



ANNUAL STATEMENT

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

National Interstate Insurance Company

NAIC Group Code.....84, 84 (Current Period) (Prior Period)	NAIC Company Code..... 32620	Employer's ID Number..... 34-1607395
Organized under the Laws of Ohio	State of Domicile or Port of Entry Ohio	Country of Domicile US
Incorporated/Organized..... February 10, 1989	Commenced Business..... March 28, 1989	
Statutory Home Office	3250 Interstate Drive..... Richfield OH 44286 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	3250 Interstate Drive..... Richfield OH 44286 (Street and Number) (City or Town, State, Country and Zip Code)	800-929-1500 (Area Code) (Telephone Number)
Mail Address	3250 Interstate Drive..... Richfield OH 44286 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	3250 Interstate Drive..... Richfield OH 44286 (Street and Number) (City or Town, State, Country and Zip Code)	800-929-1500 (Area Code) (Telephone Number)
Internet Web Site Address		
Statutory Statement Contact	Robert Paul Brooks (Name) rob.brooks@nationalinterstate.com (E-Mail Address)	330-659-8900 -1204 (Area Code) (Telephone Number) (Extension) 330-659-8904 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. David Warner Michelson	President	2. Arthur Jeffrey Gonzales	VP, General Counsel & Secretary
3. Julie Ann McGraw	VP, CFO & Treasurer	4. Anthony Joseph Mercurio #	Executive VP & COO

OTHER

Terry Eugene Phillips	Senior Vice President	Gary Norman Monda	VP, CIO & Assistant Treasurer
Ronald George Steiger, Jr. #	VP & Chief Information Officer	James Allan Parks #	VP & Chief Underwriting Officer
John Lloyd Woods	Vice President	Terri Kaye Johnson	Vice President
Bradford Lee Scofield	Vice President	Raymond Frederick Wise, Jr.	Vice President
George Olaf Skuggen #	Vice President		

DIRECTORS OR TRUSTEES

Arthur Jeffrey Gonzales	Julie Ann McGraw	Anthony Joseph Mercurio	David Warner Michelson
Gary Norman Monda	Terry Eugene Phillips	Bradford Lee Scofield	

State of..... Ohio
County of..... Summit

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

(Signature) David Warner Michelson	(Signature) Arthur Jeffrey Gonzales	(Signature) Julie Ann McGraw
1. (Printed Name) President	2. (Printed Name) VP, General Counsel & Secretary	3. (Printed Name) VP, CFO & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 14th day of February 2014	b. If no	
	1. State the amendment number	
	2. Date filed	
	3. Number of pages attached	

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	366,138	0.0	366,138		366,138	0.0
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	1,002,866	0.1	1,002,866		1,002,866	0.1
1.22 Issued by U.S. government sponsored agencies.....	55,128,814	6.4	55,128,814		55,128,814	6.4
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	5,123,799	0.6	5,123,799		5,123,799	0.6
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	24,628,474	2.9	24,628,474		24,628,474	2.9
1.43 Revenue and assessment obligations.....	150,245,805	17.5	150,245,805		150,245,805	17.5
1.44 Industrial development and similar obligations.....	18,422,595	2.1	18,422,595		18,422,595	2.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	12,959,018	1.5	12,959,018		12,959,018	1.5
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	79,302,584	9.2	79,302,584		79,302,584	9.2
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	57,236,103	6.7	57,236,103		57,236,103	6.7
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	128,106,547	14.9	128,106,547		128,106,547	14.9
2.2 Unaffiliated non-U.S. securities (including Canada).....	49,435,421	5.8	49,435,421		49,435,421	5.8
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	3,923,466	0.5	3,923,466		3,923,466	0.5
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	11,471,894	1.3	11,471,894		11,471,894	1.3
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	42,477,616	5.0	42,477,616		42,477,616	5.0
3.4 Other equity securities:						
3.41 Affiliated.....	165,540,226	19.3	165,356,387		165,356,387	19.3
3.42 Unaffiliated.....	3,228,324	0.4	3,228,324		3,228,324	0.4
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	15,536,369	1.8	15,536,369		15,536,369	1.8
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	9,646,923	1.1	9,646,923		9,646,923	1.1
11. Other invested assets.....	23,883,002	2.8	23,883,002		23,883,002	2.8
12. Total invested assets.....	857,665,986	100.0	857,482,146	0	857,482,146	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		15,693,715
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).....	338,183	338,183
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		
5.	Deduct amounts received on disposals, Part 3, Column 15.....		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	495,529	
8.2	Totals, Part 3, Column 9.....		495,529
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		15,536,369
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		15,536,369

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		21,713,639
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	2,120,055	2,120,055
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	49,308	
5.2	Totals, Part 3, Column 9.....		49,308
6.	Total gain (loss) on disposals, Part 3, Column 19.....		
7.	Deduct amounts received on disposals, Part 3, Column 16.....		
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		23,883,002
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		23,883,002

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		780,524,064
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		328,598,066
3.	Accrual of discount.....		1,779,920
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	197,689	
4.2	Part 2, Section 1, Column 15.....	(494,662)	
4.3	Part 2, Section 2, Column 13.....	7,663,014	
4.4	Part 4, Column 11.....	(3,361,636)	4,004,405
5.	Total gain (loss) on disposals, Part 4, Column 19.....		4,456,515
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		304,710,870
7.	Deduct amortization of premium.....		5,896,964
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	101,972	
9.4	Part 4, Column 13.....	53,471	155,443
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		808,599,692
11.	Deduct total nonadmitted amounts.....		183,840
12.	Statement value at end of current period (Line 10 minus Line 11).....		808,415,852

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	16,593,764	16,609,815	16,866,548	16,176,401
	2. Canada.....				
	3. Other Countries.....				
	4. Totals.....	16,593,764	16,609,815	16,866,548	16,176,401
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	5,123,799	5,326,051	5,257,438	5,125,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	24,628,474	25,260,257	25,537,528	24,120,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	306,897,248	311,860,656	313,848,317	297,206,419
Industrial and Miscellaneous and Hybrid Securities (Unaffiliated)	8. United States.....	179,279,458	186,073,149	183,803,465	181,812,369
	9. Canada.....	4,826,325	4,989,519	4,938,637	4,667,000
	10. Other Countries.....	44,609,096	44,797,916	44,889,746	44,131,667
	11. Totals.....	228,714,878	235,860,585	233,631,847	230,611,036
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	581,958,164	594,917,363	595,141,678	573,238,856
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	11,471,894	12,073,690	15,507,919	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	11,471,894	12,073,690	15,507,919	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	11,471,894	12,073,690	15,507,919	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	47,546,819	47,546,819	40,527,783	
	21. Canada.....	957,460	957,460	781,295	
	22. Other Countries.....	1,125,127	1,125,127	1,004,674	
	23. Totals.....	49,629,406	49,629,406	42,313,752	
Parent, Subsidiaries and Affiliates	24. Totals.....	165,540,227	165,540,227	168,845,584	
	25. Total Common Stocks.....	215,169,633	215,169,633	211,159,337	
	26. Total Stocks.....	226,641,527	227,243,323	226,667,255	
	27. Total Bonds and Stocks....	808,599,691	822,160,686	821,808,933	

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

SI05

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1.....	10,885,040	9,129,121	2,058,851	1,620,287	55,940	23,749,239	4.0	42,565,021	6.9	23,749,239	
1.2 NAIC 2.....						0	0.0		0.0		
1.3 NAIC 3.....						0	0.0		0.0		
1.4 NAIC 4.....						0	0.0		0.0		
1.5 NAIC 5.....						0	0.0		0.0		
1.6 NAIC 6.....						0	0.0		0.0		
1.7 Totals.....	10,885,040	9,129,121	2,058,851	1,620,287	55,940	23,749,239	4.0	42,565,021	6.9	23,749,239	0
2. All Other Governments											
2.1 NAIC 1.....						0	0.0		0.0		
2.2 NAIC 2.....						0	0.0		0.0		
2.3 NAIC 3.....						0	0.0		0.0		
2.4 NAIC 4.....						0	0.0		0.0		
2.5 NAIC 5.....						0	0.0		0.0		
2.6 NAIC 6.....						0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed											
3.1 NAIC 1.....		2,067,997	1,285,010	1,455,791		4,808,797	0.8	4,694,046	0.8	4,808,797	
3.2 NAIC 2.....						0	0.0		0.0		
3.3 NAIC 3.....						0	0.0		0.0		
3.4 NAIC 4.....						0	0.0		0.0		
3.5 NAIC 5.....						0	0.0		0.0		
3.6 NAIC 6.....			315,002			315,002	0.1		0.0	315,002	
3.7 Totals.....	0	2,067,997	1,600,012	1,455,791	0	5,123,799	0.9	4,694,046	0.8	5,123,799	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1.....	2,324,525	8,003,715	10,653,516	650,867		21,632,623	3.7	22,787,181	3.7	21,632,623	
4.2 NAIC 2.....	250,000	1,861,392				2,111,392	0.4	2,029,574	0.3	2,111,392	
4.3 NAIC 3.....						0	0.0		0.0		
4.4 NAIC 4.....						0	0.0		0.0		
4.5 NAIC 5.....						0	0.0		0.0		
4.6 NAIC 6.....			884,459			884,459	0.2		0.0	884,459	
4.7 Totals.....	2,574,525	9,865,107	11,537,975	650,867	0	24,628,474	4.2	24,816,756	4.0	24,628,474	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1.....	36,549,549	105,374,752	93,161,504	29,129,752	18,609,127	282,824,683	48.0	314,488,394	50.8	279,043,201	3,781,482
5.2 NAIC 2.....		5,509,574	9,013,910	9,549,081		24,072,565	4.1	30,878,118	5.0	24,072,565	
5.3 NAIC 3.....						0	0.0		0.0		
5.4 NAIC 4.....						0	0.0		0.0		
5.5 NAIC 5.....						0	0.0		0.0		
5.6 NAIC 6.....						0	0.0		0.0		
5.7 Totals.....	36,549,549	110,884,326	102,175,414	38,678,832	18,609,127	306,897,248	52.1	345,366,512	55.8	303,115,766	3,781,482

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

901S

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1.....	11,718,576	81,787,135	49,098,136	5,430,029	1,479,049	149,512,925	25.4	113,737,860	18.4	88,255,122	61,257,803
6.2 NAIC 2.....	2,353,217	25,501,212	29,120,265	108,121		57,082,814	9.7	56,490,736	9.1	39,171,304	17,911,510
6.3 NAIC 3.....	1,995,000	3,202,764	4,320,913			9,518,677	1.6	10,502,232	1.7	6,280,174	3,238,503
6.4 NAIC 4.....		3,380,559	5,426,897			8,807,456	1.5	17,224,008	2.8	4,884,333	3,923,123
6.5 NAIC 5.....	169,291	578,912	252,242			1,000,445	0.2		0.0	1,000,445	
6.6 NAIC 6.....	0				395,712	395,712	0.1	598,005	0.1	395,712	0
6.7 Totals.....	16,236,084	114,450,582	88,218,452	5,538,150	1,874,761	226,318,029	38.4	198,552,842	32.1	139,987,089	86,330,940
7. Hybrid Securities											
7.1 NAIC 1.....						0	0.0		0.0		
7.2 NAIC 2.....						0	0.0	370,511	0.1		
7.3 NAIC 3.....				120,714	2,326,135	2,446,849	0.4	2,480,450	0.4	2,446,849	
7.4 NAIC 4.....						0	0.0		0.0		
7.5 NAIC 5.....						0	0.0		0.0		
7.6 NAIC 6.....						0	0.0		0.0		
7.7 Totals.....	0	0	0	120,714	2,326,135	2,446,849	0.4	2,850,961	0.5	2,446,849	0
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1.....						0	0.0		0.0		
8.2 NAIC 2.....						0	0.0		0.0		
8.3 NAIC 3.....						0	0.0		0.0		
8.4 NAIC 4.....						0	0.0		0.0		
8.5 NAIC 5.....						0	0.0		0.0		
8.6 NAIC 6.....						0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1.....	(d).....61,477,690	206,362,720	156,257,016	38,286,725	20,144,116	482,528,268	81.9	XXX.....	XXX.....	417,488,983	65,039,285
9.2 NAIC 2.....	(d).....2,603,217	32,872,178	38,134,175	9,657,201	0	83,266,772	14.1	XXX.....	XXX.....	65,355,261	17,911,510
9.3 NAIC 3.....	(d).....1,995,000	3,202,764	4,320,913	120,714	2,326,135	11,965,526	2.0	XXX.....	XXX.....	8,727,023	3,238,503
9.4 NAIC 4.....	(d).....0	3,380,559	5,426,897	0	0	8,807,456	1.5	XXX.....	XXX.....	4,884,333	3,923,123
9.5 NAIC 5.....	(d).....169,291	578,912	252,242	0	0	(c).....1,000,445	0.2	XXX.....	XXX.....	1,000,445	0
9.6 NAIC 6.....	(d).....0	0	1,199,461	0	395,712	(c).....1,595,173	0.3	XXX.....	XXX.....	1,595,173	0
9.7 Totals.....	66,245,198	246,397,132	205,590,704	48,064,641	22,865,963	(b).....589,163,639	100.0	XXX.....	XXX.....	499,051,217	90,112,421
9.8 Line 9.7 as a % of Col. 6.....	11.2	41.8	34.9	8.2	3.9	100.0	XXX.....	XXX.....	XXX.....	84.7	15.3
10. Total Bonds Prior Year											
10.1 NAIC 1.....	93,985,934	202,164,114	136,548,977	47,005,422	18,568,054	XXX.....	XXX.....	498,272,501	80.5	459,461,718	38,810,784
10.2 NAIC 2.....	3,501,237	33,291,092	40,806,781	11,414,853	754,977	XXX.....	XXX.....	89,768,940	14.5	77,011,753	12,757,186
10.3 NAIC 3.....	622,368	1,810,257	7,236,784	941,289	2,371,983	XXX.....	XXX.....	12,982,682	2.1	8,785,089	4,197,593
10.4 NAIC 4.....		5,782,747	11,021,278	419,983		XXX.....	XXX.....	17,224,008	2.8	12,176,297	5,047,711
10.5 NAIC 5.....						XXX.....	XXX.....	(c).....0	0.0		
10.6 NAIC 6.....		0			598,005	XXX.....	XXX.....	(c).....598,005	0.1	598,005	0
10.7 Totals.....	98,109,540	243,048,210	195,613,820	59,781,546	22,293,020	XXX.....	XXX.....	(b).....618,846,137	100.0	558,032,862	60,813,275
10.8 Line 10.7 as a % of Col. 8.....	15.9	39.3	31.6	9.7	3.6	XXX.....	XXX.....	100.0	XXX.....	90.2	9.8
11. Total Publicly Traded Bonds											
11.1 NAIC 1.....	58,806,726	172,860,603	128,369,722	37,307,816	20,144,116	417,488,983	70.9	459,461,718	74.2	417,488,983	XXX.....
11.2 NAIC 2.....	1,070,421	27,215,803	27,519,958	9,549,081		65,355,261	11.1	77,011,753	12.4	65,355,261	XXX.....
11.3 NAIC 3.....	1,995,000	2,370,770	1,914,404	120,714	2,326,135	8,727,023	1.5	8,785,089	1.4	8,727,023	XXX.....
11.4 NAIC 4.....		405,369	4,478,963			4,884,333	0.8	12,176,297	2.0	4,884,333	XXX.....
11.5 NAIC 5.....	169,291	578,912	252,242			1,000,445	0.2	0	0.0	1,000,445	XXX.....
11.6 NAIC 6.....			1,199,461		395,712	1,595,173	0.3	598,005	0.1	1,595,173	XXX.....
11.7 Totals.....	62,041,437	203,431,457	163,734,750	46,977,610	22,865,963	499,051,218	84.7	558,032,862	90.2	499,051,218	XXX.....
11.8 Line 11.7 as a % of Col. 6.....	12.4	40.8	32.8	9.4	4.6	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9.....	10.5	34.5	27.8	8.0	3.9	84.7	XXX.....	XXX.....	XXX.....	84.7	XXX.....
12. Total Privately Placed Bonds											
12.1 NAIC 1.....	2,670,964	33,502,117	27,887,294	978,910		65,039,285	11.0	38,810,784	6.3	XXX.....	65,039,285
12.2 NAIC 2.....	1,532,797	5,656,375	10,614,218	108,121		17,911,510	3.0	12,757,186	2.1	XXX.....	17,911,510
12.3 NAIC 3.....		831,994	2,406,509			3,238,503	0.5	4,197,593	0.7	XXX.....	3,238,503
12.4 NAIC 4.....		2,975,190	947,933			3,923,123	0.7	5,047,711	0.8	XXX.....	3,923,123
12.5 NAIC 5.....						0	0.0	0	0.0	XXX.....	0
12.6 NAIC 6.....	0					0	0.0	0	0.0	XXX.....	0
12.7 Totals.....	4,203,761	42,965,675	41,855,954	1,087,030	0	90,112,421	15.3	60,813,275	9.8	XXX.....	90,112,421
12.8 Line 12.7 as a % of Col. 6.....	4.7	47.7	46.4	1.2	0.0	100.0	XXX.....	XXX.....	XXX.....	XXX.....	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9.....	0.7	7.3	7.1	0.2	0.0	15.3	XXX.....	XXX.....	XXX.....	XXX.....	15.3

(a) Includes \$.....85,912,423 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....3,999,928 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....1,199,461 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....7,205,475; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	7,155,475	330,834	35,305	1,002,866		8,524,479	1.4	25,477,231	4.1	8,524,479	
1.2	Residential Mortgage-Backed Securities.....	3,314,100	7,562,083	1,272,532	74,346		12,223,061	2.1	13,023,776	2.1	12,223,061	
1.3	Commercial Mortgage-Backed Securities.....	415,465	1,236,204	751,015	543,075	55,940	3,001,699	0.5	4,064,013	0.7	3,001,699	
1.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
1.5	Totals.....	10,885,040	9,129,121	2,058,851	1,620,287	55,940	23,749,239	4.0	42,565,021	6.9	23,749,239	0
2.	All Other Governments											
2.1	Issuer Obligations.....						0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....		2,067,997	1,600,012	1,455,791		5,123,799	0.9	4,694,046	0.8	5,123,799	
3.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
3.5	Totals.....	0	2,067,997	1,600,012	1,455,791	0	5,123,799	0.9	4,694,046	0.8	5,123,799	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	2,574,525	9,865,107	11,537,975	650,867		24,628,474	4.2	24,816,756	4.0	24,628,474	
4.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
4.5	Totals.....	2,574,525	9,865,107	11,537,975	650,867	0	24,628,474	4.2	24,816,756	4.0	24,628,474	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	9,802,692	67,533,798	87,014,822	21,719,690		186,071,003	31.6	218,264,530	35.3	182,289,522	3,781,482
5.2	Residential Mortgage-Backed Securities.....	26,208,450	39,821,817	12,637,318	1,370,956		80,038,542	13.6	84,502,198	13.7	80,038,542	
5.3	Commercial Mortgage-Backed Securities.....	39,731	1,508,159	1,513,602			3,061,492	0.5	7,623,335	1.2	3,061,492	
5.4	Other Loan-Backed and Structured Securities.....	498,675	2,020,551	1,009,671	15,588,186	18,609,127	37,726,211	6.4	34,976,449	5.7	37,726,211	
5.5	Totals.....	36,549,549	110,884,326	102,175,414	38,678,832	18,609,127	306,897,248	52.1	345,366,512	55.8	303,115,766	3,781,482
6.	Industrial and Miscellaneous (unaffiliated)											
6.1	Issuer Obligations.....	6,384,294	65,446,735	60,157,866	553,252	395,712	132,937,859	22.6	147,926,889	23.9	97,397,307	35,540,553
6.2	Residential Mortgage-Backed Securities.....	7,130,571	19,997,694	5,741,416	3,851,074	1,479,049	38,199,804	6.5	24,679,225	4.0	37,066,050	1,133,754
6.3	Commercial Mortgage-Backed Securities.....	972,485	12,000,622				12,973,107	2.2	16,624,983	2.7	4,532,903	8,440,204
6.4	Other Loan-Backed and Structured Securities.....	1,748,734	17,005,530	22,319,171	1,133,825		42,207,259	7.2	9,321,745	1.5	990,830	41,216,430
6.5	Totals.....	16,236,084	114,450,582	88,218,452	5,538,150	1,874,761	226,318,029	38.4	198,552,842	32.1	139,987,089	86,330,940
7.	Hybrid Securities											
7.1	Issuer Obligations.....				120,714	2,326,135	2,446,849	0.4	2,850,961	0.5	2,446,849	
7.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
7.5	Totals.....	0	0	0	120,714	2,326,135	2,446,849	0.4	2,850,961	0.5	2,446,849	0
8.	Parent, Subsidiaries and Affiliates											
8.1	Issuer Obligations.....						0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	0	0.0	0	0.0	0	0

801S

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

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9.	Total Bonds Current Year											
9.1	Issuer Obligations.....	25,916,986	145,244,471	160,345,980	25,503,179	2,721,847	359,732,464	61.1	.XXX.....	.XXX.....	320,410,429	39,322,034
9.2	Residential Mortgage-Backed Securities.....	36,653,121	67,381,595	19,651,265	5,296,375	1,479,049	130,461,406	22.1	.XXX.....	.XXX.....	129,327,653	1,133,754
9.3	Commercial Mortgage-Backed Securities.....	1,427,682	14,744,984	2,264,617	543,075	55,940	19,036,299	3.2	.XXX.....	.XXX.....	10,596,095	8,440,204
9.4	Other Loan-Backed and Structured Securities.....	2,247,409	19,026,082	23,328,842	16,722,011	18,609,127	79,933,470	13.6	.XXX.....	.XXX.....	38,717,041	41,216,430
9.5	Totals.....	66,245,198	246,397,132	205,590,704	48,064,641	22,865,963	589,163,639	100.0	.XXX.....	.XXX.....	499,051,218	90,112,421
9.6	Line 9.5 as a % of Col. 6.....	11.2	41.8	34.9	8.2	3.9	100.0	.XXX.....	.XXX.....	.XXX.....	84.7	15.3
10.	Total Bonds Prior Year											
10.1	Issuer Obligations.....	35,633,072	166,486,695	178,383,411	36,243,488	7,283,747	XXX.....	.XXX.....	424,030,413	68.5	384,618,618	39,411,795
10.2	Residential Mortgage-Backed Securities.....	46,195,504	61,878,955	9,709,675	3,506,671	914,394	XXX.....	.XXX.....	122,205,199	19.7	122,205,199	
10.3	Commercial Mortgage-Backed Securities.....	15,318,410	8,922,798	2,518,204	1,461,363	91,556	XXX.....	.XXX.....	28,312,331	4.6	16,232,596	12,079,735
10.4	Other Loan-Backed and Structured Securities.....	962,554	5,759,763	5,002,530	18,570,024	14,003,323	XXX.....	.XXX.....	44,298,194	7.2	34,976,449	9,321,745
10.5	Totals.....	98,109,540	243,048,210	195,613,820	59,781,546	22,293,020	XXX.....	.XXX.....	618,846,137	100.0	558,032,862	60,813,275
10.6	Line 10.5 as a % of Col. 8.....	15.9	39.3	31.6	9.7	3.6	XXX.....	.XXX.....	100.0	.XXX.....	90.2	9.8
11.	Total Publicly Traded Bonds											
11.1	Issuer Obligations.....	24,325,339	127,461,055	140,399,009	25,503,179	2,721,847	320,410,429	54.4	384,618,618	62.2	320,410,429	.XXX.....
11.2	Residential Mortgage-Backed Securities.....	36,653,121	66,247,841	19,651,265	5,296,375	1,479,049	129,327,653	22.0	122,205,199	19.7	129,327,653	.XXX.....
11.3	Commercial Mortgage-Backed Securities.....	455,196	7,277,266	2,264,617	543,075	55,940	10,596,095	1.8	16,232,596	2.6	10,596,095	.XXX.....
11.4	Other Loan-Backed and Structured Securities.....	607,780	2,445,295	1,419,859	15,634,980	18,609,127	38,717,041	6.6	34,976,449	5.7	38,717,041	.XXX.....
11.5	Totals.....	62,041,437	203,431,457	163,734,750	46,977,610	22,865,963	499,051,217	84.7	558,032,862	90.2	499,051,217	.XXX.....
11.6	Line 11.5 as a % of Col. 6.....	12.4	40.8	32.8	9.4	4.6	100.0	.XXX.....	.XXX.....	.XXX.....	100.0	.XXX.....
11.7	Line 11.5 as a % of Line 9.5, Col. 6, Section 9.....	10.5	34.5	27.8	8.0	3.9	84.7	.XXX.....	.XXX.....	.XXX.....	84.7	.XXX.....
12.	Total Privately Placed Bonds											
12.1	Issuer Obligations.....	1,591,647	17,783,416	19,946,971			39,322,034	6.7	39,411,795	6.4	.XXX.....	39,322,034
12.2	Residential Mortgage-Backed Securities.....		1,133,754				1,133,754	0.2	0	0.0	.XXX.....	1,133,754
12.3	Commercial Mortgage-Backed Securities.....	972,485	7,467,719				8,440,204	1.4	12,079,735	2.0	.XXX.....	8,440,204
12.4	Other Loan-Backed and Structured Securities.....	1,639,629	16,580,787	21,908,984	1,087,030		41,216,430	7.0	9,321,745	1.5	.XXX.....	41,216,430
12.5	Totals.....	4,203,761	42,965,675	41,855,954	1,087,030	0	90,112,421	15.3	60,813,275	9.8	.XXX.....	90,112,421
12.6	Line 12.5 as a % of Col. 6.....	4.7	47.7	46.4	1.2	0.0	100.0	.XXX.....	.XXX.....	.XXX.....	.XXX.....	100.0
12.7	Line 12.5 as a % of Line 9.5, Col. 6, Section 9.....	0.7	7.3	7.1	0.2	0.0	15.3	.XXX.....	.XXX.....	.XXX.....	.XXX.....	15.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	23,562,907	23,562,908		(0)	
2. Cost of short-term investments acquired.....	65,932,318	65,932,318			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	82,289,750	82,289,750			
7. Deduct amortization of premium.....	0				
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	7,205,475	7,205,475	0	(0)	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	7,205,475	7,205,475	0	(0)	0

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

\$110

Sch. DB-Pt. A-Verification
NONE

Sch. DB-Pt. B-Verification
NONE

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

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

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than- Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Land and Office Building, 3250 Interstate Dr.....		Richfield.....	OH....	11/01/2000	11/01/2000	12,264,756	.....	.....8,854,060	8,854,060	284,353	.....	.....	.....(284,353)	.....	.....1,729,228	610,228
Land and Office Building, 4059 Kinross Lakes Parkway.....		Richfield.....	OH....	10/17/2006	10/17/2006	8,022,955	.....	.....6,682,309	6,682,309	211,176	.....	.....	.....(211,176)	.....	.....1,479,640	554,898
0299999. Properties Occupied by the Reporting Entity - Administrative.....						20,287,711	0	15,536,369	15,536,369	495,529	0	0	(495,529)	0	3,208,868	1,165,126
0399999. Total - Properties Occupied by the Reporting Entity.....						20,287,711	0	15,536,369	15,536,369	495,529	0	0	(495,529)	0	3,208,868	1,165,126
0699999. Totals.....						20,287,711	0	15,536,369	15,536,369	495,529	0	0	(495,529)	0	3,208,868	1,165,126

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	03/15/2013	Lou Ritenour.....	.....	.....	.....8,278	8,459
Land and Office Building, 3250 Interstate Dr.....	Richfield.....	OH.....	12/15/2013	Lou Ritenour.....	.....	.....	.....60,000	60,000
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	03/15/2013	Kaczmar Architects.....	.....	.....	.....5,794	6,900
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	05/15/2013	Lou Ritenour.....	.....	.....	.....47,390	48,214
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	05/15/2013	Kaczmar Architects.....	.....	.....	.....1,308	1,500
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	06/15/2013	Lou Ritenour.....	.....	.....	.....50,930	51,704
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	06/15/2013	Snavely Construction.....	.....	.....	.....72,009	83,207
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	11/15/2013	Snavely Construction.....	.....	.....	.....42,500	42,500
Land and Office Building, 4059 Kinross Lakes Parkway.....	Richfield.....	OH.....	12/15/2013	Snavely Construction.....	.....	.....	.....35,699	35,699
0199999. Total - Acquired by Purchase.....					0	0	323,908	338,183
0399999. Totals.....					0	0	323,908	338,183

Sch. A-Pt. 3
NONE

Sch. B-Pt. 1
NONE

Sch. B-Pt. 2
NONE

Sch. B-Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) /Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	CF SPECIAL SITUATION FUND I, LP.....	.....	CLEVELAND.....	OH...	CLUTTERBUCK FUNDS LLC.....	.....	08/30/2006	11	10,000,000	13,408,857	13,408,857	14,911	.....	.....	.....	.....	.....	.....	.....14.5
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									10,000,000	13,408,857	13,408,857	14,911	0	0	0	0	0	0	...XXX....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	ANCORA MERGER ARBITRAGE FUND LP.....	.....	CLEVELAND.....	OH...	ANCORA ADVISORS LLC.....	.....	05/01/2012	6	5,000,000	5,169,122	5,169,122	122,879	.....	.....	.....	.....	.....	.....	.....12.0
000000 00 0	PRIMUS CAPITAL FUND VII, LP.....	.....	CLEVELAND.....	OH...	PRIMUS CAPITAL FUND VII, LP.....	.....	12/13/2012	1	2,154,083	1,944,365	1,944,365	(105,814)	.....	.....	.....	.....	.....	.....7,845,917	2.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									7,154,083	7,113,487	7,113,487	17,065	0	0	0	0	0	7,845,917	...XXX....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	CANAL MEZZANINE PARTNERS II, LP.....	.....	TWINSBURG.....	OH...	CANAL MEZZANINE PARTNERS II, LP.....	.....	03/28/2012	2	3,325,000	3,360,658	3,360,658	17,331	.....	.....	.....	.....	.....121,820	1,675,000	25.0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									3,325,000	3,360,658	3,360,658	17,331	0	0	0	0	121,820	1,675,000	...XXX....
4499999. Subtotal - Unaffiliated.....									20,479,083	23,883,002	23,883,002	49,308	0	0	0	0	121,820	9,520,917	...XXX....
4699999. Totals.....									20,479,083	23,883,002	23,883,002	49,308	0	0	0	0	121,820	9,520,917	...XXX....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
000000 00 0	PRIMUS CAPITAL FUND VII, LP.....	Cleveland.....	OH.....	PRIMUS CAPITAL FUND VII, LP.....	12/13/2012	1	.....	.....495,055	.....	.....2.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							0	495,055	0	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
000000 00 0	CANAL MEZZANINE PARTNERS II, LP.....	TWINSBURG.....	OH.....	CANAL MEZZANINE PARTNERS II, LP.....	03/28/2012	2	.....	.....1,625,000	.....	.....25.0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							0	1,625,000	0	XXX.....
4499999. Subtotal - Unaffiliated.....							0	2,120,055	0	XXX.....
4699999. Totals.....							0	2,120,055	0	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

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	n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value		Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)													Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																								
911759	KD	9	HUD-HSNG URB DEV	5.42 08/01/2028	.....	..	.....1	1	1,042,325	112.077	969,466	865,000	1,002,866	.....	.....(28,620)	.....	.....	.....5.420	1.783	FA.....	19,535	46,883	08/08/2012	08/01/2028
912828	HA	1	U.S. TREASURY NOTES	4.75 08/15/2017	.....	..	.....1	1	79,625	112.984	79,089	70,000	75,836	.....	.....(1,527)	.....	.....	.....4.750	2.336	FA.....	1,256	3,325	06/22/2011	08/15/2017
912828	MA	5	U.S. TREASURY NOTES	2.75 11/30/2016	SD..	..	1	1	260,313	105.719	264,297	250,000	254,998	.....	.....(1,650)	.....	.....	.....2.750	2.039	MN.....	604	6,875	09/10/2010	11/30/2016
912833	KX	7	U.S. TREASURY STRIPS	0.00 11/15/19	@SD	..	1	1	14,732	88.188	44,094	50,000	35,305	.....	.....2,033	.....	.....	.....	.....6.019	.....	.....	.....	04/06/1999	11/15/2019
0199999	U.S. Government - Issuer Obligations				.....	..	.....	.....	1,396,995	XXX	1,356,946	1,235,000	1,369,004	0	(29,763)	0	0	XXX	XXX	XXX..	21,395	57,083	XXX.....	XXX.....
U.S. Government - Residential Mortgage-Backed Securities																								
36241L	S7	2	GNJO PL 783242 SEQ	3.00 02/15/2026	.....	..	.....2	1	670,414	102.538	650,434	634,336	666,554	.....	.....(8,080)	.....	.....	.....3.000	1.165	MON...	1,586	19,030	06/25/2012	02/15/2026
38373A	D9	4	GNR 2009-69 PV PAC	4.00 08/20/2039	.....	..	.....2	1	159,894	105.319	160,119	152,032	158,880	.....	.....(3,221)	.....	.....	.....4.000	1.697	MON...	507	6,081	08/18/2011	08/20/2039
38375C	6N	5	GNR 2012-116 PG PAC	2.00 10/20/2040	.....	..	.....2	1	563,324	95.112	522,001	548,831	562,536	.....	.....(1,838)	.....	.....	.....2.000	1.099	MON...	915	10,062	01/25/2013	10/20/2040
38375G	2G	5	GNR 2012-102 DN SEQ	1.50 09/20/2040	.....	..	.....2	1	1,065,038	91.658	976,798	1,065,704	1,065,011	.....	.....37	.....	.....	.....1.500	1.499	MON...	1,332	15,986	08/27/2012	09/20/2040
38375Q	EX	3	GNR 2008-33 PA PAC	4.00 03/20/2036	.....	..	.....2	1	48,204	100.402	47,232	47,043	47,012	.....	.....(461)	.....	.....	.....4.000	2.833	MON...	157	1,882	09/25/2009	03/20/2036
38376E	VJ	1	GNR 2009-110 AB SEQ	4.00 04/16/2039	.....	..	.....2	1	634,378	104.349	631,807	605,476	628,577	.....	.....(9,000)	.....	.....	.....4.000	2.293	MON...	2,018	24,219	08/16/2011	04/16/2039
38376X	L5	0	GNR 2010-31 AP PAC	4.00 08/20/38	.....	..	.....2	1	1,536,864	104.549	1,544,315	1,477,126	1,520,922	.....	.....(14,512)	.....	.....	.....4.000	2.682	MON...	4,924	59,085	06/16/2011	08/20/2038
38377E	NN	0	GNR 2010-42 NH PAC	4.00 04/20/39	.....	..	.....2	1	987,607	105.103	1,000,200	951,637	977,756	.....	.....(10,695)	.....	.....	.....4.000	2.664	MON...	3,172	38,065	06/16/2011	04/20/2039
38377K	FN	5	GNR 2010-115 NW PAC	3.50 01/20/38	.....	..	.....2	1	2,666,699	103.906	2,597,648	2,500,000	2,590,458	.....	.....(58,182)	.....	.....	.....3.500	1.089	MON...	7,292	73,106	03/22/2013	01/20/2038
38377L	ZD	3	GNR 2010-127 NH PAC	3.00 02/20/39	.....	..	.....2	1	1,515,451	102.535	1,508,363	1,471,073	1,503,767	.....	.....(6,744)	.....	.....	.....3.000	2.072	MON...	3,678	44,132	06/16/2011	02/20/2039
38377W	W9	1	GNR 2011-106 ME PAC	3.00 06/20/38	.....	..	.....2	1	1,636,144	103.173	1,613,433	1,563,818	1,605,622	.....	.....(31,003)	.....	.....	.....3.000	0.461	MON...	3,910	46,915	11/17/2011	06/20/2038
38378T	AF	7	GNR 2013-71 GA PAC	2.50 07/20/2041	.....	..	.....2	1	896,080	98.488	879,951	893,463	895,966	.....	.....(152)	.....	.....	.....2.500	2.416	MON...	1,861	5,584	09/25/2013	07/20/2041
0299999	U.S. Government - Residential Mortgage-Backed Securities				.....	..	.....	.....	12,380,097	XXX	12,132,300	11,910,538	12,223,061	0	(143,851)	0	0	XXX	XXX	XXX..	31,351	344,147	XXX.....	XXX.....
U.S. Government - Commercial Mortgage-Backed Securities																								
38376G	R5	1	GNR 2011-67 AD SEQ	3.21913 10/16/2042	.....	..	.....2	1	2,020,000	103.500	2,069,994	2,000,000	1,968,448	.....	.....(42,339)	.....	.....	.....3.219	3.047	MON...	5,365	64,383	05/05/2011	10/16/2042
38376G	TM	2	GNR 2010-102 AD SEQ	3.581 11/16/39	.....	..	.....2	1	1,069,456	101.912	1,050,575	1,030,864	1,033,251	.....	.....(10,133)	.....	.....	.....3.581	2.908	MON...	3,076	36,915	06/16/2011	11/16/2039
0399999	U.S. Government - Commercial Mortgage-Backed Securities				.....	..	.....	.....	3,089,456	XXX	3,120,569	3,030,864	3,001,699	0	(52,472)	0	0	XXX	XXX	XXX..	8,441	101,298	XXX.....	XXX.....
0599999	Total - U.S. Government				.....	..	.....	.....	16,866,548	XXX	16,609,815	16,176,401	16,593,764	0	(226,086)	0	0	XXX	XXX	XXX..	61,187	502,528	XXX.....	XXX.....
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
419787	DU	7	HAWAII STATE SER DO	5.00 08/01/2017	SD..	..	.....	..1FE	527,925	114.309	571,545	500,000	512,857	.....	.....(3,259)	.....	.....	.....5.000	4.219	FA.....	10,417	25,000	12/04/2008	08/01/2017
452152	NZ	0	IL ST-A-PREREF	5.00 03/01/2022	.....	..	.....1	6*	315,000	100.708	317,230	315,000	315,002	.....	.....(14)	.....	.....	.....5.000	4.995	MS.....	5,250	15,750	05/24/2012	03/01/2022
452152	PC	9	IL ST-A-UNREF	5.00 03/01/2022	.....	..	.....1	..1FE	1,285,000	100.110	1,286,414	1,285,000	1,285,010	.....	.....(56)	.....	.....	.....5.000	4.995	MS.....	21,417	64,250	05/24/2012	03/01/2022
677519	K2	5	OH ST HGR ED	4.50 05/01/2015	SD..	..	1	..1FE	549,052	101.408	522,251	515,000	516,435	.....	.....(4,216)	.....	.....	.....4.500	3.649	MN.....	3,863	23,175	02/01/2005	05/01/2015
677519	K2	5	OH ST HGR ED	4.50 05/01/2015	.....	..	.....1	..1FE	10,661	101.408	10,141	10,000	10,028	.....	.....(82)	.....	.....	.....4.500	3.649	MN.....	75	450	02/01/2005	05/01/2015
93974B	GA	4	WA SER A	5.00 07/01/2018	SD..	..	1	..1FE	1,114,800	106.828	1,068,280	1,000,000	1,028,677	.....	.....(18,412)	.....	.....	.....5.000	3.030	JJ.....	25,000	50,000	01/12/2009	07/01/2018
93974C	L7	3	WA ST REF SER R	4.00 07/01/2028	.....	..	.....1	..1FE	1,455,000	103.346	1,550,190	1,500,000	1,455,791	.....	.....791	.....	.....	.....4.000	4.275	JJ.....	30,000	.....	08/28/2013	07/01/2028
1199999	U.S. States, Territories & Possessions - Issuer Obligations				.....	..	.....	.....	5,257,438	XXX	5,326,051	5,125,000	5,123,799	0	(25,247)	0	0	XXX	XXX	XXX..	96,021	178,625	XXX.....	XXX.....
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)				.....	..	.....	.....	5,257,438	XXX	5,326,051	5,125,000	5,123,799	0	(25,247)	0	0	XXX	XXX	XXX..	96,021	178,625	XXX.....	XXX.....
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
021807	KC	5	ALTOONA AREA SD-REV	3.00 12/01/2023	.....	..	.....1	..1FE	553,334	95.990	513,547	535,000	551,921	.....	.....(1,414)	.....	.....	.....3.000	2.600	JD.....	1,338	14,311	02/21/2013	12/01/2023
044825	BX	4	ASHTABULA SD SRS	2012 4.00 12/01/2023	.....	..	.....1	..1FE	1,029,624	103.755	990,860	955,000	1,019,293	.....	.....(5,429)	.....	.....	.....4.000	3.202	JD.....	3,183	38,200	01/24/2012	12/01/2023
149231	DE	9	CATO-MERIDIAN NY CSD	4.125 06/15/2017	SD..	..	1	..1FE	251,025	105.601	264,003	250,000	250,186	.....	.....(122)	.....	.....	.....4.125	4.072	JD.....	458	10,313	12/22/2005	06/15/2017
154686	FK	0	CENTRL OH SOL WST-	3.10 12/01/2020	.....	..	.....	..1FE	400,000	98.833	395,332	400,000	400,021	.....	.....21	.....	.....	.....3.100	3.098	JD.....	4,960	.....	07/31/2013	12/01/2020
156101	KK	2	CNTRL YORK SD-PREF	5.00 06/01/2020	.....	..	.....1	..1FE	320,374	104.323	328,617	315,000	320,008	.....	.....(365)	.....	.....	.....5.000	4.710	JD.....	1,313	7,875	06/10/2013	06/01/2020
156101	KS	5	CNTRL YORK SD-UNRE	5.00 06/01/2020	.....	..	.....1	..1FE	696,685	102.298	700,741	685,000	695,891	.....	.....(794)	.....	.....	.....5.000	4.710	JD.....	2,854	17,125	06/10/2013	06/01/2020

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
199507 D9 2	COLUMBUS OH CITY SD 5.00 12/01/2015.....	SD..	..	..	..1FE	214,879	109.045	207,186	190,000	196,703		(3,345)		5.000	3.090	JD.....	792	9,500	02/20/2008	12/01/2015	
237289 HC 0	DARLINGTON CNTY SC SD 5.125 03/01/2015.....	SD..	..	..	..1FE	1,292,083	106.360	1,223,140	1,150,000	1,169,208		(15,845)		5.125	3.648	MS.....	19,646	58,938	01/26/2005	03/01/2015	
256435 FU 7	DODGE CNTY NE SD #1 REF 4.00 12/15/2014.....	SD..	..	..	..1FE	1,269,409	103.508	1,273,148	1,230,000	1,234,329		(4,376)		4.000	3.622	JD.....	2,187	49,200	10/01/2004	12/15/2014	
274605 MU 5	EAST PROVIDENCE RI 5.50 05/15/2014.....	..	..	..1	..2FE	271,130	100.409	251,023	250,000	250,000				5.500	5.500	MN.....	1,757	13,750	12/22/2005	05/15/2014	
358775 SZ 3	FRISCO-PREREF-REF 5.25 02/15/2015.....	..	..	..1	..1FE	1,436,591	100.556	1,407,784	1,400,000	1,402,524		(20,369)		5.250	3.747	FA.....	27,767	73,500	04/20/2012	02/15/2015	
358775 6K 5	FRISCO-UNREF-REF 5.25 02/15/2015.....	..	..	..1	..1FE	200,097	100.532	196,037	195,000	195,352		(2,837)		5.250	3.747	FA.....	3,868	10,238	04/20/2012	02/15/2015	
365604 QL 4	GARDNER MA 5.00 11/01/2017.....	..	..	..1	..1FE	546,050	107.773	538,865	500,000	509,549		(4,933)		5.000	3.910	MN.....	4,167	25,000	06/15/2005	11/01/2017	
385536 FT 9	GRAND HAVEN SCHS-B 5.00 05/01/2023.....	..	..	..1	..1FE	1,066,420	105.977	1,059,770	1,000,000	1,041,005		(22,607)		5.000	1.871	MN.....	8,333	50,000	06/22/2011	05/01/2023	
397118 EE 6	GREENWOOD CNTY SC SD 3.40 03/01/2015.....	..	..	..1	..1FE	682,972	102.887	694,487	675,000	676,838		(1,524)		3.400	3.160	MS.....	7,650	22,950	09/17/2009	03/01/2015	
413450 FR 3	HARPER CREEK MI SD 2005 5.00 05/01/2023.....	..	..	..1	..1FE	1,066,420	101.817	1,018,170	1,000,000	1,038,377		(21,777)		5.000	2.066	MN.....	8,333	50,000	06/22/2011	05/01/2023	
425200 R9 5	HENDERSON-LTD TAX 5.00 06/01/2017.....	SD..	..	..1	..1FE	819,014	104.193	781,448	750,000	757,681		(8,084)		5.000	3.851	JD.....	3,125	37,500	09/15/2005	06/01/2017	
442331 ZD 9	HOUSTON TX PRE-REFUND D 5.00 3/01/2018.....	SD..	..	..1	..1FE	350,000	109.652	383,782	350,000	350,021		21		5.000	4.997	MS.....	5,833	8,750	06/14/2013	03/01/2018	
447025 GT 8	HUNTSVILLE AL REF SR B 5.00 09/01/2020.....	SD..	..	..1	..1FE	850,553	113.115	848,363	750,000	803,389		(10,408)		5.000	3.340	MS.....	12,500	37,500	02/13/2009	09/01/2020	
531677 CW 0	LICKING HTS OH SD CABS A 0.00 12/01/2014.....	@SD	..	..	..1FE	240,926	100.069	350,242	350,000	337,077		13,565			4.150	JD.....			10/25/2005	12/01/2014	
539243 RC 1	LIVONIA MI PUB SD SRS A 5.00 05/01/2014.....	SD..	..	..	..1FE	808,823	101.483	761,123	750,000	753,120		(9,160)		5.000	3.729	MN.....	6,250	37,500	03/26/2007	05/01/2014	
556581 FP 6	MADISON CNTY IL SD #10 5.00 02/01/2018.....	..	..	..1	..2FE	376,201															

SCHEDULE D - PART 1

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

E10.2

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20281P BX 9	CMWLTH FING AUTH PA A 4.934 06/01/2015.....	1	1	FE	1,261,260	104.819	1,320,719	1,260,000	1,260,357	(238)	4.934	4.913	JD	5,181	62,168	04/30/2009	06/01/2015					
222734 AS 4	COURTLAND INDL-REF 5.20 06/01/2025(IP).....	1	1	FE	1,937,000	100.483	2,009,660	2,000,000	1,944,605	3,404	5.200	5.530	JD	8,667	104,000	09/22/2011	06/01/2025					
249218 AU 2	DENVER CO SCHS COPS B 2.598 12/15/2021.....	1	1	FE	1,468,455	93.375	1,447,313	1,550,000	1,470,731	2,276	2.598	3.335	JD	1,790	25,951	09/25/2013	12/15/2021					
25483V EQ 3	DC ASSN AMERN MED CLG B 5.00 10/01/2021.....	1	1	FE	2,907,467	112.741	2,936,903	2,605,000	2,851,694	(27,163)	5.000	3.589	AO	32,563	130,250	11/22/2011	10/01/2021					
29509P JB 6	ERIE CNTY NY IDA 5.00 05/01/2022.....	1	1	FE	2,430,240	114.862	2,297,240	2,000,000	2,365,802	(38,934)	5.000	2.550	MN	16,667	100,000	04/25/2012	05/01/2022					
299620 BW 3	VANDERBURGH IN SCH BL 4.00 07/10/2016.....	SD	1	FE	449,214	107.919	480,240	445,000	446,270	(470)	4.000	3.880	JJ	8,455	17,800	12/20/2006	07/10/2016					
30472N AV 7	FAIRFIELD IN SCH BLDG 5.00 07/15/2016.....	1	1	FE	1,134,242	100.120	1,061,272	1,060,000	1,060,587	(14,953)	5.000	3.550	JJ	24,439	53,000	09/04/2008	07/15/2016					
30769Q AA 8	FARMER MAC GTD 5.125 04/19/2017.....	SD	1	1	3,928,638	112.560	4,074,663	3,620,000	3,781,482	(45,268)	5.125	3.676	AO	37,105	185,525	12/29/2010	04/19/2017					
311450 FE 5	FARMINGTON PCR B 4.70 09/01/2024 (AZD).....	1	1	FE	2,110,040	103.106	2,062,120	2,000,000	2,088,191	(11,038)	4.700	3.957	AO	23,500	94,000	12/19/2011	09/01/2024					
312432 VS 3	FAYETTE CNTY KY SD FIN A 4.00 04/01/2023.....	1	1	FE	1,671,261	106.892	1,598,035	1,495,000	1,649,465	(14,497)	4.000	2.728	AO	14,950	59,800	06/22/2012	04/01/2023					
3128X2 RA 5	FREDDIE MAC MTN 5.30 12/01/2015.....	1	1	1	443,411	109.123	409,213	375,000	401,401	(13,468)	5.300	1.557	JD	1,656	19,875	10/29/2010	12/01/2015					
3128X3 LR 6	FREDDIE MAC MTN 5.00 11/13/2014.....	1	1	1	981,800	104.156	1,041,559	1,000,000	997,885	2,329	5.000	5.253	MN	6,667	50,000	10/27/2005	11/13/2014					
3128X4 FR 7	FREDDIE MAC 4.7 08/03/15.....	1	1	1	108,880	106.752	116,360	109,000	108,957	25	4.700	4.726	FA	2,106	5,123	08/30/2005	08/03/2015					
3128X4 FR 7	FREDDIE MAC 4.7 08/03/15.....	1	1	1	1,107,777	106.752	1,183,883	1,109,000	1,108,563	259	4.700	4.726	FA	21,428	52,123	08/30/2005	08/03/2015					
31315P HR 3	FARMER MAC 3.05 05/14/2014.....	1	1	1	1,000,000	101.083	1,010,835	1,000,000	1,000,003	(7)	3.050	3.049	MN	3,982	30,500	04/29/2009	05/14/2014					
31315P JD 2	FARMER MAC 3.90 05/13/2016.....	1	1	1	103,366	107.437	107,437	100,000	101,427	(571)	3.900	3.268	MN	520	3,900	06/09/2010	05/13/2016					
31331G NX 3	FED FARM CREDIT 4.125 03/04/2019.....	1	1	1	9,198	110.100	8,808	8,000	8,880	(160)	4.125	1.885	MS	107	330	12/29/2011	03/04/2019					
31331J TG 2	FED FARM CREDIT 3.15 01/12/18.....	1	1	1	2,038,754	106.199	2,155,841	2,030,000	2,035,504	(1,265)	3.150	3.078	JJ	30,019	63,945	06/30/2011	01/12/2018					
31331J TG 2	FED FARM CREDIT 3.15 01/12/18.....	1	1	1	482,070	106.199	509,756	480,000	481,301	(299)	3.150	3.078	JJ	7,098	15,120	06/30/2011	01/12/2018					
31331J AW 3	FED FARM CREDIT 4.15 01/07/2019.....	1	1	1	268,592	110.328	261,478	237,000	259,068	(4,119)	4.150	2.180	JJ	4,754	9,836	08/26/2011	01/07/2019					
31331Q X3 6	FED FARM CREDIT 4.25 06/18/2018.....	1	1	1	66,595	110.610	64,154	58,000	63,966	(1,271)	4.250	1.839	JD	89	2,465	11/29/2011	06/18/2018					
31331V V8 6	FED FARM CREDIT 5.51 09/07/2016.....	1	1	1	1,947,053	112.395	1,888,243	1,680,000	1,812,506	(47,217)	5.510	2.454	MS	29,313	92,568	01/31/2011	09/07/2016					
31331V ZB 5	FED FARM CREDIT 5.625 05/10/2017.....	1	1	1	1,165,650	114.707	1,147,067	1,000,000	1,085,092	(23,771)	5.625	2.945	MN	7,969	56,250	06/24/2010	05/10/2017					
31331X 4F 6	FED FARM CREDIT 5.05 09/21/2017.....	1	1	1	916,442	113.359	918,205	810,000	867,628	(14,423)	5.050	3.015	MS	11,363	40,905	06/24/2010	09/21/2017					
31331X DE 9	FED FARM CREDIT 5.00 11/07/2016.....	1	1	1	32,744	111.605	31,249	28,000	30,694	(918)	5.000	1.537	MN	210	1,400	09/29/2011	11/07/2016					
31331X NQ 1	FED FARM CREDIT 5.30 02/06/2017.....	1	1	1	491,541	113.087	491,929	435,000	464,961	(9,108)	5.300	2.956	FA	9,286	23,055	12/28/2010	02/06/2017					
31331X RF 1	FED FARM CREDIT 5.125 02/05/2018.....	1	1	1	1,615,556	114.050	1,568,191	1,375,000	1,512,278	(31,429)	5.125	2.542	FA	28,579	70,469	08/11/2010	02/05/2018					
31331X SW 3	FED FARM CREDIT 5.05 03/15/2019.....	1	1	1	321,297	114.644	303,808	265,000	306,398	(7,501)	5.050	1.885	MS	3,940	13,383	12/29/2011	03/15/2019					
31331X ZB 1	FED FARM CREDIT 5.05 05/18/2017.....	1	1	1	1,117,316	112.867	1,128,672	1,000,000	1,064,895	(17,975)	5.050	3.016	MN	6,032	50,500	12/28/2010	05/18/2017					
31331Y 4S 6	FED FARM CREDIT 5.05 08/01/18.....	1	1	1	2,809,270	114.150	2,830,932	2,480,000	2,696,169	(43,375)	5.050	3.000	FA	52,183	125,240	04/28/2011	08/01/2018					
31331Y AW 0	FED FARM CREDIT 5.00 04/01/2015.....	1	1	1	1,355,845	105.789	1,306,499	1,235,000	1,262,278	(21,077)	5.000	3.182	AO	15,438	61,750	04/16/2009	04/01/2015					
31331Y HQ 6	FED FARM CREDIT 4.625 12/15/2017.....	1	1	1	109,736	112.299	105,561	94,000	104,100	(2,442)	4.625	1.799	JD	193	4,348	08/29/2011	12/15/2017					
313370 E3 8	FED HOME LN BANK 3.375 06/12/2020.....	1	1	1	197,425	104.769	199,060	190,000	197,075	(350)	3.375	2.741	JD	338	3,206	08/22/2013	06/12/2020					
313370 SZ 2	FED HOME LN BANK 2.25 09/08/2017.....	1	1	1	2,906,133	103.535	3,103,979	2,998,000	2,943,901	13,596	2.250	2.765	MS	21,173	67,455	09/26/2011	09/08/2017					
313371 4H 6	FED HOME LN BANK 3.00 03/18/2020.....	1	1	1	467,918	102.648	451,652	440,000	461,696	(3,231)	3.000	2.148	MS	3,777	13,200	01/19/2012	03/18/2020					
313380 Z8 3	FED HOME LN BANK 1.49 11/01/2019.....	1	1	1	393,883	94.138	385,966	410,000	394,318	435	1.490	2.192	MN	1,018	3,055	10/28/2013	11/01/2019					
313383 EB 3	FED HOME LN BANK 1.82 12/04/20.....	1	1	1	813,722	92.460	818,271	885,000	816,564	2,842	1.820	3.068	JD	1,208	8,054	09/05/2013	12/04/2020					
313383 ZU 8	FED HOME LN BANK 3.00 09/10/2021.....	1	1	1	981,424	99.548	960,635	965,000	980,945	(479)	3.000	2.760	MS	9,248		09/25/2013	09/10/2021					
3133EC WW 0	FED FARM CREDIT 2.79 08/07/2020.....	1	1	1	1,300,374	99.753	1,291,797	1,295,000	1,298,763	(1,612)	2.790	2.299	FA	14,452		09/25/2013	08/07/2020					
3133ED AV 4	FED FARM CREDIT 2.79 12/02/2020.....	1	1	1	1,575,094	98.043	1,553,985	1,585,000	1,575,120	26	2.790	2.890	JD	3,562		12/23/2013	12/02/2020					
3133MJ QF 0	FED HOME LN BANK MA16 5.50 08/15/2016.....	1	1	1	981,795	112.174	975,910	870,000	980,404	(1,391)	5.500	0.614	FA	18,077		12/19/2013	08/15/2016					
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018.....	1	1	1	298,010	115.507	288,767	250,000	279,303	(5,883)	5.375	2.663	FA	5,076	13,438	09/20/2010	08/15/2018					

SCHEDULE D - PART 1

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

E10.3

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133X7	2S	2	FED HOME LN BANK	5.375	05/15/2019.....	1	1,849,104	116.235	1,801,649	1,550,000	1,743,670	.....	.....(32,916)	.....	.....	.....5.375	2.850	MN.....	10,645	83,313	09/08/2010	05/15/2019
3133X8	AS	1	FED HOME LN BANK	5.125	08/15/2019.....	1	384,682	115.002	402,508	350,000	374,189	.....	.....(3,798)	.....	.....	.....5.125	3.750	FA.....	6,776	17,938	02/18/2011	08/15/2019
3133XE	UG	2	FED HOME LN BANK UI16	4.875	03/11/2016.....	1	695,564	109.377	663,916	607,000	658,526	.....	.....(16,620)	.....	.....	.....4.875	0.956	MS.....	9,042	22,035	12/19/2013	03/11/2016
3133XH	VS	8	FED HOME LN BANK	5.00	12/09/2016.....	1	1,640,404	111.963	1,640,264	1,465,000	1,557,530	.....	.....(29,834)	.....	.....	.....5.000	2.748	JD.....	4,476	73,250	02/25/2011	12/09/2016
3133XL	F8	1	FED HOME LN BANK	5.625	06/09/2017.....	1	172,760	115.163	172,745	150,000	163,147	.....	.....(3,583)	.....	.....	.....5.625	2.927	JD.....	516	8,438	03/29/2011	06/09/2017
3133XM	CL	3	FED HOME LN BANK	4.875	09/08/2017.....	1	523,383	112.759	529,969	470,000	501,388	.....	.....(7,949)	.....	.....	.....4.875	2.949	MS.....	7,192	22,913	02/28/2011	09/08/2017
3133XN	5N	5	FED HOME LN BANK	5.00	12/08/2017.....	1	728,544	113.670	727,487	640,000	694,887	.....	.....(13,051)	.....	.....	.....5.000	2.689	JD.....	2,044	32,000	05/12/2011	12/08/2017
3133XP	CT	9	FED HOME LN BANK	4.25	03/09/2018.....	SD..	1,090,965	110.618	1,106,176	1,000,000	1,059,547	.....	.....(13,321)	.....	.....	.....4.250	2.730	MS.....	13,222	42,500	12/27/2011	03/09/2018
3133XP	CT	9	FED HOME LN BANK	4.25	03/09/2018.....	.....	.....714,582	110.618	724,545	655,000	694,003	.....	.....(8,726)	.....	.....	.....4.250	2.730	MS.....	8,661	27,838	12/27/2011	03/09/2018
3133XS	R5	9	FED HOME LN BANK	3.75	12/14/2018.....	1	2,020,320	108.325	2,166,500	2,000,000	2,012,610	.....	.....(2,286)	.....	.....	.....3.750	3.610	JD.....	3,542	75,000	06/15/2010	12/14/2018
3133XU	3G	6	FED HOME LN BANK	4.375	07/01/2019.....	1	293,185	111.170	277,926	250,000	282,238	.....	.....(5,510)	.....	.....	.....4.375	1.895	JJ.....	5,469	10,938	12/29/2011	07/01/2019
3133XU	KV	4	FED HOME LN BANK	3.75	09/09/2016.....	1	1,109,504	107.755	1,131,429	1,050,000	1,077,044	.....	.....(9,565)	.....	.....	.....3.750	2.749	MS.....	12,250	39,375	06/24/2010	09/09/2016
3133XU	MS	9	FED HOME LN BANK	4.50	09/13/2019.....	1	2,961,508	111.647	2,880,490	2,580,000	2,859,239	.....	.....(45,615)	.....	.....	.....4.500	2.440	MS.....	34,830	116,100	01/30/2012	09/13/2019
3133XX	P4	3	FED HOME LN BANK	3.125	03/11/2016.....	1	278,338	105.615	295,723	280,000	279,355	.....	.....279	.....	.....	.....3.125	3.235	MS.....	2,674	8,750	03/25/2010	03/11/2016
3133XX	P5	0	FED HOME LN BANK	4.125	03/13/2020.....	1	562,196	109.296	541,016	495,000	548,630	.....	.....(7,015)	.....	.....	.....4.125	2.243	MS.....	6,126	16,706	09/23/2013	03/13/2020
31359M	EL	3	FANNIE MAE 0 06/01/17.....	@..	1	1	1,737,282	95.856	2,204,692	2,300,000	2,014,353	.....	.....76,700	.....	.....	.....	.....3.920	JD.....	.....	.....	03/08/2010	06/01/2017
31359M	SD	6	FANNIE MAE 4.60 06/05/2018.....	.....	.....1	1	160,199	112.146	168,219	150,000	155,978	.....	.....(1,224)	.....	.....	.....4.600	3.618	JD.....	498	6,900	05/18/2010	06/05/2018
31359M	XQ	6	FANNIE MAE 5.00 03/02/2015.....	.....	.....1	1	2,513,626	105.416	2,429,844	2,305,000	2,349,578	.....	.....(36,819)	.....	.....	.....5.000	3.299	MS.....	38,097	115,250	04/03/2009	03/02/2015
3136FP	ET	0	FANNIE MAE 1 2.00 03/10/2016.....	.....	.....1	1	515,952	103.075	525,684	510,000	512,838	.....	.....(1,260)	.....	.....	.....2.000	1.740	MS.....	3,145	10,200	06/28/2011	03/10/2016
3136FP	MH	7	FANNIE MAE 2.50 09/29/2017.....	.....	.....1	1	198,694	104.165	213,537	205,000	201,218	.....	.....940	.....	.....	.....2.500	3.025	MS.....	1,310	5,125	03/29/2011	09/29/2017
3136FP	TQ	0	FANNIE MAE 2.20 10/27/2017.....	.....	.....1	1	15,810	103.061	15,459	15,000	15,553	.....	.....(141)	.....	.....	.....2.200	1.210	AO.....	59	330	02/28/2012	10/27/2017
3136FP	YB	7	FANNIE MAE 2.05 05/23/2017.....	.....	.....1	1	233,181	103.003	242,058	235,000	233,914	.....	.....305	.....	.....	.....2.050	2.192	MN.....	509	4,818	07/26/2011	05/23/2017
3136FT	BN	3	FANNIE MAE 2.00 02/07/2020.....	.....	.....1	1	1,528,300	96.171	1,490,644	1,550,000	1,528,905	.....	.....605	.....	.....	.....2.000	2.240	FA.....	12,400	.....	10/22/2013	02/07/2020
315361	F7	0	FERRIS MI ST UNIV REV 5.00 10/01/2016.....	SD..	.....	.....1FE	1,127,613	110.800	1,135,700	1,025,000	1,061,966	.....	.....(12,571)	.....	.....	.....5.000	3.610	AO.....	12,813	51,250	04/11/2008	10/01/2016
320265	NU	1	FIRST FL GOVT FING SRS B 5.50 07/01/2014.....	SD..	.....	.....1FE	664,896	102.512	615,072	600,000	605,510	.....	.....(10,727)	.....	.....	.....5.500	3.630	JJ.....	16,500	33,000	12/07/2007	07/01/2014
320265	NU	1	FIRST FL GOVT FING SRS B 5.50 07/01/2014.....	.....	.....	.....1FE	277,040	102.512	256,280	250,000	252,296	.....	.....(4,470)	.....	.....	.....5.500	3.630	JJ.....	6,875	13,750	12/07/2007	07/01/2014
373506	AV	6	GA ENVIR WTR AUTH 4.00 03/15/2021.....	.....	.....2	1FE	673,105	101.073	687,296	680,000	673,103	.....	.....615	.....	.....	.....4.000	4.160	MON...	1,209	27,200	03/25/2011	03/15/2021
373541	W4	9	GA ST MUNI ELEC AUTH A 4.43 1/01/2022.....	SD..	.....	.....1	3,019,650	103.502	3,105,060	3,000,000	3,016,459	.....	.....(1,687)	.....	.....	.....4.430	4.348	JJ.....	66,450	132,900	01/25/2012	01/01/2022
396066	DQ	2	GREENVILLE CNTY SC SD 5.00 12/01/2015.....	SD..	.....	.....1FE	1,074,470	108.495	1,084,950	1,000,000	1,019,945	.....	.....(9,837)	.....	.....	.....5.000	3.909	JD.....	4,167	50,000	11/16/2007	12/01/2015
396321	CT	6	GREENVILLE NC UTIL TX B 5.78 11/01/2018.....	SD..	.....	.....2	319,545	113.483	340,449	300,000	310,542	.....	.....(1,887)	.....	.....	.....5.780	4.953	MN.....	2,890	17,340	05/18/2009	11/01/2018
396321	CT	6	GREENVILLE NC UTIL TX B 5.78 11/01/2018.....	.....	.....	.....2	745,605	113.483	794,381	700,000	724,597	.....	.....(4,404)	.....	.....	.....5.780	4.953	MN.....	6,743	40,460	05/18/2009	11/01/2018
407288	WP	0	HAMILTON CNTY OH SWR B 5.46 12/01/2021.....	.....	.....	.....1	1,006,192	111.156	978,173	880,000	1,003,032	.....	.....(3,160)	.....	.....	.....5.460	2.873	JD.....	4,004	24,024	10/28/2013	12/01/2021
41981C	GY	0	HI ST HWY B 5.00 07/01/2017.....	SD..	.....	.....1	1,668,300	105.901	1,588,515	1,500,000	1,528,611	.....	.....(18,222)	.....	.....	.....5.000	3.681	JJ.....	37,500	75,000	02/11/2005	07/01/2017
454624	CC	9	IN ST BD BANK REV 5.00 02/01/2021.....	.....	.....	.....1	2,000,000	100.202	2,004,040	2,000,000	2,000,000	.....	.....	.....	.....	.....5.000	5.000	FA.....	41,667	100,000	06/17/2011	02/01/2021
454624	CD	7	IN ST BD BANK REV 5.00 02/01/2022.....	.....	.....	.....1	1,815,000	100.174	1,818,158	1,815,000	1,815,000	.....	.....	.....	.....	.....5.000	5.000	FA.....	37,813	90,750	06/17/2011	02/01/2022
45505U	AD	0	INDIANA ST FIN AUTH A-1 5.00 11/01/2014.....	.....	.....	.....1FE	1,757,768	103.734	1,701,238	1,640,000	1,656,528	.....	.....(19,192)	.....	.....	.....5.000	3.759	MN.....	13,667	82,000	03/20/2008	11/01/2014
45505V	AA	4	INDIANA ST FIN-REF B 4.55 12/01/24(IPL1).....	.....	.....	.....1	3,169,860	99.207	2,976,210	3,000,000	3,105,281	.....	.....(33,865)	.....	.....	.....4.550	3.278	JD.....	11,375	136,500	01/18/2012	12/01/2024
45528U	DG	3	INDIANAPOLIS IN K 5.00 06/01/2021.....	SD..	.....	.....1FE	3,449,460	113.676	3,410,280	3,000,000	3,364,498	.....	.....(42,998)	.....	.....	.....5.000	3.150	JD.....	12,500	150,000	12/22/2011	06/01/2021
46246K	J2	9	IA FIN-TXB-B-ST RE 3.73 08/01/2021.....	.....	.....	.....1	1,216,818	102.017	1,198,700	1,175,000	1,215,523	.....	.....(1,295)	.....	.....	.....3.730	3.214	FA.....	18,261	.....	09/17/2013	08/01/2021
46613C	TV	7	JEA FL ELEC SYS SRS C 5.00 10/01/2014.....	.....	.....	.....1	1,065,000	101.145	1,011,450	1,000,000	1,003,554	.....	.....(13,967)	.....	.....	.....5.000	3.553	AO.....	12,500	50,000	03/26/2009	10/01/2014
47770V	AJ	9	JOBSONIO BEVERAGE 4.00 01/01/2023.....	.....	.....	.....1FE	1,496,183	108.276	1,407,588	1,300,000	1,479,831	.....	.....(16,352)	.....	.....	.....4.000	2.290	JJ.....	26,000	21,667	01/30/2013	01/01/2023
47770V	AU	4	JOBSONIO BEVERAGE-B -OH 2.467.....	.....	.....	.....1	950,000	96.763	919,249	950,000	949,991	.....	.....(9)	.....	.....	.....2.467	2.467	JJ.....	11,718	9,765	01/29/2013	01/01/2020

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	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
485429 KY 9	KS DEV FIN-K 3.50 06/01/2023	.....	..	.....1	1FE	1,090,865	98.102	1,049,691	1,070,000	1,087,686		(1,578)			3.500	3.294	JD	3,121	37,450	12/13/2011	06/01/2023
502810 AC 8	LA CROSSE RES REF 6.00 11/01/2021 (XEL)	.....	..	.....	1FE	608,605	120.165	600,825	500,000	590,459		(9,944)			6.000	3.354	MN	5,000	30,000	02/21/2012	11/01/2021
528902 HH 5	LEXINGTON-FAYETTE KY 4.25 07/01/2017	.....	..	.....	1FE	500,620	105.838	529,190	500,000	500,294		(76)			4.250	4.232	JJ	10,625	21,250	10/15/2009	07/01/2017
528902 HJ 1	LEXINGTON-FAYETTE KY 4.375 07/01/2018	.....	..	.....	1FE	498,715	105.062	525,310	500,000	499,258		146			4.375	4.412	JJ	10,938	21,875	10/15/2009	07/01/2018
54811G GP 9	LWR CO RVR-UNREF-A 5.375 5/15/2020	.....	..	.....1	1FE	20,002	100.239	20,048	20,000	20,002		(0)			5.375	5.348	MN	137	538	08/13/2013	05/15/2020
56879E FQ 7	MARION CNTY FL SCH BRD 5.00 06/01/2025	.....	..	.....1	1FE	2,054,840	102.196	2,043,920	2,000,000	2,034,270		(8,834)			5.000	4.454	JD	8,333	100,000	06/22/2011	06/01/2025
59334D BT 0	MIAMI DADE FL W/S REV 5.00 10/01/2016	.....	..	.....	1FE	1,011,261	110.929	1,042,733	940,000	968,707		(9,725)			5.000	3.819	AO	11,750	47,000	04/16/2009	10/01/2016
593791 CU 8	MIAMI UNIV OH 5.00 09/01/2016	SD	..	1	1FE	1,673,805	106.994	1,604,910	1,500,000	1,532,216		(18,427)			5.000	3.659	MS	25,000	75,000	02/17/2005	09/01/2016
60534Q VH 1	MS ST DEV BK SRS A 5.00 07/01/2017	.....	..	.....	1FE	1,632,270	112.534	1,688,010	1,500,000	1,567,976		(17,909)			5.000	3.610	JJ	37,500	75,000	03/17/2010	07/01/2017
64465P UM 8	NH ST BD BK-B 5.00 08/15/2026	.....	..	.....1	1FE	2,106,203	111.188	1,979,146	1,780,000	2,064,873		(28,695)			5.000	2.890	FA	33,622	95,428	06/26/2012	08/15/2026
64468C BP 8	NH BUS FIN VAR REF A 4.50 07/01/27(3145Q	.....	..	.....2	2FE	2,072,480	104.167	2,083,340	2,000,000	2,026,348		(16,800)			4.500	3.590	JJ	45,000	90,000	02/23/2011	07/01/2027
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.26 9/1/26	SD	..	1	1FE	1,513,635	105.177	1,577,655	1,500,000	1,513,376		(259)			4.000	3.910	MS	20,000		08/30/2013	09/01/2026
646133 EV 6	NJ ST TRAN CORP SR A FED 5.50 09/15/2015	.....	..	.....	1FE	561,535	108.110	540,550	500,000	513,743		(7,660)			5.500	3.819	MS	8,097	27,500	01/09/2007	09/15/2015
646136 DY 4	NJ TRN FD SER A 5.25 12/15/2020	SD	..	1	1FE	3,411,563	114.956	3,448,680	3,000,000	3,320,905		(40,105)			5.250	3.503	JD	7,000	157,500	10/25/2011	12/15/2020
646136 DY 4	NJ TRN FD SER A 5.25 12/15/2020	.....	..	.....	1FE	454,875	114.956	459,824	400,000	442,787		(5,347)			5.250	3.503	JD	933	21,000	10/25/2011	12/15/2020
646136 TM 3	NJ ST TRN TR AUTH C 0.00 12/15/2027	@	..	.....	1FE	487,810	51.971	519,710	1,000,000	495,519		7,709				5.095	JD			09/04/2013	12/15/2027
665306 KS 4	NTHRN KY WTR DIST 5.00 02/01/2024	.....	..	.....1	1FE	3,547,350	112.023	3,360,690	3,000,000	3,469,779		(51,073)			5.000	2.820	FA	62,500	150,000	06/12/2012	02/01/2024
677525 TF 4	OH AIR QUAL 5.625 06/01/2018 (FE)	.....	..	.....	2FE	1,103,100	110.466	1,104,660	1,000,000	1,068,968		(14,047)			5.625	3.909	JD	4,688	56,250	06/28/2011	06/01/2018
677525 TK 3	OH QIR QLTY ENERGY 5.70 08/01/2020 (FE)	.....	..	.....	2FE	2,069,160	109.685	2,193,700	2,000,000	2,052,154		(6,485)			5.700	5.227	FA	47,500	114,000	03/22/2011	08/01/2020
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027	.....	..	.....2	1FE	500,500	98.703	493,515	500,000	500,468		(25)			4.215	4.228	MJSD	1,756	21,075	08/10/2012	06/01/2027
677555 YF 5	OH ECON TXB OH ENT BD 6.125 09/01/2019	.....	..	.....1	1FE	500,360	109.647	548,236	500,000	500,009		(3)			6.125	6.172	MJSD	2,552	30,625	08/13/2009	09/01/2019
67755C WH 8	OH ST-ADULT CORRECT 5.00 10/01/2019	.....	..	.....1	1FE	852,593	115.303	864,773	750,000	807,286		(9,811)			5.000	3.399	AO	9,375	37,500	01/21/2009	10/01/2019
67755L AM 1	OH CULTURAL & SPORTS A 5.00 04/01/2018	SD	..	1	1FE	541,955	105.848	529,240	500,000	506,405		(4,909)			5.000	3.939	AO	6,250	25,000	08/24/2005	04/01/2018
677561 GZ 9	OH ST HOSP FAC 5.00 01/01/2016	SD	..	.....	1FE	434,352	109.053	436,212	400,000	411,636		(5,524)			5.000	3.482	JJ	10,000	20,000	08/12/2009	01/01/2016
67756A E2 4	OH HGR EDL HOSP A 5.00 01/01/2016	SD	..	.....	1FE	264,068	108.222	270,555	250,000	254,317		(2,031)			5.000	4.092	JJ	6,250	12,500	09/10/2008	01/01/2016
677581 DD 9	OH ST INFRA SRS 2008-1 6.00 06/15/2017	SD	..	.....	1FE	212,420	116.563	233,126	200,000	205,643		(1,458)			6.000	5.099	JD	533	12,000	10/28/2008	06/15/2017
677660 TV 4	OH WTR DEV V/R A 07/01/2033 (FE)	.....	..	.....2	2FE	384,150	103.146	402,269	390,000	384,655		189			3.375	3.472	JJ	6,581	13,163	04/20/2011	07/01/2033
686430 FJ 3	ORLANDO FL REDEV AGY 5.00 04/01/2021	SD	..	.....	1FE	2,192,943	107.806	2,107,607	1,955,000	2,150,425		(23,372)			5.000	3.431	AO	24,438	97,750	02/23/2012	04/01/2021
702528 EG 1	PASCO FL SCH BRD SER A 5.00 08/01/2021	.....	..	.....1	1FE	2,094,185	107.587	2,151,740	2,000,000	2,058,071		(14,751)			5.000	4.120	FA	41,667	100,000	06/20/2011	08/01/2021
70920P AG 9	PA ST PUB SCH CMNTY COL 5.00 05/01/2014	.....	..	.....	1FE	1,071,090	101.435	1,014,350	1,000,000	1,004,094		(12,020)			5.000	3.749	MN	8,333	50,000	11/13/2007	05/01/2014
71323M CE 0	PEORIA IL BLDG CABS SD 0.00% 12/01/2023	@SD	..	1	1FE	2,416,901	61.830	2,658,690	4,300,000	2,620,417		104,062				4.094	JD			12/28/2011	12/01/2023
71883R GP 2	PHOENIX AZ IMPT JR LIEN 5.00 07/01/2017	SD	..	1	1FE	329,949	106.576	319,728	300,000	306,652		(4,248)			5.000	3.470	JJ	7,500	15,000	01/09/2008	07/01/2017
71883V DY 7	PHOENIX AZ IDA 5.00 09/15/2021	SD	..	1	1FE	3,138,390	103.428	3,102,840	3,000,000	3,065,236		(36,432)			5.000	3.672	MS	44,167	150,000	12/08/2011	09/15/2021
735352 LH 7	PORT LUCIE FL UTIL REV 5.00 09/01/2016	SD	..	.....	1FE	1,656,146	110.187	1,636,277	1,485,000	1,543,549		(20,627)			5.000	3.439	MS	24,750	74,250	01/22/2008	09/01/2016
736746 RS 9	PORTLAND OR URBAN SRS A 5.00 06/15/2016	SD	..	1	1FE	1,249,373	107.487	1,214,603	1,130,000	1,149,669		(12,912)			5.000	3.760	JD	2,511	56,500	01/27/2005	06/15/2016
736746 TU 2	PORTLAND OR URB RNWL B 5.00 06/15/2020	SD	..	1	1FE	339,671	110.169	347,032	315,000	329,520		(2,334)			5.000	4.050	JD	700	15,750	04/21/2009	06/15/2020
736746 TU 2	PORTLAND OR URB RNWL B 5.00 06/15/2020	.....	..	.....1	1FE	1,045,970	110.169	1,068,639	970,000	1,014,711		(7,187)			5.000	4.050	JD	2,156	48,500	04/21/2009	06/15/2020
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027	.....	..	.....1	1FE	528,230	109.899	549,495	500,000	527,536		(694)			5.000	4.270	MS	7,083		08/28/2013	03/15/2027
75845H JC 8	REEDY CRK FL IMPT SER 2 5.00 10/01/2014	.....	..	.....	1FE	1,076,210	103.358	1,033,580	1,000,000	1,009,303		(12,028)			5.000	3.729	AO	12,500	50,000	11/16/2007	10/01/2014
762224 EM 1	RI ST & PROVIDENCE COPS 5.00 10/01/2021	SD	..	1	1FE	1,055,740	107.754	1,077,540	1,000,000	1,030,708		(14,560)			5.000	3.181	AO	12,500	50,000	06/22/2011	10/01/2021
762224 EP 4	RI ST & PROVIDENCE COPS 5.00 10/01/2022	SD	..	1	1FE	969,243	107.754	969,725	925,000	949,531		(11,568)			5.000	3.425	AO	11,563	46,250	06/22/2011	10/01/2022
79165T LB 5	ST LOUIS MO MUNI FIN 5.00 02/15/2014	.....	..	.....	1FE	1,203,019	100.529	1,130,951	1,125,000	1,126,695		(13,681)			5.000	3.744	FA	21,250	56,250	11/07/2007	02/15/2014

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	F o r e i g n	Bond CHAR			NAIC Designation																Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
808390	DP	0	SCHUYLKILL IDA VAR of 4.25 10/01/2019.....	.....	..	.....2	..1FE	2,043,930	104.052	2,081,040	2,000,000	2,015,177	.....	.....(11,671)	.....	.....4.250	3.623	AO.....	21,250	85,000	06/17/2011	10/01/2019
842039	CH	0	SOUTHEASTERN TRANS-RCPT 5.00 06/01/2025.....	.....	..	.....1	..1FE	1,408,008	107.423	1,289,076	1,200,000	1,388,738	.....	.....(19,270)	.....	.....5.000	2.650	JD.....	5,000	60,000	02/21/2013	06/01/2025
857322	6L	0	ST PUB SCH AUTH PA TXBL 5.70 11/15/2016.....	.....	..	.....	..1FE	1,109,767	108.812	1,207,813	1,110,000	1,109,960	.....	.....13	.....	.....5.700	5.701	MN.....	8,085	63,270	04/24/2009	11/15/2016
875301	DX	8	TAMPA EXPWAY PREREFUND 5.00 07/01/2014.....	.....	..	.....	..1FE	568,963	102.323	557,660	545,000	548,724	.....	.....(7,251)	.....	.....5.000	3.609	JJ.....	13,625	27,250	02/11/2011	07/01/2014
875301	EF	6	TAMPA EXPWAY UNREFUNDED 5.00 07/01/2014.....	.....	..	.....	..1FE	475,005	102.323	465,570	455,000	458,109	.....	.....(6,054)	.....	.....5.000	3.609	JJ.....	11,375	22,750	02/11/2011	07/01/2014
880591	CU	4	TENN VALLEY AUTH E 6.25 12/15/2017.....	.....	..	.....	.....1	869,183	118.525	829,672	700,000	798,649	.....	.....(23,451)	.....	.....6.250	2.487	JD.....	1,944	43,750	11/29/2010	12/15/2017
880591	EA	6	TENN VALLEY AUTH 5.50 07/18/2017.....	.....	..	.....	.....1	739,022	114.523	755,850	660,000	700,553	.....	.....(10,527)	.....	.....5.500	3.638	JJ.....	16,436	36,300	02/23/2010	07/18/2017
88059F	AZ	4	TVA PRIN STRIP 0 12/15/17.....	@	..	.....	.....1	600,304	93.317	633,619	679,000	627,749	.....	.....12,333	.....	.....	.....1.994	JD.....	.....	.....	09/27/2011	12/15/2017
889396	QV	2	TOLEDO WTRWKS-PRER 5.00 11/15/2016.....	SD..	..	1	..1FE	300,722	108.592	320,346	295,000	300,032	.....	.....(690)	.....	.....5.000	4.361	MN.....	1,885	7,375	07/25/2013	11/15/2016
889396	QX	8	TOLEDO WTRWKS-UNRE 5.00 11/15/2016.....	SD..	..	1	..1FE	71,358	107.907	75,535	70,000	71,194	.....	.....(164)	.....	.....5.000	4.361	MN.....	447	1,750	07/25/2013	11/15/2016
89952P	DS	1	TULSA CNTY OK IND DEV 4.00 09/01/2022.....	.....	..	.....	..1FE	1,630,800	105.105	1,576,575	1,500,000	1,613,741	.....	.....(11,335)	.....	.....4.000	3.000	MS.....	20,000	60,000	06/20/2012	09/01/2022
914353	A8	0	UNIV OF IL PREREF 5.00 04/01/2022.....	SD..	..	1	..1FE	859,154	108.513	900,658	830,000	853,797	.....	.....(5,357)	.....	.....5.000	3.660	AO.....	10,375	20,750	06/18/2013	04/01/2022
914353	C4	7	UNIV OF IL UNREF 5.00 04/01/2022.....	SD..	..	1	..1FE	175,971	102.784	174,733	170,000	174,874	.....	.....(1,097)	.....	.....5.000	3.660	AO.....	2,125	4,250	06/18/2013	04/01/2022
91474P	BH	2	UNIV NTHRN IA SRS U N I 3.00 07/01/2023.....	SD..	..	1	..1FE	1,643,448	99.037	1,614,303	1,630,000	1,640,954	.....	.....(1,290)	.....	.....3.000	2.900	JJ.....	24,450	48,900	12/23/2011	07/01/2023
915137	4Q	3	UNIV OF TX UNREF 5.00 08/15/2021.....	.....	..	.....1	..1FE	202,437	110.003	198,005	180,000	196,534	.....	.....(4,388)	.....	.....5.000	1.953	FA.....	3,400	9,000	06/22/2011	08/15/2021
917547	TW	1	UT ST BLDG OWNSHP AUTH 5.00 05/15/2023.....	.....	..	.....1	..1FE	1,237,862	110.516	1,315,140	1,190,000	1,218,185	.....	.....(4,544)	.....	.....5.000	4.499	MN.....	7,603	59,500	03/31/2009	05/15/2023
91754R	LW	5	UT ST BRD RGTS STUD FEE 5.00 04/01/2017.....	.....	..	.....	..2FE	1,167,117	115.475	1,241,356	1,075,000	1,109,419	.....	.....(9,746)	.....	.....5.000	3.940	AO.....	13,438	53,750	05/03/2007	04/01/2017
91754R	UY	1	UT BRD RGTS-A-UT V 5.00 11/01/2027.....	.....	..	.....	..1FE	179,301	109.883	164,825	150,000	176,050	.....	.....(2,570)	.....	.....5.000	2.770	MN.....	1,250	7,500	09/19/2012	11/01/2027
917565	GU	1	UTAH ST TRANSIT 0.00 6/15/2020.....	@SD	..	1	..1FE	1,256,321	77.941	1,399,041	1,795,000	1,371,845	.....	.....50,454	.....	.....	.....3.783	JD.....	.....	.....	08/23/2011	06/15/2020
95639D	AN	0	WV ST SCH BLDG AUTH 5.00 07/01/2016.....	.....	..	.....	..1FE	893,110	111.299	884,827	795,000	833,411	.....	.....(14,586)	.....	.....5.000	2.980	JJ.....	19,875	39,750	09/09/2009	07/01/2016
956704	UZ	1	WV ST UNIV REV 5.00 10/01/2021.....	.....	..	.....1	..1FE	3,223,080	103.485	3,104,550	3,000,000	3,094,329	.....	.....(124,948)	.....	.....5.000	0.786	AO.....	37,500	150,000	12/20/2012	10/01/2021
960660	BA	5	WESTMINSTER CO ECON DEV 4.00 12/01/2023.....	.....	..	.....1	..1FE	1,604,849	101.791	1,491,238	1,465,000	1,588,410	.....	.....(11,955)	.....	.....4.000	2.920	JD.....	4,883	58,600	07/25/2012	12/01/2023
96154N	DC	2	WESTVIEW IN EL SCH BLDG 5.00 01/15/2017.....	.....	..	.....	..2FE	1,085,270	114.626	1,146,260	1,000,000	1,032,976	.....	.....(10,045)	.....	.....5.000	3.840	JJ.....	23,056	50,000	04/18/2008	01/15/2017
988516	AP	5	YUMA AZ UTIL SYS REV 5.00 07/01/2021.....	SD..	..	1	..1FE	1,070,320	107.327	1,073,270	1,000,000	1,054,939	.....	.....(12,612)	.....	.....5.000	3.324	JJ.....	25,000	50,000	06/22/2011	07/01/2021
988516	AQ	3	YUMA UTIL SYS REV 5.00 07/01/2022.....	SD..	..	1	..1FE	1,061,420	106.259	1,062,590	1,000,000	1,049,499	.....	.....(11,151)	.....	.....5.000	3.485	JJ.....	25,000	50,000	06/22/2011	07/01/2022
988516	AQ	3	YUMA UTIL SYS REV 5.00 07/01/2022.....	.....	..	.....1	..1FE	1,061,420	106.259	1,062,590	1,000,000	1,049,499	.....	.....(11,151)	.....	.....5.000	3.485	JJ.....	25,000	50,000	06/22/2011	07/01/2022
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....							190,428,833	XXX.....	190,638,155	181,202,000	186,071,003	0	(1,493,405)	.....	.....XXX.....	XXX.....	XXX.....	2,130,837	7,485,923	XXX.....	XXX.....

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

3128M1	CK	3	FGCI G11974 PT 5.50 05/01/2021.....	.....	..	.....2	1	191,255	107.963	203,621	188,602	189,957	.....	.....(668)	.....	.....5.500	5.053	MON...	864	10,373	03/11/2008	05/01/2021
3128MB	DN	4	FGCI G12609 PT 5.50 04/01/2022.....	.....	..	.....2	1	185,098	108.277	186,730	181,691	183,306	.....	.....(736)	.....	.....5.500	4.988	MON...	833	9,993	03/07/2008	04/01/2022
31294L	6V	0	FGCI E02684 PT 4.50 03/01/25.....	.....	..	.....2	1	672,955	106.328	682,687	642,056	660,047	.....	.....(8,247)	.....	.....4.500	2.772	MON...	2,408	28,893	12/29/2010	03/01/2025
3133XC	T6	0	FHLB SK-2015 1 PT 5.14 08/18/2015.....	.....	..	.....2	1	121,950	105.515	129,174	122,423	122,287	.....	.....134	.....	.....5.140	5.365	MON...	227	6,277	03/21/2007	08/18/2015
3136A0	DT	1	FNR 2011-77 A SEQ 3.50 08/25/2036.....	.....	..	.....2	1	967,619	102.984	978,302	949,956	958,364	.....	.....(6,207)	.....	.....3.500	2.564	MON...	2,771	33,248	07/25/2011	08/25/2036
3136A1	N8	4	FNR 2011-114 VA SEQ 3.50 07/25/26.....	.....	..	.....2	1	3,338,754	102.594	3,207,843	3,126,723	3,270,807	.....	.....(22,670)	.....	.....3.500	0.018	MON...	9,120	109,435	01/18/2012	07/25/2026
3136A3	TS	0	FNR 2012-11 PN PAC 4.402 11/25/40.....	.....	..	.....2	1	136,038	100.792	130,781	129,753	129,753	.....	.....(5,461)	.....	.....4.000	2.690	MON...	433	5,190	01/19/2012	11/25/2040
3136A5	BB	1	FNR 2012-40 PAC 2.00 09/25/40.....	.....	..	.....2	1	98,848	98.848	604,684	611,729	614,047	.....	.....(437)	.....	.....2.000	1.857	MON...	1,020	12,235	06/25/2012	09/25/2040
3136A5	P6	7	FNR 2012-53 PB PAC 2.25 02/25/41.....	.....	..	.....2	1	1,805,313	101.547	1,785,266	1,758,065	1,797,157	.....	.....(4,701)	.....	.....2.250	0.801	MON...	3,296	39,556	07/16/2012	02/25/2041
3136A6	4N	1	FNR 2012-72 QE SEQ 3.00 01/25/38.....	.....	..	.....2	1	2,280,689	100.825	2,191,315	2,173,378	2,270,078	.....	.....(13,238)	.....	.....3.000	2.109	MON...	5,433	65,201	07/17/2012	01/25/2038
3136A7	5E	8	FNR 2012-96 PD PAC 2.00 07/25/2041.....	.....	..	.....2	1	992,851	96.353	944,323	980,065	991,165	.....	.....(2,165)	.....	.....2.000	1.509	MON...	1,633	19,601	08/27/2012	07/25/2041
3136A8	XC	9	FNR 2012-99 AB SEQ 1.75 05/25/2039.....	.....	..	.....2	1	854,764	94.057	806,426	857,376	854,894	.....	.....227	.....	.....1.750	1.804	MON...	1,250	15,004	09/10/2012	05/25/2039
3136AA	MJ	1	FNR 2012-139 BH PAC 2.00 02/25/2042.....	.....	..	.....2	1	1,152,297	95.591	1,080,226	1,130,049	1,151,403	.....	.....(2,197)	.....	.....2.000	1.346	MON...	1,883	18,834	02/20/2013	02/25/2042
3136AA	Y7	4	FNR 2012-145 TA PAC 1.25 11/25/2042.....	.....	..	.....2	1	1,099,941	94.454	1,042,438	1,103,649	1,100,094	.....	.....371	.....	.....1.250	1.329	MON...	1,150	12,646	01/24/2013	11/25/2042

E10.5

SCHEDULE D - PART 1

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

E10.6

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																
																							Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost		Fair Value	Par Value	Book/Adjusted Carrying Value																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											</

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31395J	KT	2 FHR 2882 UM SEQ 4.50 08/15/2019.....	.....	..	.....2	1	2,065,721	102.987	2,057,659	1,997,977	1,919,063	.....	.....(73,421)	.....	.....	.....4.500	3.649	MON.....	7,492	89,909	05/04/2009	08/15/2019
31395J	MW	3 FHR 2892 DB SEQ 4.50 11/15/2019.....	.....	..	.....2	1	509,431	106.668	538,017	504,387	505,792	.....	.....(874)	.....	.....	.....4.500	4.286	MON.....	1,891	22,697	12/19/2008	11/15/2019
31395L	R8	6 FHR 2921 NE PAC 5.00 09/15/2033.....	.....	..	.....2	1	470,930	102.009	463,445	454,319	455,364	.....	.....(1,314)	.....	.....	.....5.000	3.800	MON.....	1,893	22,716	01/08/2009	09/15/2033
31395P	QP	0 FHR 2948 YD PAC 5.50 08/15/2033.....	.....	..	.....2	1	7,463	100.105	7,465	7,457	7,442	.....	.....51	.....	.....	.....5.500	5.464	MON.....	34	410	09/28/2007	08/15/2033
31395P	UD	2 FHR 2941 XD PAC 5.00 05/15/2033.....	.....	..	.....2	1	47,149	100.149	45,472	45,404	45,259	.....	.....11,379	.....	.....	.....5.000	3.598	MON.....	189	2,270	01/16/2009	05/15/2033
31396A	FH	2 FHR 3028 ME PAC 5.00 02/15/2034.....	.....	..	.....2	1	2,087,689	105.275	2,152,821	2,044,958	1,964,350	.....	.....(74,069)	.....	.....	.....5.000	4.474	MON.....	8,521	102,248	07/29/2009	02/15/2034
31396E	TN	6 FHR 3075 PD PAC 5.50 01/15/2035.....	.....	..	.....2	1	842,096	106.195	866,375	815,836	781,152	.....	.....14,202	.....	.....	.....5.500	4.498	MON.....	3,739	44,871	01/23/2009	01/15/2035
31396H	6E	4 FHR 3102 PJ PAC 5.00 05/15/2034.....	.....	..	.....2	1	703,045	102.921	699,216	679,373	658,409	.....	.....26,344	.....	.....	.....5.000	3.921	MON.....	2,831	33,969	02/10/2009	05/15/2034
31396L	JT	8 FNR 2006-102 PD SEQ 5.00 01/25/2035.....	.....	..	.....2	1	9,131	100.079	8,937	8,930	8,908	.....	.....239	.....	.....	.....5.000	4.194	MON.....	37	446	03/18/2009	01/25/2035
31397F	2N	1 FHR 3282 YC SEQ 5.50 09/15/2021.....	.....	..	.....2	1	47,690	103.417	49,173	47,549	47,503	.....	.....(7)	.....	.....	.....5.500	5.336	MON.....	218	2,615	09/27/2007	09/15/2021
31397S	XM	1 FNR 2011-40 KA SEQ 3.50 03/25/2026.....	.....	..	.....2	1	280,159	97.578	269,994	276,696	278,605	.....	.....(36)	.....	.....	.....3.500	2.958	MON.....	807	9,684	06/15/2011	03/25/2026
31397U	RJ	0 FNR 2011-63 MV SEQ 3.50 07/25/24.....	.....	..	.....2	1	1,787,423	103.561	1,793,085	1,731,423	1,761,736	.....	.....(5,487)	.....	.....	.....3.500	1.621	MON.....	5,050	60,600	07/22/2011	07/25/2024
31398F	JG	7 FNR 2009-80 MA SEQ 4.00 04/25/2027.....	.....	..	.....2	1	184,950	103.057	182,016	176,616	179,675	.....	.....(3,683)	.....	.....	.....4.000	1.517	MON.....	589	7,065	09/24/2010	04/25/2027
31398R	E7	6 FNR 2010-57 DP PAC 4.00 08/25/2039.....	.....	..	.....2	1	311,475	104.396	314,746	301,493	305,966	.....	.....(5,127)	.....	.....	.....4.000	1.762	MON.....	1,005	12,060	06/16/2011	08/25/2039
31398R	ZU	2 FNR 2010-57 DB PAC 4.00 01/25/2038.....	.....	..	.....2	1	75,085	100.903	73,175	72,520	72,781	.....	.....(1,973)	.....	.....	.....4.000	0.992	MON.....	242	2,901	06/16/2011	01/25/2038
31398S	TN	3 FNR 2010-146 PC PAC 4.00 09-25-2036.....	.....	..	.....2	1	5,131,250	106.338	5,316,880	5,000,000	4,801,466	.....	.....(228,942)	.....	.....	.....4.000	3.087	MON.....	16,667	200,000	03/18/2011	09/25/2036
31402D	7J	3 FNCI 726397 PT 4.00 07/01/2018.....	.....	..	.....2	1	510,905	105.932	526,405	496,928	503,117	.....	.....(3,884)	.....	.....	.....4.000	3.017	MON.....	1,656	19,877	05/07/2009	07/01/2018
31403D	JE	0 FNCI 745561 PT 5.00 08/01/2020.....	.....	..	.....2	1	415,844	107.119	443,715	414,226	414,306	.....	.....(212)	.....	.....	.....5.000	4.811	MON.....	1,726	20,711	02/21/2008	08/01/2020
31403D	KD	0 FNCI 745592 PT 5.00 01/01/2021.....	.....	..	.....2	1	266,814	107.103	283,199	264,418	265,218	.....	.....(589)	.....	.....	.....5.000	4.671	MON.....	1,102	13,221	02/19/2008	01/01/2021
31412Q	SE	0 FNCI PL 932117 PT 4.00 11/01/2024.....	.....	..	.....2	1	1,136,147	106.080	1,165,219	1,098,431	1,120,288	.....	.....(8,680)	.....	.....	.....4.000	2.743	MON.....	3,661	43,937	01/28/2011	11/01/2024
31416W	ZA	3 FNCT PL AB1636 PT 3.50 10/01/2030.....	.....	..	.....2	1	997,645	101.820	990,627	972,920	989,987	.....	.....(4,309)	.....	.....	.....3.500	2.457	MON.....	2,838	34,052	06/16/2011	10/01/2030
31417Y	GK	7 FNCI PL MA0201 SEQ 4.00 10/01/24.....	.....	..	.....2	1	1,373,113	106.066	1,410,172	1,329,521	1,359,724	.....	.....(11,588)	.....	.....	.....4.000	2.860	MON.....	4,432	53,181	06/16/2011	10/01/2024
31417Y	R2	5 FNCN MA0504 PT 3.50 08/01/2020.....	.....	..	.....2	1	798,947	105.086	804,393	765,458	781,875	.....	.....(9,133)	.....	.....	.....3.500	2.108	MON.....	2,233	26,791	07/30/2010	08/01/2020
31417Y	SD	0 FNCI PT 3.50 09/01/2025.....	.....	..	.....2	1	1,408,453	104.632	1,423,284	1,360,275	1,344,160	.....	.....9,148	.....	.....	.....3.500	1.372	MON.....	3,967	47,610	06/16/2011	09/01/2025
31417Y	SK	4 FNCN MA0521 PT 3.50 09/01/2020.....	.....	..	.....2	1	1,139,650	105.090	1,144,970	1,089,510	1,113,916	.....	.....(13,287)	.....	.....	.....3.500	1.882	MON.....	3,178	38,133	06/16/2011	09/01/2020
31418A	CR	7 FNCN PL MA0979 PT 3.00 02/01/2022.....	.....	..	.....2	1	305,619	103.716	301,971	291,152	300,985	.....	.....(3,563)	.....	.....	.....3.000	0.608	MON.....	728	8,735	02/27/2012	02/01/2022
31418V	T5	1 FNCI AD7771 PT 4.00 07/01/2025.....	.....	..	.....2	1	663,337	106.014	676,381	638,012	655,810	.....	.....(7,256)	.....	.....	.....4.000	2.428	MON.....	2,127	25,520	06/16/2011	07/01/2025
31419D	MQ	1 FNCI AE3066 PT 3.50 09/01/2025.....	.....	..	.....2	1	1,036,492	104.624	1,056,097	1,009,421	1,027,011	.....	.....(7,456)	.....	.....	.....3.500	2.327	MON.....	2,944	35,330	06/16/2011	09/01/2025
31419D	NW	7 FNCI AE3104 PT 3.50 09/01/2025.....	.....	..	.....2	1	289,559	104.648	292,253	279,274	284,972	.....	.....(1,866)	.....	.....	.....3.500	1.856	MON.....	815	9,775	06/16/2011	09/01/2025
2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities.....							81,345,569	XXX.....	80,488,920	79,743,786	80,038,542	0	(613,101)	0	0	...XXX.....	...XXX.....	XXX...	208,923	2,262,787	XXX.....	XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																						
3137AJ	MG	6 FHMS K016 X1 IO CSTR 10/25/2021.....	@.....	..	234	1	2,004,150	9.550	1,748,450	.....	.....1,646,128	.....	.....(198,570)	.....	.....	.....1.575	6.350	MON.....	24,035	302,633	12/13/2011	10/25/2021
3137AK	KD	2 FHLMC K705 X1 IO CSTR 09/25/18.....	@.....	..	234	1	2,000,255	7.195	1,524,381	.....	.....1,415,364	.....	.....(280,068)	.....	.....	.....1.756	7.719	MON.....	31,004	387,059	01/24/2012	09/25/2018
2799999 U.S. Special Revenue - Commercial Mortgage-Backed Securities.....							4,004,405	XXX.....	3,272,831	0	3,061,492	0	(478,638)	0	0	...XXX.....	...XXX.....	XXX...	55,039	689,693	XXX.....	XXX.....
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																						
196479	TZ	2 CO HSG SF PR I AA 5.00 11/01/2028.....	.....	..	.....1	..1FE	422,351	106.759	416,360	390,000	415,300	.....	.....(2,881)	.....	.....	.....5.000	3.984	MN.....	3,250	19,500	04/13/2011	11/01/2028
19647P	BA	0 CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....	.....	..	.....2	..1FE	992,853	95.788	951,034	992,853	992,854	.....	.....1	.....	.....	.....3.200	3.221	MON.....	2,648	13,679	06/20/2013	02/01/2044
20774W	G9	6 CT HSG FIN 4.00 11/15/2040.....	.....	..	.....1	..1FE	1,644,511	104.670	1,653,786	1,580,000	1,630,613	.....	.....(5,840)	.....	.....	.....4.000	3.503	MN.....	8,076	63,200	07/22/2011	11/15/2040
20775B	N8	5 CT ST HSG FIN AUTH B-2 4.00 11/15/2032.....	.....	..	.....1	..1FE	1,064,490	105.783	1,057,830	1,000,000	1,063,441	.....	.....(1,049)	.....	.....	.....4.000	3.174	MN.....	6,778	.....	10/11/2013	11/15/2032
45201L	WF	8 IL ST HSG DEV AUTH C 3.875 12/01/2043.....	.....	..	.....1	..1FE	998,357	99.296	991,329	998,357	998,316	.....	.....(41)	.....	.....	.....3.875	3.906	MON.....	3,224	6,448	10/11/2013	12/01/2043
45506A	BL	4 IN ST HSG & CMNTY DEV 4.50 06/01/2028.....	.....	..	.....1	..1FE	765,538	106.280	759,902	715,000	754,524	.....	.....(4,623)	.....	.....	.....4.500	3.628	JD.....	2,681	32,175	06/17/2011	06/01/2028

E10.7

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
462467	MP	3				..1FE	426,059	108.233	427,520	395,000	419,433		(2,797)			4.500	3.553	JJ.....	8,888	17,775	06/29/2011	01/01/2029
49130T	NP	7				..1FE	468,047	104.258	463,948	445,000	463,784		(2,146)			4.250	3.603	JJ.....	9,456	18,913	12/16/2011	07/01/2027
54627A	CD	7				..1FE	415,740	101.020	393,978	390,000	404,454		(3,831)			5.700	4.517	JD....	1,853	22,230	11/22/2010	12/01/2038
57419P	HA	0				..1FE	742,528	104.612	747,976	715,000	734,440		(3,209)			5.750	5.144	MS.....	13,704	41,113	05/04/2011	09/01/2039
57586P	8H	2				..1FE	1,607,415	106.929	1,603,935	1,500,000	1,605,606		(1,809)			4.000	3.131	JD....	5,000	5,167	10/24/2013	12/01/2043
60416Q	CD	4				..1FE	448,839	104.822	445,494	425,000	443,636		(2,109)			4.500	3.822	JJ.....	9,563	19,125	06/17/2011	01/01/2031
60416Q	DL	5				..1FE	475,002	106.789	469,872	440,000	467,483		(3,147)			4.500	3.544	JJ.....	9,900	19,800	06/08/2011	07/01/2034
60416Q	FT	6				..1FE	918,592	89.981	825,732	917,674	918,480		(84)			2.600	2.602	MON...	1,988	23,860	08/01/2012	09/01/2042
60535G	AX	0				..1FE	770,548	100.860	721,149	715,000	754,586		(5,403)			4.500	3.529	JD....	2,681	32,175	11/05/2010	12/01/2031
60535Q	FD	7				..1FE	1,025,588	104.584	1,035,383	990,001	1,011,641		(5,712)			5.400	4.700	JD....	4,455	53,930	06/21/2011	06/01/2038
60535Q	LY	4				..1FE	916,962	93.678	858,991	916,962	916,962		0			2.750	2.766	MON...	2,101	10,787	06/20/2013	12/01/2032
60636X	8E	6				..1FE	953,190	106.012	938,206	885,000	934,415		(6,281)			4.500	3.572	MN....	6,638	39,825	11/03/2010	11/01/2027
60637B	BD	1				..1FE	596,232	105.871	592,878	560,000	587,724		(3,312)			4.625	3.827	MN....	4,317	25,900	04/12/2011	05/01/2028
60637B	CK	4				..1FE	697,268	104.789	681,129	650,000	688,232		(4,531)			4.250	3.339	MN.....	4,604	27,625	12/07/2011	11/01/2030
61212R	4G	8				..1FE	1,028,280	105.166	1,051,660	1,000,000	1,027,585		(695)			3.500	3.159	JD....	2,917	6,319	08/29/2013	12/01/2044
64469D	EF	4				..1FE	852,490	102.036	831,593	815,000	836,929		(5,612)			5.750	4.904	JJ.....	23,431	46,863	12/16/2010	01/01/2037
647200	M8	4				..1FE	650,813	102.246	633,925	620,000	643,029		(3,240)			4.625	3.941	MS.....	9,558	28,675	06/21/2011	09/01/2025
647200	N5	9				..1FE	438,206	108.885	440,984	405,000	430,183		(3,246)			5.000	3.931	MS....	6,750	20,250	06/16/2011	09/01/2030
647200	V3	5				..1FE	980,306	93.864	868,242	925,000	973,655		(5,186)			3.750	3.018	MS.....	11,563	33,049	08/15/2012	03/01/2043
647200	X6	6				..1FE	1,034,578	107.329	1,067,694	994,786	1,033,640		(938)			4.500	4.046	MON...	3,730	9,077	08/08/2013	10/01/2043
64966W	DH	7				..1FE	1,624,410	109.416	1,641,240	1,500,000	1,621,280		(3,130)			5.000	3.968	JJ.....	23,125	.....	08/30/2013	07/01/2024
658207	MZ	5				..1FE	1,005,408	102.747	986,371	960,000	997,029		(4,220)			4.250	3.657	JJ.....	20,400	40,800	12/08/2011	01/01/2028
658877	DZ	5				..1FE	543,961	107.387	547,674	510,000	536,370		(3,250)			4.500	3.656	JJ.....	11,475	22,950	07/14/2011	01/01/2028
658909	CL	8				..1FE	1,172,580	102.943	1,168,403	1,135,000	1,162,092		(3,572)			4.500	4.078	JJ.....	25,538	51,075	11/15/2010	01/01/2035
677377	U9	2				..1FE	438,287	104.957	425,076	405,000	430,840		(3,004)			4.800	3.795	MN.....	3,240	19,440	05/12/2011	11/01/2028
686087	LA	3				..1FE	623,908	102.799	627,074	610,000	620,767		(1,550)			4.500	4.165	JJ.....	13,725	27,450	11/25/2011	07/01/2023
686087	NS	2				..1FE	945,000	99.126	936,741	945,000	945,030		30			2.500	2.500	JJ.....	13,059	.....	05/31/2013	07/01/2034
686087	PG	6				..1FE	1,074,940	107.151	1,071,510	1,000,000	1,074,149		(791)			4.000	3.093	JJ.....	4,556	.....	11/08/2013	07/01/2043
708796	YR	2				..1FE	2,553,127	103.552	2,495,603	2,410,000	2,519,972		(13,818)			5.000	4.216	AO....	30,125	120,500	06/17/2011	04/01/2028
76221R	RB	1				..1FE	916,710	104.880	907,212	865,000	910,660		(5,120)			4.000	3.225	AO....	32,293	.....	10/11/2012	10/01/2040
83712T	BZ	3				..1FE	216,120	102.644	205,288	200,000	211,612		(1,537)			5.000	3.978	JJ.....	5,000	10,000	12/02/2010	07/01/2027
880459	6U	1				..1FE	1,550,235	101.722	1,495,313	1,470,000	1,507,696		(17,539)			5.750	4.405	JJ.....	42,263	84,525	06/21/2011	01/01/2037
880461	BP	2				..1FE	1,260,733	105.738	1,252,995	1,185,000	1,259,898		(835)			4.000	3.186	JJ.....	5,530	.....	10/24/2013	07/01/2043
88271H	EP	0				..1FE	728,416	104.689	711,885	680,000	719,623		(4,399)			4.450	3.576	MS.....	10,087	30,260	12/01/2011	09/01/2028
917436	X7	7				..1FE	385,351	100.187	385,720	385,000	385,269		(35)			4.000	3.988	JJ.....	7,700	15,400	06/21/2011	07/01/2024
93978T	MA	4				..1FE	573,632	104.754	576,147	550,000	567,904		(2,408)			4.500	3.921	JD....	2,063	24,750	06/21/2011	06/01/2032
97689P	6R	4				..1FE	1,121,911	102.427	1,095,969	1,070,000	1,105,074		(7,970)			5.500	4.590	MS.....	19,617	58,850	06/21/2011	09/01/2038
2899999	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....						38,069,510	XXX	37,460,751	36,260,633	37,726,211	0	(150,869)	0	0	XXX	XXX	XXX...	415,903	1,175,752	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....						313,848,317	XXX	311,860,656	297,206,419	306,897,248	0	(2,736,014)	0	0	XXX	XXX	XXX...	2,810,702	11,614,154	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
00206R	AZ	5				..1FE	741,709	101.309	739,555	730,000	741,696					3.875	3.632	FA.....	10,686	.....	12/23/2013	08/15/2021
00249E	AA	8				..2FE	951,179	100.500	955,935	951,179	951,179					3.596	3.623	MON...	2,850	11,401	07/29/2013	11/01/2017

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
014477 AM 5	ALERIS INTL INC 7.625 02/15/2018.....	5	.....	.....	1	.4FE	406,965	105.750	426,173	403,000	405,369	107	(654)	.....	.....	.....7.625	7.410	FA.....	11,609	30,729	06/16/2011	02/15/2018
02364W AN 5	AMERICA MOVIL SA 5.625 11/15/2017.....	5	.....	R	1	.1FE	554,875	112.615	563,077	500,000	534,658	.....	.....(8,184)	.....	.....	.....5.625	3.687	MN.....	3,594	28,125	06/16/2011	11/15/2017
03523T BH 0	ANHEUSER-BUSCH 6.875 11/15/2019.....	0	.....	.....	1	.1FE	1,175,372	122.500	1,151,502	940,000	1,169,313	.....	.....(6,059)	.....	.....	.....6.875	2.396	MN.....	8,258	32,313	10/28/2013	11/15/2019
037411 AX 3	APACHE CORP 3.625 02/01/2021.....	3	.....	.....	1	.1FE	997,145	103.015	1,014,696	985,000	996,597	.....	.....(548)	.....	.....	.....3.625	3.430	FA.....	14,878	.....	08/19/2013	02/01/2021
03938L AQ 7	ARCELORMITTAL 5.75 08/05/2020.....	7	.....	R	1	.3FE	76,810	105.673	79,255	75,000	76,606	2,258	(195)	.....	.....	.....5.750	5.360	FA.....	1,749	4,313	12/05/2012	08/05/2020
039483 AY 8	ARCHER DANIELS 5.45 03/15/2018.....	8	.....	.....	1	.1FE	443,250	113.387	425,202	375,000	422,260	.....	.....(10,589)	.....	.....	.....5.450	2.289	MS.....	6,018	20,438	12/23/2011	03/15/2018
046353 AB 4	ASTRAZENECA PLC 5.90 09/15/2017.....	4	.....	R	1	.1FE	2,308,340	114.476	2,289,518	2,000,000	2,167,813	.....	.....(41,755)	.....	.....	.....5.900	3.467	MS.....	34,744	118,000	06/22/2010	09/15/2017
04939M AM 1	ATLAS PIPELINE 6.625 10/01/2020.....	1	.....	.....	1	.4FE	133,000	104.750	139,318	133,000	133,001	.....	.....0	.....	.....	.....6.625	6.625	AO.....	2,203	8,885	09/25/2012	10/01/2020
05367A AD 5	AVIATION CAPITAL 6.75 04/06/2021.....	5	.....	.....	1	.3FE	89,093	108.776	96,811	89,000	89,077	.....	.....(8)	.....	.....	.....6.750	6.735	AO.....	1,418	6,008	06/16/2011	04/06/2021
05523U AD 2	BAE SYSTEMS HLDG 5.20 08/15/2015.....	2	.....	.....	1	.2FE	652,467	105.190	636,398	605,000	624,238	.....	.....(11,384)	.....	.....	.....5.200	3.173	FA.....	11,885	31,460	06/16/2011	08/15/2015
06846N AD 6	BILL BARRETT 7.00 10/15/2022.....	6	.....	.....	1	.4FE	143,000	103.750	148,363	143,000	143,016	.....	.....(1)	.....	.....	.....7.000	6.998	AO.....	2,113	10,010	03/05/2012	10/15/2022
06849R AB 8	BARRICK NA FIN 6.80 09/15/2018.....	8	.....	.....	1	.2FE	558,045	115.203	576,013	500,000	534,130	.....	.....(6,262)	.....	.....	.....6.800	5.148	MS.....	10,011	34,000	11/04/2009	09/15/2018
06985P AH 3	BASIC ENERGY SERVICES 7.75 02/15/2019.....	3	.....	.....	1	.4FE	341,176	104.250	347,153	333,000	337,815	7,821	(1,341)	.....	.....	.....7.750	7.222	FA.....	9,749	25,808	06/16/2011	02/15/2019
06985P AK 6	BASIC ENERGY SVC 7.75 10/15/2022.....	6	.....	.....	1	.4FE	33,000	103.250	34,073	33,000	33,000	825	(0)	.....	.....	.....7.750	7.750	AO.....	540	2,550	10/01/2012	10/15/2022
071813 BA 6	BAXTER INTL 4 08/15/19.....	6	.....	.....	1	.1FE	1,588,725	109.655	1,644,821	1,500,000	1,563,500	.....	.....(10,001)	.....	.....	.....4.500	3.660	FA.....	25,500	67,500	05/19/2011	08/15/2019
075887 BA 6	BECTON DICKINSON 3 11/08/21.....	6	.....	.....	1	.1FE	411,864	98.080	392,319	400,000	409,789	.....	.....(1,101)	.....	.....	.....3.125	2.776	MN.....	1,840	12,500	01/26/2012	11/08/2021
084670 AV 0	BERKSHIRE HATHAWAY 3.20 02/11/2015.....	0	.....	.....	1	.1FE	2,586,708	103.032	2,627,307	2,550,000	2,559,233	.....	.....(8,077)	.....	.....	.....3.200	2.866	FA.....	31,733	81,600	06/15/2010	02/11/2015
093662 AC 8	BLOCK FINANCIAL 5.125 10/30/2014.....	8	.....	.....	1	.2FE	468,050	103.490	517,448	500,000	496,212	.....	.....4,327	.....	.....	.....5.125	6.076	AO.....	4,342	25,625	02/08/2006	10/30/2014
096630 AA 6	BOARDWALK PIPELINE 5.875 11/15/2016.....	6	.....	.....	1	.2FE	331,409	110.903	357,109	322,000	326,294	.....	.....(1,349)	.....	.....	.....5.875	5.368	MN.....	2,417	18,918	11/09/2009	11/15/2016
097014 AL 8	BOEING CAP CORP 4.7 10/27/19.....	8	.....	.....	1	.1FE	230,432	112.246	218,880	195,000	225,399	.....	.....(4,898)	.....	.....	.....4.700	1.862	AO.....	1,629	9,165	12/18/2012	10/27/2019
097023 BC 8	BOEING CO 3.75 11/20/2016.....	8	.....	.....	1	.1FE	1,098,930	108.049	1,080,489	1,000,000	1,056,525	.....	.....(18,940)	.....	.....	.....3.750	1.733	MN.....	4,271	37,500	09/21/2011	11/20/2016
10112R AQ 7	BOSTON PROPERTIES LP 5.875 10/15/2019.....	7	.....	.....	1	.2FE	531,644	115.731	549,722	475,000	518,637	.....	.....(6,560)	.....	.....	.....5.875	4.077	AO.....	5,891	27,906	12/16/2011	10/15/2019
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020.....	0	.....	R	1	.2FE	500,000	101.888	509,438	500,000	499,995	.....	.....(5)	.....	.....	.....5.625	5.665	MJSD.....	859	13,047	06/25/2013	06/20/2020
115885 AE 5	BROWNING-FERRIS 9.25 05/01/2021.....	5	.....	.....	1	.2FE	619,620	124.135	620,676	500,000	595,193	.....	.....(10,071)	.....	.....	.....9.250	6.002	MN.....	7,708	46,250	06/16/2011	05/01/2021
12543D AQ 3	CHS/COMMUNITY 7.125 07/15/2020.....	3	.....	.....	1	.4FE	164,793	103.375	168,501	163,000	164,419	.....	.....(260)	.....	.....	.....7.125	6.898	JJ.....	5,355	11,517	07/12/2012	07/15/2020
12626P AG 8	CRH AMERICA INC 6.00 09/30/2016.....	8	.....	.....	1	.2FE	1,065,509	111.818	1,118,178	1,000,000	1,033,767	.....	.....(11,332)	.....	.....	.....6.000	4.672	MS.....	15,167	60,000	06/16/2011	09/30/2016
126307 AC 1	CSC HOLDINGS INC 8 02/15/19.....	1	.....	.....	1	.3FE	454,919	117.000	468,000	400,000	438,287	.....	.....(6,140)	.....	.....	.....8.625	6.403	FA.....	13,033	34,500	06/16/2011	02/15/2019
128690 AA 2	CALCIPAR SA 6.875 05/01/2018.....	2	.....	R	1	.3FE	92,375	105.979	105,979	100,000	94,414	.....	.....1,029	.....	.....	.....6.875	8.441	MN.....	1,146	6,875	12/07/2011	05/01/2018
131347 BS 4	CALPINE CORP 7.875 07/31/2020.....	4	.....	.....	1	.3FE	45,607	109.500	50,370	46,000	45,721	.....	.....33	.....	.....	.....7.875	7.995	JJ.....	1,519	3,623	07/20/2010	07/31/2020
131347 BW 5	CALPINE CORP 7.50 02/15/2021.....	5	.....	.....	1	.3FE	19,000	109.500	20,805	19,000	19,005	.....	.....0	.....	.....	.....7.500	7.495	FA.....	538	1,425	06/16/2011	02/15/2021
131347 BY 1	CALPINE CORP 7.875 01/15/2023.....	1	.....	.....	1	.3FE	246,536	108.750	261,000	240,000	245,033	.....	.....(633)	.....	.....	.....7.875	7.438	JJ.....	8,715	18,900	06/16/2011	01/15/2023
136385 AN 1	CAN NATURAL RES 5.90 02/01/2018.....	1	.....	I	1	.2FE	444,451	113.798	449,501	395,000	427,161	.....	.....(7,188)	.....	.....	.....5.900	3.727	FA.....	9,710	23,305	08/19/2011	02/01/2018
13645R AH 7	CANADIAN PACIFIC RR CO 6.50 05/15/2018.....	7	.....	I	1	.2FE	546,394	116.523	582,615	500,000	526,370	.....	.....(5,254)	.....	.....	.....6.500	5.137	MN.....	4,153	32,500	11/10/2009	05/15/2018
141781 AX 2	CARGILL INC 6.00 11/27/2017.....	2	.....	.....	1	.1FE	1,113,016	114.513	1,145,131	1,000,000	1,067,203	.....	.....(15,623)	.....	.....	.....6.000	4.115	MN.....	5,667	60,000	06/16/2011	11/27/2017
144141 DA 3	CAROLINA P & L 3.00 09/15/2021.....	3	.....	.....	1	.1FE	206,850	97.935	205,664	210,000	206,978	.....	.....128	.....	.....	.....3.000	3.212	MS.....	1,855	3,150	08/16/2013	09/15/2021
146900 AL 9	CASCADES INC 7.875 01/15/20.....	9	.....	I	1	.3FE	286,859	107.000	302,810	283,000	285,539	.....	.....(656)	.....	.....	.....7.875	7.564	JJ.....	10,276	22,286	06/16/2011	01/15/2020
15189T AN 7	CENTERPOINT ENERGY 5.95 02/01/2017.....	7	.....	.....	1	.2FE	1,568,863	112.063	1,691,028	1,509,000	1,543,497	.....	.....(10,230)	.....	.....	.....5.950	5.132	FA.....	37,411	89,786	06/16/2011	02/01/2017
154051 BH 8	CENTRAL MAINE 5.70 06/01/2019.....	8	.....	.....	1	.1FE	232,359	112.119	241,056	215,000	226,973	.....	.....(1,910)	.....	.....	.....5.700	4.529	JD.....	1,021	12,255	01/13/2011	06/01/2019
156700 AJ 5	CENTURYLINK INC 5.00 02/15/2015.....	5	.....	.....	1	.3FE	989,850	104.252	1,042,525	1,000,000	998,608	.....	.....1,177	.....	.....	.....5.000	5.129	FA.....	18,889	50,000	02/15/2005	02/15/2015
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017.....	5	.....	.....	1	.4FE	1,000,000	111.000	1,110,000	1,000,000	1,000,097	.....	.....71	.....	.....	.....11.000	10.996	JD.....	9,167	114,583	11/01/2012	12/01/2017
165167 CF 2	CHESAPEAKE ENRGY 6.625 08/15/2020.....	2	.....	.....	1	.3FE	121,293	111.750	126,278	113,000	119,377	.....	.....(776)	.....	.....	.....6.625	5.593	FA.....	2,828	7,486	06/23/2011	08/15/2020
17121E AD 9	CHRYSLER GP/C 8.25 06/15/2021.....	9	.....	.....	1	.4FE	56,000	114.250	63,980	56,000	56,004	.....	.....(1)	.....	.....	.....8.250	8.248	JD.....	205	4,620	05/19/2011	06/15/2021

SCHEDULE D - PART 1

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

E10.10

1	2					6	7		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
											12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description					NAIC Designation	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171871 AN 6	CINC BELL INC 8.375 10/15/2020.....	..	..	..	..	..1	..4FE	56,522	108,000	61,560	57,000	56,627	39	.....	.....8.375	8.504	AO.....	1,008	4,774	06/16/2011	10/15/2020
17275R AK 8	CISCO SYSTEMS 3.15 03/14/17.....	..	..	..	..	..1	..1FE	1,794,594	105,868	1,852,687	1,750,000	1,775,454	(7,516)	.....	.....3.150	2.673	MS.....	16,384	55,125	05/18/2011	03/14/2017
20825C AR 5	CONOCOPHILLIPS 5 02/01/19.....	..	..	..	..	..1	..1FE	446,932	116,490	436,837	375,000	430,075	(8,762)	.....	.....5.750	2.643	FA.....	8,984	18,113	09/23/2013	02/01/2019
20854P AF 6	CONSOL ENERGY INC 8.25 04/01/2020.....	..	..	..	..	..1	..4FE	290,551	109,000	294,300	270,000	283,588	(2,710)	.....	.....8.250	6.851	AO.....	5,569	22,275	06/16/2011	04/01/2020
219868 BS 4	CORP ANDINA FOMENTO 4.375 06/15/2022.....	..	R	..	..	..1	..1FE	438,748	100,062	400,249	400,000	434,052	(3,453)	.....	.....4.375	3.217	JD.....	778	17,500	08/14/2012	06/15/2022
224044 BQ 9	COX COMMUN INC 5.875 12/01/2016.....	..	..	..	..	..1	..2FE	849,140	110,680	830,103	750,000	805,115	(17,750)	.....	.....5.875	3.215	JD.....	3,672	44,063	06/16/2011	12/01/2016
224044 BS 5	COX COMMUNICATIONS INC 6.25 06/01/2018.....	..	..	..	..	..1	..2FE	476,952	112,577	506,598	450,000	465,471	(3,029)	.....	.....6.250	5.365	JD.....	2,344	28,125	11/12/2009	06/01/2018
22547R AA 2	CREDITCORP 12.00 07/15/2018.....	..	..	..	..	..1	..4FE	495,400	98,500	492,500	500,000	492,500	(3,243)	.....	.....12.000	12.250	JJ.....	28,333	.....	06/28/2013	07/15/2018
228227 BD 5	CROWN CASTLE INT 5.25 01/15/2023.....	..	..	..	..	..1	..3FE	181,000	97,750	176,928	181,000	176,928	(4,113)	.....	.....5.250	5.247	JJ.....	4,382	7,127	10/03/2012	01/15/2023
22822R AQ 3	CROWN CASTLE TOW 5.495 01/15/17.....	..	..	..	..	..1	..1FE	1,316,106	108,000	1,350,000	1,250,000	1,285,357	(10,667)	.....	.....5.495	4.537	MON...	3,053	68,688	06/16/2011	01/15/2017
22822R AR 1	CROWN CASTLE TOWERS 6.113 01/15/20.....	..	..	..	..	..1	..1FE	553,370	111,750	558,750	500,000	541,506	(5,842)	.....	.....6.113	4.582	MON...	1,358	30,565	11/29/2011	01/15/2020
23311V AB 3	DCP MIDSTREAM OP 4.95 04/01/2022.....	..	..	..	..	..1	..2FE	1,312,715	101,304	1,266,297	1,250,000	1,304,938	(5,650)	.....	.....4.950	4.295	AO.....	15,469	61,875	08/14/2012	04/01/2022
256853 AB 8	DOLPHIN ENERGY 5.50 12/15/2021.....	..	R	..	..	..1	..1FE	1,682,475	109,365	1,640,470	1,500,000	1,658,948	(16,715)	.....	.....5.500	3.936	JD.....	3,667	82,500	07/26/2012	12/15/2021
26442C AJ 3	DUKE ENERGY CAR 4.30 06/15/2020.....	..	..	..	..	..1	..1FE	1,576,043	107,648	1,501,693	1,395,000	1,536,578	(19,909)	.....	.....4.300	2.583	JD.....	2,666	59,985	12/22/2011	06/15/2020
26779Y AC 3	DYNACAST INTL 9.25 07/15/2019.....	..	..	..	..	..1	..4FE	279,049	110,000	301,400	274,000	277,284	(762)	.....	.....9.250	8.847	JJ.....	11,687	25,345	07/13/2011	07/15/2019
268648 AQ 5	EMC CORP 2.65 06/01/20.....	..	..	..	..	..1	..1FE	759,848	98,572	749,144	760,000	759,861	13	.....	.....2.650	2.653	JD.....	1,678	9,790	06/12/2013	06/01/2020
283695 BP 8	EL PASO NAT GAS 5.95 04/15/2017.....	..	..	..	..	..1	..2FE	1,106,140	111,092	1,110,916	1,000,000	1,071,391	(20,093)	.....	.....5.950	3.627	AO.....	12,561	59,500	03/27/2012	04/15/2017
291011 AX 2	EMERSON ELECTRIC 5.25 10/15/2018.....	..	..	..	..	..1	..1FE	1,868,508	113,962	1,800,606	1,580,000	1,779,082	(38,733)	.....	.....5.250	2.445	AO.....	17,512	82,950	08/23/2011	10/15/2018
29266R AC 2	ENERGIZER HOLDINGS INC 4.70 05/24/2022.....	..	..	..	..	..1	..2FE	788,700	99,887	749,153	750,000	783,808	(3,318)	.....	.....4.700	4.061	MN.....	3,623	35,250	06/27/2012	05/24/2022
29268B AB 7	ENEL FINANCE INTL NV 6.25 09/15/2017.....	..	R	..	..	..1	..2FE	548,895	111,766	558,832	500,000	525,378	(6,129)	.....	.....6.250	4.740	MS.....	9,201	31,250	11/06/2009	09/15/2017
29348Q AA 0	ENOGEX LLC 6.875 07/15/2014 144A.....	..	..	..	..	..1	..2FE	508,701	101,946	484,244	475,000	479,311	(7,701)	.....	.....6.875	5.144	JJ.....	15,058	32,656	11/06/2009	07/15/2014
29379V AA 1	ENTERPRISE PRODUCTS OPER 6.30 09/15/2017.....	..	..	..	..	..1	..2FE	842,275	115,782	868,363	750,000	807,516	(14,117)	.....	.....6.300	4.050	MS.....	13,913	47,250	06/16/2011	09/15/2017
30225X AC 7	EXTERRAN HOLDINGS INC 7.25 12/01/2018.....	..	..	..	..	..1	..3FE	378,965	105,750	396,563	375,000	377,310	(697)	.....	.....7.250	7.012	JD.....	2,266	27,188	06/16/2011	12/01/2018
30251G AN 7	FMG RES AUG 2006 6.875 04/01/2022.....	..	R	..	..	..1	..3FE	561,873	109,000	614,760	564,000	562,120	162	.....	.....6.875	6.928	AO.....	9,694	38,775	08/21/2012	04/01/2022
319963 AW 4	FIRST DATA CORP 8.875 08/15/2020.....	..	..	..	..	..1	..4FE	111,952	110,250	113,558	103,000	109,293	(1,114)	.....	.....8.875	7.289	FA.....	3,453	9,141	06/23/2011	08/15/2020
340711 AT 7	FLORIDA GAS TRAN 5.45 07/15/20.....	..	..	..	..	..1	..2FE	1,253,122	107,448	1,219,530	1,135,000	1,230,324	(12,533)	.....	.....5.450	3.979	JJ.....	28,523	61,858	02/16/2012	07/15/2020
35906A AH 1	FRONTIER COMM 8.50 04/15/2020.....	..	..	..	..	..1	..3FE	270,876	112,250	290,728	259,000	268,159	(1,105)	.....	.....8.500	7.774	AO.....	4,648	22,015	06/16/2011	04/15/2020
362251 AA 8	GRD HOLDING III 10.75 06/01/2019.....	..	..	..	..	..1	..4FE	503,750	109,000	545,000	500,000	503,215	2,477	.....	.....10.750	10.564	JD.....	4,479	53,750	12/07/2012	06/01/2019
369604 BC 6	GEN ELECTRIC CO 5.25 12/06/2017.....	..	..	..	..	..1	..1FE	2,793,408	113,492	2,865,672	2,525,000	2,692,031	(39,050)	.....	.....5.250	3.436	JD.....	9,206	132,563	04/26/2011	12/06/2017
36962G AR 2	GEN ELEC CAP CRP 4.375 09/16/2020.....	..	..	..	..	..1	..1FE	912,985	108,117	918,996	850,000	909,598	(3,387)	.....	.....4.375	3.205	MS.....	10,846	18,594	07/23/2013	09/16/2020
37331N AB 7	GEORGIA-PACIFIC LLC 5.40 11/01/2020.....	..	..	..	..	..1	..2FE	870,203	111,396	835,470	750,000	850,888	(13,018)	.....	.....5.400	3.193	MN.....	6,750	40,500	06/27/2012	11/01/2020
38141G CM 4	GOLDMAN SACHS GP 5.50 11/15/2014.....	..	..	..	..	..1	..1FE	263,063	104,244	260,610	250,000	251,435	(1,575)	.....	.....5.500	4.819	MN.....	1,757	13,750	02/10/2005	11/15/2014
38143U SC 6	GOLDMAN SACHS GP 3.625 02/07/2016.....	..	..	..	..	..1	..1FE	300,353	104,612	313,835	300,000	300,171	(77)	.....	.....3.625	3.597	FA.....	4,350	10,875	05/26/2011	02/07/2016
382550 BA 8	GOODYEAR TIRE & RUBBER 8.75 08/15/2020.....	..	..	..	..	..1	..4FE	174,346	117,250	182,910	156,000	170,348	(1,656)	.....	.....8.750	6.990	FA.....	5,157	13,650	06/27/2011	08/15/2020
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....	..	..	..	..	..2	..6	1,233,671	37,000	928,855	2,510,419	395,712	.....	.....	.....0.500	2.440	MON...	1,325	8,887	06/22/2009	08/05/2050
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....	..	R	..	..	..1	..3FE	1,308,125	102,750	1,335,750	1,300,000	1,307,819	(306)	.....	.....6.000	5.897	MJSD.	11,917	.....	11/05/2013	12/15/2020
40420X AA 3	HKCG FINANCE LTD 6.25 08/07/2018.....	..	R	..	..	..1	..1FE	812,564	113,449	850,868	750,000	787,243	(7,033)	.....	.....6.250	5.027	FA.....	18,750	46,875	02/12/2010	08/07/2018
42217K AT 3	HEALTH CARE REIT 4.70 09/15/2017.....	..	..	..	..	..1	..2FE	1,493,162	108,866	1,632,987	1,500,000	1,496,233	907	.....	.....4.700	4.775	MS.....	20,758	70,500	06/16/2011	09/15/2017
428236 BE 2	HEWLETT-PACKARD CO 2.20 12/01/2015.....	..	..	..	..	..1	..2FE	999,110	102,319	1,023,190	1,000,000	999,650	177	.....	.....2.200	2.219	JD.....	1,833	22,000	11/29/2010	12/01/2015
431318 AJ 3	HILCORP ENERGY I 8.00 02/15/2020.....	..	..	..	..	..1	..3FE	155,484	108,250	162,375	150,000	153,709	(747)	.....	.....8.000	7.295	FA.....	4,533	12,000	06/16/2011	02/15/2020
431318 AL 8	HILCORP ENERGY I 144A 7.625 04/15/2021.....	..	..	..	..	..1	..3FE	120,350	108,125	125,425	116,000	119,096	(533)	.....	.....7.625	6.955	AO.....	8,845	.....	06/28/2011	04/15/2021
438516 AP 1	HONEYWELL INTL 5.40 03/15/2016.....	..	..	..	..	..1	..1FE	1,028,482	109,893	1,000,030	910,000	962,201	(22,677)	.....	.....5.400	2.702	MS.....	14,469	49,140	12/28/2010	03/15/2016

SCHEDULE D - PART 1

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

E10.11

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																											
			CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR			NAIC Design- ation	Actual Cost												Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												
44352U	AA	3	JM HUBER CORP 9.875 11/01/2019.....			1	..3FE																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										

SCHEDULE D - PART 1

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

E10.12

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
714239	AA	8			1	.4FE	1,007,313	98.250	982,500	1,000,000	982,500	(23,448)	(1,365)			10.500	10.294	JJ	48,417	44,625	02/01/2013	01/15/2018
71645W	AR	2		R	1	.2FE	1,376,647	99.280	1,340,286	1,350,000	1,371,633		(2,519)			5.375	5.100	JJ	31,041	72,563	12/15/2011	01/27/2021
718546	AC	8			1	.2FE	748,223	101.620	762,151	750,000	748,505		148			4.300	4.329	AO	8,063	32,250	03/07/2012	04/01/2022
724479	AG	5			1	.2FE	1,022,590	104.242	1,042,415	1,000,000	1,005,224		(4,128)			5.000	4.549	MS	14,722	50,000	05/22/2009	03/15/2015
72650R	AP	7			1	.2FE	1,570,881	113.385	1,632,751	1,440,000	1,511,028		(21,490)			6.125	4.370	JJ	40,670	88,200	11/18/2011	01/15/2017
730481	AF	5			1	.4FE	230,000	107.000	246,100	230,000	230,010		(1)			9.000	8.999	AO	5,175	20,700	08/15/2012	04/01/2022
737446	AB	0			1	.4FE	63,000	107.000	67,410	63,000	63,003		(0)			7.375	7.374	FA	1,755	4,646	01/27/2012	02/15/2022
74153Q	AH	5			1	.2FE	690,702	119.455	716,733	600,000	672,614		(9,143)			6.875	4.725	FA	15,583	41,250	12/15/2011	08/15/2020
742651	DK	5			1	.1FE	801,112	102.631	821,049	800,000	800,633		(151)			2.250	2.229	JD	800	18,000	10/14/2010	12/15/2017
742651	DE	9			1	.1FE	1,976,276	114.437	1,899,659	1,660,000	1,838,886		(45,643)			5.450	2.393	MS	26,638	90,470	11/29/2010	09/15/2017
74273@	AB	9			1	2	1,000,000	93.880	938,800	1,000,000	1,000,000					3.850	3.850	FA	14,651	19,250	02/14/2013	02/14/2023
745332	BZ	8			1	.1FE	554,100	110.720	553,599	500,000	519,661		(8,984)			6.750	4.704	JJ	15,563	33,750	11/12/2009	01/15/2016
74819R	AP	1		I	1	.4FE	239,000	96.830	231,424	239,000	231,424	(7,549)	2			5.750	5.752	JD	611	13,743	10/03/2012	01/15/2023
74836H	AC	1			1	.1FE	711,162	113.655	681,929	600,000	682,855		(19,152)			5.830	2.270	JD	2,915	34,980	07/03/2012	02/01/2018
76720A	AF	3		R	1	.1FE	1,184,256	92.859	1,114,308	1,200,000	1,186,132		1,385			2.875	3.028	FA	12,458	34,500	08/16/2012	08/21/2022
775109	AK	7		I	1	.2FE	561,695	119.391	596,957	500,000	536,813		(6,920)			6.800	4.996	FA	12,844	34,000	02/17/2010	08/15/2018
78403D	AA	8			1	.1FE	374,868	101.650	365,941	360,000	365,190		(3,905)			4.254	3.129	MON	723	15,272	06/16/2011	04/15/2015
78442F	CT	3			2	.3FE	2,000,000	99.750	1,995,000	2,000,000	1,995,000	(5,000)	(1)			4.000	4.033	MON	1,333	80,000	07/29/2004	07/25/2014
785583	AK	1			1	.4FE	209,000	103.250	215,793	209,000	209,008		5			6.500	6.499	MN	2,264	14,151	10/01/2012	11/01/2020
78571C	AA	6			1	.4FE	106,074	110.500	113,815	103,000	105,415		(448)			8.500	7.855	MN	1,119	8,755	07/25/2012	05/15/2019
80007P	AL	3			1	.4FE	276,508	108.000	290,520	269,000	275,361		(787)			8.750	8.244	JJ	10,853	23,538	06/21/2012	01/15/2020
806605	AJ	0			1	.1FE	607,810	116.310	581,549	500,000	560,617		(15,410)			6.000	2.550	MS	8,833	30,000	11/03/2010	09/15/2017
816851	AN	6			1	.2FE	548,190	112.351	561,753	500,000	519,518		(7,451)			6.500	4.770	JD	2,708	32,500	11/04/2009	06/01/2016
826418	BD	6			1	.1FE	558,774	111.837	559,184	500,000	529,583		(11,786)			6.000	3.383	MN	3,833	30,000	06/16/2011	05/15/2016
828807	BZ	9			1	.1FE	566,640	115.843	579,215	500,000	544,347		(9,037)			6.125	3.917	MN	2,637	30,625	06/16/2011	05/30/2018
852060	AG	7			1	.4FE	105,755	109.375	113,750	104,000	105,466		(223)			6.900	6.582	MN	1,196	7,176	08/14/2012	05/01/2019
854502	AC	5			1	.1FE	986,152	99.341	978,513	985,000	986,152		(1)			3.400	3.383	JD	2,791	16,745	09/25/2013	12/01/2021
87261N	AG	5			1	.4FE	500,000	106.000	530,000	500,000	500,093		93			8.500	8.491	MS	18,653		07/17/2013	09/15/2018
87612E	AP	1			1	.1FE	756,087	112.583	731,787	650,000	706,796		(16,103)			5.375	2.620	MN	5,823	34,938	11/03/2010	05/01/2017
878742	AY	1		I	1	.2FE	991,880	92.937	929,372	1,000,000	992,779		652			3.750	3.845	FA	15,625	36,771	07/30/2012	02/01/2023
87938W	AM	5		R	1	.2FE	703,327	106.229	796,714	750,000	712,676		4,712			5.134	6.094	AO	6,845	38,505	12/15/2011	04/27/2020
881575	AA	2		R	1	.2FE	416,653	110.398	415,097	376,000	401,648		(6,070)			5.500	3.597	MN	2,642	20,680	06/16/2011	11/15/2017
88732J	AL	2			1	.2FE	830,400	113.047	847,852	750,000	797,471		(9,152)			6.750	5.156	JJ	25,313	50,625	02/11/2010	07/01/2018
88732J	AP	3			1	.2FE	600,600	119.609	598,047	500,000	600,027		(573)			8.750	4.347	FA	16,649		12/19/2013	02/14/2019
89352H	AF	6		I	1	.1FE	843,068	117.992	884,941	750,000	805,199		(10,461)			6.500	4.709	FA	18,417	48,750	02/12/2010	08/15/2018
902755	AB	3			1Z		4,000,000	92.557	3,702,284	4,000,000	3,999,928	55	(7)			4.000	4.000	FA	66,667	150,222	08/21/2012	08/01/2023
90919W	AC	4			1	.1FE	1,000,000	101.180	1,011,800	1,000,000	999,999		(1)			3.721	3.750	MON	1,654	27,287	03/12/2013	03/15/2020
909319	AA	3			1	.1FE	1,000,000	101.875	1,018,750	1,000,000	1,000,000					4.300	4.300	FA	16,244		08/01/2013	08/15/2025
913017	BM	0			1	.1FE	801,956	114.009	771,839	677,000	765,442		(20,029)			5.375	1.927	JD	1,617	36,389	03/22/2013	12/15/2017
91911T	AL	7		R	1	.2FE	515,665	102.476	512,381	500,000	512,538		(1,589)			4.625	4.192	MS	6,809	23,125	12/16/2011	09/15/2020
920355	AF	1			1	.2FE	2,428,800	118.397	2,367,941	2,000,000	2,315,755		(50,841)			7.250	4.000	JD	6,444	145,000	09/14/2011	06/15/2019
92276M	AW	5			1	.2FE	968,320	104.919	1,049,195	1,000,000	973,923		2,819			4.750	5.178	JD	3,958	47,500	12/16/2011	06/01/2021

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates									
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22								
CUSIP Identification	Description	Code	g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value			Fair Value	Par Value												Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92276M AX 3	VENTAS REALTY LP 4.25 03/01/2022.....	.....	..	.....1	2FE	.....	496,070	.....	100.367	.....	501,833	.....	500,000	.....	496,698	.....	.....	330	.....	.....	4.250	4.347	MS.....	.....	7,083	.....	21,250	02/01/2012	03/01/2022	
92343V AQ 7	VERIZON COMM INC 8.75 11/01/2018.....	.....	..	.....1	2FE	.....	1,346,040	.....	127.964	.....	1,279,635	.....	1,000,000	.....	1,308,444	.....	.....	(37,596)	.....	.....	8.750	2.019	MN.....	.....	14,583	.....	43,750	05/14/2013	11/01/2014	
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023.....	.....	..	.....1	2FE	.....	1,495,140	.....	107.282	.....	1,609,227	.....	1,500,000	.....	1,495,243	.....	.....	103	.....	.....	5.150	5.192	MS.....	.....	22,102	.....		09/11/2013	09/15/2023	
92552V AF 7	VIASAT INC 6.875 06/15/2020.....	.....	..	.....1	4FE	.....	240,915	.....	106.125	.....	247,271	.....	233,000	.....	239,686	.....	.....	(1,229)	.....	.....	6.875	6.129	JD.....	.....	712	.....	16,019	01/09/2013	06/15/2020	
92928Q AA 6	WEA FINANCE LLC 7.125 04/15/2018.....	.....	..	.....1	1FE	.....	612,990	.....	118.742	.....	660,208	.....	556,000	.....	596,619	.....	.....	(8,256)	.....	.....	7.125	5.202	AO.....	.....	8,363	.....	39,615	12/13/2011	04/15/2018	
92976G AH 4	WACHOVIA BANK NA BKNT 6.00 11/15/2017.....	.....	..	.....1	1FE	.....	547,330	.....	115.276	.....	576,382	.....	500,000	.....	530,108	.....	.....	(7,005)	.....	.....	6.000	4.295	MN.....	.....	3,833	.....	30,000	06/16/2011	11/15/2017	
94106L AS 8	WASTE MANAGEMENT INC 6.10 03/15/2018.....	.....	..	.....1	2FE	.....	565,452	.....	115.287	.....	576,434	.....	500,000	.....	542,776	.....	.....	(9,198)	.....	.....	6.100	3.875	MS.....	.....	8,981	.....	30,500	06/16/2011	03/15/2018	
97381W AU 8	WINDSTREAM CORP 7.50 04/01/2023.....	.....	..	.....1	4FE	.....	318,000	.....	100.500	.....	319,590	.....	318,000	.....	318,029	.....	.....	(4)	.....	.....	7.500	7.498	AO.....	.....	5,963	.....	23,850	06/16/2011	04/01/2023	
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020.....	.....	R	.....	1FE	.....	1,033,570	.....	102.507	.....	1,025,071	.....	1,000,000	.....	1,027,308	.....	.....	(3,542)	.....	.....	4.000	3.540	MS.....	.....	11,000	.....	40,000	04/04/2012	09/22/2020	
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021.....	.....	I	.....	2FE	.....	1,025,290	.....	101.190	.....	1,011,900	.....	1,000,000	.....	1,021,039	.....	.....	(2,170)	.....	.....	4.950	4.628	MN.....	.....	6,325	.....	49,500	12/15/2011	11/15/2021	
997575 ZZ 1	REGIONS LTD 1.98 9/8/2014.....	SSD	..	.....	1	.....	200,000	.....	100.000	.....	200,000	.....	200,000	.....	199,998	.....	.....	3	.....	.....	1.980	1.980	MON.....	.....	253	.....	3,934	12/08/2010	09/04/2014	
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....		..				136,418,162		XXX.....		137,194,394		129,362,600		132,887,859			(32,792)			(1,100,552)			0			0	XXX.....		XXX.....
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																														
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....	.....	..	.....2	1FM	.....	427,995	.....	96.090	.....	439,557	.....	457,443	.....	427,539	.....	.....	1,453	.....	.....	2.699	3.829	MON.....	.....	1,029	.....	5,307	07/24/2013	06/25/2035	
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....	.....	..	.....2	1FM	.....	1,049,268	.....	84.880	.....	1,076,277	.....	1,267,998	.....	1,051,698	.....	.....	(1,963)	.....	.....	5.750	7.033	MON.....	.....	6,076	.....	16,429	09/13/2013	03/25/2037	
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....	.....	..	.....2	1FM	.....	933,882	.....	75.500	.....	970,851	.....	1,285,895	.....	925,798	.....	.....	(4,774)	.....	.....	6.000	8.480	MON.....	.....	6,429	.....	19,288	09/18/2013	06/25/2037	
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020.....	.....	..	.....2	5FM	.....	1,000,445	.....	101.234	.....	1,000,907	.....	988,704	.....	1,000,445	.....	.....		.....	.....	5.250	4.765	MON.....	.....	4,326	.....		12/27/2013	09/25/2020	
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37.....	.....	..	.....2	1FM	.....	3,464,653	.....	97.924	.....	4,137,456	.....	4,225,187	.....	3,575,248	.....	.....	51,200	.....	.....	4.779	7.787	MON.....	.....	16,828	.....	213,137	08/16/2011	04/25/2037	
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....	.....	..	.....2	1FM	.....	830,325	.....	94.810	.....	892,046	.....	940,878	.....	824,402	.....	.....	11,486	.....	.....	5.250	7.337	MON.....	.....	4,116	.....	49,597	03/23/2012	04/25/2035	
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....	.....	..	.....2	1FM	.....	474,920	.....	90.000	.....	480,932	.....	534,369	.....	474,828	.....	.....	(194)	.....	.....	5.750	6.559	MON.....	.....	2,561	.....	12,803	07/17/2013	04/25/2036	
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037.....	.....	..	.....2	1FM	.....	1,145,080	.....	98.125	.....	1,155,386	.....	1,177,461	.....	1,154,529	.....	.....	19,139	.....	.....	0.225	3.341	MON.....	.....	51	.....	1,671	05/28/2013	04/25/2037	
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....	.....	..	.....2	1FM	.....	802,716	.....	93.697	.....	807,107	.....	861,399	.....	808,678	.....	.....	15,400	.....	.....	0.315	2.719	MON.....	.....	53	.....	2,714	02/13/2013	07/25/2036	
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....	.....	..	.....2	1FM	.....	1,499,825	.....	93.125	.....	1,672,710	.....	1,796,199	.....	1,462,932	.....	.....	12,772	.....	.....	5.500	7.896	MON.....	.....	8,233	.....	98,791	09/08/2011	08/25/2035	
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....	.....	..	.....2	1FM	.....	3,504,026	.....	52.616	.....	1,843,682	.....	3,504,026	.....	1,973,781	.....	.....		.....	.....	0.345	0.613	MON.....	.....	235	.....	13,187	06/09/2009	11/25/2036	
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....	.....	..	.....2	1FM	.....	752,236	.....	52.694	.....	396,382	.....	752,236	.....	396,382	.....	.....	50,354	.....	.....	0.215	0.267	MON.....	.....	31	.....	1,838	06/09/2009	08/25/2036	
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....	.....	..	.....2	1FM	.....	803,549	.....	50.559	.....	406,266	.....	803,549	.....	406,266	.....	.....	34,664	.....	.....	0.215	0.282	MON.....	.....	34	.....	1,965	06/17/2009	09/25/2036	
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....	.....	..	.....2	1FM	.....	2,940,696	.....	99.000	.....	3,440,224	.....	3,474,974	.....	2,994,086	.....	.....	94,151	.....	.....	2.867	7.928	MON.....	.....	8,302	.....	102,706	01/31/2012	08/25/2035	
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035.....	.....	..	.....2	1FM	.....	973,854	.....	95.750	.....	993,636	.....	1,037,740	.....	965,894	.....	.....	(4,412)	.....	.....	0.355	5.359	MON.....	.....	72	.....	1,632	08/08/2013	05/25/2035	
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....	.....	..	.....2	1FM	.....	737,330	.....	85.231	.....	791,104	.....	928,189	.....	761,797	.....	.....	(0)	.....	.....	0.435	0.530	MON.....	.....	67	.....	4,257	12/13/2012	03/25/2036	
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....	.....	..	.....2	2FM	.....	1,403,771	.....	78.229	.....	1,098,150	.....	1,403,771	.....	1,238,063	.....	.....	189,916	.....	.....	0.275	0.312	MON.....	.....	75	.....	4,419	06/17/2009	09/25/2036	
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....	.....	..	.....2	1FM	.....	365,855	.....	95.190	.....	373,592	.....	392,470	.....	368,029	.....	.....	5,087	.....	.....	0.245	4.734	MON.....	.....	19	.....	430	08/01/2013	06/25/2037	
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....	.....	..	.....2	1FM	.....	1,918,310	.....	93.623	.....	1,918,769	.....	2,049,463	.....	1,932,133	.....	.....	32,539	.....	.....	0.315	3.589	MON.....	.....	125	.....	5,358	05/29/2013	03/25/2037	
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....	.....	..	.....2	1FM	.....	1,787,051	.....	94.160	.....	1,888,008	.....	2,005,106	.....	1,798,478	.....	.....	27,128	.....	.....	0.345	6.842	MON.....	.....	134	.....	2,438	09/06/2013	04/25/2037	
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....	.....	..	.....2	1FM	.....	1,300,816	.....	94.000	.....	1,331,507	.....	1,416,496	.....	1,312,719	.....	.....	28,869	.....	.....	0.345	3.580	MON.....	.....	95	.....	4,087	06/21/2013	08/25/2046	
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....	.....	..	.....2	1FM	.....	703,320	.....	96.095	.....	703,097	.....	731,673	.....	732,015	.....	.....	32,430	.....	.....	0.345	0.357	MON.....	.....	49	.....	2,262	03/08/2013	05/25/2037	
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE.....	.....	..	.....2	1FM	.....	649,440	.....	96.399	.....	627,558	.....	651,000	.....	649,158	.....	.....	(282)	.....	.....	6.000	6.025	MON.....	.....	3,255	.....	35,132	02/25/2013	03/26/2037	
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033.....	.....	..	.....2	1FM	.....	3,494,678	.....	97.811	.....	4,714,736	.....	4,820,247	.....	3,620,209	.....	.....	105,645	.....	.....	5.468	10.483	MON.....	.....	21,964	.....	263,883</			

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	.....	..	..	..2	1FM	403,698	94.750	423,241	446,692	406,078		5,881			3.375	5.787	MON...	1,256	12,563	02/07/2013	08/25/2031
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....	.....	..	..	..2	1FM	785,934	93.600	778,449	831,676	792,454		14,363			0.255	2.918	MON...	41	1,946	03/06/2013	06/25/2037
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....							39,874,765	XXX	40,998,828	45,615,717	38,199,804	274,934	655,357	0	0	XXX	XXX	XXX	97,711	1,023,651	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																						
22545R CN 4	CSMC 2006-TF2A SVA2 SEQ FLT10/15/2021.....	.....	..	..	..2	1FM	2,707,500	99.665	2,989,935	3,000,000	2,935,595		59,010			0.437	2.521	MON...	619	14,064	04/30/2012	10/15/2021
46625M MC 0	JPMCC 2002-C1 F SUB CSTR 07/12/2037.....	.....	..	..	..2	1FM	2,135,606	100.000	2,110,543	2,110,543	2,108,642		(295)			6.461	6.441	MON...	11,364	138,201	08/02/2012	07/12/2037
52108H Q3 1	LBUBS 2004-C7 D SUB 4.886 10/15/2036.....	.....	..	..	..2	1FM	2,021,250	105.190	2,103,800	2,000,000	2,008,781		(4,815)			4.886	4.661	MON...	5,429	97,720	04/05/2012	10/15/2036
590201 AB 5	MLFT 2008-LAQA A2 SEQ FLT 07/9/21.....	.....	..	..	..2	1FM	3,250,350	99.589	3,480,639	3,495,000	3,395,967		91,179			0.706	3.523	MON...	1,577	34,536	08/17/2012	07/09/2021
61745M N9 0	MSC 2004-IQ8 B SUB 5.19 06/15/2040.....	.....	..	..	..2	1FM	2,554,688	101.880	2,546,993	2,500,000	2,524,122		(7,530)			5.190	4.805	MON...	10,813	129,750	03/14/2012	06/15/2040
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....							12,669,394	XXX	13,231,909	13,105,543	12,973,107	0	137,549	0	0	XXX	XXX	XXX	29,801	414,271	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25.....	.....	R	..	..23	1FE	445,500	97.750	439,875	450,000	445,599		99			1.422	1.675	JAJO..	1,298	4,398	09/06/2013	04/20/2025
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25.....	.....	R	..	..23	1FE	496,800	93.500	467,500	500,000	497,123		323			3.360	3.479	JAJO..	3,313	9,613	02/27/2013	04/20/2025
00084V AQ 3	ACASC 2013-2A A2B CLO 4.55 10/25/2025.....	.....	R	..	..23	1FE	1,000,000	96.000	960,000	1,000,000	1,001,720		1,720			4.550	4.522	JAJO..	12,133		08/28/2013	10/25/2025
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024.....	.....	R	..	..23	1FE	1,500,000	98.690	1,480,350	1,500,000	1,500,034		34			4.070	4.090	JAJO..	9,158		10/10/2013	10/17/2024
02377U AA 2	AMER AIRLINES 2013-2 4.95 01/15/2023.....	.....	..	..	..1	2FE	1,000,000	104.875	1,048,750	1,000,000	999,865		(135)			4.950	4.953	JJ.....	20,763		07/24/2013	01/15/2023
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023.....	.....	R	..	..23	1FE	2,000,000	100.500	2,010,000	2,000,000	2,003,469		3,469			2.167	2.482	MON...	2,046	39,244	01/16/2013	02/15/2023
03878D AC 8	ARCLO 2013-1A B CLO FLT 02/15/2023.....	.....	R	..	..23	2AM	500,000	100.000	500,000	500,000	500,000	(1,611)	1,611			5.167	5.762	MON...	1,220	23,212	01/16/2013	02/15/2023
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025.....	.....	R	..	..23	1FE	500,000	99.500	497,500	500,000	500,000					4.390	4.412	JAJO..			12/05/2013	04/15/2025
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	.....	R	..	..2	1FE	883,143	98.654	871,442	883,333	883,165		36			3.470	3.500	MON...	511	30,560	10/10/2012	10/25/2027
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	.....	R	..	..2	1FE	924,937	98.757	913,502	925,000	924,941		9			3.350	3.375	MON...	516	23,068	03/22/2013	03/27/2028
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024.....	.....	R	..	..23	1FE	1,992,400	99.620	1,992,400	2,000,000	1,992,560		160			3.310	3.396	FMAN.	8,643		10/22/2013	11/27/2024
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....	.....	..	..	..2	1FE	924,864	97.357	900,555	925,000	924,875		21			2.830	2.850	MON...	945	19,997	03/06/2013	03/18/2028
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....	.....	..	..	..2	1FE	495,035	99.870	494,430	495,074	495,035		1			3.670	3.700	MON...	656	1,514	11/05/2013	11/18/2028
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025.....	.....	R	..	..23	1FE	1,475,623	98.400	1,476,000	1,500,000	1,476,064		440			3.973	4.243	JAJO..	8,939		10/18/2013	10/15/2025
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026.....	.....	R	..	..23	1FE	775,000	100.000	775,000	775,000	775,000					2.244	2.253	JAJO..			12/18/2013	01/25/2026
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26.....	.....	R	..	..23	1FE	1,250,000	100.000	1,250,000	1,250,000	1,250,000					4.330	4.353	JAJO..			12/18/2013	01/25/2026
228452 AB 4	CRNPT 2012-1A A1LB CLO FLT 11/21/2022.....	.....	R	..	..23	1FE	1,000,000	99.750	997,500	1,000,000	1,003,826		3,707			1.737	1.644	FMAN.	2,027	20,739	10/11/2012	11/21/2022
26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....	.....	..	..	..2	2AM	787,068	101.700	800,453		787,058		(2)			4.474	4.499	JAJO..	7,434	30,127	11/30/2012	01/15/2025
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....	.....	..	..	..2	1FE	1,453,012	99.353	1,443,611	1,453,012	1,453,016		(1)			4.212	4.249	MON...	61,201		10/19/2012	10/15/2042
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025.....	.....	R	..	..23	1FE	1,500,000	97.980	1,469,700	1,500,000	1,500,028		28			4.160	4.180	JAJO..	8,147		10/25/2013	10/19/2025
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028.....	.....	R	..	..2	1FE	495,794	99.698	494,337	495,833	495,794		1			3.670	3.700	MON...	708	1,719	11/04/2013	11/17/2028
404225 AE 4	HSART 2012-T2 A2 ABS 1.99 10/15/2045.....	.....	..	..	..2	1FE	999,950	100.807	1,008,070	1,000,000	999,970		16			1.990	2.000	MON...	884	19,900	10/10/2012	10/15/2045
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....	.....	..	..	..2	2AM	1,977,500	99.886	1,975,254	1,977,500	1,977,488		(12)			4.474	4.499	MJSD.	2,703	63,669	03/22/2013	03/20/2043
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026.....	.....	R	..	..23	1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					4.650	4.683	JAJO..			12/06/2013	01/17/2026
45112A AA 5	ICONX 2013-1A A ABS 4.229 01/25/2043.....	.....	..	..	..2	1AM	947,500	99.038	938,385	947,500	938,385		(9,160)			4.229	4.250	JAJO..	7,346	36,285	11/16/2012	01/25/2043
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21.....	.....	R	..	..23	1FE	1,918,750	99.000	1,980,000	2,000,000	1,943,180		24,430			1.691	3.297	FMAN.	4,414	35,178	01/31/2013	05/15/2021
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024.....	.....	R	..	..23	1FE	999,000	96.250	962,500	1,000,000	999,126		126			3.612	3.644	JAJO..	7,124	24,180	01/23/2013	01/20/2024
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025.....	.....	R	..	..23	1FE	1,000,000	95.750	957,500	1,000,000	1,000,067		67			3.860	3.877	JAJO..	7,934	26,054	01/16/2013	04/17/2025
67108E AE 9	OZLMF 2013-3A A2B CLO 3.51 01/22/2025.....	.....	R	..	..23	1FE	1,000,000	95.400	954,000	1,000,000	1,000,039		39			3.510	3.525	JAJO..	6,728	23,595	01/23/2013	01/22/2025
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047.....	.....	..	..	..2	1FE	1,901,648	92.866	1,857,324	2,000,000	1,914,716		13,068			2.500	3.484	MON...	2,222	38,611	02/27/2013	03/15/2047
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....	.....	..	..	..2	1FE	1,023,720	99.844	1,022,307	1,023,907	1,023,736		55			1.870	1.883	MON...	585	19,147	10/25/2012	08/20/2029

SCHEDULE D - PART 1

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

1	2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Designation																		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85172E	AA 0	SLFT 2013-BA A ABS 3.92 01/16/23.....	.....	..	.....2	..1FE	1,996,918	101.500	2,030,000	2,000,000	1,997,357	.....	.....440	.....	.....3.920	4.000	MON...	3,484	38,329	06/14/2013	01/16/2023		
87407P	AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....	.....	..	.....2	..1FE	916,532	97.531	894,036	916,667	916,542	.....	.....21	.....	.....2.830	2.850	MON...	793	21,114	02/20/2013	02/22/2038		
88314R	AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038.....	.....	R	2	..1FE	1,455,005	100.929	1,476,084	1,462,500	1,455,191	.....	.....373	.....	.....3.900	4.050	MON...	1,743	13,467	09/13/2013	09/20/2038		
88432A	AU 4	WINDR 2013-2A B2 CLO MEZ 4.09 01/18/2026.....	.....	R	23	..1FE	1,485,750	100.652	1,509,776	1,500,000	1,485,966	.....	.....216	.....	.....4.090	4.270	JAJO...	8,010	.....	10/21/2013	01/18/2026		
95168Q	AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025.....	.....	R	23	..1FE	1,488,300	97.000	1,455,000	1,500,000	1,488,556	.....	.....256	.....	.....4.066	4.213	FMAN.	9,149	.....	10/08/2013	11/07/2025		
96032U	AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....	.....	..	.....2	..1FE	659,778	100.250	661,427	659,778	657,769	.....	.....(360)	.....	.....2.500	2.513	MON...	1,375	15,761	12/12/2012	03/20/2025		
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						42,169,526	XXX.....	41,964,568	42,427,177	42,207,259	(10,771)	50,288	0	0	XXX.....	XXX.....	XXX...	155,670	640,682	XXX.....	XXX.....	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						231,131,847	XXX.....	233,389,700	230,511,036	226,268,029	231,370	(257,358)	0	0	XXX.....	XXX.....	XXX...	1,956,621	8,038,209	XXX.....	XXX.....	
Hybrid Securities - Issuer Obligations																							
05518T	20 9	BAC CAP TR VIII SER Z 6.00 08/25/2035.....	.....	..	.....1	..3FE	625,000	24.850	621,250	25,000	621,250	(3,766)	(1)	.....	.....6.000	6.045	FMAN.	3,750	37,500	08/18/2005	08/25/2035		
22080R	20 6	CORTS-PECO ENERGY 8.00 04/06/2028.....	.....	..	.....3FE	125,000	28.950	144,750	5,000	120,714	.....	.....76	.....	.....	.....8.351	.....	.....	.....10,000	.....	01/19/2001	04/06/2028		
590199	20 4	MERRILL LYNCH CAP TR K 6.45 12/15/2066.....	.....	..	.....1	..3FE	625,000	24.705	617,635	25,000	617,635	(5,484)	4	.....	.....6.522	.....	.....	.....40,313	.....	12/07/2006	12/15/2066		
59024T	20 3	MERRILL LYNCH CAP TR II 6.45 06/15/2062.....	.....	..	.....1	..3FE	500,000	24.600	492,000	20,000	492,000	(2,740)	4	.....	.....6.573	.....	.....	.....32,250	.....	05/02/2007	06/15/2062		
61753R	20 0	MORGAN STANLEY CAP 6.45 VIII 04/15/2067.....	.....	..	.....1	..3FE	625,000	23.810	595,250	25,000	595,250	(21,691)	(3)	.....	.....6.587	.....	.....	.....10,078	40,313	04/19/2007	04/15/2067		
4299999	Hybrid Securities - Issuer Obligations.....						2,500,000	XXX.....	2,470,885	100,000	2,446,849	(33,682)	80	0	0	XXX.....	XXX.....	XXX...	13,828	160,375	XXX.....	XXX.....	
4899999	Total - Hybrid Securities.....						2,500,000	XXX.....	2,470,885	100,000	2,446,849	(33,682)	80	0	0	XXX.....	XXX.....	XXX...	13,828	160,375	XXX.....	XXX.....	
Totals																							
7799999	Total - Issuer Obligations.....						361,538,956	XXX.....	362,246,688	341,144,600	352,526,989	(66,474)	(2,867,816)	0	0	XXX.....	XXX.....	XXX...	4,172,598	14,873,079	XXX.....	XXX.....	
7899999	Total - Residential Mortgage-Backed Securities.....						133,600,432	XXX.....	133,620,047	137,270,040	130,461,406	274,934	(101,595)	0	0	XXX.....	XXX.....	XXX...	337,985	3,630,584	XXX.....	XXX.....	
7999999	Total - Commercial Mortgage-Backed Securities.....						19,763,254	XXX.....	19,625,309	16,136,407	19,036,299	0	(393,561)	0	0	XXX.....	XXX.....	XXX...	93,282	1,205,262	XXX.....	XXX.....	
8099999	Total - Other Loan-Backed and Structured Securities.....						80,239,036	XXX.....	79,425,320	78,687,810	79,933,470	(10,771)	(100,581)	0	0	XXX.....	XXX.....	XXX...	571,573	1,816,435	XXX.....	XXX.....	
8399999	Grand Total - Bonds.....						595,141,678	XXX.....	594,917,363	573,238,856	581,958,164	197,689	(3,463,553)	0	0	XXX.....	XXX.....	XXX...	5,175,437	21,525,359	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			
																					F o r e i g n	R a t e P e r S h a r e U s e d t o O b t a i n F a i r V a l u e	F a i r V a l u e	D e c l a r e d b u t U n p a i d	A m o u n t R e c e i v e d D u r i n g Y e a r	N o n a d m i t t e d D e c l a r e d b u t U n p a i d	U n r e a l i z e d V a l u a t i o n I n c r e a s e/ (D e c r e a s e)	C u r r e n t Y e a r's (A m o r t i z a t i o n)/ A c c r e t i o n	C u r r e n t Y e a r's O t h e r- T h a n- T e m p o r a r y I m p a i r m e n t R e c o g n i z e d	T o t a l C h a n g e i n B /A C V. (15+16-17)	T o t a l F o r e i g n E x c h a n g e i n B /A C V.	N A I C D e s i g n a t i o n	D a t e A c q u i r e d
CUSIP Identification	Description	Code	n	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Desig- nation	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
02005N 60 5	ALLY FINANCIAL INC SERIES G 7.00%.....	.....	.....	.....67.160	1,000.00	199.094	13,371	..955.094	64,144	21,088	.....	.....4,701	.....	.....	.....	.....	.....0	.....	P4UFE...	01/12/2009	
172967 GD 7	CITIGROUP INC 5.95 12/29/2049.....	.....	.....	..1,000,000.000	0.01	0.925	925,000	92.500	925,000	1,000,000	24,957	44,790	.....	.....(75,293)	224	.....	.....(75,069)	.....	P3UFE...	10/22/2012	
313400 64 0	FREDDIE MAC Y 6.55.....	.....	.....	.....5,000.000	25.00	0.300	1,500	7.100	35,500	125,000	.....	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	09/25/2007	
313400 66 5	FREDDIE MAC W 5.66.....	.....	.....	.....20,000.000	25.00	0.350	7,000	7.000	140,000	500,000	.....	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	04/11/2007	
313400 67 3	FREDDIE MAC V 5.57.....	.....	.....	.....15,000.000	25.00	0.305	4,575	7.030	105,450	375,000	.....	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	01/23/2007	
313400 69 9	FREDDIE MAC T 6.42.....	.....	.....	.....5,000.000	50.00	0.300	1,500	13.800	69,000	250,000	.....	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	07/12/2006	
313400 73 1	FREDDIE MAC R 5.70.....	.....	.....	.....4,000.000	50.00	0.550	2,200	13.750	55,000	200,000	.....	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	10/30/2001	
313586 88 5	FANNIE MAE H 5.81.....	.....	.....	.....13,000.000	50.00	0.790	10,270	13.690	177,970	647,400	.....	.....	.....	.....	.....	.....	.....0	.....	P6UFE...	03/04/2005	
369622 ST 3	GEN ELEC CAP CRP C 5.25.....	.....	.....	..1,000,000.000	0.01	0.940	940,000	94.000	940,000	1,000,000	2,333	28,000	.....	.....(60,023)	23	.....	.....(60,000)	.....	P2UFE...	05/29/2013	
38144X 50 0	GOLDMAN SACHS GP B 6.20.....	.....	.....	.....25,000.000	25.00	22.480	562,000	22.480	562,000	625,000	.....	.....38,750	.....	.....(63,000)	.....	.....	.....(63,000)	.....	P3UFE...	10/21/2005	
38145G 30 8	GOLDMAN SACHS GP J 5.50.....	.....	.....	.....40,000.000	25.00	22.280	891,200	22.280	891,200	1,000,000	.....	.....29,792	.....	.....(108,800)	.....	.....	.....(108,800)	.....	P3UFE...	04/18/2013	
46625H HA 1	JPMORGAN CHASE & CO 7.90 4/29/2049.....	.....	.....	..1,000,000.000	100.00	1.100	1,100,000	110.000	1,100,000	1,038,750	13,386	79,000	.....	.....72,348	(5,259)	.....	.....67,090	.....	P2UFE...	10/13/2011	
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15.....	.....	.....	..1,000,000.000	0.01	0.898	897,500	89.750	897,500	1,000,000	8,583	26,894	.....	.....(102,514)	14	.....	.....(102,500)	.....	P2UFE...	04/16/2013	
486606 60 1	KAYNE ANDERSON F 3.50 04/15/2020.....	.....	.....	.....40,000.000	25.00	24.997	999,889	22.982	919,296	1,000,000	2,917	23,139	.....	.....	.....(111)	.....	.....(111)	.....	RP1LFE...	03/26/2013	
524ESC 63 9	LEHMAN BROS HLDG G 3.00.....	.....	.....	.....23,000.000	0.10	.....	.....	.....	.....	.....581,093	.....	.....	.....	.....	.....	.....	.....0	.....	P6*U.....	12/01/2004	
524ESC 70 4	LEHMAN BROS HLDG C 5.94.....	.....	.....	.....4,000.000	50.00	.....	.....	.....	.....	.....187,000	.....	.....	.....	.....	.....	.....	.....0	.....	P6*U.....	05/17/1999	
524ESC 72 0	LEHMAN BROS HLDG 6.50.....	.....	.....	.....8,000.000	0.10	.....	.....	.....	.....	.....200,000	.....	.....	.....	.....	.....	.....	.....0	.....	P6*U.....	08/20/2003	
61762V 20 0	MORGAN STANLEY 7.125 E.....	.....	.....	.....20,000.000	25.00	25.000	500,000	26.120	522,400	500,000	10,391	.....	.....	.....	.....	.....	.....0	.....	P3UFE...	09/25/2013	
693475 AJ 4	PNC BANK CORP 8.25.....	.....	.....	..1,000,000.000	0.01	1.000	1,000,000	100.000	1,000,000	1,032,250	5,078	64,191	.....	.....246	(9,321)	.....	.....(9,076)	.....	P2UFE...	12/14/2011	
693475 AM 7	PNC FINANCIAL 4.85 R.....	.....	.....	..1,000,000.000	100.00	0.895	894,552	89.500	895,000	1,000,000	.....	.....27,483	.....	.....(108,027)	2,578	.....	.....(105,448)	.....	P2UFE...	05/02/2013	
742546 AA 2	PRINC PROT PRETSL 12.....	.....	.....	.....500,000.000	1.00	1.000	500,000	0.974	486,900	500,000	.....	.....	.....	.....	.....	.....	.....0	.....	RP1LFE...	12/09/2003	
78442P 60 1	SLM CORP VAR RT 01/16/2018.....	.....	.....	.....10,000.000	25.00	18.760	187,600	23.520	235,200	246,500	.....	.....9,368	.....	.....	.....	.....	.....0	.....	RP3UFE...	03/03/2006	
902973 83 3	US BANCORP 6.50.....	.....	.....	.....20,000.000	25.00	26.300	526,000	26.300	526,000	518,400	8,125	8,125	.....	.....7,600	.....	.....	.....7,600	.....	P2UFE...	08/26/2013	
90985F 2# 2	UNITED COMMUNITY BANK SERIES B 5.00.....	.....	.....	.....583.330	1.00	968.470	564,938	1,000.000	583,330	564,938	.....	.....23,293	.....	.....	.....	.....	.....0	.....	P4AZ.....	03/15/2013	
949746 55 6	WELLS FARGO CO 5.85.....	.....	.....	.....40,000.000	1.67	23.570	942,800	23.570	942,800	1,000,000	.....	.....23,238	.....	.....(57,200)	.....	.....	.....(57,200)	.....	P2UFE...	07/15/2013	
998794 4F 5	CIB STATUTORY SER A.....	.....	.....	.....894.773	1,000.00	.....	.....	.....	.....	.....366,656	.....	.....	.....	.....	.....	.....	.....0	.....	P6*U.....	01/14/2010	
998794 4G 3	CIB STATUTORY SER B.....	.....	.....	.....70.393	1,000.00	.....	.....	.....	.....	.....28,844	.....	.....	.....	.....	.....	.....	.....0	.....	P6*U.....	01/14/2010	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....							11,471,894	XXX.....	12,073,690	15,507,919	75,770	430,764	0	(494,662)	(11,853)	0	(506,515)	0	XXX.....	XXX.....
8999999.	Total - Preferred Stocks.....							11,471,894	XXX.....	12,073,690	15,507,919	75,770	430,764	0	(494,662)	(11,853)	0	(506,515)	0	XXX.....	XXX.....

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
			F o r e i g n	Rate Per Share Used to Obtain Fair Value															Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.
CUSIP Identification	Description		Code	n	Number of Shares	Book/ Adjusted Carrying Value	Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
00206R	10	2			20,500.000	720,780	35.160	720,780	624,306		36,900		29,725		29,725		L.....	08/05/2011
002474	10	4			4,788.000	233,942	48.860	233,942	191,195		670		42,747		42,747		L.....	09/27/2013
00287Y	10	9			9,100.000	480,571	52.810	480,571	242,926		14,560		237,645		237,645		L.....	01/02/2013
01877R	10	8			14,090.000	1,084,930	77.000	1,084,930	750,405		64,321		266,887		266,887		U.....	11/15/2012
02503X	10	5			48,500.000	935,565	19.290	935,565	1,098,041	31,525	53,650		(162,476)		(162,476)		L.....	12/06/2013
02504A	10	4			54,260.000	947,380	17.460	947,380	1,095,405	35,269	65,700		(148,025)		(148,025)		L.....	12/11/2013
025676	20	6			13,394.000	353,334	26.380	353,334	181,883		2,411		171,944		171,944		L.....	06/05/2013
02665T	10	8			50,000.000	810,000	16.200	810,000	750,000				55,000		55,000		U.....	11/14/2012
037347	10	1			97,250.000	409,423	4.210	409,423	477,107	7,780	13,008		(67,684)		(67,684)		L.....	12/09/2013
03763V	10	2			84,400.000	1,247,432	14.780	1,247,432	1,321,048	33,760	59,560		(73,616)		(73,616)		L.....	12/10/2013
037833	10	0			2,300.000	1,290,346	561.020	1,290,346	1,053,516		22,170		227,732		227,732		L.....	06/28/2013
060505	10	4			200,000.000	3,114,000	15.570	3,114,000	2,220,201		8,000		792,000		792,000		L.....	10/25/2011
06985P	10	0			19,511.000	307,884	15.780	307,884	326,705				64,578		64,578		L.....	11/26/2013
08915P	10	1			8,574.000	169,937	19.820	169,937	156,818		742		13,118		13,118		L.....	12/19/2013
12477X	10	6			10,316.000	243,148	23.570	243,148	223,734				19,414		19,414		L.....	12/16/2013
12673A	10	8			140,500.000	1,041,105	7.410	1,041,105	1,287,109		108,200		(246,004)		(246,004)		L.....	12/06/2013
14149F	10	9			13,804.000	248,334	17.990	248,334	198,550		2,174		29,493		29,493		L.....	09/27/2013
14309L	10	2			16,500.000	587,730	35.620	587,730	432,246		3,440		155,485		155,485		L.....	08/16/2013
150602	20	9			37,796.000	236,603	6.260	236,603	215,488		2,714		21,115		21,115		L.....	12/19/2013
166764	10	0			3,500.000	437,185	124.910	437,185	362,180		13,650		58,695		58,695		L.....	12/06/2011
17275R	10	2			10,000.000	224,300	22.430	224,300	204,760				19,540		19,540		L.....	12/12/2013
189754	10	4			13,500.000	757,755	56.130	757,755	682,715	4,556	13,163		75,040		75,040		L.....	02/22/2013
19624R	10	6			28,000.000	568,120	20.290	568,120	536,791	9,800	40,600		22,120		22,120		L.....	12/21/2012
20825C	10	4			7,000.000	494,550	70.650	494,550	382,635		18,900		88,620		88,620		L.....	06/27/2011
22002T	10	8			11,159.000	264,357	23.690	264,357	278,890	3,069	6,629		(12,412)		(12,412)		L.....	12/19/2013
23283R	10	0			10,643.000	237,658	22.330	237,658	194,762	1,703	42,897		42,897		42,897		L.....	10/09/2013
25400B	10	8			22,362.000	284,892	12.740	284,892	193,825				91,067		91,067		L.....	11/08/2013
257559	20	3		L.....	2,705.000	255,190	94.340	255,190	215,025	1,488			40,164		40,164		L.....	09/27/2013
263534	10	9			5,500.000	357,335	64.970	357,335	256,740		9,790		109,953		109,953		L.....	12/08/2011
268648	10	2			20,000.000	503,000	25.150	503,000	470,244				32,756		32,756		L.....	11/05/2013
278715	20	6			12,120.000	178,285	14.710	178,285	211,788		464		71,599	91,315	(19,717)		L.....	07/19/2013
292218	10	4			7,172.000	226,994	31.650	226,994	142,581		1,519		72,153		72,153		L.....	06/05/2013
29275Y	10	2			3,899.000	273,281	70.090	273,281	149,226		1,462		114,106		114,106		L.....	06/05/2013
320209	10	9			11,867.000	206,818	17.428	206,818	175,558	1,780	6,343		29,639		29,639		L.....	06/24/2013
337915	10	2			9,578.000	212,919	22.230	212,919	160,803		4,104		50,619		50,619		L.....	12/16/2013
343873	10	5			12,194.000	252,416	20.700	252,416	192,515		5,186		59,901		59,901		L.....	06/05/2013
35671D	85	7			25,000.000	943,500	37.740	943,500	687,365		15,625		256,136		256,136		L.....	06/24/2013
369604	10	3			35,000.000	981,050	28.030	981,050	627,300	7,700	26,600		246,400		246,400		L.....	08/17/2011
370334	10	4			15,000.000	748,650	49.910	748,650	554,200		21,300		142,350		142,350		L.....	08/17/2011

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
							Rate Per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
CUSIP Identification			Code	n	Number of Shares	Book/ Adjusted Carrying Value			Actual Cost									
378967	10	3			15,413.000	153,976	9.990	153,976	107,625				43,766		43,766		L.....	06/05/2013
391164	10	0			7,602.000	184,272	24.240	184,272	162,169		4,716		22,379		22,379		L.....	10/09/2013
431571	10	8			6,484.000	190,759	29.420	190,759	145,209		4,369		39,708		39,708		L.....	08/07/2013
450828	10	8			4,405.000	276,854	62.850	276,854	228,060	1,498	4,818		57,119		57,119		L.....	06/05/2013
45768S	10	5			3,971.000	183,540	46.220	183,540	134,127		1,986		36,596		36,596		L.....	06/05/2013
46131B	10	0			19,800.000	290,664	14.680	290,664	298,998	9,900	9,900		(8,334)		(8,334)		L.....	07/10/2013
478160	10	4			8,200.000	751,038	91.590	751,038	522,509		21,238		176,218		176,218		L.....	10/26/2011
489170	10	0			2,969.000	154,596	52.070	154,596	116,003		1,069		38,593		38,593		L.....	06/26/2013
492914	10	6			16,895.000	133,471	7.900	133,471	195,423				13,780		13,780		L.....	04/15/2013
500255	10	4			10,000.000	567,500	56.750	567,500	428,502		14,000		138,998		138,998		L.....	01/16/2013
502403	20	7			32,188.000	257,182	7.990	257,182	212,464				53,195		53,195		L.....	06/05/2013
55272X	10	2			25,000.000	176,500	7.060	176,500	194,085	5,000	41,000		(26,250)		(26,250)		L.....	11/15/2012
559079	20	7			3,907.000	234,068	59.910	234,068	208,906				36,764		36,764		L.....	06/05/2013
58319P	10	8			32,873.000	228,796	6.960	228,796	245,682		2,019		22,013	10,657	11,356		L.....	11/06/2013
59156R	10	8			9,500.000	512,240	53.920	512,240	348,847		7,838		163,393		163,393		L.....	02/20/2013
594918	10	4			15,000.000	561,150	37.410	561,150	383,307		14,550		160,505		160,505		L.....	12/08/2011
595137	10	0			10,411.000	259,754	24.950	259,754	217,073				38,901		38,901		L.....	06/05/2013
628351	10	8	R.		140,000.000				14,177						0		U.....	05/06/2002
653656	10	8	R.		4,438.000	181,780	40.960	181,780	154,179		1,624		27,139		27,139		L.....	06/05/2013
68213N	10	9			9,329.000	238,169	25.530	238,169	140,791				89,580		89,580		L.....	06/05/2013
685564	10	6			12,378.000	288,407	23.300	288,407	204,920				100,291		100,291		L.....	06/05/2013
693475	10	5			9,750.000	756,405	77.580	756,405	527,457		16,770		187,883		187,883		L.....	11/14/2012
704549	10	4			48,000.000	937,440	19.530	937,440	775,200		8,160		162,240		162,240		L.....	06/24/2013
716748	10	8			67,534.000	291,747	4.320	291,747	341,557				(15,685)		(15,685)		L.....	12/06/2013
718172	10	9			6,500.000	566,345	87.130	566,345	466,570	6,110	22,685		22,685		22,685		L.....	12/06/2011
740585	10	4			20,924.000	242,509	11.590	242,509	195,754				46,755		46,755		L.....	10/31/2013
742718	10	9			9,391.000	764,521	81.410	764,521	593,791		22,224		126,966		126,966		L.....	06/27/2011
744320	10	2			15,000.000	1,383,300	92.220	1,383,300	837,333		25,950		545,967		545,967		L.....	02/21/2013
749941	10	0			28,967.000	149,470	5.160	149,470	153,881				(4,412)		(4,412)		L.....	12/06/2013
751452	20	2			17,345.000	273,010	15.740	273,010	226,543	3,252	9,987		29,545		29,545		L.....	07/19/2013
781270	10	3			20,778.000	243,934	11.740	243,934	233,012				(12,420)		(12,420)		L.....	11/05/2013
82735Q	10	2			1,220.000	19,508	15.990	19,508	18,436	12	24		1,072		1,072		L.....	03/28/2013
85571B	10	5			15,000.000	415,500	27.700	415,500	319,866	6,900	28,500		71,100		71,100		L.....	11/15/2012
860372	10	1			8,187.000	264,194	32.270	264,194	210,709				53,485		53,485		L.....	06/24/2013
86181Q	10	2			55,555.000	918,324	16.530	918,324	999,990				(81,666)		(81,666)		U.....	05/08/2013
86181Q	30	0			35,000.000	578,550	16.530	578,550	560,000				18,550		18,550		L.....	10/09/2013
86183P	10	2			16,507.000	210,464	12.750	210,464	180,318				30,146		30,146		L.....	06/24/2013
86933F	10	7			100,000.000	1,500,000	15.000	1,500,000	1,500,000						0		L.....	11/20/2013
871237	10	3			10,392.000	226,650	21.810	226,650	167,181				59,469		59,469		L.....	08/07/2013
87157D	10	9			5,076.000	262,988	51.810	262,988	215,608				47,380		47,380		L.....	11/07/2013

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 F o r e i g n			7	8		10	11	12	13	14	15	16		
CUSIP				Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired	
Identification			Code	n	Shares													
871829 10 7	SYS	SCO	CORP		19,000.000	685,900	36.100	685,900	579,071	5,510	21,280	84,360		84,360		L	08/17/2011	
878742 20 4	TECK	RESOURCES LTD-CLS B			27,000.000	702,270	26.010	702,270	566,270	12,150		136,000		136,000		L	06/26/2013	
884903 10 5	THOMSON	REUTERS	CORP		18,000.000	680,760	37.820	680,760	553,740		19,890	157,680		157,680		L	10/26/2011	
90187B 10 1	TWO	HARBORS	INVESTMENT CORP		187,000.000	1,735,360	9.280	1,735,360	1,823,021		124,830	(106,934)		(106,934)		L	12/06/2013	
903236 10 7	URS	CORPORATION			4,994.000	264,632	52.990	264,632	197,794	1,049	3,373	56,674		56,674		L	06/05/2013	
92672A 10 1	VIEWPOINT	FINANCIAL GROUP IN			6,489.000	178,123	27.450	178,123	119,851		1,920	58,272		58,272		L	06/05/2013	
929566 10 7	WABASH	NATIONAL CORPORATION			22,547.000	278,455	12.350	278,455	226,111			52,344		52,344		L	08/07/2013	
976657 10 6	WISCONSIN	ENERGY CORP			16,000.000	661,440	41.340	661,440	499,920		23,120	71,840		71,840		L	10/26/2011	
G0464B 10 7	ARGO GROUP	INTERNATIONAL HOLDINGS		F	7,377.000	342,957	46.490	342,957	224,036		3,845	99,738		99,738		L	06/05/2013	
G29183 10 3	EATON	CORP PLC		E	11,500.000	875,380	76.120	875,380	503,930		19,320	252,310		252,310		L	12/08/2011	
G3157S 10 6	ENSCO	PLC-CL A		F	10,500.000	600,390	57.180	600,390	612,282		13,125	(11,892)		(11,892)		L	08/07/2013	
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					45,705,940	XXX	45,705,940	38,618,876	189,811	1,138,502	0	6,404,226	101,972	6,302,253	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																		
63654U 10 0	NATIONAL INTERSTATE	CORPORATION			2,510,000.000				3,589,300					0		K	09/16/2002	
63655# 10 2	NATIONAL INTERSTATE	INSURANCE			500,000.000	11,291,914	22.580	11,291,914	6,641,936			366,590		366,590		K	01/01/1999	
89684# 10 2	TRIUMPHE	CASUALTY CO			75,000.000	17,633,183	235.110	17,633,183	12,990,027			1,170,798		1,170,798		K	01/01/2006	
89391# 10 6	TRANSPROTECTION	SVCS CO			300.000									0		K	07/30/2013	
92206@ 10 7	VANLINER	INS CO			3,000.000	136,431,290	45,477.100	136,431,290	145,624,321			(941,217)		(941,217)		K	07/30/2013	
G9319# 10 6	VANLINER	REINS LTD		F	120,000.000	183,840	1.530	183,840				(7,225)		(7,225)		K	07/30/2013	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					165,540,227	XXX	165,540,227	168,845,584	0	0	0	588,946	0	588,946	0	XXX	XXX
Common Stocks - Mutual Funds																		
09348R 30 0	BLDRS	EMER MKTS 50 ADR INDEX			10,529.000	391,047	37.140	391,047	440,143		10,113	(32,429)		(32,429)		L	12/27/2011	
45409B 88 3	IQ GLOBAL	RESOURCES ETF			9,861.000	280,259	28.421	280,259	295,175	3,051	3,602	(19,712)		(19,712)		U	12/27/2011	
464287 46 5	ISHARES	MSCI EAFE INDEX FUND			7,464.000	500,797	67.095	500,797	606,673		12,713	76,394		76,394		U	12/27/2011	
561911 10 8	MANAGED	HIGH YIELD PLUS FUND INC			10,000.000	20,300	2.030	20,300	150,000		1,800	(1,100)		(1,100)		L	06/11/1999	
73935X 10 4	POWERSHARES	DYNAMIC MKT PORTFOLIO			26,391.000	1,801,450	68.260	1,801,450	1,341,628		14,060	514,097		514,097		U	12/27/2011	
73935X 30 2	POWERSHARES	HIGH YIELD EQUITY DIVIDEND			29,947.000	354,872	11.850	354,872	402,906		11,633	73,071		73,071		U	12/27/2011	
761396 30 8	REVENUESHARES	SMALL CAP FUND			4,443.000	239,433	53.890	239,433	159,964	539	2,906	69,606		69,606		U	03/11/2013	
922908 55 3	VANGUARD	REIT ETF			4,694.000	303,045	64.560	303,045	261,862		13,101	(5,821)		(5,821)		U	12/27/2011	
97717W 28 1	WISDOMTREE	EMERGING MKT SMALL CAP			700.000	32,263	46.090	32,263	36,526		1,114	(4,263)		(4,263)		L	03/11/2013	
9299999.	Total - Common Stocks - Mutual Funds					3,923,466	XXX	3,923,466	3,694,876	3,590	71,041	0	669,842	0	669,842	0	XXX	XXX
9799999.	Total - Common Stock					215,169,633	XXX	215,169,633	211,159,337	193,400	1,209,543	0	7,663,014	101,972	7,561,042	0	XXX	XXX
9899999.	Total Common and Preferred Stock					226,641,528	XXX	227,243,323	226,667,255	269,171	1,640,307	0	7,168,352	101,972	7,054,527	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....10, the total \$ value (included in Column 8) of all such issues \$.....6,293,110.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description			3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government										
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040.....				01/25/2013	ANCORA ADVISORS LLC.....		610,319	594,617	958
38377K FN 5	GNR 2010-115 NW PAC 3.50 01/20/38.....				03/22/2013	Payment on Intercompany Balance.....		1,764,674	1,645,000	3,359
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041.....				09/25/2013	PIPER JAFFRAY / US BANCORP.....		909,221	906,565	1,826
0599999.	Total - Bonds - U.S. Government.....							3,284,214	3,146,182	6,142
Bonds - U.S. States, Territories and Possessions										
93974C L7 3	WA ST REF SER R 4.00 07/01/2028.....				08/28/2013	WELLS FARGO BROKERAGE SERVICES.....		1,455,000	1,500,000	10,333
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							1,455,000	1,500,000	10,333
Bonds - U.S. Political Subdivisions of States										
021807 KC 5	ALTOONA AREA SD-REV 3.00 12/01/2023.....				02/21/2013	RAYMOND JAMES & ASSOCIATES.....		553,334	535,000	2,051
154686 FK 0	CENTRL OH SOL WST- 3.10 12/01/2020.....				07/31/2013	STIFEL NICOLAUS.....		400,000	400,000	
156101 KK 2	CNTRL YORK SD-PRER 5.00 06/01/2020.....				06/10/2013	Defeasement.....		320,374	315,000	394
156101 KS 5	CNTRL YORK SD-UNRE 5.00 06/01/2020.....				06/10/2013	Defeasement.....		696,685	685,000	856
442331 ZD 9	HOUSTON TX PRE-REFUND D 5.00 3/01/2018.....				06/14/2013	Defeasement.....		350,000	350,000	5,007
735014 JR 4	PORT OLYMPIA-A-AMT 4.50 12/01/2022.....				08/23/2013	ANCORA ADVISORS LLC.....		514,755	495,000	
735014 JR 4	PORT OLYMPIA-A-AMT 4.50 12/01/2022.....				12/19/2013	Intercompany Sale.....		266,600	250,000	563
796269 RU 4	SAN ANTONIO ISD 5.00 08/15/2021.....				12/19/2013	Intercompany Sale.....		535,400	500,000	8,611
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....							3,637,149	3,530,000	17,481
Bonds - U.S. Special Revenue and Special Assessment										
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....				06/20/2013	BARCLAYS CAPITAL.....		1,000,000	1,000,000	
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032.....				10/11/2013	MORGAN STANLEY.....		1,064,490	1,000,000	
249218 AU 2	DENVER CO SCHS COPS B 2.598 12/15/2021.....				09/25/2013	ANCORA ADVISORS LLC.....		1,468,455	1,550,000	17,562
313370 E3 8	FED HOME LN BANK 3.375 06/12/2020.....				08/22/2013	CLARKE (G.X.) & CO.....		197,425	190,000	1,265
313380 Z8 3	FED HOME LN BANK 1.49 11/01/2019.....				10/28/2013	PIPER JAFFRAY / US BANCORP.....		393,883	410,000	3,021
313383 EB 3	FED HOME LN BANK 1.82 12/04/20.....				09/05/2013	STIFEL NICOLAUS.....		813,722	885,000	4,116
313383 ZU 8	FED HOME LN BANK 3.00 09/10/2021.....				09/25/2013	CLARKE (G.X.) & CO.....		981,424	965,000	1,689
3133EC WW 0	FED FARM CREDIT 2.79 08/07/2020.....				09/25/2013	CLARKE (G.X.) & CO.....		1,300,374	1,295,000	5,018
3133ED AV 4	FED FARM CREDIT 2.79 12/02/2020.....				12/23/2013	CLARKE (G.X.) & CO.....		1,575,094	1,585,000	2,702
3133MJ QF 0	FED HOME LN BANK MA16 5.50 08/15/2016.....				12/19/2013	Intercompany Sale.....		981,795	870,000	16,482
3133XE UG 2	FED HOME LN BANK UI16 4.875 03/11/2016.....				12/19/2013	Intercompany Sale.....		170,128	155,000	2,057
3133XX P5 0	FED HOME LN BANK 4.125 03/13/2020.....				09/23/2013	Intercompany Sale.....		99,342	90,000	103
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042.....				02/20/2013	CANTOR FITZGERALD & CO.....		1,228,151	1,204,439	1,606
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042.....				01/24/2013	ANCORA ADVISORS LLC.....		1,171,337	1,175,285	1,143
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041.....				03/22/2013	WELLS FARGO BROKERAGE SERVICES.....		246,462	246,818	267
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040.....				05/20/2013	WELLS FARGO BROKERAGE SERVICES.....		725,935	727,185	889
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42.....				02/21/2013	ANCORA ADVISORS LLC.....		2,016,646	1,993,595	2,769
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039.....				04/24/2013	PIPER JAFFRAY / US BANCORP.....		282,876	278,524	433
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041.....				06/12/2013	CANTOR FITZGERALD & CO.....		966,245	990,228	660
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037.....				10/29/2013	CANTOR FITZGERALD & CO.....		725,394	743,041	1,238
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037.....				11/25/2013	CANTOR FITZGERALD & CO.....		436,819	448,883	698
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037.....				07/23/2013	WELLS FARGO BROKERAGE SERVICES.....		659,006	644,898	1,344
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042.....				06/24/2013	ANCORA ADVISORS LLC.....		741,707	772,675	1,116
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042.....				07/23/2013	CANTOR FITZGERALD & CO.....		1,886,008	2,001,733	2,085
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026.....				06/21/2013	ANCORA ADVISORS LLC.....		1,862,656	1,820,000	4,095
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026.....				09/24/2013	ANCORA ADVISORS LLC.....		728,099	708,828	1,664
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25.....				09/17/2013	CANTOR FITZGERALD & CO.....		1,016,154	993,793	1,574
3136FT B7 3	FANNIE MAE 2.00 02/07/2020.....				10/22/2013	RAYMOND JAMES & ASSOCIATES.....		1,528,300	1,550,000	6,717

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
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041.....		03/25/2013	RAYMOND JAMES & ASSOCIATES.....		772,323	746,206	1,399
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39.....		04/24/2013	CLARKE (G.X.) & CO.....		1,973,750	1,911,622	3,717
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041.....		01/24/2013	MORGAN KEEGAN & COMPANY.....		695,035	678,911	1,056
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038.....		06/21/2013	WELLS FARGO BROKERAGE SERVICES.....		912,288	933,250	1,296
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039.....		07/22/2013	CLARKE (G.X.) & CO.....		1,297,770	1,336,615	1,782
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039.....		05/17/2013	CLARKE (G.X.) & CO.....		1,415,886	1,411,035	1,646
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027.....		03/20/2013	ANCORA ADVISORS LLC.....		351,874	353,475	353
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039.....		06/24/2013	ANCORA ADVISORS LLC.....		989,351	986,653	1,781
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041.....		03/14/2013	PIPER JAFFRAY / US BANCORP.....		1,531,087	1,496,024	1,870
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028.....		07/22/2013	ANCORA ADVISORS LLC.....		1,060,631	1,107,347	1,107
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42.....		08/15/2013	PIPER JAFFRAY / US BANCORP.....		678,270	670,000	1,619
407288 WP 0	HAMILTON CNTY OH SWR B 5.46 12/01/2021.....		10/28/2013	ANCORA ADVISORS LLC.....		1,006,192	880,000	20,020
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043.....		10/11/2013	CITIGROUP.....		1,000,000	1,000,000	3,122
46246K J2 9	IA FIN-TXB-B-ST RE 3.73 08/01/2021.....		09/17/2013	ANCORA ADVISORS LLC.....		1,216,818	1,175,000	5,965
47770V AJ 9	JOBSOHIO BEVERAGE 4.00 01/01/2023.....		01/30/2013	J. P. MORGAN SECURITIES.....		1,496,183	1,300,000	
47770V AU 4	JOBSOHIO BEVERAGE-B -OH 2.467.....		01/29/2013	J. P. MORGAN SECURITIES.....		950,000	950,000	
54811G GP 9	LWR CO RVR-UNREF-A 5.375 5/15/2020.....		08/13/2013	Defeasement.....		20,002	20,000	263
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043.....		10/24/2013	MORGAN STANLEY.....		1,607,415	1,500,000	
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032.....		06/20/2013	MORGAN KEEGAN.....		1,000,000	1,000,000	
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44.....		08/29/2013	RBC CAPITAL MARKETS.....		1,028,280	1,000,000	
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.26 9/1/26.....		08/30/2013	BANC OF AMERICA SECURITIES.....		1,513,635	1,500,000	667
646136 TM 3	NJ ST TRN TR AUTH C 0.00 12/15/2027.....		09/04/2013	RAYMOND JAMES & ASSOCIATES.....		487,810	1,000,000	
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043.....		08/08/2013	JP MORGAN SECURITIES INC.....		1,040,000	1,000,000	
64966W DH 7	NYC NY HSG DEV B1 5.00 7/01/2024.....		08/30/2013	JP MORGAN SECURITIES INC.....		1,624,410	1,500,000	
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....		05/31/2013	JP MORGAN SECURITIES INC.....		1,000,000	1,000,000	
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043.....		11/08/2013	BANC OF AMERICA SECURITIES.....		1,074,940	1,000,000	
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027.....		08/28/2013	JP MORGAN SECURITIES INC.....		528,230	500,000	
842039 CH 0	SOUTHEASTERN TRANS-RCPT 5.00 06/01/2025.....		02/21/2013	RAYMOND JAMES & ASSOCIATES.....		1,408,008	1,200,000	14,167
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043.....		10/24/2013	CITIGROUP.....		1,260,733	1,185,000	
889396 QV 2	TOLEDO WTRWKS-PRER 5.00 11/15/2016.....		07/25/2013	Defeasement.....		300,722	295,000	2,868
889396 QX 8	TOLEDO WTRWKS-UNRE 5.00 11/15/2016.....		07/25/2013	Defeasement.....		71,358	70,000	681
914353 A8 0	UNIV OF IL PREREF 5.00 04/01/2022.....		06/18/2013	Defeasement.....		859,154	830,000	8,876
914353 C4 7	UNIV OF IL UNREF 5.00 04/01/2022.....		06/18/2013	Defeasement.....		175,971	170,000	1,818
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....					58,616,052	58,001,063	158,386
Bonds - Industrial and Miscellaneous								
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25.....	R.....	09/06/2013	RAYMOND JAMES & ASSOCIATES.....		445,500	450,000	3,545
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25.....	R.....	02/27/2013	DEUTSCHE BANK.....		496,800	500,000	
00084V AQ 3	ACASC 2013-2A A2B CLO 4.55 10/25/2025.....	R.....	08/28/2013	CITIGROUP.....		1,000,000	1,000,000	
00191L AE 2	ARES 2013-3A B2 CLO MEZ 4.07 10/17/2024.....	R.....	10/10/2013	BANC OF AMERICA SECURITIES.....		1,500,000	1,500,000	
00206R AZ 5	AT&T INC 3.875 08/15/2021.....		12/23/2013	ANCORA ADVISORS LLC.....		741,709	730,000	10,372
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....		07/29/2013	JEFFERIES & CO.....		1,000,000	1,000,000	
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....		07/24/2013	RBS SECURITIES/GREENWICH.....		467,914	500,109	1,107
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		09/13/2013	RBS SECURITIES/GREENWICH.....		1,092,673	1,320,450	3,585
02377U AA 2	AMER AIRLINES 2013-2 4.95 01/15/2023.....		07/24/2013	MORGAN STANLEY.....		1,000,000	1,000,000	
03523T BH 0	ANHEUSER-BUSCH 6.875 11/15/2019.....		10/28/2013	RAYMOND JAMES & ASSOCIATES.....		1,175,372	940,000	29,799
037411 AX 3	APACHE CORP 3.625 02/01/2021.....		08/19/2013	ANCORA ADVISORS LLC.....		997,145	985,000	2,083
03878D AA 2	ARCLO 2013-1A A CLO FLT 02/15/2023.....	R.....	01/16/2013	SANDLER O'NEIL & PARTNER.....		2,000,000	2,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03878D AC 8	ARCLO 2013-1A B CLO FLT 02/15/2023.....	R.....	01/16/2013	SANDLER O'NEIL & PARTNER.....		500,000	500,000	
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....		09/18/2013	RBS SECURITIES/GREENWICH.....		983,094	1,353,658	4,963
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020.....		12/27/2013	CS FIRST BOSTON.....		1,000,445	988,704	4,326
09627D AJ 4	BLUEM 2013-4A B2 CLO MEZ 4.39 04/15/2025.....	R.....	12/05/2013	JP MORGAN SECURITIES INC.....		500,000	500,000	
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020.....	R.....	06/25/2013	CITIGROUP.....		500,000	500,000	
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	R.....	03/22/2013	WELLS FARGO BROKERAGE SERVICES.....		999,932	1,000,000	
12549F AE 9	CIFC 2013-4A A2 CLO SSNR 3.31 11/27/2024.....	R.....	10/22/2013	MORGAN STANLEY.....		1,992,400	2,000,000	
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....		03/06/2013	DEUTSCHE BANK.....		999,853	1,000,000	
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....		11/05/2013	DEUTSCHE BANK.....		499,960	500,000	
14310K AG 6	CGMS 2013-4A B2 CLO MEZ 3.973 10/15/2025.....	R.....	10/18/2013	WELLS FARGO BROKERAGE SERVICES.....		1,475,623	1,500,000	
144141 DA 3	CAROLINA P & L 3.00 09/15/2021.....		08/16/2013	WILLIAM BLAIR & COMPANY.....		206,850	210,000	2,730
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026.....	R.....	12/18/2013	MORGAN STANLEY.....		775,000	775,000	
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26.....	R.....	12/18/2013	MORGAN STANLEY.....		1,250,000	1,250,000	
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....		07/17/2013	RBS SECURITIES/GREENWICH.....		510,863	574,810	1,928
20825C AR 5	CONOCOPHILLIPS 5 02/01/19.....		09/23/2013	Intercompany Sale.....		69,792	60,000	498
22547R AA 2	CREDITCORP 12.00 07/15/2018.....		06/28/2013	JEFFERIES & CO.....		495,400	500,000	
268648 AQ 5	EMC CORP 2.65 06/01/20.....		06/12/2013	WILLIAM BLAIR & COMPANY.....		759,848	760,000	615
29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037.....		05/28/2013	GOLDMAN SACHS.....		1,736,374	1,785,475	38
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....		02/13/2013	BANK OF AMER/ML.....		1,002,461	1,075,747	264
34960B AG 7	FCBSL 2013-2A B2 CLO MEZ 4.16 10/19/2025.....	R.....	10/25/2013	BANC OF AMERICA SECURITIES.....		1,500,000	1,500,000	
36962G 4R 2	GEN ELEC CAP CRP 4.375 09/16/2020.....		07/23/2013	WILLIAM BLAIR & COMPANY.....		912,985	850,000	13,429
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028.....	R.....	11/04/2013	DEUTSCHE BANK.....		499,960	500,000	
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....	R.....	11/04/2013	CITIGROUP.....		800,000	800,000	
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020.....	R.....	11/05/2013	CITIGROUP.....		508,125	500,000	83
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		03/22/2013	BARCLAYS CAPITAL.....		2,000,000	2,000,000	
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026.....	R.....	12/06/2013	BANC OF AMERICA SECURITIES.....		1,000,000	1,000,000	
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035.....		08/08/2013	AMHERST SECURITIES CORP.....		1,054,262	1,123,422	225
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21.....	R.....	01/31/2013	RBC DOMINION.....		1,918,750	2,000,000	8,018
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020.....		11/06/2013	CITIGROUP.....		1,495,065	1,500,000	
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023.....		10/15/2013	JEFFERIES & CO.....		986,410	1,000,000	
585055 AV 8	MEDTRONIC INC 4.125 03/15/2021.....		08/23/2013	STIFEL NICOLAUS.....		954,799	910,000	16,996
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....		08/01/2013	WELLS FARGO BROKERAGE SERVICES.....		527,636	566,019	51
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024.....	R.....	01/23/2013	JEFFRIES AND COMPANY.....		999,000	1,000,000	
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020.....	R.....	12/19/2013	Intercompany Sale.....		403,125	375,000	9,438
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....		03/14/2013	SANDLER & O'NEIL PARTNERS.....		935,625	1,000,000	215
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....		03/22/2013	SANDLER & O'NEIL PARTNERS.....		898,200	960,000	19
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....		05/29/2013	CS FIRST BOSTON.....		450,419	480,447	27
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....		09/06/2013	RBS SECURITIES/GREENWICH.....		1,932,632	2,168,451	351
63946C AD 0	NBC UNIVERSAL ENT 1.974 04/15/2019.....		03/20/2013	JP MORGAN SECURITIES INC.....		999,430	1,000,000	384
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025.....	R.....	01/16/2013	RBS SECURITIES/GREENWICH.....		1,000,000	1,000,000	
67108E AE 9	OZLMF 2013-3A A2B CLO 3.51 01/22/2025.....	R.....	01/23/2013	BANK OF AMER/ML.....		1,000,000	1,000,000	
713448 BW 7	PEPSICO INC 3.00 08/25/2021.....		09/25/2013	CANTOR FITZGERALD & CO.....		1,556,919	1,575,000	4,594
714239 AA 8	PERMAN HOLDINGS INC 10.50 01/15/2018.....		02/01/2013	JEFFRIES AND COMPANY.....		1,007,313	1,000,000	
74273@ AB 9	PRIT CORE REALTY B 3.85% 02/14/23.....		02/14/2013	Private Placement.....		1,000,000	1,000,000	
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....		02/12/2013	GOLDMAN SACHS.....		1,073,730	1,162,360	260
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....		06/21/2013	AMHERST SECURITIES CORP.....		486,622	536,222	72

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
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....			03/08/2013	DEUTSCHE BANK.....		1,027,104	1,068,509	181
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE.....			01/10/2013	GREENWICH CAPITAL MARKETS, INC.....		495,000	495,000	1,155
74929F BB 4	RBSSP 2010-3 6A2 SEQ SSUP 6.0 03/37 RE.....			02/25/2013	ROYAL BANK OF SCOTLAND.....		154,440	156,000	702
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....			07/23/2013	RBS SECURITIES/GREENWICH.....		485,267	515,898	1,053
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047.....			02/27/2013	BARCLAYS CAPITAL.....		1,901,648	2,000,000	
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....			02/06/2013	GREENWICH CAPITAL MARKETS, INC.....		956,875	1,000,000	158
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23.....			06/14/2013	CITIGROUP.....		1,996,918	2,000,000	
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065.....			07/03/2013	BANC OF AMERICA SECURITIES.....		481,614	500,000	1,858
854502 AC 5	STANLEY BLACK 3.40 12/01/2021.....			09/25/2013	WILLIAM BLAIR & COMPANY.....		986,152	985,000	11,070
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....			02/07/2013	SANDLER O'NEIL & PARTNER.....		442,382	489,496	505
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....			03/06/2013	ROYAL BANK OF SCOTLAND.....		968,569	1,024,941	116
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018.....			07/17/2013	JEFFERIES & CO.....		500,000	500,000	
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....			02/20/2013	BANK OF AMER/ML.....		999,853	1,000,000	
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038.....	R.....		09/13/2013	BANC OF AMERICA SECURITIES.....		1,492,313	1,500,000	
88432A AU 4	WINDR 2013-2A B2 CLO MEZ 4.09 01/18/2026.....	R.....		10/21/2013	DEUTSCHE BANK.....		1,485,750	1,500,000	
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019.....			12/19/2013	Intercompany Sale.....		600,600	500,000	15,191
90919W AC 4	UNISON LEASE FND 3.721 03/16/2020.....			03/12/2013	DEUTSCHE BANK.....		1,000,000	1,000,000	
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025.....			08/01/2013	CS FIRST BOSTON.....		1,000,000	1,000,000	
913017 BM 0	UNITED TECH CORP 5.375 12/15/2017.....			03/22/2013	Payment on Intercompany Balance.....		181,294	153,000	2,216
92343V AQ 7	VERIZON COMM INC 8.75 11/01/2018.....			05/14/2013	WILLIAM BLAIR & COMPANY.....		1,346,040	1,000,000	3,889
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023.....			09/11/2013	JP MORGAN SECURITIES INC.....		1,495,140	1,500,000	
92552V AF 7	VIASAT INC 6.875 06/15/2020.....			01/09/2013	Exchanged.....		240,915	233,000	1,068
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025.....	R.....		10/08/2013	CITIGROUP.....		1,488,300	1,500,000	
3899999.	Total - Bonds - Industrial and Miscellaneous.....						77,802,189	78,886,719	159,177
8399997.	Total - Bonds - Part 3.....						144,794,603	145,063,963	351,520
8399998.	Total - Bonds - Summary Item from Part 5.....						7,750,461	7,880,000	75,821
8399999.	Total - Bonds.....						152,545,065	152,943,963	427,341

Preferred Stocks - Industrial and Miscellaneous

369622 ST 3	GEN ELEC CAP CRP C 5.25.....		05/29/2013	MORGAN STANLEY.....	1,000,000.000	1,000,000		
38145G 30 8	GOLDMAN SACHS GP J 5.50.....		04/18/2013	GOLDMAN SACHS.....	40,000.000	1,000,000		
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15.....		04/16/2013	JP MORGAN SECURITIES INC.....	1,000,000.000	1,000,000		
486606 60 1	KAYNE ANDERSON F 3.50 04/15/2020.....		03/26/2013	BANC OF AMERICA SECURITIES.....	40,000.000	1,000,000		
61762V 20 0	MORGAN STANLEY 7.125 E.....		09/25/2013	MORGAN STANLEY.....	20,000.000	500,000		
693475 AM 7	PNC FINANCIAL 4.85 R.....		05/02/2013	JP MORGAN SECURITIES INC.....	1,000,000.000	1,000,000		
902973 83 3	US BANCORP 6.50.....		08/26/2013	IMPERIAL CAPITAL.....	20,000.000	518,400		
90985F 2# 2	UNITED COMMUNITY BANK SERIES B 5.00.....		03/15/2013	Private Placement.....	1,000.000	968,470		
949746 55 6	WELLS FARGO CO 5.85.....		07/15/2013	WELLS FARGO BROKERAGE SERVICES.....	40,000.000	1,000,000		
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....					7,986,870	XXX.	0
8999997.	Total - Preferred Stocks - Part 3.....					7,986,870	XXX.	0
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....					495,390	XXX.	
8999999.	Total - Preferred Stocks.....					8,482,260	XXX.	0

Common Stocks - Industrial and Miscellaneous

002474 10 4	AZZ INC.....		09/05/2013	STIFEL NICOLAUS.....	3,659.000	143,734	XXX.	
002474 10 4	AZZ INC.....		09/27/2013	CANTOR FITZGERALD & CO.....	1,129.000	47,461	XXX.	
00287Y 10 9	ABBVIE INC-WHEN ISSUED.....		01/02/2013	Spin Off 002824100.....	9,100.000	242,926	XXX.	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP.....		05/29/2013	DEUTSCHE BANK.....	20,000.000	505,376	XXX.	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP.....		06/10/2013	RAYMOND JAMES & ASSOCIATES.....	2,000.000	49,736	XXX.	

E13.3

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
02503X 10 5	AMERICAN CAPITAL AGENCY CORP.....		06/11/2013	RAYMOND JAMES & ASSOCIATES.....	2,000.000	49,340	XXX	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP.....		06/20/2013	STRATEGAS RESEARCH.....	5,000.000	116,551	XXX	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP.....		12/05/2013	INTERSTATE GROUP.....	12,000.000	233,546	XXX	
02503X 10 5	AMERICAN CAPITAL AGENCY CORP.....		12/06/2013	INTERSTATE GROUP.....	7,500.000	143,492	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP.....		05/28/2013	DEUTSCHE BANK.....	20,000.000	425,178	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP.....		05/29/2013	DEUTSCHE BANK.....	13,800.000	285,584	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP.....		06/20/2013	INTERSTATE GROUP.....	10,000.000	193,862	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP.....		12/06/2013	INTERSTATE GROUP.....	5,000.000	90,540	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP.....		12/09/2013	INTERSTATE GROUP.....	530.000	9,682	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP.....		12/10/2013	INTERSTATE GROUP.....	1,930.000	35,787	XXX	
02504A 10 4	AMERICAN CAPITAL MORTGAGE INV CORP.....		12/11/2013	INTERSTATE GROUP.....	3,000.000	54,771	XXX	
025676 20 6	AMERICAN EQUITY INVT LIFE HOLDING CO.....		02/13/2013	CANTOR FITZGERALD & CO.....	1,048.000	14,319	XXX	
025676 20 6	AMERICAN EQUITY INVT LIFE HOLDING CO.....		05/08/2013	CANTOR FITZGERALD & CO.....	23.000	364	XXX	
025676 20 6	AMERICAN EQUITY INVT LIFE HOLDING CO.....		06/05/2013	CANTOR FITZGERALD & CO.....	4,082.000	66,085	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		05/30/2013	DEUTSCHE BANK.....	10,000.000	57,399	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		05/31/2013	INTERSTATE GROUP.....	6,000.000	33,911	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		06/03/2013	DEUTSCHE BANK.....	2,500.000	14,072	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		06/04/2013	INTERSTATE GROUP.....	2,500.000	14,177	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		06/20/2013	INTERSTATE GROUP.....	20,000.000	111,036	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		07/08/2013	INTERSTATE GROUP.....	2,000.000	9,610	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		08/27/2013	INTERSTATE GROUP.....	13,000.000	58,557	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		09/03/2013	INTERSTATE GROUP.....	1,150.000	5,099	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		12/03/2013	INTERSTATE GROUP.....	5,000.000	21,961	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		12/04/2013	INTERSTATE GROUP.....	9,000.000	39,720	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		12/06/2013	INTERSTATE GROUP.....	22,500.000	96,323	XXX	
037347 10 1	ANWORTH MORTGAGE ASSET CORP.....		12/09/2013	INTERSTATE GROUP.....	3,600.000	15,243	XXX	
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		06/20/2013	INTERSTATE GROUP.....	20,000.000	337,628	XXX	
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		06/21/2013	INTERSTATE GROUP.....	5,000.000	84,410	XXX	
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		06/24/2013	INTERSTATE GROUP.....	5,000.000	82,218	XXX	
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		06/25/2013	DEUTSCHE BANK.....	8,000.000	131,862	XXX	
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		07/05/2013	INTERSTATE GROUP.....	35,000.000	515,876	XXX	
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		07/09/2013	INTERSTATE GROUP.....	9,400.000	139,092	XXX	
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE.....		12/10/2013	INTERSTATE GROUP.....	2,000.000	29,963	XXX	
037833 10 0	APPLE INC.....		03/04/2013	ISI GROUP.....	500.000	211,317	XXX	
037833 10 0	APPLE INC.....		04/17/2013	INTERSTATE GROUP.....	150.000	60,850	XXX	
037833 10 0	APPLE INC.....		04/19/2013	INTERSTATE GROUP.....	150.000	59,172	XXX	
037833 10 0	APPLE INC.....		06/24/2013	RAYMOND JAMES & ASSOCIATES.....	250.000	100,727	XXX	
037833 10 0	APPLE INC.....		06/28/2013	RAYMOND JAMES & ASSOCIATES.....	250.000	98,375	XXX	
06985P 10 0	BASIC ENERGY SERVICES INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	866.000	12,431	XXX	
06985P 10 0	BASIC ENERGY SERVICES INC.....		04/23/2013	GREENTREE BROKERAGE.....	1,621.000	20,464	XXX	
06985P 10 0	BASIC ENERGY SERVICES INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	12.000	168	XXX	
06985P 10 0	BASIC ENERGY SERVICES INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	3,872.000	50,257	XXX	
06985P 10 0	BASIC ENERGY SERVICES INC.....		11/26/2013	GREENTREE BROKERAGE.....	2,748.000	41,412	XXX	
08915P 10 1	BIG 5 SPORTING GOODS CORP.....		11/22/2013	CABRERA CAPITAL MARKETS.....	7,418.000	135,616	XXX	
08915P 10 1	BIG 5 SPORTING GOODS CORP.....		12/19/2013	STIFEL NICOLAUS.....	1,156.000	21,202	XXX	
12477X 10 6	CAI INTERNATIONAL INC.....		08/21/2013	CANTOR FITZGERALD & CO.....	6,555.000	141,806	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
12477X 10 6	CAI INTERNATIONAL INC.....			10/30/2013	CANTOR FITZGERALD & CO.....	2,340.000	51,140	XXX	
12477X 10 6	CAI INTERNATIONAL INC.....			12/16/2013	CABRERA CAPITAL MARKETS.....	1,421.000	30,788	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			06/03/2013	INTERSTATE GROUP.....	20,000.000	206,432	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			06/07/2013	RAYMOND JAMES & ASSOCIATES.....	10,000.000	104,252	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			06/10/2013	INTERSTATE GROUP.....	10,000.000	102,877	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			06/11/2013	INTERSTATE GROUP.....	12,000.000	121,501	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			06/12/2013	INTERSTATE GROUP.....	7,500.000	74,519	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			06/20/2013	INTERSTATE GROUP.....	10,000.000	99,859	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			06/24/2013	INTERSTATE GROUP.....	5,000.000	44,860	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			06/25/2013	DEUTSCHE BANK.....	7,000.000	62,915	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			07/05/2013	INTERSTATE GROUP.....	13,000.000	107,036	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			07/09/2013	FRIEDMAN BILLINGS RAMSEY.....	7,000.000	58,411	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			08/02/2013	INTERSTATE GROUP.....	15,000.000	120,558	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			12/02/2013	INTERSTATE GROUP.....	8,000.000	62,810	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			12/03/2013	INTERSTATE GROUP.....	4,000.000	31,016	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			12/04/2013	INTERSTATE GROUP.....	8,000.000	60,365	XXX	
12673A 10 8	CYS INVESTMENTS INC.....			12/06/2013	INTERSTATE GROUP.....	4,000.000	29,700	XXX	
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....			02/13/2013	CANTOR FITZGERALD & CO.....	969.000	16,015	XXX	
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....			05/08/2013	CANTOR FITZGERALD & CO.....	18.000	280	XXX	
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....			06/05/2013	CANTOR FITZGERALD & CO.....	2,003.000	30,459	XXX	
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....			06/24/2013	CANTOR FITZGERALD & CO.....	2,985.000	43,981	XXX	
14149F 10 9	CARDINAL FINANCIAL CORPORATION.....			09/27/2013	CANTOR FITZGERALD & CO.....	2,361.000	38,978	XXX	
14309L 10 2	CARLYLE GROUP LP.....			08/09/2013	SANDLER & O'NEIL PARTNERS.....	5,000.000	133,777	XXX	
14309L 10 2	CARLYLE GROUP LP.....			08/15/2013	SANDLER & O'NEIL PARTNERS.....	8,000.000	208,590	XXX	
14309L 10 2	CARLYLE GROUP LP.....			08/16/2013	SANDLER & O'NEIL PARTNERS.....	3,500.000	89,879	XXX	
150602 20 9	CEDAR REALTY TRUST INC.....			07/26/2013	STIFEL NICOLAUS.....	21,672.000	125,156	XXX	
150602 20 9	CEDAR REALTY TRUST INC.....			08/08/2013	STIFEL NICOLAUS.....	2,353.000	12,523	XXX	
150602 20 9	CEDAR REALTY TRUST INC.....			08/09/2013	STIFEL NICOLAUS.....	3,018.000	16,394	XXX	
150602 20 9	CEDAR REALTY TRUST INC.....			09/26/2013	STIFEL NICOLAUS.....	5,573.000	29,486	XXX	
150602 20 9	CEDAR REALTY TRUST INC.....			12/19/2013	STIFEL NICOLAUS.....	5,180.000	31,928	XXX	
17275R 10 2	CISCO SYSTEMS INC.....			12/12/2013	SANDLER & O'NEIL PARTNERS.....	10,000.000	204,760	XXX	
189754 10 4	COACH INC.....			01/23/2013	STIFEL NICOLAUS & CO.....	10,000.000	514,435	XXX	
189754 10 4	COACH INC.....			02/06/2013	STIFEL NICOLAUS & CO.....	2,000.000	98,034	XXX	
189754 10 4	COACH INC.....			02/22/2013	INTERSTATE GROUP.....	1,500.000	70,246	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....			02/13/2013	CANTOR FITZGERALD & CO.....	389.000	10,250	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....			05/08/2013	CANTOR FITZGERALD & CO.....	8.000	230	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....			06/05/2013	CANTOR FITZGERALD & CO.....	1,555.000	40,324	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....			08/15/2013	CABRERA CAPITAL MARKETS.....	1,167.000	27,966	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....			10/29/2013	CABRERA CAPITAL MARKETS.....	2,053.000	50,248	XXX	
22002T 10 8	CORPORATE OFFICE PROPERTIES.....			12/19/2013	STIFEL NICOLAUS.....	1,326.000	31,319	XXX	
23283R 10 0	CYRUSONE INC.....			10/09/2013	GREENTREE BROKERAGE.....	10,643.000	194,762	XXX	
25400B 10 8	DIGITAL GENERATION INC.....			07/23/2013	CABRERA CAPITAL MARKETS.....	13,398.000	107,567	XXX	
25400B 10 8	DIGITAL GENERATION INC.....			07/24/2013	CABRERA CAPITAL MARKETS.....	2,254.000	17,861	XXX	
25400B 10 8	DIGITAL GENERATION INC.....			08/02/2013	STIFEL NICOLAUS.....	2,402.000	19,192	XXX	
25400B 10 8	DIGITAL GENERATION INC.....			11/08/2013	STIFEL NICOLAUS.....	4,308.000	49,205	XXX	
257559 20 3	DOMTAR CORP.....	I.....		09/20/2013	CABRERA CAPITAL MARKETS.....	2,087.000	165,985	XXX	
257559 20 3	DOMTAR CORP.....	I.....		09/27/2013	CANTOR FITZGERALD & CO.....	618.000	49,040	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
268648 10 2	EMC CORPORATION.....		11/05/2013	ISI GROUP.....	20,000.000	470,244	XXX	
278715 20 6	EBIX INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	515.000	10,116	XXX	
278715 20 6	EBIX INC.....		02/22/2013	CANTOR FITZGERALD & CO.....	1,876.000	26,133	XXX	
278715 20 6	EBIX INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	21.000	411	XXX	
278715 20 6	EBIX INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	2,584.000	51,259	XXX	
278715 20 6	EBIX INC.....		07/19/2013	GREENTREE BROKERAGE.....	1,736.000	19,219	XXX	
292218 10 4	EMPLOYERS HOLDINGS INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	422.000	8,998	XXX	
292218 10 4	EMPLOYERS HOLDINGS INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	10.000	239	XXX	
292218 10 4	EMPLOYERS HOLDINGS INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	1,678.000	41,428	XXX	
29275Y 10 2	ENERSYS.....		02/13/2013	CANTOR FITZGERALD & CO.....	229.000	9,497	XXX	
29275Y 10 2	ENERSYS.....		05/08/2013	CANTOR FITZGERALD & CO.....	6.000	285	XXX	
29275Y 10 2	ENERSYS.....		06/05/2013	CANTOR FITZGERALD & CO.....	907.000	45,648	XXX	
320209 10 9	FIRST FINANCIAL BANCORP.....		02/13/2013	CANTOR FITZGERALD & CO.....	424.000	6,640	XXX	
320209 10 9	FIRST FINANCIAL BANCORP.....		03/13/2013	GREENTREE BROKERAGE.....	1,297.000	20,457	XXX	
320209 10 9	FIRST FINANCIAL BANCORP.....		05/08/2013	CANTOR FITZGERALD & CO.....	18.000	279	XXX	
320209 10 9	FIRST FINANCIAL BANCORP.....		06/05/2013	CANTOR FITZGERALD & CO.....	2,111.000	32,150	XXX	
320209 10 9	FIRST FINANCIAL BANCORP.....		06/24/2013	CANTOR FITZGERALD & CO.....	3,011.000	44,465	XXX	
337915 10 2	FIRSTMERIT CORPORATION.....		02/13/2013	CANTOR FITZGERALD & CO.....	425.000	6,664	XXX	
337915 10 2	FIRSTMERIT CORPORATION.....		05/08/2013	CANTOR FITZGERALD & CO.....	10.000	176	XXX	
337915 10 2	FIRSTMERIT CORPORATION.....		06/05/2013	CANTOR FITZGERALD & CO.....	1,733.000	32,637	XXX	
337915 10 2	FIRSTMERIT CORPORATION.....		12/16/2013	CABRERA CAPITAL MARKETS.....	2,297.000	50,269	XXX	
343873 10 5	FLUSHING FINANCIAL CORPORATION.....		02/06/2013	CANTOR FITZGERALD & CO.....	500.000	7,915	XXX	
343873 10 5	FLUSHING FINANCIAL CORPORATION.....		02/07/2013	CANTOR FITZGERALD & CO.....	658.000	10,380	XXX	
343873 10 5	FLUSHING FINANCIAL CORPORATION.....		02/13/2013	CANTOR FITZGERALD & CO.....	1,937.000	31,347	XXX	
343873 10 5	FLUSHING FINANCIAL CORPORATION.....		02/27/2013	CANTOR FITZGERALD & CO.....	958.000	15,341	XXX	
343873 10 5	FLUSHING FINANCIAL CORPORATION.....		02/28/2013	CANTOR FITZGERALD & CO.....	2,099.000	33,403	XXX	
343873 10 5	FLUSHING FINANCIAL CORPORATION.....		04/26/2013	CANTOR FITZGERALD & CO.....	1,341.000	20,641	XXX	
343873 10 5	FLUSHING FINANCIAL CORPORATION.....		05/08/2013	CANTOR FITZGERALD & CO.....	13.000	204	XXX	
343873 10 5	FLUSHING FINANCIAL CORPORATION.....		05/21/2013	CANTOR FITZGERALD & CO.....	1,849.000	28,903	XXX	
343873 10 5	FLUSHING FINANCIAL CORPORATION.....		06/05/2013	CANTOR FITZGERALD & CO.....	2,839.000	44,382	XXX	
35671D 85 7	FREEPORT-MCMORAN COPPER.....		06/20/2013	DEUTSCHE BANK.....	10,000.000	276,524	XXX	
35671D 85 7	FREEPORT-MCMORAN COPPER.....		06/21/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	141,340	XXX	
35671D 85 7	FREEPORT-MCMORAN COPPER.....		06/24/2013	FRIEDMAN BILLINGS RAMSEY.....	10,000.000	269,501	XXX	
378967 10 3	GLOBAL CASH ACCESS HOLDINGS.....		02/07/2013	CANTOR FITZGERALD & CO.....	2,895.000	18,568	XXX	
378967 10 3	GLOBAL CASH ACCESS HOLDINGS.....		02/13/2013	CANTOR FITZGERALD & CO.....	1,584.000	11,669	XXX	
378967 10 3	GLOBAL CASH ACCESS HOLDINGS.....		05/08/2013	CANTOR FITZGERALD & CO.....	4,900.000	35,792	XXX	
378967 10 3	GLOBAL CASH ACCESS HOLDINGS.....		06/05/2013	CANTOR FITZGERALD & CO.....	5,188.000	34,122	XXX	
391164 10 0	GREAT PLAINS ENERGY INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	315.000	6,949	XXX	
391164 10 0	GREAT PLAINS ENERGY INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	8.000	193	XXX	
391164 10 0	GREAT PLAINS ENERGY INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	1,304.000	29,151	XXX	
391164 10 0	GREAT PLAINS ENERGY INC.....		10/09/2013	GREENTREE BROKERAGE.....	2,182.000	48,564	XXX	
431571 10 8	HILLENBRAND INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	310.000	7,700	XXX	
431571 10 8	HILLENBRAND INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	7.000	171	XXX	
431571 10 8	HILLENBRAND INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	1,274.000	30,404	XXX	
431571 10 8	HILLENBRAND INC.....		08/07/2013	CABRERA CAPITAL MARKETS.....	1,167.000	28,531	XXX	
450828 10 8	IBERIABANK CORPORATION.....		02/13/2013	CANTOR FITZGERALD & CO.....	214.000	11,157	XXX	
450828 10 8	IBERIABANK CORPORATION.....		05/08/2013	CANTOR FITZGERALD & CO.....	5.000	231	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
450828	10	8 IBERIABANK CORPORATION.....		05/16/2013	GREENTREE BROKERAGE.....	597.000	28,886	XXX	
450828	10	8 IBERIABANK CORPORATION.....		06/05/2013	CANTOR FITZGERALD & CO.....	1,016.000	53,076	XXX	
45768S	10	5 INNOSPEC INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	313.000	12,774	XXX	
45768S	10	5 INNOSPEC INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	7.000	293	XXX	
45768S	10	5 INNOSPEC INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	1,225.000	50,204	XXX	
46131B	10	0 INVESCO MORTGAGE CAPITAL.....		07/05/2013	DEUTSCHE BANK.....	12,800.000	189,731	XXX	
46131B	10	0 INVESCO MORTGAGE CAPITAL.....		07/09/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	77,913	XXX	
46131B	10	0 INVESCO MORTGAGE CAPITAL.....		07/10/2013	FRIEDMAN BILLINGS RAMSEY.....	2,000.000	31,355	XXX	
489170	10	0 KENNAMETAL INC.....		06/26/2013	CANTOR FITZGERALD & CO.....	2,969.000	116,003	XXX	
492914	10	6 KEY ENERGY SERVICES INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	995.000	8,472	XXX	
492914	10	6 KEY ENERGY SERVICES INC.....		04/15/2013	GREENTREE BROKERAGE.....	4,820.000	34,213	XXX	
500255	10	4 KOHLS CORP.....		01/16/2013	STIFEL NICOLAUS & CO.....	10,000.000	428,502	XXX	
502403	20	7 LTX-CREDENCE CORPORATION.....		02/13/2013	CANTOR FITZGERALD & CO.....	1,565.000	10,426	XXX	
502403	20	7 LTX-CREDENCE CORPORATION.....		03/06/2013	CANTOR FITZGERALD & CO.....	2,900.000	16,686	XXX	
502403	20	7 LTX-CREDENCE CORPORATION.....		05/08/2013	CANTOR FITZGERALD & CO.....	37.000	220	XXX	
502403	20	7 LTX-CREDENCE CORPORATION.....		05/22/2013	GREENTREE BROKERAGE.....	3,579.000	21,011	XXX	
502403	20	7 LTX-CREDENCE CORPORATION.....		06/05/2013	CANTOR FITZGERALD & CO.....	8,099.000	48,643	XXX	
559079	20	7 MAGELLAN HEALTH SERVICES INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	235.000	12,246	XXX	
559079	20	7 MAGELLAN HEALTH SERVICES INC.....		03/26/2013	CANTOR FITZGERALD & CO.....	574.000	27,545	XXX	
559079	20	7 MAGELLAN HEALTH SERVICES INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	11.000	559	XXX	
559079	20	7 MAGELLAN HEALTH SERVICES INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	1,088.000	58,848	XXX	
58319P	10	8 MEADOWBROOK INSURANCE GROUP.....		02/13/2013	CANTOR FITZGERALD & CO.....	1,353.000	8,559	XXX	
58319P	10	8 MEADOWBROOK INSURANCE GROUP.....		03/13/2013	GREENTREE BROKERAGE.....	3,009.000	20,542	XXX	
58319P	10	8 MEADOWBROOK INSURANCE GROUP.....		05/08/2013	CANTOR FITZGERALD & CO.....	32.000	253	XXX	
58319P	10	8 MEADOWBROOK INSURANCE GROUP.....		06/05/2013	CANTOR FITZGERALD & CO.....	6,204.000	49,955	XXX	
58319P	10	8 MEADOWBROOK INSURANCE GROUP.....		11/06/2013	CABRERA CAPITAL MARKETS.....	6,018.000	44,166	XXX	
59156R	10	8 METLIFE INC.....		02/08/2013	SANDLER O'NEIL & PARTNER.....	7,000.000	258,441	XXX	
59156R	10	8 METLIFE INC.....		02/14/2013	SANDLER O'NEIL & PARTNER.....	500.000	18,265	XXX	
59156R	10	8 METLIFE INC.....		02/20/2013	SANDLER O'NEIL & PARTNER.....	10,000.000	360,703	XXX	
595137	10	0 MICROSEMI CORP.....		02/13/2013	CANTOR FITZGERALD & CO.....	518.000	11,039	XXX	
595137	10	0 MICROSEMI CORP.....		04/04/2013	GREENTREE BROKERAGE.....	1,269.000	26,614	XXX	
595137	10	0 MICROSEMI CORP.....		05/08/2013	CANTOR FITZGERALD & CO.....	12.000	259	XXX	
595137	10	0 MICROSEMI CORP.....		06/05/2013	CANTOR FITZGERALD & CO.....	2,397.000	52,178	XXX	
653656	10	8 NICE SYSTEMS LTD-SPONS ADR.....	R.....	02/13/2013	CANTOR FITZGERALD & CO.....	352.000	13,084	XXX	
653656	10	8 NICE SYSTEMS LTD-SPONS ADR.....	R.....	05/08/2013	CANTOR FITZGERALD & CO.....	8.000	286	XXX	
653656	10	8 NICE SYSTEMS LTD-SPONS ADR.....	R.....	06/05/2013	CANTOR FITZGERALD & CO.....	1,376.000	50,809	XXX	
68213N	10	9 OMNICELL INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	548.000	9,696	XXX	
68213N	10	9 OMNICELL INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	12.000	222	XXX	
68213N	10	9 OMNICELL INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	2,186.000	40,782	XXX	
685564	10	6 ORBITAL SCIENCES CORPORATION.....		02/13/2013	CANTOR FITZGERALD & CO.....	1,036.000	16,062	XXX	
685564	10	6 ORBITAL SCIENCES CORPORATION.....		05/08/2013	CANTOR FITZGERALD & CO.....	23.000	418	XXX	
685564	10	6 ORBITAL SCIENCES CORPORATION.....		06/05/2013	CANTOR FITZGERALD & CO.....	3,974.000	70,496	XXX	
704549	10	4 PEABODY ENERGY CORPORATION.....		06/19/2013	STIFEL NICOLAUS.....	18,000.000	298,141	XXX	
704549	10	4 PEABODY ENERGY CORPORATION.....		06/20/2013	STIFEL NICOLAUS.....	20,000.000	322,300	XXX	
704549	10	4 PEABODY ENERGY CORPORATION.....		06/21/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	79,880	XXX	
704549	10	4 PEABODY ENERGY CORPORATION.....		06/24/2013	FRIEDMAN BILLINGS RAMSEY.....	5,000.000	74,879	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
716748 10 8	PETROQUEST ENERGY INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	1,761.000	7,736	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		03/01/2013	GREENTREE BROKERAGE.....	6,822.000	26,493	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	7,409.000	36,104	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	7,333.000	35,336	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		06/21/2013	CANTOR FITZGERALD & CO.....	8,660.000	36,184	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		08/15/2013	CABRERA CAPITAL MARKETS.....	6,801.000	29,340	XXX	
716748 10 8	PETROQUEST ENERGY INC.....		12/06/2013	STIFEL NICOLAUS.....	7,596.000	31,537	XXX	
740585 10 4	PREMIERE GLOBAL SERVICES INC.....		10/29/2013	CABRERA CAPITAL MARKETS.....	14,190.000	133,633	XXX	
740585 10 4	PREMIERE GLOBAL SERVICES INC.....		10/31/2013	STIFEL NICOLAUS.....	6,734.000	62,121	XXX	
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		02/20/2013	RAYMOND JAMES & ASSOCIATES.....	10,000.000	562,110	XXX	
744320 10 2	PRUDENTIAL FINANCIAL, INC.....		02/21/2013	RAYMOND JAMES & ASSOCIATES.....	5,000.000	275,223	XXX	
749941 10 0	RF MICRO DEVICES INC.....		12/06/2013	STIFEL NICOLAUS.....	28,967.000	153,881	XXX	
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....		02/13/2013	CANTOR FITZGERALD & CO.....	955.000	14,908	XXX	
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....		05/08/2013	CANTOR FITZGERALD & CO.....	22.000	388	XXX	
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....		06/05/2013	CANTOR FITZGERALD & CO.....	3,711.000	56,633	XXX	
751452 20 2	RAMCO-GERSHENSON PROPERTIES TRUST.....		07/19/2013	GREENTREE BROKERAGE.....	1,196.000	18,990	XXX	
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		02/05/2013	GREENTREE BROKERAGE.....	1,924.000	23,299	XXX	
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		02/13/2013	CANTOR FITZGERALD & CO.....	806.000	9,354	XXX	
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		03/06/2013	CANTOR FITZGERALD & CO.....	1,484.000	16,981	XXX	
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		05/01/2013	CANTOR FITZGERALD & CO.....	1,775.000	20,406	XXX	
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		05/08/2013	CANTOR FITZGERALD & CO.....	59.000	629	XXX	
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		06/05/2013	CANTOR FITZGERALD & CO.....	4,152.000	51,778	XXX	
781270 10 3	RUDOLPH TECHNOLOGIES INC.....		11/05/2013	GREENTREE BROKERAGE.....	2,792.000	29,262	XXX	
82735Q 10 2	SILVER BAY REALTY TRUST CORP.....		03/28/2013	Spin Off 90187B101.....	1,220.000	18,436	XXX	
860372 10 1	STEWART INFORMATION SERVICES.....		03/27/2013	GREENTREE BROKERAGE.....	4,176.000	104,805	XXX	
860372 10 1	STEWART INFORMATION SERVICES.....		04/19/2013	GREENTREE BROKERAGE.....	785.000	19,775	XXX	
860372 10 1	STEWART INFORMATION SERVICES.....		05/08/2013	CANTOR FITZGERALD & CO.....	7.000	200	XXX	
860372 10 1	STEWART INFORMATION SERVICES.....		06/05/2013	CANTOR FITZGERALD & CO.....	1,510.000	42,881	XXX	
860372 10 1	STEWART INFORMATION SERVICES.....		06/24/2013	CANTOR FITZGERALD & CO.....	1,709.000	43,048	XXX	
86181Q 10 2	STONEGATE MORTGAGE CORP.....		05/08/2013	FRIEDMAN BILLINGS RAMSEY.....	55,555.000	999,990	XXX	
86181Q 30 0	STONEGATE MORTGAGE CORP.....		10/09/2013	FRIEDMAN BILLINGS RAMSEY.....	35,000.000	560,000	XXX	
86183P 10 2	STONERIDGE INC.....		06/06/2013	CANTOR FITZGERALD & CO.....	6,196.000	68,398	XXX	
86183P 10 2	STONERIDGE INC.....		06/07/2013	GREENTREE BROKERAGE.....	6,205.000	69,637	XXX	
86183P 10 2	STONERIDGE INC.....		06/24/2013	CANTOR FITZGERALD & CO.....	4,106.000	42,283	XXX	
86933F 10 7	SUTHERLAND ASSET MANAGEMENT.....		11/20/2013	FRIEDMAN BILLINGS RAMSEY.....	100,000.000	1,500,000	XXX	
871237 10 3	SYKES ENTERPRISES INC.....		06/06/2013	CANTOR FITZGERALD & CO.....	4,427.000	69,299	XXX	
871237 10 3	SYKES ENTERPRISES INC.....		06/07/2013	GREENTREE BROKERAGE.....	4,345.000	69,176	XXX	
871237 10 3	SYKES ENTERPRISES INC.....		08/07/2013	CABRERA CAPITAL MARKETS.....	1,620.000	28,706	XXX	
87157D 10 9	SYNAPTICS INC.....		07/16/2013	CANTOR FITZGERALD & CO.....	2,958.000	124,555	XXX	
87157D 10 9	SYNAPTICS INC.....		08/02/2013	STIFEL NICOLAUS.....	945.000	38,285	XXX	
87157D 10 9	SYNAPTICS INC.....		08/16/2013	CANTOR FITZGERALD & CO.....	689.000	28,206	XXX	
87157D 10 9	SYNAPTICS INC.....		11/07/2013	CANTOR FITZGERALD & CO.....	1,121.000	50,369	XXX	
878742 20 4	TECK RESOURCES LTD-CLS B.....	I.....	06/21/2013	FRIEDMAN BILLINGS RAMSEY.....	7,000.000	147,828	XXX	
878742 20 4	TECK RESOURCES LTD-CLS B.....	I.....	06/25/2013	FRIEDMAN BILLINGS RAMSEY.....	15,000.000	313,346	XXX	
878742 20 4	TECK RESOURCES LTD-CLS B.....	I.....	06/26/2013	BERNSTEIN.....	5,000.000	105,097	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		06/18/2013	INTERSTATE GROUP.....	25,000.000	273,108	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		06/20/2013	RAYMOND JAMES & ASSOCIATES.....	20,000.000	212,028	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
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		07/05/2013	RAYMOND JAMES & ASSOCIATES.....	3,000.000	28,764	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		07/09/2013	FRIEDMAN BILLINGS RAMSEY.....	16,000.000	160,472	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		07/10/2013	INTERSTATE GROUP.....	28,000.000	276,836	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		12/03/2013	STRATEGAS RESEARCH.....	7,000.000	63,793	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		12/04/2013	STRATEGAS RESEARCH.....	21,000.000	191,010	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		12/05/2013	INTERSTATE GROUP.....	14,000.000	126,160	XXX	
90187B 10 1	TWO HARBORS INVESTMENT CORP.....		12/06/2013	INTERSTATE GROUP.....	28,000.000	251,560	XXX	
903236 10 7	URS CORPORATION.....		02/13/2013	CANTOR FITZGERALD & CO.....	258.000	10,965	XXX	
903236 10 7	URS CORPORATION.....		05/08/2013	CANTOR FITZGERALD & CO.....	792.000	35,589	XXX	
903236 10 7	URS CORPORATION.....		06/05/2013	CANTOR FITZGERALD & CO.....	836.000	39,384	XXX	
92672A 10 1	VIEWPOINT FINANCIAL GROUP IN.....		04/29/2013	GREENTREE BROKERAGE.....	4,923.000	90,397	XXX	
92672A 10 1	VIEWPOINT FINANCIAL GROUP IN.....		05/08/2013	CANTOR FITZGERALD & CO.....	9.000	176	XXX	
92672A 10 1	VIEWPOINT FINANCIAL GROUP IN.....		06/05/2013	CANTOR FITZGERALD & CO.....	1,557.000	29,278	XXX	
929566 10 7	WABASH NATIONAL CORPORATION.....		05/10/2013	CANTOR FITZGERALD & CO.....	762.000	7,484	XXX	
929566 10 7	WABASH NATIONAL CORPORATION.....		05/13/2013	CANTOR FITZGERALD & CO.....	849.000	8,342	XXX	
929566 10 7	WABASH NATIONAL CORPORATION.....		05/14/2013	CANTOR FITZGERALD & CO.....	10,699.000	108,226	XXX	
929566 10 7	WABASH NATIONAL CORPORATION.....		06/05/2013	CANTOR FITZGERALD & CO.....	4,271.000	42,772	XXX	
929566 10 7	WABASH NATIONAL CORPORATION.....		06/21/2013	CANTOR FITZGERALD & CO.....	3,728.000	35,434	XXX	
929566 10 7	WABASH NATIONAL CORPORATION.....		08/07/2013	CABRERA CAPITAL MARKETS.....	2,238.000	23,853	XXX	
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....	F.....	02/13/2013	CANTOR FITZGERALD & CO.....	398.000	15,359	XXX	
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....	F.....	05/08/2013	CANTOR FITZGERALD & CO.....	9.000	408	XXX	
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....	F.....	05/29/2013	CANTOR FITZGERALD & CO.....	276.400		XXX	
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....	F.....	05/29/2013	MORGAN STANLEY & CO.....	241.600		XXX	
G0464B 10 7	ARGO GROUP INTERNATIONAL HOLDINGS.....	F.....	06/05/2013	CANTOR FITZGERALD & CO.....	1,674.000	66,959	XXX	
G3157S 10 6	ENSCO PLC-CL A.....	F.....	08/07/2013	ANCORA ADVISORS LLC.....	10,500.000	612,282	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					23,121,406	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
92206# 10 5	VANLINER GROUP, INC.....		06/30/2013	UNIGROUP, INC.....		4,519,874	XXX	
89391# 10 6	TRANSPROTECTION SVCS CO.....		07/30/2013	Intercompany acquisition from dissolution of Vanliner Group Inc.....	300.000		XXX	
92206@ 10 7	VANLINER INS CO.....		07/30/2013	Intercompany acquisition from dissolution of Vanliner Group Inc.....	3,000.000	129,162,987	XXX	
G9319# 10 6	VANLINER REINS LTD.....		07/30/2013	Intercompany acquisition from dissolution of Vanliner Group Inc.....	120,000.000	191,064	XXX	
92206@ 10 7	VANLINER INS CO.....		09/30/2013	UNIGROUP, INC.....		3,837,860	XXX	
92206@ 10 7	VANLINER INS CO.....		12/31/2013	UNIGROUP, INC.....		4,371,661	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					142,083,446	XXX	0
Common Stocks - Mutual Funds								
761396 30 8	REVENUESHARES SMALL CAP FUND.....		03/11/2013	ANCORA ADVISORS LLC.....	895.000	36,990	XXX	
97717W 28 1	WISDOMTREE EMERGING MKT SMALL CAP.....		03/11/2013	ANCORA ADVISORS LLC.....	700.000	36,526	XXX	
9299999.	Total - Common Stocks - Mutual Funds.....					73,516	XXX	0
9799997.	Total - Common Stocks - Part 3.....					165,278,368	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....					2,292,373	XXX	
9799999.	Total - Common Stocks.....					167,570,741	XXX	0
9899999.	Total - Preferred and Common Stocks.....					176,053,001	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks.....					328,598,066	XXX	427,341

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
											Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
Bonds - U.S. Government																					
36241L S7 2	GNJO PL 783242 SEQ 3.00 02/15/2026.....			12/15/2013.	MBS Paydown.....		160,932	160,932	170,085	193,104		(1,944)		(1,944)		160,932			0	2,550	02/15/2026.
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039.....			12/20/2013.	MBS Paydown.....		100,893	100,893	106,111	105,578		(1,676)		(1,676)		100,893			0	1,867	08/20/2039.
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040.....			12/20/2013.	MBS Paydown.....		45,787	45,787	46,996			(159)		(159)		45,787			0	452	10/20/2040.
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040.....			12/20/2013.	MBS Paydown.....		105,699	105,699	105,632	105,631		15		15		105,699			0	921	09/20/2040.
38375Q EX 3	GNR 2008-33 PA PAC 4.00 03/20/2036.....			12/20/2013.	MBS Paydown.....		517,112	517,112	529,878	520,378		(3,134)		(3,134)		517,112			0	9,771	03/20/2036.
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039.....			12/16/2013.	MBS Paydown.....		256,784	256,784	269,042	267,065		(2,420)		(2,420)		256,784			0	5,070	04/16/2039.
38376G TM 2	GNR 2010-102 AD SEQ 3.581 11/16/39.....			12/16/2013.	MBS Paydown.....		969,136	969,136	1,005,418	994,928		(40,705)		(40,705)		969,136			0	22,537	11/16/2039.
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38.....			12/20/2013.	MBS Paydown.....		448,573	448,573	466,714	463,125		(4,162)		(4,162)		448,573			0	10,153	08/20/2038.
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39.....			12/20/2013.	MBS Paydown.....		433,283	433,283	449,660	446,119		(4,216)		(4,216)		433,283			0	8,022	04/20/2039.
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39.....			12/20/2013.	MBS Paydown.....		227,337	227,337	234,195	232,686		(526)		(526)		227,337			0	3,694	02/20/2039.
38377M G4 2	GNR 2010-147 BA PAC 3.50 02/20/2038.....			06/20/2013.	MBS Paydown.....		514,577	514,577	534,436	518,264		(3,687)		(3,687)		514,577			0	5,396	02/20/2038.
38377W W9 1	GNR 2011-106 ME PAC 3.00 06/20/38.....			12/20/2013.	MBS Paydown.....		1,081,277	1,081,277	1,131,286	1,116,687		(13,816)		(13,816)		1,081,277			0	15,869	06/20/2038.
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041.....			12/20/2013.	MBS Paydown.....		13,102	13,102	13,141			(1)		(1)		13,102			0	48	07/20/2041.
690353 PV 3	OVERSEAS PRI INV 0 09/07/16.....			09/09/2013.	Put.....		3,012,788	2,275,000	2,742,194	2,922,119		90,669		90,669		3,012,788			0	1,896	09/07/2016.
912828 HQ 6	U.S. TREASURY NOTES 2.875 01/31/2013.....			01/31/2013.	Maturity.....		515,000	515,000	541,474	515,558		(558)		(558)		515,000			0	7,403	01/31/2013.
0599999.	Total - Bonds - U.S. Government.....						8,402,279	7,664,491	8,346,261	8,401,243	0	13,680	0	13,680	0	8,402,279	0	0	0	95,650	...XXX.....
Bonds - U.S. States, Territories and Possessions																					
010410 Y4 4	ALABAMA ST E 5.00 09/01/2015.....			09/24/2013.	Call.....		1,000,000	1,000,000	1,002,284	1,000,000				0		1,000,000			0	53,194	09/01/2015.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						1,000,000	1,000,000	1,002,284	1,000,000	0	0	0	0	0	1,000,000	0	0	0	53,194	...XXX.....
Bonds - U.S. Political Subdivisions of States																					
156101 HC 4	CENTRAL YORK PA SD 5.00 06/01/2020.....			06/10/2013.	Defeasement.....		1,017,059	1,000,000	1,060,790	1,021,986		(4,924)		(4,924)		1,017,063		(4)	(4)	26,250	06/01/2020.
167485 VE 8	CHICAGO-C IL 5.00 12/01/2013.....			12/01/2013.	Maturity.....		1,155,000	1,155,000	1,234,106	1,166,835		(11,835)		(11,835)		1,155,000			0	57,750	12/01/2013.
442331 JV 7	HOUSTON TX D PUB IMPT 5.00 03/01/2018.....			06/14/2013.	Defeasement.....		350,000	350,000	376,761	361,687		(1,586)		(1,586)		360,101		(10,101)	(10,101)	13,757	03/01/2018.
521840 A3 2	LEANDER ISD REF 2002 4.90 08/15/2021.....			10/15/2013.	Call.....		1,000,000	1,000,000	1,024,140	1,000,000				0		1,000,000			0	57,167	08/15/2021.
604280 CD 7	MINOCQUA WI SD 1 TXB 5.40 03/01/2025.....			03/01/2013.	Sinking Fund Redemption.....		55,000	55,000	56,100	55,994		(994)		(994)		55,000			0	1,485	03/01/2025.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....						3,577,059	3,560,000	3,751,897	3,606,502	0	(19,339)	0	(19,339)	0	3,587,163	0	(10,104)	(10,104)	156,409	...XXX.....
Bonds - U.S. Special Revenue and Special Assessment																					
040665 AK 7	AZ ST UNIV REF B TXB 5.05 03/01/2014.....			03/01/2013.	Sinking Fund Redemption.....		130,000	130,000	129,824	129,954		46		46		130,000			0	3,283	03/01/2014.
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021.....			02/15/2013.	Sinking Fund Redemption.....		100,000	100,000	100,100	100,073		(73)		(73)		100,000			0	3,313	02/15/2021.
196479 TZ 2	CO HSG SF PR I AA 5.00 11/01/2028.....			11/01/2013.	Sinking Fund Redemption.....		65,000	65,000	70,392	69,643		(4,323)		(4,323)		65,000			0	2,500	11/01/2028.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044.....			12/01/2013.	MBS Paydown.....		7,147	7,147	7,147			0		0		7,147			0	61	02/01/2044.
20281P BZ 4	CMWLTH FING AUTH PA A 5.992 06/01/2017.....			06/25/2013.	Payment on Intercompany Balance.....		848,535	750,000	750,750	750,499		(49)		(49)		750,450		98,085	98,085	23,766	06/01/2017.
20774W G9 6	CT HSG FIN 4.00 11/15/2040.....			12/10/2013.	Partial Call.....		420,000	420,000	437,149	435,007		(15,007)		(15,007)		420,000			0	11,608	11/15/2040.
218855 AB 0	CORINTH INDL REF A 5.75 02-01-2022 (IP).....			07/29/2013.	Call.....		2,000,000	2,000,000	2,016,000	2,000,000				0		2,000,000			0	114,361	02/01/2022.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021.....			12/15/2013.	MBS Paydown.....		101,262	101,262	102,686	102,066		(282)		(282)		101,262			0	2,631	05/01/2021.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022.....			12/15/2013.	MBS Paydown.....		97,978	97,978	99,815	98,919		(335)		(335)		97,978			0	2,604	04/01/2022.
3128X1 KG 1	FREDDIE MAC 4.00 06/12/2013.....			06/12/2013.	Maturity.....		1,700,000	1,700,000	1,796,781	1,711,856		(11,856)		(11,856)		1,700,000			0	34,000	06/12/2013.
3128X2 RA 5	FREDDIE MAC MTN 5.30 12/01/2015.....			09/24/2013.	RAYMOND JAMES & ASSOCIATES.....		330,591	300,000	354,729	331,896		(7,887)		(7,887)		324,009		6,582	6,582	12,985	12/01/2015.
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25.....			12/15/2013.	MBS Paydown.....		323,262	323,262	338,819	332,761		(2,127)		(2,127)		323,262			0	7,224	03/01/2025.
31331S 2K 8	FED FARM CREDIT 4.70 08/10/2015.....			09/17/2013.	ANCORA ADVISORS LLC.....		2,023,125	1,875,000	2,108,681	2,024,890		(40,427)		(40,427)		1,984,463		38,662	38,662	97,427	08/10/2015.
31331V V8 6	FED FARM CREDIT 5.51 09/07/2016.....			10/22/2013.	CLARKE (G.X.) & CO.....		640,269	565,000	654,812	625,443		(12,848)		(12,848)		612,594		27,675	27,675	35,109	09/07/2016.

SCHEDULE D - PART 4

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

E14.1

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	
31331X D7 4	FED FARM CREDIT	5.33	12/18/2013	12/18/2013	Maturity		150,000	150,000	167,448	154,545		(4,545)		(4,545)		150,000			0	7,995	12/18/2013	
31331Y K5 8	FED FARM CREDIT	4.55	05/02/2017	09/24/2013	RAYMOND JAMES & ASSOCIATES		374,399	335,000	385,119	374,818		(6,531)		(6,531)		368,287		6,112	6,112	13,676	05/02/2017	
3133XC T6 0	FHLB SK-2015 1 PT 5.14	08/18/2015		12/18/2013	MBS Paydown		67,427	67,427	62,741	67,319		34		34		67,427			0	1,569	08/18/2015	
3133XP CT 9	FED HOME LN BANK	4.25	03/09/2018	10/22/2013	CLARKE (G.X.) & CO		459,389	410,000	451,960	443,492		(4,954)		(4,954)		438,538		20,851	20,851	19,555	03/09/2018	
3133XU MS 9	FED HOME LN BANK	4.50	09/13/2019	02/07/2013	ANCORA ADVISORS LLC		1,791,585	1,500,000	1,635,437	1,603,437		(1,415)		(1,415)		1,602,022		189,563	189,563	27,188	09/13/2019	
3133XU MS 9	FED HOME LN BANK	4.50	09/13/2019	10/22/2013	CLARKE (G.X.) & CO		533,478	470,000	533,368	523,114		(6,006)		(6,006)		517,108		16,370	16,370	23,500	09/13/2019	
3133XU MS 9	FED HOME LN BANK	4.50	09/13/2019	11/22/2013	CLARKE (G.X.) & CO		1,819,392	1,600,000	1,843,325	1,808,118		(26,309)		(26,309)		1,781,809		37,583	37,583	86,400	09/13/2019	
31359M EL 3	FANNIE MAE 0 06/01/17			05/28/2013	ANCORA ADVISORS LLC		1,251,224	1,300,000	981,942	1,095,195		17,592		17,592		1,112,787		138,437	138,437		06/01/2017	
31359M EL 3	FANNIE MAE 0 06/01/17			06/24/2013	ANCORA ADVISORS LLC		752,000	800,000	604,272	673,966		12,762		12,762		686,728		65,272	65,272		06/01/2017	
3135G0 MR 1	FANNIE MAE 0.85 07/18/2016			01/18/2013	Call		1,090,000	1,090,000	1,090,453		(453)			(453)		1,090,000			0	4,633	07/18/2016	
3135G0 NU 3	FANNIE MAE 0.70 02/22/2016			02/22/2013	Call		2,390,000	2,390,000	2,391,434		(1,430)			(1,430)		2,390,000			0	8,365	02/22/2016	
3136A0 DT 1	FNR 2011-77 A SEQ 3.50	08/25/2036		12/25/2013	MBS Paydown		906,055	906,055	922,902	916,847		(7,492)		(7,492)		906,055			0	11,303	08/25/2036	
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50	01/25/2023		09/25/2013	MBS Paydown		231,740	231,740	246,404	243,082		(1,102)		(1,102)		231,740			0	3,393	01/25/2023	
3136A1 HC 2	FNR 2011-98 VC SEQ 3.50	01/25/2023		10/22/2013	ANCORA ADVISORS LLC		3,609,320	3,395,274	3,610,131	3,561,452		(36,857)		(36,857)		3,534,835		74,486	74,486	106,890	01/25/2023	
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50	07/25/26		12/25/2013	MBS Paydown		196,044	196,044	209,338	205,970		(1,490)		(1,490)		196,044			0	3,737	07/25/2026	
3136A3 TS 0	FNR 2012-11 PN PAC 4.402	11/25/40		12/25/2013	MBS Paydown		1,082,739	1,082,739	1,135,185	1,105,403		(19,918)		(19,918)		1,082,739			0	14,873	11/25/2040	
3136A5 BB 1	FNR 2012-40 PAC 2.00	09/25/40		12/25/2013	MBS Paydown		69,432	69,432	69,757	69,716		(36)		(36)		69,432			0	795	09/25/2040	
3136A5 P6 7	FNR 2012-53 PB PAC 2.25	02/25/41		12/25/2013	MBS Paydown		171,642	171,642	176,255	175,599		(694)		(694)		171,642			0	2,224	02/25/2041	
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00	01/25/38		12/25/2013	MBS Paydown		238,327	238,327	250,094	249,531		(3,439)		(3,439)		238,327			0	4,306	01/25/2038	
3136A7 5E 8	FNR 2012-96 PD PAC 2.00	07/25/2041		12/25/2013	MBS Paydown		220,637	220,637	223,515	223,280		(1,118)		(1,118)		220,637			0	2,572	07/25/2041	
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75	05/25/2039		12/25/2013	MBS Paydown		64,647	64,647	64,450	64,877		17		17		64,647			0	681	05/25/2039	
3136AA MJ 1	FNR 2012-139 BH PAC 2.00	02/25/2042		12/25/2013	MBS Paydown		74,390	74,390	75,854		(162)			(162)		74,390			0	727	02/25/2042	
3136AA Y7 4	FNR 2012-145 TA PAC 1.25	11/25/2042		12/25/2013	MBS Paydown		71,636	71,636	71,396		22			22		71,636			0	460	11/25/2042	
3136AA YL 3	FNR 2012-133 GE PAC 1.50	08/25/2041		12/25/2013	MBS Paydown		13,015	13,015	12,997		1			1		13,015			0	85	08/25/2041	
3136AB H7 1	FNR 2013-5 BD SEQ 2.00	03/25/2040		12/25/2013	MBS Paydown		28,158	28,158	28,110		1			1		28,158			0	195	03/25/2040	
3136AC EK 3	FNR 2013-10 NE PAC 2.00	01/25/42		12/25/2013	MBS Paydown		92,404	92,404	93,472		(112)			(112)		92,404			0	928	01/25/2042	
3136AC JY 8	FNR 2013-17 PC SEQ 2.00	03/25/2039		12/25/2013	MBS Paydown		11,973	11,973	12,160		(13)			(13)		11,973			0	96	03/25/2039	
3136AD 2H 1	FNR 2013-43 XP PAC 1.50	08/25/2041		12/25/2013	MBS Paydown		35,571	35,571	34,710		58			58		35,571			0	161	08/25/2041	
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00	07/25/2037		12/25/2013	MBS Paydown		21,959	21,959	21,418		118			118		21,959			0	54	07/25/2037	
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00	10/25/2037		12/25/2013	MBS Paydown		26,668	26,668	27,252		(148)			(148)		26,668			0	203	10/25/2037	
3136AE EZ 6	FNR 2013-53 WG PAC 2.00	06/25/2042		12/25/2013	MBS Paydown		20,018	20,018	19,216		42			42		20,018			0	125	06/25/2042	
3136AE S7 3	FNR 2013-53 WL PAC 1.50	01/25/2042		12/25/2013	MBS Paydown		46,718	46,718	44,017		101			101		46,718			0	185	01/25/2042	
3136AE Z4 2	FNR 2013-70 VA PAC 3.00	08/25/2026		12/25/2013	MBS Paydown		57,342	57,342	58,686		(53)			(53)		57,342			0	503	08/25/2026	
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25	08/25/2026		12/25/2013	MBS Paydown		11,263	11,263	11,570		(6)			(6)		11,263			0	61	08/25/2026	
3136AG LA 8	FNR 2013-93 VA SEQ 3.00	01/25/25		12/25/2013	MBS Paydown		18,713	18,713	19,134		(12)			(12)		18,713			0	94	01/25/2025	
3136F8 3U 7	FANNIE MAE 4.05	02/22/2013		02/22/2013	Maturity		500,000	500,000	528,545	501,067		(1,067)		(1,067)		500,000			0	10,125	02/22/2013	
3136F8 K8 7	FANNIE MAE 4.00	01/22/2013		01/22/2013	Maturity		1,000,000	1,000,000	987,060	999,816		184		184		1,000,000			0	20,000	01/22/2013	
3136FP ET 0	FANNIE MAE 1 2.00	03/10/2016		05/28/2013	ANCORA ADVISORS LLC		379,560	365,000	369,260	367,932		(369)		(369)		367,564		11,996	11,996	5,252	03/10/2016	
3136G0 C2 5	FANNIE MAE 0.85	09/12/2016		03/12/2013	Call		1,070,000	1,070,000	1,071,516		(1,513)			(1,513)		1,070,000			0	4,548	09/12/2016	
31371L RK 7	FN CN 255290 PT 4.00	06/01/14		12/25/2013	MBS Paydown		144,898	144,898	150,105	146,162		(1,001)		(1,001)		144,898			0	2,840	06/01/2014	
3137A1 X9 9	FHR 3719 LE SEQ 4.00	08/15/2028		12/15/2013	MBS Paydown		1,038,505	1,038,505	1,073,879	1,052,898		(5,448)		(5,448)		1,038,505			0	17,664	08/15/2028	

SCHEDULE D - PART 4

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

E14.2

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20.....	...	12/15/2013.	MBS Paydown.....	.....	.....	913,606	913,606	925,597	920,751	.....	.....(2,311)	.....	.....(2,311)	.....	913,606	.....	.....	.....0	11,541	11/15/2020.
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040.....	...	12/15/2013.	MBS Paydown.....	.....	.....	200,002	200,002	206,002	.....	.....	.....(1,360)	.....	.....(1,360)	.....	200,002	.....	.....	.....0	2,867	09/15/2040.
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025.....	...	12/15/2013.	MBS Paydown.....	.....	.....	692,543	692,543	717,864	707,099	.....	.....(5,315)	.....	.....(5,315)	.....	692,543	.....	.....	.....0	12,074	09/15/2025.
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39.....	...	12/15/2013.	MBS Paydown.....	.....	.....	1,301,574	1,301,574	1,360,700	1,339,236	.....	.....(8,729)	.....	.....(8,729)	.....	1,301,574	.....	.....	.....0	28,371	10/15/2039.
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39.....	...	12/15/2013.	MBS Paydown.....	.....	.....	286,552	286,552	302,446	300,282	.....	.....(5,099)	.....	.....(5,099)	.....	286,552	.....	.....	.....0	4,583	10/15/2039.
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038.....	...	12/15/2013.	MBS Paydown.....	.....	.....	233,738	233,738	244,694	243,501	.....	.....(4,605)	.....	.....(4,605)	.....	233,738	.....	.....	.....0	4,928	08/15/2038.
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037.....	...	12/15/2013.	MBS Paydown.....	.....	.....	118,984	118,984	121,624	121,525	.....	.....(345)	.....	.....(345)	.....	118,984	.....	.....	.....0	1,307	12/15/2037.
3137AF ZA 3	FHR 3949 JA SEQ 3.00 11/15/2025.....	...	10/15/2013.	MBS Paydown.....	.....	.....	246,594	246,594	255,263	250,866	.....	.....(1,273)	.....	.....(1,273)	.....	246,594	.....	.....	.....0	2,847	11/15/2025.
3137AF ZA 3	FHR 3949 JA SEQ 3.00 11/15/2025.....	...	10/22/2013.	ANCORA ADVISORS LLC.....	.....	.....	771,725	741,643	767,716	754,491	.....	.....(8,945)	.....	.....(8,945)	.....	748,546	.....	.....23,180	23,180	20,024	11/15/2025.
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040.....	...	12/15/2013.	MBS Paydown.....	.....	.....	192,491	192,491	196,702	196,545	.....	.....(579)	.....	.....(579)	.....	192,491	.....	.....	.....0	2,087	08/15/2040.
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041.....	...	12/15/2013.	MBS Paydown.....	.....	.....	75,226	75,226	77,859	.....	.....	.....(253)	.....	.....(253)	.....	75,226	.....	.....	.....0	778	03/15/2041.
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39.....	...	12/15/2013.	MBS Paydown.....	.....	.....	91,743	91,743	94,724	.....	.....	.....(330)	.....	.....(330)	.....	91,743	.....	.....	.....0	1,009	04/15/2039.
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041.....	...	12/15/2013.	MBS Paydown.....	.....	.....	48,092	48,092	49,234	.....	.....	.....(123)	.....	.....(123)	.....	48,092	.....	.....	.....0	518	03/15/2041.
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038.....	...	12/15/2013.	MBS Paydown.....	.....	.....	34,227	34,227	33,458	.....	.....	.....149	.....	.....149	.....	34,227	.....	.....	.....0	183	12/15/2038.
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40.....	...	12/15/2013.	MBS Paydown.....	.....	.....	57,958	57,958	60,711	.....	.....	.....(882)	.....	.....(882)	.....	57,958	.....	.....	.....0	954	12/15/2040.
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039.....	...	12/15/2013.	MBS Paydown.....	.....	.....	51,112	51,112	49,627	.....	.....	.....73	.....	.....73	.....	51,112	.....	.....	.....0	239	05/15/2039.
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41.....	...	12/15/2013.	MBS Paydown.....	.....	.....	129,528	129,528	130,014	129,977	.....	.....(70)	.....	.....(70)	.....	129,528	.....	.....	.....0	1,304	04/15/2041.
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41.....	...	12/15/2013.	MBS Paydown.....	.....	.....	106,105	106,105	106,503	106,487	.....	.....(52)	.....	.....(52)	.....	106,105	.....	.....	.....0	938	09/15/2041.
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039.....	...	12/15/2013.	MBS Paydown.....	.....	.....	84,849	84,849	85,141	.....	.....	.....(59)	.....	.....(59)	.....	84,849	.....	.....	.....0	507	09/15/2039.
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027.....	...	12/15/2013.	MBS Paydown.....	.....	.....	20,854	20,854	20,760	.....	.....	.....11	.....	.....11	.....	20,854	.....	.....	.....0	135	12/15/2027.
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039.....	...	12/15/2013.	MBS Paydown.....	.....	.....	37,419	37,419	37,522	.....	.....	.....(6)	.....	.....(6)	.....	37,419	.....	.....	.....0	270	11/15/2039.
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041.....	...	12/15/2013.	MBS Paydown.....	.....	.....	43,801	43,801	44,827	.....	.....	.....(81)	.....	.....(81)	.....	43,801	.....	.....	.....0	471	10/15/2041.
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028.....	...	12/15/2013.	MBS Paydown.....	.....	.....	35,359	35,359	33,867	.....	.....	.....208	.....	.....208	.....	35,359	.....	.....	.....0	140	03/15/2028.
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42.....	...	12/15/2013.	MBS Paydown.....	.....	.....	27,435	27,435	27,773	.....	.....	.....(186)	.....	.....(186)	.....	27,435	.....	.....	.....0	174	05/15/2042.
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033.....	...	12/15/2013.	MBS Paydown.....	.....	.....	109,656	109,656	106,743	108,140	.....	.....533	.....	.....533	.....	109,656	.....	.....	.....0	2,538	01/15/2033.
31393Y YS 8	FNR 2004-45 VB SEQ 4.50 10/25/2028.....	...	12/25/2013.	MBS Paydown.....	.....	.....	1,527,904	1,527,904	1,549,391	1,528,633	.....	.....(1,227)	.....	.....(1,227)	.....	1,527,904	.....	.....	.....0	29,799	10/25/2028.
31394A PY 6	FNR 2004-65 AE SEQ 4.50 11/25/2031.....	...	02/25/2013.	MBS Paydown.....	.....	.....	305,115	305,115	314,459	305,122	.....	.....(6)	.....	.....(6)	.....	305,115	.....	.....	.....0	1,626	11/25/2031.
31394F UT 0	FNR 2005-94 YD PAC 4.50 08/25/2033.....	...	08/25/2013.	MBS Paydown.....	.....	.....	856,804	856,804	871,263	821,295	.....	.....35,509	.....	.....35,509	.....	856,804	.....	.....	.....0	11,285	08/25/2033.
31394M ZK 9	FHR 2717 BV SEQ 6.00 09/15/2017.....	...	08/15/2013.	MBS Paydown.....	.....	.....	300,348	300,348	303,140	300,326	.....	.....21	.....	.....21	.....	300,348	.....	.....	.....0	6,253	09/15/2017.
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018.....	...	12/15/2013.	MBS Paydown.....	.....	.....	167,091	167,091	171,581	168,864	.....	.....(576)	.....	.....(576)	.....	167,091	.....	.....	.....0	3,402	12/15/2018.
31394R FP 9	FHR 2750 TA PAC 5.00 02/15/2032.....	...	06/15/2013.	MBS Paydown.....	.....	.....	204,045	204,045	210,358	204,657	.....	.....(612)	.....	.....(612)	.....	204,045	.....	.....	.....0	2,854	02/15/2032.
31394T C7 8	FHR 2759 BD PAC 5.00 08/15/2032.....	...	11/15/2013.	MBS Paydown.....	.....	.....	579,211	579,211	600,478	581,464	.....	.....(2,253)	.....	.....(2,253)	.....	579,211	.....	.....	.....0	11,570	08/15/2032.
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019.....	...	12/15/2013.	MBS Paydown.....	.....	.....	279,681	279,681	284,882	281,526	.....	.....(974)	.....	.....(974)	.....	279,681	.....	.....	.....0	5,828	06/15/2019.
31395J BA 3	FHR 2881 TE PAC 5.00 07/15/2033.....	...	12/15/2013.	MBS Paydown.....	.....	.....	583,153	583,153	609,759	589,205	.....	.....(3,555)	.....	.....(3,555)	.....	583,153	.....	.....	.....0	13,014	07/15/2033.
31395J KT 2	FHR 2882 UM SEQ 4.50 08/15/2019.....	...	12/15/2013.	MBS Paydown.....	.....	.....	1,634	1,634	1,689	1,636	.....	.....(8,435)	.....	.....(8,435)	.....	1,634	.....	.....	.....0	74	08/15/2019.
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019.....	...	12/15/2013.	MBS Paydown.....	.....	.....	263,220	263,220	265,852	264,111	.....	.....(320)	.....	.....(320)	.....	263,220	.....	.....	.....0	5,734	11/15/2019.
31395L R8 6	FHR 2921 NE PAC 5.00 09/15/2033.....	...	12/15/2013.	MBS Paydown.....	.....	.....	829,163	829,163	859,479	833,318	.....	.....(4,073)	.....	.....(4,073)	.....	829,163	.....	.....	.....0	18,595	09/15/2033.
31395P QP 0	FHR 2948 YD PAC 5.50 08/15/2033.....	...	12/15/2013.	MBS Paydown.....	.....	.....	185,824	185,824	185,984	185,607	.....	.....161	.....	.....161	.....	185,824	.....	.....	.....0	4,372	08/15/2033.
31395P UD 2	FHR 2941 XD PAC 5.00 05/15/2033.....	...	12/15/2013.	MBS Paydown.....	.....	.....	747,978	747,978	776,728	741,136	.....	.....(4,267)	.....	.....(4,267)	.....	747,978	.....	.....	.....0	16,125	05/15/2033.
31396A 6H 2	FHR 3038 QA SEQ 5.00 02/15/2024.....	...	05/15/2013.	MBS Paydown.....	.....	.....	70,212	70,212	71,287	70,278	.....	.....(65)	.....	.....(65)	.....	70,212	.....	.....	.....0	800	02/15/2024.
31396A FH 2	FHR 3028 ME PAC 5.00 02/15/2034.....	...	12/15/2013.	MBS Paydown.....	.....	.....	48,042	48,042	49,046	47,942	.....	.....(2,184)	.....	.....(2,184)	.....	48,042	.....	.....	.....0	2,402	02/15/2034.
31396E TN 6	FHR 3075 PD PAC 5.50 01/15/2035.....	...	12/15/2013.	MBS Paydown.....	.....	.....	617,300	617,300	637,170	601,270	.....	.....(11,668)	.....	.....(11,668)	.....	617,300	.....	.....	.....0	19,208	01/15/2035.
31396H 6D 6	FHR 3102 PH PAC 5.00 07/15/2031.....	...	02/15/2013.	MBS Paydown.....	.....	.....	148,374	148,374	154,031	148,249	.....	.....124	.....	.....124	.....	148,374	.....	.....	.....0	641	07/15/2031.

SCHEDULE D - PART 4

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

E14.3

1	2			3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21				
												11	12	13	14	15										
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date					
31396H 6E 4	FHR 3102 PJ PAC 5.00 05/15/2034.....	...	12/15/2013.	MBS Paydown.....	.....	1,320,627	.....	1,320,627	.....	1,366,643	.....	1,294,048	.....	(7,055)	.....	(7,055)	.....	1,320,627	.....	.....	0	.....	33,670	05/15/2034.		
31396L JT 8	FNR 2006-102 PD SEQ 5.00 01/25/2035.....	...	12/25/2013.	MBS Paydown.....	.....	1,247,113	.....	1,247,113	.....	1,275,173	.....	1,249,294	.....	(2,457)	.....	(2,457)	.....	1,247,113	.....	.....	0	.....	26,525	01/25/2035.		
31396X HH 0	FNR 2007-77 TC PAC 5.50 09/25/2034.....	...	12/25/2013.	MBS Paydown.....	.....	929,616	.....	929,616	.....	965,058	.....	918,974	.....	10,642	.....	10,642	.....	929,616	.....	.....	0	.....	24,245	09/25/2034.		
31397C TL 3	FHR 3242 QB PAC 5.50 01/15/2034.....	...	10/15/2013.	MBS Paydown.....	.....	420,774	.....	420,774	.....	419,985	.....	419,896	.....	878	.....	878	.....	420,774	.....	.....	0	.....	9,276	01/15/2034.		
31397F 2N 1	FHR 3282 YC SEQ 5.50 09/15/2021.....	...	12/15/2013.	MBS Paydown.....	.....	51,276	.....	51,276	.....	51,428	.....	51,261	.....	(8)	.....	(8)	.....	51,276	.....	.....	0	.....	1,331	09/15/2021.		
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026.....	...	12/25/2013.	MBS Paydown.....	.....	30	.....	30	.....	30	.....	30	.....	0	.....	0	.....	30	.....	.....	0	.....	1	03/25/2026.		
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24.....	...	12/25/2013.	MBS Paydown.....	.....	134,886	.....	134,886	.....	139,248	.....	137,507	.....	(466)	.....	(466)	.....	134,886	.....	.....	0	.....	2,571	07/25/2024.		
31398C TG 3	FHR 3536 DE SEQ 4.00 12/15/2026.....	...	07/15/2013.	MBS Paydown.....	.....	267,008	.....	267,008	.....	274,726	.....	268,728	.....	(1,720)	.....	(1,720)	.....	267,008	.....	.....	0	.....	3,271	12/15/2026.		
31398F JG 7	FNR 2009-80 MA SEQ 4.00 04/25/2027.....	...	12/25/2013.	MBS Paydown.....	.....	202,693	.....	202,693	.....	212,257	.....	207,608	.....	(2,455)	.....	(2,455)	.....	202,693	.....	.....	0	.....	3,565	04/25/2027.		
31398R E7 6	FNR 2010-57 DP PAC 4.00 08/25/2039.....	...	12/25/2013.	MBS Paydown.....	.....	430,349	.....	430,349	.....	444,597	.....	438,247	.....	(3,832)	.....	(3,832)	.....	430,349	.....	.....	0	.....	7,025	08/25/2039.		
31398R ZU 2	FNR 2010-57 DB PAC 4.00 01/25/2038.....	...	12/25/2013.	MBS Paydown.....	.....	488,363	.....	488,363	.....	505,637	.....	495,476	.....	(5,934)	.....	(5,934)	.....	488,363	.....	.....	0	.....	7,972	01/25/2038.		
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018.....	...	12/25/2013.	MBS Paydown.....	.....	379,367	.....	379,367	.....	390,037	.....	385,023	.....	(2,992)	.....	(2,992)	.....	379,367	.....	.....	0	.....	6,726	07/01/2018.		
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020.....	...	12/25/2013.	MBS Paydown.....	.....	189,026	.....	189,026	.....	189,765	.....	189,150	.....	(103)	.....	(103)	.....	189,026	.....	.....	0	.....	4,997	08/01/2020.		
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021.....	...	12/25/2013.	MBS Paydown.....	.....	117,337	.....	117,337	.....	118,400	.....	117,806	.....	(138)	.....	(138)	.....	117,337	.....	.....	0	.....	3,004	01/01/2021.		
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024.....	...	12/25/2013.	MBS Paydown.....	.....	524,374	.....	524,374	.....	542,379	.....	535,160	.....	(2,842)	.....	(2,842)	.....	524,374	.....	.....	0	.....	8,347	11/01/2024.		
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030.....	...	12/25/2013.	MBS Paydown.....	.....	265,449	.....	265,449	.....	272,195	.....	270,143	.....	(525)	.....	(525)	.....	265,449	.....	.....	0	.....	3,958	10/01/2030.		
31417Y GK 7	FNCI PL MA0201 SEQ 4.00 10/01/24.....	...	12/25/2013.	MBS Paydown.....	.....	639,699	.....	639,699	.....	660,674	.....	654,837	.....	(4,809)	.....	(4,809)	.....	639,699	.....	.....	0	.....	11,966	10/01/2024.		
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....	...	10/22/2013.	ANCORA ADVISORS LLC.....		882,740		836,414		873,007		856,063		(8,115)		(8,115)		854,554			28,186		28,186		26,293	08/01/2020.
31417Y R2 5	FNCN MA0504 PT 3.50 08/01/2020.....	...	12/25/2013.	MBS Paydown.....	.....	792,171	.....	792,171	.....	826,829	.....	810,780	.....	(4,434)	.....	(4,434)	.....	792,171	.....	.....	0	.....	11,769	08/01/2020.		
31417Y SD 0	FNCI PT 3.50 09/01/2025.....	...	12/25/2013.	MBS Paydown.....	.....	508,798	.....	508,798	.....	526,818	.....	502,655	.....	(2,696)	.....	(2,696)	.....	508,798	.....	.....	0	.....	7,961	09/01/2025.		
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020.....	...	12/25/2013.	MBS Paydown.....	.....	574,039	.....	574,039	.....	600,456	.....	588,029	.....	(2,850)	.....	(2,850)	.....	574,039	.....	.....	0	.....	9,440	09/01/2020.		
31418A CR 7	FNCN PL MA0979 PT 3.00 02/01/2022.....	...	12/25/2013.	MBS Paydown.....	.....	95,319	.....	95,319	.....	100,055	.....	98,817	.....	(789)	.....	(789)	.....	95,319	.....	.....	0	.....	1,401	02/01/2022.		
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025.....	...	12/25/2013.	MBS Paydown.....	.....	327,632	.....	327,632	.....	340,636	.....	337,016	.....	(2,606)	.....	(2,606)	.....	327,632	.....	.....	0	.....	5,824	07/01/2025.		
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025.....	...	12/25/2013.	MBS Paydown.....	.....	479,084	.....	479,084	.....	491,932	.....	487,656	.....	(1,588)	.....	(1,588)	.....	479,084	.....	.....	0	.....	7,073	09/01/2025.		
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025.....	...	12/25/2013.	MBS Paydown.....	.....	267,529	.....	267,529	.....	277,382	.....	273,029	.....	(3,678)	.....	(3,678)	.....	267,529	.....	.....	0	.....	3,915	09/01/2025.		
373506 AV 6	GA ENVIR WTR AUTH 4.00 03/15/2021.....	...	12/15/2013.	Sinking Fund Redemption.....	.....	1,570,000	.....	1,570,000	.....	1,554,080	.....	1,556,429	.....	11,937	.....	11,937	.....	1,570,000	.....	.....	0	.....	37,600	03/15/2021.		
378294 AY 8	GLENDALE PPTY-SER A 5.00 07/01/2019.....	...	07/01/2013.	Partial Call.....	.....	1,000,000	.....	1,000,000	.....	1,066,080	.....	1,007,915	.....	(7,915)	.....	(7,915)	.....	1,000,000	.....	.....	0	.....	50,000	07/01/2019.		
402228 AV 2	GULF COAST WST REF 6.10 08/01/2024 (IP).....	...	07/08/2013.	Call.....	.....	1,200,000	.....	1,200,000	.....	1,207,200	.....	1,200,000	.....	0	.....	0	.....	1,200,000	.....	.....	0	.....	68,523	08/01/2024.		
419800 EW 3	HI ST BUDGET & FIN B 5.00 12/01/22(HE1).....	...	10/18/2013.	Call.....	.....	3,000,000	.....	3,000,000	.....	3,036,000	.....	3,007,279	.....	(7,279)	.....	(7,279)	.....	3,000,000	.....	.....	0	.....	132,083	12/01/2022.		
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043.....	...	12/01/2013.	MBS Paydown.....	.....	1,643	.....	1,643	.....	1,643	.....	0	.....	0	.....	0	.....	1,643	.....	.....	0	.....	11	12/01/2043.		
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028.....	...	12/01/2013.	Partial Call.....	.....	75,000	.....	75,000	.....	80,301	.....	79,605	.....	(4,631)	.....	(4,631)	.....	75,000	.....	.....	0	.....	3,375	06/01/2028.		
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028.....	...	12/01/2013.	Sinking Fund Redemption.....	.....	80,000	.....	80,000	.....	85,655	.....	84,912	.....	(4,642)	.....	(4,642)	.....	80,000	.....	.....	0	.....	2,025	06/01/2028.		
455254 FC 1	INDIANAPOLIS ARPT-RF 5.10 01/17 (FDX).....	...	06/25/2013.	Payment on Intercompany Balance.....		3,295,500		3,000,000		3,358,500		3,274,203		(31,281)		(31,281)		3,242,922			52,578		52,578		144,500	01/15/2017.
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029.....	...	10/15/2013.	Partial Call.....	.....	70,000	.....	70,000	.....	75,504	.....	74,826	.....	(4,826)	.....	(4,826)	.....	70,000	.....	.....	0	.....	2,938	01/01/2029.		
49130T NP 7	KY HSG CORP SER B 4.25 07/01/2027.....	...	10/15/2013.	Partial Call.....	.....	55,000	.....	55,000	.....	57,848	.....	57,587	.....	(2,587)	.....	(2,587)	.....	55,000	.....	.....	0	.....	2,334	07/01/2027.		
54627A CD 7	LA SFM HMOWNR ZONE B-1 5.70 12/01/2038.....	...	12/01/2013.	Partial Call.....	.....	125,000	.....	125,000	.....	133,250	.....	130,861	.....	(5,861)	.....	(5,861)	.....	125,000	.....	.....	0	.....	4,133	12/01/2038.		
54811A U9 2	LWR CO RVR-A-UNERE 5.375 05/15/2020.....	...	01/01/2013.	Defeasement.....	.....	405,031	.....	405,000	.....	405,000	.....	0	.....	0	.....	0	.....	405,031	.....	.....	0	.....	1,270	05/15/2020.		
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039.....	...	12/12/2013.	Partial Call.....	.....	165,000	.....	165,000	.....	171,353	.....	170,227	.....	(5,227)	.....	(5,227)	.....	165,000	.....	.....	0	.....	10,726	09/01/2039.		
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031.....	...	07/01/2013.	Partial Call.....	.....	55,000	.....	55,000	.....	58,085	.....	57,685	.....	(2,685)	.....	(2,685)	.....	55,000	.....							

SCHEDULE D - PART 4

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

E14.4

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description	3 F o r e i g n								11	12	13	14	15						
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
60535G	AX 0	MS ST HOME CORP SR A 4.50 12/01/2031.....	...	12/01/2013.	Partial Call.....		155,000	155,000	167,042	164,753		(9,753)		(9,753)		155,000			0	4,069	12/01/2031.
60535Q	FD 7	MS HOME CORP 5.4 06/01/2038.....	...	12/01/2013.	Partial Call.....		330,000	330,000	341,862	331,639		(9,117)		(9,117)		330,000			0	9,115	06/01/2038.
60535Q	LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032....	...	12/01/2013.	MBS Paydown.....		83,038	83,038	83,038			0		0		83,038			0	633	12/01/2032.
60636X	8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027.....	...	12/01/2013.	Partial Call.....		160,000	160,000	172,328	170,069		(10,069)		(10,069)		160,000			0	4,540	11/01/2027.
60637B	BD 1	MISSOURI ST 4.625 05/01/2028.....	...	12/01/2013.	Partial Call.....		85,000	85,000	90,500	89,711		(4,711)		(4,711)		85,000			0	2,447	05/01/2028.
60637B	CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030.....	...	11/01/2013.	Partial Call.....		85,000	85,000	91,181	90,592		(5,592)		(5,592)		85,000			0	2,019	11/01/2030.
607167	DV 2	MOBILE AL IDR B 4.875 06/01/2034 (SO1).....	...	03/19/2013.	Put.....		1,000,000	1,000,000	1,000,000	1,000,039		(0)		(0)		1,000,038		(38)	(38)	14,625	06/01/2034.
63967C	N6 5	NE ST SFH F 4.40 03/01/2020.....	...	08/01/2013.	Partial Call.....		160,000	160,000	162,960	161,463		(1,463)		(1,463)		160,000			0	4,473	03/01/2020.
63967C	N6 5	NE ST SFH F 4.40 03/01/2020.....	...	09/01/2013.	Call.....		1,455,000	1,455,000	1,481,918	1,468,306		(13,306)		(13,306)		1,455,000			0	64,020	03/01/2020.
64469D	EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037.....	...	07/01/2013.	Sinking Fund Redemption.....		10,000	10,000	10,460	10,338		(338)		(338)		10,000			0	575	01/01/2037.
64469D	EF 4	NH SFM E AMT AQUIS 5.75 01/01/2037.....	...	12/01/2013.	Partial Call.....		440,000	440,000	460,240	454,869		(14,869)		(14,869)		440,000			0	28,990	01/01/2037.
647200	M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....	...	09/01/2013.	Sinking Fund Redemption.....		30,000	30,000	31,491	31,271		(1,271)		(1,271)		30,000			0	1,388	09/01/2025.
647200	M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025.....	...	11/01/2013.	Partial Call.....		120,000	120,000	125,964	125,084		(5,084)		(5,084)		120,000			0	3,505	09/01/2025.
647200	N5 9	NM MTG FIN SFM 5.00 09/01/2030.....	...	08/01/2013.	Partial Call.....		50,000	50,000	54,100	53,510		(3,510)		(3,510)		50,000			0	1,563	09/01/2030.
647200	V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043.....	...	12/01/2013.	Partial Call.....		75,000	75,000	79,484	79,366		(4,366)		(4,366)		75,000			0	2,211	03/01/2043.
647200	X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043.....	...	12/01/2013.	Partial Call.....		5,214	5,214	5,422			(209)		(209)		5,214			0	40	10/01/2043.
658207	MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028.....	...	07/01/2013.	Sinking Fund Redemption.....		40,000	40,000	41,892	41,892		(1,719)		(1,719)		40,000			0	1,700	01/01/2028.
658877	DZ 5	N DAKOTA ST HSG 4.50 01/01/2028.....	...	07/01/2013.	Partial Call.....		65,000	65,000	69,328	68,775		(3,775)		(3,775)		65,000			0	2,250	01/01/2028.
658909	CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035.....	...	07/01/2013.	Partial Call.....		215,000	215,000	222,119	220,809		(5,809)		(5,809)		215,000			0	8,663	01/01/2035.
677377	U9 2	OHIO HSG 4.80 11/01/2028.....	...	11/01/2013.	Partial Call.....		70,000	70,000	75,753	74,985		(4,985)		(4,985)		70,000			0	2,640	11/01/2028.
677555	YF 5	OH ECON TXB OH ENT BD 6.125 09/01/2019.....	...	03/01/2013.	Sinking Fund Redemption.....		100,000	100,000	100,072	100,002		(0)		(0)		100,000			0	1,531	09/01/2019.
67756C	AG 3	OH ST HOSP-A 5.00 01/15/2020.....	...	06/25/2013.	Payment on Intercompany Balance.....		3,252,311	2,945,000	3,414,109	3,385,426		(27,696)		(27,696)		3,357,731		(105,420)	(105,420)	148,886	01/15/2020.
686087	LA 3	OR ST HSG SFM AMT B 4.50 07/01/2023.....	...	10/01/2013.	Partial Call.....		255,000	255,000	260,814	260,149		(5,149)		(5,149)		255,000			0	10,800	07/01/2023.
686087	NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034.....	...	10/01/2013.	Partial Call.....		55,000	55,000	55,000			0		0		55,000			0	416	07/01/2034.
708796	YR 2	PA HSG FIN AG 5.00 04/01/2028.....	...	07/10/2013.	Partial Call.....		275,000	275,000	291,332	289,125		(14,125)		(14,125)		275,000			0	9,969	04/01/2028.
76221R	RB 1	RI HSG & MTG 63A 4.00 10/01/2040.....	...	10/01/2013.	Partial Call.....		135,000	135,000	143,070	142,925		(7,925)		(7,925)		135,000			0	4,140	10/01/2040.
83712T	BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027.....	...	10/01/2013.	Partial Call.....		30,000	30,000	32,418	31,972		(1,972)		(1,972)		30,000			0	1,438	07/01/2027.
880459	6U 1	TN HSG DEV AGY 5.75 01/01/2037.....	...	10/01/2013.	Partial Call.....		810,000	810,000	854,211	840,436		(30,436)		(30,436)		810,000			0	46,455	01/01/2037.
880591	CU 4	TENN VALLEY AUTH E 6.25 12/15/2017.....	...	05/28/2013.	ANCORA ADVISORS LLC.....		582,407	475,000	589,803	557,853		(6,494)		(6,494)		551,359		31,048	31,048	13,524	12/15/2017.
88271H	EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....	...	09/01/2013.	Sinking Fund Redemption.....		60,000	60,000	64,272	63,878		(3,805)		(3,805)		60,000			0	2,114	09/01/2028.
88271H	EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028.....	...	12/01/2013.	Partial Call.....		35,000	35,000	37,492	37,262		(2,263)		(2,263)		35,000			0	1,224	09/01/2028.
889396	LA 3	TOLEDO OH WTRWKS REV 5.00 11/15/2016.....	...	07/25/2013.	Defeasement.....		372,080	365,000	391,481	373,722		(1,642)		(1,642)		372,080			0	12,674	11/15/2016.
914331	HB 2	UNIV IL INTEGRATE PJ 5.00 10/01/2013.....	...	10/01/2013.	Maturity.....		1,000,000	1,000,000	1,119,520	1,011,817		(11,817)		(11,817)		1,000,000			0	50,000	10/01/2013.
914353	UV 7	UNIV OF IL AUX FACS 5.00 04/01/2022.....	...	06/18/2013.	Defeasement.....		1,035,125	1,000,000	1,058,080	1,046,766		(11,641)		(11,641)		1,035,125			0	35,694	04/01/2022.
917436	X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024.....	...	07/01/2013.	Partial Call.....		65,000	65,000	65,059	65,051		(51)		(51)		65,000			0	2,000	07/01/2024.
919061	FC 0	VALDEZ TERMINAL REV C 5.00 01/01/21(BP).....	...	06/25/2013.	Payment on Intercompany Balance.....		3,422,460	3,000,000	3,427,320	3,376,352		(20,125)		(20,125)		3,356,227		66,233	66,233	147,500	01/01/2021.
92812U	DA 3	VA ST HSG DEVV AUTH 4.30 10/01/2017.....	...	06/05/2013.	Call.....		1,000,000	1,000,000	1,000,000	1,000,043		(43)		(43)		1,000,000			0	29,144	10/01/2017.
93978T	MA 4	WA ST HSG FIN SF 4.50 06/01/2032.....	...	03/01/2013.	Partial Call.....		160,000	160,000	166,875	209,892		(5,909)		(5,909)		160,000			0	1,800	06/01/2032.
97689P	6R 4	WI ST HSG & ECON DEV 5.50 09/01/2038.....	...	09/01/2013.	Sinking Fund Redemption.....		365,000	365,000	382,708	379,071		(12,274)		(12,274)		365,000			0	15,400	09/01/2038.
97689P	X2 9	WI HSG ECON DEV D 5.10 09/01/2024.....	...	03/01/2013.	Call.....		2,500,000	2,500,000	2,496,368	2,496,856		3,144		3,144		2,500,000			0	63,750	09/01/2024.
3199999.		Total - Bonds - U.S. Special Revenue and Special Assessments.....					88,948,018	86,549,102	90,213,191	82,824,840	0	(621,290)	0	(621,290)	0	88,120,577	0	827,441	827,441	2,471,832	XXX.....
Bonds - Industrial and Miscellaneous																					
00249E	AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017.....	...	12/01/2013.	Sinking Fund Redemption.....		48,821	48,821	48,821					0		48,821			0	366	11/01/2017.

SCHEDULE D - PART 4

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

E14.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description				Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15						
			F o r e i g n	Disposal Date	Name of Purchaser						Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00430X	AD 9	ACCELLENT INC 8.375 02/01/17.....		12/13/2013.	MORGAN STANLEY.....		634,200	604,000	626,036	620,319	.....	.....(3,427)	.....	.....(3,427)	.....	.....616,893	.....	.....17,307	17,307	69,835	02/01/2017.
007036	GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035.....		12/25/2013.	MBS Paydown.....		42,666	42,666	39,920	.....	.....	.....838	.....	.....838	.....	.....42,666	.....	.....	.....0	247	06/25/2035.
02149M	AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		11/25/2013.	MBS Paydown.....		38,940	38,940	32,223	.....	.....	.....(67)	.....	.....(67)	.....	.....38,940	.....	.....	.....0	352	03/25/2037.
02149M	AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037.....		12/25/2013.	Pass-Through Loss.....		.....	.....13,513	11,182	.....	.....	.....(4)	.....	.....(4)	.....	.....	.....	.....	.....0	113	03/25/2037.
03040W	AB 1	AMERICAN WATER CAP 6.085 10/15/17.....		10/08/2013.	Cash Tender.....		863,235	735,000	788,729	788,729	.....	.....(5,229)	.....	.....(5,229)	.....	.....765,784	.....	.....97,452	97,452	43,855	10/15/2017.
032177	AD 9	AMSTED INDS 144A 8.125 03/15/2018.....		12/13/2013.	MORGAN STANLEY.....		86,330	82,000	81,975	81,962	.....	.....(12)	.....	.....(12)	.....	.....81,950	.....	.....4,380	4,380	8,384	03/15/2018.
035229	CY 7	ANHEUSER BUSCH 5 01/15/15.....		09/12/2013.	BNP PARIBAS.....		2,663,590	2,520,000	2,721,794	2,721,794	.....	.....(35,866)	.....	.....(35,866)	.....	.....2,588,862	.....	.....74,728	74,728	147,700	01/15/2015.
037933	AE 8	APRIA HEALTHCARE 11.25 11/01/2014.....		05/06/2013.	Call.....		454,433	442,000	467,220	452,403	.....	.....(4,061)	.....	.....(4,061)	.....	.....448,343	.....	.....6,091	6,091	25,553	11/01/2014.
03938L	AP 9	ARCELORMITTAL 7 10/15/39.....	R	10/24/2013.	DEUTSCHE BANK.....		6,930	7,000	6,720	.....	.....167	4	.....	.....170	.....	.....6,724	.....	.....206	206	545	10/15/2039.
03938L	AP 9	ARCELORMITTAL 7 10/15/39.....	R	10/25/2013.	DEUTSCHE BANK.....		5,940	6,000	5,760	.....	.....143	3	.....	.....146	.....	.....5,763	.....	.....177	177	469	10/15/2039.
059475	AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....		12/25/2013.	MBS Paydown.....		59,283	59,283	43,054	.....	.....	.....6,759	.....	.....6,759	.....	.....59,283	.....	.....	.....0	610	06/25/2037.
059475	AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37.....		12/25/2013.	Pass-Through Loss.....		.....	.....8,480	6,159	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	77	06/25/2037.
073902	PR 3	BEAR STEARNS CO 6.40 10/02/2017.....		05/21/2013.	SUSQUEHANNA INTL GRP.....		2,391,660	2,000,000	2,302,640	2,236,152	.....	.....(18,207)	.....	.....(18,207)	.....	.....2,217,945	.....	.....173,715	173,715	82,489	10/02/2017.
11778B	AA 0	BSKYB FINANCE UK PLC 5.625 10/15/2015.....	R	09/12/2013.	JP MORGAN SECURITIES INC.....		542,910	500,000	552,637	534,679	.....	.....(8,567)	.....	.....(8,567)	.....	.....526,112	.....	.....16,798	16,798	25,938	10/15/2015.
12479L	AA 8	CAI 2012-1A A ABS 3.47 10/25/2027.....	R	12/25/2013.	MBS Paydown.....		100,000	100,000	99,978	99,979	.....	.....2	.....	.....2	.....	.....100,000	.....	.....	.....0	1,875	10/25/2027.
12479L	AC 4	CAI 2013-1A A ABS 3.35 03/27/2028.....	R	12/25/2013.	MBS Paydown.....		75,000	75,000	74,995	.....	.....	.....0	.....	.....0	.....	.....75,000	.....	.....	.....0	1,033	03/27/2028.
1248EP	AL 7	CCO HOLDINGS LLC 7.875 04/30/2018.....		05/03/2013.	Cash Tender.....		372,138	350,000	360,070	356,850	.....	.....(623)	.....	.....(623)	.....	.....356,227	.....	.....15,910	15,910	14,011	04/30/2018.
1248ME	AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37.....		12/25/2013.	MBS Paydown.....		344,140	344,140	282,195	290,713	.....	.....8,249	.....	.....8,249	.....	.....344,140	.....	.....	.....0	10,656	04/25/2037.
125634	AG 0	CLIF 2013-1A ABS 2.83 03/18/2028.....		12/18/2013.	MBS Paydown.....		75,000	75,000	74,989	.....	.....	.....1	.....	.....1	.....	.....75,000	.....	.....	.....0	914	03/18/2028.
125634	AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028.....		12/18/2013.	MBS Paydown.....		4,926	4,926	4,926	.....	.....	.....0	.....	.....0	.....	.....4,926	.....	.....	.....0	15	11/18/2028.
12667F	5E 1	CWALT 2005-6CB 1A3 SEQ 5.25 04/25/2035.....		12/25/2013.	MBS Paydown.....		233,500	233,500	206,064	205,740	.....	.....11,659	.....	.....11,659	.....	.....233,500	.....	.....	.....0	6,214	04/25/2035.
131347	BS 4	CALPINE CORP 7.875 07/31/2020.....		12/02/2013.	Partial Call.....		6,180	6,000	5,949	5,959	.....	.....41	.....	.....41	.....	.....6,000	.....	.....180	180	633	07/31/2020.
131347	BW 5	CALPINE CORP 7.50 02/15/2021.....		12/02/2013.	Partial Call.....		2,060	2,000	2,000	2,000	.....	.....(0)	.....	.....(0)	.....	.....2,000	.....	.....60	60	195	02/15/2021.
131347	BY 1	CALPINE CORP 7.875 01/15/2023.....		12/02/2013.	Partial Call.....		30,900	30,000	30,275	30,241	.....	.....(29)	.....	.....(29)	.....	.....30,212	.....	.....688	688	3,262	01/15/2023.
146900	AG 0	CASCADES INC 7.75 12/15/2017.....	I.	12/13/2013.	SUMRIDGE PARTNERS LLC.....		69,848	67,000	66,018	66,329	.....	.....111	.....	.....111	.....	.....66,440	.....	.....3,408	3,408	5,236	12/15/2017.
14912L	2Y 6	CATERPILLAR FINL F 5.50 03/15/2016.....		09/12/2013.	CITIGROUP.....		1,782,249	1,615,000	1,840,053	1,769,729	.....	.....(33,295)	.....	.....(33,295)	.....	.....1,736,433	.....	.....45,816	45,816	89,321	03/15/2016.
153527	AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018...		08/08/2013.	BANC OF AMERICA SECURITIES.....		25,250	25,000	25,644	25,460	.....	.....(81)	.....	.....(81)	.....	.....25,379	.....	.....(129)	(129)	4,819	03/01/2018.
153527	AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018...		09/24/2013.	DEUTSCHE BANK.....		122,078	123,000	126,166	125,264	.....	.....(481)	.....	.....(481)	.....	.....124,783	.....	.....(2,705)	(2,705)	10,148	03/01/2018.
153527	AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018...		09/24/2013.	PERSHING SECURITIES CORP.....		72,361	73,000	75,568	74,830	.....	.....(390)	.....	.....(390)	.....	.....74,439	.....	.....(2,078)	(2,078)	7,190	03/01/2018.
153527	AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018...		10/09/2013.	LAZARD FRERES & CO.....		37,000	37,000	38,385	37,986	.....	.....(214)	957	(1,171)	.....	.....36,815	.....	.....185	185	3,053	03/01/2018.
153527	AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018...		10/10/2013.	LAZARD FRERES & CO.....		25,000	25,000	25,938	25,668	.....	.....(145)	648	(793)	.....	.....24,875	.....	.....125	125	2,063	03/01/2018.
153527	AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018...		10/11/2013.	LAZARD FRERES & CO.....		44,000	44,000	45,990	45,350	.....	.....(293)	1,277	(1,570)	.....	.....43,780	.....	.....220	220	3,630	03/01/2018.
153527	AG 1	CENTRAL GARDEN & PET CO 8.25 03/01/2018...		10/16/2013.	LAZARD FRERES & CO.....		154,000	154,000	161,315	158,880	.....	.....(1,060)	4,590	(5,650)	.....	.....153,230	.....	.....770	770	12,705	03/01/2018.
165167	CD 7	CHESAPEAKE ENRGY 9.50 02/15/2015.....		12/13/2013.	MORGAN STANLEY.....		380,625	350,000	377,303	377,303	.....	.....(6,513)	.....	.....(6,513)	.....	.....358,395	.....	.....22,230	22,230	44,610	02/15/2015.
171871	AL 0	CINC BELL INC 8.25 10/15/2017.....		10/15/2013.	Call.....		528,955	508,000	509,070	508,663	.....	.....1,020	.....	.....1,020	.....	.....509,682	.....	.....19,273	19,273	41,910	10/15/2017.
17309A	AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....		12/25/2013.	MBS Paydown.....		35,844	35,844	31,856	.....	.....	.....3	.....	.....3	.....	.....35,844	.....	.....	.....0	486	04/25/2036.
17309A	AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36.....		12/25/2013.	Pass-Through Loss.....		.....	.....4,598	4,086	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	70	04/25/2036.
18451Q	AH 1	CLEAR CHNL WORLD 7.625 03/15/2020.....		07/24/2013.	BARCLAYS CAPITAL.....		191,978	179,000	179,000	179,000	.....	.....	.....	.....0	.....	.....179,000	.....	.....12,978	12,978	11,905	03/15/2020.
18911M	AC 5	CLOUD PEAK ENERGY 8.25 12/15/2017.....		12/13/2013.	SUMRIDGE PARTNERS LLC.....		156,555	150,000	155,205	153,607	.....	.....(1,093)	.....	.....(1,093)	.....	.....152,514	.....	.....4,041	4,041	12,478	12/15/2017.
18911M	AD 3	CLOUD PEAK ENRGY 8.50 12/15/2019.....		12/13/2013.	C L KING.....		242,290	223,000	221,873	222,116	.....	.....94	.....	.....94	.....	.....222,210	.....	.....20,080	20,080	19,113	12/15/2019.
19190A	AB 3	COFFEYVILLE RESOURCES 10.875 04/01/2017...		02/22/2013.	Make Whole Call.....		313,576	287,000	285,759	286,221	.....	.....1,240	.....	.....1,240	.....	.....287,461	.....	.....26,115	26,115	12,224	04/01/2017.
20854P	AD 1	CONSOLIDATED ENERGY 8.00 04/01/2017.....		12/13/2013.	SUMRIDGE PARTNERS LLC.....		21,135	20,000	20,000	20,003	.....	.....(1)	.....	.....(1)	.....	.....20,002	.....	.....1,133	1,133	1,942	04/01/2017.

SCHEDULE D - PART 4

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

E14.6

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	217203 AD 0	COPANO ENERGY LL 7.75 06/01/2018.....		06/01/2013.	Call.....		155,813	150,000	152,296	151,674		(182)		(182)		151,492		4,321	4,321	5,813	06/01/2018.
	217203 AE 8	COPANO ENERGY 7.125 04/01/2021.....		01/30/2013.	SEAPORT GROUP.....		368,400	320,000	320,000	320,018		(0)		(0)		320,017		48,383	48,383	7,790	04/01/2021.
	225310 AD 3	CREDIT ACCEPTANCE 9.125 02/01/2017.....		12/13/2013.	RBC CAPITAL MARKETS.....		187,347	178,000	188,451	185,164		(2,066)		(2,066)		183,097		4,249	4,249	22,424	02/01/2017.
	257867 AX 9	DONNELLEY & SONS 7 05/15/18.....		08/26/2013.	Cash Tender.....		29,545	27,000	27,000	27,000	877	0		877		26,999		2,546	2,546	1,267	05/15/2018.
	257867 AX 9	DONNELLEY & SONS 7 05/15/18.....		12/13/2013.	UBS WARBURG.....		16,947	15,000	15,000	15,000	488	(0)		488		15,000		1,947	1,947	1,187	05/15/2018.
					WELLS FARGO BROKERAGE SERVICES.....		288,954	270,000	270,167	268,587	1,567	(67)		1,499		270,087		18,867	18,867	21,840	10/01/2017.
	26223U AB 5	DRUGB 2012-1 A2 ABS 4.474 01/15/2025.....		10/15/2013.	MBS Paydown.....		212,927	212,927	212,926	212,924		2		2		212,927				5,324	01/15/2025.
	29444U AJ 5	EQUINIX INC 8.125 03/01/2018.....		04/04/2013.	Call.....		411,031	371,000	392,949	385,662		(1,047)		(1,047)		384,614		26,416	26,416	17,835	03/01/2018.
	29445G AH 9	EQUINOX HOLDINGS 9.50 02/01/2016.....		02/01/2013.	Call.....		199,025	190,000	196,289	193,762		(46)		(46)		193,715		5,310	5,310	9,025	02/01/2016.
	29445U AA 3	EQLS 2007-1 A2A SEQ SSNR FLT 04/25/2037.....		12/25/2013.	MBS Paydown.....		608,014	608,014	591,294		7,030		7,030		608,014				0	467	04/25/2037.
	30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042.....		12/15/2013.	MBS Paydown.....		43,373	43,373	43,373					0		43,373				990	10/15/2042.
	32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036.....		12/25/2013.	MBS Paydown.....		214,348	214,348	199,745			5,165		5,165		214,348				406	07/25/2036.
	32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35.....		12/25/2013.	MBS Paydown.....		342,817	342,817	286,252	283,710		22,761		22,761		342,817				10,322	08/25/2035.
	362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036.....		12/25/2013.	MBS Paydown.....		309,760	309,760	309,760	185,472				0		309,760				635	11/25/2036.
	362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036.....		12/25/2013.	MBS Paydown.....		65,250	65,250	65,250	30,015	35,235			35,235		65,250				78	08/25/2036.
	36239Y AB 8	GABELLI ASSET MG 5.50 05/15/2013.....		05/15/2013.	Maturity.....		1,500,000	1,500,000	1,525,468	1,501,220		(1,220)		(1,220)		1,500,000				41,250	05/15/2013.
	36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036.....		12/25/2013.	MBS Paydown.....		50,705	50,705	50,705	23,449	27,256			27,256		50,705				65	09/25/2036.
	369604 BC 6	GEN ELECTRIC CO 5.25 12/06/2017.....		05/06/2013.	ANCORA ADVISORS LLC.....		293,408	250,000	276,575	270,404		(1,360)		(1,360)		269,044		24,363	24,363	5,578	12/06/2017.
	37185L AB 8	GENESIS ENERGY LP 7.875 12/15/2018.....		12/13/2013.	SUMRIDGE PARTNERS LLC.....		453,852	420,000	422,795	422,157		(470)		(470)		421,687		32,165	32,165	33,351	12/15/2018.
	374689 AC 1	GIBALTAR INDS 8 12/01/15 B.....		01/31/2013.	Cash Tender.....		378,354	372,000	382,718	375,991		(356)		(356)		375,635		2,719	2,719	4,960	12/01/2015.
	37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028.....	R	12/17/2013.	MBS Paydown.....		4,167	4,167	4,166			0		0		4,167				14	11/17/2028.
	40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050.....		12/05/2013.	Paydown.....		202,293	202,293	99,411	44,595				0		202,293				423	08/05/2050.
	411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043.....		12/20/2013.	MBS Paydown.....		22,500	22,500	22,500			(0)		(0)		22,500				455	03/20/2043.
	435765 AD 4	HOLLY ENERGY PARTNERS 8.25 03/15/2018.....		12/13/2013.	C L KING.....		158,064	150,000	156,557	154,678		(1,299)		(1,299)		153,379		4,685	4,685	15,572	03/15/2018.
	45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043.....		10/25/2013.	MBS Paydown.....		52,500	52,500	17,500	52,501		2		2		52,500				1,455	01/25/2043.
	457030 AG 9	INGLES MKTS INC 8.875 05/15/2017.....		06/12/2013.	Cash Tender.....		346,295	330,000	342,039	336,896		(1,206)		(1,206)		335,690		10,605	10,605	16,840	05/15/2017.
	45865V A* 1	INTERCONTINENTAL EXCH A 4.13 11/9/2018.....		10/16/2013.	Cash Tender.....		2,598,304	2,350,000	2,350,000	2,350,000				0		2,350,000		248,304	248,304	90,854	11/09/2018.
	45867X AE 4	INTERGEN NV 9.00 06/30/2017.....	R	06/13/2013.	Cash Tender.....		403,163	390,000	405,242	350,025	51,663	(991)		50,672		400,697		2,465	2,465	15,893	06/30/2017.
	460690 BF 6	INTERPUBLIC GRP 10.00 07/15/2017.....		07/15/2013.	Call.....		1,228,500	1,170,000	1,368,684	1,276,498		(47,998)		(47,998)		1,228,500				117,000	07/15/2017.
	46284P AL 8	IRON MOUNTAIN 8.00 06/15/2020.....		08/23/2013.	Call.....		260,000	250,000	252,600	251,562		(236)		(236)		251,326		8,674	8,674	13,778	06/15/2020.
	46284P AM 6	IRON MOUNTAIN 8.375 08/15/2021.....		08/22/2013.	Cash Tender.....		73,533	67,000	70,565	69,823		(338)		(338)		69,485		4,047	4,047	5,720	08/15/2021.
	46284P AM 6	IRON MOUNTAIN 8.375 08/15/2021.....		12/13/2013.	BANC OF AMERICA SECURITIES.....		89,848	83,000	87,417	86,497		(638)		(638)		85,860		3,988	3,988	9,326	08/15/2021.
	466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35.....		12/25/2013.	MBS Paydown.....		1,003,085	1,003,085	848,861	861,274		58,048		58,048		1,003,085				17,253	08/25/2035.
	46625M MC 0	JPMCC 2002-C1 F SUB CSTR 07/12/2037.....		12/12/2013.	MBS Paydown.....		889,457	889,457	900,019	889,457		(1,607)		(1,607)		889,457				58,243	07/12/2037.
	46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035.....		12/25/2013.	MBS Paydown.....		85,683	85,683	80,408			1,728		1,728		85,683				78	05/25/2035.
	46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....		12/25/2013.	MBS Paydown.....		213,004	213,004	169,205	192,675		11,149		11,149		213,004				510	03/25/2036.
	46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36.....		12/25/2013.	Pass-Through Loss.....			30,203	23,992					0						84	03/25/2036.
	46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....		12/25/2013.	MBS Paydown.....		289,189	289,189	289,189	188,243	39,124			39,124		289,189				419	09/25/2036.
	46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036.....		12/25/2013.	Pass-Through Loss.....			99,379	99,379		13,445			13,445						141	09/25/2036.
	471109 AC 2	JARDEN CORP 8.00 05/01/2016.....		03/28/2013.	Cash Tender.....		104,675	100,000	104,000	101,934		(186)		(186)		101,749		2,926	2,926	3,267	05/01/2016.
	478160 AY 0	JOHNSON & JOHNSON 2.15 05/15/2016.....		08/29/2013.	WILLIAM BLAIR & COMPANY.....		1,594,826	1,545,000	1,565,502	1,559,274		(2,787)		(2,787)		1,556,487		38,340	38,340	26,666	05/15/2016.

SCHEDULE D - PART 4

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

E14.7

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description	3 F o r e i g n								11	12	13	14	15						
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	10/31/2013.	IMPERIAL CAPITAL.....		1,965	2,000	1,974	1,973	8	2		10		1,983		(18)	(18)	212	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	11/05/2013.	LAZARD FRERES & CO.....		2,925	3,000	2,961	2,959	12	4		16		2,975		(50)	(50)	321	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	11/07/2013.	ROBERT W BAIRD CO.....		12,675	13,000	12,829	12,821	53	16		69		12,890		(215)	(215)	1,411	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	11/08/2013.	CANTOR FITZGERALD & CO.....		12,675	13,000	12,829	12,821	53	16		69		12,890		(215)	(215)	1,414	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	11/12/2013.	CANTOR FITZGERALD & CO.....		25,350	26,000	25,658	25,643	105	32		138		25,780		(430)	(430)	2,836	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	11/12/2013.	ROBERT W BAIRD CO.....		38,025	39,000	39,458	38,464	871	(100)		771		39,234		(1,209)	(1,209)	4,254	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	11/13/2013.	CANTOR FITZGERALD & CO.....		63,538	65,000	67,856	64,106	2,990	(493)		2,497		66,603		(3,066)	(3,066)	7,147	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	12/02/2013.	BANC OF AMERICA SECURITIES.....		63,700	65,000	72,136	64,106	5,720	(1,365)		4,355		68,461		(4,761)	(4,761)	7,470	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	12/10/2013.	LAZARD FRERES & CO.....		17,730	18,000	20,430	17,753	1,874	(479)		1,394		19,147		(1,417)	(1,417)	2,111	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	12/11/2013.	LAZARD FRERES & CO.....		4,925	5,000	5,675	4,931	520	(134)		386		5,317		(392)	(392)	591	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	12/17/2013.	LAZARD FRERES & CO.....		7,920	8,000	9,080	7,890	833	(218)		615		8,505		(585)	(585)	954	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	12/19/2013.	LAZARD FRERES & CO.....		4,950	5,000	5,675	4,931	520	(138)		383		5,314		(364)	(364)	602	05/01/2018.
488360	AF 5	KEMET CORP 10.50 05/01/2018.....	...	12/20/2013.	LAZARD FRERES & CO.....		16,830	17,000	19,295	16,766	1,770	(471)		1,299		18,065		(1,235)	(1,235)	2,058	05/01/2018.
494368	BB 8	KIMBERLY-CLARK 6.125 08/01/2017.....	...	02/07/2013.	ANCORA ADVISORS LLC.....		527,337	435,000	504,657	486,184		(1,177)		(1,177)		485,007		42,330	42,330	14,136	08/01/2017.
500605	AE 0	KOPPERS INC 7.875 12/01/2019.....	...	12/13/2013.	JP MORGAN SECURITIES INC.....		257,476	238,000	251,661	248,876		(2,108)		(2,108)		246,768		10,708	10,708	19,628	12/01/2019.
50075N	AU 8	KRAFT FOODS INC 6.125 02/01/2018.....	...	12/11/2013.	Cash Tender.....		589,655	500,000	535,405	523,668		(3,958)		(3,958)		519,710		69,945	69,945	41,684	02/01/2018.
525ESC	1C 3	LEHMAN ESCROW 12/23/2010.....	...	04/04/2013.	Escrow Reorganization Distribution.....		50,082							0				50,082	50,082		12/23/2099.
525ESC	1C 3	LEHMAN ESCROW 12/23/2010.....	...	10/03/2013.	Escrow Reorganization Distribution.....		57,814							0				57,814	57,814		12/23/2099.
525ESC	5A 3	LEHMAN ESCROW BROS 5/12/2014.....	...	04/04/2013.	Escrow Reorganization Distribution.....		99,522			0				0				99,522	99,522		05/12/2014.
525ESC	5A 3	LEHMAN ESCROW BROS 5/12/2014.....	...	10/03/2013.	Escrow Reorganization Distribution.....		114,888			0				0				114,888	114,888		05/12/2014.
52989L	AH 2	LIBBEY GLASS INC 6.875 05/15/2020.....	...	05/07/2013.	Partial Call.....		24,720	24,000	24,000	24,000		0		0		24,000		720	720	788	05/15/2020.
543218	AA 9	LONGVIEW FIBRE PAPER 8.00 06/01/2016.....	...	08/19/2013.	Call.....		217,360	209,000	212,115	211,295		(293)		(293)		211,002		6,358	6,358	11,983	06/01/2016.
591709	AK 6	METROPICS WIRELESS 7.875 09/01/2018.....	...	12/13/2013.	SUMRIDGE PARTNERS LLC.....		422,478	392,000	409,687	402,618		(2,558)		(2,558)		400,059		22,419	22,419	40,045	09/01/2018.
615394	AJ 2	MOOG INC 7.25 06/15/2018.....	...	12/19/2013.	Call.....		207,250	200,000	194,000	195,753		4,247		4,247		200,000		7,250	7,250	14,661	06/15/2018.
61755F	AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037.....	...	12/25/2013.	MBS Paydown.....		173,549	173,549	161,780			8,856		8,856		173,549			0	97	06/25/2037.
63860H	AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037.....	...	12/25/2013.	MBS Paydown.....		390,984	390,984	365,934			6,334		6,334		390,984			0	510	03/25/2037.
63860L	AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037.....	...	12/25/2013.	MBS Paydown.....		163,345	163,345	145,581			2,063		2,063		163,345			0	83	04/25/2037.
651290	AN 8	NEWFIELD EXPLOR 6.875 02/01/2020.....	...	12/13/2013.	SUMRIDGE PARTNERS LLC.....		296,390	277,000	289,169	286,393		(1,569)		(1,569)		284,823		11,567	11,567	26,291	02/01/2020.
67000X	AL 0	NOVELIS INC 8.375 12/15/2017.....	I..	12/13/2013.	Canadian Imperial Bank of Commerce.....		373,695	350,000	350,000	350,008		(2)		(2)		350,006		23,689	23,689	29,557	12/15/2017.
681904	AM 0	OMNICARE INC 7.75 06/01/2020.....	...	08/28/2013.	Cash Tender.....		243,810	216,000	215,891	215,870		421		421		216,291		27,519	27,519	12,416	06/01/2020.
681904	AM 0	OMNICARE INC 7.75 06/01/2020.....	...	12/13/2013.	WELLS FARGO BROKERAGE SERVICES.....		133,200	120,000	127,500	125,965		(916)		(916)		125,049		8,151	8,151	9,739	06/01/2020.
69348H	DP 0	PNCMA 2001-C1 F MEZ CSTR 03/12/2034.....	...	06/12/2013.	MBS Paydown.....		2,898,361	2,898,361	2,911,042	2,898,361		0		0		2,898,361			0	162,553	03/12/2034.
695459	AD 9	PAETEC HOLDING 8.875 06/30/2017.....	...	01/23/2013.	Cash Tender.....		194,431	180,000	185,544	183,575		(81)		(81)		183,494		10,937	10,937	1,021	06/30/2017.
723655	AB 2	PIONEER DRILLING CO 9.875 03/15/2018.....	...	12/13/2013.	C L KING.....		429,235	403,000	413,198	412,026		(2,777)		(2,777)		409,249		19,986	19,986	50,077	03/15/2018.
72447W	AU 3	PITNEY BOWES INC 4 08/15/14.....	...	11/04/2013.	Make Whole Call.....		3,107,550	3,000,000	3,173,670	3,173,670		(88,028)		(88,028)		3,082,472		25,078	25,078	178,344	08/15/2014.
73179P	AH 9	POLYONE CORP 7.375 09/15/2020.....	...	12/13/2013.	SUMRIDGE PARTNERS LLC.....		238,140	216,000	229,125	227,932		(1,854)		(1,854)		226,078		12,062	12,062	20,045	09/15/2020.
742718	DV 8	PROCTER & GAMBLE 1.45 08/15/2016.....	...	09/24/2013.	RAYMOND JAMES & ASSOCIATES.....		797,168	785,000	784,812	784,812		28		28		784,890		12,278	12,278	12,710	08/15/2016.
742718	DV 8	PROCTER & GAMBLE 1.45 08/15/2016.....	...	10/22/2013.	WILLIAM BLAIR & COMPANY.....		1,210,813	1,190,000	1,189,714	1,189,714		46		46		1,189,837		20,976	20,976	20,610	08/15/2016.
74819R	AG 1	QUEBECOR MEDIA 7.75 03/15/2016.....	I..	08/29/2013.	Call.....		57,736	57,000	57,887	57,414		(196)		(196)		57,218		518	518	3,117	03/15/2016.
749239	AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046.....	...	12/25/2013.	MBS Paydown.....		282,086	282,086	259,536			5,584		5,584		282,086			0	513	08/25/2046.

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037.....	...		12/25/2013.	MBS Paydown.....		336,836	336,836	303,031			9,317		9,317		336,836			0	619	05/25/2037.
760985 UR 0	RAMP 2003-RS4 A15 SEQ STP 05/25/2033.....	...		12/25/2013.	MBS Paydown.....		505,390	505,390	366,408	375,268		65,506		65,506		505,390			0	16,090	05/25/2033.
76110W SZ 0	RASC 2003-KS7 A15 SEQ STP 09/25/2033.....	...		12/25/2013.	MBS Paydown.....		134,188	134,188	145,591	118,635		6,067		6,067		134,188			0	4,553	09/25/2033.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035.....	...		12/25/2013.	MBS Paydown.....		48,034	48,034	45,182			1,781		1,781		48,034			0	335	03/25/2035.
77340R AB 3	ROCKIES EXPRESS 6.25 07/15/2013.....	...		02/18/2013.	Make Whole Call.....		511,715	500,000	545,530	545,530		(1,710)		(1,710)		505,375		6,340	6,340	18,490	07/15/2013.
78442F BH 0	SLM CORP CPI FLT 11/01/2013.....	...		11/01/2013.	Maturity.....		1,000,000	1,000,000	1,000,000	1,000,000		(0)		(0)		1,000,000			0	36,828	11/01/2013.
78571C AA 6	SABRE INC 8.50 05/15/2019.....	...		09/20/2013.	BARCLAYS CAPITAL.....		16,313	15,000	15,000	15,000		(0)		(0)		15,000			1,312	1,098	05/15/2019.
78571C AA 6	SABRE INC 8.50 05/15/2019.....	...		11/07/2013.	BANC OF AMERICA SECURITIES.....		26,580	24,000	24,000	24,001		(0)		(0)		24,001		2,579	2,579	2,029	05/15/2019.
78571C AA 6	SABRE INC 8.50 05/15/2019.....	...		11/07/2013.	BARCLAYS CAPITAL.....		23,258	21,000	21,000	21,001		(0)		(0)		21,000		2,257	2,257	1,775	05/15/2019.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029.....	...		12/20/2013.	MBS Paydown.....		819,902	819,902	819,752	819,755		105		105		819,902			0	7,685	08/20/2029.
83612P AC 4	SVHE 2007-1 2A2 SEQ FLT 03/25/37.....	...		12/25/2013.	MBS Paydown.....		746,096	746,096	713,920			21,601		21,601		746,096			0	1,245	03/25/2037.
852061 AF 7	SPRINT NEXTEL 8.375 08/15/2017.....	...		12/13/2013.	BNY MELLON CAPITAL.....		515,688	445,000	467,181	467,181		(3,055)		(3,055)		458,664		57,024	57,024	50,002	08/15/2017.
858119 AR 1	STEEL DYNAMICS 7.625 03/15/2020.....	...		12/13/2013.	Canadian Imperial Bank of Commerce.....		271,275	250,000	270,000	265,118		(2,472)		(2,472)		262,646		8,629	8,629	23,987	03/15/2020.
858577 AP 4	STENA AB 7 12/01/16.....	R		04/05/2013.	Call.....		118,000	118,000	109,150	110,697		7,303		7,303		118,000			0	2,845	12/01/2016.
86311X AA 8	STRATS-DAIMLER DCX-05-P1 FLT 11/15/2013....	...		11/15/2013.	Maturity.....		1,000,000	1,000,000	995,000	1,000,017		(17)		(17)		1,000,000			0	35,640	11/15/2013.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31.....	...		12/25/2013.	MBS Paydown.....		42,804	42,804	38,684			619		619		42,804			0	604	08/25/2031.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037.....	...		12/25/2013.	MBS Paydown.....		193,265	193,265	182,635			2,787		2,787		193,265			0	259	06/25/2037.
864486 AE 5	SUBURBAN PROPANE 7.50 10/1/2018.....	...		12/13/2013.	SUMRIDGE PARTNERS LLC.....		91,358	85,000	89,531	89,115		(972)		(972)		88,143		3,215	3,215	7,739	10/01/2018.
87311X AB 4	TW TELECOM HLDS 8.00 03/01/18.....	...		08/26/2013.	Cash Tender.....		177,835	165,000	170,748	169,082		(707)		(707)		168,375		9,460	9,460	13,017	03/01/2018.
87407P AA 8	TAL 2013-1A A ABS 2.83 02/22/2038.....	...		12/20/2013.	MBS Paydown.....		83,333	83,333	83,321			1		1		83,333			0	1,035	02/22/2038.
87612B AF 9	TARGA RES PARTNERS 7.875 10/15/2018.....	...		12/13/2013.	SUMRIDGE PARTNERS LLC.....		385,242	356,000	356,000	356,079		(18)		(18)		356,061		29,181	29,181	32,941	10/15/2018.
87612E AT 3	TARGET CORP 5.125 01/15/2013.....	...		01/15/2013.	Maturity.....		2,000,000	2,000,000	2,037,800	2,000,350		(350)		(350)		2,000,000			0	51,250	01/15/2013.
880349 AN 5	TENNECO INC 7.75 08/15/2018.....	...		12/13/2013.	C L KING.....		160,725	150,000	152,989	152,225		(537)		(537)		151,688		9,037	9,037	15,597	08/15/2018.
88314R AA 4	TMCL 2013-1A A SEQ 3.9 09/20/2038.....	R		12/20/2013.	MBS Paydown.....		37,500	37,500	37,308			5		5		37,500			0	223	09/20/2038.
883556 BA 9	THERMO FISHER 2.25 08/15/2016.....	...		04/22/2013.	ANCORA ADVISORS LLC.....		1,026,810	1,000,000	1,020,300	1,015,224		(1,292)		(1,292)		1,013,932		12,878	12,878	15,625	08/15/2016.
89170N AA 4	TOWER AUTO HLDGS 10.625 09/01/2017.....	...		01/07/2013.	LAZARD FRERES & CO.....		86,385	78,000	83,265	81,731		(21)		(21)		81,710		4,675	4,675	2,970	09/01/2017.
89170N AA 4	TOWER AUTO HLDGS 10.625 09/01/2017.....	...		02/13/2013.	LAZARD FRERES & CO.....		44,150	40,000	42,700	41,913		(58)		(58)		41,855		2,295	2,295	1,983	09/01/2017.
901109 AB 4	TUTOR PERINI CORP 7.625 11/01/18.....	...		10/15/2013.	C L KING.....		46,970	44,000	45,265	44,887		(165)		(165)		44,721		2,249	2,249	3,234	11/01/2018.
901109 AB 4	TUTOR PERINI CORP 7.625 11/01/18.....	...		10/16/2013.	C L KING.....		48,150	45,000	46,294	45,907		(171)		(171)		45,736		2,414	2,414	3,336	11/01/2018.
901109 AB 4	TUTOR PERINI CORP 7.625 11/01/18.....	...		12/13/2013.	SUMRIDGE PARTNERS LLC.....		245,488	229,000	235,554	233,847		(1,102)		(1,102)		232,745		12,743	12,743	19,741	11/01/2018.
92552V AG 5	VIASAT INC 6.875 06/15/2020.....	...		01/09/2013.	Exchanged.....		240,915	233,000	241,155	240,915		(28)		(28)		240,887		28	28	1,068	06/15/2020.
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25.....	...		12/20/2013.	MBS Paydown.....		340,222	340,222	340,222	340,222		(330)		(330)		340,222			0	3,743	03/20/2025.
97381W AJ 3	WINDSTREAM CORP 7.875 11/01/2017.....	...		12/13/2013.	BNY MELLON CAPITAL.....		269,204	235,000	252,452	248,786		(2,424)		(2,424)		246,362		22,842	22,842	20,922	11/01/2017.
983024 AE 0	WYETH 5.50 02/01/2014.....	...		12/16/2013.	Make Whole Call.....		307,992	306,000	345,104	345,104		(11,290)		(11,290)		307,481		511	511	23,141	02/01/2014.
3899999	Total - Bonds - Industrial and Miscellaneous.....						54,768,384	52,091,260	53,181,625	48,562,954	185,293	(40,746)	7,473	137,074	0	52,883,401	0	1,884,983	1,884,983	2,436,476	XXX.....
Bonds - Hybrid Securities																					
08449Q 20 3	WRB-CALL05/13 6.75 07/26/2045.....	...		05/26/2013.	Call.....		375,000		375,000	370,511		4,489		4,489		375,000			0	14,484	07/26/2045.
4899999	Total - Bonds - Hybrid Securities.....						375,000	0	375,000	370,511	0	4,489	0	4,489	0	375,000	0	0	0	14,484	XXX.....
8399997	Total - Bonds - Part 4.....						157,070,740	150,864,852	156,870,258	144,766,049	185,293	(663,206)	7,473	(485,386)	0	154,368,420	0	2,702,320	2,702,320	5,228,046	XXX.....
8399998	Total - Bonds - Summary Item from Part 5.....						7,230,412	7,880,000	7,750,461			21,475		21,475		7,771,937		(541,524)	(541,524)	167,865	XXX.....
8399999	Total - Bonds.....						164,301,152	158,744,852	164,620,720	144,766,049	185,293	(641,731)	7,473	(463,911)	0	162,140,357	0	2,160,795	2,160,795	5,395,911	XXX.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Preferred Stocks - Industrial and Miscellaneous																					
36186C	50	9		10/25/2013.	SEAPORT GROUP.....	4,484.000	113,443		105,374	102,881		53		53		102,934		10,509	10,509	6,201	XXX.....
36186C	50	9		10/30/2013.	SEAPORT GROUP.....	401.000	10,145		9,424	9,201		5		5		9,205		940	940	555	XXX.....
36186C	50	9		10/31/2013.	SEAPORT GROUP.....	245.000	6,198		5,758	5,621		3		3		5,624		574	574	339	XXX.....
36186C	50	9		11/05/2013.	SEAPORT GROUP.....	2,017.000	50,969		48,878	48,122		15		15		48,136		2,833	2,833	2,789	XXX.....
36186C	50	9		11/07/2013.	SEAPORT GROUP.....	404.000	10,217		9,798	9,648		3		3		9,651		566	566	559	XXX.....
36186C	50	9		11/12/2013.	SEAPORT GROUP.....	807.000	20,409		19,571	19,273		6		6		19,278		1,130	1,130	1,116	XXX.....
36186C	50	9		11/15/2013.	SEAPORT GROUP.....	1,116.000	28,245		27,065	26,652		8		8		26,660		1,585	1,585	1,543	XXX.....
369622	47	7		01/02/2013.	Call.....	5,000.000	125,000		124,250	124,932				0		124,932		68	68	381	XXX.....
414567	20	6		04/30/2013.	HARRIS PFD CAP A 7.375.....	4,100.000	102,500		103,153	103,361	(861)			(861)		102,500			0	2,520	XXX.....
65339K	30	8		01/09/2013.	Call.....	10,000.000	250,000		250,000	250,000				0		250,000			0	4,492	XXX.....
90985F	2#	2		12/27/2013.	Partial Call.....	416.670	416,670		403,532					0		403,532		13,138	13,138	16,638	XXX.....
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						1,133,797	XXX	1,106,802	699,690	(861)	93	0	(768)	0	1,102,454	0	31,343	31,343	37,131	XXX.....
8999997.	Total - Preferred Stocks - Part 4.....						1,133,797	XXX	1,106,802	699,690	(861)	93	0	(768)	0	1,102,454	0	31,343	31,343	37,131	XXX.....
8999998.	Total - Preferred Stocks - Summary Item from Part 5.....						500,000	XXX	495,390					0		495,390		4,610	4,610	7,500	XXX.....
8999999.	Total - Preferred Stocks.....						1,633,797	XXX	1,602,192	699,690	(861)	93	0	(768)	0	1,597,844	0	35,953	35,953	44,631	XXX.....

Common Stocks - Industrial and Miscellaneous

002824	10	0	ABBOTT LABORATORIES.....	01/02/2013.	Spin Off 00287Y109.....		242,926	XXX.....	242,926	596,050				0		242,926			0		XXX.....
002824	10	0	ABBOTT LABORATORIES.....	08/07/2013.	ANCORA ADVISORS LLC.....	9,100.000	326,914	XXX	222,872	596,050	(130,252)			(130,252)		222,872		104,042	104,042	3,822	XXX.....
00508B	10	2	ACTUATE CORP.....	03/20/2013.	GREENTREE BROKERAGE.....	5,671.000	33,599	XXX	31,098	31,758	(659)			(659)		31,098		2,501	2,501		XXX.....
00508B	10	2	ACTUATE CORP.....	03/22/2013.	CANTOR FITZGERALD & CO.....	5,485.000	31,815	XXX	33,167	30,716	2,451			2,451		33,167		(1,352)	(1,352)		XXX.....
00508B	10	2	ACTUATE CORP.....	03/25/2013.	GREENTREE BROKERAGE.....	4,191.000	24,228	XXX	27,295	23,470	3,825			3,825		27,295		(3,066)	(3,066)		XXX.....
00508B	10	2	ACTUATE CORP.....	03/26/2013.	CANTOR FITZGERALD & CO.....	7,726.000	45,232	XXX	50,677	43,266	7,411			7,411		50,677		(5,444)	(5,444)		XXX.....
025676	20	6	AMERICAN EQUITY INVT LIFE HOLDING CO.....	11/26/2013.	GREENTREE BROKERAGE.....	4,340.000	102,982	XXX	43,941	52,991	(9,051)			(9,051)		43,941		59,041	59,041		XXX.....
049164	20	5	ATLAS AIR WORLDWIDE HOLDINGS INC.....	05/08/2013.	CANTOR FITZGERALD & CO.....	1.000	44	XXX	40	55	(6)			(6)		38		5	5		XXX.....
049164	20	5	ATLAS AIR WORLDWIDE HOLDINGS INC.....	07/16/2013.	CANTOR FITZGERALD & CO.....	2,522.000	110,818	XXX	120,991	111,670	(9,356)			(9,356)		102,419		8,399	8,399		XXX.....
060505	10	4	BANK OF AMERICA CORPORATION.....	05/07/2013.	ANCORA ADVISORS LLC.....	45,000.000	585,887	XXX	309,225	522,450	(213,225)			(213,225)		309,225		276,662	276,662	450	XXX.....
118255	10	8	BUCKEYE TECHNOLOGIES INC.....	06/28/2013.	GREENTREE BROKERAGE.....	3,609.000	133,631	XXX	105,120	103,614	1,506			1,506		105,120		28,510	28,510	650	XXX.....
140288	10	1	CAPLEASE INC.....	10/11/2013.	CANTOR FITZGERALD & CO.....	20,133.000	170,090	XXX	106,876	112,141	(5,264)			(5,264)		106,876		63,213	63,213	6,191	XXX.....
14149F	10	9	CARDINAL FINANCIAL CORPORATION.....	02/26/2013.	CANTOR FITZGERALD & CO.....	2,046.000	32,239	XXX	20,335	33,350	(13,014)			(13,014)		20,335		11,903	11,903	102	XXX.....
14149F	10	9	CARDINAL FINANCIAL CORPORATION.....	04/16/2013.	GREENTREE BROKERAGE.....	2,015.000	33,069	XXX	22,726	32,845	(10,118)			(10,118)		22,726		10,343	10,343	101	XXX.....
14149F	10	9	CARDINAL FINANCIAL CORPORATION.....	04/19/2013.	GREENTREE BROKERAGE.....	2,099.000	31,364	XXX	24,223	34,214	(9,990)			(9,990)		24,223		7,141	7,141	105	XXX.....
17243V	10	2	CINEMARK HOLDINGS INC.....	06/07/2013.	GREENTREE BROKERAGE.....	1,903.000	54,963	XXX	37,874	49,440	(11,566)			(11,566)		37,874		17,089	17,089	799	XXX.....
17243V	10	2	CINEMARK HOLDINGS INC.....	06/24/2013.	CANTOR FITZGERALD & CO.....	3,577.000	96,127	XXX	76,505	92,930	(16,426)			(16,426)		76,505		19,622	19,622	1,502	XXX.....
227046	10	9	CROCS INC.....	12/11/2013.	CANTOR FITZGERALD & CO.....	5,246.000	67,210	XXX	86,875	75,490	11,385	16,590		(5,204)		70,286		(3,076)	(3,076)		XXX.....
24702R	10	1	DELL INC.....	02/05/2013.	INTERSTATE.....	60,000.000	802,026	XXX	571,826	608,400	(36,574)			(36,574)		571,826		230,200	230,200	4,800	XXX.....
25659P	40	2	DOLAN CO/THE.....	03/06/2013.	CANTOR FITZGERALD & CO.....	3,127.000	7,911	XXX	11,454	12,164	(710)			(710)		11,454		(3,543)	(3,543)		XXX.....
25659P	40	2	DOLAN CO/THE.....	03/07/2013.	CANTOR FITZGERALD & CO.....	2,935.000	7,425	XXX	11,021	11,417	(396)			(396)		11,021		(3,596)	(3,596)		XXX.....
25659P	40	2	DOLAN CO/THE.....	03/08/2013.	CANTOR FITZGERALD & CO.....	2,236.000	5,779	XXX	9,473	7,435	(110)			(110)		8,588		(2,810)	(2,810)		XXX.....
25659P	40	2	DOLAN CO/THE.....	03/11/2013.	CANTOR FITZGERALD & CO.....	5,060.000	13,095	XXX	25,376	11,663	0			0		19,683		(6,588)	(6,588)		XXX.....
25659P	40	2	DOLAN CO/THE.....	05/02/2013.	CANTOR FITZGERALD & CO.....	11,135.000	21,490	XXX	95,099	45,146		16,703		(16,703)		26,613		(5,123)	(5,123)		XXX.....
278715	20	6	EBIX INC.....	11/07/2013.	CANTOR FITZGERALD & CO.....	794.000	10,042	XXX	8,790	8,790		898		(898)		7,892		2,150	2,150		XXX.....
378967	10	3	GLOBAL CASH ACCESS HOLDINGS.....	12/17/2013.	CABRERA CAPITAL MARKETS.....	15,344.000	142,688	XXX	85,692	116,871	(31,179)			(31,179)		85,692		56,995	56,995		XXX.....

SCHEDULE D - PART 4

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

1			2			3 F o r e i g n	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16			17			18			19			20			21		
CUSIP Identification			Description				Disposal Date	Name of Purchaser			Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date																								
39153L	10	6	GREATBATCH INC.....			04/29/2013.	GREENTREE BROKERAGE.....			3,241.000	89,566	XXX	71,807	75,321	(3,514)			(3,514)		71,807		17,759	17,759		XXX																									
451055	10	7	ICONIX BRAND GROUP INC.....			01/16/2013.	CANTOR FITZGERALD & CO.....			3,950.000	91,008	XXX	72,476	88,164	(15,688)			(15,688)		72,476		18,531	18,531		XXX																									
452308	10	9	ILLINOIS TOOL WORKS.....			08/07/2013.	ANCORA ADVISORS LLC.....			5,500.000	404,473	XXX	254,815	334,455	(79,640)			(79,640)		254,815		149,658	149,658	4,180	XXX																									
45768S	10	5	INNOSPEC INC.....			06/07/2013.	GREENTREE BROKERAGE.....			1,333.000	55,183	XXX	34,263	45,975	(11,712)			(11,712)		34,263		20,920	20,920		XXX																									
458334	10	9	INTER PARFUMS INC.....			06/21/2013.	CANTOR FITZGERALD & CO.....			3,043.000	88,988	XXX	54,523	49,516	(9,187)			(9,187)		50,029		38,958	38,958	609	XXX																									
458334	10	9	INTER PARFUMS INC.....			06/24/2013.	CANTOR FITZGERALD & CO.....			2,638.000	75,615	XXX	60,038	22,400	(9,945)			(9,945)		41,390		34,225	34,225	528	XXX																									
492914	10	6	KEY ENERGY SERVICES INC.....			12/19/2013.	STIFEL NICOLAUS.....			866.000	6,524	XXX	5,722	6,019	(297)			(297)		5,722		801	801		XXX																									
502403	20	7	LTX-CREDENCE CORPORATION.....			12/19/2013.	STIFEL NICOLAUS.....			2,788.000	20,786	XXX	16,035	16,759	(388)			(388)		15,912		4,874	4,874		XXX																									
559079	20	7	MAGELLAN HEALTH SERVICES INC.....			08/21/2013.	CANTOR FITZGERALD & CO.....			825.000	46,564	XXX	38,836	40,270	(1,434)			(1,434)		38,836		7,728	7,728		XXX																									
576323	10	9	MASTEC INC.....			04/03/2013.	CANTOR FITZGERALD & CO.....			5,647.000	151,821	XXX	116,851	140,780	(23,929)			(23,929)		116,851		34,970	34,970		XXX																									
59156R	10	8	METLIFE INC.....			11/25/2013.	SANDLER & O'NEIL PARTNERS.....			8,000.000	418,857	XXX	288,562	288,562				0		288,562		130,294	130,294	6,600	XXX																									
653656	10	8	NICE SYSTEMS LTD-SPONS ADR.....			R 09/20/2013.	CABRERA CAPITAL MARKETS.....			1,525.000	63,418	XXX	44,232	44,232	(6,825)			(6,825)		44,232		19,185	19,185	415	XXX																									
670872	10	0	OM GROUP INC.....			02/26/2013.	CANTOR FITZGERALD & CO.....			4,595.000	112,846	XXX	97,644	102,009	(4,365)			(4,365)		97,644		15,202	15,202		XXX																									
678026	10	5	OIL STATES INTERNATIONAL INC.....			06/05/2013.	CANTOR FITZGERALD & CO.....			16.000	1,543	XXX	970	1,145	(174)			(174)		970		572	572		XXX																									
678026	10	5	OIL STATES INTERNATIONAL INC.....			06/13/2013.	CANTOR FITZGERALD & CO.....			1,454.000	132,692	XXX	112,128	104,019	8,109			8,109		112,128		20,564	20,564		XXX																									
685564	10	6	ORBITAL SCIENCES CORPORATION.....			06/07/2013.	GREENTREE BROKERAGE.....			5,085.000	90,686	XXX	65,223	70,020	(4,798)			(4,798)		65,223		25,463	25,463		XXX																									
690070	10	7	OUTERWALL INC.....			07/29/2013.	CABRERA CAPITAL MARKETS.....			1,403.000	78,664	XXX	78,892	79,388	(8,988)			(8,988)		63,982		14,682	14,682		XXX																									
693475	10	5	PNC FINANCIAL SERVICES GROUP.....			05/15/2013.	BERNSTEIN.....			4,000.000	281,357	XXX	216,393	233,240	(16,847)			(16,847)		216,393		64,964	64,964	3,360	XXX																									
740585	10	4	PREMIERE GLOBAL SERVICES INC.....			07/19/2013.	GREENTREE BROKERAGE.....			4,501.000	48,275	XXX	42,898	44,020	(1,122)			(1,122)		42,898		5,377	5,377		XXX																									
740585	10	4	PREMIERE GLOBAL SERVICES INC.....			07/23/2013.	CABRERA CAPITAL MARKETS.....			3,282.000	35,097	XXX	31,717	32,098	(381)			(381)		31,717		3,380	3,380		XXX																									
74112D	10	1	PRESTIGE BRANDS HOLDINGS INC.....			08/15/2013.	CABRERA CAPITAL MARKETS.....			1,341.000	42,085	XXX	17,739	26,860	(9,122)			(9,122)		17,739		24,347	24,347		XXX																									
74112D	10	1	PRESTIGE BRANDS HOLDINGS INC.....			09/26/2013.	STIFEL NICOLAUS.....			3,888.000	117,419	XXX	56,160	77,877	(21,716)			(21,716)		56,160		61,259	61,259		XXX																									
761056	40	7	RESERVE PRIMARY FUND-8.....			11/13/2013.	Write off security.....			19,103.000		XXX	16,053	(15,953)	100			100		100		(100)	(100)		XXX																									
87157D	10	9	SYNAPTICS INC.....			12/19/2013.	STIFEL NICOLAUS.....			637.000	31,027	XXX	25,807	25,807				0		25,807		5,220	5,220		XXX																									
879369	10	6	TELEFLEX INC.....			05/01/2013.	CANTOR FITZGERALD & CO.....			663.000	51,389	XXX	39,602	47,279	(7,677)			(7,677)		39,602		11,788	11,788	225	XXX																									
879369	10	6	TELEFLEX INC.....			05/08/2013.	CANTOR FITZGERALD & CO.....			5.000	393	XXX	307	357	(49)			(49)		307		86	86	2	XXX																									
879369	10	6	TELEFLEX INC.....			05/10/2013.	CANTOR FITZGERALD & CO.....			535.000	42,953	XXX	33,689	38,151	(4,462)			(4,462)		33,689		9,264	9,264	182	XXX																									
891777	10	4	TOWER GROUP INC.....			03/13/2013.	Stock Merger G8988C105.....			7,535.000	161,219	XXX	165,425	129,096	10,105			10,105		160,976		243	243	1,413	XXX																									
90187B	10	1	TWO HARBORS INVESTMENT CORP.....			03/28/2013.	Spin Off 82735Q102.....				18,436	XXX	18,436	277,000				0		18,436			0		XXX																									
92046N	10	2	VALUECLICK INC.....			04/04/2013.	GREENTREE BROKERAGE.....			1,189.000	33,027	XXX	18,770	23,078	(4,308)			(4,308)		18,770		14,257	14,257		XXX																									
92046N	10	2	VALUECLICK INC.....			05/09/2013.	GREENTREE BROKERAGE.....			3,313.000	88,478	XXX	58,225	64,305	(6,080)			(6,080)		58,225		30,253	30,253		XXX																									
92046N	10	2	VALUECLICK INC.....			05/23/2013.	CANTOR FITZGERALD & CO.....			2,933.000	76,690	XXX	56,187	56,930	(743)			(743)		56,187		20,503	20,503		XXX																									
G0229R	10	8	ALTERRA CAPITAL HOLDINGS LTD.....			F. 02/05/2013.	GREENTREE BROKERAGE.....			978.000	29,991	XXX	18,732	27,570	(8,838)			(8,838)		18,732		11,259	11,259		XXX																									
G0229R	10	8	ALTERRA CAPITAL HOLDINGS LTD.....			F. 02/06/2013.	CANTOR FITZGERALD & CO.....			5,053.000	156,585	XXX	112,210	142,444	(30,234)			(30,234)		112,210		44,375	44,375		XXX																									
G9319H	10	2	VALIDUS HOLDINGS LTD.....			F. 06/24/2013.	CANTOR FITZGERALD & CO.....			1,558.000	52,879	XXX	42,648	53,876	(11,228)			(11,228)		42,648		10,231	10,231	4,051	XXX																									
H27178	10	4	FOSTER WHEELER AG.....			F. 03/01/2013.	GREENTREE BROKERAGE.....			5,196.000	104,522	XXX	112,871	108,249	(26,179)			(26,179)		100,187		4,335	4,335		XXX																									
9099999.			Total - Common Stocks - Industrial and Miscellaneous.....							6,434,650	XXX		4,878,385	6,265,704	(782,876)	0	34,190	(817,066)	0	4,695,999	0	1,738,651	1,738,651	40,086	XXX																									
Common Stocks - Parent, Subsidiaries and Affiliates																																																		
92206#	10	5	VANLINER GROUP, INC.....			03/31/2013.	UNIGROUP, INC.....				202,366	XXX	202,366					0					0		XXX																									
92206#	10	5	VANLINER GROUP, INC.....			07/30/2013.	Dissolution.....			2,000.000	129,354,051	XXX	141,252,660	127,799,735	(2,763,192)			(2,763,192)		129,354,051			0		XXX																									
9199999.			Total - Common Stocks - Parent, Subsidiaries and Affiliates.....							129,556,417	XXX		141,455,026	127,799,735	(2,763,192)	0	0	(2,763,192)	0	129,354,051	0		0		XXX																									
9799997.			Total - Common Stocks - Part 4.....							135,991,067	XXX		146,333,411	134,065,439	(3,546,068)	0	34,190	(3,580,258)	0	134,050,050	0	1,738,651	1,738,651	40,086	XXX																									

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
9799998	Total - Common Stocks - Summary Item from Part 5.....					2,784,855	XXX.....	2,292,373	.....	.....	.....	.....11,808	(11,808)	.....	.....2,263,739	.....	.....521,116	521,116	10,756	XXX.....
9799999.	Total - Common Stocks.....					138,775,922	XXX.....	148,625,784	134,065,439	...(3,546,068)	0	45,998	(3,592,066)	0	136,313,789	0	2,259,767	2,259,767	50,842	XXX.....
9899999.	Total - Preferred and Common Stocks.....					140,409,718	XXX.....	150,227,976	134,765,128	...(3,546,929)	93	45,998	(3,592,834)	0	137,911,633	0	2,295,720	2,295,720	95,472	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					304,710,870	XXX.....	314,848,695	279,531,178	...(3,361,636)	(641,639)	53,471	(4,056,746)	0	300,051,990	0	4,456,515	4,456,515	5,491,383	XXX.....

SCHEDULE D - PART 5

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

1	2					3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
															12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.						
CUSIP Identification	Description																								
Bonds - U.S. Special Revenue and Special Assessment																									
3135G0	ND	1	FANNIE MAE	0.52	08/13/2015	...	02/21/2013	CLARKE (G.X.) & CO	05/13/2013	Call	2,800,000	2,801,400	2,800,000	2,800,000		(1,400)		(1,400)				0	3,640	364	
3136G0	ES	6	FNMA-CALL05/13	1.50	05/01/2018	...	03/27/2013	CLARKE (G.X.) & CO	05/01/2013	Call	1,030,000	1,031,244	1,030,000	1,030,000		(1,244)		(1,244)				0	7,725	6,309	
54811G	AF	7	LOWER CO RIV AUTH-	5.375	05/15/2020	...	01/01/2013	Defeasement	01/02/2013	Call	65,000	65,005	65,000	65,000		(5)		(5)				0	456	204	
54811G	AQ	3	LOWER CO RIV AUTH-	5.375	05/15/2020	...	01/01/2013	Defeasement	08/13/2013	Defeasement	340,000	340,027	340,037	340,037		9	9			1	1	13,605	1,066		
54811G	GF	1	LWR CO RVR-PREREF	5.375	5/15/2020	...	08/13/2013	NON-BROKER	09/04/2013	Call	320,000	320,035	320,000	320,000		(35)	(35)			0	0	5,208	4,204		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments										4,555,000	4,557,711	4,555,037	4,555,037	0	(2,676)	0	(2,676)	0	0	1	1	30,634	12,147	
Bonds - Industrial and Miscellaneous																									
36828Q	QH	2	GECMC 2005-C4 AJ MEZ CSTR	11/2045	...	07/30/2013	CITIGROUP	08/28/2013	CITIGROUP		1,000,000	976,875	965,625	977,124		249		249		(11,499)	(11,499)	4,731			
37045V	AB	6	GENERAL MOTORS	4.875	10/02/2023	...	09/24/2013	CITIGROUP	09/24/2013	SEAPORT GROUP	1,000,000	1,000,000	1,007,500	1,000,000			0		7,500	7,500					
67021B	AD	1	NII CAPITAL CORP	10.00	08/15/2016	...	02/05/2013	CITIGROUP	12/31/2013	MORGAN STANLEY	325,000	290,875	172,250	298,268	7,393		7,393		(126,018)	(126,018)	32,500	15,618			
67021B	AD	1	NII CAPITAL CORP	10.00	08/15/2016	...	02/05/2013	UBS WARBURG	12/31/2013	MORGAN STANLEY	1,000,000	925,000	530,000	941,509	16,509		16,509		(411,509)	(411,509)	100,000	48,056			
3899999.	Total - Bonds - Industrial and Miscellaneous										3,325,000	3,192,750	2,675,375	3,216,900	0	24,150	0	24,150	0	0	(541,525)	(541,525)	137,231	63,674	
8399998.	Total - Bonds										7,880,000	7,750,461	7,230,412	7,771,937	0	21,475	0	21,475	0	0	(541,524)	(541,524)	167,865	75,821	
Preferred Stocks - Industrial and Miscellaneous																									
642222	ZZ	9	NEWBRIDGE BANC	5.00	SER A	...	04/19/2013	Private Placement	06/03/2013	Call	500,000	495,390	500,000	495,390			0		4,610	4,610	7,500				
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous										495,390	500,000	495,390	495,390	0	0	0	0	0	0	4,610	4,610	7,500	0	
8999998.	Total - Preferred Stocks										495,390	500,000	495,390	495,390	0	0	0	0	0	0	4,610	4,610	7,500	0	
Common Stocks - Industrial and Miscellaneous																									
00508B	10	2	ACTUATE CORP			...	02/13/2013	CANTOR FITZGERALD & CO	03/22/2013	CANTOR FITZGERALD & CO	306,000	1,902	1,775	1,902			0		(128)	(128)					
00508B	10	2	ACTUATE CORP			...	02/13/2013	CANTOR FITZGERALD & CO	03/25/2013	GREENTREE BROKERAGE	1,616,000	10,047	9,342	10,047			0		(705)	(705)					
049164	20	5	ATLAS AIR WORLDWIDE HOLDINGS INC			...	02/13/2013	CANTOR FITZGERALD & CO	07/16/2013	CANTOR FITZGERALD & CO	210,000	9,782	9,228	9,782			0		(554)	(554)					
049164	20	5	ATLAS AIR WORLDWIDE HOLDINGS INC			...	04/02/2013	CANTOR FITZGERALD & CO	07/16/2013	CANTOR FITZGERALD & CO	677,000	26,979	29,748	26,979			0		2,769	2,769					
049164	20	5	ATLAS AIR WORLDWIDE HOLDINGS INC			...	06/05/2013	CANTOR FITZGERALD & CO	07/16/2013	CANTOR FITZGERALD & CO	1,027,000	47,345	45,127	47,345			0		(2,218)	(2,218)					
095229	10	0	BLUCORA INC			...	01/16/2013	CANTOR FITZGERALD & CO	09/20/2013	CABRERA CAPITAL MARKETS	2,423,000	37,815	54,760	37,815			0		16,946	16,946					
095229	10	0	BLUCORA INC			...	01/16/2013	CANTOR FITZGERALD & CO	09/27/2013	CANTOR FITZGERALD & CO	2,424,000	37,830	55,648	37,830			0		17,818	17,818					
095229	10	0	BLUCORA INC			...	02/13/2013	CANTOR FITZGERALD & CO	09/20/2013	CABRERA CAPITAL MARKETS	384,000	5,768	8,678	5,768			0		2,911	2,911					
095229	10	0	BLUCORA INC			...	03/15/2013	GREENTREE BROKERAGE	09/27/2013	CANTOR FITZGERALD & CO	1,290,000	20,532	29,615	20,532			0		9,083	9,083					
095229	10	0	BLUCORA INC			...	05/08/2013	CANTOR FITZGERALD & CO	09/27/2013	CANTOR FITZGERALD & CO	6,000	107	138	107			0		31	31					
095229	10	0	BLUCORA INC			...	05/15/2013	GREENTREE BROKERAGE	09/27/2013	CANTOR FITZGERALD & CO	1,619,000	28,824	37,168	28,824			0		8,344	8,344					
095229	10	0	BLUCORA INC			...	06/05/2013	CANTOR FITZGERALD & CO	09/27/2013	CANTOR FITZGERALD & CO	2,473,000	44,456	56,773	44,456			0		12,318	12,318					
118255	10	8	BUCKEYE TECHNOLOGIES INC			...	02/13/2013	CANTOR FITZGERALD & CO	06/28/2013	GREENTREE BROKERAGE	300,000	8,499	11,108	8,499			0		2,609	2,609		27			
118255	10	8	BUCKEYE TECHNOLOGIES INC			...	05/08/2013	CANTOR FITZGERALD & CO	06/28/2013	GREENTREE BROKERAGE	7,000	263	259	263			0		(4)	(4)		1			
140288	10	1	CAPLEASE INC			...	02/13/2013	CANTOR FITZGERALD & CO	10/11/2013	CANTOR FITZGERALD & CO	1,676,000	10,409	14,145	10,409			0		3,736	3,736		390			
140288	10	1	CAPLEASE INC			...	05/08/2013	CANTOR FITZGERALD & CO	10/11/2013	CANTOR FITZGERALD & CO	5,061,000	36,113	42,714	36,113			0		6,601	6,601		784			
140288	10	1	CAPLEASE INC			...	06/05/2013	CANTOR FITZGERALD & CO	10/11/2013	CANTOR FITZGERALD & CO	5,010,000	43,784	42,284	43,784			0		(1,500)	(1,500)		777			
17243V	10	2	CINEMARK HOLDINGS INC			...	02/13/2013	CANTOR FITZGERALD & CO	06/24/2013	CANTOR FITZGERALD & CO	456,000	13,391	12,254	13,391			0		(1,137)	(1,137)		192			
17243V	10	2	CINEMARK HOLDINGS INC			...	05/08/2013	CANTOR FITZGERALD & CO	06/24/2013	CANTOR FITZGERALD & CO	11,000	338	296	338			0		(42)	(42)		2			
17243V	10	2	CINEMARK HOLDINGS INC			...	06/05/2013	CANTOR FITZGERALD & CO	06/24/2013	CANTOR FITZGERALD & CO	1,776,000	51,381	47,728	51,381			0		(3,654)	(3,654)					
227046	10	9	CROCS INC			...	02/13/2013	CANTOR FITZGERALD & CO	12/11/2013	CANTOR FITZGERALD & CO	437,000	6,645	5,599	5,943		702	(702)		(345)	(345)					
227046	10	9	CROCS INC			...	04/04/2013	GREENTREE BROKERAGE	12/11/2013	CANTOR FITZGERALD & CO	1,849,000	27,382	23,689	25,146		2,236	(2,236)		(1,458)	(1,458)					
227046	10	9	CROCS INC			...	05/08/2013	CANTOR FITZGERALD & CO	12/11/2013	CANTOR FITZGERALD & CO	10,000	165	128	136		29	(29)		(8)	(8)					
227046	10	9	CROCS INC			...	06/05/2013	CANTOR FITZGERALD & CO	12/11/2013	CANTOR FITZGERALD & CO	2,326,000	40,160	29,800	31,634		8,527	(8,527)		(1,834)	(1,834)					

SCHEDULE D - PART 5

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

E15.1

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25659P 40 2	DOLAN CO/THE.....		...	02/13/2013	CANTOR FITZGERALD & CO....	03/06/2013	CANTOR FITZGERALD & CO....	2,040.000	6,970	5,161	6,970				0			(1,809)	(1,809)		
278715 20 6	EBIX INC.....		...	06/21/2013	CANTOR FITZGERALD & CO....	11/07/2013	CANTOR FITZGERALD & CO....	4,427.000	40,909	55,990	40,909				0			15,081	15,081		
278715 20 6	EBIX INC.....		...	07/09/2013	CANTOR FITZGERALD & CO....	11/07/2013	CANTOR FITZGERALD & CO....	2,829.000	28,435	35,780	28,120			315	(315)			7,659	7,659		
302104 10 4	EXONE COMPANY.....		...	02/07/2013	FRIEDMAN BILLING.....	02/08/2013	FBR CAPITAL MARKETS & CO.	4,000.000	72,000	125,911	72,000				0			53,911	53,911		
302104 10 4	EXONE COMPANY.....		...	02/07/2013	FRIEDMAN BILLING.....	03/14/2013	FRIEDMAN BILLINGS RAMSEY	500.000	9,000	15,121	9,000				0			6,121	6,121		
302104 10 4	EXONE COMPANY.....		...	02/07/2013	FRIEDMAN BILLING.....	03/22/2013	FRIEDMAN BILLINGS RAMSEY	500.000	9,000	15,940	9,000				0			6,940	6,940		
302104 10 4	EXONE COMPANY.....		...	02/07/2013	FRIEDMAN BILLING.....	04/10/2013	FRIEDMAN BILLINGS RAMSEY	1,400.000	25,200	48,025	25,200				0			22,825	22,825		
302104 10 4	EXONE COMPANY.....		...	02/07/2013	FRIEDMAN BILLING.....	05/14/2013	FRIEDMAN BILLINGS RAMSEY	650.000	11,700	30,908	11,700				0			19,208	19,208		
302104 10 4	EXONE COMPANY.....		...	02/07/2013	FRIEDMAN BILLING.....	08/07/2013	FRIEDMAN BILLINGS RAMSEY	750.000	13,500	47,127	13,500				0			33,627	33,627		
302104 10 4	EXONE COMPANY.....		...	02/07/2013	FRIEDMAN BILLING.....	12/30/2013	FRIEDMAN BILLINGS RAMSEY	1,450.000	26,100	88,127	26,100				0			62,027	62,027		
302104 10 4	EXONE COMPANY.....		...	02/07/2013	FRIEDMAN BILLING.....	04/30/2013	INTERSTATE GROUP.....	1,250.000	22,500	47,742	22,500				0			25,242	25,242		
302104 10 4	EXONE COMPANY.....		...	02/07/2013	FRIEDMAN BILLING.....	07/09/2013	RAYMOND JAMES & ASSOCIATES	1,500.000	27,000	106,236	27,000				0			79,236	79,236		
39153L 10 6	GREATBATCH INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	04/29/2013	GREENTREE BROKERAGE.....	270.000	7,384	7,462	7,384				0			78	78		
42222G 10 8	HEALTH NET INC.....		...	08/27/2013	CANTOR FITZGERALD & CO....	11/08/2013	STIFEL NICOLAUS.....	4,577.000	137,939	123,158	137,939				0			(14,781)	(14,781)		
42222G 10 8	HEALTH NET INC.....		...	09/27/2013	CANTOR FITZGERALD & CO....	11/08/2013	STIFEL NICOLAUS.....	1,551.000	49,013	41,734	49,013				0			(7,279)	(7,279)		
45774N 10 8	INNOPHOS HOLDINGS INC.....		...	06/19/2013	GREENTREE BROKERAGE.....	10/30/2013	CANTOR FITZGERALD & CO....	2,448.000	120,386	123,255	120,386				0			2,869	2,869	857	
45774N 10 8	INNOPHOS HOLDINGS INC.....		...	06/26/2013	CANTOR FITZGERALD & CO....	10/30/2013	CANTOR FITZGERALD & CO....	920.000	43,641	46,321	43,641				0			2,680	2,680	322	
458334 10 9	INTER PARFUMS INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	06/24/2013	CANTOR FITZGERALD & CO....	473.000	11,079	13,558	11,079				0			2,479	2,479	57	
458334 10 9	INTER PARFUMS INC.....		...	05/08/2013	CANTOR FITZGERALD & CO....	06/24/2013	CANTOR FITZGERALD & CO....	10.000	295	287	295				0			(8)	(8)		
458334 10 9	INTER PARFUMS INC.....		...	06/05/2013	CANTOR FITZGERALD & CO....	06/24/2013	CANTOR FITZGERALD & CO....	1,839.000	56,776	52,713	56,776				0			(4,064)	(4,064)		
48020T 10 1	JONES GROUP INC/THE.....		...	02/20/2013	GREENTREE BROKERAGE.....	08/27/2013	CANTOR FITZGERALD & CO....	7,283.000	87,719	105,838	87,719				0			18,119	18,119	1,092	
48020T 10 1	JONES GROUP INC/THE.....		...	05/08/2013	CANTOR FITZGERALD & CO....	08/27/2013	CANTOR FITZGERALD & CO....	6.000	82	87	82				0			5	5	1	
48020T 10 1	JONES GROUP INC/THE.....		...	06/05/2013	CANTOR FITZGERALD & CO....	08/27/2013	CANTOR FITZGERALD & CO....	2,273.000	33,186	33,032	33,186				0			(155)	(155)	114	
492914 10 6	KEY ENERGY SERVICES INC.....		...	05/08/2013	CANTOR FITZGERALD & CO....	12/19/2013	STIFEL NICOLAUS.....	25.000	157	188	157				0			31	31		
492914 10 6	KEY ENERGY SERVICES INC.....		...	06/05/2013	CANTOR FITZGERALD & CO....	12/19/2013	STIFEL NICOLAUS.....	5,381.000	33,605	40,535	33,605				0			6,931	6,931		
492914 10 6	KEY ENERGY SERVICES INC.....		...	06/24/2013	CANTOR FITZGERALD & CO....	12/19/2013	STIFEL NICOLAUS.....	7,452.000	44,539	56,136	44,539				0			11,597	11,597		
576323 10 9	MASTEC INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	04/03/2013	CANTOR FITZGERALD & CO....	470.000	13,868	12,636	13,868				0			(1,232)	(1,232)		
59156R 10 8	METLIFE INC.....		...	02/21/2013	RAYMOND JAMES & ASSOCIATES	11/25/2013	SANDLER & O'NEIL PARTNERS	5,000.000	176,668	261,785	176,668				0			85,117	85,117	4,125	
651824 10 4	NEWPORT CORP.....		...	06/07/2013	GREENTREE BROKERAGE.....	09/20/2013	CABRERA CAPITAL MARKETS.	8,909.000	121,242	138,848	121,242				0			17,606	17,606		
651824 10 4	NEWPORT CORP.....		...	07/19/2013	GREENTREE BROKERAGE.....	09/20/2013	CABRERA CAPITAL MARKETS.	1,331.000	19,337	20,744	19,337				0			1,407	1,407		
670872 10 0	OM GROUP INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	02/26/2013	CANTOR FITZGERALD & CO....	382.000	10,471	9,381	10,471				0			(1,089)	(1,089)		
678026 10 5	OIL STATES INTERNATIONAL INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	06/13/2013	CANTOR FITZGERALD & CO....	123.000	9,791	11,225	9,791				0			1,434	1,434		
678026 10 5	OIL STATES INTERNATIONAL INC.....		...	05/08/2013	CANTOR FITZGERALD & CO....	06/13/2013	CANTOR FITZGERALD & CO....	2.000	187	183	187				0			(5)	(5)		
690070 10 7	OUTERWALL INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	07/29/2013	CABRERA CAPITAL MARKETS.	117.000	6,188	6,560	6,188				0			372	372		
690070 10 7	OUTERWALL INC.....		...	03/01/2013	GREENTREE BROKERAGE.....	07/29/2013	CABRERA CAPITAL MARKETS.	384.000	19,500	21,530	19,500				0			2,030	2,030		
690070 10 7	OUTERWALL INC.....		...	03/01/2013	GREENTREE BROKERAGE.....	05/08/2013	CANTOR FITZGERALD & CO....	1.000	51	56	51				0			5	5		
690070 10 7	OUTERWALL INC.....		...	05/08/2013	CANTOR FITZGERALD & CO....	07/29/2013	CABRERA CAPITAL MARKETS.	876.000	48,874	49,116	48,874				0			242	242		
690070 10 7	OUTERWALL INC.....		...	06/05/2013	CANTOR FITZGERALD & CO....	07/29/2013	CABRERA CAPITAL MARKETS.	524.000	30,442	29,380	30,442				0			(1,062)	(1,062)		
740585 10 4	PREMIERE GLOBAL SERVICES INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	07/19/2013	GREENTREE BROKERAGE.....	651.000	6,004	6,982	6,004				0			978	978		
740585 10 4	PREMIERE GLOBAL SERVICES INC.....		...	05/08/2013	CANTOR FITZGERALD & CO....	07/23/2013	CABRERA CAPITAL MARKETS.	15.000	174	160	174				0			(13)	(13)		
740585 10 4	PREMIERE GLOBAL SERVICES INC.....		...	06/05/2013	CANTOR FITZGERALD & CO....	07/23/2013	CABRERA CAPITAL MARKETS.	2,650.000	31,218	28,339	31,218				0			(2,879)	(2,879)		

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	09/26/2013	STIFEL NICOLAUS.....	436.000	10,576	13,167	10,576	.....	.....	.....	.....0	.....	.....	.....2,591	2,591	.....	.....
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....		...	05/08/2013	CANTOR FITZGERALD & CO....	09/26/2013	STIFEL NICOLAUS.....	10.000	283	302	283	.....	.....	.....	.....0	.....	.....	.....19	19	.....	.....
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....		...	06/05/2013	CANTOR FITZGERALD & CO....	09/26/2013	STIFEL NICOLAUS.....	1,707.000	50,354	51,552	50,354	.....	.....	.....	.....0	.....	.....	.....1,199	1,199	.....	.....
879369 10 6	TELEFLEX INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	05/10/2013	CANTOR FITZGERALD & CO....	100.000	7,771	8,029	7,771	.....	.....	.....	.....0	.....	.....	.....258	258	34	.....
891777 10 4	TOWER GROUP INC.....		...	03/13/2013	CANTOR FITZGERALD & CO....	03/13/2013	Stock Merger.....	2,512.000	60,802	48,642	43,976	.....	.....	.....	.....0	.....	.....	.....4,665	4,665	.....	.....
92046N 10 2	VALUECLICK INC.....		...	02/13/2013	CANTOR FITZGERALD & CO....	05/23/2013	CANTOR FITZGERALD & CO....	619.000	13,643	16,185	13,643	.....	.....	.....	.....0	.....	.....	.....2,542	2,542	.....	.....
92046N 10 2	VALUECLICK INC.....		...	05/08/2013	CANTOR FITZGERALD & CO....	05/23/2013	CANTOR FITZGERALD & CO....	7.000	186	183	186	.....	.....	.....	.....0	.....	.....	.....(3)	(3)	.....	.....
G8988C 10 5	TOWER GROUP INTERNATIONAL LTD.....		E.	03/13/2013	Stock Merger.....	05/08/2013	CANTOR FITZGERALD & CO....	1.000	17	19	17	.....	.....	.....	.....0	.....	.....	.....2	2	.....	.....
G8988C 10 5	TOWER GROUP INTERNATIONAL LTD.....		E.	03/13/2013	Stock Merger.....	08/08/2013	STIFEL NICOLAUS.....	9,246.980	161,202	159,144	161,202	.....	.....	.....	.....0	.....	.....	.....(2,058)	(2,058)	1,526	.....
G8988C 10 5	TOWER GROUP INTERNATIONAL LTD.....		E.	06/05/2013	CANTOR FITZGERALD & CO....	08/08/2013	STIFEL NICOLAUS.....	2,767.000	54,487	47,621	54,487	.....	.....	.....	.....0	.....	.....	.....(6,866)	(6,866)	457	.....
H27178 10 4	FOSTER WHEELER AG.....		F.	02/13/2013	CANTOR FITZGERALD & CO....	03/01/2013	GREENTREE BROKERAGE.....	433.000	11,003	8,710	11,003	.....	.....	.....	.....0	.....	.....	.....(2,293)	(2,293)	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....								2,292,373	2,784,855	2,263,739	0	0	11,808	(11,808)	0	0	521,116	521,116	10,756	0
9799998.	Total - Common Stocks.....								2,292,373	2,784,855	2,263,739	0	0	11,808	(11,808)	0	0	521,116	521,116	10,756	0
9899999.	Total - Preferred and Common Stocks.....								2,787,763	3,284,855	2,759,129	0	0	11,808	(11,808)	0	0	525,726	525,726	18,256	0
9999999.	Total - Bonds, Preferred and Common Stocks.....								10,538,224	10,515,267	10,531,066	0	21,475	11,808	9,666	0	0	(15,799)	(15,799)	186,120	75,821

National Interstate Insurance Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identifi- cation	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code or Alien Insurer Identification Number	5 NAIC Valuation Method (See SVO Purposes and Procedures Manual)	6 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	7 Total Amount of Such Intangible Assets	8 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
								9 Number of Shares	10 % of Outstanding
Common Stocks - U.S. Property and Casualty Insurer									
63655# 10 2	NATIONAL INTERSTATE CO OF HAWAII.....		11051.....	2ciB1.....	..NO.....		11,291,914	500,000.000	100.0
89684# 10 2	TRIUMPHE CASUALTY COMPANY.....		41106.....	2ciB1.....	..NO.....		17,633,183	75,000.000	100.0
92206@ 10 7	VANLINER INS CO.....		21172.....	2ciB1.....	..YES.....	14,513,765	136,431,290	3,000.000	100.0
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....					14,513,765	165,356,387	XXX.....	XXX.....
Common Stocks - Other Affiliates									
89391# 10 6	TRANSPROTECTION SVCS CO.....			2ciB3.....	..NO.....			300.000	100.0
G9319# 10 6	VANLINER REINS LTD.....	..F.....		2ciB3.....	..NO.....		183,840	120,000.000	100.0
1799999.	Total - Common Stocks - Other Affiliates.....					0	183,840	XXX.....	XXX.....
1899999.	Total - Common Stocks.....					14,513,765	165,540,227	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....					14,513,765	165,540,227	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: \$......242,609,618.
2. Total amount of intangible assets nonadmitted \$......0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21	
		3	4					9	10	11	12			15	16	17	18	19	20		
CUSIP Identification	Description	Code	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
Exempt Money Market Mutual Funds																					
23380W	54 S	REICH & TANG DAILY INCOME FUND.....	.....	..	12/31/2013.	DIRECT.....	XXX.....	23,625	.....	.....	.....	.....	.....23,625	.....	.....	.....	.....	.....	MON..	1	.....
31846V	41 9	FIRST AMER TREAS OBLIG FD INSTL.....	SD....	..	12/31/2013.	DIRECT.....	XXX.....	10,000	.....	.....	.....	.....	.....10,000	.....	.....	.....	.....	.....	MON..	.....	.....
31846V	41 9	FIRST AMER TREAS OBLIG FD INSTL.....	.....	..	12/31/2013.	DIRECT.....	XXX.....	8,670	.....	.....	.....	.....	.....8,670	.....	.....	.....	.....	.....	MON..	.....	.....
31846V	44 3	FIRST AMER GOVT OBLIG FD INSTL.....	.....	..	12/31/2013.	DIRECT.....	XXX.....	0	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....	MON..	0	.....
31846V	80 7	FIRST AMER GOVT OBLIG FD INSTL.....	.....	..	12/31/2013.	DIRECT.....	XXX.....	2,893,316	.....	.....	.....	.....	.....2,893,316	.....	.....	.....	.....	.....	MON..	.....	.....
60934N	10 4	FEDERATED GOVT OBLIGATION FUND.....	.....	..	12/31/2013.	DIRECT.....	XXX.....	1,935,920	.....	.....	.....	.....	.....1,935,920	65	.....	.....0.010	0.010	MON..	761	.....	
60934N	10 4	FEDERATED GOVT OBLIGATION FUND.....	.....	..	12/31/2013.	DIRECT.....	XXX.....	2,180,488	.....	.....	.....	.....	.....2,180,488	.....	.....	.....0.010	0.010	MON..	893	.....	
60934N	50 0	FEDERATED MONEY MKT OBLIGS.....	.....	..	12/31/2013.	DIRECT.....	XXX.....	2,946	.....	.....	.....	.....	.....2,946	.....	.....	.....	.....	MON..	0	.....	
94975H	29 6	WELLS FARGO ADV TR PL MM INS.....	SD....	..	12/31/2013.	DIRECT.....	XXX.....	100,500	.....	.....	.....	.....	.....100,500	.....	.....	.....0.010	0.010	MON..	10	.....	
94975H	29 6	WELLS FARGO ADV TR PL MM INS.....	.....	..	12/31/2013.	DIRECT.....	XXX.....	10	.....	.....	.....	.....	.....10	.....	.....	.....	.....	MON..	.....	.....	
8899999. Total - Exempt Money Market Mutual Funds.....								7,155,475	0	0	0	0	XXX.....	7,155,475	65	0	XXX.....	XXX.....	XXX.....	1,665	0
Class One Money Market Mutual Funds																					
26188J	20 6	DREYFUS CASH MGMT FUND.....	SD....	..	12/31/2013.	DIRECT.....	XXX.....	50,000	.....	.....	.....	.....	.....50,000	.....	.....	.....	.....	.....	MON..	19	.....
8999999. Total - Class One Money Market Mutual Funds.....								50,000	0	0	0	0	XXX.....	50,000	0	0	XXX.....	XXX.....	XXX.....	19	0
9199999. Total - Short-Term Investments.....								7,205,475	0	0	0	0	XXX.....	7,205,475	65	0	XXX.....	XXX.....	XXX.....	1,684	0

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

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

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

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

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

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

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

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Key Bank..... Cleveland, OH.....	.....	.....	.....	.....	.....(302,781)	XXX
Fifth Third..... Cincinnati, OH.....	.....	.....	.....	.....	.....2,645,241	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories.....	.XXX...	XXX.....	62	.....	.....98,189	XXX..
0199999. Total - Open Depositories.....	.XXX...	XXX.....	62	0	2,440,649	XXX..
0399999. Total Cash on Deposit.....	.XXX...	XXX.....	62	0	2,440,649	XXX..
0499999. Cash in Company's Office.....	.XXX...	XXX.....	XXX.....	XXX.....	800	XXX..
0599999. Total Cash.....	.XXX...	XXX.....	62	0	2,441,449	XXX..

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	3,390,392	4. April.....	922,550	7. July.....	1,272,232	10. October.....	(3,596,040)
2. February.....	3,587,237	5. May.....	3,191,536	8. August.....	5,578,719	11. November.....	(1,332,847)
3. March.....	3,576,379	6. June.....	3,902,447	9. September.....	4,740,380	12. December.....	2,441,449

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			2,193,154	2,332,732
4.	Arkansas.....AR	...C...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			199,998	200,000
5.	California.....CA	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			50,752,312	52,514,733
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			108,957	116,360
9.	District of Columbia.....DC						
10.	Florida.....FL	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			315,878	319,435
11.	Georgia.....GA	...ST..	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			100,500	100,500
12.	Hawaii.....HI						
13.	Idaho.....ID	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			254,998	264,297
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	...O...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			803,120	811,123
23.	Michigan.....MI	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			350,021	383,782
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			35,305	44,094
28.	Nebraska.....NE						
29.	Nevada.....NV	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			337,077	350,242
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			353,584	364,676
33.	New York.....NY						
34.	North Carolina.....NC	...O...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			320,542	350,449
35.	North Dakota.....ND						
36.	Ohio.....OH	...B...	PLEDGED FOR BENEFIT OF ALL POLICYHOLDERS.....	2,980,110	3,125,528		
37.	Oklahoma.....OK						
38.	Oregon.....OR	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			531,568	555,418
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC						
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA	...B...	PLEDGED FOR PROTECTION OF POLICYHOLDERS.....			196,703	207,186
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	...XXX..	XXX.....	0	0	0	0
59.	Total.....	...XXX..	XXX.....	2,980,110	3,125,528	56,853,715	58,915,025
DETAILS OF WRITE-INS							
5801.	.....						
5802.	.....						
5803.	.....						
5898.	Summary of remaining write-ins for line 58 from overflow page.....	...XXX..	XXX.....	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	...XXX..	XXX.....	0	0	0	0

2013 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

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