		16,577		861,160				22,500	07/25/2034
12669F-T2-9	CWHL Inc RMBS Ser 2004-14 Cl 2A5		12/01/2013	Paydown		977,347	977,347	959,098	965,555		11,792		11,792		977,347				12,180	08/25/2034
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15		12/01/2013	Paydown		1,589,685	1,639,588	1,613,713	1,615,065	15,737	7,216		22,953		1,638,018		(48,333)	(48,333)	37,216	08/25/2035
130789-T#-7	California Wtr Svc Co 1st Mtg Bd Ser JJJ		05/01/2013	Redemption 100.0000		181,800	181,800	183,694	183,046		(1,245)		(1,245)		181,800				4,945	05/01/2018
130789-U#-5	California Wtr Svc Co 1st Mtg Bd Ser MMM		11/01/2013	Maturity		3,000,000	3,000,000	3,041,884	3,008,428		(8,428)		(8,428)		3,000,000				165,600	11/01/2013
144527-AB-4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		12/26/2013	Paydown		228,775	228,775	203,181	203,181		25,594		25,594		228,775				726	02/25/2037
14912L-4L-2	Caterpillar Finl Svcs Corp MT Nt		04/05/2013	Maturity		2,000,000	2,000,000	2,039,240	2,003,845		(3,845)		(3,845)		2,000,000				20,000	04/05/2013
151898-AA-7	Centerpoint Anchorage Tr CTL PTC Lease B		12/15/2013	Redemption 100.0000		287,676	287,676	322,301	306,910		(19,234)		(19,234)		287,676				12,456	09/15/2022
15200D-AC-1	Centerpoint Energy Trans Bd ABS Ser 2005		08/01/2013	Paydown		543,296	543,296	543,276	543,273		23		23		543,296				19,895	08/01/2015
160841-AA-0	Charlotte Gateway Village LLC CTL		12/01/2013	Redemption 100.0000		497,366	497,366	497,366	497,366						497,366				17,438	12/01/2016
16117L-AX-7	Charter Communications TL C-Ext 1L Nt 2		05/03/2013	Redemption 100.0000		15,180,342	15,180,342	14,429,996	14,476,098		704,244		704,244		15,180,342				132,168	09/06/2016
161571-BN-3	Chase Issuance Tr ABS Ser 2006-A8 Cl A8		12/16/2013	Paydown		20,000,000	20,000,000	19,925,000	19,988,660		11,340		11,340		20,000,000				51,015	02/16/2016
16165M-AD-0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B		12/25/2013	Paydown		347,795	347,795	266,201	246,792	70,488	30,516		101,004		347,795				573	09/25/2036
16165V-AM-0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9		12/01/2013	Paydown		171,193	221,604	181,622	170,831	19,333	674		20,007		190,838		(19,645)	(19,645)	6,974	02/25/2037
165167-BY-2	Chesapeake Energy Corp Sr Nt		07/15/2013	Maturity		540,000	540,000	530,636	539,094		906		906		540,000				41,175	07/15/2013
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N		07/01/2013	Call 103.5444		168,568	162,798	178,915	162,798		5,770		5,770		168,568				11,928	01/01/2014
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N		01/01/2013	Redemption 100.0000		139,541	139,541	153,356	139,541						139,541				5,112	01/01/2014
17025Q-AC-1	Countrywide Home Loans RMBS Ser 2007-J3		12/01/2013	Paydown		842,265	1,026,295	872,030	837,498	52,617	902		53,519		891,017		(48,752)	(48,752)	33,342	07/25/2037
18683K-AC-5	Cliffs Natural Resources Sr Nt		07/18/2013	Morgan Stanley & Co Inc		6,948,990	7,500,000	7,525,425	7,525,425		(15)		(15)		7,525,410		(576,420)	(576,420)	279,427	10/01/2040
18976G-AZ-9	Citimortgage Alternative Ln Tr RMBS Ser		12/01/2013	Paydown		1,578,293	1,578,293	1,483,708	1,513,489		64,804		64,804		1,578,293				52,566	06/25/2022
191216-AL-4	Coca-Cola Co Sr Nt 3.625% 03/15/14		12/02/2013	Call 100.9220		1,009,220	1,000,000	995,450	998,837		10,383		10,383		1,009,220				44,003	03/15/2014
199575-AR-2	Ohio Power Co Sr Nt Ser C		03/01/2013	Maturity		2,000,000	2,000,000	2,085,640	2,001,852		(1,852)		(1,852)		2,000,000				55,000	03/01/2013
210805-BU-0	Continental Airlines Inc ABS EETC Ser 19		07/02/2013	Paydown		1,393,748	1,393,748	1,377,951	1,388,087		5,661		5,661		1,393,748				62,740	01/02/2018
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19		09/15/2013	Paydown		826,434	826,434	775,632	808,087		18,346		18,346		826,434				31,616	03/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22238H-GQ-7	Countrywide Financial Corp Gtd MT Nt		01/01/2013	Income															99,128	05/06/2012
224044-BF-3	Cox Communications Inc Nt		06/01/2013	Maturity		3,223,000	3,223,000	3,055,082	3,203,722		19,278		19,278		3,223,000				74,532	06/01/2013
225410-J2-9	CS First Boston Mtg Sec Corp CMBS Ser 20		09/01/2013	Paydown		8,904,611	8,904,611	8,538,687	8,858,787		45,824		45,824		8,904,611				230,869	12/15/2036
				Redemption																
23336F-AA-1	Diversified Machine Inc Term Ln Nt 1		07/23/2013	100.0000		12,928,824	12,928,824	12,670,247	12,670,580		258,243		258,243		12,928,824				1,189,623	12/20/2018
23336F-AA-1	Diversified Machine Inc Term Ln Nt 1		04/18/2013	Tax Free Exchange		69,781	71,176	69,753	69,754		27		27		69,781				1,399	12/20/2018
23386#-AD-4	Dairy Farmers of America Inc Sr Nt Ser C		02/28/2013	Call 103.5612		4,142,450	4,000,000	4,000,000	4,000,000		142,450		142,450		4,142,450				45,000	09/28/2013
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		12/01/2013	Paydown		271,768	271,768	271,710	271,315		453		453		271,768				6,130	09/25/2033
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl		12/01/2013	Paydown		1,387,783	1,387,783	1,387,391	1,385,176		2,607		2,607		1,387,783				35,705	12/25/2033
251563-DM-1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl		12/01/2013	Paydown		1,526,035	1,526,035	1,525,664	1,523,591		2,444		2,444		1,526,035				37,444	01/25/2034
25212F-AJ-6	Dex Media East LLC Delayed Draw TL B Nt		01/31/2013	Tax Free Exchange		202,896	577,721	202,896	202,896						202,896				4,434	10/24/2014
				Morgan/JP/Securities -																
25212F-AJ-6	Dex Media East LLC Delayed Draw TL B Nt		07/31/2013	Bonds		29,260	37,633	13,217	13,217						13,217		16,043	16,043	1,018	10/24/2014
25212F-AJ-6	Dex Media East LLC Delayed Draw TL B Nt		04/30/2013	Tax Free Exchange		128,368	365,514	128,368	128,368						128,368				3,896	10/24/2014
				Redemption																
26817M-AB-5	Dynegy Power Term Ln Nt 1		04/23/2013	100.0000		19,913,457	19,913,457	19,691,117	19,703,972		209,485		209,485		19,913,457				1,459,224	08/05/2016
268617-BH-9	Enterprise Mtg Accept Co ABS Frch Ln Own		12/01/2013	Direct		150,609	150,609										150,609	150,609		01/15/2027
29273R-AG-4	Energy Transfer Partners Sr Nt		07/01/2013	Maturity		5,000,000	5,000,000	4,990,550	4,998,909		1,091		1,091		5,000,000				300,000	07/01/2013
				Redemption																
29276J-AC-8	Energy Solutions LLC Term Ln B Nt 1		10/07/2013	100.0000		815,625	815,625	801,469	784,699	17,628	13,298		30,926		815,625				31,879	08/13/2016
29276J-AC-8	Energy Solutions LLC Term Ln B Nt 2		06/28/2013	Tax Free Exchange		323,422	328,125	322,772	315,683	7,092	646		7,738		323,422				10,356	08/13/2016
				Redemption																
29337#-AA-7	Enhanced Cap CT Fund III LLC ABS CAPCO N		11/30/2013	100.0000		285,890	285,890	285,890	285,890						285,890				15,768	12/15/2020
29364P-AH-6	Entergy Corp New Orleans 1st Mtg Bd		08/01/2013	Maturity		5,000,000	5,000,000	4,693,550	4,965,465		34,535		34,535		5,000,000				262,500	08/01/2013
				Redemption																
29439@-AA-6	EQT Production Co Gtd Sr Nt		08/31/2013	100.0000		105,000	105,000	105,813	105,575		(575)		(575)		105,000				5,013	02/28/2016
301965-CE-7	FFCA Sec Lending Corp ABS Frnch Ln Ser19		12/01/2013	Paydown		188,990	188,990	186,847	187,778		1,212		1,212		188,990				7,381	05/18/2026
				Redemption																
302228-AA-9	EXSIF Worldwide Inc ABS Sr Sec Nt		10/01/2013	100.0000		277,778	277,778	294,589	283,128		(5,351)		(5,351)		277,778				18,258	10/01/2015
				Redemption																
302567-AA-0	FPL Energy American Wind LLC Sr Nt		06/20/2013	100.0000		464,822	464,822	464,822	446,757	18,065			18,065		464,822				24,000	06/20/2023
				Redemption																
30260@-AA-8	FMV Smithtown Assoc CTL		12/01/2013	100.0000		511,730	511,730	532,200	520,509		(8,779)		(8,779)		511,730				21,594	10/04/2019
31331F-AY-7	Fedex Corp ABS PTC Ser 1998-1 Cl B		01/15/2013	Paydown		78,569	78,569	78,569	78,569						78,569				2,689	01/15/2019
32052E-AA-7	First Horizon Mtg PT Tr RMBS Ser 2006-AR		12/01/2013	Paydown		350,099	425,194	382,222	382,222						382,222		(32,123)	(32,123)	3,341	11/25/2036
32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA		12/01/2013	Paydown		312,393	457,145	396,537	359,647	36,890			36,890		396,537		(84,145)	(84,145)	16,361	08/25/2037
				Redemption																
35729Q-AS-7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		12/26/2013	48.0386		118,690	247,073	37,798	12,025	38,578	80,892	12,805	106,665		118,690					08/25/2036
35729Q-AS-7	Fremont Home Loan Tr RMBS Ser 2006-B Cl		12/26/2013	Capital Distribution		128,383		128,383	128,383						128,383					08/25/2036
35729T-AD-4	Fremont Home Loan Owner Tr RMBS Ser 2006		12/25/2013	Paydown		189,808	189,808	117,710	84,317	33,393	72,098		105,491		189,808				363	10/25/2036
36161R-AD-1	GE Cap Assurance Co CMBS Ser 2003-1 Cl A		12/01/2013	Paydown		800,575	800,575	804,575	800,415		160		160		800,575				21,121	05/12/2035
36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 200		12/01/2013	Paydown		496,202	496,202	471,547	476,635		19,567		19,567		496,202				13,955	06/25/2035
369604-AY-9	General Elec Co Sr Nt 5.000% 02/01/13		02/01/2013	Maturity		950,000	950,000	946,447	949,963		37		37		950,000				23,750	02/01/2013
37610C-AE-7	Ginn-LA CS LLC 2nd Lien TL Nt 2		01/18/2013	Direct			500,000													06/08/2013
38142E-AE-8	Goldman Sachs Group LP Nt		03/01/2013	Maturity		2,000,000	2,000,000	2,185,480	2,003,878		(3,878)		(3,878)		2,000,000				80,000	03/01/2013
				Redemption																
387328-A@-6	Granite Construction Co Sr Nt		05/01/2013	100.0000		333,333	333,333	333,333	333,333						333,333				11,600	05/01/2013
39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-		12/26/2013	Paydown		679,080	679,080	633,864	475,245	158,619	45,216		203,835		679,080				1,357	06/25/2037
				Redemption																
402812-AF-8	Gundle (SLT Environmental) 1st Lien TL (		12/31/2013	100.0000		179,655	179,655	178,430	178,508		1,147		1,147		179,655				9,294	05/27/2016
404122-AJ-2	HCA Inc Term Ln B2 Nt 1		09/30/2013	Tax Free Exchange		1,769,167	1,781,206	1,765,974	1,766,802		2,365		2,365		1,769,167				44,274	03/31/2017
404122-AL-7	HCA Inc Term Ln B3 Nt 1		04/25/2013	Tax Free Exchange		732,083	742,727	730,982	731,485		598		598		732,083				8,198	05/01/2018
41164T-AA-0	Harborview Mtg Loan Tr RMBS Ser 2007-A C		12/19/2013	Paydown		402,920	683,193	129,807	129,807						129,807		273,114	273,114	3,751	06/21/2037
41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C		12/19/2013	Paydown		755,210	755,210	736,094	577,535	168,729	8,946		177,675		755,210				1,853	07/19/2047
				Redemption																
42346#-AE-1	Helmerich & Payne Inc Sr Nt		07/21/2013	100.0000		4,200,000	4,200,000	4,200,000	4,200,000						4,200,000				256,200	07/21/2016
44329E-AC-5	HSI Asset Loan Obligation RMBS Ser 2007-		12/01/2013	Paydown		352,867	604,674	367,392	367,392						367,392		(14,525)	(14,525)	9,190	09/25/2037
44701P-AT-1	Huntsman International Inc Extended Term		09/30/2013	Tax Free Exchange		2,388,333	2,414,561	2,384,899	2,386,555		1,777		1,777		2,388,333				37,198	04/19/2017

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45254N-MY-0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1		12/26/2013	Paydown		394,848	394,848	384,518	384,518		10,330		10,330		394,848				1,454	04/25/2035
45256#-AA-0	Impact CIL Parent LLC ABS Revolving Nt S		12/28/2013	Redemption 100.0000		311,499	311,499	311,499	311,499						311,499				11,148	10/25/2056
45256H-AA-6	Impact Funding LLC CMBS Ctf Tranche A		12/01/2013	Paydown		986,244	986,244	1,013,901	996,710		(10,466)		(10,466)		986,244				32,455	07/01/2022
45257H-AA-5	Impact Funding LLC CMBS Ser 2010-1 Cl A1		12/01/2013	Paydown		1,025,616	1,025,616	1,026,170	1,026,001		(385)		(385)		1,025,616				17,431	01/25/2051
456652-AA-4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1		12/01/2013	Paydown		1,204,386	1,351,703	1,355,504	1,180,015	174,326	(98)		174,228		1,354,242		(149,857)	(149,857)	40,572	08/25/2037
45668J-AD-8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3		12/01/2013	Paydown		1,255,401	1,255,401	1,257,719	1,198,454	55,869	1,078		56,947		1,255,401				17,425	01/25/2037
466247-H8-9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1		12/01/2013	Paydown		63,557	67,745	67,448	57,139	10,361	129		10,490		67,629		(4,071)	(4,071)	992	04/25/2036
47215B-AB-3	JCP&L Transition Funding LLC ABS Ser 200		12/05/2013	Paydown		885,210	885,210	884,859	885,141		69		69		885,210				31,187	09/05/2016
478115-AA-6	Johns Hopkins University Nt		02/22/2013	Call 120.4424		2,999,016	2,490,000	2,488,257	2,488,938		510,078		510,078		2,999,016				83,882	07/01/2019
47922*-AM-8	Johnson /S C/ & Son Inc Sr Nt		12/04/2013	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				80,880	12/04/2013
48237Q-AB-2	K2 Pure Solutions Term Ln Nt 1		08/19/2013	Redemption 100.0000		11,209,353	11,209,353	11,952,970	11,097,259	801,341	(689,247)		112,094		11,209,353				797,882	09/10/2015
50204#-AA-3	LMB Funding LP CTL Ser A		12/21/2013	Maturity		2,307,692	2,307,692	2,307,692	2,307,692						2,307,692				181,125	12/21/2013
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		12/20/2013	Redemption 100.0000		1,336,197	1,336,197	1,316,003	1,317,218		18,979		18,979		1,336,197				35,299	11/23/2016
52108H-K7-8	LB-UBS Comm Mtg Tr CMBS Ser 2004-C6 Cl A		12/11/2013	Paydown		9,591,378	9,591,378	9,196,483	9,502,157		89,220		89,220		9,591,378				362,502	08/15/2029
52108H-RC-0	LB-UBS Comm Mtg Tr CMBS Ser 2003-C3 Cl A		03/11/2013	Paydown		26,737,715	26,737,715	24,626,351	26,661,813		75,902		75,902		26,737,715				163,253	05/15/2032
52108M-AB-9	LB-UBS Comm Mtg Tr CMBS Ser 2005-C7 Cl A		09/11/2013	Paydown		109,668	109,668	110,216	109,610		58		58		109,668				4,113	11/15/2030
52109P-AE-5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A		12/11/2013	Paydown		71,510	71,510	71,868	71,666		(156)		(156)		71,510				4,201	07/15/2040
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		12/10/2013	Redemption 100.0000		259,996	259,996	281,948	268,971		(8,975)		(8,975)		259,996				8,775	04/10/2017
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		12/10/2013	Redemption 100.0000		81,921	81,921	92,702	85,754		(3,834)		(3,834)		81,921				3,046	04/10/2017
52467@-AH-8	Legg Mason Mtg Cap Corp CTL		12/15/2013	Redemption 100.0000		169,335	169,335	177,596	173,447		(4,112)		(4,112)		169,335				7,191	01/15/2021
52467@-AW-5	Legg Mason Mtg Cap Corp CTL		02/05/2013	Redemption 100.0000		3,561,359	3,561,359	3,561,359	3,561,359						3,561,359				30,019	02/05/2013
52467@-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl		12/15/2013	Redemption 100.0000		155,115	155,115	170,608	161,549		(6,435)		(6,435)		155,115				6,976	11/15/2018
524908-AS-9	Lehman Brothers Holdings Nt		01/01/2013	Income															69,824	03/01/2002
52520M-GQ-0	Lehman Mtg Tr RMBS Ser 2006-2 Cl 6A1		08/01/2013	Paydown		1,980,916	1,980,916	1,982,154	1,980,097		819		819		1,980,916				32,279	04/25/2036
54323M-AC-2	Longview Power LLC Delayed Draw TL B Nt		08/08/2013	Bank of America BISD Dealer		2,133,787	2,943,154	2,133,787	2,122,750	749,482	28,954	767,399	11,037		2,133,787				132,931	03/01/2014
54323M-AC-2	Longview Power LLC Delayed Draw TL B Nt		05/01/2013	Redemption 100.0000		129,737	129,737	126,024	93,572	33,122	3,042		36,164		129,737				3,108	03/01/2014
54323M-AN-8	Longview Power LLC Synthetic LC Nt 3		08/08/2013	Bank of America BISD Dealer		1,147,796	1,572,323	1,147,796	1,240,170	325,481	(1,833)	416,022	(92,374)		1,147,796				41,065	03/01/2014
55275B-AD-9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC		12/26/2013	Paydown		247,732	247,732	140,852	115,411	25,440	106,880		132,320		247,732				478	08/25/2036
55275S-AR-1	Master Alternative Loans Tr RMBS Ser 200		12/01/2013	Paydown		544,500	544,500	491,965	505,356		36,519		36,519		541,875		2,626	2,626	14,769	11/25/2021
56081#-AC-4	Major League Baseball Tr ABS PTC Nt		05/10/2013	Call 102.5033		291,604	284,483	284,483	284,483		7,122		7,122		291,604				5,784	12/10/2013
56081#-AC-4	Major League Baseball Tr ABS PTC Nt		12/10/2013	Redemption 100.0000		215,517	215,517	215,517	215,517						215,517				10,517	12/10/2013
576434-S6-2	Master Asset Securitization Tr RMBS Ser		12/01/2013	Paydown		383,459	383,459	376,629	380,542		2,917		2,917		383,459				7,862	06/25/2015
577081-AS-1	Mattel Inc Nt 5.625% 03/15/13		03/15/2013	Maturity		9,600,000	9,600,000	9,580,320	9,599,114		886		886		9,600,000				270,000	03/15/2013
59020U-3X-1	Merrill Lynch Crd Bse A S & S RMBS Ser 2		11/25/2013	Paydown		507,166	507,166	428,360	441,104	33,215	32,847		66,062		507,166				786	01/25/2037
59020U-P7-4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		12/01/2013	Paydown		1,717,830	1,717,830	1,672,412	1,687,377		30,453		30,453		1,717,830				37,802	08/25/2036
59549R-AC-8	Mid State Tr X ABS Ser 10 Cl M1		12/15/2013	Paydown		333,468	333,468	280,407	280,407		53,061		53,061		333,468				10,848	02/15/2036
59549W-AB-9	Mid State Tr ABS Ser 11 Cl M1		12/15/2013	Paydown		161,750	161,750	161,746	161,749		1		1		161,750				5,111	07/15/2038
598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt		02/28/2013	Redemption 100.0000		428,571	428,571	428,571	428,571						428,571				9,900	02/28/2013
61745M-2C-6	Morgan Stanley Cap I CMBS Ser 2005-IQ9 C		08/01/2013	Paydown		5,984,433	5,984,433	5,913,835	5,967,137		17,296		17,296		5,984,433				157,663	07/15/2056
61745M-3F-8	Morgan Stanley Cap I CMBS Ser 2005-HQ5 C		12/01/2013	Paydown		1,048,752	1,048,752	1,018,437	1,040,695		8,057		8,057		1,048,752				54,200	01/14/2042
61745M-6D-0	Morgan Stanley Cap I CMBS Ser 2005-HQ6 C		12/01/2013	Paydown		638,306	638,306	641,809	637,773		532		532		638,306				17,640	08/13/2042
61745M-VW-0	Morgan Stanley Cap I RMBS Ser 2004-1 Cl		12/01/2013	Paydown		117,122	117,122	117,122	117,122						117,122				2,993	11/25/2018
61748H-LC-3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR		12/01/2013	Paydown		1,328,638	1,328,638	1,179,915	1,179,915		148,724		148,724		1,328,638				26,108	09/25/2035
61749T-AA-2	Morgan Stanley Mtg Loan Tr RMBS Ser 2006		12/25/2013	Paydown		736,093	736,093	243,390	149,145	108,083	492,702	13,838	586,947		736,093				1,362	08/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61750C-AD-9	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C		04/01/2013	Paydown		32,021,227	32,021,227	32,195,582	31,975,371		45,856		45,856		32,021,227				474,102	07/12/2044
61769R-AA-1	Morningside Park CLO Ltd CLO Ser 2010-1A		01/14/2013	Paydown		35,000,000	35,000,000	34,863,500	34,893,365		106,635		106,635		35,000,000				171,658	10/14/2020
628464-A@-8	Myers Industries Inc Sr Nt		12/12/2013	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				68,100	12/12/2013
62938X-AC-8	National Surgical Hospital Inc Term Ln N		08/01/2013	Redemption 100.0000		5,319,643	5,319,643	5,267,249	5,160,054	109,880	49,709		159,589		5,319,643				264,598	02/03/2017
63000P-AD-4	NaNa Development 1st Lien TL Nt 1		03/15/2013	Redemption 100.0000		13,875,000	13,875,000	13,651,966	13,665,669		209,331		209,331		13,875,000				487,816	07/20/2016
63615#-AA-9	National Football League Sr Nt		10/15/2013	Redemption 100.0000		833,322	833,322	833,322	833,322						833,322				42,041	10/15/2016
63615#-AB-7	National Football League Sr Nt Ser A		10/15/2013	Redemption 100.0000		425,109	425,109	425,109	425,109						425,109				21,028	10/15/2017
636180-BJ-9	National Fuel Gas Sr Nt		02/13/2013	Morgan/JP/Securities - Bonds		4,784,511	3,665,000	4,452,148	4,257,205		(10,610)		(10,610)		4,246,595		537,916	537,916	96,206	05/01/2019
636516-AB-2	National Inst of Hlth Fishers CTL Pl I B		09/07/2013	Redemption 100.0000		157,856	157,856	157,856	157,856						157,856				8,436	01/15/2024
636517-AA-2	National Inst of Hlth Fishers CTLPl II B		07/15/2013	Redemption 100.0000		86,358	86,358	86,358	86,358						86,358				4,696	07/15/2022
63651P-AA-2	National Inst Health Twinbrook CTL B Bld		12/15/2013	Redemption 100.0000		261,463	261,463	261,463	261,463						261,463				8,349	01/15/2019
636930-AA-7	NIH 5635 Fishers Place CTL		12/15/2013	Redemption 100.0000		587,807	587,807	587,807	587,807						587,807				17,184	03/15/2014
64508Q-AA-3	New Haven Fed Office Bldg Ls CTL GSA Gtd		07/15/2013	Redemption 100.0000		474,806	474,806	474,806	474,806						474,806				21,112	01/15/2020
651715-AK-0	NewPage Corp Sr Nt 0.000% 12/31/14		03/14/2013	Capital Distribution		(2,074,537)		(2,074,537)	(2,074,537)						(2,074,537)					12/31/2014
651715-AK-0	NewPage Corp Sr Nt 0.000% 12/31/14		01/01/2013	Taxable Exchange		15,779,621	30,000,000	14,386,155	14,386,155						14,386,155		1,393,466	1,393,466	50,847	12/31/2014
65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T		02/28/2013	Redemption 100.0000		356,315	356,315	356,071	356,145		170		170		356,315				1,748	08/09/2013
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2013	Paydown		354,020	354,020	354,012	353,266		754		754		354,020				7,413	03/25/2034
65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2		11/25/2013	Paydown		100,226	100,226	31,319	31,319		68,906		68,906		100,226				211	04/25/2036
65536H-CQ-9	Nomura Home Equity Loan Inc RMBS Ser 200		12/26/2013	Paydown		1,137,452	1,137,452	1,106,252	1,106,252		31,201		31,201		1,137,452				2,590	02/25/2036
656780-A*-4	North American Coal Corp Sr Nt		10/04/2013	Redemption 100.0000		285,714	285,714	285,714	285,714						285,714				17,314	10/04/2014
667294-AW-2	Northwest Airlines ABS EETC Ser 2001-1 C		10/01/2013	Paydown		608,983	608,983	610,016	609,830		(847)		(847)		608,983				37,728	10/01/2023
67020B-AA-8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		12/07/2013	Redemption 100.0000		464,926	464,926	464,926	464,926						464,926				16,531	11/07/2023
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		02/28/2013	Redemption 100.0000		195,368	195,368	195,368	195,368						195,368				3,800	05/13/2017
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		02/28/2013	Redemption 100.0000		290,448	290,448	290,448	290,448						290,448				3,029	05/13/2017
67073E-AK-6	Nuveen Investments Inc New Extended Term		02/28/2013	Redemption 100.0000		176,734	176,734	176,734	176,734						176,734				3,437	05/13/2017
67073E-AK-6	Nuveen Investments Inc New Extended Term		02/28/2013	Redemption 100.0000		239,046	239,046	239,046	239,046						239,046				2,392	05/13/2017
67112*-AB-0	OWT Homelite Royal Funding Tr Sr Nt		06/30/2013	Maturity		2,250,000	2,250,000	2,269,120	2,253,058		(3,058)		(3,058)		2,250,000				75,375	06/30/2013
674135-CT-3	Oakwood Mtg Inv Inc ABS Sr Sub PTC 1997-		01/01/2013	Paydown		87	87	88	86						87					02/15/2028
68234P-AC-3	One Call Medical Term Ln Nt 1		11/27/2013	Redemption 100.0000		11,940,000	11,940,000	11,703,445	11,712,144		227,856		227,856		11,940,000				787,181	08/20/2018
68234P-AC-3	One Call Medical Term Ln Nt 1		03/25/2013	Tax Free Exchange		29,446	30,000	29,406	29,428		19		19		29,446				845	08/20/2018
68234P-AC-3	One Call Medical Term Ln Nt 2		01/02/2013	Redemption 100.0000		30,000	30,000	29,426	29,427		573		573		30,000				13	08/20/2018
68578@-AB-3	Oreck Corp 2nd Lien TL Nt 1		07/25/2013	Redemption 100.0000		363,422	363,422	127,198	127,198		236,224		236,224		363,422				7,805	03/19/2016
69267E-AC-6	Ozburn Hessey Holding 1st Lien Term Ln N		05/23/2013	Redemption 100.0000		2,325,000	2,325,000	2,306,221	2,301,750	5,722	17,528		23,250		2,325,000				76,192	04/08/2016
69351H-AB-8	Prime Property Funding Nt		09/24/2013	Call 101.6300		8,130,403	8,000,000	7,988,560	7,998,010		132,393		132,393		8,130,403				524,333	01/15/2014
69360V-AC-4	PSC Industrial Ltd Term Ln Nt 1		12/31/2013	Redemption 100.0000		37,143	37,143	36,627	36,658		485		485		37,143				2,793	07/30/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70336Y-AE-3	Patriot Coal Corp DIP Term Ln Nt 1		12/18/2013	Redemption 100.0000		2,000,000	2,000,000	1,972,692	1,979,569		20,431		20,431		2,000,000				256,074	12/31/2013
713448-BK-3	Pepsico Inc Sr Nt 3.750% 03/01/14		08/26/2013	Call 101.7320		1,525,980	1,500,000	1,496,820	1,499,206		26,774		26,774		1,525,980				55,469	03/01/2014
71944B-AF-2	Physician Oncology Services (Vantage) Te		06/06/2013	Redemption 100.0000		5,064,714	5,064,714	4,952,476	4,811,479	146,821	106,415		253,236		5,064,714				173,502	02/28/2017
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		12/31/2013	Redemption 100.0000		412,102	412,102	412,102	412,102						412,102				15,196	12/31/2018
74589#-AA-8	Pumperniks of Hallandale CTL		12/15/2013	Redemption 100.0000		187,798	187,798	195,355	188,893		(1,095)		(1,095)		187,798				8,029	07/15/2014
74924D-AA-7	Residential Accredit Loans Inc RMBS Ser		12/01/2013	Paydown		293,327	549,953	398,372	396,560	1,813			1,813		398,372		(105,046)	(105,046)	20,251	09/25/2037
74956F-AG-0	RH Donnelley New Term Ln Nt 3 D3-Exit		01/31/2013	Tax Free Exchange		532,512	1,238,399	532,512	532,512						532,512				30,031	10/24/2014
74956F-AG-0	RH Donnelley New Term Ln Nt 2 D3-Exit		05/20/2013	Redemption 100.0000		151,995	151,995	65,358	65,358		86,637		86,637		151,995				2,887	12/31/2016
74956F-AG-0	RH Donnelley New Term Ln Nt 2 D3-Exit		02/28/2013	Tax Free Exchange		87,599	203,720	87,599	87,599						87,599				5,952	12/31/2016
74956F-AG-0	RH Donnelley New Term Ln Nt 1 D3-Exit		09/05/2013	Morgan/JP/Securities - Bonds		786,062	1,027,532	441,839	441,839						441,839		344,223	344,223	74,410	12/31/2016
751028-B*-1	Ralcorp Holdings Inc Sr Nt Ser D		02/28/2013	Call 103.3488		442,923	428,571	428,571	428,571		14,352		14,352		442,923				3,954	12/22/2013
75115L-AA-5	Residential Accredit Loans Inc RMBS Ser		12/26/2013	Paydown		899,059	899,059	770,528	770,528						770,528		128,531	128,531	1,880	08/25/2037
755920-AG-0	Receipts on Corp Sec Tr ABS Coll Tr Ser		08/01/2013	Redemption 100.0000		201,934	201,934	220,421	208,364		(6,430)		(6,430)		201,934				9,897	08/01/2017
75953M-AD-2	Centerpoint Energy Trans ABS Ser 2001-1		09/15/2013	Paydown		844,189	844,189	843,699	844,080		110		110		844,189				39,363	09/15/2015
760985-GQ-8	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2013	Paydown		127,403	127,403	127,373	127,082		321		321		127,403				4,608	01/25/2032
760985-ST-9	Residential Asset Mtg Prod Inc RMBS Ser		12/01/2013	Paydown		593,349	593,349	557,748	570,266		7,570		7,570		577,836		15,513	15,513	14,692	11/25/2032
76110V-KU-1	Residential Funding Mtg Sec II RMBS Ser		12/26/2013	Paydown		118,533	118,533	56,725	56,725		61,808		61,808		118,533				396	08/25/2032
761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A		12/01/2013	Paydown		485,053	672,325	491,745	468,510	23,234			23,234		491,745		(6,691)	(6,691)	22,409	09/25/2037
761713-AE-6	Reynolds American Inc Nt		10/17/2013	Call 117.0747		16,390,462	14,000,000	15,733,810	15,004,507		1,385,955		1,385,955		16,390,462				937,028	06/01/2016
78442G-GG-5	SLM Student Loan Tr ABS Ser 2003-4 Cl A5		12/16/2013	Paydown		487,238	487,238	486,959	487,036		202		202		487,238					03/15/2033
785778-HD-6	SACO I Tr RMBS Ser 2005-6 Cl A		12/26/2013	Paydown		419,772	419,772	405,391	405,391		14,381		14,381		419,772				2,000	09/25/2035
785811-AA-8	SACO I Tr RMBS Ser 2006-5 Cl 1A		12/26/2013	Paydown		324,740	389,938	134,529	134,585						134,585		190,154	190,154	1,062	04/25/2036
817609-AB-6	Servicemaster LP Nt 7.450% 08/15/27		05/14/2013	Seaport Group		2,670,000	3,000,000	2,062,500	2,062,500						2,062,500		607,500	607,500	168,867	08/15/2027
81760N-AA-7	Servicemaster Co/The Nt		02/27/2013	Various		4,912,500	5,000,000	3,825,000	3,825,000						3,825,000		1,087,500	1,087,500	180,458	03/01/2018
820922-AV-4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser		12/01/2013	Paydown		463,495	463,495	422,903	454,253		9,243		9,243		463,495				12,272	05/01/2017
85231C-AA-3	St Louis Fed Office Bldg Tr CTL GSA Gtd		07/15/2013	Redemption 100.0000		728,049	728,049	728,049	728,049						728,049				37,942	01/15/2019
861832-A#-0	Stonehenge Cap Fund NY LLC ABS Sr Struct		12/15/2013	Redemption 100.0000		76,100	76,100	76,100	76,100						76,100				4,048	12/15/2016
861832-A@-2	Stonehenge Cap Fund NY LLC ABS Sr Nt Ser		12/15/2013	Redemption 100.0000		148,978	148,978	148,978	148,978						148,978				6,987	12/15/2015
86183@-AA-4	Stonehenge Cap Fund CO LLC ABS Sr Nt Ser		03/01/2013	Redemption 100.0000		80,313	80,313	80,313	80,313						80,313				(1,146)	03/01/2013
86187#-AA-8	Stonehenge Cap Fd TX LP ABS Sr Structure		08/01/2013	Redemption 100.0000		827,483	827,483	827,483	827,483						827,483				55,714	08/01/2015
86359B-JU-6	Structured Asset Sec Corp RMBS Ser 2004-		11/01/2013	Paydown		1,159,166	1,159,166	1,158,985	1,157,478		1,688		1,688		1,159,166				25,162	03/25/2034
86363G-AJ-3	Structured Asset Sec Corp RMBS Ser 2007-		12/01/2013	Paydown		3,499,533	4,083,491	3,685,144	3,685,144		33,127		33,127		3,718,271		(218,738)	(218,738)	109,403	04/25/2047
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 1		12/31/2013	Redemption 100.0000		57,516	57,516	57,516	57,516						57,516				746	02/28/2014
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 8		03/08/2013	Redemption 100.0000		958,550	958,550	958,550	958,550						958,550				6,835	02/28/2016
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 5		03/08/2013	Redemption 100.0000		119,597	119,597	119,597	119,597						119,597				853	02/28/2016
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 7		03/08/2013	Redemption 100.0000		278,182	278,182	278,182	278,182						278,182				2,339	02/28/2016
86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 4		03/08/2013	Redemption 100.0000		556,364	556,364	556,364	556,364						556,364				7,293	02/28/2016
872227-AA-1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1		12/01/2013	Paydown		641,560	641,560	514,058	465,239	48,819	127,502		176,321		641,560				16,352	07/25/2037
87246A-AC-2	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		12/10/2013	Paydown		3,342,623	3,342,623	3,356,481	3,343,467		(844)		(844)		3,342,623				113,250	08/15/2039
884903-AT-2	Thomson Reuters Corp Nt		08/15/2013	Maturity		9,000,000	9,000,000	8,654,220	8,959,079		40,921		40,921		9,000,000				472,500	08/15/2013

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88649B-AA-8	Maxcess Term Ln Nt 1 9.750% 07/18/17		10/01/2013	Redemption 100.0000		815,537	815,537	815,537	815,537						815,537				49,874	07/18/2017
89233U-AE-5	Toys R Us New Term Ln B Nt 1		11/29/2013	Redemption 100.0000		44,624	44,624	44,158	43,206	981	438		1,419		44,624				1,194	09/01/2016
90210E-AL-0	Texas Comp Electric Hlds LLC Non-Extende		01/31/2013	Various		6,047,133	7,998,497	7,994,620	6,066,364	1,928,752	107		1,928,859		7,995,223		(1,948,089)	(1,948,089)	38,444	10/10/2014
90210E-AL-0	Texas Comp Electric Hlds LLC Non-Extende		01/31/2013	Various		3,094,727	4,093,372	4,090,448	3,104,569	986,113	116		986,229		4,090,797		(996,070)	(996,070)	33,628	10/10/2014
90332U-AS-2	US Airways Pass-Thru Tr ABS Ser 2000-3C		03/01/2013	Redemption 100.0000		617,907	617,907	617,907	617,907						617,907				25,921	09/01/2023
90345U-AB-4	US FT Holdco Term Ln Nt 2		12/31/2013	Redemption 100.0000		150,000	150,000	146,005	146,179		3,821		3,821		150,000				6,109	10/04/2017
90359B-AA-4	US Nursing Corporation Term Ln Tranche A		07/24/2013	Redemption 100.0000		1,005,483	1,005,483	774,825	583,180	191,645	230,658		422,303		1,005,483				857	04/01/2014
90360B-AA-1	United States Shipping Subordinated Term		04/30/2013	Redemption 100.0000		304,068	304,068	137,726	104,904	32,822	166,343		199,165		304,068				2,534	08/07/2013
90360B-AB-9	United States Shipping Restated Term Ln		04/30/2013	Redemption 100.0000		1,015,541	1,015,541	461,225	461,225		554,315		554,315		1,015,541				31,117	08/07/2013
904851-AA-0	Unionbancal Corp Sub Bk Nt		12/16/2013	Maturity		9,000,000	9,000,000	8,963,650	8,994,225		5,775		5,775		9,000,000				472,500	12/16/2013
90781#-AG-7	Union Pacific RR ABS PTC Ser 2008-2		01/16/2013	Redemption 100.0000		126,436	126,436	126,436	126,436						126,436				2,782	01/16/2016
909279-S#-9	United Airlines Inc Mtg Ln N782UA		06/03/2013	Redemption 100.0000		809,609	809,609	657,807	777,998		31,611		31,611		809,609				2,118	09/01/2013
909279-S#-9	United Airlines Inc Mtg Ln N782UA		09/01/2013	Maturity		2,066,000	2,066,000	1,678,625	1,985,334		80,666		80,666		2,066,000				10,782	09/01/2013
909279-S@-1	United Airlines Inc Mtg Ln N792UA		12/31/2013	Redemption 100.0000		1,464,956	1,464,956	1,350,159	1,440,681		24,275		24,275		1,464,956				7,110	01/29/2014
914908-AN-8	Univision Communications 1st Lien Extend		12/18/2013	Redemption 100.0000		35,975	35,975	34,860	34,919		1,057		1,057		35,975				1,372	03/31/2017
91736#-AA-4	United States of America BIA CTL GSA Gtd		09/15/2013	Redemption 100.0000		179,007	179,007	179,007	179,007						179,007				7,729	03/15/2024
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G		12/15/2013	Redemption 100.0000		887,895	887,895	884,974	886,561		1,334		1,334		887,895				22,786	11/15/2018
91802M-AA-8	Utility Contract Funding LLC Nt		10/01/2013	Redemption 100.0000		438,716	438,716	438,474	438,630		85		85		438,716				24,334	10/01/2016
921796-LN-6	Vanderbilt Mtg Fin ABS Ser 2001-C Cl A4		12/01/2013	Paydown		526,652	526,652	526,640	526,157		495		495		526,652				16,692	01/07/2027
92344S-AP-5	Verizon Wireless Sr Nt		11/29/2013	Call 100.8090		45,364,050	45,000,000	49,047,300	46,093,244		(729,194)		(729,194)		45,364,050				3,316,125	02/01/2014
92851@-AA-3	Vivendi SPC Tr CTL 6.630% 04/15/22		12/15/2013	Redemption 100.0000		204,449	204,449	204,449	204,449						204,449				7,417	04/15/2022
92922F-4A-3	Washington Mutual Mtg RMBS Ser 2005-AR14		05/01/2013	Paydown		1,463,026	1,463,026	1,448,052	1,459,883		3,143		3,143		1,463,026				10,564	12/25/2035
93362F-AB-9	Washington Mutual Mtg RMBS Ser 2006-AR8		12/01/2013	Paydown		1,290,596	1,546,068	1,379,219	1,227,757	151,462			151,462		1,379,219		(88,624)	(88,624)	22,856	08/25/2046
93363E-AB-1	Washington Mutual Mtg RMBS Ser 2006-AR10		12/01/2013	Paydown		55,821	72,865	72,971	58,732	14,161	(1)		14,160		72,892		(17,072)	(17,072)	1,082	09/25/2036
93363N-AA-3	Washington Mutual Mtg RMBS Ser 2006-AR12		12/01/2013	Paydown		162,964	190,405	190,977	151,314	39,430	(3)		39,427		190,742		(27,778)	(27,778)	2,820	10/25/2036
93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14		12/01/2013	Paydown		268,104	320,693	294,267	257,125	37,141			37,141		294,267		(26,163)	(26,163)	4,250	11/25/2036
939348-AE-8	Washington Mutual MSC Mtg PT RMBS Ser 20		12/01/2013	Paydown		1,496,103	2,091,228	1,607,527	1,387,218	220,309			220,309		1,607,527		(111,424)	(111,424)	40,520	04/25/2037
949760-AP-7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		04/01/2013	Paydown		3,587,552	3,587,552	3,812,670	3,683,159		(95,607)		(95,607)		3,587,552				59,517	08/25/2033
94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 20		12/01/2013	Redemption 100.0000		96,075	96,075	96,075	96,075						96,075				3,496	08/01/2027
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MWRA L		12/15/2013	Redemption 100.0000		102,950	102,950	107,788	106,579		(3,629)		(3,629)		102,950				4,162	05/15/2032
94978#-AX-5	Wells Fargo Bank Northwest NA CTL CVS Co		12/10/2013	Redemption 100.0000		285,380	285,380	285,380	285,380						285,380				10,368	10/10/2024
94978#-BC-0	Wells Fargo Bank Northwest NA CTL		12/01/2013	Redemption 100.0000		364,643	364,643	364,643	364,643						364,643				13,200	11/01/2022
95235L-AE-0	West Corp Term Ln B-5 Nt 1		02/21/2013	Redemption 100.0000		118,015	118,015	118,015	118,015						118,015				5,457	07/15/2016
95235L-AJ-9	West Corp Term Ln B-4 Nt 2		02/21/2013	Redemption 100.0000		335,763	335,763	335,763	335,763						335,763				3,236	07/15/2016
95807*-AA-3	Western Dental Services Inc Term Ln Nt 1		12/31/2013	Redemption 100.0000		239,959	239,959	232,760	232,760	125	7,074		7,199		239,959				9,975	11/01/2018
98881@-AA-4	ZC Specialty Ins Co CTL Ser 2002-31		07/25/2013	Various		512,741	512,741	514,382	513,883		(1,142)		(1,142)		512,741				37,625	12/23/2022

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
G9270#-AA-1	Village Roadshow Pictures Term Ln A2		12/20/2013	Redemption 100.0000		2,000,000	2,000,000	1,980,000	1,980,180		19,821		19,821		2,000,000				102,996	11/21/2017
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln B		02/12/2013	Tax Free Exchange		9,840,157	9,975,000	9,778,844	9,838,202		1,955		1,955		9,840,157				177,195	06/11/2019
000000-00-0	Drake Beam Morin Mezzanine Facility Nt 1		01/01/2013	Income															574	02/18/2011
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	I	01/13/2013	Redemption 100.0000		607,693	607,693	638,600	610,177		(2,484)		(2,484)		607,693				45,455	01/13/2014
292505-AH-7	EnCana Corp Sr Nt 6.500% 05/15/19	I	12/18/2013	RBC Dominion Securities		3,893,651	3,300,000	3,824,989	3,782,421		(67,215)		(67,215)		3,715,206		178,445	178,445	237,142	05/15/2019
C8629#-AB-3	Superior Plus Inc Sr Nt	A	10/29/2013	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				76,200	10/29/2015
00173T-AA-5	American Money Mgmt Corp CLO Ser 2004-3A	R	07/25/2013	Paydown		29,185,785	29,185,785	27,507,602	28,135,450		1,050,334		1,050,334		29,185,785				107,771	07/25/2016
009503-AD-5	Airspeed Ltd ABS Vitesse Air Hdg TrCtf S	R	12/15/2013	Paydown		154,176	154,176	105,285	50,005	61,192	42,979		104,171		154,176				6,147	06/15/2047
74040Y-AA-0	Preferred Term Sec Ltd ABS X Flt Rate Sr	R	07/03/2013	Paydown		1,605,052	1,605,052	1,011,183	1,029,198		575,854		575,854		1,605,052				10,594	07/03/2033
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	12/24/2013	Paydown		235,180	235,180	156,394	157,162		78,018		78,018		235,180				1,077	03/24/2034
74041C-AA-7	Preferred Term Sec Ltd XV ABS Flt Rt Nt	R	12/26/2013	Paydown		96,930	96,930	53,311	54,100		42,830		42,830		96,930				451	09/26/2034
74041N-AL-9	Preferred Term Sec XII ABS Ltd Ser XL Cl	R	12/24/2013	Paydown		802,648	802,648	525,734	533,669		268,979		268,979		802,648				5,225	12/24/2033
74042E-AA-2	Preferred Term Sec Ltd ABS XVII Sr Nt Se	F	09/28/2013	FTN Financial					958				958		958		(958)	(958)		06/23/2035
74042M-AE-6	Preferred Term Sec Ltd ABS Mezz Nt Cl B-	R	12/23/2013	Paydown		145,288	145,288	102,644	15,183	90,862	39,244		130,106		145,288				1,335	09/22/2036
74042W-AA-2	Preferred Term Sec Ltd XVIII ABS Flt Rt	R	12/23/2013	Paydown		1,284,403	1,284,403	905,504	885,388		399,016		399,016		1,284,403					09/23/2035
74043A-AC-5	Preferred Term Sec Ltd ABS XXIII Nt Ser	R	12/23/2013	Paydown		1,058,177	1,058,177	696,281	710,768	(58,453)	405,862		347,409		1,058,177					12/22/2036
74966U-AC-4	RPI Finance Trust Term Ln Nt 1	R	09/30/2013	Redemption 100.0000		281,131	281,131	279,932	279,983		1,148		1,148		281,131				3,719	05/10/2018
74966U-AC-4	RPI Finance Trust Term Ln Nt 1	R	11/15/2013	Tax Free Exchange		19,283,714	19,350,988	19,268,461	19,271,976		11,738		11,738		19,283,714				600,866	05/10/2018
74966U-AF-7	RPI Finance Trust New Term Ln B Nt 1	R	09/30/2013	Redemption 100.0000		99,273	99,273	97,856	97,938		1,335		1,335		99,273				1,501	11/10/2016
74966U-AF-7	RPI Finance Trust New Term Ln B Nt 1	R	11/15/2013	Tax Free Exchange		6,765,568	6,838,103	6,740,471	6,746,132		19,437		19,437		6,765,568				242,662	11/10/2016
767201-AE-6	Rio Tinto Finance USA Ltd Co Gtd Nt	R	07/15/2013	Maturity		2,500,000	2,500,000	2,205,183	2,459,578		40,422		40,422		2,500,000				146,875	07/15/2013
83239*-AA-7	Smiths Group plc Sr Gtd Nt	R	01/28/2013	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				81,750	01/28/2013
92928W-AF-2	WMC Fin USA Gtd Sr Nt 5.125% 05/15/13	R	05/15/2013	Maturity		14,500,000	14,500,000	14,247,125	14,483,480		16,520		16,520		14,500,000				371,563	05/15/2013
931899-9A-8	Walkers SPV Priv Pl Nt	R	12/25/2013	Redemption 65.0293		2,369,520	3,643,771	2,369,520	2,052,994	316,526			316,526		2,369,520					09/25/2014
931899-9A-8	Walkers SPV Priv Pl Nt	R	12/25/2013	Capital Distribution		1,274,250		1,274,250	1,274,250						1,274,250					09/25/2014
947075-AA-5	Weatherford Intl Inc Gtd Sr Nt	R	10/15/2013	Maturity		10,000,000	10,000,000	9,416,700	9,915,053		84,947		84,947		10,000,000				495,000	10/15/2013
G12528-AC-8	Bord Gais Eireann Sr Nt	F	10/22/2013	Call 104.6130		2,615,324	2,500,000	2,500,000	2,500,000		115,324		115,324		2,615,324				131,500	10/22/2014
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt	F	12/01/2013	Redemption 100.0000		574,709	574,709	574,709	574,709						574,709				17,536	03/01/2019
G4916#-AG-9	Investcorp Capital Ltd Sr Nt	F	12/18/2013	Maturity		1,500,000	1,500,000	1,500,000	1,425,000	75,000			75,000		1,500,000				125,400	12/18/2013
G5963#-AA-1	Meggitt plc Sr Nt 5.360% 06/10/13	F	06/10/2013	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				107,200	06/10/2013
G7734@-AD-1	SVG Capital Sr Nt 8.490% 07/18/14	F	09/30/2013	Call 106.3057		5,240,871	4,930,000	4,930,000	4,930,000		310,871		310,871		5,240,871				502,268	07/18/2014
H1089*-AB-0	Bucher Industries AG Sr Nt (CHF)	D	12/10/2013	Maturity		9,014,085	9,014,085	6,005,104	8,739,349					(2,734,245)	9,014,085	3,008,980		3,008,980	358,676	12/10/2013
L0426#-AA-7	AWAS Aviation Capital Term Ln Nt 1	R	12/10/2013	Redemption 100.0000		794,699	794,699	778,843	779,896		14,803		14,803		794,699				27,323	05/12/2016
Q7397#-AG-9	Pratt Fin Prop Ltd Ind Aust Sr Nt	F	12/17/2013	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				392,000	12/17/2013
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						756,138,319	778,720,696	743,247,565	738,553,231	8,875,046	10,672,280	1,258,863	18,288,463	(2,734,245)	757,116,428	3,008,980	(978,109)	2,030,871	26,264,141	XXX
190750-40-9	Cobank ACB Non_Cum Pfd Ser C		07/01/2013	Call 50.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				495,000	01/01/2049
4899999. Subtotal - Bonds - Hybrid Securities						6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				495,000	XXX
8399997. Total - Bonds - Part 4						1,568,342,755	1,531,169,301	1,550,251,042	1,553,439,528	(19,343,020)	9,017,679	1,258,863	(11,584,204)	(2,734,245)	1,542,130,057	3,008,980	26,212,698	29,221,678	46,657,598	XXX
8399998. Total - Bonds - Part 5						451,896,258	2,087,515,618	448,161,113			3,173,614		3,173,614		451,334,735		561,521	561,521	8,591,871	XXX
8399999. Total - Bonds						2,020,239,013	3,618,684,919	1,998,412,155	1,553,439,528	(19,343,020)	12,191,293	1,258,863	(8,410,590)	(2,734,245)	1,993,464,792	3,008,980	26,774,219	29,783,199	55,249,469	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
247025-10-9	Dell Inc Com		01/01/2013	Income															3,598	
29273V-10-0	Energy Transfer Equity LP Com		08/02/2013	Various	368,900.000	21,783,767			13,372,625	16,777,572	(3,404,947)			(3,404,947)		13,372,625		8,411,142	8,411,142	385,629	
45671U-10-6	Inergy Midstream LP Com		10/10/2013	Tax Free Exchange	952,381.000	20,000,001			20,000,001	20,200,277	(200,276)			(200,276)		20,000,001				1,128,571	
68268N-10-3	Oneok Partners LP Com		07/30/2013	Various	5,500.000	273,464			299,416	296,945	2,471			2,471		299,416		(25,951)	(25,951)	7,838	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68578#-10-5	Oreck Corp Com		12/17/2013	Direct	2,312.000															
86764L-10-8	Sunoco Logistics Partners LP Com		02/04/2013	Direct	17,400.000	1,061,040		800,086	865,302	(65,216)			(65,216)		800,086		260,954	260,954		
88160T-10-7	Tesoro Logistics LP Com		04/30/2013	Various	35,000.000	2,067,679		1,539,184	1,533,000	6,184			6,184		1,539,184		528,495	528,495	16,538	
G86954-10-7	Taylor Wimpey PLC Com (GBP)		01/01/2013	Income															269	
37045V-10-0	General Motors Co Com		01/01/2013	Various	1,420.000	(35,249)											(35,249)	(35,249)		
37045V-11-8	General Motors Co Warrants (Exp 7/10/16)		01/01/2013	Various	1,290.000	(20,131)											(20,131)	(20,131)		
37045V-12-6	General Motors Co Warrants (Exp 7/10/19)		01/01/2013	Various	1,290.000	(12,318)											(12,318)	(12,318)		
62010U-10-1	General Motors Liquidation Co GUC Trust		01/01/2013	Various	357.000	(6,851)											(6,851)	(6,851)		
000000-00-0	Taylor Woodrow plc Warrants (GBP)	D	08/30/2013	Direct	76,100.000	20,585			56,902	(56,902)			(56,902)				20,585	20,585		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						45,131,987	XXX	36,011,312	39,729,998	(3,718,686)			(3,718,686)		36,011,312		9,120,676	9,120,676	1,542,443	XXX
412824-10-4	Harleysville Group Inc		11/01/2013	Direct	100.000	989,589,500		989,589,500	540,016,892	214,996,552			214,996,552		989,589,500					
45804*-10-3	Harleysville Services Inc		12/02/2013	Disolved	1,000.000	5,433,150		5,433,150		5,433,150			5,433,150		5,433,150					
63865@-10-0	Nationwide Indemnity Co		12/04/2013	Capital Distribution	0.000	70,000,000		70,000,000	70,000,000						70,000,000					
70832#-10-3	Pennland Insurance Co		12/02/2013	Disolved	300,000.000	29,925,081		29,925,081	81,235,381	(51,310,300)			(51,310,300)		29,925,081				76,949,413	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						1,094,947,731	XXX	1,094,947,731	691,252,273	169,119,402			169,119,402		1,094,947,731				76,949,413	XXX
63867N-16-6	Nationwide Dest 2055-INST Svc Cl (Seed)		11/05/2013	Direct	1,046.720	13,314		10,469	11,106	(637)			(637)		10,469		2,846	2,846	64	
63867N-22-4	Nationwide Dest 2055-A (Seed)		11/05/2013	Direct	1,042.910	13,234		10,430	11,034	(604)			(604)		10,430		2,804	2,804	41	
63867N-23-2	Nationwide US Sm Cap Value Fd Cl I (Seed		11/05/2013	Direct	4,698.900	71,282		43,560	53,473	(9,914)			(9,914)		43,560		27,722	27,722	8	
63867N-29-9	Nationwide Intl Value Fd Cl C (Seed)		11/05/2013	Direct	1,067.460	7,099		10,393	6,287	4,105			4,105		10,393		(3,294)	(3,294)	36	
63867R-14-2	Nationwide Infl-Protec Sec Fd Cl A (Seed		11/05/2013	Direct	1,000.790	9,317		10,008	10,018	(10)			(10)		10,008		(691)	(691)		
63867R-68-8	Nationwide Enhanced Inc-R (Seed)		11/05/2013	Direct	112.090	996		1,023	1,001	22			22		1,023		(27)	(27)	2	
63867T-87-4	Nationwide Intl Index Fd-R (Seed)		11/05/2013	Direct	161.010	1,344		1,079	1,159	(80)			(80)		1,079		265	265	14	
63867U-79-8	Nationwide Mid Cap Mkt Index-R (Seed)		11/05/2013	Direct	101.500	1,875		1,196	1,478	(282)			(282)		1,196		679	679	5	
63867V-14-3	Nationwide High Yield Bd Fd Cl A (Seed)		11/05/2013	Direct	16.380	103		101	103	(2)			(2)		101		3	3	6	
63867V-18-4	Nationwide Global Eq Fd Cl A (Seed)		11/05/2013	Direct	8.580	131		100	108	(8)			(8)		100		31	31		
63867V-19-2	Nationwide Large Cap Growth (Seed)		11/05/2013	Direct	1,120.440	13,647		10,031	11,081	(1,050)			(1,050)		10,031		3,616	3,616	6	
63867V-21-8	Nationwide Sm Co Growth Fd Inst (Seed)		11/05/2013	Direct	202,947.090	3,228,888		2,035,352	2,327,803	(292,451)			(292,451)		2,035,352		1,193,536	1,193,536		
63867V-22-6	Nationwide Sm Co Growth Fd Cl A (Seed)		11/05/2013	Direct	1,015.700	16,170		10,181	11,681	(1,500)			(1,500)		10,181		5,989	5,989		
63867V-87-9	Nationwide Small Cap Index-R (Seed)		11/05/2013	Direct	121.430	1,882		1,129	1,445	(316)			(316)		1,129		753	753	6	
638686-15-4	Nationwide Var Ins Tr MM Mid Cap Val Fnd		11/05/2013	Direct	1,240.940	16,008		12,373	12,806	(434)			(434)		12,373		3,635	3,635	773	
63868M-44-9	Nationwide Var Ins Tr Income Bond Fund C		03/14/2013	Direct	104,622.650	1,045,588		1,047,702	1,087,029	(39,327)			(39,327)		1,047,702		(2,114)	(2,114)	38,365	
9299999. Subtotal - Common Stocks - Mutual Funds						4,440,878	XXX	3,205,127	3,547,612	(342,488)			(342,488)		3,205,127		1,235,753	1,235,753	39,326	XXX
9799997. Total - Common Stocks - Part 4						1,144,520,596	XXX	1,134,164,170	734,529,883	165,058,228			165,058,228		1,134,164,170		10,356,429	10,356,429	78,531,182	XXX
9799998. Total - Common Stocks - Part 5						2,128,505	XXX	1,865,741							1,866,047	305	262,456	262,761	14,826	XXX
9799999. Total - Common Stocks						1,146,649,101	XXX	1,136,029,911	734,529,883	165,058,228			165,058,228		1,136,030,217	305	10,618,885	10,619,190	78,546,008	XXX
9899999. Total - Preferred and Common Stocks						1,146,649,101	XXX	1,136,029,911	734,529,883	165,058,228			165,058,228		1,136,030,217	305	10,618,885	10,619,190	78,546,008	XXX
9999999 - Totals						3,166,888,114	XXX	3,134,442,066	2,287,969,411	145,715,208	12,191,293	1,258,863	156,647,638	(2,734,245)	3,129,495,009	3,009,285	37,393,104	40,402,389	133,795,477	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
137001-AA-1	Canal Barge Inc US Govt Gtd Title XI Nt		02/18/2013	Various	10/01/2013	Various	70,000	70,704	70,000	70,000		(704)		(704)					4,462	1,918
137001-AA-1	Canal Barge Inc US Govt Gtd Title XI Nt		02/18/2013	Various	02/18/2013	Various	173,519	21,337	21,337	21,337										
362166-4K-3	GNMA Pool #185426 7.500% 06/15/17		02/18/2013	Harleysville Ins Co	12/01/2013	Paydown	365	366	365	365		(1)		(1)					13	1
362166-4K-3	GNMA Pool #185426 7.500% 06/15/17		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	2,096	3	3	3										
36217D-M5-0	GNMA Pool #190380 7.500% 06/15/17		02/18/2013	Harleysville Ins Co	12/01/2013	Paydown	858	861	858	858		(3)		(3)					26	3
36217D-M5-0	GNMA Pool #190380 7.500% 06/15/17		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	3,742	290	290	290										
36218C-HY-4	GNMA Pool #218147 8.500% 05/15/17		02/18/2013	Harleysville Ins Co	12/01/2013	Paydown	2,539	2,526	2,539	2,539		13		13					97	10
36218C-HY-4	GNMA Pool #218147 8.500% 05/15/17		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	13,534	1,599	1,599	1,599										
38377N-N7-5	GNMA REMIC Ser 2010-164 CI BD		02/18/2013	Various	02/18/2013	Various	3,000,000	230,461	230,461	230,461										
38377U-PV-4	GNMA REMIC Ser 2011-34 CI PB		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	500,000	64,739	64,739	64,739										
38377X-NE-8	GNMA REMIC Ser 2011-112 CI GN		02/18/2013	Various	02/18/2013	Various	12,000,000	262,903	262,903	262,903										
742651-CY-6	Private Export Funding Corp Gov Gtd		02/18/2013	Various	08/15/2013	Various	2,000,000	2,006,315	2,000,000	2,000,000		(6,315)		(6,315)					49,740	829
742651-CY-6	Private Export Funding Corp Gov Gtd		02/18/2013	Various	02/18/2013	Various	2,000,000	40,801	40,801	40,801										
912828-JT-8	U S Treasury Nt 2.000% 11/30/13		02/18/2013	Various	11/30/2013	Various	7,000,000	7,001,283	7,000,000	7,000,000		(1,283)		(1,283)					140,000	30,769
912828-JT-8	U S Treasury Nt 2.000% 11/30/13		02/18/2013	Various	02/18/2013	Various	7,000,000	97,977	97,977	97,977										
912828-KY-5	U S Treasury Nt 2.625% 06/30/14		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,000,000	28,069	28,069	28,069										
912828-LK-4	U S Treasury Nt 2.375% 08/31/14		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	5,000,000	164,869	164,869	164,869										
912828-LQ-1	U S Treasury Nt 2.375% 09/30/14		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	5,000,000	169,128	169,128	169,128										
912828-LS-7	U S Treasury Nt 2.375% 10/31/14		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,000,000	33,117	33,117	33,117										
912828-LZ-1	U S Treasury Nt 2.125% 11/30/14		02/18/2013	Various	02/18/2013	Various	4,150,000	66,604	66,604	66,604										
912828-ME-7	U S Treasury Nt 2.625% 12/31/14		02/18/2013	Various	02/18/2013	Various	6,900,000	24,084	24,084	24,084										
912828-MZ-0	U S Treasury Nt 2.500% 04/30/15		02/18/2013	Various	02/18/2013	Various	6,900,000	32,575	32,575	32,575										
912828-NP-1	U S Treasury Nt 1.750% 07/31/15		02/18/2013	Various	02/18/2013	Various	6,900,000	41,836	41,836	41,836										
912828-PE-4	U S Treasury Nt 1.250% 10/31/15		02/18/2013	Various	02/18/2013	Various	6,900,000	52,503	52,503	52,503										
912828-PM-6	U S Treasury Nt 2.125% 12/31/15		02/18/2013	Various	02/18/2013	Various	6,900,000	55,359	55,359	55,359										
912828-QF-0	U S Treasury Nt 2.000% 04/30/16		02/18/2013	Various	02/18/2013	Various	6,900,000	70,251	70,251	70,251										
912828-QX-1	U S Treasury Nt 1.500% 07/31/16		02/18/2013	Various	02/18/2013	Various	5,185,000	60,736	60,736	60,736										
912828-RG-7	U S Treasury Nt 0.250% 09/15/14		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	3,100,000	7,057	7,057	7,057										
912828-RJ-1	U S Treasury Nt 1.000% 09/30/16		02/18/2013	Various	02/18/2013	Various	22,405,000	335,340	335,340	335,340										
0599999. Subtotal - Bonds - U.S. Governments							122,006,652	10,943,693	10,935,400	10,935,400		(8,293)		(8,293)					194,338	33,530
041042-GT-3	Arkansas St GO Txbl Waste Wtr Poll A		02/18/2013	Various	02/18/2013	Various	2,185,000	228,778	228,778	228,778										
041042-GU-0	Arkansas St GO Txbl Waste Wtr Poll A		02/18/2013	Various	02/18/2013	Various	2,300,000	311,968	311,968	311,968										
341535-W3-2	Florida St Bd Ed GO Pub Ref Cap Outlay S		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	3,500,000	269,892	269,892	269,892										
34153P-MF-2	Florida St Bd Ed GO Pub Ref Cap Outlay S		02/18/2013	Various	02/18/2013	Various	5,390,000	744,512	744,512	744,512										
373383-4X-3	Georgia St GO Ser B 5.000% 04/01/15		02/18/2013	Various	02/18/2013	Various	8,190,000	592,394	592,394	592,394										
373384-PJ-9	Georgia St GO Ref Ser I		02/18/2013	Various	02/18/2013	Various	11,000,000	1,198,878	1,198,878	1,198,878										
452151-LA-9	Illinois St GO Txbl Pension		02/18/2013	Harleysville Ins Co NJ	06/01/2013	Maturity	1,155,000	1,150,826	1,155,000	1,155,000		4,174		4,174					22,234	9,511
452151-LA-9	Illinois St GO Txbl Pension		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,155,000	13,033	13,033	13,033										
452151-LB-7	Illinois St GO Txbl Pension		02/18/2013	Various	02/18/2013	Various	3,400,000	102,451	102,451	102,451										
452151-XV-0	Illinois St GO 5.000% 01/01/21		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	2,000,000	111,732	111,732	111,732										
574192-4W-7	Maryland St GO Ref St & Loc Facs Ln Ser		02/18/2013	Various	02/18/2013	Various	4,000,000	402,386	402,386	402,386										
574192-4X-5	Maryland St GO Ref St & Loc Facs Ln Ser		02/18/2013	Various	02/18/2013	Various	6,000,000	760,626	760,626	760,626										
57582P-EH-9	Massachusetts St GO Ser B		02/18/2013	Various	02/18/2013	Various	10,135,000	955,031	955,031	955,031										
57582P-QQ-6	Massachusetts St GO Cons Ln Ser A		02/18/2013	Various	02/18/2013	Various	6,000,000	1,010,056	1,010,056	1,010,056										
604129-HK-5	Minnesota St GO Pub & Recr Fac Imp Ser A		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	2,000,000	300,366	300,366	300,366										
658256-KZ-4	North Carolina St GO Pub Impt Ser A		02/18/2013	Harleysville Pennland Ins Co	03/01/2013	Call 100.0000	3,000,000	3,000,669	3,000,000	3,000,000		(669)		(669)					75,000	69,583
658256-KZ-4	North Carolina St GO Pub Impt Ser A		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	3,000,000	9,471	9,471	9,471										
68607L-XM-4	Oregon St GO Pension 4.855% 06/01/13		02/18/2013	Various	06/01/2013	Various	2,000,000	2,000,000	2,000,000	2,000,000									48,550	20,769

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Oregon St GO Pension 4.855% 06/01/13																			
68607L-XM-4			02/18/2013	Various	02/18/2013	Various	2,000,000	24,480	24,480	24,480										
68608K-ZN-1	Oregon St GO St Brd Ed Ser B		02/18/2013	Various	02/18/2013	Various	4,440,000	269,064	269,064	269,064										
70914P-JH-6	Pennsylvania St GO First Ser		02/18/2013	Various	02/18/2013	Various	12,000,000	1,933,829	1,933,829	1,933,829										
70914P-LW-0	Pennsylvania St GO First Ser A		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	4,000,000	380,893	380,893	380,893										
83710D-W2-0	South Carolina St GO Infrastr-Ser A		02/18/2013	Various	02/18/2013	Various	2,500,000	337,671	337,671	337,671										
	Tennessee St GO Ser C 5.000% 05/01/24																			
880541-MR-5			02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	134,512	134,512	134,512										
	Texas St GO Taxable-Ref-Wtr Finl Assist-																			
882720-7F-6			02/18/2013	Harleysville Ins Co NJ	08/01/2013	Maturity	1,000,000	1,003,134	1,000,000	1,000,000		(3,134)		(3,134)					30,000	2,833
	Texas St GO Taxable-Ref-Wtr Finl Assist-																			
882720-7F-6			02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,000,000	22,067	22,067	22,067										
917542-QR-6	Utah St GO Bld Amer Bds Ser D		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,000,000	159,590	159,590	159,590										
	Virginia St GO Ser A 5.000% 06/01/20																			
928109-JZ-1			02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,770,000	85,972	85,972	85,972										
	Virginia St GO Ser B 5.000% 06/01/18																			
928109-NN-3			02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,500,000	170,067	170,067	170,067										
	Virginia St GO Ser B 5.000% 06/01/23																			
928109-VL-8			02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	3,000,000	270,748	270,748	270,748										
93974C-KE-9	Washington St GO Var Purp Ser 2010A		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	4,000,000	619,156	619,156	619,156										
93974C-PX-2	Washington St GO Var Purp Ser 2010E		02/18/2013	Various	02/18/2013	Various	9,000,000	891,977	891,977	891,977										
956553-UR-0	West Virginia St GO Ref Infrastructure		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	3,500,000	288,275	288,275	288,275										
	Wisconsin St GO Ser C 4.000% 05/01/22																			
97705L-XF-9			02/18/2013	Various	02/18/2013	Various	7,795,000	974,423	974,423	974,423										
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							135,915,000	20,728,927	20,729,298	20,729,298		371		371					175,784	102,696
						Redemption 100.0000														
086187-KX-8	Berwick PA Area Sch Dist GO Txbl Ser A		02/18/2013	Harleysville Lake States Ins	10/01/2013		350,000	349,774	350,000	350,000		226		226					17,430	6,633
086187-KX-8	Berwick PA Area Sch Dist GO Txbl Ser A		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	730,000	13,552	13,552	13,552										
161034-6H-1	Charlotte NC GO Ref Ser C		02/18/2013	Harleysville Ins Co	09/05/2013	Call 100.0000	1,000,000	1,001,359	1,000,000	1,000,000		(1,359)		(1,359)					46,389	19,028
161034-6H-1	Charlotte NC GO Ref Ser C		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	3,921	3,921	3,921										
	Clark Cnty NV Sch Dist GO Ltd Tax Bldg S																			
181059-MM-5			02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	2,150,000	262,742	262,742	262,742										
	Columbus OH City Sch Dist GO Sch Facs Co																			
199507-E6-7			02/18/2013	Various	02/18/2013	Various	8,940,000	1,136,879	1,136,879	1,136,879										
	Crandall TX GO Preref 5.375% 08/15/16																			
224381-MJ-9			02/18/2013	Harleysville Preferred Ins Co	08/15/2013	Call 100.0000	810,000	814,111	810,000	810,000		(4,111)		(4,111)					21,769	363
	Crandall TX GO Preref 5.375% 08/15/16																			
224381-MJ-9			02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	810,000	15,888	15,888	15,888										
	Crandall TX GO Preref 5.375% 08/15/16																			
224381-MJ-9			01/15/2013	Tax Free Exchange	08/15/2013	Call 100.0000	900,000	905,368	900,000	900,000		(5,368)		(5,368)					48,375	20,156
	Crandall TX GO Unref 5.375% 08/15/16																			
224381-MT-7			02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	190,000	3,521	3,521	3,521										
235219-AH-5	Dallas TX GO Ref & Impt Ser A		02/18/2013	Various	02/18/2013	Various	15,000,000	1,299,126	1,299,126	1,299,126										
235219-AH-5	Dallas TX GO Ref & Impt Ser A		02/18/2013	Various	07/03/2013	Various	15,000,000	16,618,524	16,504,746	16,504,746		(113,778)		(113,778)					287,500	6,250
	Fairfax Cnty VA GO Ref Pub Imp Bld Amer																			
303820-4M-3			02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,000,000	207,650	207,650	207,650										
388640-D7-6	Grapevine-Colleyville TX GO ISD Ref		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,500,000	132,451	132,451	132,451										
388640-D7-6	Grapevine-Colleyville TX GO ISD Ref		02/18/2013	Harleysville Lake States Ins	05/17/2013	Tax Free Exchange	1,500,000	1,539,074	1,535,410	1,535,410		(3,664)		(3,664)					19,167	625
414004-D3-2	Harris Cnty TX GO Ref Road Ser B		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	4,855,000	313,387	313,387	313,387										
	Kane & Du Page Cntys IL GO Cmnty Unit SD																			
483800-SG-4			02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,000,000	39,079	39,079	39,079										
524786-WA-4	Lehigh Cnty PA GO Ser A		02/18/2013	Various	02/18/2013	Various	8,855,000	1,275,671	1,275,671	1,275,671										
524786-WC-0	Lehigh Cnty PA GO Ser A		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	4,500,000	618,076	618,076	618,076										
584002-LF-4	Mecklenburg Cnty NC GO Pub Impt Ser B		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	150,733	150,733	150,733										
	Met Govt Nashville & D Cnty GO Ser A Unr																			
592112-KB-1			02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	4,235,000	350,193	350,193	350,193										

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Minneapolis MN Sch Dist #1 GO Taxable Pe																			
603789-Z2-7			02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,690,000	74,530	74,530	74,530										
64966K-F8-1	New York NY GO Unref Sub Ser F-1		07/02/2013	Tax Free Exchange	09/04/2013	Tax Free Exchange	6,910,000	7,031,481	7,022,561	7,022,561		(8,921)		(8,921)					175,629	116,126
	Newport News VA GO Gen Impt & Wtr Ser B																			
652234-PS-8			02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	132,431	132,431	132,431										
681712-PQ-2	Omaha NE GO Ref Omaha Conv Ctr Arena		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	2,500,000	509,544	509,544	509,544										
681712-PR-0	Omaha NE GO Ref Omaha Conv Ctr Arena		02/18/2013	Various	02/18/2013	Various	8,230,000	1,926,531	1,926,531	1,926,531										
696497-TN-6	Palm Beach Cnty FL GO Land Acq		02/18/2013	Various	02/18/2013	Various	3,500,000	230,156	230,156	230,156										
696497-TP-1	Palm Beach Cnty FL GO Land Acq		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	1,000,000	108,022	108,022	108,022										
718814-XQ-4	Phoenix AZ GO Var Purp Ser A		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	127,833	127,833	127,833										
812626-D4-8	Seattle WA GO Ref & Impt-Ltd Tax-Ser B		02/18/2013	Various	02/18/2013	Various	5,000,000	440,713	440,713	440,713										
821686-A8-5	Shelby Cnty TN GO Unrefunded-Ref-Ser A		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,990,000	122,917	122,917	122,917										
927734-UL-5	Virginia Beach VA GO Ref & Impt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	5,425,000	586,164	586,164	586,164										
927734-UM-3	Virginia Beach VA GO Ref & Impt		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	123,840	123,840	123,840										
952030-WU-4	West Chester PA GO Sch Dist Ser A		02/18/2013	Various	02/18/2013	Various	14,500,000	850,469	850,469	850,469										
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							129,070,000	39,315,710	39,178,736	39,178,736		(136,975)		(136,975)					616,259	169,181
	Cascade Wtr All WA Wtr Sys Rev Bld Amer																			
14739H-BJ-9			02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,330,000	149,266	149,266	149,266										
	Cascade Wtr All WA Wtr Sys Rev Bld Amer																			
14739H-BK-6			02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,250,000	135,713	135,713	135,713										
	Cascade Wtr All WA Wtr Sys Rev Bld Amer																			
14739H-BL-4			02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	1,250,000	130,663	130,663	130,663										
	Cascade Wtr All WA Wtr Sys Rev Bld Amer																			
14739H-BM-2			02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,500,000	152,610	152,610	152,610										
235416-F2-5	Dallas TX Wtr & Swr Sys Rev		02/18/2013	Various	04/01/2013	Various	2,160,000	2,162,695	2,160,000	2,160,000		(2,695)		(2,695)					58,050	44,183
235416-F2-5	Dallas TX Wtr & Swr Sys Rev		02/18/2013	Various	02/18/2013	Various	2,160,000	9,769	9,769	9,769										
235416-G5-7	Dallas TX Wtr & Swr Sys Rev		02/18/2013	Various	04/01/2013	Various	840,000	840,997	840,000	840,000		(997)		(997)					22,575	17,182
235416-G5-7	Dallas TX Wtr & Swr Sys Rev		02/18/2013	Various	02/18/2013	Various	840,000	3,849	3,849	3,849										
	ELH Investment Fund LLC Rev Charter Scho																			
254839-4X-8			06/01/2013	Interest Capitalization	11/04/2013	Direct	71,152	71,152	71,152	71,152									2,129	
3128X2-3A-1	FHLMC Nt 4.500% 04/02/14		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,000,000	94,938	94,938	94,938										
312905-E4-0	FHLMC REMIC Ser 1085 Cl G		02/18/2013	Harleysville Ins Co NJ	12/01/2013	Paydown	5,854	5,820	5,854	5,854		33		33					235	23
312905-E4-0	FHLMC REMIC Ser 1085 Cl G		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	57,481	6,039	6,039	6,039										
3132GK-ZN-9	FHLMC Pool #Q04649 3.500% 11/15/41		02/18/2013	Various	12/01/2013	Various	10,769,878	11,193,769	10,769,878	10,769,878		(423,891)		(423,891)					130,433	17,800
3132GK-ZN-9	FHLMC Pool #Q04649 3.500% 11/15/41		02/18/2013	Various	02/18/2013	Various	71,371,520	813,639	813,639	813,639										
3132GL-XT-6	FGLMC Pool #Q05490 3.500% 01/15/42		02/18/2013	Harleysville Worcester Ins Co	12/01/2013	Paydown	5,290,252	5,497,749	5,290,252	5,290,252		(207,497)		(207,497)					74,899	8,744
3132GL-XT-6	FGLMC Pool #Q05490 3.500% 01/15/42		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	36,166,447	417,234	417,234	417,234										
3132GR-AS-0	FGLMC Pool #Q06017 3.500% 02/15/42		02/18/2013	Various	12/01/2013	Various	1,875,953	1,949,681	1,875,953	1,875,953		(73,728)		(73,728)					31,629	3,101
3132GR-AS-0	FGLMC Pool #Q06017 3.500% 02/15/42		02/18/2013	Various	02/18/2013	Various	34,819,516	485,982	485,982	485,982										
3132GT-GV-3	FHLMC Pool #Q08012 3.500% 04/15/42		02/18/2013	Harleysville Worcester Ins Co	12/01/2013	Paydown	1,949,092	2,025,396	1,949,092	1,949,092		(76,304)		(76,304)					22,785	3,221
3132GT-GV-3	FHLMC Pool #Q08012 3.500% 04/15/42		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	32,846,254	463,482	463,482	463,482										
3133TH-RV-1	FHLMC REMIC Ser 2120 Cl PC		02/18/2013	Various	12/01/2013	Various	1,268,036	1,264,258	1,268,036	1,268,036		3,778		3,778					33,344	3,593
3133TH-RV-1	FHLMC REMIC Ser 2120 Cl PC		02/18/2013	Various	02/18/2013	Various	5,098,919	484,170	484,170	484,170										
31358M-WZ-3	FNMA REMIC Ser 1992-49 Cl L		02/18/2013	Harleysville Preferred Ins Co	12/01/2013	Paydown	57,890	56,906	57,890	57,890		984		984					1,593	191
31358M-WZ-3	FNMA REMIC Ser 1992-49 Cl L		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	267,928	40,414	40,414	40,414										
31359M-SL-8	FNMA Benchmark Nt 4.375% 07/17/13		02/18/2013	Various	07/17/2013	Various	2,000,000	1,999,638	2,000,000	2,000,000		362		362					43,750	7,535
31359M-SL-8	FNMA Benchmark Nt 4.375% 07/17/13		02/18/2013	Various	02/18/2013	Various	2,000,000	34,822	34,822	34,822										
	FNMA DUS Pool #380575 6.265% 08/25/13																			
31377L-XC-2			02/18/2013	Harleysville Ins Co NJ	08/01/2013	Paydown	80,047	79,740	80,047	80,047		306		306					1,470	237
	FNMA DUS Pool #380575 6.265% 08/25/13																			
31377L-XC-2			02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	80,047	417	417	417										
3137A3-HS-1	FHLMC REMIC Ser 3751 Cl MC		02/18/2013	Various	02/18/2013	Various	6,684,000	332,586	332,586	332,586										
3137A5-R7-1	FHLMC REMIC Ser 3786 Cl EB		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	536,489	21,598	21,598	21,598										
3138MC-3U-6	FNMA Pool #AP8910 3.500% 10/25/42		06/21/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	509,738	514,835	509,738	509,738		(5,097)		(5,097)					5,437	694
3138W9-GP-9	FNMA Pool #AS0205 3.000% 08/25/43		08/20/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	26,021	24,675	26,021	26,021		1,346		1,346					126	24
3138W9-KQ-2	FNMA Pool #AS0302 3.000% 08/25/43		08/20/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	111,153	105,404	111,153	111,153		5,749		5,749					568	102
3138W9-LM-0	FNMA Pool #AS0331 3.000% 08/25/43		08/20/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	35,143	33,326	35,143	35,143		1,818		1,818					178	32

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WW-BR-9	FNMA Pool #AT8147 3.000% 07/25/43		08/02/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	53,880	52,188	53,880	53,880		1,692		1,692					336	49
3138X0-Y2-8	FNMA Pool #AU1628 3.000% 07/25/43		08/20/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	64,788	61,437	64,788	64,788		3,351		3,351					342	59
3138X0-Y5-1	FNMA Pool #AU1631 3.000% 07/25/43		08/02/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	68,837	66,675	68,837	68,837		2,162		2,162					427	63
3138X0-Y6-9	FNMA Pool #AU1632 3.000% 07/25/43		08/20/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	295,007	282,181	295,007	295,007		12,826		12,826					1,614	270
3138X2-VU-5	FNMA Pool #AU3326 3.500% 07/25/43		06/21/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	136,320	137,683	136,320	136,320		(1,363)		(1,363)					1,191	186
3138X3-CJ-9	FNMA Pool #AU3672 3.500% 07/25/43		06/21/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	7,535	7,611	7,535	7,535		(75)		(75)					66	10
3138X3-EJ-7	FNMA Pool #AU3736 3.000% 08/25/43		08/02/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	253,318	245,362	253,318	253,318		7,956		7,956					1,592	232
31392E-6A-3	FNMA REMIC Ser 2002-67 CI AN		02/18/2013	Various	12/01/2013	Various	822,516	820,567	822,516	822,516		1,949		1,949					18,007	1,942
31392E-6A-3	FNMA REMIC Ser 2002-67 CI AN		02/18/2013	Various	02/18/2013	Various	2,558,118	195,339	195,339	195,339										
31392R-YX-3	FHLMC REMIC Ser 2489 CI PE		02/18/2013	Various	12/01/2013	Various	504,205	501,915	504,205	504,205		2,289		2,289					13,319	1,429
31392R-YX-3	FHLMC REMIC Ser 2489 CI PE		02/18/2013	Various	02/18/2013	Various	1,928,868	261,791	261,791	261,791										
31393W-JZ-3	FHLMC REMIC Ser 2643 CI OE		02/18/2013	Various	11/01/2013	Various	1,260,113	1,253,651	1,260,113	1,260,113		6,463		6,463					20,962	2,975
31393W-JZ-3	FHLMC REMIC Ser 2643 CI OE		02/18/2013	Various	02/18/2013	Various	1,260,113	28,488	28,488	28,488										
31394E-SL-3	FNMA REMIC Ser 2005-59 CI PC		02/18/2013	Various	04/01/2013	Various	2,700,074	2,686,951	2,700,074	2,700,074		13,122		13,122					17,961	7,013
31394E-SL-3	FNMA REMIC Ser 2005-59 CI PC		02/18/2013	Various	02/18/2013	Various	2,700,074	21,989	21,989	21,989										
31394J-K9-7	FHLMC REMIC Ser 2673 CI PD		02/18/2013	Various	09/01/2013	Various	887,332	887,332	887,332	887,332									15,065	2,305
31394J-K9-7	FHLMC REMIC Ser 2673 CI PD		02/18/2013	Various	02/18/2013	Various	887,332	16,526	16,526	16,526										
31394W-CK-2	FHLMC REMIC Ser 2773 CI CD		02/18/2013	Harleysville Lake States Ins	12/01/2013	Paydown	161,944	153,574	161,944	161,944		8,370		8,370					2,779	344
31394W-CK-2	FHLMC REMIC Ser 2773 CI CD		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	515,273	72,221	72,221	72,221										
31395A-KJ-3	FHLMC REMIC Ser 2810 CI PD		02/18/2013	Various	12/01/2013	Various	1,448,126	1,445,897	1,448,126	1,448,126		2,229		2,229					34,886	4,103
31395A-KJ-3	FHLMC REMIC Ser 2810 CI PD		02/18/2013	Various	02/18/2013	Various	2,627,616	119,255	119,255	119,255										
31395D-5V-7	FNMA REMIC Ser 2006-46 CI PG		02/18/2013	Various	12/01/2013	Various	1,878,167	1,854,007	1,878,167	1,878,167		24,159		24,159					47,351	4,878
31395D-5V-7	FNMA REMIC Ser 2006-46 CI PG		02/18/2013	Various	02/18/2013	Various	4,000,000	241,673	241,673	241,673										
31395E-QK-6	FHLMC REMIC Ser 2840 CI NE		02/18/2013	Harleysville Worcester Ins Co	10/01/2013	Paydown	329,631	327,793	329,631	329,631		1,838		1,838					6,167	856
31395E-QK-6	FHLMC REMIC Ser 2840 CI NE		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	329,631	7,821	7,821	7,821										
31395F-6J-8	FHLMC REMIC Ser 2836 CI EG		02/18/2013	Various	12/01/2013	Various	9,329,232	9,213,523	9,329,232	9,329,232		115,709		115,709					183,155	22,027
31395F-6J-8	FHLMC REMIC Ser 2836 CI EG		02/18/2013	Various	02/18/2013	Various	12,316,725	410,822	410,822	410,822										
31395F-QC-1	FHLMC REMIC Ser 2858 CI JN		02/18/2013	Various	06/01/2013	Various	2,242,152	2,235,930	2,242,152	2,242,152		6,221		6,221					23,073	5,823
31395F-QC-1	FHLMC REMIC Ser 2858 CI JN		02/18/2013	Various	02/18/2013	Various	2,242,152	28,638	28,638	28,638										
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD		02/18/2013	Various	12/01/2013	Various	2,548,187	2,543,275	2,548,187	2,548,187		4,912		4,912					55,546	6,618
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD		02/18/2013	Various	02/18/2013	Various	2,882,303	68,021	68,021	68,021										
31395G-C3-4	FHLMC REMIC Ser 2852 CI NY		02/18/2013	Various	12/01/2013	Various	3,116,622	3,067,482	3,116,622	3,116,622		49,140		49,140					111,666	7,359
31395G-C3-4	FHLMC REMIC Ser 2852 CI NY		02/18/2013	Various	02/18/2013	Various	22,000,000	1,575,820	1,575,820	1,575,820										
31395N-GT-8	FNMA REMIC Ser 2006-53 CI PC		02/18/2013	Various	06/01/2013	Various	3,292,506	3,273,949	3,292,506	3,292,506		18,557		18,557					34,905	8,551
31395N-GT-8	FNMA REMIC Ser 2006-53 CI PC		02/18/2013	Various	02/18/2013	Various	3,292,506	49,675	49,675	49,675										
31395T-6G-4	FHLMC REMIC Ser 2956 CI WE		02/18/2013	Various	12/01/2013	Various	2,899,312	2,884,383	2,899,312	2,899,312		14,928		14,928					64,124	7,530
31395T-6G-4	FHLMC REMIC Ser 2956 CI WE		02/18/2013	Various	02/18/2013	Various	5,167,301	230,239	230,239	230,239										
31395U-SU-6	FHLMC REMIC Ser 2977 CI NY		02/18/2013	Various	12/01/2013	Various	4,173,850	4,162,035	4,173,850	4,173,850		11,814		11,814					92,686	10,840
31395U-SU-6	FHLMC REMIC Ser 2977 CI NY		02/18/2013	Various	02/18/2013	Various	4,499,300	105,997	105,997	105,997										
31396A-RE-6	FHLMC REMIC Ser 3037 CI ND		02/18/2013	Harleysville Preferred Ins Co	12/01/2013	Paydown	1,353,383	1,338,955	1,353,383	1,353,383		14,428		14,428					28,739	3,195
31396A-RE-6	FHLMC REMIC Ser 3037 CI ND		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	2,401,203	101,636	101,636	101,636										
31396J-NC-5	FHLMC REMIC Ser 3131 CI MD		02/18/2013	Various	12/01/2013	Various	1,677,812	1,664,224	1,677,812	1,677,812		13,588		13,588					68,692	4,358
31396J-NC-5	FHLMC REMIC Ser 3131 CI MD		02/18/2013	Various	02/18/2013	Various	10,932,208	927,986	927,986	927,986										
31397S-KV-5	FNMA REMIC Ser 2011-30 CI LC		02/18/2013	Various	02/18/2013	Various	2,941,970	172,452	172,452	172,452										
31417G-ZX-7	FNMA Pool #AB9757 3.500% 06/25/43		06/21/2013	Nomura Securities Int'l Inc	12/01/2013	Paydown	3,485,946	3,520,805	3,485,946	3,485,946		(34,859)		(34,859)					30,106	4,745
343246-DU-5	Florida St Wtr Poll Control Ser A		02/18/2013	Various	02/18/2013	Various	5,300,000	337,631	337,631	337,631										
362848-NE-9	Gainesville FL Utils Sys Rev Txble Ser B		02/18/2013	Various	02/18/2013	Various	610,000	57,462	57,462	57,462										
403760-GY-1	Gwinnett Cnty GA Wtr & Swr Rev Ser A		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,500,000	148,492	148,492	148,492										
403760-GZ-8	Gwinnett Cnty GA Wtr & Swr Rev Ser A		02/18/2013	Various	02/18/2013	Various	7,710,000	774,404	774,404	774,404										
454623-7J-2	Indiana Bd Bk Rev LBASS Txbl - Sch Sev R		02/18/2013	Various	02/18/2013	Various	3,870,000	159,908	159,908	159,908										
454623-7M-5	Indiana Bd Bk Rev LBASS Txbl Sch Sev Fdg		02/18/2013	Various	02/18/2013	Various	1,595,000	101,697	101,697	101,697										
455167-T6-3	Indiana Univ Rev 5.000% 06/01/20		02/18/2013	Various	02/18/2013	Various	2,000,000	247,049	247,049	247,049										
485428-W7-7	Kansas St Dev Fin Auth Rev Txbl Sci Resh		02/18/2013	Various	10/01/2013	Various	2,705,000	2,705,000	2,705,000	2,705,000									126,594	48,176

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
485428-W7-7	Kansas St Dev Fin Auth Rev Txbl Sci Resh		02/18/2013	Various	02/18/2013	Various	2,705,000	61,809	61,809	61,809										
49130P-VQ-4	Kentucky St Hsg Corp Rev LBASS Txbl Ser		02/18/2013	Harleysville Worcester Ins Co	07/01/2013	Maturity	1,135,000	1,135,000	1,135,000	1,135,000									28,432	7,424
49130P-VQ-4	Kentucky St Hsg Corp Rev LBASS Txbl Ser		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	1,135,000	14,596	14,596	14,596										
49130P-XL-3	Kentucky St Hsg Corp Rev LBASS Txbl Ser		02/18/2013	Various	02/18/2013	Various	1,170,000	57,915	57,915	57,915										
54659R-BF-7	LouisvilleJeffersn Cnty KY Rev Ref Ser A		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	6,000,000	246,310	246,310	246,310										
57429L-AL-0	Maryland St Trans Auth Rev Ltd Oblg Txbl		02/18/2013	Harleysville Preferred Ins Co	07/01/2013	Call 100.0000	145,000	145,000	145,000	145,000									4,698	1,227
57429L-AL-0	Maryland St Trans Auth Rev Ltd Oblg Txbl		02/18/2013	Various	02/18/2013	Various	2,000,000	232,580	232,580	232,580										
57563E-AD-0	Massachusetts Dept Trans Rev Wstrn Trnpk		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,500,000	16,325	16,325	16,325										
57583R-GY-5	Massachusetts Dev Fin Agcy Rev CapAppBd-		03/01/2013	Interest Capitalization	09/30/2013	Direct	43,181	43,181		43,181							(43,181)	(43,181)		
57583R-GZ-2	Massachusetts Dev Fin Agcy Rev CapAppBd-		06/01/2013	Interest Capitalization	09/30/2013	Direct	70,954	70,954		70,954							(70,954)	(70,954)	1,220	
57583R-P3-3	Massachusetts Dev Fin Agcy Rev Boston Co		06/01/2013	Interest Capitalization	11/04/2013	Direct	29,855	29,855	29,855	29,855									893	
576047-RE-6	Massachusetts St Wr Rs Aut Rev Prerefund		02/18/2013	Various	02/18/2013	Various	5,000,000	372,110	372,110	372,110										
59333A-DD-0	Miami-Dade Cnty FL Ed Fac Rev Taxable Un		02/18/2013	Harleysville Ins Co NJ	04/01/2013	Maturity	755,000	755,000	755,000	755,000									17,441	13,274
59333A-DD-0	Miami-Dade Cnty FL Ed Fac Rev Taxable Un		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	755,000	3,428	3,428	3,428										
60636P-D3-1	Missouri St Env Impt Engy Rev St Revolvi		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	3,500,000	309,411	309,411	309,411										
60636W-NR-2	Missouri St Hwys & Trans Rev Bld Amer Bd		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,000,000	190,230	190,230	190,230										
60636W-NT-8	Missouri St Hwys & Trans Rev Bld Amer Bd		02/18/2013	Various	02/18/2013	Various	7,000,000	1,333,436	1,333,436	1,333,436										
649085-AA-5	New Valley Generation II Ser 2001		02/18/2013	Various	05/01/2013	Various	566,129	573,024	566,129	566,129		(6,895)		(6,895)					15,772	9,376
649085-AA-5	New Valley Generation II Ser 2001		02/18/2013	Various	02/18/2013	Various	5,434,986	701,501	701,501	701,501										
65825P-CA-6	North Carolina St Cap Impt Obl Annual Ap		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	3,500,000	481,157	481,157	481,157										
65825P-CC-2	North Carolina St Cap Impt Obl Annual Ap		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	169,666	169,666	169,666										
65830T-AF-2	North Carolina St Tpk Auth Rev Bld Amer		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,500,000	282,844	282,844	282,844										
735389-AU-2	Port Seattle WA Rev Ref		02/18/2013	Harleysville Worcester Ins Co	06/01/2013	Maturity	2,265,000	2,265,054	2,265,000	2,265,000		(54)		(54)					60,589	25,919
735389-AU-2	Port Seattle WA Rev Ref		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	2,265,000	31,226	31,226	31,226										
735389-AV-0	Port Seattle WA Rev Ref		02/18/2013	Various	02/18/2013	Various	2,450,000	157,441	157,441	157,441										
880557-H3-0	Tennessee St Sch Bd Auth Rev LBASS Txbl		02/18/2013	Harleysville Lake States Ins	05/01/2013	Maturity	580,000	580,000	580,000	580,000									12,499	7,430
880557-H3-0	Tennessee St Sch Bd Auth Rev LBASS Txbl		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	580,000	3,712	3,712	3,712										
882135-F5-0	Texas A & M Univ Rev Fing Sys		02/18/2013	Various	02/18/2013	Various	7,685,000	1,023,249	1,023,249	1,023,249										
882756-R3-5	Texas St Public Fin Auth Unemployment Co		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	20,511	20,511	20,511										
91335V-HS-8	Univ of Pit PA COMW of Hgr Edu Var-Ref-U		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	158,858	158,858	158,858										
914402-TK-8	University MD Rev Txbl Ser B		02/18/2013	Harleysville Preferred Ins Co	04/01/2013	Maturity	1,235,000	1,234,965	1,235,000	1,235,000		35		35					33,036	25,144
914402-TK-8	University MD Rev Txbl Ser B		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,235,000	6,642	6,642	6,642										
927781-TM-6	Virginia St Clg Bldg Auth Rev LBASS Bld		02/18/2013	Various	02/18/2013	Various	7,500,000	1,323,562	1,323,562	1,323,562										

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Virginia St Hsg Dev Auth Rev LBASS Txbl																			
928120-RV-1			02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	735,000	12,355	12,355	12,355										
930876-BU-0	Wake Cnty NC Rev Pub Imp		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	1,000,000	119,616	119,616	119,616										
	Washington St Univ Rev Taxable Student F																			
940093-Q5-9			02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	650,000	82,043	82,043	82,043										
	Washington St Univ Rev Taxable Student F																			
940093-Q6-7			02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	750,000	120,690	120,690	120,690										
977100-AA-4	Wisconsin St Gen Rev Annual Approp Rev		02/18/2013	Harleysville Ins Co NJ	05/01/2013	Maturity	2,000,000	1,999,825	2,000,000	2,000,000		175		175					48,000	28,533
977100-AA-4	Wisconsin St Gen Rev Annual Approp Rev		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,000,000	17,895	17,895	17,895										
	Wisconsin St Trans Rev Bld Amer Bd Ser B																			
977123-YK-8			02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	2,000,000	279,660	279,660	279,660										
3199999. Subtotal - Bonds - U.S. Special Revenues							466,947,398	102,123,285	101,527,989	101,642,124		(481,166)		(481,166)			(114,135)	(114,135)	1,653,132	380,925
	Apple Leisure Group 1st Lien Term Ln Nt					Redemption 100.0000														
00162F-AC-4			03/12/2013	Jeffries & Co Inc	12/31/2013		93,750	92,813	93,750	93,750		937		937					3,491	
00163M-AL-8	Prologis LP Sr Nt 4.500% 08/15/17		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	2,000,000	103,013	103,013	103,013										
00206R-AW-2	AT&T Inc Sr Nt 2.950% 05/15/16		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	500,000	30,189	30,189	30,189										
00206R-AY-8	AT&T Inc Sr Nt 2.400% 08/15/16		02/18/2013	Various	02/18/2013	Various	2,500,000	115,542	115,542	115,542										
00287Y-AB-5	ABBVIE Inc Sr Nt 1.750% 11/06/17		02/18/2013	Various	02/18/2013	Various	15,000,000	46,410	46,410	46,410										
00287Y-AB-5	ABBVIE Inc Sr Nt 1.750% 11/06/17		02/18/2013	Various	08/09/2013	Various	15,000,000	14,970,345	14,973,347	14,973,347		3,002		3,002					197,604	72,917
00764M-BT-3	Aesis ABS Trust RMBS Ser 2004-2 Cl M1		08/06/2013	Goldman Sachs & Company	12/26/2013	Paydown	196,976	180,233	196,976	196,976		16,743		16,743					511	89
00817Y-AL-2	Aetna Inc Sr Nt 1.500% 11/15/17		02/18/2013	Various	02/18/2013	Various	8,090,000	23,136	23,136	23,136										
	Air Products & Chemicals Inc MT Sr Nt Se																			
00915X-BM-2			02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,000,000	399,988	399,988	399,988										
010392-EW-4	Alabama Power Co Sr Nt Ser 07A		02/18/2013	Various	02/18/2013	Various	9,500,000	1,496,885	1,496,885	1,496,885										
025816-AQ-2	American Express Co Sr Nt		02/18/2013	Various	07/15/2013	Various	4,340,000	4,334,613	4,340,000	4,340,000		5,387		5,387					105,788	19,394
025816-AQ-2	American Express Co Sr Nt		02/18/2013	Various	02/18/2013	Various	4,340,000	80,690	80,690	80,690										
	Ameriquest Mtg Sec Inc RMBS Ser 2003-10																			
03072S-KH-7			07/30/2013	Barclays Capital	12/25/2013	Paydown	1,516,773	1,466,263	1,516,773	1,516,773		50,510		50,510					3,817	795
031162-BD-1	Amgen Inc Sr Nt 3.450% 10/01/20		01/28/2013	Morgan Stanley & Co Inc	11/14/2013	Royal Bank of Scotland	3,045,000	3,250,203	3,120,242	3,230,574		(19,629)		(19,629)			(110,332)	(110,332)	119,060	35,018
031162-BD-1	Amgen Inc Sr Nt 3.450% 10/01/20		02/18/2013	Harleysville Ins Co NJ	11/14/2013	Royal Bank of Scotland	7,500,000	7,944,227	7,685,325	7,904,146		(40,081)		(40,081)			(218,821)	(218,821)	293,250	98,469
031162-BD-1	Amgen Inc Sr Nt 3.450% 10/01/20		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	7,500,000	15,650	15,650	15,650										
032511-AX-5	Anadarko Petroleum Corp Sr Nt		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	6,000,000	188,170	188,170	188,170										
032511-BH-9	Anadarko Petroleum Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	6,350,000	79,412	79,412	79,412										
035229-CU-5	Anheuser-Busch Cos Inc Co Gtd Nt		02/18/2013	Various	02/18/2013	Various	7,500,000	304,309	304,309	304,309										
035229-CY-7	Anheuser-Busch Cos Inc Co Gtd Nt		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	1,000,000	80,168	80,168	80,168										
03979G-AL-9	Arden Realty LP Co Gtd Nt		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	2,000,000	153,014	153,014	153,014										
						Redemption 100.0000														
04529K-AC-3	Aspen Dental Management Term Ln Nt 6		02/21/2013	Tax Free Exchange	12/31/2013		57,861	57,102	57,861	57,861		760		760					2,396	56
	Atlantic City Elec Tran Fd ABS Ser 2002-																			
048312-AC-6			02/18/2013	Various	10/20/2013	Various	913,457	912,752	913,457	913,457		705		705					23,304	3,488
	Atlantic City Elec Tran Fd ABS Ser 2002-																			
048312-AC-6			02/18/2013	Various	02/18/2013	Various	2,881,912	152,536	152,536	152,536										
	Atlantic City Elec Tran Fd ABS Ser 2003-																			
048312-AF-9			02/18/2013	Various	10/20/2013	Various	312,953	312,925	312,953	312,953		28		28					7,235	1,086
	Atlantic City Elec Tran Fd ABS Ser 2003-																			
048312-AF-9			02/18/2013	Various	02/18/2013	Various	629,776	20,701	20,701	20,701										
	Audio Visual Services Co 1st Lien TL Nt					Redemption 100.0000														
05072V-AG-8			12/13/2013	Tax Free Exchange	12/31/2013		120,000	117,842	120,000	120,000		2,158		2,158					890	90
05565S-AA-2	Burlington Northern PTC Ser 2006-2		02/18/2013	Various	10/01/2013	Various	411,366	411,366	411,366	411,366									11,600	8,812
05565S-AA-2	Burlington Northern PTC Ser 2006-2		02/18/2013	Various	02/18/2013	Various	4,444,808	699,196	699,196	699,196										
05568D-AA-2	BNSF Railway Co ABS PTC Ser 2006-3		02/18/2013	Various	04/01/2013	Various	421,871	421,871	421,871	421,871									11,268	8,576
05568D-AA-2	BNSF Railway Co ABS PTC Ser 2006-3		02/18/2013	Various	02/18/2013	Various	4,408,417	599,844	599,844	599,844										
071813-BB-4	Baxter Intl Sr Nt 1.800% 03/15/13		02/18/2013	Harleysville Preferred Ins Co	03/15/2013	Maturity	1,000,000	999,973	1,000,000	1,000,000		27		27					9,000	7,650
071813-BB-4	Baxter Intl Sr Nt 1.800% 03/15/13		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,000,000	974	974	974										
071813-BD-0	Baxter Intl Sr Nt 1.850% 01/15/17		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,000,000	48,361	48,361	48,361										
	Bear Stearns Adj Rate Mtg RMBS Ser 2005-																			
07384M-7C-0			10/16/2013	Barclays Capital	12/01/2013	Paydown	122,974	124,127	122,974	122,974		(1,153)		(1,153)					362	178

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
075887-BB-4	Becton Dickinson & Co Sr Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,000,000	53,414	53,414	53,414										
084664-AD-3	Berkshire Hathaway Fin Corp Co Gtd Nt		02/18/2013	Various	10/15/2013	Various	2,750,000	2,743,628	2,750,000	2,750,000		6,372		6,372					127,188	43,456
084664-AD-3	Berkshire Hathaway Fin Corp Co Gtd Nt		02/18/2013	Various	02/18/2013	Various	2,750,000	82,800	82,800	82,800										
09062X-AB-9	Biogen Idec Inc Sr Nt 6.875% 03/01/18		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,000,000	16,337	16,337	16,337										
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 6		12/18/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	321,875	314,060	321,875	321,875		7,815		7,815					1,347	492
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 1		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	24,687,500	827,523	827,523	827,523										
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 1		02/18/2013	Harleysville Worcester Ins Co	12/18/2013	Tax Free Exchange	1,250,000	1,214,350	1,217,183	1,217,183		2,833		2,833					89,280	25,590
09858V-AB-1	Boomerang Tube LLC Term Ln Nt 3		09/18/2013	Tax Free Exchange	09/30/2013	Redemption 100.0000	965,625	939,796	965,625	965,625		25,829		25,829					3,419	1,475
10138M-AG-0	Bottling Group LLC Co Gtd Nt		02/18/2013	Various	02/18/2013	Various	5,000,000	689,834	689,834	689,834										
10513K-AA-2	Branch Banking & Tr Sub Nt		02/18/2013	Various	02/18/2013	Various	3,000,000	424,739	424,739	424,739										
12527G-AA-1	CF Industries Inc Sr Nt		06/21/2013	Sterne Agee	10/29/2013	Barclays Capital	10,000,000	11,789,400	11,868,860	11,670,194		(119,206)		(119,206)			198,666	198,666	343,750	105,035
12617A-AD-9	AEP TX Cntrl Trans Funding ABS Ser 2002-		02/18/2013	Various	07/15/2013	Various	413,944	413,900	413,944	413,944		45		45					12,336	2,262
12617A-AD-9	AEP TX Cntrl Trans Funding ABS Ser 2002-		02/18/2013	Various	02/18/2013	Various	413,944	9,633	9,633	9,633										
12630U-AD-8	Cablevision (CSC Holdings) Term Ln B Nt		04/24/2013	Bank of America BISD Dealer	12/31/2013	Redemption 100.0000	30,000	29,850	30,000	30,000		150		150					459	
126410-LM-9	CSX Transportation Inc Co Gtd Nt		02/18/2013	Various	07/15/2013	Various	140,759	140,759	140,759	140,759									4,399	807
126410-LM-9	CSX Transportation Inc Co Gtd Nt		02/18/2013	Various	02/18/2013	Various	2,396,189	467,257	467,257	467,257										
12646U-AM-0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-		03/27/2013	Credit Suisse First Boston	12/01/2013	Paydown	1,510,728	1,553,217	1,510,728	1,510,728		(42,489)		(42,489)					21,341	3,399
126650-BP-4	CVS Caremark Corp ABS PTC Nt		02/18/2013	Various	12/10/2013	Various	129,718	151,010	129,718	129,718		(21,291)		(21,291)					3,616	174
126650-BQ-2	CVS Caremark Corp ABS PTC Nt		02/18/2013	Harleysville Preferred Ins Co	12/10/2013	Redemption 100.0000	117,885	140,286	117,885	117,885		(22,401)		(22,401)					3,784	182
126650-BQ-2	CVS Caremark Corp ABS PTC Nt		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	4,413,139	169,599	169,599	169,599										
126650-BS-8	CVS Caremark Corp ABS PTC Nt		02/18/2013	Harleysville Pennland Ins Co	12/10/2013	Redemption 100.0000	75,220	97,847	75,220	75,220		(22,627)		(22,627)					2,612	125
134429-AV-1	Campbell Soup Co Sr Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,000,000	71,381	71,381	71,381										
14911R-AJ-8	Caterpillar Finl Svcs Corp Nt		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,500,000	132,679	132,679	132,679										
149123-BM-2	Caterpillar Inc Sr Nt 5.700% 08/15/16		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	500,000	79,703	79,703	79,703										
14912L-4L-2	Caterpillar Finl Svcs Corp MT Nt		02/18/2013	Various	04/05/2013	Various	8,000,000	8,007,526	8,000,000	8,000,000		(7,526)		(7,526)					80,000	59,111
14912L-4L-2	Caterpillar Finl Svcs Corp MT Nt		02/18/2013	Various	02/18/2013	Various	8,000,000	8,890	8,890	8,890										
14912L-4M-0	Caterpillar Finl Svcs Corp Sr MT Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,000,000	47,621	47,621	47,621										
14912L-4Q-1	Caterpillar Finl Svcs Corp Nt		02/18/2013	Harleysville Ins Co	12/20/2013	Maturity	500,000	499,843	500,000	500,000		157		157					7,750	1,249
14912L-4Q-1	Caterpillar Finl Svcs Corp Nt		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	500,000	5,332	5,332	5,332										
14912L-4X-6	Caterpillar Finl Svcs Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	9,500,000	303,240	303,240	303,240										
151020-AH-7	Celgene Corp Sr Nt 3.250% 08/15/22		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,100,000	794	794	794										
15200D-AC-1	Centerpoint Energy Trans Bd ABS Ser 2005		02/18/2013	Various	08/01/2013	Various	357,621	357,612	357,621	357,621		9		9					9,101	860
15200D-AC-1	Centerpoint Energy Trans Bd ABS Ser 2005		02/18/2013	Various	02/18/2013	Various	811,257	27,767	27,767	27,767										
15200W-AB-1	Centerpoint Energy Transition LBASS Ser		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	2,000,000	63,647	63,647	63,647										
15361G-AR-6	Central Hudson Gas & Elec Corp Sr MT Nt		02/18/2013	Various	02/18/2013	Various	3,000,000	504,306	504,306	504,306										
17275R-AK-8	Cisco Sys Inc Sr Nt 3.150% 03/14/17		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,000,000	80,187	80,187	80,187										
172967-DE-8	Citigroup Inc Sr Nt 5.300% 01/07/16		02/18/2013	Various	02/18/2013	Various	4,000,000	419,817	419,817	419,817										
19075Q-AB-8	Cobank ACB Sub Nt 7.875% 04/16/18		02/18/2013	Various	02/18/2013	Various	3,520,000	35,340	35,340	35,340										
191216-AK-6	Coca-Cola Co Nt 5.350% 11/15/17		02/18/2013	Various	02/18/2013	Various	4,000,000	747,444	747,444	747,444										
191216-AL-4	Coca-Cola Co Sr Nt 3.625% 03/15/14		02/18/2013	Various	12/02/2013	Various	3,000,000	2,996,888	3,027,660	3,027,660		30,772		30,772					132,010	46,219
191216-AL-4	Coca-Cola Co Sr Nt 3.625% 03/15/14		02/18/2013	Various	02/18/2013	Various	3,000,000	103,825	103,825	103,825										
191216-AP-5	Coca-Cola Co Sr Nt 1.500% 11/15/15		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,000,000	26,576	26,576	26,576										
19416Q-DH-0	Colgate-Palmolive Co MT Sr Nt		02/18/2013	Various	02/18/2013	Various	18,500,000	2,881,242	2,881,242	2,881,242										
19416Q-DX-5	Colgate-Palmolive Co MT Sr Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,000,000	32,224	32,224	32,224										

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Comerica Bk Sub Bk Nt 5.750% 11/21/16																			
200339-CG-2			02/18/2013	Various	02/18/2013	Various	4,000,000	610,419	610,419	610,419										
207597-DW-2	Connecticut Lt & Pwr Co 1st Mtg Bd		02/18/2013	Various	02/18/2013	Various	6,000,000	934,946	934,946	934,946										
20825C-AU-8	Conocophillips Co Gtd Nt		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,000,000	252,904	252,904	252,904										
209111-EE-9	Consolidated Edison Co NY Inc Sr Nt		02/18/2013	Various	02/18/2013	Various	5,000,000	201,142	201,142	201,142										
	Consumers Funding LLC ABS Ser 2001-1 Cl																			
210523-AE-6			02/18/2013	Various	04/20/2013	Various	296,225	296,221	296,225	296,225		4		4					4,021	1,251
	Consumers Funding LLC ABS Ser 2001-1 Cl																			
210523-AE-6			02/18/2013	Various	02/18/2013	Various	296,225	2,596	2,596	2,596										
216871-AF-0	Cooper US Inc Co Gtd Nt		02/18/2013	Various	02/18/2013	Various	1,500,000	48,539	48,539	48,539										
224044-BW-6	Cox Communications Inc Sr Nt		02/18/2013	Various	02/18/2013	Various	10,600,000	28,417	28,417	28,417										
						Redemption 100.0000														
23336F-AA-1	Diversified Machine Inc Term Ln Nt 3		04/18/2013	Tax Free Exchange	06/28/2013		71,176	69,781	71,176	71,176		1,395		1,395					1,404	192
233851-AU-8	Daimler Fin NA LLC Sr Nt		02/18/2013	Various	02/18/2013	Various	10,000,000	50,093	50,093	50,093										
235851-AK-8	Danaher Corp Sr Nt 1.300% 06/23/14		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	1,000,000	10,816	10,816	10,816										
235851-AL-6	Danaher Corp Sr Nt 2.300% 06/23/16		02/18/2013	Various	02/18/2013	Various	3,000,000	154,068	154,068	154,068										
24422E-QY-8	Deere /John/ Cap Corp MT Sr Nt		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,000,000	46,043	46,043	46,043										
24422E-RC-5	Deere /John/ Cap Corp MT Sr Nt		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,000,000	43,650	43,650	43,650										
24422E-RK-7	Deere /John/ Cap Corp Sr Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,000,000	15,015	15,015	15,015										
24422E-RL-5	Deere /John/ Cap Corp Sr Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,000,000	32,945	32,945	32,945										
24424C-BM-2	John Deere Capital Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	3,000,000	130,447	130,447	130,447										
	Detroit Edison Sec Fdg ABS Ser 2001-1 Cl																			
250854-AE-6			02/18/2013	Various	03/01/2013	Various	2,707,868	2,707,715	2,707,868	2,707,868		154		154					86,923	80,645
	Detroit Edison Sec Fdg ABS Ser 2001-1 Cl																			
250854-AE-6			02/18/2013	Various	02/18/2013	Various	2,707,868	7,484	7,484	7,484										
	Dex Media East LLC Delayed Draw TL B Nt					Morgan/JP/Securities -														
25212F-AJ-6			04/30/2013	Tax Free Exchange	07/31/2013	Bonds	823,229	289,118	640,060	289,118							350,942	350,942	15,269	1,396
	Dex Media East LLC Delayed Draw TL B Nt					Redemption 100.0000														
25212F-AJ-6			01/31/2013	Tax Free Exchange	07/01/2013		120,007	42,146	120,007	120,007		77,860		77,860					1,242	56
	Dex Media East LLC Delayed Draw TL B Nt																			
25212F-AJ-6			01/31/2013	Tax Free Exchange	02/28/2013	Tax Free Exchange	441,710	155,129	155,129	155,129									1,959	207
	Disney Walt Co MT Nt 5.625% 09/15/16																			
25468P-CE-4			02/18/2013	Various	02/18/2013	Various	9,500,000	1,546,445	1,546,445	1,546,445										
	Disney Walt Co Sr Nt 0.875% 12/01/14																			
25468P-CQ-7			02/18/2013	Various	02/18/2013	Various	8,000,000	89,156	89,156	89,156										
260003-AE-8	Dover Corp Nt 4.875% 10/15/15		02/18/2013	Various	02/18/2013	Various	3,000,000	350,586	350,586	350,586										
263534-BQ-1	Du Pont E I de Nemours & Co Sr Nt		02/18/2013	Various	02/18/2013	Various	14,000,000	2,197,291	2,197,291	2,197,291										
	Emerson Elec Co Sr Nt 5.125% 12/01/16																			
291011-AV-6			02/18/2013	Various	02/18/2013	Various	8,500,000	1,250,406	1,250,406	1,250,406										
29250R-AH-9	Enbridge Energy Partners LP Sr Nt		02/18/2013	Various	02/18/2013	Various	7,850,000	81,938	81,938	81,938										
	Entergy AR Restoration Fdg LLC LBASS Ser																			
29365Y-AA-1			02/18/2013	Various	11/01/2013	Various	1,014,424	1,014,207	1,014,424	1,014,424		217		217					17,599	6,935
	Entergy AR Restoration Fdg LLC LBASS Ser																			
29365Y-AA-1			02/18/2013	Various	02/18/2013	Various	8,184,938	371,284	371,284	371,284										
30219G-AE-8	Express Scripts Hldg Co Sr Nt		02/18/2013	Various	02/18/2013	Various	8,800,000	194,157	194,157	194,157										
31331F-AX-9	Fedex Corp ABS PTC Ser 1998-1A		02/18/2013	Various	02/18/2013	Various	2,510,564	562,441	562,441	562,441										
316773-CF-5	Fifth Third Bancorp Sub Bk Nt		02/18/2013	Various	02/18/2013	Various	5,000,000	93,662	93,662	93,662										
33738K-AA-3	First Union Natl Bank Sub Bk Nt		02/18/2013	Harleysville Lake States Ins	11/26/2013	Taxable Exchange	1,700,000	2,014,102	2,021,082	2,008,205		(5,897)		(5,897)			12,877	12,877	82,005	876
35671D-BF-1	Freeport-McMoran Copper & Gold Sr Nt		06/19/2013	Barclays Capital	10/10/2013	Tax Free Exchange	5,000,000	4,822,650	4,829,734	4,829,734		7,084		7,084					91,708	46,069
369550-AQ-1	General Dynamics Corp Co Gtd Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,000,000	90,395	90,395	90,395										
369550-AS-7	General Dynamics Corp Co Gtd Nt		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	500,000	8,549	8,549	8,549										
36962G-2G-8	General Elec Cap Corp MT Nt		02/18/2013	Various	02/18/2013	Various	5,000,000	736,113	736,113	736,113										
37185L-AD-4	Genesis Energy LP Sr Nt		02/05/2013	Wachovia Capital Markets Inc	07/10/2013	Tax Free Exchange	500,000	500,000	500,000	500,000									12,139	
372546-AH-4	George Washington University Bd		02/18/2013	Various	02/18/2013	Various	5,000,000	497,575	497,575	497,575										
377372-AA-5	Glaxosmithkline Cap Inc Gtd Nt		02/18/2013	Various	02/18/2013	Various	2,500,000	117,539	117,539	117,539										
						Redemption 100.0000														
404122-AN-3	HCA Inc Term Ln B4 Nt 1		04/25/2013	Tax Free Exchange	12/31/2013		1,857	1,830	1,857	1,857		27		27					38	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
						Redemption 100.0000														
404122-AP-8	HCA Inc Term Ln B5 Nt 1		09/30/2013	Tax Free Exchange	12/31/2013		4,453	4,425	4,453	4,453		28		28					34	
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	5,977,000	172,048	172,048	172,048										
41283L-AA-3	Harley-Davidson Finl Svc Co Gtd Nt		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,000,000	14,055	14,055	14,055										
427866-AM-0	Hershey Foods Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	2,581,000	294,628	294,628	294,628										
427866-AP-3	Hershey Foods Corp Sr Nt		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	2,000,000	288,836	288,836	288,836										
427866-AS-7	Hershey Foods Corp Sr Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	500,000	10,616	10,616	10,616										
438516-AS-5	Honeywell International Inc Sr Nt		02/18/2013	Various	02/18/2013	Various	9,500,000	1,579,776	1,579,776	1,579,776										
441060-AJ-9	Hospira Inc Sr Nt 6.050% 03/30/17		02/18/2013	Harleysville Lake States Ins	08/13/2013	Various	1,560,000	1,742,824	1,683,288	1,723,248		(19,576)		(19,576)			(39,960)	(39,960)	80,228	36,179
441060-AJ-9	Hospira Inc Sr Nt 6.050% 03/30/17		02/18/2013	Various	02/18/2013	Various	6,667,000	189,002	189,002	189,002										
446150-AG-9	Huntington Bancshares Sub Bk Nt		02/18/2013	Various	02/18/2013	Various	6,500,000	84,298	84,298	84,298										
44701P-AT-1	Huntsman International Inc Extended Term		03/11/2013	Tax Free Exchange	05/28/2013	Tax Free Exchange	1,726,852	1,705,098	1,706,155	1,706,155		1,057		1,057					10,764	10,370
459200-AR-2	International Bus Machs Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	5,000,000	1,748,151	1,748,151	1,748,151										
459200-GT-2	International Bus Machs Corp Sr Nt		02/18/2013	Various	08/05/2013	Various	8,500,000	8,494,545	8,500,000	8,500,000		5,455		5,455					42,500	3,069
459200-GT-2	International Bus Machs Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	8,500,000	32,332	32,332	32,332										
459200-GU-9	International Bus Machs Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	1,500,000	74,446	74,446	74,446										
459200-GZ-8	International Bus Machs Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	7,000,000	53,826	53,826	53,826										
465685-AF-2	ITC Holdings Corp Sr Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	8,145,000	205,302	205,302	205,302										
46628F-AM-3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	5,480,000	58,127	58,127	58,127										
47214T-AC-3	JCP&L Transition Funding LLC ABS Ser 200		02/18/2013	Various	12/05/2013	Various	2,195,522	2,195,355	2,195,522	2,195,522		167		167					81,827	25,866
47214T-AC-3	JCP&L Transition Funding LLC ABS Ser 200		02/18/2013	Various	02/18/2013	Various	2,195,522	53,678	53,678	53,678										
47215B-AB-3	JCP&L Transition Funding LLC ABS Ser 200		02/18/2013	Various	12/05/2013	Various	2,655,631	2,655,458	2,655,631	2,655,631		173		173					93,560	29,133
47215B-AB-3	JCP&L Transition Funding LLC ABS Ser 200		02/18/2013	Various	02/18/2013	Various	4,426,011	174,541	174,541	174,541										
47215B-AB-3	JCP&L Transition Funding LLC ABS Ser 200		12/02/2013	Harleysville Pennland Ins Co	12/05/2013	Paydown	128,547	128,543	128,547	128,547		4		4					1,739	1,681
47215B-AD-9	JCP&L Transition Funding LLC ABS Ser 200		02/18/2013	Various	02/18/2013	Various	5,000,000	1,176,225	1,176,225	1,176,225										
478115-AA-6	Johns Hopkins University Nt		02/18/2013	Harleysville Preferred Ins Co	02/22/2013	Call 120.4424	2,462,000	2,460,968	2,965,292	2,965,292		504,324		504,324					18,311	16,875
478115-AA-6	Johns Hopkins University Nt		02/18/2013	Various	02/18/2013	Various	5,000,000	953,075	953,075	953,075										
478366-AU-1	Johnson Controls Inc Sr Nt		02/18/2013	Harleysville Lake States Ins	02/18/2013	Basis Adjustment	1,615,000	13,449	13,449	13,449										
48121C-YK-6	JPMorgan Chase Sub Bk Nt		02/18/2013	Various	02/18/2013	Various	5,000,000	895,337	895,337	895,337										
487836-BJ-6	Kellogg Co Sr Nt 3.125% 05/17/22		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,000,000	47,737	47,737	47,737										
49306B-NR-0	Key Bank NA Sr Bk Nt 5.091% 03/26/15		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,000,000	182,418	182,418	182,418										
49327X-AB-6	Key Bank NA Sub MT Nt 5.450% 03/03/16		02/18/2013	Various	02/18/2013	Various	2,500,000	303,623	303,623	303,623										
494368-AX-1	Kimberly-Clark Corp Sr Nt		02/18/2013	Various	08/15/2013	Various	3,000,000	2,999,769	3,000,000	3,000,000		231		231					75,000	1,250
494368-AX-1	Kimberly-Clark Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	3,000,000	68,043	68,043	68,043										
50076Q-AY-2	Kraft Foods Inc Sr Nt 2.250% 06/05/17		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	5,000,000	155,691	155,691	155,691										
502413-AY-3	L-3 Communications Corp Gtd Nt		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	4,385,000	114,329	114,329	114,329										
50540R-AJ-1	Laboratory Corp of America Sr Nt		02/18/2013	Various	02/18/2013	Various	12,475,000	27,603	27,603	27,603										
544152-AE-1	Lorillard Tobacco Co Sr Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	3,500,000	21,325	21,325	21,325										
548661-CK-1	Lowes Cos Inc Sr Nt 5.400% 10/15/16		02/18/2013	Various	02/18/2013	Various	13,000,000	2,048,280	2,048,280	2,048,280										
55279V-AB-5	MEI Inc Term Ln Nt 1 5.000% 08/15/20		09/12/2013	Goldman Sachs & Company	12/11/2013	Redemption 100.0000	12,500,000	12,463,750	12,500,000	12,500,000		36,250		36,250					166,736	
58013M-EB-6	McDonalds Corp MT Nt Ser I		02/18/2013	Various	02/18/2013	Various	2,000,000	400,444	400,444	400,444										
585055-AH-9	Medtronic Inc Sr Nt 4.750% 09/15/15		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,000,000	115,584	115,584	115,584										
585055-AR-7	Medtronic Inc Sr Nt 3.000% 03/15/15		02/18/2013	Various	02/18/2013	Various	5,000,000	236,891	236,891	236,891										
58933Y-AB-1	Merck & Co Inc Sr Nt 2.250% 01/15/16		02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	500,000	23,026	23,026	23,026										

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
589929-5F-1	Merrill Lynch Mtg Investors RMBS Ser 200		11/21/2013	Morgan Stanley & Co Inc	12/25/2013	Paydown	1,717,565	1,570,985	1,717,565	1,717,565		146,580		146,580					3,712	896
594918-AG-9	Microsoft Corp Sr Nt 1.625% 09/25/15		02/18/2013	Various	02/18/2013	Various	5,000,000	154,355	154,355	154,355										
60871R-AC-4	Molson Coors Brewing Co Co Gtd Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	15,000,000	426,417	426,417	426,417										
617482-4M-3	Morgan Stanley Sub Nt 4.875% 11/01/22		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	2,000,000	65,353	65,353	65,353										
61748A-AE-6	Morgan Stanley Dean Witter Sub Nt		02/18/2013	Various	02/18/2013	Various	2,500,000	96,751	96,751	96,751										
626717-AE-2	Murphy Oil Corp Sr Nt 2.500% 12/01/17		02/18/2013	Various	02/18/2013	Various	20,000,000	19,645	19,645	19,645										
63860H-AC-3	Nationstar Home Equity Loan Tr RMBS Ser		01/17/2013	Citigroup	12/26/2013	Paydown	2,503,276	2,323,353	2,503,276	2,503,276		179,923		179,923					5,926	700
63860H-AC-3	Nationstar Home Equity Loan Tr RMBS Ser		02/19/2013	Harleysville Pennland Ins Co	12/26/2013	Paydown	1,668,851	1,499,697	1,668,851	1,668,851		169,154		169,154					3,450	410
63860H-AC-3	Nationstar Home Equity Loan Tr RMBS Ser		02/19/2013	Harleysville Pennland Ins Co	02/19/2013	Basis Adjustment	10,000,000	327,734	327,734	327,734										
655844-AU-2	Norfolk Southern Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	7,500,000	563,030	563,030	563,030										
67073E-AN-0	Nuveen Investments Inc Term Ln A First L		03/04/2013	Deutsche Bank Securities	04/29/2013	Tax Free Exchange	901,597	901,597	901,597	901,597									16,444	
67073E-AQ-3	Nuveen Investments Inc Term Ln B First L		04/29/2013	Tax Free Exchange	05/28/2013	Goldman Sachs & Company	901,597	901,597	911,740	901,597							10,143	10,143	3,049	130
674599-BZ-7	Occidental Petroleum Corp Sr Nt		02/18/2013	Various	02/18/2013	Various	2,500,000	127,869	127,869	127,869										
68233L-AD-1	Oncor Electric Delivery Trans ABS Ser 20		02/18/2013	Various	08/15/2013	Various	530,804	530,778	530,804	530,804		26		26					14,385	240
68233L-AD-1	Oncor Electric Delivery Trans ABS Ser 20		02/18/2013	Various	02/18/2013	Various	3,089,046	189,809	189,809	189,809										
68234P-AC-3	One Call Medical Term Ln Nt 3		03/25/2013	Tax Free Exchange	04/01/2013	Redemption 100.0000	30,000	29,446	30,000	30,000		554		554					32	29
70454B-AN-9	Peabody Energy Corp Term Ln Nt 1		11/07/2013	Citigroup	12/31/2013	Redemption 100.0000	35,000	34,913	35,000	35,000		88		88					210	
713448-BJ-6	Pepsico Inc Sr Nt 7.900% 11/01/18		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,000,000	333,805	333,805	333,805										
713448-BV-9	Pepsico Inc Sr Nt 0.800% 08/25/14		02/18/2013	Various	02/18/2013	Various	2,000,000	15,558	15,558	15,558										
717081-AQ-6	Pfizer Inc Nt 4.650% 03/01/18		02/18/2013	Various	02/18/2013	Various	3,500,000	554,110	554,110	554,110										
717081-AR-4	Pfizer Inc Sr Nt 4.500% 02/15/14		02/18/2013	Various	02/18/2013	Various	3,500,000	140,977	140,977	140,977										
717081-DA-8	Pfizer Inc Sr Nt 5.350% 03/15/15		02/18/2013	Various	02/18/2013	Various	5,500,000	524,202	524,202	524,202										
73019#-AA-0	PNC Equip Finc LLC ABS Priv Pl Nt Ser A		02/18/2013	Harleysville Preferred Ins Co	09/13/2013	Redemption 100.0000	580,573	580,573	580,573	580,573									13,063	7,499
73019#-AA-0	PNC Equip Finc LLC ABS Priv Pl Nt Ser A		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	8,708,600	160,211	160,211	160,211										
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B		02/18/2013	Harleysville Preferred Ins Co	09/13/2013	Redemption 100.0000	419,427	419,427	419,427	419,427									9,437	5,418
73019#-AB-8	PNC Equip Finc LLC ABS Priv Pl Nt Ser B		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	6,291,400	115,742	115,742	115,742										
74005P-AN-4	Praxair Inc Sr Nt 5.375% 11/01/16		02/18/2013	Various	02/18/2013	Various	3,000,000	462,802	462,802	462,802										
74005P-AP-9	Praxair Inc Sr Nt 5.200% 03/15/17		02/18/2013	Various	02/18/2013	Various	3,000,000	475,759	475,759	475,759										
742718-BZ-1	Procter & Gamble Co Sr Nt		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,000,000	115,128	115,128	115,128										
742718-DA-4	Procter & Gamble Co Sr Nt		02/18/2013	Various	02/18/2013	Various	10,000,000	675,742	675,742	675,742										
742718-DS-5	Procter & Gamble Co Sr Nt		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	500,000	18,133	18,133	18,133										
742718-DV-8	Procter & Gamble Co Sr Nt		02/18/2013	Various	02/18/2013	Various	14,000,000	359,091	359,091	359,091										
74340X-AK-7	Prologis LP Sr Nt 6.250% 03/15/17		02/18/2013	Various	02/18/2013	Various	8,950,000	89,490	89,490	89,490										
74340X-AM-3	Prologis LP Co Gtd Nt 6.625% 05/15/18		02/18/2013	Various	02/18/2013	Various	8,441,000	539,411	539,411	539,411										
744320-AG-0	Prudential Financial Inc MT Nt Ser C		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	1,000,000	99,182	99,182	99,182										
74956F-AG-0	RH Donnelley New Term Ln Nt 2 D3-Exit		01/31/2013	Tax Free Exchange	09/05/2013	Morgan/JP/Securities - Bonds	1,158,434	498,126	886,202	498,126							388,075	388,075	65,801	1,448
74956F-AG-0	RH Donnelley New Term Ln Nt 2 D3-Exit		01/31/2013	Tax Free Exchange	08/14/2013	Redemption 100.0000	79,966	34,385	79,966	79,966		45,580		45,580					3,784	100

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74956F-AG-0	RH Donnelley New Term Ln Nt 1 D3-Exit		02/28/2013	Tax Free Exchange	09/05/2013	Morgan/JP/Securities - Bonds	203,720	87,599	155,846	87,599							68,246	68,246	10,169	2,947
75953M-AD-2	Centerpoint Energy Trans ABS Ser 2001-1		02/18/2013	Various	09/15/2013	Various	1,688,379	1,688,254	1,688,379	1,688,379		125		125					78,726	40,399
75953M-AD-2	Centerpoint Energy Trans ABS Ser 2001-1		02/18/2013	Various	02/18/2013	Various	1,688,379	36,950	36,950	36,950										
779382-AP-5	Rowan Companies Inc Co Gtd Nt		02/18/2013	Various	04/16/2013	Various	8,200,000	8,788,862	8,967,014	8,780,337		(8,524)		(8,524)			186,677	186,677	150,861	85,502
779382-AP-5	Rowan Companies Inc Co Gtd Nt		02/18/2013	Various	02/18/2013	Various	12,600,000	113,937	113,937	113,937										
78004N-AC-5	Royal Adhesives and Sealants 1st Lien TL		08/15/2013	Morgan Stanley & Co Inc	08/20/2013	Morgan Stanley & Co Inc	1,000,000	1,000,000	1,006,250	1,000,000							6,250	6,250	764	
785592-AA-4	Sabine Pass Liquefaction Sec Nt		01/29/2013	Morgan Stanley & Co Inc	01/29/2013	Pressprich R W	1,000,000	1,000,000	1,016,250	1,000,000							16,250	16,250		
81774U-AC-1	Sesac Inc Term Ln Nt 1		02/21/2013	Jeffries & Co Inc	06/28/2013	Redemption 100.0000	10,000	9,900	10,000	10,000		100		100					135	
81774U-AC-1	Sesac Inc Term Ln Nt 1		02/21/2013	Jeffries & Co Inc	12/20/2013	Tax Free Exchange	10,000	9,900	9,910	9,910		10		10					432	
81774U-AC-1	Sesac Inc Term Ln Nt 2		02/21/2013	Jeffries & Co Inc	03/28/2013	Tax Free Exchange	127,660	126,383	126,400	126,400		17		17					1,340	
81774U-AC-1	Sesac Inc Term Ln Nt 4		12/20/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	5,000	4,956	5,000	5,000		44		44					9	1
81774U-AC-1	Sesac Inc Term Ln Nt 3		09/23/2013	Tax Free Exchange	09/30/2013	Redemption 100.0000	5,000	4,954	5,000	5,000		46		46					7	2
83001Q-AH-0	Six3 Systems Inc Term Ln Nt 1		02/18/2013	Harleysville Worcester Ins Co	11/15/2013		15,000,000	14,854,972	15,000,000	15,000,000		145,028		145,028					927,369	151,667
83001Q-AH-0	Six3 Systems Inc Term Ln Nt 1		02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	15,000,000	111,278	111,278	111,278										
833034-AE-1	Snap-On Inc Nt 5.500% 01/15/17		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,500,000	151,166	151,166	151,166										
85171Y-AB-5	Springleaf Mtg Ln Tr RMBS Ser 2012-3A Cl		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	5,000,000	22,600	22,600	22,600										
86358E-CL-8	Structured Asset Inv Ln Tr RMBS Ser 2003		06/26/2013	Morgan Stanley & Co Inc	12/25/2013	Paydown	729,161	664,903	729,161	729,161		64,257		64,257					2,227	160
89233P-4B-9	Toyota Motor Credit Corp MT Nt		02/18/2013	Various	02/18/2013	Various	6,500,000	382,795	382,795	382,795										
89233P-5S-1	Toyota Motor Credit Corp MT Nt		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,500,000	49,990	49,990	49,990										
89233P-6D-3	Toyota Motor Credit Corp Sr Nt		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	12,000,000	260,778	260,778	260,778										
90265E-AG-5	UDR Inc Co Gtd Nt 4.625% 01/10/22		02/18/2013	Various	02/18/2013	Various	12,000,000	284,084	284,084	284,084										
90346Y-AB-5	US Shipping Corp Term Ln Nt 1		06/19/2013	UBS Warburg London	12/31/2013	Redemption 100.0000	10,000	10,025	10,000	10,000		(25)		(25)					373	
904764-AL-1	Unilever Cap Corp Co Gtd Nt		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,000,000	53,142	53,142	53,142										
90783T-AA-8	Union Pacific RR PTC Ser 2004-1		02/18/2013	Various	07/02/2013	Various	128,119	128,119	128,119	128,119									3,462	885
90783T-AA-8	Union Pacific RR PTC Ser 2004-1		02/18/2013	Various	02/18/2013	Various	3,630,711	479,329	479,329	479,329										
911312-AH-9	United Parcel Service Sr Nt		02/18/2013	Various	02/18/2013	Various	13,000,000	2,519,601	2,519,601	2,519,601										
913017-BH-1	United Technologies Corp Nt		02/18/2013	Various	02/18/2013	Various	4,000,000	413,148	413,148	413,148										
913017-BV-0	United Technologies Corp Sr Nt		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	10,000,000	351,613	351,613	351,613										
931142-BT-9	Wal-Mart Stores Inc Sr Nt		02/18/2013	Harleysville Preferred Ins Co	05/01/2013	Maturity	900,000	899,946	900,000	900,000		54		54					20,475	12,171
931142-BT-9	Wal-Mart Stores Inc Sr Nt		02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	900,000	7,451	7,451	7,451										
931142-CG-6	Wal-Mart Stores Inc Nt		02/18/2013	Various	02/18/2013	Various	5,000,000	871,318	871,318	871,318										
931142-CT-8	Wal-Mart Stores Inc Sr Nt		02/18/2013	Various	02/18/2013	Various	3,000,000	131,047	131,047	131,047										
931142-CU-5	Wal-Mart Stores Inc Sr Nt		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,000,000	95,284	95,284	95,284										
942683-AF-0	Watson Pharmaceuticals Inc Sr Nt		02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	5,000,000	16,572	16,572	16,572										
942683-AG-8	Watson Pharmaceuticals Inc Sr Nt		02/18/2013	Various	02/18/2013	Various	22,000,000	54,409	54,409	54,409										
949746-RD-5	Wells Fargo & Co Sub Nt		11/26/2013	Taxable Exchange	11/26/2013	Direct	921	935	921	935							(14)	(14)		
94983C-AS-6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		10/18/2013	Credit Suisse First Boston	12/01/2013	Paydown	431,787	438,263	431,787	431,787		(6,477)		(6,477)					1,394	693
976707-AN-9	Wisconsin Gas Co Sr Nt		02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	1,000,000	106,198	106,198	106,198										
98149B-AK-7	World Kitchen LLC Term Ln Nt 1		03/11/2013	Bank of Montreal	12/31/2013	Redemption 100.0000	269,242	266,550	269,242	269,242		2,692		2,692					3,460	
984121-CF-8	Xerox Corp Sr Nt 2.950% 03/15/17		02/18/2013	Various	02/18/2013	Various	6,152,000	22,741	22,741	22,741										
L7601F-AC-5	Pinnacle Acquistion (Paradigm) Term Ln C		02/12/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	99,750	98,402	99,750	99,750		1,348		1,348					2,409	
292505-AF-1	EnCana Corp Sr Nt 5.900% 12/01/17	I	02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	3,000,000	140,969	140,969	140,969										
292505-AJ-3	EnCana Corp Sr Nt 3.900% 11/15/21	I	02/18/2013	Various	02/18/2013	Various	8,000,000	501,470	501,470	501,470										
65334H-AK-8	Nexen Inc Sr Nt 6.200% 07/30/19	I	02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	5,200,000	395,900	395,900	395,900										

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89153U-AE-1	Total Capital Canada Ltd Sr Nt	A	02/18/2013	Harleysville Ins Co NJ	02/18/2013	Basis Adjustment	2,000,000	8,965	8,965	8,965										
C9413P-AP-8	Valeant Pharmaceuticals Inc Term Ln B Nt	A	08/12/2013	Goldman Sachs & Company	09/26/2013	Redemption 100.0000	75,000	73,875	75,000	75,000		1,125		1,125					230	
000000-00-0	FMG (Fortescue Metals) Resrcs Term Ln Nt	R	11/22/2013	Credit Suisse First Boston	12/31/2013	Redemption 100.0000	79,000	78,803	79,000	79,000		198		198					364	
00163G-AE-7	ALM Loan Funding CLO Ser 2012-7A Cl A2	R	02/18/2013	Various	02/18/2013	Various	25,000,000	77,500	77,500	77,500										
018890-16-0	Preferred Term Secs XIII ABS Sec Nt Ser	F	02/18/2013	Harleysville Ins Co	12/24/2013	Paydown	501,285	365,301	501,285	501,285		135,985		135,985					2,295	669
018890-16-0	Preferred Term Secs XIII ABS Sec Nt Ser	F	02/18/2013	Harleysville Ins Co	02/18/2013	Basis Adjustment	3,190,561	311,310	311,310	311,310										
03512T-AA-9	Anglogold Holdings PLC Co Gtd Nt	R	02/18/2013	Harleysville Worcester Ins Co	04/25/2013	Barclays Capital	2,900,000	3,033,693	3,039,867	3,030,712		(2,982)		(2,982)			9,155	9,155	84,432	53,257
03512T-AA-9	Anglogold Holdings PLC Co Gtd Nt	R	02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	2,900,000	25,807	25,807	25,807										
04013J-AE-5	ARES CLO Ltd Inc CLO Ser 2011-16A Cl AR	R	06/11/2013	Various	11/17/2013	Various	1,041,842	1,041,346	1,041,842	1,041,842		496		496					5,510	980
046353-AA-6	AstraZeneca PLC Sr Nt 5.400% 06/01/14	R	02/18/2013	Various	02/18/2013	Various	3,000,000	193,021	193,021	193,021										
055451-AB-4	BHP Billiton Fin USA Ltd Gtd Nt	R	02/18/2013	Various	02/18/2013	Various	4,000,000	545,194	545,194	545,194										
055451-AQ-1	BHP Billiton Fin USA Ltd Co Gtd Nt	R	02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	10,000,000	185,293	185,293	185,293										
055650-BH-0	BP Capital Markets PLC Co Gtd Nt	R	02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	1,500,000	316,890	316,890	316,890										
14309Y-AC-8	Carlyle Global Mrkt Strat CLO Ser 2012-4	R	02/18/2013	Various	02/18/2013	Various	10,000,000	2,000	2,000	2,000										
22303Q-AN-0	Covidien International Fin SA Sr Nt	R	02/18/2013	Harleysville Worcester Ins Co	02/18/2013	Basis Adjustment	15,000,000	620,599	620,599	620,599										
29358Q-AA-7	Ensco Plc Sr Nt 4.700% 03/15/21	R	02/18/2013	Various	10/16/2013	Various	5,000,000	5,571,540	5,326,600	5,529,098		(42,442)		(42,442)			(202,498)	(202,498)	258,500	99,875
363203-AA-8	Gale Force CLO Ltd CLO Ser 2005-1A	R	06/11/2013	Various	08/15/2013	Various	206,286	206,002	206,286	206,286		284		284					287	88
44920U-AD-0	Hyundai Capital Services Sr Nt	R	02/18/2013	Various	02/18/2013	Various	24,593,000	34,710	34,710	34,710										
500472-AF-2	Koninklijke Philips Electronic Sr Nt	R	02/18/2013	Various	02/18/2013	Various	30,180,000	1,272,004	1,272,004	1,272,004										
53225V-AC-3	Lightpoint CLO Ltd CLO Ser 2006-5A Cl A1	R	06/11/2013	Various	11/11/2013	Various	3,256,669	3,219,146	3,256,669	3,256,669		37,522		37,522					5,809	1,663
66989H-AB-4	Novartis Co Gtd Nt 1.900% 04/24/13	R	02/18/2013	Harleysville Preferred Ins Co	04/24/2013	Maturity	2,000,000	1,999,845	2,000,000	2,000,000		155		155					19,000	12,033
66989H-AB-4	Novartis Co Gtd Nt 1.900% 04/24/13	R	02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	2,000,000	5,947	5,947	5,947										
71656L-AP-6	Petroleos Mexicanos Sr Nt	F	01/23/2013	Morgan/JP/Securities - Bonds	08/30/2013	Tax Free Exchange	10,000,000	9,972,400	9,973,762	9,973,762		1,362		1,362					204,167	
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	02/18/2013	Various	12/24/2013	Various	611,350	445,498	611,350	611,350		165,851		165,851					2,799	816
74041A-AA-1	Preferred Term Sec XIII ABS Flt Rt Nt Se	R	02/18/2013	Various	02/18/2013	Various	3,891,092	160,651	160,651	160,651										
74041N-AA-3	Preferred Term Sec XII ABS Sec Nt	F	06/06/2013	Morgan/JP/Securities - Bonds	12/24/2013	Paydown	844,157	728,170	844,157	844,157		115,987		115,987					5,698	1,793
74041U-AA-7	Preferred Term Sec ABS XIV Sec Nt	R	06/14/2013	Bank of America BISD Dealer	12/24/2013	Paydown	488,327	384,557	488,327	488,327		103,769		103,769					1,201	887
74042E-AA-2	Preferred Term Sec Ltd ABS XVII Sr Nt Se	F	04/17/2013	Citigroup	09/23/2013	Call 100.0000	2,039,417	1,560,154	2,039,417	2,039,417		479,263		479,263					4,916	1,079
74042E-AA-2	Preferred Term Sec Ltd ABS XVII Sr Nt Se	F	04/17/2013	Citigroup	12/23/2013	Redemption 100.0000	114,165	87,336	114,165	114,165		26,829		26,829					579	60
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt	R	02/18/2013	Various	12/23/2013	Various	930,709	635,046	930,709	930,709		295,663		295,663					2,594	991
74042H-AA-5	Preferred Term Sec Ltd ABS XIX Flt Rt Nt	R	02/18/2013	Various	02/18/2013	Various	8,147,624	630,419	630,419	630,419										
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-	R	04/17/2013	Citigroup	12/23/2013	Redemption 100.0000	807,926	616,043	807,926	807,926		191,882		191,882					3,459	438
74042M-AE-6	Preferred Term Sec Ltd ABS Mezz Nt Cl B-	R	09/23/2013	Interest Capitalization	12/23/2013	Paydown	1,012	1,012	1,012	1,012									5	
74966U-AH-3	RPI Finance Trust Term Ln B2 Nt 1	R	11/15/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	48,377	48,209	48,377	48,377		168		168					201	
74966U-AJ-9	RPI Finance Trust Term Ln B3 Nt 1	R	11/15/2013	Tax Free Exchange	12/31/2013	Redemption 100.0000	17,095	16,914	17,095	17,095		181		181					71	
822582-AJ-1	Shell International Finance Co Gtd Nt	R	02/18/2013	Various	02/18/2013	Various	2,500,000	383,383	383,383	383,383										
85771P-AB-8	Statoil ASA Co Gtd Nt 3.125% 08/17/17	R	02/18/2013	Harleysville Preferred Ins Co	02/18/2013	Basis Adjustment	2,000,000	167,476	167,476	167,476										
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt	R	02/18/2013	Various	02/18/2013	Various	10,999,000	466,610	466,610	466,610										
G72212-AA-4	Preferred Term Secs XIX ABS Sec Nt	F	02/18/2013	Harleysville Pennland Ins Co	12/22/2013	Paydown	1,680,307	1,138,653	1,680,307	1,680,307		541,653		541,653					4,683	1,789

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G72212-AA-4	Preferred Term Secs XIX ABS Sec Nt	F	02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	14,709,764	1,206,993	1,206,993	1,206,993										
G7222G-AA-2	Preferred Term Secs XVII ABS Sec Nt	F	02/14/2013	Sterne Agee	12/23/2013	Paydown	395,020	300,215	395,020	395,020		94,805		94,805					1,669	451
G7222R-AA-8	Preferred Term Secs XXI ABS Sec Nt	F	02/18/2013	Harleysville Pennland Ins Co	12/23/2013	Paydown	758,129	519,009	758,129	758,129		239,120		239,120					3,942	776
G7222R-AA-8	Preferred Term Secs XXI ABS Sec Nt	F	02/18/2013	Harleysville Pennland Ins Co	02/18/2013	Basis Adjustment	7,673,562	1,165,680	1,165,680	1,165,680										
Q6075#-AA-3	FMG (Fortescue Metals) Resrcs Term Ln B	R	02/18/2013	Various	11/15/2013	Various	31,920,000	31,714,590	31,920,000	31,920,000		205,410		205,410					1,480,068	228,095
Q6075#-AA-3	FMG (Fortescue Metals) Resrcs Term Ln B	R	02/18/2013	Various	02/18/2013	Various	31,920,000	604,410	604,410	604,410										
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,233,576,568	275,049,498	279,524,835	278,849,177		3,799,677		3,799,677			675,656	675,656	5,952,358	1,526,141
8399998. Total - Bonds							2,087,515,618	448,161,113	451,896,258	451,334,735		3,173,614		3,173,614			561,521	561,521	8,591,871	2,212,473
8999998. Total - Preferred Stocks																				
217202-10-0	Copano Energy LLC Com		02/04/2013	Instinet Villanova	05/03/2013	Tax Free Exchange	25,700.000	994,839	994,839	994,839									14,778	
494550-10-6	Kinder Morgan Energy - LP Com		05/03/2013	Tax Free Exchange	05/03/2013	Cash Adjustment	0.910	77	79	77									2	
607525-10-2	Model N Inc Com		09/16/2013	Merrill Lynch	09/17/2013	Merrill Lynch	9,366.000	94,091	89,570	94,091							(4,521)	(4,521)		
88160T-10-7	Tesoro Logistics LP Com		02/04/2013	Instinet Villanova	04/30/2013	Liquidnet	11,200.000	499,698	659,497	499,698							159,799	159,799		
74734M-10-9	QIHOO 360 Technology Co Ltd ADR - Com	R	06/17/2013	Merrill Lynch	06/18/2013	Merrill Lynch	4,264.000	186,976	182,262	186,976							(4,715)	(4,715)		
G86954-10-7	Taylor Wimpey PLC Com (GBP)	D	08/30/2013	Direct	09/10/2013	Direct	76,100.000	20,585	129,329	20,891						305	108,439	108,744		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,796,266	2,055,576	1,796,572						305	259,004	259,309	14,778	
63867N-16-6	Nationwide Dest 2055-INST Svc Cl (Seed)		09/26/2013	Direct	11/05/2013	Direct	5.520	64	70	64							6	6		
63867N-22-4	Nationwide Dest 2055-A (Seed)		09/26/2013	Direct	11/05/2013	Direct	3.510	41	45	41							4	4		
63867N-23-2	Nationwide US Sm Cap Value Fd Cl I (Seed		06/21/2013	Direct	11/05/2013	Direct	0.640	8	10	8							1	1		
63867N-29-9	Nationwide Intl Value Fd Cl C (Seed)		09/20/2013	Direct	11/05/2013	Direct	5.490	36	37	36							1	1		
63867R-68-8	Nationwide Enhanced Inc-R (Seed)		10/31/2013	Direct	11/05/2013	Direct	0.300	3	3	3										
63867T-87-4	Nationwide Intl Index Fd-R (Seed)		09/20/2013	Direct	11/05/2013	Direct	1.780	14	15	14							1	1		
63867U-79-8	Nationwide Mid Cap Mkt Index-R (Seed)		09/20/2013	Direct	11/05/2013	Direct	0.260	5	5	5										
63867V-14-3	Nationwide High Yield Bd Fd Cl A (Seed)		10/31/2013	Direct	11/05/2013	Direct	0.890	6	6	6										
63867V-19-2	Nationwide Large Cap Growth (Seed)		09/20/2013	Direct	11/05/2013	Direct	0.530	6	6	6										
63867V-87-9	Nationwide Small Cap Index-R (Seed)		06/21/2013	Direct	11/05/2013	Direct	0.460	6	7	6							1	1		
638686-15-4	Nationwide Var Ins Tr MM Mid Cap Val Fnd		09/23/2013	Direct	11/05/2013	Direct	62.530	773	807	773							33	33		
638686-64-2	Nationwide Var Ins Tr Small Cap Index Cl		09/23/2013	Direct	11/05/2013	Direct	895.040	10,028	12,002	10,028							1,974	1,974	28	
638686-67-5	Nationwide Var Ins Tr S&P 500 Index Cl I		09/23/2013	Direct	11/05/2013	Direct	904.840	10,018	11,220	10,018							1,202	1,202	18	
63868B-39-3	Nationwide Ziegler Eq Inc Fd Inst (Seed)		09/18/2013	Direct	11/05/2013	Direct	823.050	10,000	10,255	10,000							255	255		
63868B-70-8	Nationwide Core Plus Bd Fd Cl I (Seed)		10/31/2013	Direct	11/05/2013	Direct	9.710	102	99	102							(3)	(3)	2	
63868M-44-9	Nationwide Var Ins Tr Income Bond Fund C		03/13/2013	Direct	03/14/2013	Direct	3,836.510	38,365	38,342	38,365							(23)	(23)		
9299999. Subtotal - Common Stocks - Mutual Funds								69,475	72,929	69,475							3,452	3,452	48	
9799998. Total - Common Stocks								1,865,741	2,128,505	1,866,047						305	262,456	262,761	14,826	
9899999. Total - Preferred and Common Stocks								1,865,741	2,128,505	1,866,047						305	262,456	262,761	14,826	
9999999 - Totals								450,026,854	454,024,763	453,200,782		3,173,614		3,173,614		305	823,977	824,282	8,606,697	2,212,473

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
63861*-10-6	Nationwide Agribusiness Ins. Co. $15 Cum Pfd		28223	2CIB6	NO		2,770,000	4,000.000	100.0
0299999. Subtotal - Preferred Stock - U.S. P&C Insurer							2,770,000	XXX	XXX
0999999. Total Preferred Stocks							2,770,000	XXX	XXX
04855@-10-6	Allied Insurance Company of America		10127	2CIB1	NO		7,814,343	15,000.000	100.0
22610#-10-2	Crestbrook Insurance Company		18961	2CIB1	NO		99,823,754	60,000.000	100.0
63526#-10-4	National Casualty Co.		11991	2CIB1	NO		125,874,581	100.000	100.0
63861*-11-4	Nationwide Agribusiness Ins. Co.		28223	2CIB1	NO		63,931,439	949,992.000	100.0
63863*-10-4	Nationwide General Ins. Co.		23760	2CIB1	NO		21,941,926	20,000.000	100.0
63864@-10-1	Nationwide Property & Casualty Ins. Co.		37877	2CIB1	NO		55,604,688	60,000.000	100.0
63865@-10-0	Nationwide Indemnity Co.		10070	2CIB1	NO		1,069,276,308	28,000.000	100.0
63870@-10-3	Nationwide Ins. Co. of Florida		10948	2CIB1	NO		272,910,661	10,000.000	100.0
63871@-10-2	Nationwide Assurance Company		10723	2CIB1	NO		59,067,264	1,750.000	100.0
63872*-10-3	Nationwide Affinity Ins. Co. of America		26093	2CIB1	NO		12,679,573	500,000.000	100.0
81049*-10-3	Scottsdale Insurance Company		41297	2CIB1	NO		716,364,695	30,136.000	100.0
81052#-10-3	Scottsdale Indemnity Ins. Co.		15580	2CIB1	NO		36,595,462	50,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							2,541,884,694	XXX	XXX
41282@-10-5	Harleysville Life Insurance		64327	2CIB1	NO		26,264,323	306,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							26,264,323	XXX	XXX
01922#-10-9	Allied Holdings (Delaware)		00000	2CIB2	YES	490,747,917	757,396,210	100.000	100.0
01922@-10-2	Allied Group, Inc.		00000	2CIB2	NO		607,262,602	850.000	100.0
63862@-10-3	Nationwide Corporation		00000	2CIA1	YES	887,254,537	3,545,291,680	12,992,922.000	95.2
87267*-10-5	TH1 Holdings Delaware, Inc.		00000	2CIB2	NO		224,664,215	100.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer						1,378,002,454	5,134,614,707	XXX	XXX
02738#-10-1	American Marine Underwriters		00000	2CIB2	NO			20.000	100.0
45789*-10-2	Insurance Intermediaries, Inc.		00000	2CIB2	NO			1,615.000	100.0
54228*-10-3	Lone Star General Agency		00000	2CIB2	NO			1,000.000	100.0
63861@-10-4	Nationwide Cash Management Co.		00000	2CIB2	NO		13,992,068	100.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							13,992,068	XXX	XXX
1899999. Total Common Stocks						1,378,002,454	7,716,755,792	XXX	XXX
1999999 - Totals						1,378,002,454	7,719,525,792	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 9,238,495,338

2.Total amount of intangible assets nonadmitted $ 454,152,920

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
000000-00-0	NWD Investment Management Inc	Nationwide Corporation		476,200.000	95.2
0199999. Subtotal - Preferred Stock				XXX	XXX
000000-00-0	AMCO Insurance Co.	Allied Group, Inc.		300,000.000	100.0
000000-00-0	Depositors Insurance Co.	Allied Group, Inc.		300,000.000	100.0
000000-00-0	Allied Property & Casualty Insurance Co.	Allied Group, Inc.		300,000.000	100.0
000000-00-0	Premier Agency, Inc.	Allied Group, Inc.		100,000.000	100.0
872469-J0-2	Nationwide Insurance Co. of America	Allied Group, Inc.		12,500.000	100.0
000000-00-0	Nationwide Sales Solutions, Inc.	Allied Group, Inc.		20,000.000	100.0
41282#-10-4	Harleysville Group Inc.	Allied Holdings (Delaware)	490,747,917	100.000	100.0
000000-00-0	Nationwide Financial Services, Inc	Nationwide Corporation	887,254,537	95.240	95.2
000000-00-0	Nationwide Global Holdings, Inc.	Nationwide Corporation		0.952	95.2
000000-00-0	NWD Investment Management Inc	Nationwide Corporation		913,113.500	95.2
81052@-10-5	Scottsdale Surplus Lines Insurance Co.	Scottsdale Insurance Company		10,000.000	100.0
95831#-10-1	Western Heritage Insurance Co.	Scottsdale Insurance Company		4,776,076.000	100.0
000000-00-0	Veterinary Pet Insurance	Scottsdale Insurance Company	9,671,166	6,935,387.000	100.0
000000-00-0	Freedom Specialty Insurance Co.	Scottsdale Insurance Company	3,625,960	292,000.000	100.0
000000-00-0	Titan Indemnity Co.	TH1 Holdings Delaware, Inc.		4,319,951.000	100.0
000000-00-0	Victoria Fire & Casualty Company	TH1 Holdings Delaware, Inc.		1,500.000	100.0
000000-00-0	Titan Auto Insurance of New Mexico, Inc	TH1 Holdings Delaware, Inc.		1,000.000	100.0
000000-00-0	Titan Insurance Services, Inc	TH1 Holdings Delaware, Inc.		1.000	100.0
0299999. Subtotal - Common Stock			1,391,299,580	XXX	XXX
0399999 - Total			1,391,299,580	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
	Nationwide Mutual Ins Co NAMC Repurchase			12/02/2013	Direct	12/29/2014	146,643,347					146,643,347	146,643,347	5,469,542		3.068	3.126	MAT		
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations							146,643,347					146,643,347	146,643,347	5,469,542		XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							146,643,347					146,643,347	146,643,347	5,469,542		XXX	XXX	XXX		
7799999. Total - Issuer Obligations							146,643,347					146,643,347	146,643,347	5,469,542		XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds							146,643,347					146,643,347	146,643,347	5,469,542		XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
825252-69-5	S/T Investment Co Liquid Asset Private (			12/03/2013	Various	XXX	34,479						34,479	1		0.020	0.020	MON	4	
8999999. Subtotal - Class One Money Market Mutual Funds							34,479					XXX	34,479	1		XXX	XXX	XXX	4	
	Nationwide Cash Mgmt Partn			12/31/2013	Various	12/31/2014	463,967,000					463,967,000	463,967,000			0.016	0.030	MON	13,901	
9099999. Subtotal - Other Short-Term Invested Assets							463,967,000					XXX	463,967,000			XXX	XXX	XXX	13,901	
9199999 - Totals							610,644,826					XXX	610,644,826	5,469,543		XXX	XXX	XXX	13,905	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants														XXX							XXX	XXX
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options														XXX							XXX	XXX
0039999. Subtotal - Purchased Options - Hedging Effective - Caps														XXX							XXX	XXX
0049999. Subtotal - Purchased Options - Hedging Effective - Floors														XXX							XXX	XXX
0059999. Subtotal - Purchased Options - Hedging Effective - Collars														XXX							XXX	XXX
0069999. Subtotal - Purchased Options - Hedging Effective - Other														XXX							XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants														XXX							XXX	XXX
0099999. Subtotal - Purchased Options - Hedging Other - Put Options														XXX							XXX	XXX
0109999. Subtotal - Purchased Options - Hedging Other - Caps														XXX							XXX	XXX
0119999. Subtotal - Purchased Options - Hedging Other - Floors														XXX							XXX	XXX
0129999. Subtotal - Purchased Options - Hedging Other - Collars														XXX							XXX	XXX
0139999. Subtotal - Purchased Options - Hedging Other - Other														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants														XXX							XXX	XXX
0169999. Subtotal - Purchased Options - Replications - Put Options														XXX							XXX	XXX
0179999. Subtotal - Purchased Options - Replications - Caps														XXX							XXX	XXX
0189999. Subtotal - Purchased Options - Replications - Floors														XXX							XXX	XXX
0199999. Subtotal - Purchased Options - Replications - Collars														XXX							XXX	XXX
0209999. Subtotal - Purchased Options - Replications - Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0229999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants														XXX							XXX	XXX
0239999. Subtotal - Purchased Options - Income Generation - Put Options														XXX							XXX	XXX
0249999. Subtotal - Purchased Options - Income Generation - Caps														XXX							XXX	XXX
0259999. Subtotal - Purchased Options - Income Generation - Floors														XXX							XXX	XXX
0269999. Subtotal - Purchased Options - Income Generation - Collars														XXX							XXX	XXX
0279999. Subtotal - Purchased Options - Income Generation - Other														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0309999. Subtotal - Purchased Options - Other - Put Options														XXX							XXX	XXX
0319999. Subtotal - Purchased Options - Other - Caps														XXX							XXX	XXX
0329999. Subtotal - Purchased Options - Other - Floors														XXX							XXX	XXX
0339999. Subtotal - Purchased Options - Other - Collars														XXX							XXX	XXX
0349999. Subtotal - Purchased Options - Other - Other														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants														XXX							XXX	XXX
0449999. Subtotal - Written Options - Hedging Effective - Put Options														XXX							XXX	XXX
0459999. Subtotal - Written Options - Hedging Effective - Caps														XXX							XXX	XXX
0469999. Subtotal - Written Options - Hedging Effective - Floors														XXX							XXX	XXX
0479999. Subtotal - Written Options - Hedging Effective - Collars														XXX							XXX	XXX
0489999. Subtotal - Written Options - Hedging Effective - Other														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants														XXX							XXX	XXX
0519999. Subtotal - Written Options - Hedging Other - Put Options														XXX							XXX	XXX
0529999. Subtotal - Written Options - Hedging Other - Caps														XXX							XXX	XXX
0539999. Subtotal - Written Options - Hedging Other - Floors														XXX							XXX	XXX
0549999. Subtotal - Written Options - Hedging Other - Collars														XXX							XXX	XXX
0559999. Subtotal - Written Options - Hedging Other - Other														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0579999. Subtotal - Written Options - Replications - Call Options and Warrants														XXX							XXX	XXX
0589999. Subtotal - Written Options - Replications - Put Options														XXX							XXX	XXX
0599999. Subtotal - Written Options - Replications - Caps														XXX							XXX	XXX
0609999. Subtotal - Written Options - Replications - Floors														XXX							XXX	XXX
0619999. Subtotal - Written Options - Replications - Collars														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0629999. Subtotal - Written Options - Replications - Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants														XXX							XXX	XXX
0659999. Subtotal - Written Options - Income Generation - Put Options														XXX							XXX	XXX
0669999. Subtotal - Written Options - Income Generation - Caps														XXX							XXX	XXX
0679999. Subtotal - Written Options - Income Generation - Floors														XXX							XXX	XXX
0689999. Subtotal - Written Options - Income Generation - Collars														XXX							XXX	XXX
0699999. Subtotal - Written Options - Income Generation - Other														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0719999. Subtotal - Written Options - Other - Call Options and Warrants														XXX							XXX	XXX
0729999. Subtotal - Written Options - Other - Put Options														XXX							XXX	XXX
0739999. Subtotal - Written Options - Other - Caps														XXX							XXX	XXX
0749999. Subtotal - Written Options - Other - Floors														XXX							XXX	XXX
0759999. Subtotal - Written Options - Other - Collars														XXX							XXX	XXX
0769999. Subtotal - Written Options - Other - Other														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 532716AM9	D 1-1	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	11/13/2007	07/15/2017		8,650,000	USDLIBBBA3M (4.98 USD)			(406,501)			(1,148,026)					81,934		100 / 99.957
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 902494AN3	D 1-1	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/19/2007	04/01/2016		9,750,000	USDLIBBBA3M (4.62 USD)			(422,917)			(884,699)					73,665		100 / 99.969
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Liability -- 638671AJ6	Exhibit 7	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2012	12/15/2024		400,000,000	USDLIBBBA3M (4.566 USD)						45,605,108					6,668,333		100 / 100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(829,418)		XXX	43,572,384					6,823,932	XXX	XXX
0869999. Subtotal - Swaps - Hedging Effective - Credit Default														XXX							XXX	XXX
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														XXX							XXX	XXX
0889999. Subtotal - Swaps - Hedging Effective - Total Return														XXX							XXX	XXX
0899999. Subtotal - Swaps - Hedging Effective - Other														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(829,418)		XXX	43,572,384					6,823,932	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	09/13/2007	04/01/2014		9,160,000	USDLIBBBA3M (4.967 USD)			(429,110)	(107,963)		(107,963)	420,871				23,027		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	06/13/2008	06/17/2015		400,000,000	4.7825 USD (USDLIBBBA3M)			18,010,014	25,711,512		25,711,512	(17,040,785)				2,433,562		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group Inc F0R8UP27PHTHYVLBNG30	11/03/2008	02/05/2015		400,000,000	4.138 USD (USDLIBBBA3M)			15,436,414	16,636,364		16,636,364	(14,620,350)				2,110,819		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2010	08/03/2020		200,000,000	USDLIBBBA3M (3.0042 USD)			(5,415,647)	(8,033,607)		(8,033,607)	15,200,027				2,585,752		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/08/2009	12/10/2019		190,000,000	USDLIBBBA3M (3.516 USD)			(6,148,288)	(14,811,084)		(14,811,084)	13,584,589				2,332,396		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Bank of America Corp B4TYDEB6GKMZO031MB27	12/08/2009	12/10/2019		270,000,000	USDLIBBBA3M (3.53 USD)			(8,774,841)	(21,261,948)		(21,261,948)	19,343,975				3,314,457		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2010	01/29/2020		200,000,000	USDLIBBBA3M (3.7332 USD)			(6,909,047)	(17,880,730)		(17,880,730)	15,150,531				2,483,277		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	02/24/2010	02/26/2020		150,000,000	USDLIBBBA3M (3.7732 USD)			(5,239,591)	(13,668,639)		(13,668,639)	11,605,122				1,874,166		001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												529,904	(33,416,095)	XXX	(33,416,095)	43,643,980				17,157,455	XXX	XXX
Credit Default Swap - Purchased Protection on Ingersoll-Rand Co	029717AQ8	N/A	Credit	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2006	03/20/2015		13,000,000	(0.93 USD)			(122,579)	(121,145)		(121,145)	81,365					2	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(122,579)	(121,145)	XXX	(121,145)	81,365					XXX	XXX
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange														XXX							XXX	XXX
Total Return Swap (Systematic Volatility Index)	Portfolio Credit Spread Risk	N/A	Equity/Index.	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	08/20/2013	02/21/2014		27,682,121	Systematic Volatility Index(1.25)			(123,485)	(2,196,108)		(2,196,108)	(2,196,108)				52,604		010
Total Return Swap (S&P500 Dynamic VIX Futures)	Portfolio Credit Spread Risk	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2013	02/28/2014		17,788,548	S&P500 Dynamic VIX Futures(1.5)			(77,416)	(994,404)		(994,404)	(994,404)				36,007		010
Total Return Swap (Systematic Volatility Index)	Portfolio Credit Spread Risk	N/A	Equity/Index.	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	10/15/2013	04/22/2014		38,664,374	Systematic Volatility Index (USDLIBBBA1M)			(87,871)	(3,067,364)		(3,067,364)	(3,067,364)				107,830		010
Total Return Swap (MS Nationwide US Volatility)	Portfolio Credit Spread Risk	N/A	Equity/Index.	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	12/05/2013	05/23/2014		29,815,739	MS Nationwide US Volatility(USDLIBBBA1M)			(16,774)	171,373		171,373	171,373				93,958		010
0949999. Subtotal - Swaps - Hedging Other - Total Return												(305,546)	(6,086,503)	XXX	(6,086,503)	(6,086,503)				290,398	XXX	XXX
0959999. Subtotal - Swaps - Hedging Other - Other														XXX							XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												101,779	(39,623,744)	XXX	(39,623,744)	37,638,842				17,447,854	XXX	XXX
0979999. Subtotal - Swaps - Replication - Interest Rate														XXX							XXX	XXX
0989999. Subtotal - Swaps - Replication - Credit Default														XXX							XXX	XXX
0999999. Subtotal - Swaps - Replication - Foreign Exchange														XXX							XXX	XXX
Total Return Swap (Barclays Cross Asset Trend)	Index Replication	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/14/2013	02/19/2014		39,663,098	Barclays Cross Asset Trend(55)		30,604	(66,612)	(17,560)		(17,560)	(48,164)				73,908		007

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap (Barclays Backwardation Alpha)	Index Replication	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/15/2013	04/15/2014		24,999,358	Barclays Backwardation Alpha(1.2)			(45,261)	273,201		273,201	273,201				67,506		007
Total Return Swap (Barclays Commodity Strat 1670)	Index Replication	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/22/2013	04/24/2014		25,712,065	Barclays Commodity Strat 1670(1.05)			(31,860)	(127,565)		(127,565)	(127,565)				72,345		007
Total Return Swap (JPM Seasonal Spread Port Cmdty)	Index Replication	N/A	Equity/Index.	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/23/2013	04/25/2014		14,713,833	JPM Seasonal Spread Port Cmdty(0.85)			(24,291)	11,113		11,113	11,113				41,581		007
Total Return Swap (Multi Asst Strat Excess Return)	Index Replication	N/A	Equity/Index.	Bank of America Corp B4TYDEB6GKMZO031MB27	11/07/2013	05/12/2014		14,875,892	Multi Asst Strat Excess Return(USDLIBBBA1M)			(18,352)	(45,030)		(45,030)	(45,030)				45,039		007
Total Return Swap (CS Cust 88 Excess Return Cmdty)	Index Replication	N/A	Equity/Index.	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/26/2013	05/30/2014		25,291,102	CS Cust 88 Excess Return Cmdty(0.6)			(13,304)	5,121		5,121	5,121				81,627		007
Total Return Swap (CS Cust 88 Excess Return Cmdty)	Index Replication	N/A	Equity/Index.	Credit Suisse Intl E58DKGMJYYYJLN8C3868	12/20/2013	05/30/2014		15,000,000	CS Cust 88 Excess Return Cmdty(USDLIBBBA1M)			(3,781)	153,103		153,103	153,103				48,412		007
Total Return Swap (BAML Commodity)	Index Replication	N/A	Equity/Index.	Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	07/24/2013	01/24/2014		20,538,954	BAML Commodity(0.8)			(58,600)	142,227		142,227	142,227				26,516		007
Total Return Swap (Credit Suisse Momentum & Vol)	Index Replication	N/A	Equity/Index.	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/05/2013	01/31/2014		10,237,638	Credit Suisse Momentum & Vol(1.15)			(36,782)	(77,198)		(77,198)	(77,198)				15,021		007
1009999. Subtotal - Swaps - Replication - Total Return											30,604	(298,843)	317,412	XXX	317,412	286,809				471,954	XXX	XXX
1019999. Subtotal - Swaps - Replication - Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication											30,604	(298,843)	317,412	XXX	317,412	286,809				471,954	XXX	XXX
1039999. Subtotal - Swaps - Income Generation - Interest Rate														XXX							XXX	XXX
1049999. Subtotal - Swaps - Income Generation - Credit Default														XXX							XXX	XXX
1059999. Subtotal - Swaps - Income Generation - Foreign Exchange														XXX							XXX	XXX
1069999. Subtotal - Swaps - Income Generation - Total Return														XXX							XXX	XXX
1079999. Subtotal - Swaps - Income Generation - Other														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1099999. Subtotal - Swaps - Other - Interest Rate														XXX							XXX	XXX
1109999. Subtotal - Swaps - Other - Credit Default														XXX							XXX	XXX
1119999. Subtotal - Swaps - Other - Foreign Exchange														XXX							XXX	XXX
1129999. Subtotal - Swaps - Other - Total Return														XXX							XXX	XXX
1139999. Subtotal - Swaps - Other - Other														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(299,514)	(33,416,095)	XXX	10,156,289	43,643,980				23,981,387	XXX	XXX
1169999. Total Swaps - Credit Default												(122,579)	(121,145)	XXX	(121,145)	81,365					XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return											30,604	(604,389)	(5,769,091)	XXX	(5,769,091)	(5,799,694)				762,353	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
1209999. Total Swaps											30,604	(1,026,482)	(39,306,331)	XXX	4,266,053	37,925,651				24,743,740	XXX	XXX
1219999. Subtotal - Forwards - Hedging Effective														XXX							XXX	XXX
1229999. Subtotal - Forwards - Hedging Other														XXX							XXX	XXX
1239999. Subtotal - Forwards - Replication														XXX							XXX	XXX
1249999. Subtotal - Forwards - Income Generation														XXX							XXX	XXX
1259999. Subtotal - Forwards - Other														XXX							XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												(829,418)		XXX	43,572,384					6,823,932	XXX	XXX
1409999. Subtotal - Hedging Other												101,779	(39,623,744)	XXX	(39,623,744)	37,638,842				17,447,854	XXX	XXX
1419999. Subtotal - Replication											30,604	(298,843)	317,412	XXX	317,412	286,809				471,954	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals											30,604	(1,026,482)	(39,306,331)	XXX	4,266,053	37,925,651				24,743,740	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	Rebalances portfolio duration
002	Manages cash flow risk
003	Hedges the equity risk of a liability
004	Hedges the interest rate risk of an asset
005	Hedges the interest rate risk of a liability
006	Hedges the credit risk of an asset
007	Replication income generation
008	Hedges the currency risk of an asset
009	Hedges the currency risk of a liability

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants																	XXX							XXX
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options																	XXX							XXX
0039999. Subtotal - Purchased Options - Hedging Effective - Caps																	XXX							XXX
0049999. Subtotal - Purchased Options - Hedging Effective - Floors																	XXX							XXX
0059999. Subtotal - Purchased Options - Hedging Effective - Collars																	XXX							XXX
0069999. Subtotal - Purchased Options - Hedging Effective - Other																	XXX							XXX
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants																	XXX							XXX
0099999. Subtotal - Purchased Options - Hedging Other - Put Options																	XXX							XXX
0109999. Subtotal - Purchased Options - Hedging Other - Caps																	XXX							XXX
0119999. Subtotal - Purchased Options - Hedging Other - Floors																	XXX							XXX
0129999. Subtotal - Purchased Options - Hedging Other - Collars																	XXX							XXX
0139999. Subtotal - Purchased Options - Hedging Other - Other																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants																	XXX							XXX
0169999. Subtotal - Purchased Options - Replications - Put Options																	XXX							XXX
0179999. Subtotal - Purchased Options - Replications - Caps																	XXX							XXX
0189999. Subtotal - Purchased Options - Replications - Floors																	XXX							XXX
0199999. Subtotal - Purchased Options - Replications - Collars																	XXX							XXX
0209999. Subtotal - Purchased Options - Replications - Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0229999. Subtotal - Purchased Options - Income Generation - Call Options and Warrants																	XXX							XXX
0239999. Subtotal - Purchased Options - Income Generation - Put Options																	XXX							XXX
0249999. Subtotal - Purchased Options - Income Generation - Caps																	XXX							XXX
0259999. Subtotal - Purchased Options - Income Generation - Floors																	XXX							XXX
0269999. Subtotal - Purchased Options - Income Generation - Collars																	XXX							XXX
0279999. Subtotal - Purchased Options - Income Generation - Other																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0299999. Subtotal - Purchased Options - Other - Call Options and Warrants																	XXX							XXX
0309999. Subtotal - Purchased Options - Other - Put Options																	XXX							XXX
0319999. Subtotal - Purchased Options - Other - Caps																	XXX							XXX
0329999. Subtotal - Purchased Options - Other - Floors																	XXX							XXX
0339999. Subtotal - Purchased Options - Other - Collars																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0349999. Subtotal - Purchased Options - Other - Other																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options																	XXX							XXX
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants																	XXX							XXX
0449999. Subtotal - Written Options - Hedging Effective - Put Options																	XXX							XXX
0459999. Subtotal - Written Options - Hedging Effective - Caps																	XXX							XXX
0469999. Subtotal - Written Options - Hedging Effective - Floors																	XXX							XXX
0479999. Subtotal - Written Options - Hedging Effective - Collars																	XXX							XXX
0489999. Subtotal - Written Options - Hedging Effective - Other																	XXX							XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants																	XXX							XXX
Treasury Future Put Option ..	Managed Portfolio Duration ..	N/A	Interest	UBS Warburg London .	BFM8T61CT2L1QCEMIK50	08/01/2013	09/23/2013	09/23/2013	Maturity		150,000,000	135 — 138		571,800							(571,800)			001
Treasury Future Put Option ..	Managed Portfolio Duration ..	N/A	Interest	UBS Warburg London .	BFM8T61CT2L1QCEMIK50	08/05/2013	09/23/2013	09/23/2013	Maturity		100,000,000	135 — 138		444,200							(444,200)			001
0519999. Subtotal - Written Options - Hedging Other - Put Options													1,016,000				XXX				(1,016,000)			XXX
0529999. Subtotal - Written Options - Hedging Other - Caps																	XXX							XXX
0539999. Subtotal - Written Options - Hedging Other - Floors																	XXX							XXX
0549999. Subtotal - Written Options - Hedging Other - Collars																	XXX							XXX
0559999. Subtotal - Written Options - Hedging Other - Other																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other													1,016,000				XXX				(1,016,000)			XXX
0579999. Subtotal - Written Options - Replications - Call Options and Warrants																	XXX							XXX
0589999. Subtotal - Written Options - Replications - Put Options																	XXX							XXX
0599999. Subtotal - Written Options - Replications - Caps																	XXX							XXX
0609999. Subtotal - Written Options - Replications - Floors																	XXX							XXX
0619999. Subtotal - Written Options - Replications - Collars																	XXX							XXX
0629999. Subtotal - Written Options - Replications - Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants																	XXX							XXX
0659999. Subtotal - Written Options - Income Generation - Put Options																	XXX							XXX
0669999. Subtotal - Written Options - Income Generation - Caps																	XXX							XXX
0679999. Subtotal - Written Options - Income Generation - Floors																	XXX							XXX
0689999. Subtotal - Written Options - Income Generation - Collars																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0699999. Subtotal - Written Options - Income Generation - Other																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0719999. Subtotal - Written Options - Other - Call Options and Warrants																	XXX							XXX
0729999. Subtotal - Written Options - Other - Put Options																	XXX							XXX
0739999. Subtotal - Written Options - Other - Caps																	XXX							XXX
0749999. Subtotal - Written Options - Other - Floors																	XXX							XXX
0759999. Subtotal - Written Options - Other - Collars																	XXX							XXX
0769999. Subtotal - Written Options - Other - Other																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options													1,016,000				XXX				(1,016,000)			XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options													1,016,000				XXX				(1,016,000)			XXX
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate																	XXX							XXX
0869999. Subtotal - Swaps - Hedging Effective - Credit Default																	XXX							XXX
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2003	12/10/2013	12/10/2013	Maturity		6,005,104	5.81 USD (4.08 CHF)			(2,997,595)	(8,283)				2,734,245		(2,997,595)			100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														(2,997,595)	(8,283)		XXX		2,734,245		(2,997,595)			XXX
0889999. Subtotal - Swaps - Hedging Effective - Total Return																	XXX							XXX
0899999. Subtotal - Swaps - Hedging Effective - Other																	XXX							XXX
0909999. Subtotal - Swaps - Hedging Effective														(2,997,595)	(8,283)		XXX		2,734,245		(2,997,595)			XXX
0919999. Subtotal - Swaps - Hedging Other - Interest Rate																	XXX							XXX
Credit Default Swap - Purchased Projection on Limited Brands Inc	532716AH0	N/A	Credit	Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	11/13/2007	09/20/2017	04/05/2013	Sale		10,000,000	(2.2 USD)			(265,349)	(58,056)				184,760		(265,349)			006
0929999. Subtotal - Swaps - Hedging Other - Credit Default														(265,349)	(58,056)		XXX		184,760		(265,349)			XXX
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange																	XXX							XXX
Total Return Swap (Systematic Volatility Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	11/01/2012	04/19/2013	04/19/2013	Maturity		38,457,611	Systematic Volatility Index(1.2500 USD)			(1,472,887)	(126,586)				(1,154,953)		(1,472,887)			010
Total Return Swap (S&P500 Dynamic VIX Futures)	Portfolio Credit Spread Risk	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/01/2012	05/03/2013	05/03/2013	Maturity		8,332,840	S&P500 Dynamic VIX Futures(1.5000 USD)			(1,936,018)	(49,325)				270,490		(1,936,018)			010
Total Return Swap (Systematic Volatility Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHN3JPFGFNF3BB653	02/19/2013	08/20/2013	08/20/2013	Maturity		29,469,299	Systematic Volatility Index(1.2500 USD)			70,817	(147,649)				70,817					010
Total Return Swap (S&P500 Dynamic VIX Futures)	Portfolio Credit Spread Risk	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2013	08/30/2013	08/30/2013	Maturity		19,455,695	S&P500 Dynamic VIX Futures(1.5000 USD)			(467,714)	(120,755)						(467,714)			010
Total Return Swap (Systematic Volatility Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	04/16/2013	10/18/2013	10/18/2013	Maturity		39,233,476	Systematic Volatility Index(1.2500 USD)			(768,167)	(177,504)						(768,167)			010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Total Return Swap (S&P500 Dynamic VIX Futures)	Portfolio Credit Spread Risk	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/30/2013	11/05/2013	11/05/2013	Maturity		10,380,392	S&P500 Dynamic VIX Futures(1.5000 USD)			(659,895)	(83,673)						(659,895)			010
Total Return Swap (Systematic Volatility Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	08/20/2013	02/21/2014	12/23/2013	Sale		2,373,038	Systematic Volatility Index(1.25)			(2,373,038)							(2,373,038)			010
Total Return Swap (S&P500 Dynamic VIX Futures)	Portfolio Credit Spread Risk	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2013	02/28/2014	12/04/2013	Sale		2,277,829	S&P500 Dynamic VIX Futures(1.5)			(2,277,829)							(2,277,829)			010
Total Return Swap (Systematic Volatility Index)	Portfolio Credit Spread Risk	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	10/15/2013	04/22/2014	12/20/2013	Sale		1,335,626	Systematic Volatility Index (USDLIBBBA1M)			(1,335,626)							(1,335,626)			010
Total Return Swap (MS Nationwide US Volatility)	Portfolio Credit Spread Risk	N/A	Equity/Index	Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	12/05/2013	05/23/2014	12/20/2013	Sale		184,261	MS Nationwide US Volatility(USDLIBBBA1M)			(184,261)							(184,261)			010
0949999. Subtotal - Swaps - Hedging Other - Total Return														(11,404,618)	(705,492)		XXX	(884,463)			(11,404,618)			XXX
0959999. Subtotal - Swaps - Hedging Other - Other																	XXX							XXX
0969999. Subtotal - Swaps - Hedging Other														(11,669,966)	(763,548)		XXX	(699,703)			(11,669,966)			XXX
0979999. Subtotal - Swaps - Replication - Interest Rate																	XXX							XXX
Receive Fixed USD Credit Default Swap	097023AD7	N/A	Other	Bank of America Corp B4TYDEB6GKMZO031MB27	02/20/2008	03/20/2013	03/20/2013	Maturity		10,000,000	0.74 USD (Credit Event)				16,239		007							
0989999. Subtotal - Swaps - Replication - Credit Default															16,239		XXX							XXX
0999999. Subtotal - Swaps - Replication - Foreign Exchange																	XXX							XXX
Total Return Swap (Barclays Backwardation Alpha)	Index Replication	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2013	10/15/2013	10/15/2013	Maturity		25,995,254	Barclays Backwardation Alpha(1.2)			1,304,187	(117,237)						1,304,187			007
Total Return Swap (CS Cust 88 Excess Return Cmdty)	Index Replication	N/A	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	05/30/2013	11/27/2013	11/27/2013	Maturity		24,818,124	CS Cust 88 Excess Return Cmdty(0.6)			302,896	(74,042)						302,896			007
Total Return Swap (Barclays Cross Asset Trend)	Index Replication	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/14/2013	02/19/2014	12/19/2013	Sale		472,718	Barclays Cross Asset Trend(55)			(472,718)							(472,718)			007
Total Return Swap (Barclays Backwardation Alpha)	Index Replication	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/15/2013	04/15/2014	12/18/2013	Sale		22,301	Barclays Backwardation Alpha(1.2)			(22,301)							(22,301)			007
Total Return Swap (Barclays Commodity Strat 1670)	Index Replication	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/22/2013	04/24/2014	12/27/2013	Sale		692,435	Barclays Commodity Strat 1670(1.05)			692,435							692,435			007
Total Return Swap (JPM Seasonal Spread Port Cmdty)	Index Replication	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	10/23/2013	04/25/2014	12/27/2013	Sale		286,167	JPM Seasonal Spread Port Cmdty(0.85)			(286,167)							(286,167)			007
Total Return Swap (Multi Asst Strat Excess Return)	Index Replication	N/A	Equity/Index	Bank of America Corp B4TYDEB6GKMZO031MB27	11/07/2013	05/12/2014	12/12/2013	Sale		124,108	Multi Asst Strat Excess Return(USDLIBBBA1M)			(124,108)							(124,108)			007
Total Return Swap (CS Cust 88 Excess Return Cmdty)	Index Replication	N/A	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	11/26/2013	05/30/2014	12/03/2013	Sale		11,796	CS Cust 88 Excess Return Cmdty(0.6)			(11,796)							(11,796)			007
Total Return Swap (BAML Commodity)	Index Replication	N/A	Equity/Index	Merrill Lynch Capital Services GDWTXX03601TB7DWI3U69	07/24/2013	01/24/2014	12/03/2013	Sale		538,954	BAML Commodity(0.8)			538,954							538,954			007
Total Return Swap (Credit Suisse Momentum & Vol)	Index Replication	N/A	Equity/Index	Credit Suisse Intl E58DKGMJYYYJLN8C3868	08/05/2013	01/31/2014	12/03/2013	Sale		237,644	Credit Suisse Momentum & Vol(1.15)			237,644							237,644			007
1009999. Subtotal - Swaps - Replication - Total Return														2,159,027	(191,279)		XXX				2,159,027			XXX
1019999. Subtotal - Swaps - Replication - Other																	XXX							XXX
1029999. Subtotal - Swaps - Replication														2,159,027	(175,040)		XXX				2,159,027			XXX
1039999. Subtotal - Swaps - Income Generation - Interest Rate																	XXX							XXX
1049999. Subtotal - Swaps - Income Generation - Credit Default																	XXX							XXX
1059999. Subtotal - Swaps - Income Generation - Foreign Exchange																	XXX							XXX
1069999. Subtotal - Swaps - Income Generation - Total Return																	XXX							XXX
1079999. Subtotal - Swaps - Income Generation - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1099999. Subtotal - Swaps - Other - Interest Rate																	XXX							XXX
1109999. Subtotal - Swaps - Other - Credit Default																	XXX							XXX
1119999. Subtotal - Swaps - Other - Foreign Exchange																	XXX							XXX
1129999. Subtotal - Swaps - Other - Total Return																	XXX							XXX
1139999. Subtotal - Swaps - Other - Other																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate																	XXX							XXX
1169999. Total Swaps - Credit Default														(265,349)	(41,817)		XXX	184,760			(265,349)			XXX
1179999. Total Swaps - Foreign Exchange														(2,997,595)	(8,283)		XXX		2,734,245		(2,997,595)			XXX
1189999. Total Swaps - Total Return														(9,245,591)	(896,772)		XXX	(884,463)			(9,245,591)			XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps														(12,508,535)	(946,871)		XXX	(699,703)	2,734,245		(12,508,535)			XXX
1219999. Subtotal - Forwards - Hedging Effective																	XXX							XXX
1229999. Subtotal - Forwards - Hedging Other																	XXX							XXX
1239999. Subtotal - Forwards - Replication																	XXX							XXX
1249999. Subtotal - Forwards - Income Generation																	XXX							XXX
1259999. Subtotal - Forwards - Other																	XXX							XXX
1269999. Subtotal - Forwards																	XXX							XXX
1399999. Subtotal - Hedging Effective														(2,997,595)	(8,283)		XXX		2,734,245		(2,997,595)			XXX
1409999. Subtotal - Hedging Other													1,016,000	(11,669,966)	(763,548)		XXX	(699,703)			(12,685,966)			XXX
1419999. Subtotal - Replication														2,159,027	(175,040)		XXX				2,159,027			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals													1,016,000	(12,508,535)	(946,871)		XXX	(699,703)	2,734,245		(13,524,535)			XXX

(a)

Code	Description of Hedged Risk(s)
001	Rebalances portfolio duration
002	Manages cash flow risk
003	Hedges the equity risk of a liability
004	Hedges the interest rate risk of an asset
005	Hedges the interest rate risk of a liability
006	Hedges the credit risk of an asset
007	Replication income generation
008	Hedges the currency risk of an asset
009	Hedges the currency risk of a liability

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1279999. Subtotal - Long Futures - Hedging Effective																				XXX	XXX
0000VGH4	1,360	18,780	EURO STX 50 Futures	Private Equity Portfolio	BA - 1	Currency	03/15/2014	ERX	12/15/2013	2,949.8235	3,108.0000						2,970,592	2,970,592	4,375,423		10
1289999. Subtotal - Long Futures - Hedging Other																	2,970,592	2,970,592	4,375,423	XXX	XXX
1299999. Subtotal - Long Futures - Replication																				XXX	XXX
1309999. Subtotal - Long Futures - Income Generation																				XXX	XXX
1319999. Subtotal - Long Futures - Other																				XXX	XXX
1329999. Subtotal - Long Futures																	2,970,592	2,970,592	4,375,423	XXX	XXX
1339999. Subtotal - Short Futures - Hedging Effective																				XXX	XXX
0000BPH4	735	459,375	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	03/15/2014	CME	12/15/2013	163.7200	165.5800	(211,313)					(854,438)	(854,438)	63,192	002	625
0000ECH4	1,250	156,250,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	03/15/2014	CME	12/15/2013	1.3787	1.3788	218,750					(23,438)	(23,438)	21,493,999	002	125,000
0000FVH4	7,500	7,500,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2014	CBT	12/15/2013	121.0781	119.3125	703,125					13,242,225	13,242,225	1,031,712	001	1,000
0000TYH4	1,320	1,320,000	US CBT 10 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2014	CBT	12/15/2013	125.8047	123.0469	226,875					3,640,309	3,640,309	181,581	001	1,000
0000USH4	4,300	4,300,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2014	CBT	12/15/2013	131.2422	128.3125	2,015,625					12,597,667	12,597,667	591,515	001	1,000
1349999. Subtotal - Short Futures - Hedging Other												2,953,063					28,602,326	28,602,326	23,362,000	XXX	XXX
1359999. Subtotal - Short Futures - Replication																				XXX	XXX
1369999. Subtotal - Short Futures - Income Generation																				XXX	XXX
1379999. Subtotal - Short Futures - Other																				XXX	XXX
1389999. Subtotal - Short Futures												2,953,063					28,602,326	28,602,326	23,362,000	XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												2,953,063					31,572,918	31,572,918	27,737,423	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												2,953,063					31,572,918	31,572,918	27,737,423	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	23,642,392	4,095,031	27,737,423
Total Net Cash Deposits	23,642,392	4,095,031	27,737,423

(a)

Code	Description of Hedged Risk(s)
001	Rebalances portfolio duration
002	Hedges the portfolio equity risk

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1279999. Subtotal - Long Futures - Hedging Effective																		XXX	XXX
0000VGZ3	760	7,600	EURO STX 50 Futures	Private Equity Portfolio	BA - 1	Currency	12/15/2013	ERX	09/15/2013	2,985.0000	12/15/2013	2,907.6247	Sale	(588,108)	(588,108)			002	10
1289999. Subtotal - Long Futures - Hedging Other														(588,108)	(588,108)			XXX	XXX
1299999. Subtotal - Long Futures - Replication																		XXX	XXX
1309999. Subtotal - Long Futures - Income Generation																		XXX	XXX
1319999. Subtotal - Long Futures - Other																		XXX	XXX
1329999. Subtotal - Long Futures														(588,108)	(588,108)			XXX	XXX
1339999. Subtotal - Short Futures - Hedging Effective																		XXX	XXX
0000BPH3	725	453,125	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	03/15/2013	CME	12/15/2012	162.0367	03/15/2013	151.7605	Sale	4,656,410	4,656,410			002	625
0000BPM3	650	406,250	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	06/15/2013	CME	03/15/2013	151.8800	06/15/2013	158.1009	Sale	(2,527,233)	(2,527,233)			002	625
0000BPU3	650	406,250	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	09/15/2013	CME	06/15/2013	156.6700	09/15/2013	157.3209	Sale	(264,420)	(264,420)			002	625
0000BPZ3	785	490,625	Futures - British Pounds	Private Equity Portfolio	BA - 1	Currency	12/15/2013	CME	09/15/2013	159.3167	12/15/2013	165.4616	Sale	(3,014,858)	(3,014,858)			002	625
0000ECH3	1,480	185,000,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	03/15/2013	CME	12/15/2012	1.3213	03/15/2013	1.3113	Sale	1,838,903	1,838,903			002	125,000
0000ECM3	1,250	156,250,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	06/15/2013	CME	03/15/2013	1.2998	06/15/2013	1.3324	Sale	(5,099,785)	(5,099,785)			002	125,000
0000ECU3	1,300	162,500,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	09/15/2013	CME	06/15/2013	1.3337	09/15/2013	1.3269	Sale	1,104,285	1,104,285			002	125,000
0000ECZ3	1,300	162,500,000	Euro Currency Futures	Private Equity Portfolio	BA - 1	Currency	12/15/2013	CME	09/15/2013	1.3272	12/15/2013	1.3769	Sale	(8,078,820)	(8,078,820)			002	125,000
0000FVH3	7,500	7,500,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2013	CBT	12/15/2012	124.2891	03/15/2013	124.2782	Sale	81,191	81,191			001	1,000
0000FVM3	7,500	7,500,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	06/15/2013	CBT	03/15/2013	123.8594	06/15/2013	123.6689	Sale	1,428,844	1,428,844			001	1,000
0000FVU3	7,500	7,500,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	09/15/2013	CBT	06/15/2013	123.1563	09/15/2013	120.7236	Sale	18,245,250	18,245,250			001	1,000
0000FVZ3	7,500	7,500,000	US CBT 5 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	12/15/2013	CBT	09/15/2013	119.8125	12/15/2013	121.9423	Sale	(15,973,500)	(15,973,500)			001	1,000
0000JYH3	95	118,750	Jpy Yen Currency Futures	Private Equity Portfolio	BA - 1	Currency	03/15/2013	CME	12/15/2012	120.3050	03/15/2013	107.0721	Sale	1,571,411	1,571,411			002	1,250
0000JYM3	30	37,500	Jpy Yen Currency Futures	Private Equity Portfolio	BA - 1	Currency	06/15/2013	CME	03/15/2013	106.3800	06/15/2013	104.5354	Sale	69,171	69,171			002	1,250
0000JYU3	30	37,500	Jpy Yen Currency Futures	Private Equity Portfolio	BA - 1	Currency	09/15/2013	CME	06/15/2013	104.5800	09/15/2013	99.6554	Sale	184,671	184,671			002	1,250
0000JYZ3	30	37,500	Jpy Yen Currency Futures	Private Equity Portfolio	BA - 1	Currency	12/15/2013	CME	09/15/2013	99.6918	12/15/2013	100.6751	Sale	(36,873)	(36,873)			002	1,250
0000TYH3	1,320	1,320,000	US CBT 10 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2013	CBT	12/15/2012	132.8281	03/15/2013	132.5048	Sale	426,789	426,789			001	1,000
0000TYM3	1,320	1,320,000	US CBT 10 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	06/15/2013	CBT	03/15/2013	131.3516	06/15/2013	131.3485	Sale	3,977	3,977			001	1,000
0000TYU3	1,320	1,320,000	US CBT 10 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	09/15/2013	CBT	06/15/2013	130.3594	09/15/2013	125.7392	Sale	6,098,664	6,098,664			001	1,000
0000TYZ3	1,320	1,320,000	US CBT 10 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	12/15/2013	CBT	09/15/2013	124.5703	12/15/2013	127.0673	Sale	(3,296,023)	(3,296,023)			001	1,000
0000USH3	4,300	4,300,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	03/15/2013	CBT	12/15/2012	148.6953	03/15/2013	145.2548	Sale	14,794,206	14,794,206			001	1,000
0000USM3	4,300	4,300,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	06/15/2013	CBT	03/15/2013	143.7578	06/15/2013	143.3798	Sale	1,625,454	1,625,454			001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
0000USU3	4,300	4,300,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	09/15/2013	CBT	06/15/2013	142.4063	09/15/2013	133.1923	Sale	39,619,985	39,619,985			001	1,000
0000USZ3	4,300	4,300,000	US CBT 30 YR TN FUTURE	Bond Portoflio	D 1-1	Interest Rate	12/15/2013	CBT	09/15/2013	131.7734	12/15/2013	132.7236	Sale	(4,085,482)	(4,085,482)			001	1,000
1349999. Subtotal - Short Futures - Hedging Other														49,372,218	49,372,218			XXX	XXX
1359999. Subtotal - Short Futures - Replication																		XXX	XXX
1369999. Subtotal - Short Futures - Income Generation																		XXX	XXX
1379999. Subtotal - Short Futures - Other																		XXX	XXX
1389999. Subtotal - Short Futures														49,372,218	49,372,218			XXX	XXX
1399999. Subtotal - Hedging Effective																		XXX	XXX
1409999. Subtotal - Hedging Other														48,784,109	48,784,109			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														48,784,109	48,784,109			XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	Rebalances portfolio duration
002	Hedges the portfolio equity risk

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	27,737,423		27,737,423	27,737,423		27,737,423	27,737,423	27,737,423
Bank of America Corp	B4TYDEB6GKMZO031MB27	Y	Y			(21,306,978)			(21,306,978)		3,359,496	
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y		273,201	(1,139,529)		273,201	(1,139,529)		249,766	
Credit Suisse Intl	E58DKGMJYYYJLN8C3868	Y	Y		158,224	(77,198)	81,026	158,224	(77,198)	81,026	145,060	145,060
Deutsche Bank AG	7LTWFZYICNSX8D621K86	Y	Y	32,387,000		(8,033,607)		45,605,108	(8,033,607)	5,184,502	9,254,085	
Goldman Sachs Group Inc	FOR8UP27PHTHYVLBNG30	Y	Y	23,208,000	16,636,364			16,636,364			2,110,819	
JPMorgan Chase & Co	7H6GLXDRUGQFU57RNE97	Y	Y		11,113	(107,963)		11,113	(107,963)		64,608	
Merrill Lynch Capital Services	GDWTXX03601TB7DW3U69	Y	Y	25,183,000	25,853,739		670,739	25,853,739	(1,148,026)		2,542,012	2,542,012
Morgan Stanley & Co Intl Ltd	4PQUHN3JPFGFNF3BB653	Y	Y		171,373	(5,263,472)		171,373	(5,263,472)		254,392	
Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54	Y	Y			(28,479,723)			(29,364,422)		4,280,227	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y			(18,001,875)			(18,001,875)		2,483,277	
0299999. Total NAIC 1 Designation				80,778,000	43,104,015	(82,410,346)	751,765	88,709,123	(84,443,071)	5,265,528	24,743,740	2,687,072
0399999. Total NAIC 2 Designation												
0499999. Total NAIC 3 Designation												
0599999. Total NAIC 4 Designation												
0699999. Total NAIC 5 Designation												
0799999. Total NAIC 6 Designation												
0899999. Aggregate Sum of Central Clearinghouses												
0999999 - Totals				80,778,000	70,841,438	(82,410,346)	28,489,189	116,446,546	(84,443,071)	33,002,951	52,481,163	30,424,495

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Merrill Lynch Capital Services GDWTXX03601TB7DW3U69	Cash			25,183,000		25,183,000		V
Goldman Sachs Group Inc FOR8UP27PHTHYVLBNG30	Cash			23,208,000		23,208,000		V
Deutsche Bank AG 7LTWFZYICNSX8D621K86	Cash			32,387,000		32,387,000		V
0199999 - Total				80,778,000		80,778,000	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
UBS AG BFM8T61CT2L1QCEMIK50	Cash			21,337,000		XXX		V
Bank of America Corp B4TYDEB6GKMZO031MB27	Cash			22,111,000		XXX		V
Barclays PLC G5GSEF7VJP5I70UK5573	Cash			980,000		XXX		V
JPMorgan Chase & Co 7H6GLXDRUGQFU57RNE97	Cash			211,000		XXX		V
Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	Cash			32,097,000		XXX		V
Credit Suisse First Boston International E58DKGMJYYYJLN8C3868	Cash			390,000		XXX		V
Morgan Stanley & Co Intl Ltd 4PQUHN3JPFGFNF3BB653	Cash			4,863,000		XXX		V
Morgan Stanley - CME KJNXBSIIZVIKEX4NF0L81	Cash			27,737,423		XXX		I
0299999 - Total				109,726,423		XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
04012M-AP-4	Argent Securities Inc RMBS		6FE	536,793	536,793	07/25/2036
05568Q-AB-1	BNC Mortgage Ln Tr RMBS		1AM	3,545,713	3,545,713	07/25/2037
14453F-AB-5	Carrington Mtg Loan Tr RMBS		5AM	945,382	945,382	06/25/2036
29445U-AA-3	Equifirst Mtg Loan Tr RMBS		5AM	2,038,916	2,038,916	04/25/2037
362351-AA-6	GSAA Home Equity Tr RMBS		6FE	2,171,041	2,171,041	12/25/2046
617487-AB-9	Morgan Stanley Mtg Tr RMBS		6FE	639,464	639,464	11/25/2036
81376G-AC-4	Securitized AB Rec LLC RMBS		6FE	648,866	648,866	09/25/2036
81378E-AA-1	Securitized AB Rec LLC RMBS		6FE	965,465	965,465	05/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				11,491,640	11,491,640	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				11,491,640	11,491,640	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities				11,491,640	11,491,640	XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds				11,491,640	11,491,640	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	Overnight Repo			50,798,413	50,798,413	01/02/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				50,798,413	50,798,413	XXX
9999999 - Totals				62,290,053	62,290,053	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 43,156,024 Book/Adjusted Carrying Value $ 43,029,387
2. Average balance for the year Fair Value $ 41,187,306 Book/Adjusted Carrying Value $ 41,272,945
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 3,545,713 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ 2,984,297 NAIC 6 $ 4,961,630

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Concord, CA					536,487	XXX
The Bank of New York Mellon	New York, NY					14,992,641	XXX
Chase	Springfield, IL					(13,757,249)	XXX
Chase	Columbus, OH					(126,486,948)	XXX
Chase	San Antonio, TX					286,718	XXX
Corestates Bank	Philadelphia, PA					1,748,107	XXX
First Star Bank	Cincinnati, OH					928,501	XXX
First Union	Charlotte, NC					2,112,207	XXX
Huntington National Bank	Columbus, OH					(10,837,478)	XXX
National Bank of Detroit	Detroit, MI					(90,106,036)	XXX
Nations Bank	Raleigh, NC					874,099	XXX
Nationwide Bank	Columbus, OH					1,790	XXX
PNC	Pittsburg, PA					10,866,906	XXX
Univest Bank and Trust Co	Souderton, PA					(32,120,156)	XXX
Univest Bank and Trust Co	Souderton, PA - Money Market Funds					572,892	XXX
Wells Fargo Bank	Los Angeles, CA					14,574,631	XXX
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0199998 Deposits in ... 6 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			143,094	XXX
0199999. Totals - Open Depositories		XXX	XXX			(225,669,793)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(225,669,793)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(225,669,793)	XXX

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

1. January	(224,014,576)	4. April	(245,462,581)	7. July	(280,414,696)	10. October	(285,456,654)
2. February	(265,889,222)	5. May	(262,188,191)	8. August	(320,117,009)	11. November	(228,530,823)
3. March	(103,480,635)	6. June	(292,599,436)	9. September	(263,235,977)	12. December	(225,669,793)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	Multiple			1,365,499	1,456,372
4. Arkansas AR	B	For protection of state's ph's			153,054	164,763
5. California CA	B	Workers compensation			27,016,082	29,559,882
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	For protection of all ph's	114,790	123,572		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			142,122	152,994
12. Hawaii HI						
13. Idaho ID	B	Workers compensation			306,760	314,331
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	Multiple			180,226	192,038
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT	B	Workers compensation			27,331	29,422
28. Nebraska NE						
29. Nevada NV	B	Multiple			299,622	309,449
30. New Hampshire NH	B	Workers compensation			310,068	315,147
31. New Jersey NJ	B	For protection of all ph's	99,979	101,473		
32. New Mexico NM	B	Multiple			833,549	867,248
33. New York NY	B	Multiple			13,047,924	13,968,480
34. North Carolina NC	B	For protection of state's ph's			298,648	314,344
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	3,006,417	3,236,406		
37. Oklahoma OK						
38. Oregon OR	B	Multiple			809,353	877,453
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI	B	For protection of state's ph's			546,621	588,438
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			22,680,034	24,289,863
59. Subtotal	XXX	XXX	3,221,186	3,461,451	68,016,893	73,400,224
DETAILS OF WRITE-INS						
5801. Federal Home Loan Bk Tap Nt Ser HB 14 7% Due 8/15/2014 FA15 New York	B	Reinsurance			2,027,151	2,084,728
5802. U S Treasury Bd 9 7/8% Due 11/15/2015 MN15 New York	B	Reinsurance - hull			5,260,682	5,663,123
5803. U S Treasury Bd 9 7/8% Due 11/15/2015 MN15 New York	B	Reinsurance			4,044,997	4,354,438
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX			11,347,204	12,187,574
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX			22,680,034	24,289,863

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