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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Integrity Life Insurance Company

NAIC Group Code 0836 (Current) 0836 (Prior) NAIC Company Code 74780 Employer's ID Number 86-0214103

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

Country of Domicile United States of America

Incorporated/Organized 05/03/1966 Commenced Business 05/25/1966

Statutory Home Office 400 Broadway (Street and Number), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Mail Address 400 Broadway (Street and Number or P.O. Box), Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Broadway (Street and Number)
Cincinnati , OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address www.integritylife.com

Statutory Statement Contact Bradley J. Hunkler (Name), 513-629-2980 (Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board	John Finn Barrett	Senior VP & Chief Actuary	Nora Eyre Moushey
President & CEO	Jill Tripp McGruder	Secretary	Edward Joseph Babbitt

OTHER

Mark Erdem Caner Sr VP	Daniel Joseph Downing Sr VP	Scott Warner Edblom VP
Brian Anthony Eichhold VP	Daniel Wayne Harris VP	David Todd Henderson VP & Chief Risk Officer
Kevin Louis Howard Sr VP	Bradley Joseph Hunkler VP, Chief Accounting Officer	Phillip Earl King VP & Auditor
Paul Matthew Kruth VP	Constance Marie Maccarone Sr VP	Nicholas Peter Sargen Sr VP
Denise Lynn Sparks VP	James Joseph Vance VP & Treasurer	Terrie Ann Wiedenheft VP
Patricia Jean Wilson VP		

DIRECTORS OR TRUSTEES

Edward Joseph Babbitt	John Finn Barrett	Jill Tripp McGruder
Robert Lewis Walker	Donald Joseph Wuebbling	

State of Ohio
County of Hamilton SS:

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

Jill Tripp McGruder President & CEO	Edward Joseph Babbitt Secretary	Bradley Joseph Hunkler VP, Chief Accounting Officer

Subscribed and sworn to before me this
7th day of February, 2014

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	6,948,344	0.203	6,948,344		6,948,344	0.203
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	1,000,000	0.029	1,000,000		1,000,000	0.029
1.22 Issued by U.S. government sponsored agencies		0.000	0		0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	63,835,068	1.861	63,835,068		63,835,068	1.861
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	8,566,376	0.250	8,566,376		8,566,376	0.250
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,664,341	0.049	1,664,341		1,664,341	0.049
1.43 Revenue and assessment obligations	134,406,503	3.918	134,406,503		134,406,503	3.918
1.44 Industrial development and similar obligations	100,000	0.003	100,000		100,000	0.003
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	25,271,280	0.737	25,271,280		25,271,280	0.737
1.512 Issued or guaranteed by FNMA and FHLMC	66,020,558	1.924	66,020,558		66,020,558	1.924
1.513 All other		0.000	0		0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	166,285,726	4.847	166,285,726		166,285,726	4.847
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000	0		0	0.000
1.523 All other	274,221,454	7.994	274,221,454		274,221,454	7.994
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,344,495,889	39.192	1,344,495,889		1,344,495,889	39.192
2.2 Unaffiliated non-U.S. securities (including Canada)	441,116,373	12.858	441,116,373		441,116,373	12.858
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	2,292,558	0.067	2,292,558		2,292,558	0.067
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	203,911,060	5.944	203,911,060		203,911,060	5.944
3.4 Other equity securities:						
3.41 Affiliated	320,974,785	9.356	320,974,785		320,974,785	9.356
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans	40,183,276	1.171	40,183,276		40,183,276	1.171
4.6 Mezzanine real estate loans	2,571,000	0.075	2,571,000		2,571,000	0.075
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans	116,463,749	3.395	116,463,749		116,463,749	3.395
7. Derivatives	0	0.000	0		0	0.000
8. Receivables for securities	3,032,059	0.088	3,032,059		3,032,059	0.088
9. Securities Lending (Line 10, Asset Page reinvested collateral)	10,334,905	0.301	10,334,905	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	103,766,817	3.025	103,766,817	10,334,905	114,101,722	3.326
11. Other invested assets	93,084,562	2.713	93,084,562		93,084,562	2.713
12. Total invested assets	3,430,546,682	100.000	3,430,546,683	10,334,905	3,430,546,683	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		43,729,943
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	312,421	312,421
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		1,288,088
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		42,754,276
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		42,754,276
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		42,754,276

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		78,174,696
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	16,217,893	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	13,400,163	29,618,056
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		41
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	2,420,692	
	5.2 Totals, Part 3, Column 9	0	2,420,692
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		17,127,273
8.	Deduct amortization of premium and depreciation		1,650
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		93,084,562
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		93,084,562

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,036,705,793
2.	Cost of bonds and stocks acquired, Part 3, Column 7		699,241,254
3.	Accrual of discount		6,019,550
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	3,692,400	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	59,469,740	
	4.4. Part 4, Column 11	(8,298,501)	54,863,639
5.	Total gain (loss) on disposals, Part 4, Column 19		25,514,122
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		747,889,083
7.	Deduct amortization of premium		7,090,091
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	4,986,970	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	734,992	
	9.4. Part 4, Column 13	532,921	6,254,883
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		3,061,110,301
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		3,061,110,301

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	33,219,625	33,327,746	33,593,828	32,593,886
Governments	2. Canada	54,924,358	56,459,294	55,079,615	53,250,000
(Including all obligations guaranteed by governments)	3. Other Countries	8,910,710	8,331,774	9,018,160	8,000,000
	4. Totals	97,054,693	98,118,814	97,691,603	93,843,886
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,017,469	5,301,300	5,074,320	5,000,000
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	372,026,025	374,113,544	375,250,532	354,949,779
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	1,584,451,342	1,697,453,522	1,568,015,537	1,610,479,195
	9. Canada	104,463,246	113,820,372	104,643,261	102,698,000
	10. Other Countries	370,919,133	394,786,995	370,603,784	368,790,926
	11. Totals	2,059,833,721	2,206,060,889	2,043,262,582	2,081,968,121
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,533,931,908	2,683,594,547	2,521,279,037	2,535,761,786
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	183,903,921	183,903,921	115,365,075	
Industrial and Miscellaneous (unaffiliated)	21. Canada	3,509,777	3,509,777	3,125,205	
	22. Other Countries	18,789,920	18,789,920	16,629,057	
	23. Totals	206,203,618	206,203,618	135,119,337	
Parent, Subsidiaries and Affiliates	24. Totals	320,974,785	320,974,785	228,981,540	
	25. Total Common Stocks	527,178,403	527,178,403	364,100,877	
	26. Total Stocks	527,178,403	527,178,403	364,100,877	
	27. Total Bonds and Stocks	3,061,110,311	3,210,772,950	2,885,379,914	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	1,470,477	20,859,481	4,077,720	6,792,820	49,126	33,249,624	1.3	61,252,942	2.3	33,249,624	0
1.2 NAIC 2						0	0.0	0	0.0		0
1.3 NAIC 3						0	0.0	0	0.0		0
1.4 NAIC 4						0	0.0	0	0.0		0
1.5 NAIC 5						0	0.0	0	0.0		0
1.6 NAIC 6						0	0.0	0	0.0		0
1.7 Totals	1,470,477	20,859,481	4,077,720	6,792,820	49,126	33,249,624	1.3	61,252,942	2.3	33,249,624	0
2. All Other Governments											
2.1 NAIC 1	15,801,026	38,109,502	10,795,490	6,430,102		71,136,120	2.7	54,320,038	2.1	66,137,362	4,998,758
2.2 NAIC 2						0	0.0	0	0.0		0
2.3 NAIC 3						0	0.0	0	0.0		0
2.4 NAIC 4						0	0.0	0	0.0		0
2.5 NAIC 5						0	0.0	0	0.0		0
2.6 NAIC 6						0	0.0	0	0.0		0
2.7 Totals	15,801,026	38,109,502	10,795,490	6,430,102	0	71,136,120	2.7	54,320,038	2.1	66,137,362	4,998,758
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1						0	0.0	0	0.0		0
3.2 NAIC 2						0	0.0	0	0.0		0
3.3 NAIC 3						0	0.0	0	0.0		0
3.4 NAIC 4						0	0.0	0	0.0		0
3.5 NAIC 5						0	0.0	0	0.0		0
3.6 NAIC 6						0	0.0	0	0.0		0
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1		5,017,469				5,017,469	0.2	6,280,704	0.2	5,017,469	0
4.2 NAIC 2						0	0.0	0	0.0		0
4.3 NAIC 3						0	0.0	0	0.0		0
4.4 NAIC 4						0	0.0	0	0.0		0
4.5 NAIC 5						0	0.0	0	0.0		0
4.6 NAIC 6						0	0.0	0	0.0		0
4.7 Totals	0	5,017,469	0	0	0	5,017,469	0.2	6,280,704	0.2	5,017,469	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	37,122,443	96,325,043	109,655,666	71,162,199	55,860,678	370,126,029	14.0	411,456,185	15.6	370,126,029	0
5.2 NAIC 2					2,900,000	2,900,000	0.1	2,300,000	0.1	2,800,000	100,000
5.3 NAIC 3						0	0.0	0	0.0		0
5.4 NAIC 4						0	0.0	0	0.0		0
5.5 NAIC 5						0	0.0	0	0.0		0
5.6 NAIC 6						0	0.0	0	0.0		0
5.7 Totals	37,122,443	96,325,043	109,655,666	71,162,199	58,760,678	373,026,029	14.1	413,756,185	15.7	372,926,029	100,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	275,794,126	332,450,319	389,093,749	115,910,024	151,128,926	1,264,377,144	47.9	1,222,376,651	46.4	919,876,648	344,500,496
6.2 NAIC 2	37,848,281	218,128,005	168,552,501	87,157,820	119,620,315	631,306,922	23.9	575,918,324	21.9	458,393,455	172,913,467
6.3 NAIC 3	2,659,110	31,513,716	55,020,606	11,736,150	1,250,704	102,180,286	3.9	95,231,722	3.6	58,641,075	43,539,211
6.4 NAIC 4	4,425,575	40,398,462	38,489,680	2,139,596	2,374,932	87,828,245	3.3	122,538,039	4.7	57,065,510	30,762,735
6.5 NAIC 5	1,422,997	13,222,478	2,928,774	1,136,548	2,218,444	20,929,241	0.8	15,685,722	0.6	18,124,184	2,805,057
6.6 NAIC 6	85,270	913,821	333,138	247,255	74,610	1,654,094	0.1	5,271,264	0.2	1,598,779	55,315
6.7 Totals	322,235,359	636,626,801	654,418,448	218,327,393	276,667,931	2,108,275,932	79.9	2,037,021,722	77.4	1,513,699,651	594,576,281
7. Hybrid Securities											
7.1 NAIC 1					1,000,000	1,000,000	0.0	1,000,000	0.0	1,000,000	0
7.2 NAIC 2		1,003,955		3,708,820	5,711,939	10,424,714	0.4	15,420,672	0.6	8,265,894	2,158,820
7.3 NAIC 3	8,417,122	9,110,754		12,387,476	6,000,000	35,915,352	1.4	41,807,043	1.6	18,387,476	17,527,876
7.4 NAIC 4						0	0.0	2,018,639	0.1		0
7.5 NAIC 5						0	0.0	0	0.0		0
7.6 NAIC 6						0	0.0	0	0.0		0
7.7 Totals	8,417,122	10,114,709	0	16,096,296	12,711,939	47,340,066	1.8	60,246,354	2.3	27,653,370	19,686,696
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1						0	0.0	0	0.0		0
8.2 NAIC 2						0	0.0	0	0.0		0
8.3 NAIC 3						0	0.0	0	0.0		0
8.4 NAIC 4						0	0.0	0	0.0		0
8.5 NAIC 5						0	0.0	0	0.0		0
8.6 NAIC 6						0	0.0	0	0.0		0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 330,188,072	492,761,814	513,622,625	200,295,145	208,038,730	1,744,906,386	66.1	XXX	XXX	1,395,407,132	349,499,254
9.2 NAIC 2	(d) 37,848,281	219,131,960	168,552,501	90,866,640	128,232,254	644,631,636	24.4	XXX	XXX	469,459,349	175,172,287
9.3 NAIC 3	(d) 11,076,232	40,624,470	55,020,606	24,123,626	7,250,704	138,095,638	5.2	XXX	XXX	77,028,551	61,067,087
9.4 NAIC 4	(d) 4,425,575	40,398,462	38,489,680	2,139,596	2,374,932	87,828,245	3.3	XXX	XXX	57,065,510	30,762,735
9.5 NAIC 5	(d) 1,422,997	13,222,478	2,928,774	1,136,548	2,218,444	(c) 20,929,241	0.8	XXX	XXX	18,124,184	2,805,057
9.6 NAIC 6	(d) 85,270	913,821	333,138	247,255	74,610	(c) 1,654,094	0.1	XXX	XXX	1,598,779	55,315
9.7 Totals	385,046,427	807,053,005	778,947,324	318,808,810	348,189,674	(b) 2,638,045,240	100.0	XXX	XXX	2,018,683,505	619,361,735
9.8 Line 9.7 as a % of Col. 6	14.6	30.6	29.5	12.1	13.2	100.0	XXX	XXX	XXX	76.5	23.5
10. Total Bonds Prior Year											
10.1 NAIC 1	165,281,617	617,833,473	571,830,483	201,332,496	200,408,451	XXX	XXX	1,756,686,520	66.7	1,463,874,290	292,812,230
10.2 NAIC 2	17,531,561	152,724,284	204,337,438	80,667,155	138,378,558	XXX	XXX	593,638,996	22.5	442,662,193	150,976,803
10.3 NAIC 3	2,680,350	36,655,343	66,016,297	22,220,849	9,465,926	XXX	XXX	137,038,765	5.2	82,035,873	55,002,892
10.4 NAIC 4	3,566,112	49,717,090	53,072,164	11,410,226	6,791,086	XXX	XXX	124,556,678	4.7	90,573,041	33,983,637
10.5 NAIC 5	1,171,055	7,347,090	3,045,641	472,318	3,649,618	XXX	XXX	(c) 15,685,722	0.6	13,022,986	2,662,736
10.6 NAIC 6	234,333	4,622,946	362,655	26,883	24,447	XXX	XXX	(c) 5,271,264	0.2	1,672,371	3,598,893
10.7 Totals	190,465,028	868,900,226	898,664,678	316,129,927	358,718,086	XXX	XXX	(b) 2,632,877,945	100.0	2,093,840,754	539,037,191
10.8 Line 10.7 as a % of Col. 8	7.2	33.0	34.1	12.0	13.6	XXX	XXX	100.0	XXX	79.5	20.5
11. Total Publicly Traded Bonds											
11.1 NAIC 1	312,134,597	400,543,829	355,860,435	147,963,110	178,905,161	1,395,407,132	52.9	1,463,874,290	55.6	1,395,407,132	XXX
11.2 NAIC 2	15,935,228	166,949,438	95,806,663	82,351,315	108,416,705	469,459,349	17.8	442,662,193	16.8	469,459,349	XXX
11.3 NAIC 3	2,121,444	20,561,497	22,971,280	24,123,626	7,250,704	77,028,551	2.9	82,035,873	3.1	77,028,551	XXX
11.4 NAIC 4	4,425,575	24,482,801	23,642,605	2,139,596	2,374,932	57,065,509	2.2	90,573,041	3.4	57,065,509	XXX
11.5 NAIC 5	1,403,496	10,808,348	2,557,347	1,136,548	2,218,444	18,124,183	0.7	13,022,986	0.5	18,124,183	XXX
11.6 NAIC 6	81,892	861,884	333,138	247,255	74,610	1,598,779	0.1	1,672,371	0.1	1,598,779	XXX
11.7 Totals	336,102,232	624,207,797	501,171,468	257,961,450	299,240,556	2,018,683,503	76.5	2,093,840,754	79.5	2,018,683,503	XXX
11.8 Line 11.7 as a % of Col. 6	16.6	30.9	24.8	12.8	14.8	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	12.7	23.7	19.0	9.8	11.3	76.5	XXX	XXX	XXX	76.5	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	18,053,475	92,217,985	157,762,190	52,332,035	29,133,569	349,499,254	13.2	292,812,230	11.1	XXX	349,499,254
12.2 NAIC 2	21,913,053	52,182,522	72,745,838	8,515,325	19,815,549	175,172,287	6.6	150,976,803	5.7	XXX	175,172,287
12.3 NAIC 3	8,954,788	20,062,973	32,049,326	0	0	61,067,087	2.3	55,002,892	2.1	XXX	61,067,087
12.4 NAIC 4	0	15,915,661	14,847,075	0	0	30,762,736	1.2	33,983,637	1.3	XXX	30,762,736
12.5 NAIC 5	19,501	2,414,130	371,427	0	0	2,805,058	0.1	2,662,736	0.1	XXX	2,805,058
12.6 NAIC 6	3,378	51,937	0	0	0	55,315	0.0	3,598,893	0.1	XXX	55,315
12.7 Totals	48,944,195	182,845,208	277,775,856	60,847,360	48,949,118	619,361,737	23.5	539,037,191	20.5	XXX	619,361,737
12.8 Line 12.7 as a % of Col. 6	7.9	29.5	44.8	9.8	7.9	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	1.9	6.9	10.5	2.3	1.9	23.5	XXX	XXX	XXX	XXX	23.5

(a) Includes $ 529,120,126 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year, $ 9,000,000 prior year of bonds with Z designations and $ ..... , current year $ ..... prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 60,517 current year, $ 90,410 prior year of bonds with 5* designations and $ 71,069 , current year $ 23,571 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 $ 104,113,329 ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	30,000	6,899,219	0	1,000,000	49,126	7,978,345	0.3	33,232,441	1.3	7,978,345	0
1.2 Residential Mortgage-Backed Securities	1,440,477	13,960,262	4,077,720	5,792,820		25,271,279	1.0	28,020,501	1.1	25,271,279	0
1.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
1.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
1.5 Totals	1,470,477	20,859,481	4,077,720	6,792,820	49,126	33,249,624	1.3	61,252,942	2.3	33,249,624	0
2. All Other Governments											
2.1 Issuer Obligations	15,801,026	38,109,502	10,795,490	6,430,102		71,136,120	2.7	54,320,038	2.1	66,137,362	4,998,758
2.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
2.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
2.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
2.5 Totals	15,801,026	38,109,502	10,795,490	6,430,102	0	71,136,120	2.7	54,320,038	2.1	66,137,362	4,998,758
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations						0	0.0	0	0.0		0
3.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
3.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
3.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
3.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		5,017,469				5,017,469	0.2	6,280,704	0.2	5,017,469	0
4.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0	0	0
4.5 Totals	0	5,017,469	0	0	0	5,017,469	0.2	6,280,704	0.2	5,017,469	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	14,666,446	1,205,212	13,759,968	8,485,911	8,617,948	46,735,485	1.8	56,846,705	2.2	46,635,485	100,000
5.2 Residential Mortgage-Backed Securities	17,909,930	71,570,008	71,821,320	33,601,411	5,601,420	200,504,089	7.6	224,556,360	8.5	200,504,089	0
5.3 Commercial Mortgage-Backed Securities	1,516,327	15,554,781	12,474,034	1,272,572	984,480	31,802,194	1.2	25,057,290	1.0	31,802,194	0
5.4 Other Loan-Backed and Structured Securities	3,029,740	7,995,042	11,600,343	27,802,304	43,556,830	93,984,259	3.6	107,295,828	4.1	93,984,259	0
5.5 Totals	37,122,443	96,325,043	109,655,665	71,162,198	58,760,678	373,026,027	14.1	413,756,183	15.7	372,926,027	100,000
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	270,940,698	487,279,355	540,108,555	179,502,141	241,827,998	1,719,658,747	65.2	1,655,699,937	62.9	1,260,114,851	459,543,896
6.2 Residential Mortgage-Backed Securities	13,126,133	36,377,996	24,438,431	18,482,856	10,439,457	102,864,873	3.9	112,836,512	4.3	91,289,776	11,575,097
6.3 Commercial Mortgage-Backed Securities	33,333,663	78,566,850	58,711,376	673,623	71,069	171,356,581	6.5	174,375,637	6.6	123,300,987	48,055,594
6.4 Other Loan-Backed and Structured Securities	4,834,865	34,402,600	31,160,086	19,668,773	24,329,406	114,395,730	4.3	94,109,634	3.6	38,994,037	75,401,693
6.5 Totals	322,235,359	636,626,801	654,418,448	218,327,393	276,667,930	2,108,275,931	79.9	2,037,021,720	77.4	1,513,699,651	594,576,280
7. Hybrid Securities											
7.1 Issuer Obligations		1,003,955		2,158,820	10,712,466	13,875,241	0.5	19,876,490	0.8	11,716,421	2,158,820
7.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
7.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
7.4 Other Loan-Backed and Structured Securities	8,417,122	9,110,754		13,937,476	1,999,473	33,464,825	1.3	40,369,865	1.5	15,936,949	17,527,876
7.5 Totals	8,417,122	10,114,709	0	16,096,296	12,711,939	47,340,066	1.8	60,246,355	2.3	27,653,370	19,686,696
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations						0	0.0	0	0.0		0
8.2 Residential Mortgage-Backed Securities						0	0.0	0	0.0		0
8.3 Commercial Mortgage-Backed Securities						0	0.0	0	0.0		0
8.4 Other Loan-Backed and Structured Securities						0	0.0	0	0.0		0
8.5 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	301,438,170	539,514,712	564,664,013	197,576,974	261,207,538	1,864,401,407	70.7	XXX	XXX	1,397,599,933	466,801,474
9.2 Residential Mortgage-Backed Securities	32,476,540	121,908,266	100,337,471	57,877,087	16,040,877	328,640,241	12.5	XXX	XXX	317,065,144	11,575,097
9.3 Commercial Mortgage-Backed Securities	34,849,990	94,121,631	71,185,410	1,946,195	1,055,549	203,158,775	7.7	XXX	XXX	155,103,181	48,055,594
9.4 Other Loan-Backed and Structured Securities	16,281,727	51,508,396	42,760,429	61,408,553	69,885,709	241,844,814	9.2	XXX	XXX	148,915,245	92,929,569
9.5 Totals	385,046,427	807,053,005	778,947,323	318,808,809	348,189,673	2,638,045,237	100.0	XXX	XXX	2,018,683,503	619,361,734
9.6 Line 9.5 as a % of Col. 6	14.6	30.6	29.5	12.1	13.2	100.0	XXX	XXX	XXX	76.5	23.5
10. Total Bonds Prior Year											
10.1 Issuer Obligations	111,731,461	559,982,301	694,067,979	193,358,201	267,116,373	XXX	XXX	1,826,256,315	69.4	1,395,557,388	430,698,927
10.2 Residential Mortgage-Backed Securities	48,263,387	149,105,996	111,766,781	40,221,553	16,055,656	XXX	XXX	365,413,373	13.9	363,969,386	1,443,987
10.3 Commercial Mortgage-Backed Securities	21,155,526	109,093,358	66,858,643	1,108,203	1,217,197	XXX	XXX	199,432,927	7.6	156,916,305	42,516,622
10.4 Other Loan-Backed and Structured Securities	9,314,654	50,718,569	25,971,275	81,441,969	74,328,860	XXX	XXX	241,775,327	9.2	177,397,675	64,377,652
10.5 Totals	190,465,028	868,900,224	898,664,678	316,129,926	358,718,086	XXX	XXX	2,632,877,942	100.0	2,093,840,754	539,037,188
10.6 Line 10.5 as a % of Col. 8	7.2	33.0	34.1	12.0	13.6	XXX	XXX	100.0	XXX	79.5	20.5
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	266,091,136	420,298,846	342,499,590	150,516,908	218,193,452	1,397,599,932	53.0	1,395,557,388	53.0	1,397,599,932	XXX
11.2 Residential Mortgage-Backed Securities	31,912,739	118,246,219	96,736,395	55,063,946	15,105,845	317,065,144	12.0	363,969,386	13.8	317,065,144	XXX
11.3 Commercial Mortgage-Backed Securities	33,577,115	73,413,252	45,770,293	1,286,970	1,055,549	155,103,179	5.9	156,916,305	6.0	155,103,179	XXX
11.4 Other Loan-Backed and Structured Securities	4,521,240	12,249,481	16,165,189	51,093,624	64,885,709	148,915,243	5.6	177,397,675	6.7	148,915,243	XXX
11.5 Totals	336,102,230	624,207,798	501,171,467	257,961,448	299,240,555	2,018,683,498	76.5	2,093,840,754	79.5	2,018,683,498	XXX
11.6 Line 11.5 as a % of Col. 6	16.6	30.9	24.8	12.8	14.8	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	12.7	23.7	19.0	9.8	11.3	76.5	XXX	XXX	XXX	76.5	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	35,347,034	119,215,866	222,164,423	47,060,066	43,014,086	466,801,475	17.7	430,698,927	16.4	XXX	466,801,475
12.2 Residential Mortgage-Backed Securities	563,801	3,662,047	3,601,076	2,813,141	935,032	11,575,097	0.4	1,443,987	0.1	XXX	11,575,097
12.3 Commercial Mortgage-Backed Securities	1,272,875	20,708,379	25,415,117	659,225	0	48,055,596	1.8	42,516,622	1.6	XXX	48,055,596
12.4 Other Loan-Backed and Structured Securities	11,760,487	39,258,915	26,595,240	10,314,929	5,000,000	92,929,571	3.5	64,377,652	2.4	XXX	92,929,571
12.5 Totals	48,944,197	182,845,207	277,775,856	60,847,361	48,949,118	619,361,739	23.5	539,037,188	20.5	XXX	619,361,739
12.6 Line 12.5 as a % of Col. 6	7.9	29.5	44.8	9.8	7.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	1.9	6.9	10.5	2.3	1.9	23.5	XXX	XXX	XXX	XXX	23.5

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	69,892,762	69,892,762	0	0	0
2. Cost of short-term investments acquired	712,986,332	712,986,332			
3. Accrual of discount	15	15			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	1,318	1,318			
6. Deduct consideration received on disposals	695,965,729	695,965,729			
7. Deduct amortization of premium	191,296	191,296			
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)	86,723,402	86,723,402	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	86,723,402	86,723,402	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			(48,522)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(294,763)		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(6,015,158)	(6,309,921)	
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(165,834)		
	3.2 Section 2, Column 19	4,202	(161,632)	
4.	Total gain (loss) on termination recognized, Section 2, Column 22			714,751
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(5,344,735)
6.	Amortization:			
	6.1 Section 1, Column 19	0		
	6.2 Section 2, Column 21	0	0	
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20	0		
	7.2 Section 2, Column 23	0	0	
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	0		
	8.2 Section 2, Column 20	0	0	
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			(460,589)
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			(460,589)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(483,737)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				938,351
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(173,158)			
	3.14 Section 1, Column 18, prior year	(116,620)	(56,538)	(56,538)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(173,158)			
	3.24 Section 1, Column 19, prior year	(116,620)	(56,538)	(56,538)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(1,134,916)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	(1,134,916)	(1,134,916)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				454,614
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				454,614

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	(460,597)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	454,614	
3.	Total (Line 1 plus Line 2)		(5,983)
4.	Part D, Section 1, Column 5	454,614	
5.	Part D, Section 1, Column 6	(460,597)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	(460,597)	
8.	Part B, Section 1, Column 13	17,118	
9.	Total (Line 7 plus Line 8)		(443,479)
10.	Part D, Section 1, Column 8	17,118	
11.	Part D, Section 1, Column 9	(460,597)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	454,614	
15.	Part D, Section 1, Column 11	454,614	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	0	0	0
2. Cost of cash equivalents acquired	3,327,750,044	3,327,750,044	
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	4,914	4,914	
6. Deduct consideration received on disposals	3,310,351,808	3,310,351,808	
7. Deduct amortization of premium	13,222	13,222	
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)	17,389,928	17,389,928	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	17,389,928	17,389,928	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0009042		Garden City	ID		10/21/2005	5.980	3,139,963	0	0	0	0	0	5,150,000	09/26/2005
0009044		Springville	UT		04/05/2006	6.070	3,416,476	0	0	0	0	0	6,080,000	02/12/2006
0009046		Sacramento	CA		02/02/2007	6.040	9,680,088	0	0	0	0	0	15,650,000	12/18/2006
0009047		Ocala	FL		10/19/2007	6.080	6,595,622	0	0	0	0	0	11,400,000	08/06/2007
0009048		Naples	FL		03/04/2010	6.950	8,051,697	0	0	0	0	0	14,200,000	11/16/2009
0009049		Los Angeles	CA		06/02/2011	6.000	4,624,084	0	0	0	0	0	7,800,000	04/05/2011
0009050		Houston	TX		09/28/2011	5.250	4,675,347	0	0	0	0	0	7,278,481	04/21/2011
0599999. Mortgages in good standing - Commercial mortgages-all other							40,183,277	0	0	0	0	0	67,558,481	XXX
0009051		Cranberry Township	PA		11/06/2012	10.000	2,571,000	0	0	0	0	0	21,000,000	04/10/2011
0699999. Mortgages in good standing - Mezzanine Loans							2,571,000	0	0	0	0	0	21,000,000	XXX
0899999. Total Mortgages in good standing							42,754,277	0	0	0	0	0	88,558,481	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							42,754,277	0	0	0	0	0	88,558,481	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009051	Cranberry Township	PA		11/06/2012	10.000	0	312,421	21,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						0	312,421	21,000,000
0899999. Total Mortgages in good standing						0	312,421	21,000,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						0	312,421	21,000,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009042	Garden City	ID		10/21/2005		3,249,330	0	0	0	0	0	0	0	109,367	0	0	0
0009044	Springville	UT		04/05/2006		3,524,613	0	0	0	0	0	0	0	108,136	0	0	0
0009046	Sacramento	CA		02/02/2007		9,940,520	0	0	0	0	0	0	0	260,432	0	0	0
0009047	Ocala	FL		10/19/2007		6,888,955	0	0	0	0	0	0	0	293,334	0	0	0
0009048	Naples	FL		03/04/2010		8,212,109	0	0	0	0	0	0	0	160,412	0	0	0
0009049	Los Angeles	CA		06/02/2011		4,718,525	0	0	0	0	0	0	0	94,441	0	0	0
0009050	Houston	TX		09/28/2011		4,829,771	0	0	0	0	0	0	0	154,424	0	0	0
0009051	Cranberry Township	PA		11/06/2012		2,366,121	0	0	0	0	0	0	0	107,542	0	0	0
0299999. Mortgages with partial repayments						43,729,944	0	0	0	0	0	0	0	1,288,088	0	0	0
0599999 - Totals						43,729,944	0	0	0	0	0	0	0	1,288,088	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	2	01/15/2013		15,000,000	14,822,145	14,822,145	(177,855)							14.860
1499999. Joint Venture Interests - Fixed Income - Affiliated									15,000,000	14,822,145	14,822,145	(177,855)	0	0	0	0	0	0	XXX
	Ares Capital Europe II		CAYMAN ISLANDS	CI	Ares Capital Europe II		03/27/2013		7,608,573	7,646,682	7,646,682	95,226						14,917,118	2.010
	ALINDA FUND I LP INFRASTRUCTURE FUND		WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND		09/08/2006	1	16,182,015	19,627,766	19,627,766	2,155,784					3,632,458	3,039,340	0.800
	AUDAX MEZZANINE AUDAX MEZZANINE		WILMINGTON	DE	AUDAX MEZZANINE AUDAX MEZZANINE		11/30/2006	2	506,123	428,051	428,051	60,766					33,912	1	0.350
	CARLYLE RIVERSTONE FUND REN. I L.P.		WASHINGTON	DC	CARLYLE RIVERSTONE FUND REN. I L.P.		03/14/2006	2	18,058,206	3,382,496	3,382,496	(1,278,595)						127,404	0.292
	CARLYLE MEZZANINE PARTNERS LP L.P.		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3	9,052,868	5,526,063	5,526,063	322,923						1,206,463	4.580
	NEWSTONE CAPITAL PARTNERS LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP		07/28/2006	3	3,027,862	3,400,204	3,400,204	621,787					704,473	774,985	1.480
	NEWSTONE CAPITAL PARTNERS II LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011	3	4,722,231	4,960,939	4,960,939	368,746					714,571	8,710,327	1.810
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2	6,992,363	7,212,508	7,212,508	701,894					512,649	6,899,846	2.100
	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	2	5,618,777	6,146,401	6,146,401	527,624					623,766	12,284,327	0.798
1599999. Joint Venture Interests - Common Stock - Unaffiliated									71,769,019	58,331,110	58,331,110	3,576,156	0	0	0	0	6,221,829	47,959,810	XXX
638671-AJ-6	NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 JD15				NATIONWIDE MUTUAL INS 5.81% Due 12/15/2024 JD15	1	01/01/2009		1,000,000	1,012,500	1,000,000						58,100		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1	01/01/2011		5,115,390	6,152,595	5,109,636		(1,608)				342,500		
2399999. Surplus Debentures, etc - Unaffiliated									6,115,390	7,165,095	6,109,636	0	(1,608)	0	0	0	400,600	0	XXX
000000-00-0	R4 Housing Partners LP		New York	NY	RHP GP LLC		05/30/2012		9,484,848	8,093,939	13,821,670	(977,609)						5,515,152	18.866
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									9,484,848	8,093,939	13,821,670	(977,609)	0	0	0	0	0	5,515,152	XXX
4499999. Total - Unaffiliated									77,884,409	65,496,205	64,440,746	3,576,156	(1,608)	0	0	0	6,622,429	47,959,810	XXX
4599999. Total - Affiliated									24,484,848	22,916,084	28,643,815	(1,155,464)	0	0	0	0	0	5,515,152	XXX
4699999 - Totals									102,369,257	88,412,289	93,084,561	2,420,692	(1,608)	0	0	0	6,622,429	53,474,962	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
34918*-10-0	Emerging Market LLC	CINCINNATI	OH	Emerging Market LLC	01/15/2013	2	15,000,000			15.020
1499999. Joint Venture Interests - Fixed Income - Affiliated							15,000,000	0	0	XXX
	Ares Capital Europe II	CAYMAN ISLANDS	CI	Ares Capital Europe II	03/27/2013		1,217,893	6,362,649		2.600
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	1		529,437		0.770
	AUDAX MEZZANINE AUDAX MEZZANINE	WILMINGTON	DE	AUDAX MEZZANINE AUDAX MEZZANINE	11/30/2006	2		2,172		0.350
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	3		257,619		9.820
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	3		558,826		1.670
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	2		1,933,452		1.940
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	2		3,756,007		1.200
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,217,893	13,400,163	0	XXX
4499999. Total - Unaffiliated							1,217,893	13,400,163	0	XXX
4599999. Total - Affiliated							15,000,000	0	0	XXX
4699999 - Totals							16,217,893	13,400,163	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Ares Capital Europe II	CAYMAN ISLANDS	CI	Ares Capital Europe II	03/27/2013	12/04/2013	29,086					0		29,086	29,086			0	
	ALINDA FUND I LP INFRASTRUCTURE FUND	WILMINGTON	DE	ALINDA FUND I LP INFRASTRUCTURE FUND	09/08/2006	12/23/2013	4,056,614					0		4,056,614	4,056,614			0	
	AUDAX MEZZANINE AUDAX MEZZANINE	WILMINGTON	DE	AUDAX MEZZANINE AUDAX MEZZANINE	11/30/2006	12/05/2013	459,871					0		459,871	459,871			0	
	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	11/22/2013	2,582,112					0		2,582,112	2,582,112			0	
	NEWSTONE CAPITAL PARTNERS LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS LP	07/28/2006	11/25/2013	2,967,821					0		2,967,821	2,967,821			0	
	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	12/02/2013	1,419,952					0		1,419,952	1,419,952			0	
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	12/09/2013	2,015,422					0		2,015,422	2,015,422			0	
	REGIMENT CAPITAL SSF V LP	BOSTON	MA	REGIMENT CAPITAL SSF V LP	07/15/2011	11/01/2013	3,596,394					0		3,596,394	3,596,394			0	
1599999. Joint Venture Interests - Common Stock - Unaffiliated							17,127,273	0	0	0	0	0	0	17,127,273	17,127,273	0	0	0	0
4499999. Total - Unaffiliated							17,127,273	0	0	0	0	0	0	17,127,273	17,127,273	0	0	0	0
4599999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - Totals							17,127,273	0	0	0	0	0	0	17,127,273	17,127,273	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-XQ-5	OPIC VRDN				1	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.120	0.130	JAJO	274	171	08/27/2013	07/15/2025
912810-FT-0	U S TREASURY				1	48,985	110.9060	55,453	50,000	49,126	0	22	0	0	4.500	4.627	FA	850	2,250	12/12/2006	02/15/2036
912828-A7-5	U S TREASURY				1	989,531	98.8200	988,203	1,000,000	989,541	0	9	0	0	1.500	1.862	JD	41	0	12/30/2013	12/31/2018
912828-EN-6	U S TREASURY	SD			1	206,694	107.7310	226,234	210,000	209,165	0	417	0	0	4.500	4.725	MN	1,227	9,268	04/12/2007	11/15/2015
912828-LU-2	U S TREASURY	SD			1	200,665	106.6950	213,391	200,000	200,665	0	0	0	0	3.125	3.269	AO	1,082	6,250	11/04/2009	10/31/2016
912828-PJ-3	U S TREASURY	SD			1	503,427	101.9340	530,055	520,000	513,223	0	3,437	0	0	1.375	2.073	MN	629	7,150	02/03/2011	11/30/2015
912828-RH-5	U S TREASURY	LS			1	4,736,641	98.7190	4,689,143	4,750,000	4,737,295	0	654	0	0	1.375	1.433	MS	16,779	0	09/26/2013	09/30/2018
912828-RH-5	U S TREASURY				1	249,297	98.7190	246,797	250,000	249,331	0	34	0	0	1.375	1.433	MS	883	0	09/26/2013	09/30/2018
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						7,935,240	XXX	7,949,276	7,980,000	7,948,346	0	4,573	0	0	XXX	XXX	XXX	21,765	25,089	XXX	XXX
36176F-2C-1	G2 #765171			2	1	3,827,476	109.3640	3,853,125	3,523,227	3,721,480	0	(38,319)	0	0	4.660	2.889	MON	13,682	158,389	09/01/2013	12/27/2061
36176F-Z5-0	G2 #765164			2	1	4,551,345	108.9900	4,593,437	4,214,568	4,416,996	0	(41,968)	0	0	4.607	2.888	MON	16,180	186,799	12/01/2013	10/20/2061
36176F-Z9-2	G2 #765168			2	1	1,417,701	109.0290	1,439,687	1,320,457	1,380,419	0	(12,157)	0	0	4.615	2.975	MON	5,078	58,132	12/01/2013	11/22/2061
36179D-B6-6	GN # AC3661			2	1	10,623,012	95.2360	10,104,333	10,609,750	10,621,884	0	(1,100)	0	0	2.640	2.630	MON	23,341	280,097	11/28/2012	01/15/2033
36230U-YF-0	G2			2	1	2,173,660	109.0740	2,192,437	2,010,047	2,116,290	0	(21,301)	0	0	4.684	2.865	MON	7,846	89,704	12/01/2013	09/01/2046
36230U-YL-7	G2 RF #759715			2	1	1,134,487	109.0830	1,144,414	1,049,127	1,100,194	0	(10,767)	0	0	4.676	2.880	MON	4,088	47,114	12/01/2013	10/26/2061
36297E-ZY-4	G2 #710059			2	1	1,930,907	108.7100	2,051,037	1,886,710	1,914,016	0	(246)	0	0	4.500	4.026	MON	7,075	81,681	11/01/2013	11/20/2060
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						25,658,588	XXX	25,378,470	24,613,886	25,271,279	0	(125,858)	0	0	XXX	XXX	XXX	77,290	901,916	XXX	XXX
0599999. Total - U.S. Government Bonds						33,593,828	XXX	33,327,746	32,593,886	33,219,625	0	(121,285)	0	0	XXX	XXX	XXX	99,055	927,005	XXX	XXX
136069-DM-0	CANADIAN IMPERIAL BANK		A		1FE	4,996,050	103.1500	5,157,500	5,000,000	4,998,758	0	800	0	0	2.600	2.617	JJ	64,639	130,000	06/25/2010	07/02/2015
13606Y-CW-4	CANADIAN IMP BANK CD		A		1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	0.980	1.010	FMAN	20,042	30,945	02/01/2012	02/03/2014
13606Y-XB-7	CANADIAN IMP BANK CD		A		1FE	1,500,000	100.0000	1,500,000	1,500,000	1,500,000	0	0	0	0	0.280	0.350	MJSD	128	3,379	03/19/2013	03/21/2014
642869-AC-5	NEW BRUNSWICK		A		1FE	9,970,300	103.3850	10,338,500	10,000,000	9,980,425	0	4,071	0	0	2.750	2.797	JD	12,222	275,000	06/09/2011	06/15/2018
669827-FT-9	NOVA SCOTIA PROVINCE		A		1FE	3,137,510	112.1980	3,365,949	3,000,000	3,062,252	0	(18,603)	0	0	5.125	4.394	JJ	66,198	153,750	09/21/2009	01/26/2017
669827-FX-0	NOVA SCOTIA PROVINCE		A		1FE	4,976,400	102.8090	5,140,450	5,000,000	4,992,346	0	4,769	0	0	2.375	2.476	JJ	52,778	118,750	07/13/2010	07/21/2015
683234-8A-9	PROV OF ONTARIO		A		1FE	3,999,740	101.7300	4,069,180	4,000,000	3,999,974	0	55	0	0	4.100	4.101	JD	6,833	164,000	06/09/2009	06/16/2014
683234-DP-0	PROV OF ONTARIO	LS	A		1FE	2,080,500	101.9100	2,122,781	2,083,000	2,081,614	0	494	0	0	1.600	1.625	MS	9,258	33,328	09/14/2011	09/21/2016
683234-DP-0	PROV OF ONTARIO		A		1FE	7,907,500	101.9100	8,068,199	7,917,000	7,911,733	0	1,878	0	0	1.600	1.625	MS	35,187	126,672	09/14/2011	09/21/2016
68323A-BK-9	ONTARIO PROVINCE OF		A		1FE	1,882,020	92.3340	1,846,678	2,000,000	1,884,780	0	2,760	0	0	2.450	3.231	JD	272	24,500	10/03/2013	06/29/2022
748148-QR-7	PROV OF QUEBEC		A		1FE	6,436,055	131.9570	6,267,962	4,750,000	6,430,102	0	(5,953)	0	0	7.500	4.364	MS	104,896	0	12/04/2013	09/15/2029
748148-RS-4	PROV OF QUEBEC		A		1FE	5,193,540	111.6420	5,582,095	5,000,000	5,082,374	0	(26,336)	0	0	5.125	4.506	MN	33,455	256,250	06/23/2009	11/14/2016
219868-BN-5	CORP ANDINA DE FOMENTO		F		1FE	2,609,120	121.0110	2,420,228	2,000,000	2,543,619	0	(65,501)	0	0	8.125	2.704	JD	12,188	162,500	04/10/2013	06/04/2019
219868-BS-4	CORP ANDINA DE FOMENTO		F		1FE	4,409,040	98.8760	3,955,044	4,000,000	4,367,091	0	(35,735)	0	0	4.375	3.131	JD	7,778	175,000	01/25/2013	06/15/2022
418097-AC-5	HASHEMITE KINGDOM OF JOR SOV		F		1	2,000,000	97.8250	1,956,502	2,000,000	2,000,000	0	0	0	0	2.503	2.503	AO	8,482	0	10/28/2013	10/30/2020
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						64,097,775	XXX	64,791,068	61,250,000	63,835,068	0	(137,301)	0	0	XXX	XXX	XXX	434,356	1,654,074	XXX	XXX
1099999. Total - All Other Government Bonds						64,097,775	XXX	64,791,068	61,250,000	63,835,068	0	(137,301)	0	0	XXX	XXX	XXX	434,356	1,654,074	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063A-5C-4	CALIFORNIA ST				1FE	5,074,320	106.0260	5,301,300	5,000,000	5,017,469	0	(13,235)	0	0	5.450	5.157	AO	68,125	272,500	04/22/2009	04/01/2015
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						5,074,320	XXX	5,301,300	5,000,000	5,017,469	0	(13,235)	0	0	XXX	XXX	XXX	68,125	272,500	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						5,074,320	XXX	5,301,300	5,000,000	5,017,469	0	(13,235)	0	0	XXX	XXX	XXX	68,125	272,500	XXX	XXX
088365-EE-7	BEXAR CNTY TX HOSP DIST BABS				1FE	1,250,000	102.6120	1,282,650	1,250,000	1,250,000	0	0	0	0	3.302	3.302	FA	15,593	41,275	08/27/2010	02/15/2019
088365-EF-4	BEXAR CNTY TX HOSP DIST BABS				1FE	2,000,000	101.8450	2,036,900	2,000,000	2,000,000	0	0	0	0	3.452	3.452	FA	26,082	69,040	08/27/2010	02/15/2020
154686-FU-8	CENTRL OH SOL WST AUTH			1	1FE	2,095,930	94.6120	2,019,966	2,135,000	2,096,376	0	446	0	0	5.000	5.148	JD	42,700	0	07/31/2013	12/01/2032
167486-FA-2	CHICAGO ILL GENERAL OBLIGATION			2	1FE	5,992,740	98.9680	5,938,080	6,000,000	5,994,733	0	530	0	0	6.050	6.065	JJ	181,500	363,000	01/15/2009	01/01/2029
31315L-RG-5	FRMDN AGENCY				1FE	9,999,994	100.0000	10,000,000	10,000,000	9,999,994	0	0	0	0	0.010	0.010	MAT	3	0	12/31/2013	01/02/2014
3137EA-CR-8	FHLMC	SD			1	4,491,131	100.1850	4,508,307	4,500,000	4,499,560	0	2,919	0	0	1.375	1.441	FA	21,656	61,875	02/03/2011	02/25/2014
567609-CT-7	MARIEMONT OHIO CITY SCH DIST			1	1FE	1,667,572	101.9380	1,661,589	1,630,000	1,664,341	0	(801)	0	0	5.900	5.661	JD	8,014	96,170	08/19/2010	12/01/2030
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON			1	1FE	3,000,000	89.8750	2,696,250	3,000,000	3,000,000	0	0	0	0	2.617	2.617	JJ	39,255	68,914	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			1	1FE	1,000,000	89.0430	890,430	1,000,000	1,000,000	0	0	0	0	2.767	2.767	JJ	13,835	24,288	08/02/2012	07/01/2024
732622-AJ-4	PONTIAC MI WSTWTR TREATMENT FA			1	1FE	2,470,000	93.3100	2,304,757	2,470,000	2,470,000	0	0	0	0	2.900	2.900	JD	5,969	91,129	08/15/2012	06/01/2023
73419P-AA-4	PORT OF GREATER CINCINNATI DEV QCS LEASE SERIES A				2	100,000	100.0000	100,000	100,000	100,000	0	0	0	0	5.870	5.870	JD	489	5,870	12/17/2008	12/01/2039
880591-DX-7	TENNESSEE VALLEY AUTH				1	4,976,920	99.1370	3,965,468	4,000,000	4,934,171	0	(30,107)	0	0	4.650	3.145	JD	8,267	186,000	07/24/2012	06/15/2035
915137-5R-0	UNIVERSITY OF TEXAS			2	1FE	3,248,770	99.4690	3,481,415	3,500,000	3,262,264	0	4,610	0	0	4.794	5.290	FA	63,387	167,790	11/09/2010	08/15/2046
91528N-AA-9	UNM SANDOVAL REGIONAL MED			1	1FE	4,416,000	96.3400	4,624,320	4,800,000	4,464,047	0	11,228	0	0	4.500	5.286	JJ	96,600	216,000	12/28/2010	07/20/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						46,709,057	XXX	45,510,132	46,385,000	46,735,486	0	(11,175)	0	0	XXX	XXX	XXX	523,350	1,391,351	XXX	XXX
31283C-AH-9	FREDDIEMAC STRIP 290 290 200			2	1	1,896,507	92.5590	1,744,479	1,884,727	1,895,411	0	(1,003)	0	0	2.000	1.905	MON	3,141	37,695	10/23/2012	11/15/2032
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300			2	1	4,904,806	97.1850	4,586,846	4,719,705	4,901,532	0	(8,231)	0	0	3.000	2.495	MON	11,799	141,591	07/24/2012	08/15/2042
3128PP-MF-7	FGLMC # J10358			2	1	949,068	107.3130	999,111	931,030	946,142	0	(1,288)	0	0	4.500	3.914	MON	3,491	41,896	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC # J10361			2	1	762,443	107.2730	799,957	745,723	759,754	0	(1,183)	0	0	4.500	3.826	MON	2,796	33,557	07/29/2009	07/01/2024
3128PR-V8-9	FGLMC # J12439			2	1	413,260	107.2960	417,081	388,722	411,137	0	(1,132)	0	0	4.500	2.622	MON	1,458	17,492	10/31/2011	06/01/2025
3128PR-YD-5	FGLMC # J12508			2	1	440,541	107.3120	444,681	414,383	438,302	0	(1,192)	0	0	4.500	2.626	MON	1,554	18,647	10/31/2011	07/01/2025
3128PT-UT-0	FGLMC #J14194			2	1	1,079,317	101.9400	1,137,218	1,115,573	1,082,999	0	2,039	0	0	3.000	3.836	MON	2,789	33,467	03/03/2011	01/01/2026
312903-5X-1	FHLMC - CMO 174 Z			2	1	51,910	116.6600	58,229	49,913	51,791	0	(201)	0	0	10.000	7.909	MON	222	4,991	03/05/1998	08/15/2021
3132GV-KV-3	FG Q09908			2	1	7,583,370	94.8560	6,971,606	7,349,673	7,577,348	0	(2,375)	0	0	3.000	2.577	MON	18,374	220,490	07/27/2012	08/01/2042
313615-AQ-9	FNMA # 050415			2	1	1,060	112.2350	1,139	1,015	1,042	0	1	0	0	9.000	7.703	MON	8	91	05/31/1995	03/01/2021
31361W-5N-3	FNMA # 044053			2	1	48	108.4470	50	46	47	0	0	0	0	9.500	8.019	MON	0	4	05/31/1995	01/01/2018
31362T-TU-7	FNMA # 070763			2	1	936	110.4610	990	896	920	0	0	0	0	9.000	7.694	MON	7	81	05/31/1995	03/01/2021
3136A3-EE-7	FNR 2011-143 PZ			2	1	4,979,361	97.5920	4,270,579	4,375,960	4,947,792	0	(9,962)	0	0	4.500	3.543	MON	16,410	192,201	12/01/2013	01/25/2042
3136A5-3Z-7	FNR 2012-51 TP			2	1	3,208,125	99.7100	2,991,288	3,000,000	3,185,857	0	(8,675)	0	0	3.500	2.852	MON	8,750	105,000	05/31/2012	03/25/2041
3136A7-HR-6	FNR 2012-67 HW			2	1	5,983,137	104.3140	5,331,553	5,111,062	5,879,773	0	(67,163)	0	0	4.500	2.685	MON	19,166	229,998	07/13/2012	07/25/2027
3136A9-P8-5	FNR 2012-120 AH			2	1	3,706,452	97.1600	3,646,766	3,753,369	3,707,238	0	786	0	0	2.500	2.726	MON	7,820	15,639	10/22/2013	02/25/2032
3136AG-HW-5	FNR 2013-94 CZ			2	1	5,134,232	82.4810	5,215,450	6,323,236	5,140,429	0	6,197	0	0	3.500	4.738	MON	18,443	55,007	12/01/2013	09/25/2043
3136AH-VS-6	FNR 2013-136 CZ			2	1	1,596,563	78.5620	1,571,242	2,000,000	1,596,605	0	43	0	0	3.500	5.405	MON	5,833	0	12/06/2013	01/25/2044
31371M-JC-2	FNMA # 255959			2	1	436,966	107.9230	463,581	429,550	436,452	0	(85)	0	0	6.000	5.397	MON	2,148	25,773	09/13/2005	10/01/2035
3137A1-N9-0	FHMS K008 A2			2	1	9,228,141	103.9460	9,464,238	9,105,000	9,205,248	0	(17,952)	0	0	3.531	3.311	MON	26,791	321,498	01/12/2012	06/25/2020
3137A3-KF-5	FHR 3753 DB			2	1	476,563	102.1640	510,821	500,000	483,089	0	(201)	0	0	3.500	4.146	MON	1,458	17,500	02/01/2011	11/15/2037
3137A6-B2-7	FHR K010 A2			2	1	2,019,878	108.0910	2,161,820	2,000,000	2,013,175	0	(2,406)	0	0	4.333	4.207	MON	7,222	86,660	01/20/2011	10/25/2020
3137A6-ST-0	FHR 3812 AJ			2	1	3,012,053	103.4720	3,126,395	3,021,495	3,014,384	0	579	0	0	3.500	3.561	MON	8,813	105,752	05/17/2011	08/15/2024
3137A7-JU-5	FHLMC K701 A2			2	1	1,009,988	107.6060	1,076,064	1,000,000	1,004,970	0	(1,843)	0	0	3.882	3.694	MON	3,235	38,820	02/18/2011	11/25/2017
3137A7-NU-0	FHLMC K011 A2			2	1	1,516,429	106.4390	1,606,158	1,509,000	1,513,685	0	(1,096)	0	0	4.084	4.020	MON	5,136	61,628	03/18/2011	12/25/2048
3137AB-PP-7	FHMS K012 A2			2	1	1,987,508	106.9690	2,139,374	2,000,000	1,989,159	0	639	0	0	4.186	4.267	MON	6,977	83,720	04/07/2011	12/25/2020
3137AB-YF-2	FHR 3870 WB			2	1	5,566,969	98.4020	4,910,250	4,990,000	5,496,768	0	(39,483)	0	0	4.000	2.723	MON	16,633	199,600	07/27/2012	06/15/2031
3137AN-QX-6	FHR 4027 AB			2	1	2,262,456	102.6590	2,137,277	2,081,915	2,250,855	0	703	0	0	4.000	2.412	MON	6,940	83,277	05/23/2012	12/15/2040
3137B1-ZD-7	FHR 4204 QA			2	1	5,624,461	91.2240	5,508,236	6,038,170	5,635,983	0	11,522	0	0	1.500	2.994	MON	7,548	15,095	10/17/2013	07/15/2042
31384Q-PN-7	FNMA # 530629			2	1	98,545	101.8570	101,292	99,446	90,865	0	298	0	0	2.317	3.518	MON	192	2,304	04/27/2000	04/01/2030
3138E0-YE-3	FNMA # AJ7908			2	1	4,691,449	102.1600	4,935,471	4,831,114	4,701,991	0	6,348	0	0	3.000	3.653	MON	12,078	144,933	11/15/2011	01/01/2027
3138L4-GJ-6	FNMA AM3800 POOL # AM3800			2	1	2,863,662	95.3060	2,842,142	2,982,132	2,867,474	0	3,812	0	0	2.760	3.570	MON	7,088	27,893	07/25/2013	08/01/2023
3138MR-Y8-8	FN AQ9734			2	1	4,518,337	100.3260	4,239,004	4,225,213	4,511,753	0	(6,584)	0	0	3.500	2.344	MON	12,324	73,941	05/21/2013	01/01/2033
3138W5-M8-8	FN AR7582			2	1	3,463,807	100.3260	3,249,661	3,239,095	3,458,815	0	(4,993)	0	0	3.500	2.352	MON	9,447	56,684	05/21/2013	03/01/2033
31390J-6G-1	FNMA # 648071			2	1	41,805	111.1030	46,434	41,794	41,790	0	(2)	0	0	6.500	6.439	MON	226	2,717	05/15/2002	07/01/2032
31390N-QJ-4	FNMA # 651257			2	1	10,850	111.2240	11,954	10,748	10,838	0	(2)	0	0	6.500	6.140	MON	58	699	10/07/2002	07/01/2032
31392J-TL-3	FNR 2003-20 MZ			2	1	1,759,995	109.7170	2,016,017	1,837,478	1,801,573	0	12,566	0	0	5.750	6.408	MON	8,805	102,928	11/01/2013	03/25/2033
31393B-FN-0	FNR 2003-33 AH			2	1	1,285,125	104.3910	1,252,696	1,200,000	1,266,571	0	(11,368)	0	0	4.000	2.899	MON	4,000	48,000	04/26/2012	05/25/2033
31393E-LQ-0	FNW 2003-W12 2A6			2	1	2,082,576	107.9690	2,327,447	2,155,666	2,111,892	0	(5,815)	0	0	5.000	5.453	MON	8,982	107,783	12/05/2003	06/25/2043
31393U-A6-0	FNW 2003-W19 1A7			2	1	5,378,516	106.8780	5,343,875	5,000,000	5,221,768	0	(42,638)	0	0	5.620	4.594	MON	23,417	281,000	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7			2	1	4,347,500	108.3100	4,332,380	4,000,000	4,219,134	0	(33,788)	0	0	5.750	4.656	MON	19,167	230,000	12/04/2009	08/25/2033
31394R-VW-6	FHLMC 2758 ZG			2	1	15,895,410	107.5720	17,633,056	16,391,910	16,141,621	0	42,474	0	0	5.500	5.959	MON	75,130	875,261	12/01/2013	04/15/2033
31395Q-TT-7	FNS 416 A300			2	1	4,930,312	98.1950	4,607,358	4,692,045	4,916,971	0	(12,011)	0	0	3.000	2.322	MON	11,730	140,761	12/14/2012	11/25/2042
31396G-JN-2	FHR 3104 BY			2	1	4,216,159	110.7260	4,364,250	3,941,486	4,062,530	0	(35,622)	0	0	5.500	4.382	MON	18,065	216,782	09/24/2009	01/15/2026
31397A-KY-8	FHR 3204 VB			2	1	1,046,875	106.6250	1,066,245	1,000,000	1,016,248	0	(7,184)	0	0	5.000	4.152	MON	4,167	50,000	11/12/2009	03/15/2025
31397J-R6-3	FHR 3351 VB			2	1	81,721	100.4040	85,026	84,685	84,432	0	488	0	0	5.500	6.339	MON	388	4,658	06/12/2008	10/15/2027
31397N-LM-5	FNR 2009-11 NB			2	1	3,320,625	109.7290	3,291,876	3,000,000	3,173,074	0	(70,302)	0	0	5.000	2.757	MON	12,500	150,000	07/20/2011	03/25/2029
31397S-LE-2	FNR 2011-30 MC			2	1	2,987,813	101.0240	3,030,711	3,000,000	2,989,440	0	322	0	0	4.000	4.059	MON	10,000	120,000	04/07/2011	12/25/2036
31397W-E8-4	FHR 3463 VB			2	1	474,166	100.6830	498,105	494,728	492,695	0	3,798	0	0	5.500	6.476	MON	2,268	27,210	07/18/2008	05/15/2026
31398F-DP-3	FNR 2009-85 BC			2	1	3,864,077	106.5030	4,068,314	3,819,909	3,846,066	0	(3,649)	0	0	4.500	4.374	MON	14,325	171,896	10/14/2009	10/25/2024
31398F-XA-4	FNR 2009-95 BY			2	1	478,281	106.1740	530,869	500,000	488,540	0	2,313	0	0	4.000	4.715	MON	1,667	20,000	01/28/2010	11/25/2024
31398J-MR-1	FHR 3573 JB			2	1	3,981,331	106.7090	4,157,490	3,896,104	3,951,080	0	(4,804)	0	0	4.500	4.271	MON	14,610	175,325	09/28/2009	09/15/2024
31398J-RE-5	FHR 3579 MB			2	1	1,004,375	106.5900	1,065,901	1,000,000	1,001,857	0	(474)	0	0	4.500	4.455	MON	3,750	45,000	01/22/2010	09/15/2024
31398K-JP-6	FHR 3584 MY			2	1	1,214,899	102.5400	1,310,461	1,278,000	1,232,889	0	2,458	0	0	4.000	4.570	MON	4,260	51,120	11/10/2009	10/15/2024
31398L-W9-5	FHR 3627 QH			2	1	2,104,375	103.8860	2,077,728	2,000,000	2,062,101	0	(9,109)	0	0	4.000	3.244	MON	6,667	80,000	08/26/2010	01/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398M-BZ-8	FNMA 2010-9 B			2	1	956,875	105.1910	1,051,914	1,000,000	975,176	0	3,280	0	0	4.000	4.659	MON	3,333	40,000	01/28/2010	02/25/2025
31398N-GA-6	FNR 2010-97 PX			2	1	1,043,594	105.8630	1,058,631	1,000,000	1,025,234	0	(4,123)	0	0	4.500	3.836	MON	3,750	45,000	07/28/2010	11/25/2039
31398N-HK-3	FNR 2010-100 DB			2	1	1,086,875	106.8410	1,068,408	1,000,000	1,057,187	0	(7,899)	0	0	4.500	3.380	MON	3,750	45,000	08/19/2010	08/01/2040
31398V-4P-8	FHR 3643 DB			2	1	983,125	106.1720	1,061,718	1,000,000	988,115	0	832	0	0	4.500	4.740	MON	3,750	45,000	04/09/2010	03/15/2025
31398W-MG-6	FHR 3637 AY			2	1	948,750	105.4290	1,054,290	1,000,000	971,114	0	5,029	0	0	4.000	4.827	MON	3,333	40,000	03/26/2010	02/15/2025
31398W-Y7-3	FHR 3652 DC			2	1	1,006,250	107.0220	1,070,224	1,000,000	1,003,428	0	(610)	0	0	4.500	4.434	MON	3,750	45,000	04/21/2010	04/15/2025
31402H-3X-7	FNMA # 729914			2	1	242,117	110.1040	269,357	244,640	242,234	0	24	0	0	5.500	5.782	MON	1,121	13,455	07/29/2003	08/01/2033
31412S-D3-6	FNMA # 933122			2	1	4,164,454	109.7640	4,509,466	4,108,329	4,161,743	0	(461)	0	0	5.500	5.009	MON	18,830	225,958	01/09/2009	01/01/2038
31414M-4W-3	FNMA # 970737			2	1	1,445,292	107.9740	1,495,132	1,384,711	1,435,984	0	(3,203)	0	0	5.000	3.476	MON	5,770	69,236	08/31/2009	11/01/2023
31416X-LG-3	FNCN AB2126			2	1	6,039,745	102.1470	6,292,297	6,160,059	6,051,942	0	7,227	0	0	3.000	3.450	MON	15,400	184,802	01/07/2011	01/01/2026
31417C-UJ-2	FN POOL # AB5984			2	1	2,901,660	98.7150	2,869,755	2,907,111	2,901,647	0	(13)	0	0	3.000	3.016	MON	7,268	29,071	07/19/2013	08/01/2032
31417H-C5-1	FN AB9991			2	1	2,176,096	98.5260	2,146,026	2,178,138	2,176,060	0	(36)	0	0	3.000	2.999	MON	5,445	10,891	10/04/2013	07/01/2033
31417V-RS-4	FNMA # AC8596			2	1	2,546,773	106.0650	2,678,634	2,525,465	2,542,894	0	(1,957)	0	0	4.000	3.726	MON	8,418	101,019	01/04/2010	01/01/2025
31417Y-E3-7	FNMA # MA0153			2	1	1,395,040	106.5180	1,444,439	1,356,054	1,388,507	0	(2,963)	0	0	4.500	3.648	MON	5,085	61,023	08/31/2009	08/01/2024
31417Y-V4-6	FNMA MA0634			2	1	5,655,927	107.5280	5,846,058	5,436,757	5,642,002	0	(5,714)	0	0	4.500	3.399	MON	20,388	244,654	01/07/2011	01/01/2031
31418A-HJ-0	FN POOL # MA1132			2	1	3,367,267	95.0370	3,115,089	3,277,768	3,364,749	0	(920)	0	0	3.000	2.620	MON	8,194	98,333	06/19/2012	07/01/2042
31418A-WD-6	FN MA1543			2	1	1,004,921	101.8270	995,290	977,430	1,004,630	0	(291)	0	0	3.500	2.899	MON	2,851	0	11/21/2013	08/01/2033
31418M-JL-7	FNMA # AD0266			2	1	1,090,951	109.1180	1,127,358	1,033,159	1,077,846	0	(3,836)	0	0	5.500	3.658	MON	4,735	56,824	08/21/2009	09/25/2021
31418X-ZQ-4	FNMA # AD9750			2	1	2,509,129	104.6220	2,583,525	2,469,388	2,503,844	0	(2,848)	0	0	3.500	3.066	MON	7,202	86,429	12/02/2010	12/01/2025
31419K-U4-5	FNMA # AE8702			2	1	2,598,074	104.6780	2,673,666	2,554,174	2,592,201	0	(3,173)	0	0	3.500	3.040	MON	7,450	89,396	12/02/2010	11/01/2025
38374T-VL-5	GNR 2009-38 Z			2	1	5,319,934	108.5000	4,977,839	4,587,879	5,172,371	0	(103,618)	0	0	5.000	2.338	MON	19,116	223,300	12/01/2013	05/16/2039
38377T-VE-8	GNR 2011-21 PV			2	1	901,423	108.0920	934,224	864,286	893,282	0	(308)	0	0	4.500	3.844	MON	3,241	38,893	01/24/2011	08/20/2026
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						201,359,406	XXX	202,101,582	197,627,064	200,504,085	0	(442,011)	0	0	XXX	XXX	XXX	662,453	7,187,349	XXX	XXX
3137AB-FV-8	FHR SERICL			2	1	6,059,916	104.8770	6,292,608	6,000,000	6,034,014	0	(10,568)	0	0	3.154	2.970	MON	15,770	189,240	06/09/2011	02/25/2018
3137AK-KD-2	FHMS K705 X1			24	1	2,240,694	7.1930	1,726,798	0	1,652,925	0	(297,955)	0	0	1.756	4.162	MON	35,127	436,369	01/24/2012	09/25/2018
3137AN-MP-7	FHR K707 X1			24	1	992,356	6.5880	765,032	0	740,990	0	(148,440)	0	0	1.556	3.896	MON	15,061	187,462	04/17/2012	01/25/2047
3137AP-PA-2	FHLMC K018			24	1	2,949,999	8.7520	2,511,805	0	2,473,483	0	(292,644)	0	0	1.456	4.304	MON	34,822	436,553	05/08/2012	01/25/2022
3137AV-XP-7	FHMS K022 X1			24	1	2,979,298	8.4690	2,591,338	0	2,654,710	0	(311,601)	0	0	1.305	3.246	MON	33,285	416,006	11/28/2012	07/25/2022
31398J-ZS-5	FHR K004 A2			2	1	1,012,305	108.5340	1,085,341	1,000,000	1,007,682	0	(1,642)	0	0	4.186	4.010	MON	3,488	41,860	01/27/2011	08/25/2019
31398W-D3-5	FHR K005 A2			2	1	4,072,656	109.1030	4,364,124	4,000,000	4,044,100	0	(8,366)	0	0	4.317	4.081	MON	14,390	172,680	05/28/2010	11/25/2019
38373Y-6Z-2	GNMA - CMO 2003-16 Z			2	1	1,975,976	107.9180	2,213,544	2,051,137	1,946,055	0	2,306	0	0	5.681	6.231	MON	9,711	112,680	12/01/2013	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			2	1	1,320,717	107.9190	1,484,221	1,375,317	1,348,171	0	(11,017)	0	0	5.705	6.242	MON	6,538	78,680	01/08/2003	11/16/2042
38376G-P3-8	GNR 2011-53 B			2	1	3,345,586	105.1930	3,155,790	3,000,000	3,301,727	0	(43,859)	0	0	4.397	2.492	MON	10,993	109,925	02/06/2013	05/16/2051
38378K-DQ-9	GNR 2013 46			24	1	2,947,782	7.7440	2,608,972	0	2,632,998	0	(314,784)	0	0	1.138	3.251	MON	31,958	287,534	03/22/2013	09/16/2043
38378K-U2-3	GNR 2013-121 KX			24	1	4,338,038	4.9870	4,048,267	0	3,965,340	0	(372,698)	0	0	0.933	3.135	MON	63,102	616,323	08/26/2013	10/16/2044
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						34,235,323	XXX	32,847,840	17,426,454	31,802,195	0	(1,811,268)	0	0	XXX	XXX	XXX	274,245	3,085,312	XXX	XXX
02765U-CX-0	AMERICAN MUN PWR-OHIO INC			1	1FE	5,000,000	107.0950	5,354,750	5,000,000	5,000,000	0	0	0	0	5.964	5.964	FA	112,653	298,200	11/19/2009	02/15/2024
10620N-BT-4	BRAZOS				1FE	4,203,125	96.9480	4,847,423	5,000,000	4,249,466	0	27,824	0	0	1.664	2.529	MON	11,574	85,205	02/23/2012	06/25/2029
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL			1	1FE	1,734,578	92.1620	1,598,622	1,734,578	1,734,578	0	0	0	0	2.900	2.900	MON	4,192	29,483	04/19/2013	02/01/2042
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES				1FE	1,208,870	112.2180	1,122,180	1,000,000	1,204,074	0	(3,288)	0	0	6.899	5.445	JD	5,749	68,990	06/27/2012	12/01/2040
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT			2	1FE	3,635,000	102.5900	3,729,147	3,635,000	3,635,000	0	0	0	0	5.700	5.700	MN	34,533	207,195	11/01/2007	11/01/2023
270777-AD-7	EAST Baton Rouge VRDN				1FE	6,400,000	98.4250	6,400,000	6,400,000	6,400,000	0	0	0	0	0.040	0.001	MON	427	0	12/30/2013	12/01/2040
34074M-JC-6	FLORIDA ST HSG FIN CORP REV			1	1FE	1,879,936	92.1520	1,732,399	1,879,936	1,879,936	0	0	0	0	2.800	2.800	MON	4,387	26,465	05/16/2013	07/01/2041
407288-WS-4	HAMILTON COUNTY OH SEWER SYS			1	1FE	4,500,000	110.8620	4,988,790	4,500,000	4,500,000	0	0	0	0	5.910	5.910	JD	22,163	265,950	08/11/2009	12/01/2024
45505R-BN-4	INDIANA ST FIN AUTH ECON				2AM	2,800,000	100.0430	2,800,000	2,800,000	2,800,000	0	0	0	0	0.620	0.623	MJSD	1,379	3,700	11/27/2013	05/01/2034
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN				1FE	2,425,000	100.0000	2,425,000	2,425,000	2,425,000	0	0	0	0	0.150	0.088	MON	299	3,133	05/09/2013	01/01/2036
47770V-AY-6	JOBSOHIO BEVERAGE SYS				1FE	1,880,660	92.2010	1,844,020	2,000,000	1,882,968	0	2,308	0	0	3.985	4.527	JJ	39,850	0	07/30/2013	01/01/2029
605155-AF-7	MISSION TX SOLID WASTE				1FE	1,002,010	100.4370	1,004,370	1,000,000	1,001,877	0	(133)	0	0	1.500	1.470	FA	6,288	15,000	07/31/2013	08/01/2020
60637B-CR-9	MISSOURI ST HSG DEV			1	1FE	4,008,393	89.6730	3,594,446	4,008,393	4,008,393	0	0	0	0	2.550	2.550	MON	8,518	67,591	03/15/2013	10/01/2034
626207-YM-0	MEAG TXB PLT			2	1FE	15,000,000	104.4900	15,673,500	15,000,000	15,000,000	0	0	0	0	6.655	6.655	AO	249,563	998,250	03/05/2010	04/01/2057
663903-DM-1	NORTHEAST OH			1	1FE	2,140,820	104.7980	2,095,960	2,000,000	2,134,613	0	(2,709)	0	0	6.038	5.525	MN	15,430	120,760	08/03/2011	11/15/2040
677377-2M-4	OHIO HSG FIN			1	1FE	1,890,000	91.3740	1,726,969	1,890,000	1,890,000	0	0	0	0	2.720	2.735	MON	34,272	34,700	03/13/2013	11/01/2041
677555-04-9	OH ECON DEV REV			2	1FE	1,000,000	96.2550	962,550	1,000,000	1,000,000	0	0	0	0	4.215	4.237	MJSD	24,588	42,150	08/10/2012	06/01/2027
677555-XJ-8	OH ECON DEV REV			2	1FE	3,405,000	103.3050	3,517,535	3,405,000	3,405,000	0	0	0	0	5.890	5.934	MJSD	16,713	200,554	10/23/2006	12/01/2021

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	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD			2	1FE	3,400,000	100.9410	3,431,994	3,400,000	3,400,000	0	0	0	0	6.000	6.044	MJSD	17,000	204,000	07/19/2007	06/01/2017
677555-XP-4	OH ECON DEV REV DEVELOPMENT			2	1FE	2,500,000	103.1020	2,577,550	2,500,000	2,500,000	0	0	0	0	6.450	6.502	MJSD	13,438	161,250	07/03/2008	06/01/2024
677555-YZ-1	OH ECON DEV REV DEVELOPMENT			2	1FE	2,000,000	112.3240	2,246,480	2,000,000	2,000,000	0	0	0	0	5.875	5.919	MJSD	9,792	117,500	10/27/2009	09/01/2019
677555-ZQ-0	OH ECON DEV REV			2	1FE	1,200,000	101.1500	1,213,800	1,200,000	1,200,000	0	0	0	0	6.000	6.002	JD	6,000	72,000	08/05/2010	09/01/2025
751093-FE-0	RALEIGH NC CTFS PRTN VRDN				1FE	3,375,000	100.0000	3,375,000	3,375,000	3,375,000	0	0	0	0	0.170	0.191	MON	472	6,668	09/09/2010	08/01/2033
880558-AL-5	TENNESSEE ST SCH BOND AUTH				1FE	1,545,000	93.4630	1,444,003	1,545,000	1,545,000	0	0	0	0	2.779	2.779	MN	7,156	42,936	07/13/2012	05/01/2023
880558-AM-3	TENNESSEE ST SCH BOND AUTH				1FE	1,920,000	92.5430	1,776,826	1,920,000	1,920,000	0	0	0	0	2.979	2.979	MN	9,533	57,197	07/13/2012	05/01/2024
880558-AN-1	TENNESSEE ST SCH BOND AUTH				1FE	1,750,000	92.0230	1,610,403	1,750,000	1,750,000	0	0	0	0	3.129	3.129	MN	9,126	54,758	07/13/2012	05/01/2025
92812Q-3Z-8	VIRGINIA ST HSG AUTH			1	1FE	2,000,000	89.6700	1,793,400	2,000,000	2,000,000	0	0	0	0	4.172	4.172	AO	20,860	76,718	09/25/2012	10/01/2032
92812U-K5-6	VHDA 2013-B A				1FE	4,674,552	91.6770	4,285,489	4,674,552	4,674,552	0	0	0	0	2.750	2.757	MON	10,713	75,221	04/26/2013	04/25/2042
92812U-M2-1	VHDA 2013-C A				1FE	3,494,697	101.4240	3,544,461	3,494,697	3,494,697	0	0	0	0	4.250	4.250	MON	2,475	34,656	10/18/2013	10/25/2043
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV				1FE	974,105	96.1830	936,923	974,105	974,105	0	0	0	0	3.250	3.250	MON	528	23,707	03/11/2013	04/25/2042
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						92,946,746	XXX	93,653,990	93,511,261	92,984,259	0	24,002	0	0	XXX	XXX	XXX	699,671	3,393,937	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						375,250,532	XXX	374,113,544	354,949,779	372,026,025	0	(2,240,452)	0	0	XXX	XXX	XXX	2,159,719	15,057,949	XXX	XXX
001192-AH-6	AGL CAPITAL CORPORATION			1	2FE	1,996,660	109.3210	2,186,424	2,000,000	1,996,759	0	48	0	0	5.875	5.887	MS	34,597	117,500	03/16/2011	03/15/2041
00130H-BH-7	AES CORP				3FE	170,738	117.5000	204,450	174,000	172,094	0	412	0	0	8.000	8.343	AO	2,939	13,920	06/08/2010	10/15/2017
00130H-BS-3	AES CORP				3FE	690,000	112.7500	777,975	690,000	690,000	0	0	0	0	7.375	7.375	JJ	25,444	50,888	08/07/2012	07/01/2021
00139P-AA-6	AIG SUNAMERICA GLOBAL				1FE	3,157,380	120.9240	3,627,732	3,000,000	3,127,642	0	(3,589)	0	0	6.900	6.498	MS	60,950	207,000	08/07/2002	03/15/2032
00164V-AB-9	AMC NETWORKS INC	LS		1	4FE	63,176	112.5000	70,650	62,800	63,113	0	(63)	0	0	7.750	7.638	JJ	2,244	4,867	07/10/2012	07/15/2021
00164V-AB-9	AMC NETWORKS INC			1	4FE	499,172	112.5000	558,225	496,200	498,670	0	(502)	0	0	7.750	7.638	JJ	17,732	38,456	07/10/2012	07/15/2021
00184A-AG-0	TIME WARNER INC				2FE	3,415,190	128.0720	3,842,172	3,000,000	3,350,686	0	(9,667)	0	0	7.700	6.591	MN	38,500	231,000	11/22/2005	05/01/2032
002819-AC-4	ABBOTT LABORATORIES				1FE	1,992,000	117.5130	2,350,260	2,000,000	1,992,802	0	129	0	0	6.150	6.179	MN	10,592	123,000	11/06/2007	11/30/2037
002824-AU-4	ABBOTT LABS				1FE	5,819,570	112.9930	6,257,563	5,538,000	5,709,097	0	(28,417)	0	0	5.125	4.457	AO	70,956	283,823	10/30/2009	04/01/2019
00430X-AD-9	ACCELLENT INC SER WI			1	4FE	631,493	104.6250	649,721	621,000	625,647	0	(1,985)	0	0	8.375	7.977	FA	21,670	52,009	01/24/2011	02/01/2017
00817Y-AH-1	AETNA INC				2FE	2,471,376	104.4780	2,507,474	2,400,000	2,468,471	0	(2,905)	0	0	3.950	3.467	MS	31,600	0	09/03/2013	09/01/2020
010392-DZ-8	ALABAMA POWER CO SERIES Q				1FE	2,979,543	112.8930	3,104,549	2,750,000	2,868,507	0	(28,260)	0	0	5.500	4.256	AO	31,931	151,250	10/15/2009	10/15/2017
010392-FJ-2	ALABAMA POWER CO				1FE	997,000	84.9740	849,736	1,000,000	997,055	0	51	0	0	3.850	3.867	JD	3,208	38,072	11/27/2012	12/01/2042
014477-AM-5	ALERIS INTL INC			1	4FE	1,618,264	105.7500	1,705,748	1,613,000	1,616,349	0	(925)	0	0	7.625	7.549	FA	46,463	122,991	10/14/2011	02/15/2018
01877K-AD-5	ALLIANCE PIPELINE			2	1FE	6,092,030	104.5850	6,783,306	6,485,920	6,224,037	0	18,259	0	0	4.591	5.611	JD	827	297,769	01/12/2007	12/31/2025
020002-AS-0	ALLSTATE CORPORATION				1FE	938,570	108.9810	1,089,811	1,000,000	945,994	0	1,223	0	0	5.550	6.002	MN	8,017	55,500	10/17/2006	05/09/2035
020002-AW-1	ALLSTATE CORPORATION				1FE	2,264,060	102.1100	2,042,194	2,000,000	2,026,653	0	(69,939)	0	0	6.200	2.600	MN	15,500	124,000	06/24/2010	05/16/2014
02209S-AD-5	ALTRIA GROUP INC				2FE	2,997,930	131.3780	3,941,328	3,000,000	2,998,753	0	193	0	0	9.700	9.711	MN	41,225	291,000	11/05/2008	11/10/2018
02360F-AA-4	UNION ELECTRIC CO				1FE	4,605,400	111.2930	5,564,645	5,000,000	4,789,301	0	29,910	0	0	5.100	5.977	AO	63,750	255,000	08/23/2006	10/01/2019
02361D-AE-0	AMEREN ILLINOIS CO				2FE	999,189	114.5590	1,145,589	1,000,000	999,565	0	97	0	0	6.125	6.138	MN	7,826	61,250	10/04/2010	11/15/2017
02406P-AM-2	AMERICAN AXLE			1	4FE	200,000	106.2500	212,500	200,000	200,000	0	0	0	0	6.250	6.250	MS	3,681	6,840	02/14/2013	03/15/2021
025816-AW-9	AMERICAN EXPRESS CO	LS			1FE	1,890,329	111.2210	2,113,195	1,900,000	1,896,851	0	1,055	0	0	5.500	5.567	MS	31,640	104,500	09/08/2006	09/12/2016
025816-AW-9	AMERICAN EXPRESS CO				1FE	99,491	111.2210	111,221	100,000	99,834	0	56	0	0	5.500	5.567	MS	1,665	5,500	09/08/2006	09/12/2016
025816-AX-7	AMERICAN EXPRESS CO				1FE	997,420	115.3250	1,153,248	1,000,000	998,871	0	267	0	0	6.150	6.185	FA	21,013	61,500	08/22/2007	08/28/2017
03040W-AB-1	AMER WATER CAP CORP				2FE	5,000,000	113.0630	5,653,125	5,000,000	5,000,000	0	0	0	0	6.085	6.085	AO	64,231	304,250	06/18/2008	10/15/2017
03040W-AD-7	AMER WATER CAP CORP				2FE	3,914,858	120.9240	4,836,972	4,000,000	3,921,440	0	1,297	0	0	6.593	6.760	AO	55,674	263,720	06/18/2008	10/15/2037
030955-AN-8	AMERITECH CAPITAL FUNDING				1FE	4,913,963	107.6680	6,056,314	5,625,000	5,090,830	0	20,281	0	0	6.550	7.659	JJ	169,891	368,438	09/10/2002	01/15/2028
031162-AV-2	AMGEN INC				2FE	3,287,680	113.4190	3,402,561	3,000,000	3,139,260	0	(37,036)	0	0	5.850	4.372	JD	14,625	175,500	09/23/2009	06/01/2017
031162-AX-8	AMGEN INC				2FE	4,237,800	116.7100	4,668,412	4,000,000	4,131,039	0	(25,696)	0	0	6.150	5.308	JD	20,500	246,000	06/09/2009	06/01/2018
032177-AD-9	AMSTED INDUSTRIES			1	3FE	2,029,554	105.3750	2,132,790	2,024,000	2,025,702	0	(1,123)	0	0	8.125	8.059	MS	48,421	164,450	03/12/2010	03/15/2018
03523T-AN-8	ANHEUSER-BUSCH				1FE	4,001,889	114.6430	3,915,048	3,415,000	3,881,127	0	(69,680)	0	0	5.375	2.895	JJ	84,640	183,556	03/27/2012	01/15/2020
037735-CE-5	APPALACHIAN PWR				2FE	1,933,280	104.1790	2,083,580	2,000,000	1,941,853	0	1,268	0	0	5.800	6.042	AO	29,000	116,000	12/08/2005	10/01/2035
037735-CM-7	APPALACHIAN PWR				2FE	4,911,800	120.4250	6,021,260	5,000,000	4,918,039	0	1,236	0	0	7.000	7.143	AO	87,500	350,000	03/26/2008	04/01/2038
038336-C#-8	APTARGROUP PP 2008-C-1				1	1,000,000	94.2060	942,057	1,000,000	1,000,000	0	0	0	0	3.250	3.250	MS	10,472	32,500	08/30/2012	09/05/2022
039483-BB-7	ARCHER-DANIELS-MIDLAND				1FE	2,014,580	105.0090	2,100,186	2,000,000	2,011,205	0	(1,305)	0	0	4.479	4.387	MS	29,860	89,580	03/30/2011	03/01/2021
04939M-AH-2	ATLAS PIPELINE PARTNERS			1	4FE	288,750	95.2500	266,700	280,000	288,144	0	(606)	0	0	5.875	5.374	FA	6,854	7,768	04/30/2013	08/01/2023
04939M-AM-1	ATLAS PIPELINE PARTNERS			1	4FE	386,643	104.5000	401,280	384,000	386,549	0	(94)	0	0	6.625	6.459	AO	6,360	0	10/10/2013	10/01/2020
05348E-AN-9	AVALONBAY COMMUNITIES				2FE	1,122,790	115.1160	1,151,161	1,000,000	1,094,665	0	(13,033)	0	0	6.100	4.343	MS	17,961	61,000	10/07/2011	03/15/2020
05379B-AN-7	AVISTA CORP				1FE	1,993,320	114.5580	2,291,150	2,000,000	1,996,787	0	619	0	0	5.950	5.992	JD	9,917	119,000	03/27/2008	06/01/2018
054937-AE-7	BB&T CORPORATION				2FE	3,984,120	108.0510	4,322,040	4,000,000	3,996,660	0	1,563	0	0	5.200	5.245	JD	4,622	208,000	12/16/2003	12/23/2015
05569A-AB-5	BP AMI LEASING INC				1FE	7,000,000	111.6540	7,815,773	7,000,000	7,000,000	0	0	0	0	5.523	5.523	MN	56,918	386,610	05/01/2009	05/08/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
057224-AY-3	BAKER HUGHES INC				1FE	994,440	123.1460	1,231,463	1,000,000	996,830	0	520	0	0	7.500	7.579	MN	9,583	75,000	10/23/2008	11/15/2018
059165-EC-0	BALTIMORE GAS & EL CO				2FE	1,997,400	117.1780	2,343,552	2,000,000	1,997,834	0	42	0	0	6.350	6.359	AO	31,750	127,000	08/08/2007	10/01/2036
06051G-EU-9	BANK OF AMERICA CORP				1FE	1,931,660	94.4780	1,889,552	2,000,000	1,935,038	0	3,378	0	0	3.300	3.727	JJ	31,167	33,000	06/06/2013	01/11/2023
06366X-TU-6	BMO CD FLOAT				1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	0.418	0.482	JAJO	2,406	10,476	01/24/2013	07/24/2014
06406J-BC-8	BANK OF NEW YORK STRIPS	@			1FE	18,095,000	99.7510	32,818,079	32,900,000	32,442,791	0	1,538,624	0	0	0.000	4.926	N/A	0	0	01/01/2002	04/14/2014
06406J-BD-6	BANK OF NEW YORK STRIPS	@			1FE	30,064,188	99.7510	34,713,348	34,800,000	34,490,998	0	1,054,935	0	0	0.000	1.194	N/A	0	0	01/01/2002	04/14/2014
06406J-BE-4	BANK OF NEW YORK STRIPS	@			1FE	20,207,162	99.7510	23,611,062	23,670,000	23,442,764	0	774,256	0	0	0.000	1.292	N/A	0	0	01/01/2002	04/14/2014
06538E-MJ-3	BANK OF TOKYO CD FLOAT				2FE	1,004,360	100.0000	1,004,360	1,000,000	1,000,730	0	(3,630)	0	0	0.841	0.512	MJSD	584	8,975	02/05/2013	03/07/2014
06846N-AD-6	BILL BARRETT CORP	LS		1	4FE	309,700	103.7500	321,314	309,700	309,700	0	0	0	0	7.000	7.000	AO	4,577	21,679	03/05/2012	10/15/2022
06846N-AD-6	BILL BARRETT CORP			1	4FE	16,300	103.7500	16,911	16,300	16,300	0	0	0	0	7.000	7.000	AO	241	1,141	03/05/2012	10/15/2022
079857-AH-1	BELLSOUTH TELECOMMUNICATIONS			1	1FE	5,018,400	117.2640	5,863,210	5,000,000	5,012,084	0	(778)	0	0	7.875	7.840	FA	148,750	393,750	07/14/2000	02/15/2030
081437-AG-0	BEMIS COMPANY INC				2FE	1,304,888	102.7930	1,284,914	1,250,000	1,285,507	0	(19,380)	0	0	5.650	0.759	FA	29,427	0	09/04/2013	08/01/2014
085789-AE-5	BERRY PETROLEUM CO			1	4FE	278,203	103.7500	266,638	257,000	274,853	0	(3,350)	0	0	6.750	4.543	MN	2,891	17,348	04/11/2013	11/01/2020
088611-AA-6	BI-LO LLC/BI-LO FIN CORP			1	4FE	1,883,560	110.5000	2,053,090	1,858,000	1,872,860	0	(3,994)	0	0	9.250	8.950	FA	64,927	171,865	01/31/2011	02/15/2019
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	4,064,548	108.8390	4,353,560	4,000,000	4,021,582	0	(6,297)	0	0	5.500	5.308	FA	91,667	220,000	09/15/2005	02/01/2017
096630-AB-4	BOARDWALK PIPELINES LLC				2FE	1,958,240	110.7260	2,214,510	2,000,000	1,973,406	0	3,803	0	0	5.750	6.029	MS	33,861	115,000	08/20/2009	09/15/2019
097023-AV-7	BOEING CO				1FE	995,580	100.9210	1,009,214	1,000,000	999,797	0	964	0	0	5.000	5.101	MS	14,722	50,000	03/10/2009	03/15/2014
097023-AZ-8	BOEING CO				1FE	989,580	111.3720	1,113,716	1,000,000	993,324	0	911	0	0	4.875	5.003	FA	18,417	48,750	07/23/2009	02/15/2020
097751-BF-7	BOMBARDIER INC		G		3FE	2,113,125	99.2500	2,041,573	2,057,000	2,109,654	0	(3,471)	0	0	6.125	5.755	JJ	58,096	63,346	04/30/2013	01/15/2023
09951#-AE-6	BORAL USA				2	1,040,240	103.2760	1,032,762	1,000,000	1,012,876	0	(9,028)	0	0	5.420	4.430	MN	7,829	54,200	10/27/2010	05/09/2015
110122-AB-4	BRISTOL-MYERS SQUIBB CO				1FE	1,101,280	125.4500	1,254,495	1,000,000	1,071,033	0	(3,576)	0	0	6.800	6.000	MN	8,689	68,000	09/10/2002	11/15/2026
115885-AK-1	BROWNING FERRIS INDUSTRIES				2FE	8,907,850	118.6480	9,741,001	8,210,000	8,793,681	0	(11,596)	0	0	7.400	6.770	MS	178,887	607,540	10/15/1998	09/15/2035
12189L-AA-9	BURLINGTON NORTH SANTA FE			1	2FE	3,099,900	109.3780	3,281,343	3,000,000	3,095,224	0	(1,638)	0	0	5.750	5.518	MN	28,750	172,500	11/19/2010	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			1	2FE	1,975,230	98.2420	1,964,832	2,000,000	1,976,223	0	389	0	0	4.950	5.030	MS	29,150	99,000	08/25/2011	09/15/2041
12429T-AB-0	BWAY HOLDING CO			1	5FE	405,750	108.5000	405,790	374,000	390,812	0	(5,978)	0	0	10.000	7.948	JD	1,662	37,400	04/28/2011	06/15/2018
1248EP-AS-2	CCO HLDGS LLC/CAP CORP	LS		1	4FE	362,049	105.3750	384,408	364,800	362,899	0	304	0	0	7.000	7.125	JJ	11,775	25,536	01/04/2011	01/15/2019
1248EP-AS-2	CCO HLDGS LLC/CAP CORP			1	4FE	19,055	105.3750	20,232	19,200	19,100	0	16	0	0	7.000	7.125	JJ	620	1,344	01/04/2011	01/15/2019
1248EP-AU-7	CCO HLDGS LLC/CAP CORP			1	4FE	953,000	102.7500	979,208	953,000	953,000	0	0	0	0	6.500	6.500	AO	10,496	61,945	05/03/2011	04/30/2021
1248EP-AX-1	CCO HLDGS LLC/CAP CORP			1	3FE	677,700	103.0000	654,050	635,000	674,765	0	(2,935)	0	0	6.625	5.392	JJ	17,646	21,034	06/12/2013	01/31/2022
1248EP-BE-2	CCO HLDGS LLC/CAP CORP			1	3FE	1,122,000	94.5000	1,060,290	1,122,000	1,122,000	0	0	0	0	5.750	5.750	JJ	29,749	12,903	04/19/2013	01/15/2024
12543D-AQ-3	CHS/COMMUNITY HEALTH	LS		1	4FE	364,266	103.7500	369,609	356,250	362,598	0	(1,163)	0	0	7.125	6.664	JJ	11,704	25,171	07/12/2012	07/15/2020
12543D-AQ-3	CHS/COMMUNITY HEALTH			1	4FE	19,172	103.7500	19,453	18,750	19,084	0	(61)	0	0	7.125	6.664	JJ	616	1,325	07/12/2012	07/15/2020
125896-BE-9	CMS ENERGY CORP				3FE	2,851,680	115.4900	3,464,694	3,000,000	2,895,834	0	13,332	0	0	6.250	6.959	FA	78,125	187,500	06/03/2010	02/01/2020
12626P-AJ-2	CRH AMERICA INC				2FE	1,499,445	122.4370	1,836,555	1,500,000	1,499,665	0	59	0	0	8.125	8.131	JJ	56,198	121,875	07/16/2008	07/15/2018
126408-GN-7	CSX CORP				2FE	1,998,860	106.8840	2,137,688	2,000,000	1,999,764	0	176	0	0	6.250	6.260	AO	31,250	125,000	03/24/2008	04/01/2015
131347-BS-4	CALPINE CORP			1	3FE	602,808	109.5000	665,760	608,000	604,171	0	428	0	0	7.875	8.000	JJ	20,083	47,880	07/20/2010	07/31/2020
131347-BW-5	CALPINE CORP			1	3FE	1,807,474	109.1250	1,946,790	1,784,000	1,803,157	0	(4,316)	0	0	7.500	7.050	FA	50,547	127,157	04/30/2013	02/15/2021
13959R-AB-0	CAPELLA HEALTHCARE			1	4FE	2,159,044	106.5000	2,272,710	2,134,000	2,148,271	0	(5,435)	0	0	9.250	8.920	JJ	98,698	197,395	11/02/2011	07/01/2017
14040H-AR-6	CAPITAL ONE FINANCIAL CORP				2FE	1,495,740	116.8250	1,752,381	1,500,000	1,498,112	0	435	0	0	6.750	6.789	MS	29,813	101,250	08/28/2007	09/15/2017
14170T-AF-8	CAREFUSION CORP				2FE	2,006,081	102.5270	2,050,530	2,000,000	2,000,873	0	(1,441)	0	0	5.125	5.048	FA	42,708	102,500	02/08/2010	08/01/2014
141781-AU-8	CARGILL INC				1FE	1,014,060	112.6890	1,126,885	1,000,000	1,012,657	0	(256)	0	0	6.125	6.022	MS	18,035	61,250	04/10/2007	09/15/2036
141781-AX-2	CARGILL INC				1FE	4,478,625	114.1350	5,136,053	4,500,000	4,490,113	0	2,183	0	0	6.000	6.064	MN	25,500	270,000	11/19/2007	11/27/2017
141781-AZ-7	CARGILL INC				1FE	1,522,005	97.1080	1,456,617	1,500,000	1,518,329	0	(2,029)	0	0	3.250	3.074	MN	6,229	48,750	02/15/2012	11/15/2021
144577-AC-7	CARRIZO OIL & GAS INC			1	4FE	1,466,403	108.2500	1,525,243	1,409,000	1,451,597	0	(10,144)	0	0	8.625	7.634	AO	25,656	121,526	07/25/2012	10/15/2018
144577-AF-0	CARRIZO OIL & GAS INC	LS		1	4FE	152,460	109.5000	157,680	144,000	151,715	0	(745)	0	0	7.500	6.170	MS	3,180	5,400	06/11/2013	09/15/2020
144577-AF-0	CARRIZO OIL & GAS INC			1	4FE	152,460	109.5000	157,680	144,000	151,715	0	(745)	0	0	7.500	6.170	MS	3,180	5,400	06/11/2013	09/15/2020
147446-AR-9	CASE NEW HOLLAND INC				3FE	863,610	118.0000	934,560	792,000	839,834	0	(10,512)	0	0	7.875	6.117	JD	5,198	62,370	08/18/2011	12/01/2017
149123-BJ-9	CATERPILLAR INC				1FE	2,307,760	126.1940	2,523,888	2,000,000	2,261,049	0	(8,328)	0	0	7.300	6.072	MN	24,333	146,000	05/18/2007	05/01/2031
14912L-3U-3	CATERPILLAR FINANCE SERV				1FE	997,510	113.6170	1,136,171	1,000,000	998,791	0	244	0	0	5.450	5.482	AO	11,506	54,500	03/19/2008	04/15/2018
15189T-AG-2	CENTERPOINT ENERGY				2FE	3,869,309	108.1260	3,940,097	3,644,000	3,695,242	0	(33,776)	0	0	6.850	5.801	JD	20,801	249,614	01/29/2008	06/01/2015
15189T-AQ-0	CENTERPOINT ENERGY				2FE	741,195	116.6300	874,724	750,000	745,466	0	876	0	0	6.500	6.663	MN	8,125	48,750	05/27/2008	05/01/2018
156700-AS-5	CENTURYLINK INC				3FE	522,500	98.7500	493,750	500,000	520,675	0	(1,825)	0	0	5.800	5.175	MS	8,539	29,000	01/17/2013	03/15/2022
15671B-AE-1	CENVEO CORP			1	5FE	1,126,476	100.0000	1,212,000	1,212,000	1,150,096	0	10,788	0	0	8.875	10.386	FA	44,819	107,565	09/20/2011	02/01/2018
15672J-AA-1	CEQUEL COM & CAP			1	4FE	186,485	102.5000	181,425	177,000	185,350	0	(1,132)	0	0	6.375	5.227	MS	3,322	7,888	05/13/2013	09/15/2020
15672J-AA-1	CEQUEL COM & CAP	LS		1	4FE	2,656,363	102.5000	2,562,500	2,500,000	2,638,825	0	(17,516)	0	0	6.375	5.032	MS	46,927	97,795	05/13/2013	09/15/2020
165167-CD-7	CHESAPEAKE ENERGY				3FE	393,917	108.3750	444,338	410,000	406,229	0	3,021	0	0	9.500	10.391	FA	14,714	38,950	02/11/2009	02/15/2015
16524R-AE-3	CHESAPEAKE MIDSTREAM PT/			1	3FE	969,525	107.0000	995,100	930,000	964,373	0	(4,681)	0	0	6.125	5.400	JJ	26,266	56,963	11/14/2012	07/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17121E-AD-9	CHRYSLER GP/CG	LS		1	4FE	111,150	113.7500	126,433	111,150	111,150	0	0	0	0	8.250	8.250	JD	408	9,170	02/02/2012	06/15/2021
17121E-AD-9	CHRYSLER GP/CG			1	4FE	5,850	113.7500	6,654	5,850	5,850	0	0	0	0	8.250	8.250	JD	21	483	02/02/2012	06/15/2021
171232-AS-0	CHUBB				1FE	1,976,280	123.1280	2,462,550	2,000,000	1,978,079	0	357	0	0	6.500	6.591	MN	16,611	130,000	05/01/2008	05/15/2038
172062-AE-1	CINCINNATI FINANCIAL				2FE	2,892,320	106.1650	4,246,592	4,000,000	2,958,222	0	16,937	0	0	6.125	8.893	MN	40,833	245,000	07/15/2009	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL				2FE	4,261,700	116.9550	5,847,765	5,000,000	4,348,957	0	22,521	0	0	6.920	8.507	MN	44,211	346,000	08/05/2009	05/15/2028
17275R-AE-2	CISCO SYSTEMS INC				1FE	1,995,480	112.4240	2,248,476	2,000,000	1,997,405	0	435	0	0	4.950	4.979	FA	37,400	99,000	02/09/2009	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	1,997,040	108.9480	2,178,956	2,000,000	1,998,015	0	281	0	0	4.450	4.469	JJ	41,039	89,000	11/09/2009	01/15/2020
172967-GL-9	CITIGROUP				1FE	1,995,260	94.9000	1,898,002	2,000,000	1,995,625	0	365	0	0	3.375	3.403	MS	22,500	35,813	02/14/2013	03/01/2023
18055#-AK-8	CLARION LIONS PP				2	1,576,920	108.5280	1,627,926	1,500,000	1,557,192	0	(8,904)	0	0	5.840	5.032	JD	3,893	87,600	08/30/2011	06/15/2019
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE			1	4FE	451,878	102.1250	434,031	425,000	450,817	0	(1,061)	0	0	6.500	5.429	MN	3,530	13,813	08/22/2013	11/15/2022
185508-AE-8	CLECO POWER LLC				2FE	992,430	113.7700	1,137,699	1,000,000	993,307	0	134	0	0	6.500	6.558	JD	5,417	65,000	11/22/2005	12/01/2035
18911M-AD-3	CLOUD PEAK ENRGY			1	4FE	707,594	108.5000	771,435	711,000	708,626	0	295	0	0	8.500	8.573	JD	2,686	60,435	09/27/2010	12/15/2019
191216-AM-2	COCA-COLA CO				1FE	2,972,310	112.0400	3,361,206	3,000,000	2,983,958	0	2,638	0	0	4.875	4.993	MS	43,063	146,250	03/03/2009	03/15/2019
191216-BG-4	COCA-COLA CO				1FE	4,928,600	97.0130	4,850,645	5,000,000	4,929,528	0	928	0	0	2.450	2.677	MN	20,417	0	11/21/2013	11/01/2020
191219-AX-2	COCA COLA ENTERPRISES				1FE	3,250,260	120.3590	3,610,761	3,000,000	3,215,026	0	(4,269)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
195869-AD-4	COLONIAL PIPE LINE				1FE	4,935,650	139.2430	6,962,125	5,000,000	4,947,243	0	1,378	0	0	8.375	8.494	MN	69,792	418,750	10/24/2000	11/01/2030
195869-AG-7	COLONIAL PIPE LINE				1FE	3,059,950	132.4520	3,973,572	3,000,000	3,050,329	0	(1,299)	0	0	7.630	7.459	MN	19,711	228,900	06/27/2002	04/15/2032
199575-AT-8	COLUMBUS SOUTHERN POWER				2FE	539,935	115.9350	579,677	500,000	533,897	0	(924)	0	0	6.600	6.000	MS	11,000	33,000	12/09/2005	03/01/2033
20030N-AE-1	COMCAST CORP				1FE	1,966,980	100.1470	2,002,936	2,000,000	1,999,748	0	6,374	0	0	5.300	5.633	JJ	48,878	106,000	02/27/2008	01/15/2014
20030N-AF-8	COMCAST CORP				1FE	1,816,540	106.1970	2,123,946	2,000,000	1,839,590	0	3,448	0	0	5.650	6.339	JD	5,022	113,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP				1FE	1,195,270	115.7070	1,157,074	1,000,000	1,187,474	0	(4,172)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-AU-5	COMCAST CORP				1FE	1,995,180	116.4170	2,328,332	2,000,000	1,997,699	0	510	0	0	6.300	6.334	MN	16,100	126,000	08/20/2007	11/15/2017
20030N-BE-0	COMCAST CORP				1FE	1,998,360	92.7290	1,854,584	2,000,000	1,998,439	0	29	0	0	4.650	4.655	JJ	42,883	96,358	06/26/2012	07/15/2042
202795-HV-5	COMMONWEALTH EDISON				1FE	1,075,160	106.0730	1,060,728	1,000,000	1,073,433	0	(1,727)	0	0	4.000	2.772	FA	16,667	0	10/24/2013	08/01/2020
207597-DW-2	CONN LT & PWR				1FE	994,150	110.1320	1,101,317	1,000,000	997,615	0	673	0	0	5.375	5.458	MS	17,917	53,750	04/10/2008	03/01/2017
207597-DY-8	CONN LT & PWR				1FE	4,341,920	112.8030	4,512,128	4,000,000	4,173,671	0	(42,712)	0	0	5.750	4.453	MS	76,667	230,000	10/06/2009	09/01/2017
207597-ED-3	CONN LT & PWR				1FE	5,248,770	114.1750	5,708,740	5,000,000	5,137,352	0	(27,989)	0	0	5.650	4.935	MN	47,083	282,500	10/15/2009	05/01/2018
20825C-AR-5	CONOCOPHILLIPS				1FE	993,260	115.4180	1,154,177	1,000,000	996,090	0	644	0	0	5.750	5.840	FA	23,958	57,500	01/29/2009	02/01/2019
20854P-AD-1	CONSOLIDATED ENERGY			1	4FE	132,000	105.3750	139,095	132,000	132,000	0	0	0	0	8.000	8.000	AO	2,640	10,560	03/03/2011	04/01/2017
20854P-AF-6	CONSOLIDATED ENERGY			1	4FE	132,000	108.2500	142,890	132,000	132,000	0	0	0	0	8.250	8.250	AO	2,723	10,890	03/03/2011	04/01/2020
21036P-AL-2	CONSTELLATION BRANDS				3FE	618,000	93.2500	576,285	618,000	618,000	0	0	0	0	4.250	4.250	MN	4,378	12,184	04/30/2013	05/01/2023
224044-BH-9	COX COMMUNICATIONS INC				2FE	1,901,960	107.3380	2,146,762	2,000,000	1,971,998	0	14,694	0	0	5.500	6.359	AO	27,500	110,000	07/22/2008	10/01/2015
225310-AD-3	CREDIT ACCEPTANC			1	4FE	315,210	105.0000	337,050	321,000	317,619	0	903	0	0	9.125	9.527	FA	12,205	29,291	02/22/2011	02/01/2017
228227-BD-5	CROWN CASTLE INTL				3FE	596,750	98.0000	574,280	586,000	596,192	0	(558)	0	0	5.250	5.005	JJ	14,186	23,074	04/30/2013	01/15/2023
23314#-AF-6	DCT INDUSTRIAL PP Series J				2	1,000,000	103.2450	1,032,453	1,000,000	1,000,000	0	0	0	0	4.020	4.020	FA	15,745	40,200	06/15/2011	08/01/2016
244199-BB-0	DEERE & COMPANY				1FE	3,996,040	102.0520	4,082,068	4,000,000	3,999,854	0	445	0	0	6.950	6.962	AO	50,967	278,000	04/10/2002	04/25/2014
244199-BD-6	DEERE & COMPANY				1FE	1,125,640	111.9970	1,119,968	1,000,000	1,125,323	0	(317)	0	0	5.375	4.275	AO	11,198	0	12/05/2013	10/16/2029
24422E-QV-4	JOHN DEERE CAPITAL				1FE	1,992,940	116.0710	2,321,426	2,000,000	1,997,042	0	536	0	0	5.750	5.787	MS	36,097	115,000	09/03/2008	09/10/2018
24422E-RR-2	JOHN DEERE CAPITAL				1FE	1,994,600	99.7290	1,994,586	2,000,000	1,995,838	0	731	0	0	2.250	2.292	AO	9,250	45,000	04/12/2012	04/17/2019
245217-AS-3	DEL MONTE CORP			1	5FE	1,790,150	103.8750	1,835,471	1,767,000	1,779,747	0	(5,383)	0	0	7.625	7.252	FA	50,899	134,734	12/16/2011	02/15/2019
24823U-AG-3	DENBURY RESOURCES INC			1	3FE	1,340,940	110.1250	1,437,131	1,305,000	1,329,084	0	(4,801)	0	0	8.250	7.718	FA	40,673	107,663	08/11/2011	02/15/2020
250847-DX-5	DETROIT EDISON				1FE	1,844,190	103.9420	2,078,830	2,000,000	1,974,916	0	21,024	0	0	4.800	5.973	FA	36,267	96,000	08/14/2006	02/15/2015
25179M-AL-7	DEVON ENERGY CORPORATION			1	2FE	7,054,380	103.8660	7,270,620	7,000,000	7,052,385	0	(919)	0	0	5.600	5.545	JJ	180,756	392,000	08/10/2011	07/15/2041
25459H-AL-9	DIRECTV HLDS/FN				2FE	3,999,368	102.9750	4,119,004	4,000,000	3,999,900	0	128	0	0	4.750	4.753	AO	47,500	190,000	04/16/2010	10/01/2014
25459H-BA-2	DIRECTV HLDS/FN	LS			2FE	497,795	104.9210	524,607	500,000	498,304	0	192	0	0	5.000	5.057	MS	8,333	25,000	03/07/2011	03/01/2021
25459H-BA-2	DIRECTV HLDS/FN				2FE	995,590	104.9210	1,049,213	1,000,000	996,608	0	384	0	0	5.000	5.057	MS	16,667	50,000	03/07/2011	03/01/2021
25468P-BW-5	DISNEY				1FE	3,370,410	127.6170	3,828,507	3,000,000	3,302,105	0	(8,931)	0	0	7.000	6.077	MS	70,000	210,000	03/08/2004	03/01/2032
25468P-CK-0	DISNEY				1FE	998,180	113.7670	1,137,671	1,000,000	998,929	0	173	0	0	5.500	5.524	MS	16,194	55,000	03/11/2009	03/15/2019
25468P-CT-1	DISNEY				1FE	944,780	92.9570	929,572	1,000,000	945,082	0	302	0	0	2.550	3.327	FA	9,633	0	12/10/2013	02/15/2022
25470X-AB-1	DISH DBS CORP				3FE	1,261,403	114.5000	1,312,170	1,146,000	1,233,452	0	(12,586)	0	0	7.875	6.250	MS	30,083	90,248	09/07/2012	09/01/2019
25470X-AH-8	DISH DBS CORP				3FE	305,968	104.7500	317,393	303,000	305,304	0	(583)	0	0	4.625	4.391	JJ	6,462	16,310	10/17/2012	07/15/2017
25470X-AJ-4	DISH DBS CORP				3FE	351,218	100.0000	343,000	343,000	350,785	0	(433)	0	0	5.875	5.538	JJ	9,292	10,076	04/30/2013	07/15/2022
257375-AB-1	DOMINION GAS HLDGS LLC			1	1FE	998,820	96.1610	961,605	1,000,000	998,840	0	20	0	0	3.550	3.564	MN	6,804	0	10/17/2013	11/01/2023
257559-AH-7	DOMTAR CORP			1	2FE	991,578	95.6130	956,130	1,000,000	992,316	0	738	0	0	4.400	4.513	AO	11,000	44,000	01/31/2013	04/01/2022
260547-C@-1	DOW CORNING				2	2,500,000	103.1420	2,578,561	2,500,000	2,500,000	0	0	0	0	4.130	4.130	MS	28,107	103,250	03/18/2011	03/23/2018
264399-ED-4	DUKE ENERGY CORP				1FE	965,290	117.2740	1,172,740	1,000,000	971,427	0	742	0	0	6.450	6.720	AO	13,617	64,500	01/10/2003	10/15/2032
26441Y-AK-3	DUKE REALTY CORP				2FE	470,540	108.2110	541,057	500,000	490,879	0	3,810	0	0	5.500	6.416	MS	9,167	27,500	09/26/2007	03/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26441Y-AM-9	DUKE REALTY CORP	LS			2FE	191,754	111.2410	219,144	197,000	194,895	0	592	0	0	5.950	6.333	FA	4,428	11,722	11/13/2007	02/15/2017
26441Y-AM-9	DUKE REALTY CORP				2FE	11,481,976	111.2410	13,129,740	11,803,000	11,674,091	0	36,268	0	0	5.950	6.341	FA	265,305	702,279	11/13/2007	02/15/2017
26442C-AG-9	DUKE ENERGY CAROLINAS				1FE	4,018,970	121.7880	4,871,536	4,000,000	4,010,821	0	(1,814)	0	0	7.000	6.934	MN	35,778	280,000	11/12/2008	11/15/2018
26442C-AJ-3	DUKE ENERGY CAROLINAS				1FE	2,013,600	107.1080	2,142,168	2,000,000	2,009,410	0	(1,244)	0	0	4.300	4.216	JD	3,822	86,000	06/02/2010	06/15/2020
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	3,998,400	113.8960	4,555,844	4,000,000	3,999,095	0	145	0	0	5.450	5.455	AO	54,500	218,000	03/18/2009	04/01/2019
26779Y-AC-3	DYNACAST INT/FIN			1	4FE	896,259	110.2500	973,507	883,000	893,051	0	(2,329)	0	0	9.250	8.867	JJ	37,662	81,677	07/30/2012	07/15/2019
26875P-AD-3	EOG RESOURCES				1FE	1,497,240	114.6980	1,720,472	1,500,000	1,498,341	0	255	0	0	5.625	5.649	JD	7,031	84,375	05/18/2009	06/01/2019
26884A-AE-3	ERP OPERATING				2FE	1,083,000	116.9950	1,169,954	1,000,000	1,037,406	0	(8,556)	0	0	7.125	6.006	AO	15,042	71,250	10/23/2007	10/15/2017
26884A-AH-6	ERP OPERATING				2FE	513,675	107.3580	536,792	500,000	502,794	0	(2,035)	0	0	6.584	6.124	AO	7,133	32,920	10/05/2007	04/13/2015
26884A-AS-2	ERP OPERATING				2FE	1,504,575	103.1820	1,547,733	1,500,000	1,500,420	0	(572)	0	0	5.250	5.209	MS	23,188	78,750	11/10/2004	09/15/2014
28370T-AA-7	EL PASO PIPELINE				2FE	3,999,740	114.7190	4,588,760	4,000,000	4,000,003	0	0	0	0	6.500	6.500	AO	65,000	260,000	06/21/2010	04/01/2020
29266M-AF-6	ENERGY EAST CORPORATION				2FE	2,132,260	108.3100	2,166,190	2,000,000	2,118,525	0	(2,354)	0	0	6.750	6.256	JJ	62,250	135,000	01/02/2007	07/15/2036
29266R-AB-4	ENERGIZER HOLDINGS INC				2FE	1,999,850	100.8870	2,017,742	2,000,000	1,999,988	0	1	0	0	4.700	4.700	MN	10,967	94,000	02/17/2012	05/19/2021
29266R-AC-2	ENERGIZER HOLDINGS INC				2FE	997,160	99.6780	996,780	1,000,000	997,531	0	235	0	0	4.700	4.736	MN	4,831	47,000	05/21/2012	05/24/2022
29348Q-AA-0	ENOGEX LLC				2FE	1,995,360	102.8240	2,056,484	2,000,000	1,999,439	0	989	0	0	6.875	6.929	JJ	63,403	137,500	06/24/2009	07/15/2014
29364N-AL-2	ENTERGY MISSISSIPPI INC			1	2FE	4,479,435	100.9350	4,542,089	4,500,000	4,482,590	0	418	0	0	6.250	6.284	AO	70,313	281,250	03/22/2004	04/01/2034
293791-AN-9	ENTERPRISE PRODUCTS				2FE	983,530	103.9140	1,039,137	1,000,000	997,801	0	2,653	0	0	5.600	5.890	AO	11,822	56,000	10/05/2007	10/15/2014
29379V-AP-8	ENTERPRISE PRODUCTS OPER				2FE	2,991,030	111.1080	3,333,240	3,000,000	2,993,485	0	798	0	0	5.200	5.239	MS	52,000	156,000	05/11/2010	09/01/2020
29444U-AL-0	EQUINIX INC			1	3FE	180,000	99.5000	179,100	180,000	180,000	0	0	0	0	4.875	4.875	AO	2,194	5,021	02/28/2013	04/01/2020
29444U-AM-8	EQUINIX INC	LS		1	3FE	513,950	97.7500	502,386	513,950	513,950	0	0	0	0	5.375	5.375	AO	6,906	15,808	02/28/2013	04/01/2023
29444U-AM-8	EQUINIX INC			1	3FE	27,050	97.7500	26,441	27,050	27,050	0	0	0	0	5.375	5.375	AO	363	832	02/28/2013	04/01/2023
30225X-AC-7	EXTERRAN HOLDINGS INC			1	3FE	693,233	105.6250	721,419	683,000	689,395	0	(1,930)	0	0	7.250	6.889	JD	4,126	49,518	12/09/2011	12/01/2018
30227C-AA-5	EXTERRAN PARTNERS/EXLP			1	4FE	1,526,004	99.2500	1,526,465	1,538,000	1,526,883	0	880	0	0	6.000	6.121	AO	23,070	47,165	04/02/2013	04/01/2021
30256Y-AA-1	FPL MARCUS HOOK PP				2FE	9,114,343	100.0000	9,114,343	9,114,343	9,114,343	0	0	0	0	7.590	7.589	JJ	328,595	691,779	06/23/2008	07/10/2018
31620M-AH-9	FIDELITY NATIONAL INFORM			1	2FE	1,182,917	102.1250	1,213,245	1,188,000	1,183,506	0	431	0	0	5.000	5.057	MS	17,490	59,400	08/27/2012	03/15/2022
337932-AC-1	FIRST ENERGY CORP				3FE	6,207,400	108.3990	6,503,952	6,000,000	6,190,500	0	(5,203)	0	0	7.375	7.060	MN	56,542	442,500	05/27/2010	11/15/2031
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	1,749,685	104.2660	1,824,660	1,750,000	1,749,894	0	66	0	0	4.000	4.004	JJ	32,278	70,000	07/08/2010	07/15/2015
341081-FD-4	FLORIDA PR & LT CO	LS		1	1FE	925,348	108.0770	1,026,731	950,000	926,413	0	377	0	0	5.250	5.426	FA	20,781	49,875	03/03/2011	02/01/2041
341081-FD-4	FLORIDA PR & LT CO			1	1FE	48,703	108.0770	54,038	50,000	48,759	0	20	0	0	5.250	5.426	FA	1,094	2,625	03/03/2011	02/01/2041
341099-CK-3	FLORIDA POWER CORP				1FE	1,102,150	114.5580	1,145,581	1,000,000	1,057,735	0	(11,550)	0	0	5.650	4.215	JD	2,511	56,500	11/20/2009	06/15/2018
341099-CL-1	FLORIDA POWER CORP				1FE	995,780	122.9060	1,229,055	1,000,000	996,085	0	65	0	0	6.400	6.432	JD	2,844	64,000	06/11/2008	06/15/2038
345397-WK-5	FORD MOTOR CREDIT	LS			2FE	941,127	100.3760	953,568	950,000	941,414	0	287	0	0	4.375	4.492	FA	16,740	0	08/01/2013	08/06/2023
345397-WK-5	FORD MOTOR CREDIT				2FE	49,533	100.3760	50,188	50,000	49,548	0	15	0	0	4.375	4.492	FA	881	0	08/01/2013	08/06/2023
346091-AZ-4	FOREST OIL CORPORATION			1	4FE	1,830,156	97.3750	1,879,338	1,930,000	1,847,501	0	10,988	0	0	7.250	8.190	JD	6,219	139,925	04/30/2013	06/15/2019
35671D-AZ-8	FREEPORT-MC C&G			1	2FE	1,985,184	94.4170	1,888,340	2,000,000	1,985,502	0	317	0	0	3.875	3.970	MS	22,819	0	10/10/2013	03/15/2023
35906A-AH-1	FRONTIER COMMUNICATIONS	LS			3FE	849,801	112.0000	940,520	839,750	847,267	0	(879)	0	0	8.500	8.314	AO	15,069	71,379	08/23/2010	04/15/2020
35906A-AH-1	FRONTIER COMMUNICATIONS				3FE	44,780	112.0000	49,560	44,250	44,646	0	(46)	0	0	8.500	8.314	AO	794	3,761	08/23/2010	04/15/2020
36155W-AF-3	GCI INC			1	4FE	1,054,620	106.2500	1,032,750	972,000	1,027,639	0	(14,821)	0	0	8.625	6.644	MN	10,712	83,835	02/08/2012	11/15/2019
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1FE	1,111,610	118.9470	1,189,472	1,000,000	1,082,028	0	(4,484)	0	0	7.000	6.036	FA	26,444	70,000	11/18/2005	02/15/2026
368738-AA-4	CVS Gene Warren			2	2	1,946,568	111.7400	2,175,093	1,946,568	1,946,568	0	0	0	0	5.830	5.901	MON	5,044	113,485	12/16/2005	01/15/2026
369604-BC-6	GENERAL ELECTRIC CO				1FE	2,069,820	113.1470	2,262,944	2,000,000	2,037,185	0	(8,422)	0	0	5.250	4.726	JD	7,292	105,000	10/21/2009	12/06/2017
36962G-3H-5	GEN ELEC CAP CORP				1FE	4,870,350	113.7150	5,685,755	5,000,000	4,938,558	0	14,409	0	0	5.625	6.000	MS	82,813	281,250	08/22/2008	09/15/2017
36962G-4R-2	GEN ELEC CAP CORP				1FE	1,119,880	108.2490	1,082,491	1,000,000	1,104,073	0	(13,977)	0	0	4.375	2.670	MS	12,760	43,750	11/07/2012	09/16/2020
36962G-4Y-7	GEN ELEC CAP CORP				1FE	3,236,980	108.9100	3,267,303	3,000,000	3,230,273	0	(6,707)	0	0	4.625	3.387	JJ	67,063	0	10/03/2013	01/07/2021
36962G-XZ-2	GEN ELEC CAP CORP				1FE	2,117,140	123.5040	2,470,082	2,000,000	2,094,295	0	(2,770)	0	0	6.750	6.308	MS	39,750	135,000	12/20/2002	03/15/2032
37185L-AB-8	GENESIS ENERGY			1	4FE	384,710	107.7500	413,760	384,000	384,541	0	(169)	0	0	7.875	1.621	JD	1,344	30,240	11/14/2012	12/15/2018
37185L-AE-2	GENESIS ENERGY			1	4FE	4,505,876	101.1250	4,472,759	4,423,000	4,499,796	0	(6,080)	0	0	5.750	5.355	FA	96,077	132,106	07/10/2013	02/15/2021
37331N-AB-7	GEORGIA-PACIFIC LLC				2FE	4,048,800	111.5980	4,463,916	4,000,000	4,038,884	0	(4,626)	0	0	5.400	5.229	MN	36,000	216,000	09/23/2011	11/01/2020
373334-JP-7	GEORGIA POWER CO				1FE	3,268,020	108.7120	3,261,369	3,000,000	3,198,879	0	(30,270)	0	0	4.250	3.018	JD	10,625	127,500	08/29/2011	12/01/2019
378272-AA-6	GLENCORE FUNDING LLC				2FE	985,500	101.4380	1,014,377	1,000,000	999,451	0	1,840	0	0	6.000	6.196	AO	12,667	60,000	04/02/2004	04/15/2014
378272-AF-5	GLENCORE FUNDING LLC				2FE	4,997,150	93.3050	4,665,255	5,000,000	4,997,287	0	137	0	0	4.125	4.132	MN	17,760	103,125	05/22/2013	05/30/2023
38143U-AB-7	GOLDMAN SACHS GROUP INC				1FE	605,466	100.1520	600,910	600,000	601,109	0	(4,357)	0	0	5.150	0.387	JJ	14,248	0	11/01/2013	01/15/2014
382550-BA-8	GOODYEAR TIRE & RUBBER				4FE	478,175	117.0000	499,590	427,000	467,242	0	(4,649)	0	0	8.750	6.949	FA	14,115	37,363	02/23/2012	08/15/2020
382550-BD-2	GOODYEAR TIRE & RUBBER	LS		1	4FE	17,005	106.0000	18,020	17,000	17,005	0	(1)	0	0	6.500	6.494	MS	368	571	02/20/2013	03/01/2021
382550-BD-2	GOODYEAR TIRE & RUBBER			1	4FE	1,195,373	106.0000	1,266,700	1,195,000	1,195,333	0	(40)	0	0	6.500	6.494	MS	25,892	40,132	02/20/2013	03/01/2021
38259P-AB-8	GOOGLE INC-CL A				1FE	8,831,392	104.1320	9,267,704	8,900,000	8,846,867	0	6,149	0	0	3.625	3.718	MN	37,640	322,625	06/07/2011	05/19/2021
39121J-AE-0	GREAT RIVER ENERGY				1FE	9,018,770	113.0380	11,303,820	10,000,000	9,083,921	0	13,759	0	0	6.254	7.044	JJ	312,700	625,400	07/09/2008	07/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
398433-AF-9	GRIFFON CORPORATION			1	4FE	465,259	106.0000	492,900	465,000	465,175	0	(57)	0	0	7.125	7.109	AO	8,283	33,131	08/15/2011	04/01/2018
401378-AA-2	GUARDIAN LIFE INSURANCE				1FE	519,715	127.8090	639,045	500,000	518,872	0	(255)	0	0	7.375	7.055	MS	9,321	36,875	02/16/2010	09/30/2039
406216-AX-9	HALLIBURTON COMPANY				1FE	7,303,130	118.1800	8,272,607	7,000,000	7,188,207	0	(27,612)	0	0	6.150	5.590	MS	126,758	430,500	08/13/2009	09/15/2019
421915-ED-7	HEALTH CARE PPTY INV INC	LS			2FE	2,393,920	111.4480	2,658,040	2,385,000	2,388,151	0	(838)	0	0	5.625	5.581	MN	22,359	134,156	05/19/2005	05/01/2017
421915-ED-7	HEALTH CARE PPTY INV INC				2FE	1,595,920	111.4480	1,799,888	1,615,000	1,608,110	0	1,820	0	0	5.625	5.767	MN	15,141	90,844	10/19/2005	05/01/2017
421933-AL-6	HEALTH MGMT ASSOCIATES INC- A			1	4FE	326,155	111.8750	336,744	301,000	321,037	0	(4,313)	0	0	7.375	5.514	JJ	10,236	22,199	10/19/2012	01/15/2020
42217K-AM-8	HEALTH CARE REIT				2FE	997,110	106.5520	1,065,515	1,000,000	999,506	0	336	0	0	5.875	5.913	MN	7,507	58,750	04/26/2005	05/15/2015
42217K-AN-6	HEALTH CARE REIT				2FE	1,032,660	111.1700	1,111,700	1,000,000	1,010,308	0	(3,872)	0	0	6.200	5.737	JD	5,167	62,000	03/13/2007	06/01/2016
42217K-AT-3	HEALTH CARE REIT				2FE	2,991,300	108.6570	3,259,704	3,000,000	2,995,064	0	1,192	0	0	4.700	4.749	MS	41,517	141,000	09/07/2010	09/15/2017
42225B-AA-4	HEALTHCARE REALTY TRUST				2FE	1,996,490	112.1090	2,242,180	2,000,000	1,998,446	0	448	0	0	6.500	6.529	JJ	59,222	130,000	12/01/2009	01/17/2017
431282-AK-8	HIGHWOODS REALTY LP LTD PARTNERSHIP				2FE	997,018	110.0820	1,100,822	1,000,000	998,849	0	318	0	0	5.850	5.890	MS	17,225	58,500	07/26/2007	03/15/2017
431318-AJ-3	HILCORP ENERGY			1	3FE	2,155,621	108.2500	2,386,913	2,205,000	2,170,285	0	4,197	0	0	8.000	8.334	FA	66,640	176,400	02/04/2010	02/15/2020
435765-AD-4	HOLLY ENERGY PARTNERS LP			1	4FE	700,209	105.5000	729,005	691,000	695,618	0	(1,891)	0	0	8.250	7.910	MS	16,786	57,008	06/10/2011	03/15/2018
437076-AS-1	HOME DEPOT				1FE	5,897,280	115.0310	8,052,198	7,000,000	5,962,544	0	10,670	0	0	5.875	7.152	JD	17,135	411,250	12/08/2010	12/16/2036
44266R-AC-1	HOWARD HUGHES MEDICAL IN				1FE	997,930	98.1720	981,723	1,000,000	998,025	0	95	0	0	3.500	3.524	MS	15,458	0	07/16/2013	09/01/2023
444454-AB-8	HUGHES SATELLITE SYS CORP				4FE	90,000	108.2500	97,425	90,000	90,000	0	0	0	0	6.500	6.500	JD	260	5,850	02/28/2012	06/15/2019
450319-AA-6	ITC MIDWEST LLC				1FE	5,101,080	113.4290	4,537,152	4,000,000	5,064,438	0	(24,636)	0	0	6.150	4.355	JJ	103,183	246,000	06/22/2012	01/31/2038
45138L-AU-7	IDAHO POWER CORP				1FE	1,000,000	114.5670	1,145,671	1,000,000	1,000,000	0	0	0	0	6.025	6.025	JJ	27,782	60,250	07/07/2008	07/15/2018
458140-AJ-9	INTEL CORPORATION				1FE	2,992,860	99.2110	2,976,330	3,000,000	2,994,307	0	634	0	0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021
45866F-AA-2	INTERCONTINENTALEXCHANGE				1FE	999,980	100.4270	1,004,268	1,000,000	999,987	0	7	0	0	4.000	4.000	AO	9,222	0	10/09/2013	10/15/2023
459200-AM-3	IBM				1FE	6,556,111	125.2780	7,284,939	5,815,000	6,342,506	0	(30,161)	0	0	7.000	5.921	AO	68,972	407,050	12/21/2006	10/30/2025
459200-AS-0	IBM				1FE	1,676,651	121.6210	1,915,524	1,575,000	1,649,010	0	(3,285)	0	0	6.500	6.000	JJ	47,206	102,375	09/24/2002	01/15/2028
459200-GJ-4	IBM				1FE	1,103,160	114.7850	1,147,849	1,000,000	1,052,223	0	(12,795)	0	0	5.700	4.163	MS	16,942	57,000	09/25/2009	09/14/2017
459200-GM-7	IBM				1FE	4,981,400	125.0260	6,251,320	5,000,000	4,989,359	0	1,778	0	0	7.625	7.679	AO	80,486	381,250	10/09/2008	10/15/2018
459200-HP-9	IBM				1FE	3,962,840	97.2690	3,890,748	4,000,000	3,963,406	0	566	0	0	3.375	3.488	FA	56,250	0	11/05/2013	08/01/2023
459745-GN-9	INTL LEASE FIN				3FE	1,911,948	99.7500	1,874,303	1,879,000	1,910,007	0	(1,940)	0	0	5.875	5.624	FA	41,703	97,846	04/30/2013	08/15/2022
459745-GQ-2	INTL LEASE FIN				3FE	177,000	95.5000	169,035	177,000	177,000	0	0	0	0	4.625	4.625	AO	1,728	4,866	04/09/2013	04/15/2021
460146-CA-9	INTERNATIONAL PAPER CO				2FE	431,948	121.4150	524,514	432,000	431,983	0	3	0	0	7.950	7.951	JD	1,526	34,344	05/28/2008	06/15/2018
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	206,600	92.7500	185,500	200,000	206,113	0	(487)	0	0	5.750	5.198	FA	4,344	5,750	04/30/2013	08/15/2024
465685-AD-7	ITC HOLDINGS CORP				2FE	499,550	108.9590	544,795	500,000	499,586	0	8	0	0	6.375	6.382	MS	8,057	31,875	10/04/2006	10/10/2036
465685-AE-5	ITC HOLDINGS CORP				2FE	3,983,600	111.6240	4,464,956	4,000,000	3,992,151	0	1,648	0	0	6.050	6.105	JJ	101,506	242,000	01/15/2008	01/31/2018
465685-AF-2	ITC HOLDINGS CORP				2FE	1,986,700	108.6590	2,173,186	2,000,000	1,991,287	0	1,183	0	0	5.500	5.586	JJ	50,722	110,000	12/08/2009	01/15/2020
465685-AH-8	ITC HOLDINGS CORP			1	2FE	1,994,640	97.9790	1,959,574	2,000,000	1,994,669	0	29	0	0	5.300	5.318	JJ	52,411	0	06/26/2013	07/01/2043
466112-AF-6	JBS USA LLC/JBS			1	3FE	1,044,369	104.2500	1,094,625	1,050,000	1,046,202	0	113	0	0	7.250	7.212	JD	6,344	76,125	04/30/2013	06/01/2021
46625H-JM-3	JP MORGAN CHASE & CO				1FE	10,916,620	105.3130	11,584,430	11,000,000	10,916,928	0	308	0	0	5.625	5.678	FA	223,438	0	08/14/2013	08/16/2043
47759Y-AA-7	JMC STEEL GROUP	LS		1	5FE	923,672	101.0000	902,890	893,950	916,735	0	(4,898)	0	0	8.250	7.338	MS	21,716	59,840	04/12/2013	03/15/2018
47759Y-AA-7	JMC STEEL GROUP			1	5FE	48,336	101.0000	47,521	47,050	48,058	0	(206)	0	0	8.250	7.480	MS	1,143	3,149	04/12/2013	03/15/2018
478366-AN-7	JOHNSON CONTROLS				2FE	966,810	107.1590	1,071,591	1,000,000	970,771	0	606	0	0	6.000	6.246	JJ	27,667	60,000	03/16/2006	01/15/2036
485134-BH-2	KANSAS CITY POWER & LIGHT				2FE	994,013	109.3840	1,093,839	1,000,000	994,741	0	113	0	0	6.050	6.094	MN	7,731	60,500	05/23/2006	11/15/2035
485134-BK-5	KANSAS CITY POWER & LIGHT				2FE	6,000,000	115.0160	6,900,954	6,000,000	6,000,000	0	0	0	0	6.375	6.375	MS	127,500	382,500	03/06/2008	03/01/2018
485260-BH-5	KANSAS GAS & EL CO			1	2FE	1,841,350	104.5350	2,039,635	1,951,150	1,899,161	0	6,603	0	0	5.647	6.469	MS	28,157	110,181	11/16/2005	03/29/2021
486606-G@-9	KAYNE ANDERSON PP				1FE	1,000,000	97.1780	971,782	1,000,000	1,000,000	0	0	0	0	3.390	3.391	JD	1,130	33,900	04/30/2012	05/03/2019
487836-AT-5	KELLOGG CO				2FE	1,184,420	125.8230	1,258,226	1,000,000	1,155,080	0	(5,026)	0	0	7.450	5.995	AO	18,625	74,500	01/18/2007	04/01/2031
487836-BD-9	KELLOGG CO				2FE	4,956,850	103.6450	5,182,265	5,000,000	4,968,208	0	3,876	0	0	4.000	4.106	JD	8,889	200,000	12/08/2010	12/15/2020
491674-BE-6	KU ENERGY CORP			1	1FE	1,992,838	101.4920	2,029,830	2,000,000	1,994,587	0	696	0	0	3.250	3.295	MN	10,833	65,000	07/07/2011	11/01/2020
49337W-AJ-9	KEYSPAN CORP				1FE	876,770	104.8100	1,048,097	1,000,000	887,974	0	2,305	0	0	5.803	6.808	AO	14,508	58,030	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST				1FE	1,000,000	111.8110	1,118,113	1,000,000	1,000,000	0	0	0	0	5.819	5.819	AO	14,548	58,190	03/28/2011	04/01/2041
494368-BD-4	KIMBERLY CLARK				1FE	996,340	123.8980	1,238,980	1,000,000	997,888	0	350	0	0	7.500	7.553	MN	12,500	75,000	10/30/2008	11/01/2018
494580-AB-9	KINDRED HEALTHCARE INC	LS		1	4FE	1,693,184	106.5000	1,829,670	1,718,000	1,697,494	0	2,724	0	0	8.250	8.492	JD	11,811	141,735	04/30/2013	06/01/2019
494580-AB-9	KINDRED HEALTHCARE INC			1	4FE	89,686	106.5000	96,915	91,000	89,914	0	144	0	0	8.250	8.492	JD	626	7,508	04/30/2013	06/01/2019
500255-AP-9	KOHLS CORP				2FE	1,004,470	114.6380	1,146,376	1,000,000	1,002,249	0	(488)	0	0	6.250	6.185	JD	2,778	62,500	10/31/2007	12/15/2017
500605-AE-0	KOPPERS INC			1	4FE	2,056,269	108.0000	2,124,360	1,967,000	2,032,380	0	(15,781)	0	0	7.875	6.809	JD	12,908	154,901	05/30/2012	12/01/2019
50075N-AC-8	KRAFT FOODS INC				2FE	1,017,720	113.4930	1,134,931	1,000,000	1,015,229	0	(450)	0	0	6.500	6.356	MN	10,833	65,000	04/02/2007	11/01/2031
50075N-AS-3	KRAFT FOODS INC				2FE	1,073,780	116.1530	1,161,531	1,000,000	1,038,034	0	(9,320)	0	0	6.500	5.328	FA	25,278	65,000	10/26/2009	08/11/2017
50075N-AW-4	KRAFT FOODS INC				2FE	1,949,480	121.8890	2,437,772	2,000,000	1,953,353	0	665	0	0	6.875	7.075	JJ	59,201	137,500	09/17/2008	01/26/2039
50075N-AZ-7	KRAFT FOODS INC				2FE	2,475,900	119.1190	2,977,980	2,500,000	2,477,066	0	326	0	0	6.500	6.574	FA	64,097	162,500	02/04/2010	02/09/2040
50075N-BA-1	KRAFT FOODS INC				2FE	991,760	112.8170	1,128,170	1,000,000	994,456	0	746	0	0	5.375	5.483	FA	21,052	53,750	02/04/2010	02/10/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50075N-BB-9	KRAFT FOODS INC				2FE	498,290	106.0100	530,050	500,000	499,352	0	289	0	0	4.125	4.190	FA	8,135	20,625	02/04/2010	02/09/2016
501044-BV-2	KROGER CO				2FE	2,190,615	125.8260	2,516,520	2,000,000	2,158,326	0	(5,342)	0	0	8.000	7.152	MS	47,111	160,000	06/21/2006	09/15/2029
501044-BZ-3	KROGER CO				2FE	2,296,080	121.0970	2,421,940	2,000,000	2,243,718	0	(7,632)	0	0	7.500	6.329	AO	37,500	150,000	05/10/2005	04/01/2031
501044-CG-4	KROGER CO				2FE	1,099,250	114.5300	1,145,304	1,000,000	1,050,778	0	(12,537)	0	0	6.400	4.854	FA	24,178	64,000	10/26/2009	08/15/2017
501044-CH-2	KROGER CO				2FE	1,558,715	113.8550	1,707,821	1,500,000	1,542,397	0	(6,004)	0	0	6.150	5.579	JJ	42,538	92,250	01/26/2011	01/15/2020
513075-AY-7	LAMAR MEDIA CORP			1	4FE	110,000	105.6250	116,188	110,000	110,000	0	0	0	0	7.875	7.875	AO	1,829	8,663	09/21/2010	04/15/2018
51808B-AE-2	LASMO (USA) INC				2FE	2,207,780	124.5580	2,491,164	2,000,000	2,171,570	0	(7,528)	0	0	7.300	6.360	MN	18,656	146,000	06/11/2008	11/15/2027
532457-AX-6	ELI LILLY				1FE	1,075,400	109.1860	1,091,858	1,000,000	1,045,794	0	(9,989)	0	0	4.500	3.324	MS	13,250	45,000	12/01/2010	03/15/2018
532716-AU-1	L BRANDS INC.				3FE	331,000	102.2500	338,448	331,000	331,000	0	0	0	0	5.625	5.625	FA	7,034	18,619	02/02/2012	02/15/2022
536022-AC-0	LINN ENERGY LLC/FIN CORP			1	4FE	1,950,779	108.0000	1,951,560	1,807,000	1,910,444	0	(20,447)	0	0	8.625	7.031	AO	32,902	155,854	12/07/2011	04/15/2020
539830-AF-6	LOCKHEED MARTIN				2FE	2,393,090	124.2690	2,485,372	2,000,000	2,282,568	0	(15,005)	0	0	7.750	6.103	MN	25,833	155,000	08/17/2004	05/01/2026
539830-AT-6	LOCKHEED MARTIN				2FE	7,943,440	107.4680	8,597,472	8,000,000	7,965,399	0	5,019	0	0	4.250	4.334	MN	43,444	340,000	12/22/2010	11/15/2019
55068#-AK-5	LUXOTTICA US				2	2,000,000	100.5730	2,011,465	2,000,000	2,000,000	0	0	0	0	4.350	4.350	JD	3,867	87,000	12/12/2011	12/15/2021
55342U-AC-8	MPT OPER PARTNERS			1	3FE	259,231	107.0000	276,060	258,000	258,943	0	(143)	0	0	6.875	6.792	MN	2,956	17,738	11/17/2011	05/01/2021
55342U-AD-6	MPT OPER PARTNERS			1	3FE	248,000	103.5000	256,680	248,000	248,000	0	0	0	0	6.375	6.375	FA	5,973	15,810	02/03/2012	02/15/2022
55616X-AC-1	MACYS RETAIL HLDGS INC				2FE	3,051,473	113.0420	3,238,656	2,865,000	3,016,161	0	(6,422)	0	0	7.000	6.426	FA	75,763	200,550	06/01/2007	02/15/2028
559080-AA-4	MAGELLAN MIDSTREAM PRTNS				2FE	2,085,140	102.4260	2,048,512	2,000,000	2,006,564	0	(15,183)	0	0	6.450	5.640	JD	10,750	129,000	01/24/2008	06/01/2014
559080-AE-6	MAGELLAN MIDSTREAM PRTNS				2FE	1,153,980	118.2700	1,182,697	1,000,000	1,102,243	0	(15,950)	0	0	6.550	4.447	JJ	30,203	65,500	07/27/2010	07/15/2019
565849-AD-8	MARATHON OIL CORP				2FE	3,210,060	113.2840	3,398,508	3,000,000	3,109,058	0	(25,886)	0	0	6.000	4.926	AO	45,000	180,000	10/08/2009	10/01/2017
565849-AF-3	MARATHON OIL CORP				2FE	5,182,300	113.7380	5,686,920	5,000,000	5,100,233	0	(20,736)	0	0	5.900	5.361	MS	86,861	295,000	09/02/2009	03/15/2018
570362-AB-9	MARITIMES & NE PIPELINE				2FE	3,291,200	102.1750	3,362,770	3,291,200	3,291,200	0	0	0	0	7.500	7.495	MN	21,256	246,840	05/11/2009	05/31/2014
573334-AD-1	MARTIN MIDSTREAM PARTNER			1	4FE	2,454,672	102.0000	2,499,000	2,450,000	2,454,408	0	(264)	0	0	7.250	7.207	FA	67,103	90,786	08/02/2013	02/15/2021
58013M-EB-6	MCDONALD'S CORP				1FE	1,013,160	115.2460	1,152,461	1,000,000	1,005,894	0	(1,360)	0	0	5.800	5.625	AO	12,244	58,000	10/31/2007	10/15/2017
58155Q-AD-5	MCKESSON CORP			1	1FE	2,028,120	105.7980	2,115,954	2,000,000	2,021,479	0	(2,571)	0	0	4.750	4.568	MS	31,667	95,000	04/06/2011	03/01/2021
585055-AN-6	MEDTRONIC INC				1FE	2,000,500	115.5640	2,311,288	2,000,000	2,000,360	0	(58)	0	0	5.600	5.596	MS	32,978	112,000	04/03/2009	03/15/2019
585055-AP-1	MEDTRONIC INC				1FE	4,000,000	100.8010	4,032,048	4,000,000	4,000,000	0	0	0	0	4.500	4.500	MS	53,000	180,000	03/09/2009	03/15/2014
585055-AR-7	MEDTRONIC INC				1FE	6,999,370	103.1780	7,222,446	7,000,000	6,999,838	0	130	0	0	3.000	3.002	MS	61,833	210,000	03/11/2010	03/15/2015
585055-AS-5	MEDTRONIC INC				1FE	1,996,800	109.4690	2,189,384	2,000,000	1,997,849	0	295	0	0	4.450	4.470	MS	26,206	89,000	03/11/2010	03/15/2020
589331-AN-7	MERCK & CO INC				1FE	2,981,070	113.2050	3,396,162	3,000,000	2,988,462	0	1,778	0	0	5.000	5.081	JD	417	150,000	06/22/2009	06/30/2019
59001A-AN-2	MERITAGE CORPORATION				4FE	2,233,643	108.0000	2,409,480	2,231,000	2,233,096	0	(256)	0	0	7.150	7.131	AO	33,676	159,517	03/29/2011	04/15/2020
591709-AK-6	METROPCS WIRELESS INC	LS		1	3FE	1,089,149	107.3750	1,110,258	1,034,000	1,063,493	0	(9,800)	0	0	7.875	6.689	MS	27,143	81,428	03/16/2011	09/01/2018
591709-AK-6	METROPCS WIRELESS INC			1	3FE	600,401	107.3750	612,038	570,000	586,258	0	(5,402)	0	0	7.875	6.689	MS	14,963	44,888	03/16/2011	09/01/2018
591709-AM-2	METROPCS WIRELESS INC			1	3FE	5,150,000	103.7500	5,187,500	5,000,000	5,138,582	0	(11,418)	0	0	6.250	5.633	AO	78,125	166,667	06/12/2013	04/01/2021
594918-AW-4	MICROSOFT CORP			1	1FE	997,070	99.9860	999,864	1,000,000	997,081	0	11	0	0	3.625	3.660	JD	2,517	0	12/12/2013	12/15/2023
59565A-AB-6	MIDCONTINENT EXPRESS PIP				2FE	2,673,598	97.4650	2,580,876	2,648,000	2,668,546	0	(2,893)	0	0	6.700	6.535	MS	52,239	177,416	03/14/2012	09/15/2019
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A			2	2FE	1,627,346	104.6350	1,702,780	1,627,346	1,627,346	0	0	0	0	5.330	5.366	MJSD	241	86,738	08/26/2010	06/30/2027
604059-AE-5	MMM CORP				1FE	4,439,610	122.0650	5,492,912	4,500,000	4,455,884	0	1,865	0	0	6.375	6.482	FA	108,375	286,875	06/05/2002	02/15/2028
61166W-AK-7	MONSANTO CO			1	1FE	999,510	97.1880	971,879	1,000,000	999,514	0	4	0	0	4.650	4.653	MN	6,975	0	11/04/2013	11/15/2043
61237W-AA-4	MONTEFIORE MED			1	1FE	4,839,063	101.1740	4,805,765	4,750,000	4,836,463	0	(2,599)	0	0	3.896	3.613	MN	21,076	92,530	09/18/2013	05/20/2027
61746B-DJ-2	MORGAN STANLEY				1FE	1,972,840	97.1540	1,943,076	2,000,000	1,974,220	0	1,380	0	0	3.750	3.919	FA	26,250	37,500	06/06/2013	02/25/2023
626808-AA-7	MURRAY VRDN				1FE	3,680,000	100.0000	3,680,000	3,680,000	3,680,000	0	0	0	0	0.190	0.201	MON	596	11,041	12/09/2010	12/01/2040
628782-AH-7	NBTY INC			1	4FE	1,213,490	109.6250	1,255,206	1,145,000	1,184,593	0	(12,580)	0	0	9.000	7.579	AO	25,763	103,050	07/27/2011	10/01/2018
629377-BS-0	NRG ENERGY INC			1	4FE	728,000	110.7500	775,250	700,000	723,823	0	(4,177)	0	0	7.875	6.722	MN	7,044	55,125	04/30/2013	05/15/2021
636180-BL-4	NATIONAL FUEL GAS CO			1	2FE	1,994,660	94.2260	1,884,528	2,000,000	1,995,082	0	422	0	0	3.750	3.782	MS	25,000	40,833	02/12/2013	03/01/2023
637432-CT-0	NATIONAL RURAL UTILITY				1FE	1,498,335	133.8050	2,007,072	1,500,000	1,498,571	0	34	0	0	8.000	8.010	MS	40,000	120,000	02/28/2002	03/01/2032
637432-MQ-5	NATIONAL RURAL UTILITY			1	1FE	1,694,152	97.0050	1,649,090	1,700,000	1,695,146	0	518	0	0	3.050	3.090	FA	19,588	51,850	01/26/2012	02/15/2022
637432-MV-4	NATIONAL RURAL UTILITY			1	1FE	999,230	96.6000	965,995	1,000,000	999,241	0	11	0	0	3.400	3.409	MN	5,289	0	10/29/2013	11/15/2023
64952G-AF-5	NEW YORK LIFE				1FE	2,258,980	121.6000	2,431,998	2,000,000	2,248,592	0	(4,066)	0	0	6.750	5.815	MN	17,250	135,000	04/08/2011	11/15/2039
652478-AQ-1	NEWS AMER HLDGS INC				2FE	838,125	125.0590	937,941	750,000	782,086	0	(5,697)	0	0	8.250	7.144	FA	24,234	61,875	04/03/1998	08/10/2018
652478-BA-5	NEWS AMER HLDGS INC				2FE	8,887,163	125.9570	10,763,034	8,545,000	8,862,526	0	(2,645)	0	0	7.750	7.441	JD	55,186	662,238	10/15/1998	12/01/2045
652478-BC-1	NEWS AMER HLDGS INC				2FE	1,918,840	121.4570	2,429,134	2,000,000	2,000,000	0	0	0	0	7.430	7.857	AO	37,150	148,600	01/27/2009	10/01/2026
652482-AJ-9	NEWS AMERICA INC				2FE	2,217,140	116.8410	2,336,822	2,000,000	2,165,635	0	(6,893)	0	0	7.300	6.408	AO	24,739	146,000	04/22/2004	04/30/2028
652482-CE-8	NEWS AMERICA INC				2FE	1,989,760	111.0920	2,221,834	2,000,000	1,990,125	0	138	0	0	6.150	6.188	FA	46,467	123,000	08/26/2011	02/15/2041
653522-DQ-2	NIAGRA MOHAWK				1FE	3,500,000	102.1590	3,575,548	3,500,000	3,500,000	0	0	0	0	3.553	3.553	AO	31,089	124,355	09/21/2009	10/01/2014
65364T-AA-7	NIAGARA MOHAWK POWER			2	1FE	2,610,000	111.7090	2,915,605	2,610,000	2,610,000	0	0	0	0	5.469	5.469	JJ	71,370	142,741	12/04/2003	01/01/2018
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	1,012,570	110.4820	1,104,822	1,000,000	1,007,868	0	(1,196)	0	0	4.881	4.720	FA	18,439	48,810	09/15/2009	08/15/2019
65409Q-BA-9	NIELSEN FINANCE LLC/CO			1	3FE	317,000	97.2500	308,283	317,000	317,000	0	0	0	0	4.500	4.500	AO	3,566	7,133	08/28/2013	10/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655663-D@-8	NORDSON CORP PP			2	1	1,000,000	95.2830	952,827	1,000,000	1,000,000	0	0	0	0	2.620	2.620	JJ	11,281	26,200	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP				2FE	1,169,410	126.7540	1,267,536	1,000,000	1,126,557	0	(5,856)	0	0	7.800	6.379	MN	9,967	78,000	07/21/2004	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP				2FE	1,833,452	107.9390	1,667,658	1,545,000	1,825,269	0	(8,183)	0	0	5.640	4.044	MN	10,650	87,138	05/10/2013	05/17/2029
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	1,136,180	113.8810	1,138,814	1,000,000	1,080,001	0	(17,086)	0	0	5.750	3.698	AO	14,375	57,500	07/20/2010	04/01/2018
665789-AW-3	NORTHERN STATES PWR				1FE	992,350	120.6730	1,206,726	1,000,000	992,867	0	116	0	0	6.375	6.433	MS	21,250	63,750	09/03/2008	09/01/2038
666807-BE-1	NORTHROP GRUMMAN CORP				2FE	4,713,400	99.2650	4,963,240	5,000,000	4,786,279	0	24,907	0	0	3.500	4.193	MS	51,528	175,000	12/14/2010	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP				2FE	980,760	93.1210	931,208	1,000,000	981,698	0	938	0	0	3.250	3.476	FA	19,049	0	06/07/2013	08/01/2023
668131-AA-3	NORTHWESTERN MUT LIFE				1FE	5,124,480	111.9880	5,599,420	5,000,000	5,119,984	0	(1,970)	0	0	6.063	5.881	MS	76,630	303,150	06/30/2011	03/30/2040
66989H-AA-6	NOVARTIS CAPITAL CORP				1FE	499,485	100.3910	501,953	500,000	499,988	0	111	0	0	4.125	4.148	FA	8,078	20,625	02/04/2009	02/10/2014
66989H-AC-2	NOVARTIS CAPITAL CORP				1FE	2,985,660	103.3340	3,100,011	3,000,000	2,996,124	0	2,852	0	0	2.900	3.001	AO	16,192	87,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP				1FE	992,370	108.7900	1,087,898	1,000,000	994,882	0	687	0	0	4.400	4.494	AO	8,189	44,000	03/09/2010	04/24/2020
67019E-AB-3	NSTAR				2FE	2,977,370	108.4720	3,254,166	3,000,000	2,985,432	0	2,116	0	0	4.500	4.595	MN	17,250	135,000	02/23/2010	11/15/2019
67059T-AA-3	NUSTAR LOGISTICS				3FE	2,994,060	113.2500	3,397,500	3,000,000	2,996,954	0	561	0	0	8.150	8.179	AO	51,617	244,500	04/01/2008	04/15/2018
67059T-AB-1	NUSTAR LOGISTICS				3FE	1,996,140	94.2370	1,884,734	2,000,000	1,997,287	0	338	0	0	4.800	4.824	MS	32,000	96,000	08/09/2010	09/01/2020
674215-AF-5	OASIS PETROLEUM INC			1	4FE	375,000	106.0000	397,500	375,000	375,000	0	0	0	0	6.875	6.875	MS	6,947	0	09/10/2013	03/15/2022
677050-AE-6	OGLETHORPE POWER CORP				1FE	4,008,932	116.1360	4,645,444	4,000,000	4,005,800	0	(924)	0	0	6.100	6.067	MS	71,844	244,000	07/10/2009	03/15/2019
67740Q-AF-3	OHIO NAT FINANCIAL SRVS				1FE	2,338,520	110.7570	2,215,142	2,000,000	2,302,378	0	(36,142)	0	0	6.375	3.676	AO	21,604	127,500	02/13/2013	04/30/2020
678858-BE-0	OKLAHOMA GAS & ELECTRIC			1	1FE	2,512,650	106.0050	3,180,147	3,000,000	2,549,425	0	8,445	0	0	6.500	8.000	FA	81,250	195,000	12/18/2008	08/01/2034
678858-BJ-9	OKLAHOMA GAS & ELECTRIC				1FE	996,450	117.3280	1,173,279	1,000,000	998,052	0	348	0	0	6.350	6.399	MS	21,167	63,500	09/04/2008	09/01/2018
679574-AG-8	OLD DOMINION ELECTRIC				1FE	1,250,000	111.1620	1,389,520	1,250,000	1,250,000	0	0	0	0	6.210	6.210	JD	6,469	77,625	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			2	1FE	594,495	109.0310	681,431	624,988	599,353	0	1,139	0	0	5.676	6.384	JD	2,956	35,474	03/04/2009	12/01/2028
681904-AM-0	OMNICARE INC			1	3FE	775,480	110.7500	854,990	772,000	774,194	0	(404)	0	0	7.750	7.673	JD	4,986	59,830	05/14/2010	06/01/2020
681936-AV-2	OMEGA HEALTHCARE			1	2FE	590,269	109.0000	654,000	600,000	592,875	0	880	0	0	7.500	7.747	FA	17,000	45,000	12/06/2010	02/15/2020
68268N-AB-9	ONEOK PARTNERS LP				2FE	1,023,080	112.2890	1,122,894	1,000,000	1,007,918	0	(2,585)	0	0	6.150	5.834	AO	15,375	61,500	01/05/2007	10/01/2016
68268N-AD-5	ONEOK PARTNERS LP				2FE	1,025,340	113.4680	1,134,677	1,000,000	1,023,365	0	(395)	0	0	6.850	6.653	AO	14,461	68,500	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1	2FE	1,986,120	105.5610	2,111,222	2,000,000	1,986,670	0	188	0	0	6.125	6.176	FA	51,042	122,500	01/24/2011	02/01/2041
68389X-AC-9	ORACLE CORPORATION				1FE	8,805,920	115.5050	9,240,424	8,000,000	8,444,377	0	(92,454)	0	0	5.750	4.317	AO	97,111	460,000	10/21/2009	04/15/2018
68389X-AG-0	ORACLE CORPORATION				1FE	1,512,180	113.1450	1,697,174	1,500,000	1,507,902	0	(1,238)	0	0	5.000	4.889	JJ	36,042	75,000	02/18/2010	07/08/2019
69331C-AE-8	PACIFIC GAS & ELECTRIC				2FE	669,487	101.2340	658,020	650,000	658,162	0	(11,325)	0	0	5.750	0.709	AO	9,344	18,688	08/21/2013	04/01/2014
693320-AR-4	PHH CORP				3FE	2,157,699	106.7500	2,137,135	2,002,000	2,133,807	0	(18,959)	0	0	7.375	5.987	MS	49,216	150,929	09/20/2012	09/01/2019
693476-BB-8	PNC FUNDING CORP				2FE	2,986,470	110.9640	3,328,911	3,000,000	2,994,973	0	1,453	0	0	5.625	5.685	FA	70,313	168,750	02/01/2007	02/01/2017
693476-BL-6	PNC FUNDING CORP				1FE	1,989,120	106.7820	2,135,638	2,000,000	1,992,287	0	984	0	0	4.375	4.443	FA	34,028	87,500	08/04/2010	08/11/2020
69349L-AM-0	PNC BANK NA			1	1FE	2,991,600	96.8260	2,904,792	3,000,000	2,991,902	0	302	0	0	3.800	3.834	JJ	49,400	0	07/22/2013	07/25/2023
69351H-AC-6	PRIME PROPERTY FUNDING				2FE	1,940,800	107.4120	2,148,246	2,000,000	1,976,887	0	6,737	0	0	5.625	6.047	JJ	51,875	112,500	10/23/2007	01/15/2017
69351U-AP-8	PPL ELECTRIC UTILITIES				1FE	2,975,730	98.2640	2,947,920	3,000,000	2,980,798	0	2,175	0	0	3.000	3.094	MS	26,500	90,000	08/18/2011	09/15/2021
69362B-AY-8	PSEG POWER			1	2FE	999,110	101.3370	1,013,365	1,000,000	999,279	0	78	0	0	4.150	4.161	MS	12,219	41,500	09/14/2011	09/15/2021
694032-AT-0	PACIFIC BELL				1FE	1,120,530	119.4640	1,194,637	1,000,000	1,085,434	0	(4,598)	0	0	7.125	6.121	MS	20,979	71,250	03/02/2004	03/15/2026
694308-GD-3	PACIFIC GAS & EL				1FE	905,520	100.6760	1,006,759	1,000,000	996,564	0	20,043	0	0	4.800	6.933	MS	16,000	48,000	10/09/2008	03/01/2014
694308-GE-1	PACIFIC GAS & EL				1FE	7,922,363	114.2230	9,137,848	8,000,000	7,933,910	0	1,586	0	0	6.050	6.121	MS	161,333	484,000	06/22/2004	03/01/2034
694308-GL-5	PACIFIC GAS & EL				1FE	1,635,885	113.2510	1,698,765	1,500,000	1,571,435	0	(16,430)	0	0	5.625	4.290	MN	7,266	84,375	10/15/2009	11/30/2017
694308-GN-1	PACIFIC GAS & EL				1FE	5,961,900	125.0090	7,500,516	6,000,000	5,977,442	0	3,569	0	0	8.250	8.345	AO	104,500	495,000	11/13/2008	10/15/2018
713409-AC-4	PEPSI BOTTLING GROUP INC				1FE	1,103,060	125.6270	1,256,270	1,000,000	1,083,154	0	(3,246)	0	0	7.000	6.149	MS	23,333	70,000	08/01/2006	03/01/2029
71343P-AF-8	PEPSIAMERICAS INC				1FE	4,692,645	100.4590	4,520,642	4,500,000	4,505,920	0	(47,956)	0	0	4.375	3.283	FA	74,375	196,875	12/03/2009	02/15/2014
713448-BR-8	PEPSICO INC				1FE	1,019,470	99.9890	999,894	1,000,000	1,015,842	0	(2,071)	0	0	3.125	2.868	MN	5,208	31,250	03/15/2012	11/01/2020
716495-AN-6	PETROHAWK ENERGY CORP			1	2FE	2,221,836	110.2000	2,453,052	2,226,000	2,222,921	0	463	0	0	6.250	6.280	JD	11,594	139,125	09/26/2011	06/01/2019
717081-DA-8	PFIZER INC				1FE	4,993,750	105.6650	5,283,265	5,000,000	4,998,558	0	1,130	0	0	5.350	5.375	MS	78,764	267,500	03/17/2009	03/15/2015
718172-AA-7	PHILIP MORRIS INTERNAT-W/I				1FE	8,069,770	114.8000	9,184,000	8,000,000	8,037,977	0	(7,505)	0	0	5.650	5.526	MN	56,500	452,000	05/11/2009	05/16/2018
718172-AK-5	PHILIP MORRIS INTL INC				1FE	4,971,650	103.8540	5,192,680	5,000,000	4,977,998	0	2,497	0	0	4.125	4.195	MN	25,208	206,250	05/10/2011	05/17/2021
718172-AT-6	PHILIP MORRIS INTERNAT-W/I				1FE	988,720	91.0130	910,131	1,000,000	990,088	0	1,009	0	0	2.500	2.629	FA	8,958	25,069	08/14/2012	08/22/2022
718546-AC-8	PHILLIPS 66				2FE	1,995,648	101.4780	2,029,554	2,000,000	1,996,108	0	460	0	0	4.300	4.328	AO	21,500	86,000	01/29/2013	04/01/2022
723655-AB-2	PIONEER DRILLING COMPANY			1	4FE	740,658	106.0000	805,600	760,000	747,389	0	2,286	0	0	9.875	10.372	MS	22,098	75,050	10/08/2010	03/15/2018
726505-AP-5	PLAINS E&P COMPANY			1	2FE	2,642,250	111.5000	2,914,610	2,614,000	2,639,556	0	(2,694)	0	0	6.875	6.649	FA	67,891	140,106	04/30/2013	02/15/2023
72650R-AR-3	PLAINS ALL AMER PIPELINE				2FE	2,022,541	116.5320	2,330,636	2,000,000	2,020,447	0	(386)	0	0	6.650	6.563	JJ	61,328	133,000	07/19/2007	01/15/2037
730481-AF-5	J.B. POINDEXTER & CO			1	4FE	903,000	106.7500	963,953	903,000	903,000	0	0	0	0	9.000	9.000	AO	20,318	81,270	08/15/2012	04/01/2022
73102Q-AA-4	POLAR TANKERS INC				1FE	240,030	108.2450	270,612	250,000	240,795	0	159	0	0	5.951	6.248	MN	2,108	14,878	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP				3FE	2,206,000	97.5000	2,150,850	2,206,000	2,206,000	0	0	0	0	5.250	5.250	MS	34,101	0	10/10/2013	03/15/2023
736508-BQ-4	PORTLAND GENERAL ELEC				1FE	1,998,520	117.8850	2,357,694	2,000,000	1,999,105	0	140	0	0	6.100	6.110	AO	25,756	122,000	04/13/2009	04/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
737679-DB-3	POTOMAC ELECTRIC PWR CO				1FE	3,933,360	123.6910	4,947,640	4,000,000	3,938,618	0	1,021	0	0	6.500	6.629	MN	33,222	260,000	03/24/2008	11/15/2037
742718-DX-4	PROCTER & GAMBLE CO FRN				1FE	3,200,000	100.0130	3,200,410	3,200,000	3,200,000	0	0	0	0	0.158	0.451	FMAN	787	6,696	02/01/2012	02/06/2014
74432Q-BC-8	PRUDENTIAL FINANCIAL INC				2FE	993,560	114.9430	1,149,429	1,000,000	997,008	0	658	0	0	6.000	6.087	JD	5,000	60,000	11/28/2007	12/01/2017
74438G-AC-5	PRUDENTIAL HOLDINGS LLC			2	1FE	2,000,000	117.5500	2,350,990	2,000,000	2,000,000	0	0	0	0	7.245	7.245	JD	5,233	144,900	12/12/2001	12/18/2023
744560-AS-5	PUBLIC SVC EL & GAS				1FE	2,997,600	112.9580	3,388,746	3,000,000	2,998,851	0	230	0	0	5.300	5.310	MN	26,500	159,000	04/10/2008	05/01/2018
745332-BW-5	PUGET SOUND ENERGY INC				1FE	1,066,350	123.5920	1,235,916	1,000,000	1,060,052	0	(1,206)	0	0	6.724	6.224	JD	2,988	67,240	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1	1FE	999,950	111.5460	1,115,457	1,000,000	999,997	0	0	0	0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
745867-AS-0	PULTE HOMES INC				3FE	806,570	104.0000	1,040,000	1,000,000	950,647	0	37,922	0	0	5.200	8.078	FA	19,644	52,000	03/23/2005	02/15/2015
74836J-AD-5	QUESTAR MARKET RESOURCES				3FE	1,708,760	107.6880	2,153,760	2,000,000	1,873,644	0	40,456	0	0	6.050	8.760	MS	40,333	121,000	03/30/2009	09/01/2016
74977X-AA-9	RSI HOME PRODUCTS INC			1	4FE	178,180	104.7500	185,408	177,000	177,953	0	(227)	0	0	6.875	6.683	MS	4,056	6,389	02/15/2013	03/01/2018
74986@-AK-7	RREEF AMERICA II PRIVATE PLACEMENT				1	1,500,000	103.2050	1,548,077	1,500,000	1,500,000	0	0	0	0	4.180	4.180	MN	10,276	62,700	11/04/2010	11/02/2015
74986@-AL-5	RREEF AMERICA II PRIVATE PLACEMENT				1	1,500,000	104.7070	1,570,607	1,500,000	1,500,000	0	0	0	0	4.850	4.850	MN	11,923	72,750	11/04/2010	11/02/2017
755111-BR-1	RAYTHEON CO				1FE	997,550	107.0380	1,070,384	1,000,000	998,514	0	207	0	0	4.400	4.428	FA	16,622	44,000	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO				1FE	1,828,590	99.9890	1,999,784	2,000,000	1,874,414	0	15,684	0	0	3.125	4.198	AO	13,194	62,500	12/14/2010	10/15/2020
756109-AJ-3	REALTY INCOME CORP				2FE	3,965,800	111.1180	4,444,724	4,000,000	3,987,700	0	4,068	0	0	5.950	6.075	MS	70,078	238,000	11/09/2007	09/15/2016
759509-AD-4	RELIANCE STEEL & ALUMINUM				2FE	3,989,144	109.5390	4,381,556	4,000,000	3,995,946	0	1,253	0	0	6.200	6.239	MN	31,689	248,000	04/02/2007	11/15/2016
760759-AL-4	REPUBLIC SERVICES INC				2FE	999,690	105.8640	1,058,640	1,000,000	999,801	0	41	0	0	3.800	3.805	MN	4,856	38,000	05/02/2011	05/15/2018
771196-AS-1	ROCHE HLDGS INC				1FE	8,522,191	116.9620	9,806,128	8,384,000	8,466,790	0	(13,986)	0	0	6.000	5.771	MS	167,680	503,040	08/05/2009	03/01/2019
771196-AU-6	ROCHE HLDGS INC				1FE	2,918,340	130.7240	3,921,714	3,000,000	2,922,926	0	1,064	0	0	7.000	7.223	MS	70,000	210,000	02/18/2009	03/01/2039
77340R-AC-1	ROCKIES EXPRESS PIPELINE				3FE	1,997,160	97.2500	1,945,000	2,000,000	1,998,545	0	265	0	0	6.850	6.869	JJ	63,172	137,000	06/24/2008	07/15/2018
785583-AF-2	SABINE PASS LNG LP				4FE	1,491,429	113.0000	1,574,090	1,393,000	1,462,892	0	(21,520)	0	0	7.500	5.609	MN	8,996	104,475	09/07/2012	11/30/2016
785583-AK-1	SABINE PASS LNG LP			1	4FE	461,782	103.7500	468,950	452,000	461,429	0	(353)	0	0	6.500	5.996	MN	4,897	14,690	10/11/2013	11/01/2020
785592-AA-4	SABINE PASS LIQUEFACTION				3FE	838,200	97.7500	810,348	829,000	837,560	0	(640)	0	0	5.625	5.446	FA	19,430	23,316	04/30/2013	02/01/2021
78571C-AA-6	SABRE INC			1	4FE	698,965	111.0000	755,910	681,000	695,237	0	(2,647)	0	0	8.500	7.923	MN	7,396	57,885	07/25/2012	05/15/2019
786514-BP-3	SAFEWAY INC				2FE	1,998,840	111.8420	2,236,842	2,000,000	1,999,490	0	122	0	0	6.350	6.358	FA	47,978	127,000	08/13/2007	08/15/2017
80007P-AL-3	SANDRIDGE ENERGY INC			1	4FE	2,300,020	107.7500	2,413,600	2,240,000	2,286,287	0	(9,357)	0	0	8.750	8.139	JJ	90,378	196,000	06/21/2012	01/15/2020
80808#-AE-2	SCHREIBER FOODS SERIES B				2	1,000,000	99.9750	999,753	1,000,000	1,000,000	0	0	0	0	3.570	3.570	MN	5,058	35,700	11/10/2010	11/10/2017
81663A-AA-3	SEMGROUP CORP-CLASS A			1	4FE	250,000	105.7500	264,375	250,000	250,000	0	0	0	0	7.500	7.500	JD	833	9,427	06/07/2013	06/15/2021
816851-AJ-8	SEMPRA ENERGY				2FE	983,090	114.7450	1,147,452	1,000,000	991,126	0	1,673	0	0	6.150	6.382	JD	2,733	61,500	07/23/2008	06/15/2018
816851-AN-9	SEMPRA ENERGY				2FE	4,988,900	112.5130	5,625,670	5,000,000	4,995,713	0	1,589	0	0	6.500	6.539	JD	27,083	325,000	05/12/2009	06/01/2016
826338-AA-3	SIERRA LAND CO				1FE	6,800,000	100.0000	6,800,000	6,800,000	6,800,000	0	0	0	0	0.220	0.304	MON	1,247	13,367	05/09/2013	03/01/2048
828783-AT-7	SIMON DEBARTOLO GROUP LP				1FE	4,217,534	119.5340	5,139,962	4,300,000	4,265,427	0	6,306	0	0	7.375	7.591	JD	14,094	317,125	08/29/2003	06/15/2018
828807-BV-8	SIMON PROPERTY GROUP INC			1	1FE	1,938,620	112.1200	2,242,392	2,000,000	1,975,104	0	6,901	0	0	5.875	6.315	MS	39,167	117,500	11/13/2007	03/01/2017
828807-CD-7	SIMON PROPERTY GROUP INC			1	1FE	1,104,660	113.5800	1,135,804	1,000,000	1,078,726	0	(11,705)	0	0	5.650	4.119	FA	23,542	56,500	09/16/2011	02/01/2020
828807-CF-2	SIMON PROPERTY GROUP INC			1	1FE	3,107,250	105.6050	3,168,144	3,000,000	3,084,034	0	(10,375)	0	0	4.375	3.909	MS	43,750	131,250	09/09/2011	03/01/2021
829259-AM-2	SINCLAIR TELEVISION	LS		1	4FE	203,753	98.5000	201,186	204,250	203,788	0	35	0	0	5.375	5.413	AO	2,745	5,459	07/01/2013	04/01/2021
829259-AM-2	SINCLAIR TELEVISION			1	4FE	10,724	98.5000	10,589	10,750	10,726	0	2	0	0	5.375	5.413	AO	144	287	07/01/2013	04/01/2021
829259-AN-0	SINCLAIR TELEVISION			1	4FE	978,813	101.0000	971,620	962,000	977,852	0	(961)	0	0	6.125	5.820	AO	14,731	29,461	07/01/2013	10/01/2022
82967N-AG-3	SIRIUS XM RADIO INC			1	4FE	209,000	101.0000	202,000	200,000	208,311	0	(689)	0	0	5.250	4.517	FA	3,967	5,250	04/30/2013	08/15/2022
832248-AV-0	SMITHFIELD FOODS INC			1	3FE	959,683	106.0000	957,180	903,000	953,028	0	(5,848)	0	0	6.625	5.504	FA	22,600	55,010	04/30/2013	08/15/2022
837004-CB-4	SOUTH CAROLINA ELE & GAS				1FE	3,996,120	116.6310	4,665,236	4,000,000	3,996,461	0	64	0	0	6.050	6.057	JJ	111,589	242,000	01/07/2008	01/15/2038
84265V-AA-3	SOUTHERN COPPER CORP				2FE	973,242	103.9430	1,039,428	1,000,000	975,859	0	426	0	0	7.500	7.732	JJ	32,083	75,000	09/13/2006	07/27/2035
845437-BG-6	SOUTHWESTERN ELEC POWER				2FE	934,640	105.2590	1,052,593	1,000,000	983,799	0	10,024	0	0	4.900	6.046	JJ	24,500	49,000	05/22/2008	07/01/2015
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1	2FE	4,998,350	103.5290	5,176,440	5,000,000	4,998,738	0	139	0	0	4.600	4.604	JD	10,222	230,000	06/06/2011	06/15/2021
852061-AK-6	SPRINT CORP NEXTEL				3FE	1,092,500	120.5000	1,205,000	1,000,000	1,071,159	0	(11,801)	0	0	9.000	7.240	MN	11,500	90,000	02/08/2012	11/15/2018
857477-AH-6	STATE STREET CORP				1FE	4,979,250	104.0570	5,202,835	5,000,000	4,990,566	0	4,124	0	0	2.875	2.965	MS	45,521	143,750	03/02/2011	03/07/2016
85915#-AF-8	STERICYCLE, INC. PP				2	1,000,000	94.4440	944,445	1,000,000	1,000,000	0	0	0	0	2.680	2.680	JD	1,414	26,800	10/09/2012	12/12/2019
864486-AE-5	SUBURBAN PROPANE PARTNRS			1	3FE	740,374	107.2500	771,128	719,000	735,116	0	(5,101)	0	0	7.500	6.595	AO	13,481	53,925	12/19/2012	10/01/2018
86765B-AF-6	SUNOCO LOGISTICS PARTNER				2FE	999,950	100.8810	1,008,805	1,000,000	999,997	0	22	0	0	8.750	8.752	FA	33,056	87,500	02/03/2009	02/15/2014
86765B-AG-4	SUNOCO LOGISTICS PARTNER				2FE	996,720	107.0760	1,070,755	1,000,000	997,791	0	296	0	0	5.500	5.543	FA	20,778	55,000	02/09/2010	02/15/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER				2FE	999,480	101.2350	1,012,347	1,000,000	999,594	0	40	0	0	4.650	4.656	FA	17,567	46,500	07/28/2011	02/15/2022
86787G-AD-4	SUNTRUST BANK ATLANTA				2FE	1,006,170	106.6500	1,066,500	1,000,000	1,001,978	0	(586)	0	0	5.200	5.129	JJ	23,689	52,000	01/11/2005	01/17/2017
87612E-AN-6	TARGET CORP				1FE	4,079,960	112.5210	4,500,836	4,000,000	4,031,685	0	(11,337)	0	0	5.875	5.536	JJ	108,361	235,000	04/17/2009	07/15/2016
87612E-AP-1	TARGET CORP				1FE	948,480	112.3650	1,123,651	1,000,000	979,053	0	5,514	0	0	5.375	6.079	MN	8,958	53,750	07/09/2007	05/01/2017
87612E-AS-5	TARGET CORP				1FE	2,022,000	115.4350	2,308,692	2,000,000	2,011,009	0	(2,353)	0	0	6.000	5.845	JJ	55,333	120,000	08/21/2008	01/15/2018
87612E-AU-0	TARGET CORP				1FE	3,046,920	125.0410	3,751,224	3,000,000	3,043,446	0	(696)	0	0	7.000	6.876	JJ	96,833	210,000	01/18/2008	01/15/2038
87612E-BA-3	TARGET CORP				1FE	978,590	86.4170	864,168	1,000,000	979,163	0	379	0	0	4.000	4.125	JJ	20,000	40,556	06/21/2012	07/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88160Q-AA-1	TESORO LOGISTICS LP/CORP			1	4FE	370,000	102.2500	378,325	370,000	370,000	0	0	0	0	5.875	5.875	AO	5,434	10,869	09/16/2013	10/01/2020
882491-AQ-6	TEXAS INDUSTRIES INC			1	5FE	1,113,145	111.3750	1,237,376	1,111,000	1,112,490	0	(250)	0	0	9.250	9.214	FA	38,823	102,768	01/28/2011	08/15/2020
883556-AZ-5	THERMO FISHER SCIENTIFIC			1	2FE	1,978,460	98.9700	1,979,400	2,000,000	1,978,788	0	328	0	0	3.600	3.761	FA	27,200	0	11/13/2013	08/15/2021
886438-AQ-9	TIDEWATER INC. PP				2	3,500,000	100.7780	3,527,231	3,500,000	3,500,000	0	0	0	0	5.160	5.159	MN	45,652	0	09/26/2013	11/17/2025
88732J-AL-2	TIME WARNER CABLE INC				2FE	999,170	112.0930	1,120,931	1,000,000	999,580	0	78	0	0	6.750	6.761	JJ	33,750	67,500	06/16/2008	07/01/2018
88732J-BB-3	TIME WARNER CABLE INC			1	2FE	1,964,320	82.6130	1,652,258	2,000,000	1,965,417	0	513	0	0	5.500	5.624	MS	36,667	110,000	09/07/2011	09/01/2041
889175-BD-6	TOLEDO EDISON COMPANY				2FE	979,490	109.6240	1,096,239	1,000,000	981,421	0	342	0	0	6.150	6.303	MN	7,858	61,500	05/16/2007	05/15/2037
890027-AA-3	TOMKINS LLC			1	4FE	135,707	109.5000	146,730	134,000	135,081	0	(334)	0	0	9.000	8.668	AO	3,082	12,060	11/23/2011	10/01/2018
891490-AR-5	TOSCO CORPORATION				1FE	5,417,600	131.3150	5,252,588	4,000,000	5,409,073	0	(8,527)	0	0	7.800	4.246	JJ	156,000	0	11/19/2013	01/01/2027
89233P-4B-9	TOYOTA MOTOR CREDIT CORP				1FE	4,744,110	103.9940	4,939,729	4,750,000	4,748,181	0	1,197	0	0	3.200	3.227	JD	5,911	152,000	06/14/2010	06/17/2015
89233P-5F-9	TOYOTA MOTOR CREDIT CORP				1FE	2,031,320	101.3780	2,027,550	2,000,000	2,030,666	0	(654)	0	0	3.400	3.174	MS	20,022	0	10/17/2013	09/15/2021
89233P-5S-1	TOYOTA MOTOR CREDIT CORP				1FE	1,996,700	102.1650	2,043,292	2,000,000	1,997,959	0	646	0	0	2.050	2.085	JJ	19,247	41,000	01/09/2012	01/12/2017
893647-AP-2	TRANSDIGM INC			1	5FE	1,500,000	107.2500	1,608,750	1,500,000	1,500,000	0	0	0	0	7.750	7.750	JD	5,167	116,250	09/21/2011	12/15/2018
89417E-AG-4	TRAVELERS COS INC				1FE	2,007,740	105.2240	2,104,472	2,000,000	2,005,600	0	(704)	0	0	3.900	3.853	MN	13,000	78,000	10/27/2010	11/01/2020
901109-AB-4	TUTOR PERINI CORP			1	4FE	397,693	107.0000	422,650	395,000	396,344	0	(579)	0	0	7.625	7.446	MN	5,020	30,119	06/16/2011	11/01/2018
906548-CD-2	UNION ELECTRIC				1FE	1,100,740	106.9800	1,069,797	1,000,000	1,097,436	0	(3,304)	0	0	5.000	3.223	FA	20,833	0	10/03/2013	02/01/2020
907818-CW-6	UNION PACIFIC CORP				1FE	1,063,290	112.3520	1,123,524	1,000,000	1,032,472	0	(8,826)	0	0	5.650	4.588	MN	9,417	56,500	04/12/2010	05/01/2017
907818-DA-3	UNION PACIFIC CORP				1FE	3,559,825	115.0560	4,026,964	3,500,000	3,536,411	0	(6,924)	0	0	5.700	5.439	FA	75,367	199,500	03/03/2010	08/15/2018
91019P-CJ-9	UNITED DOMINION REALTY				2FE	2,746,004	100.1400	2,803,906	2,800,000	2,802,786	0	7,987	0	0	5.130	2.588	AO	30,324	51,300	12/12/2013	01/15/2014
911312-AK-2	UNITED PARCEL SERVICE				1FE	1,998,580	113.6790	2,273,574	2,000,000	1,999,182	0	133	0	0	5.125	5.134	AO	25,625	102,500	03/19/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE				1FE	3,943,510	102.3670	4,094,660	4,000,000	3,946,328	0	939	0	0	4.875	4.966	MN	24,917	195,000	11/08/2010	11/15/2040
911365-AY-0	NA UNITED RENTALS			1	3FE	55,000	106.8750	58,781	55,000	55,000	0	0	0	0	5.750	5.750	JJ	1,458	1,581	01/15/2013	07/15/2018
911365-AZ-7	NA UNITED RENTALS			1	4FE	379,287	111.1250	417,830	376,000	378,599	0	(688)	0	0	7.625	7.358	AO	6,053	28,670	01/11/2013	04/15/2022
911365-BA-1	NA UNITED RENTALS			1	4FE	267,913	110.8750	289,384	261,000	266,858	0	(1,054)	0	0	7.375	6.773	MN	2,460	19,249	01/11/2013	05/15/2020
913017-AT-6	UNITED TECHNOLOGIES				1FE	2,560,740	122.0470	2,440,932	2,000,000	2,557,048	0	(3,692)	0	0	6.700	4.137	FA	55,833	0	11/06/2013	08/01/2028
913017-BM-0	UNITED TECHNOLOGIES				1FE	1,030,900	113.9090	1,139,086	1,000,000	1,015,812	0	(3,538)	0	0	5.375	4.930	JD	2,389	53,750	04/24/2009	12/15/2017
913017-BP-3	UNITED TECHNOLOGIES				1FE	1,994,140	118.8450	2,376,908	2,000,000	1,994,957	0	87	0	0	6.125	6.145	JJ	56,486	122,500	05/13/2008	07/15/2038
91324P-BJ-0	UNITEDHEALTH GROUP INC				1FE	4,995,450	115.4820	5,774,095	5,000,000	4,997,847	0	448	0	0	6.000	6.012	FA	113,333	300,000	02/04/2008	02/15/2018
91324P-BM-3	UNITEDHEALTH GROUP INC			1	1FE	1,075,180	105.3460	1,053,455	1,000,000	1,061,087	0	(8,383)	0	0	3.875	2.845	AO	8,181	38,750	04/17/2012	10/15/2020
91324P-BT-8	UNITEDHEALTH GROUP INC			1	1FE	5,963,080	98.6270	5,917,644	6,000,000	5,965,132	0	1,515	0	0	3.375	3.460	MN	25,875	118,125	09/23/2013	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC			1	1FE	4,669,950	94.9820	4,749,115	5,000,000	4,681,307	0	11,357	0	0	2.875	3.786	MS	42,326	71,875	08/23/2013	03/15/2022
91359P-AJ-9	UNIVERSAL HOSPITAL SERV			1	4FE	961,629	105.5000	955,830	906,000	955,831	0	(5,799)	0	0	7.625	6.237	FA	26,098	34,541	05/08/2013	08/15/2020
91913Y-AL-4	VALERO ENERGY CORP				2FE	7,947,170	113.7380	9,099,040	8,000,000	7,951,966	0	827	0	0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92276M-AW-5	VENTAS REALTY LP VTR			1	2FE	3,147,510	104.7820	3,143,451	3,000,000	3,143,128	0	(4,382)	0	0	4.750	3.979	JD	11,875	71,250	09/23/2013	06/01/2021
92276M-AX-3	VENTAS REALTY LP VTR				2FE	2,976,420	100.4910	3,014,742	3,000,000	2,980,189	0	1,982	0	0	4.250	4.347	MS	42,500	127,500	02/01/2012	03/01/2022
92276M-AY-1	VENTAS REALTY LP VTR			1	2FE	5,983,260	105.0230	6,301,368	6,000,000	5,986,951	0	2,140	0	0	4.000	4.046	AO	40,667	240,000	04/12/2012	04/30/2019
92343V-AF-1	VERIZON COMMUNICATIONS				2FE	2,997,880	110.4860	3,314,577	3,000,000	2,998,235	0	31	0	0	6.250	6.255	AO	46,875	187,500	05/17/2007	04/01/2037
92343V-AL-8	VERIZON COMMUNICATIONS				2FE	5,967,000	112.9270	6,775,638	6,000,000	5,984,241	0	3,311	0	0	5.500	5.572	FA	124,667	330,000	03/04/2008	02/15/2018
92343V-AQ-7	VERIZON COMMUNICATIONS				2FE	650,325	127.8970	836,446	654,000	651,825	0	348	0	0	8.750	8.836	MN	9,538	57,225	10/30/2008	11/01/2018
92343V-AW-4	VERIZON COMMUNICATIONS				2FE	983,330	109.4350	1,094,346	1,000,000	983,928	0	225	0	0	6.000	6.122	AO	15,000	60,000	03/23/2011	04/01/2041
925524-AH-3	VIACOM				2FE	3,201,180	124.1270	3,723,801	3,000,000	3,161,654	0	(4,895)	0	0	7.875	7.309	JJ	99,094	236,250	05/01/2002	07/30/2030
925524-BB-5	VIACOM				2FE	965,640	111.5010	1,115,007	1,000,000	987,853	0	4,661	0	0	6.250	6.823	AO	10,590	62,500	07/07/2008	04/30/2016
92552V-AF-7	VIASAT INC			1	4FE	2,176,337	105.7500	2,255,648	2,133,000	2,169,647	0	(6,690)	0	0	6.875	6.423	JD	6,518	146,644	01/11/2013	06/15/2020
92553P-AC-6	VIACOM INC-CLASS B				2FE	1,168,020	108.5060	1,085,059	1,000,000	1,160,835	0	(3,218)	0	0	6.750	5.526	AO	16,125	67,500	08/25/2011	10/05/2037
92553P-AD-4	VIACOM INC-CLASS B				2FE	2,038,760	113.6670	2,273,348	2,000,000	2,024,778	0	(3,624)	0	0	5.625	5.370	MS	33,125	112,500	09/24/2009	09/15/2019
927804-EZ-3	VIRGINIA ELECTRIC & POWER				1FE	3,340,500	108.7980	3,626,227	3,333,000	3,337,394	0	(3,299)	0	0	5.400	5.310	JJ	82,992	179,982	10/06/2009	01/15/2016
927804-FC-3	VIRGINIA ELECTRIC & POWER				1FE	4,018,090	115.2620	4,610,480	4,000,000	4,008,414	0	(2,831)	0	0	5.950	5.871	MS	70,078	238,000	08/07/2009	09/15/2017
92839U-AF-4	VISTEON CORP			1	4FE	1,684,000	106.2500	1,789,250	1,684,000	1,684,000	0	0	0	0	6.750	6.750	AO	23,997	113,670	01/27/2012	04/15/2019
92928Q-AB-4	WEA FINANCE LLC			1	1FE	4,268,740	105.4000	4,216,012	4,000,000	4,228,552	0	(26,182)	0	0	4.625	3.701	MN	26,208	185,000	02/13/2013	05/10/2021
92929Q-AQ-0	WASTE MANAGEMENT INC				2FE	3,394,260	120.7190	3,621,561	3,000,000	3,282,466	0	(14,664)	0	0	7.100	6.022	FA	88,750	213,000	03/16/2004	08/01/2026
92933W-AB-4	WEA FINANCE/WT FIN AUST				1FE	1,486,838	118.8340	1,485,430	1,250,000	1,433,646	0	(28,485)	0	0	6.750	3.841	MS	27,891	84,375	02/02/2012	09/02/2019
92976G-AH-4	WACHOVIA BANK NA				1FE	2,211,170	115.3430	2,306,866	2,000,000	2,120,290	0	(27,987)	0	0	6.000	4.297	MN	15,333	120,000	07/27/2010	11/15/2017
931142-CZ-4	WAL-MART STORES				1FE	6,973,330	101.9830	7,138,817	7,000,000	6,980,897	0	2,462	0	0	3.250	3.295	AO	41,708	227,500	10/18/2010	10/25/2020
94106L-AS-8	WASTE MANAGEMENT INC				2FE	6,971,860	115.0070	8,050,469	7,000,000	6,986,182	0	2,800	0	0	6.100	6.154	MS	125,728	427,000	03/03/2008	03/15/2018
94974B-FC-9	WELLS FARGO CO				1FE	1,043,090	99.8820	998,815	1,000,000	1,039,369	0	(3,721)	0	0	3.500	2.955	MS	10,986	35,000	02/06/2013	03/08/2022
958587-BJ-5	WESTERN MASS EL CO			1	1FE	5,389,150	98.8230	4,941,165	5,000,000	5,358,294	0	(30,856)	0	0	3.500	2.443	MS	51,528	87,500	04/10/2013	09/15/2021
969457-BD-1	WILLIAMS COS INC				2FE	2,985,720	106.9770	3,209,307	3,000,000	2,988,360	0	306	0	0	7.750	7.791	JD	10,333	232,500	11/29/2001	06/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
96950F-AD-6	WILLIAMS PARTNERS				2FE	499,646	109.2280	546,140	500,000	499,797	0	27	0	0	5.250	5.258	MS	7,729	26,250	07/12/2010	03/15/2020
97381W-AJ-3	WINDSTREAM CORP				4FE	1,733,558	114.2500	1,851,993	1,621,000	1,693,477	0	(16,170)	0	0	7.875	6.536	MN	21,276	127,654	11/21/2011	11/01/2017
97381W-AU-8	WINDSTREAM CORP			1	4FE	956,000	100.5000	960,780	956,000	956,000	0	0	0	0	7.500	7.500	AO	17,925	71,700	05/17/2011	04/01/2023
976656-BP-2	WISC ELEC POWER				1FE	4,225,750	117.2320	5,861,575	5,000,000	4,412,138	0	21,363	0	0	6.500	7.879	JD	27,083	325,000	07/06/2000	06/01/2028
98385X-AD-8	XTO ENERGY INC				1FE	4,921,900	100.3510	5,017,525	5,000,000	4,998,753	0	14,712	0	0	4.900	5.207	FA	102,083	245,000	02/05/2008	02/01/2014
98385X-AJ-5	XTO ENERGY INC				1FE	11,066,940	119.3610	10,742,508	9,000,000	11,054,480	0	(12,460)	0	0	6.100	4.470	AO	137,250	0	10/03/2013	04/01/2036
98385X-AP-1	XTO ENERGY INC				1FE	995,390	114.9330	1,149,327	1,000,000	997,619	0	459	0	0	5.500	5.561	JD	2,444	55,000	04/15/2008	06/15/2018
008916-AM-0	AGRIUM INC		A	1	2FE	923,320	92.2770	922,768	1,000,000	923,399	0	79	0	0	4.900	5.424	JD	4,083	0	12/02/2013	06/01/2043
012873-AK-1	ALBERTA ENERGY		A		2FE	4,136,640	117.1190	4,684,764	4,000,000	4,116,301	0	(3,534)	0	0	7.375	7.077	MN	49,167	295,000	11/09/2006	11/01/2031
067901-AL-2	BARRICK GOLD CORP		A		2FE	999,439	89.9360	899,358	1,000,000	999,550	0	46	0	0	3.850	3.856	AO	9,625	38,500	06/14/2012	04/01/2022
12201P-AN-6	BURLINGTON RESOURCES FINANCE		A		1FE	2,319,339	129.3180	2,239,781	1,732,000	2,314,655	0	(4,683)	0	0	7.400	4.619	JD	10,681	64,084	10/03/2013	12/01/2031
136375-BM-3	CANADIAN NATL RAILWAYS		A		1FE	2,765,580	110.3260	3,309,789	3,000,000	2,910,958	0	32,658	0	0	5.800	7.160	JD	14,500	174,000	11/17/2008	06/01/2016
136375-BN-1	CANADIAN NATL RAILWAYS		A		1FE	7,302,960	119.7320	7,183,896	6,000,000	7,295,788	0	(7,172)	0	0	6.200	4.640	JD	31,000	186,000	10/03/2013	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAYS		A		1FE	1,039,320	113.6640	1,136,640	1,000,000	1,018,115	0	(4,111)	0	0	5.850	5.326	MN	7,475	58,500	02/01/2008	11/15/2017
136375-BT-8	CANADIAN NATL RAILWAY		A		1FE	2,238,120	114.6910	2,293,814	2,000,000	2,164,513	0	(28,331)	0	0	5.550	3.782	MS	37,000	111,000	04/19/2011	03/01/2019
136385-AL-5	CANADIAN NATL RESOURCES	LS	A		2FE	2,803,700	111.7110	2,960,334	2,650,000	2,797,582	0	(2,941)	0	0	6.250	5.811	MS	48,767	165,625	08/29/2011	03/15/2038
136385-AL-5	CANADIAN NATL RESOURCES		A		2FE	370,300	111.7110	390,987	350,000	369,492	0	(388)	0	0	6.250	5.811	MS	6,441	21,875	08/29/2011	03/15/2038
136385-AN-1	CANADIAN NATL RESOURCES		A		2FE	5,057,550	113.7770	5,688,830	5,000,000	5,027,668	0	(5,857)	0	0	5.900	5.746	FA	122,917	295,000	01/31/2008	02/01/2018
13645R-AF-1	CANADIAN PACIFIC RAILWAY		A		2FE	3,441,140	109.2350	4,369,400	4,000,000	3,481,417	0	8,100	0	0	5.950	7.082	MN	30,411	238,000	03/11/2008	05/15/2037
13645R-AH-7	CANADIAN PACIFIC RAILWAY		A		2FE	977,140	116.5020	1,165,015	1,000,000	987,970	0	2,291	0	0	6.500	6.823	MN	8,306	65,000	08/07/2008	05/15/2018
146900-AG-0	CASCADES INC		A	1	3FE	695,208	104.2500	734,963	705,000	699,128	0	1,218	0	0	7.750	8.000	JD	2,428	54,638	06/17/2010	12/15/2017
146900-AL-9	CASCADES INC		A	1	3FE	957,422	107.0000	1,017,570	951,000	956,847	0	(2,359)	0	0	7.875	7.435	JJ	34,533	67,646	04/10/2013	01/15/2020
15135U-AH-2	CENOVUS ENERGY INC		A	1	2FE	997,820	89.7210	897,206	1,000,000	997,911	0	54	0	0	4.450	4.463	MS	13,103	47,961	08/14/2012	09/15/2042
19238V-AG-0	COGECO CABLE INC		A	1	3FE	164,000	96.5000	158,260	164,000	164,000	0	0	0	0	4.875	4.875	MN	1,333	4,175	04/18/2013	05/01/2020
20825T-AA-5	CONOCOPHILIPS CANADA		A		1FE	1,960,560	111.8790	2,237,574	2,000,000	1,983,653	0	5,121	0	0	5.625	5.944	AO	23,750	112,500	10/07/2008	10/15/2016
29250N-AA-3	ENBRIDGE INC		A		1FE	950,010	104.5690	1,045,685	1,000,000	989,625	0	8,367	0	0	4.900	5.834	MS	16,333	49,000	08/25/2008	03/01/2015
29250N-AB-1	ENBRIDGE INC		A		1FE	970,990	110.7600	1,107,601	1,000,000	987,545	0	3,375	0	0	5.600	6.028	AO	14,000	56,000	06/06/2008	04/01/2017
29250N-AC-9	ENBRIDGE INC		A		1FE	3,074,140	102.3300	3,069,885	3,000,000	3,006,207	0	(13,130)	0	0	5.800	5.334	JD	7,733	174,000	02/12/2008	06/15/2014
443628-AB-8	HUDBAY MINERALS INC		A	1	4FE	973,500	102.7500	982,290	956,000	971,733	0	(1,767)	0	0	9.500	9.056	AO	22,705	84,911	04/30/2013	10/01/2020
448055-AB-9	HUSKY ENERGY INC		A		2FE	1,055,860	114.6570	1,146,569	1,000,000	1,026,868	0	(4,110)	0	0	6.150	5.572	JD	2,733	61,500	05/05/2005	06/15/2019
65334H-AG-7	NEXEN INC		A		1FE	1,889,980	113.4920	2,269,830	2,000,000	1,899,615	0	1,713	0	0	6.400	6.833	MN	16,356	130,000	06/21/2007	05/15/2037
655422-AU-7	NORANDA INC		A		2FE	914,790	109.3440	1,093,439	1,000,000	966,747	0	8,314	0	0	5.500	6.592	JD	2,444	55,000	04/26/2006	06/15/2017
67000X-AL-0	NOVELIS INC		A	1	4FE	500,000	106.7500	533,750	500,000	500,000	0	0	0	0	8.375	8.375	JD	1,861	41,875	04/14/2011	12/15/2017
698900-AG-2	PANCANADIAN ENERGY CORP		A		2FE	1,997,340	115.1940	2,303,870	2,000,000	1,997,811	0	59	0	0	7.200	7.211	MN	24,000	144,000	10/31/2001	11/01/2031
71644E-AG-7	PETRO-CANADA		A		2FE	2,728,320	108.0000	3,240,009	3,000,000	2,756,177	0	5,054	0	0	5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
73755L-AE-7	POTASH CORP		A		1FE	1,995,140	101.7160	2,034,310	2,000,000	1,999,602	0	1,036	0	0	5.250	5.305	MN	13,417	105,000	04/28/2009	05/15/2014
73755L-AK-3	POTASH CORP		A		1FE	1,972,040	105.8400	2,116,794	2,000,000	1,973,244	0	412	0	0	5.625	5.723	JD	9,375	112,500	11/22/2010	12/01/2040
74819R-AP-1	QUEBECOR MEDIA INC		A		4FE	508,000	96.7500	491,490	508,000	508,000	0	0	0	0	5.750	5.750	JD	1,298	29,210	05/21/2013	01/15/2023
775109-AK-7	ROGERS COMMUNICATIONS		A		2FE	1,003,060	119.1280	1,191,277	1,000,000	1,001,683	0	(301)	0	0	6.800	6.757	FA	25,689	68,000	08/05/2008	08/15/2018
77531Q-AM-0	ROGERS WIRELESS INC		A		2FE	2,145,700	108.0670	2,161,348	2,000,000	2,027,501	0	(21,337)	0	0	7.500	6.296	MS	44,167	150,000	06/08/2007	03/15/2015
86722T-AA-0	SUNCOR ENERGY INC		A		2FE	7,675,090	115.5430	9,243,472	8,000,000	7,818,713	0	33,071	0	0	6.100	6.690	JD	40,667	488,000	01/09/2009	06/01/2018
87425E-AL-7	TALISMAN ENERGY INC		A		2FE	995,960	119.7040	1,197,039	1,000,000	997,437	0	368	0	0	7.750	7.809	JD	6,458	77,500	05/27/2009	06/01/2019
878742-AE-5	TECK RESOURCES LIMITED		A		2FE	990,830	98.2990	982,992	1,000,000	992,048	0	170	0	0	6.125	6.192	AO	15,313	61,250	01/19/2006	10/01/2035
878742-AS-4	TECK RESOURCES LIMITED		A	1	2FE	943,560	95.2980	952,982	1,000,000	943,795	0	235	0	0	6.000	6.444	FA	22,667	0	10/10/2013	08/15/2040
87971K-AG-2	TEMBEC INDUSTRIES INC		A	1	5FE	2,303,936	109.5000	2,532,735	2,313,000	2,307,032	0	(765)	0	0	11.250	11.245	JD	11,565	260,213	09/28/2012	12/15/2018
884903-BB-0	THOMSON CORPORATION		A		2FE	6,197,758	115.8900	6,408,723	5,530,000	5,991,601	0	(94,843)	0	0	6.500	4.385	JJ	165,746	359,450	06/07/2011	07/15/2018
891145-LV-4	TORONTO-DOMINION BANK		A		1FE	7,988,720	102.6500	8,212,000	8,000,000	7,996,305	0	2,276	0	0	2.200	2.230	JJ	74,311	176,000	07/22/2010	07/29/2015
893526-8Y-2	TRANS-CANADA PIPELINES		A		1FE	5,062,350	120.8110	6,040,530	5,000,000	5,036,580	0	(5,927)	0	0	7.125	6.950	JJ	164,271	356,250	01/13/2009	01/15/2019
893526-DG-5	TRANS-CANADA PIPELINES		A		1FE	1,925,320	104.5880	2,091,750	2,000,000	1,988,065	0	10,878	0	0	4.875	5.474	JJ	44,958	97,500	04/25/2007	01/15/2015
89352H-AF-6	TRANS-CANADA PIPELINES		A		1FE	3,398,570	117.6330	3,528,981	3,000,000	3,237,171	0	(45,108)	0	0	6.500	4.582	FA	73,667	195,000	03/11/2010	08/15/2018
895945-B*-3	TRICAN WELL SVCS PP		I		2	1,000,000	100.4370	1,004,367	1,000,000	1,000,000	0	0	0	0	5.290	5.290	AO	9,258	52,900	04/22/2011	04/28/2018
92658T-AQ-1	VIDEOTRON LTD		A		3FE	339,000	97.7500	331,373	339,000	339,000	0	0	0	0	5.000	5.000	JJ	7,816	16,950	07/20/2012	07/15/2022
98417E-AC-4	XSTRATA FINANCE CANADA		A		2FE	1,993,740	105.2630	2,105,258	2,000,000	1,994,194	0	94	0	0	6.900	6.925	MN	17,633	138,000	11/13/2007	11/15/2037
C1467#-AA-5	CSL GROUP INC. PP		I		2	1,000,000	104.9070	1,049,074	1,000,000	1,000,000	0	0	0	0	5.440	5.440	MS	16,018	54,400	01/31/2011	03/15/2021
C9824@-AC-4	WORLEYPARSONS CANADIAN FINANCE SERIES B		A		2	1,000,000	106.0000	1,060,001	1,000,000	1,000,000	0	0	0	0	4.860	4.860	MS	13,095	48,600	03/17/2011	03/26/2018
012605-AA-9	ALBEA BEAUTY HOLDINGS SA		F	1	4FE	198,000	104.0000	205,920	198,000	198,000	0	0	0	0	8.375	8.375	MN	2,764	16,629	10/17/2012	11/01/2019
02364W-AV-7	AMERICA MOVIL SA de CV		F		1FE	1,987,538	108.1870	2,163,732	2,000,000	1,991,279	0	1,160	0	0	5.000	5.082	MS	25,278	100,000	08/31/2010	03/30/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03938L-AQ-7	ARCELORMITTAL		F		3FE	575,580	106.2500	597,125	562,000	574,052	0	(1,461)	0	0	5.750	5.360	FA	13,106	32,315	12/05/2012	08/05/2020
046353-AA-6	ASTRAZENECA PLC		F		1FE	1,069,070	102.0930	1,020,927	1,000,000	1,006,271	0	(14,672)	0	0	5.400	3.866	JD	4,500	54,000	05/29/2009	06/01/2014
05541V-AA-4	BG ENERGY CAPITAL PLC		F		1FE	6,232,779	104.0130	6,292,805	6,050,000	6,194,189	0	(18,329)	0	0	4.000	3.604	JD	14,789	242,000	11/16/2011	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	5,219,400	102.4420	5,122,095	5,000,000	5,182,647	0	(20,548)	0	0	4.000	3.454	AO	42,222	200,000	02/24/2012	10/15/2021
055451-AG-3	BHP FINANCE USA		F		1FE	2,989,980	101.2750	3,038,259	3,000,000	2,999,439	0	2,185	0	0	5.500	5.577	AO	41,250	165,000	03/18/2009	04/01/2014
05565Q-BJ-6	BP CAPITAL MARKETS		F		1FE	2,991,960	111.4040	3,342,120	3,000,000	2,995,356	0	771	0	0	4.750	4.784	MS	43,938	142,500	03/05/2009	03/10/2019
05565Q-BL-1	BP CAPITAL MARKETS		F		1FE	990,940	101.0990	1,010,986	1,000,000	999,298	0	1,946	0	0	3.625	3.828	MN	5,337	36,250	05/29/2009	05/08/2014
05565Q-BU-1	BP CAPITAL MARKETS		F		1FE	1,024,740	100.6410	1,006,410	1,000,000	1,024,277	0	(463)	0	0	3.561	3.208	MN	5,935	17,805	10/25/2013	11/01/2021
06849A-AB-5	BARRICK INTL BK CORP		F		2FE	1,972,336	89.3760	1,787,524	2,000,000	1,974,307	0	486	0	0	6.350	6.458	AO	26,811	127,000	11/19/2009	10/15/2036
111013-AH-1	BRITISH SKY BROADCASTING		F		2FE	4,991,700	130.2910	6,514,555	5,000,000	4,994,846	0	799	0	0	9.500	9.527	MN	60,694	475,000	11/17/2008	11/15/2018
111021-AE-1	BRITISH TELECOM PLC		F		2FE	2,165,540	148.8790	2,977,576	2,000,000	2,154,223	0	(3,875)	0	0	9.625	8.504	JD	8,556	192,500	06/08/2001	12/15/2030
11778B-AA-0	BSKYB FINANCE UK		F		2FE	990,540	107.9970	1,079,974	1,000,000	997,889	0	1,091	0	0	5.625	5.751	AO	11,875	56,250	10/13/2005	10/15/2015
11778B-AB-8	BSKYB FINANCE UK		F		2FE	1,968,660	111.2570	2,225,148	2,000,000	1,972,291	0	558	0	0	6.500	6.621	AO	27,444	130,000	10/13/2005	10/15/2035
12615T-AB-4	CNOOC FINANCE		F		1FE	4,460,810	101.8100	5,090,500	5,000,000	4,535,052	0	11,908	0	0	5.500	6.339	MN	30,556	275,000	10/20/2006	05/21/2033
12621V-AA-3	CNOOC FIN 2011		F		1FE	4,162,400	101.4230	4,056,908	4,000,000	4,136,241	0	(16,579)	0	0	4.250	3.698	JJ	73,194	170,000	05/18/2012	01/26/2021
12623U-AA-3	CNOOC FIN 2012		F		1FE	2,996,550	96.1890	2,885,670	3,000,000	2,997,036	0	296	0	0	3.875	3.889	MN	19,052	116,250	04/26/2012	05/02/2022
128690-AA-2	CALCIPAR SA		F	1	3FE	209,729	106.0000	227,900	215,000	211,021	0	692	0	0	6.875	7.354	MN	2,464	14,781	12/07/2011	05/01/2018
14214X-B@-8	CARILLION PLC PP		F		2	1,000,000	97.9910	979,914	1,000,000	1,000,000	0	0	0	0	3.850	3.850	MN	3,743	38,500	11/02/2012	11/27/2017
21987B-AQ-1	CODELCO INC		F		1FE	4,933,150	89.8160	4,490,785	5,000,000	4,941,630	0	5,866	0	0	3.000	3.157	JJ	68,333	150,000	07/10/2012	07/17/2022
22546Q-AC-1	CREDIT SUISS NEW YORK		F		1FE	1,088,280	112.1900	1,121,902	1,000,000	1,058,622	0	(9,102)	0	0	5.300	4.120	FA	20,317	53,000	07/26/2010	08/13/2019
24820R-AG-3	STATOIL		F		1FE	2,096,207	122.2090	2,474,730	2,025,000	2,084,949	0	(2,395)	0	0	6.500	6.193	JD	10,969	131,625	09/05/2008	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM		F		2FE	4,088,550	140.7500	5,629,988	4,000,000	4,182,008	0	(5,101)	0	0	8.750	8.240	JD	15,556	350,000	09/20/2001	06/15/2030
25156P-AH-6	DEUTSCHE TELEKOM		F		2FE	6,896,580	109.7900	7,685,307	7,000,000	6,971,838	0	11,400	0	0	5.750	5.945	MS	109,569	402,500	03/05/2008	03/23/2016
25244S-AC-5	DIAGEO FINANCE BV		F		1FE	997,850	108.2560	1,082,556	1,000,000	999,519	0	245	0	0	5.300	5.328	AO	9,275	53,000	10/25/2005	10/28/2015
262049-AA-7	DRILL RIGS HLDS INC		F	1	4FE	778,349	108.0000	835,920	774,000	777,468	0	(847)	0	0	6.500	6.305	AO	12,578	44,950	04/30/2013	10/01/2017
268317-AB-0	ELECTRICITE DE FRANCE		F		1FE	6,096,300	118.1700	7,090,194	6,000,000	6,057,287	0	(9,776)	0	0	6.500	6.271	JJ	167,917	390,000	08/07/2009	01/26/2019
268317-AC-8	ELECTRICITE DE FRANCE		F		1FE	985,510	121.8070	1,218,067	1,000,000	986,352	0	195	0	0	6.950	7.067	JJ	29,924	69,500	01/21/2009	01/26/2039
26835P-AB-6	EDP FINANCE BV		F		3FE	1,997,080	107.2250	2,144,500	2,000,000	1,998,925	0	226	0	0	6.000	6.015	FA	49,667	120,000	10/26/2007	02/02/2018
26835P-AC-4	EDP FINANCE BV	LS	F		3FE	4,182,128	101.7500	4,351,848	4,277,000	4,207,773	0	9,414	0	0	4.900	5.217	AO	52,393	209,573	07/14/2011	10/01/2019
26835P-AC-4	EDP FINANCE BV		F		3FE	9,018,872	101.7500	9,893,153	9,723,000	9,189,799	0	70,965	0	0	4.900	6.002	AO	119,107	476,427	07/14/2011	10/01/2019
26874R-AA-6	ENI SPA		F		1FE	11,552,970	101.7840	11,196,273	11,000,000	11,496,754	0	(56,216)	0	0	4.150	3.396	AO	114,125	456,500	02/14/2013	10/01/2020
268789-AA-2	E.ON INTL FINANCE BV		F		1FE	978,800	114.2350	1,142,351	1,000,000	988,552	0	2,247	0	0	5.800	6.105	AO	9,828	58,000	03/06/2009	04/30/2018
29268B-AB-7	ENEL FINANCE		F		2FE	1,996,220	111.6390	2,232,784	2,000,000	1,998,309	0	394	0	0	6.250	6.276	MS	36,806	125,000	09/13/2007	09/15/2017
29268B-AC-5	ENEL FINANCE		F		2FE	2,037,170	103.3630	2,067,266	2,000,000	2,034,064	0	(596)	0	0	6.800	6.655	MS	40,044	136,000	10/16/2007	09/15/2037
29268B-AE-1	ENEL FINANCE		F		2FE	3,982,400	106.7030	4,268,136	4,000,000	3,988,774	0	1,632	0	0	5.125	5.182	AO	47,833	205,000	09/30/2009	10/07/2019
302203-AA-2	EXPRO FINANCE LUXEMBOURG		F	1	4FE	2,128,629	104.2500	2,265,353	2,173,000	2,148,515	0	6,408	0	0	8.500	8.917	JD	8,209	184,705	03/07/2011	12/15/2016
30251G-AN-7	FMG RESOURCES AUG 2006	LS	F	1	3FE	204,725	109.0000	207,100	190,000	203,466	0	(1,259)	0	0	6.875	5.447	AO	3,266	6,531	04/30/2013	04/01/2022
30251G-AN-7	FMG RESOURCES AUG 2006		F	1	3FE	10,775	109.0000	10,900	10,000	10,709	0	(66)	0	0	6.875	5.447	AO	172	344	04/30/2013	04/01/2022
35177P-AL-1	ORANGE SA		F		2FE	8,742,187	137.7410	12,052,329	8,750,000	8,670,948	0	1,944	0	0	8.500	8.601	MS	247,917	743,750	11/18/2008	03/01/2031
35177P-AS-6	ORANGE SA		F		2FE	995,430	101.8890	1,018,891	1,000,000	999,464	0	970	0	0	4.375	4.478	JJ	21,024	43,750	06/29/2009	07/18/2014
35177P-AT-4	ORANGE SA		F		2FE	994,880	111.4610	1,114,613	1,000,000	996,841	0	479	0	0	5.375	5.442	JJ	25,830	53,750	06/29/2009	07/08/2019
35177P-AW-7	ORANGE SA		F		2FE	3,036,120	101.1050	3,033,159	3,000,000	3,035,159	0	(961)	0	0	4.125	3.947	MS	36,781	0	09/25/2013	09/14/2021
377372-AD-9	GLAXOSMITHKLINE CAPITAL		F		1FE	6,141,920	115.0620	6,903,702	6,000,000	6,079,744	0	(16,727)	0	0	5.650	5.294	MN	43,317	339,000	10/16/2009	05/15/2018
377373-AD-7	GLAXOSMITHKLINE CAP PLC		F		1FE	2,979,600	94.1730	2,825,187	3,000,000	2,982,562	0	1,818	0	0	2.850	2.929	MN	12,588	85,500	05/02/2012	05/08/2022
40420X-AA-3	HKCG FINANCE LTD		F		1FE	4,965,950	114.4600	5,722,975	5,000,000	4,981,700	0	3,330	0	0	6.250	6.343	FA	125,000	312,500	07/31/2008	08/07/2018
44328M-AC-8	HSBC BANK PLC		F		1FE	994,010	105.6830	1,056,833	1,000,000	995,767	0	545	0	0	4.125	4.199	FA	15,927	41,250	08/05/2010	08/12/2020
44841S-AC-3	HUTCHISON WHAMPOA INTL		F		1FE	5,686,650	125.9640	6,298,200	5,000,000	5,602,194	0	(14,859)	0	0	7.450	6.371	MN	38,285	372,500	07/27/2007	11/24/2033
45074G-AA-8	IBERDROLA FIN		F		2FE	8,051,000	102.0070	8,160,520	8,000,000	8,007,973	0	(11,186)	0	0	3.800	3.653	MS	92,889	304,000	11/25/2009	09/11/2014
45824T-AC-9	INTELSAT JACKSON HLDG		F	1	4FE	1,079,227	109.3750	1,077,344	985,000	1,061,190	0	(17,801)	0	0	7.250	4.656	AO	15,076	64,163	04/30/2013	10/15/2020
45867X-AG-9	INTERGEN NV		F	1	4FE	659,130	103.5000	694,485	671,000	659,624	0	494	0	0	7.000	7.250	JD	130	25,703	06/07/2013	06/30/2023
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	2,964,150	114.3540	3,430,611	3,000,000	2,982,405	0	3,599	0	0	5.750	5.910	MS	52,708	172,500	03/05/2008	03/11/2018
500631-AH-9	KOREA ELECTRIC & POWER		F		1FE	1,069,280	116.9590	1,169,591	1,000,000	1,053,445	0	(2,551)	0	0	7.000	6.391	FA	29,167	70,000	05/05/2006	02/01/2027
552081-AD-3	LYONDELLBASELL IND NV		F		2FE	1,140,170	114.8610	1,148,606	1,000,000	1,136,528	0	(3,642)	0	0	6.000	3.964	MN	7,667	30,000	09/26/2013	11/15/2021
61238Q-AA-6	BASELL FINANCE CO BV		F		2FE	1,793,256	126.0440	1,807,471	1,434,000	1,787,252	0	(6,004)	0	0	8.100	5.458	MS	34,201	58,077	09/03/2013	03/15/2027
65504L-AB-3	NOBLE HOLDING INTL LTD		F		2FE	1,000,000	103.6910	1,036,910	1,000,000	1,000,000	0	0	0	0	3.450	3.450	FA	14,375	34,500	07/21/2010	08/01/2015
65504L-AC-1	NOBLE HOLDING INTL LTD		F		2FE	3,196,040	105.4160	3,162,468	3,000,000	3,139,319	0	(18,402)	0	0	4.900	4.080	FA	61,250	147,000	10/08/2010	08/01/2020
656531-AJ-9	STATOIL ASA		F		1FE	1,048,040	128.1060	1,281,064	1,000,000	1,041,075	0	(1,545)	0	0	7.150	6.712	JJ	32,969	71,500	09/19/2008	01/15/2029

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	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66989G-AA-8	NOVARTIS SEC INVEST LTD		F		1FE	3,016,060	113.1780	3,395,325	3,000,000	3,010,142	0	(1,734)	0	0	5.125	5.048	FA	60,219	153,750	02/18/2010	02/10/2019
686194-B*-1	ORIFLAME COSMTCS PP		F		2	1,000,000	97.8700	978,697	1,000,000	1,000,000	0	0	0	0	4.740	4.740	JJ	22,120	47,900	06/16/2011	07/13/2018
69367C-AB-1	PTT PUBLIC CO LTD		F		2FE	950,150	96.6360	966,356	1,000,000	956,232	0	942	0	0	5.875	6.247	FA	24,153	58,750	01/31/2006	08/03/2035
694184-AA-0	PACIFIC DRILLING V LTD		F	1	4FE	226,180	108.0000	228,960	212,000	223,776	0	(2,404)	0	0	7.250	5.173	JD	1,281	15,056	06/11/2013	12/01/2017
75405U-AA-4	RAS LAFFAN LNG III		F		1FE	4,000,000	105.7500	4,230,000	4,000,000	4,000,000	0	0	0	0	5.838	5.838	MS	59,029	233,520	08/04/2005	09/30/2027
756250-AB-5	RECKITT BENCKISER TSY		F		1FE	987,450	97.9770	979,774	1,000,000	987,734	0	284	0	0	3.625	3.777	MS	9,868	0	09/16/2013	09/21/2023
759470-AK-3	RELIANCE INDUSTRIES		F		2FE	3,294,750	115.6320	3,468,960	3,000,000	3,294,750	0	0	0	0	10.250	9.331	JJ	141,792	307,500	02/26/1997	01/15/2097
761655-A@-8	REXAM PLC PP		F		2	2,000,000	94.8330	1,896,653	2,000,000	2,000,000	0	0	0	0	4.150	4.150	JD	2,997	83,000	12/01/2012	12/18/2022
761735-AD-1	REYNOLDS GROUP ISSUERS INC		F	1	4FE	2,282,090	107.7500	2,345,718	2,177,000	2,266,803	0	(15,287)	0	0	6.875	5.771	FA	56,542	142,794	04/30/2013	02/15/2021
767201-AC-0	RIO TINTO FIN USA LTD		F		1FE	1,982,620	117.9930	2,359,858	2,000,000	1,990,801	0	1,687	0	0	6.500	6.619	JJ	59,944	130,000	06/24/2008	07/15/2018
767201-AK-2	RIO TINTO FIN USA LTD		F		1FE	2,035,280	101.9710	2,039,412	2,000,000	2,028,826	0	(3,708)	0	0	3.500	3.263	MN	11,472	70,000	03/19/2012	11/02/2020
780641-AH-9	KONINKLIJKE		F		2FE	3,990,069	126.4830	5,059,320	4,000,000	3,992,391	0	203	0	0	8.375	8.396	AO	83,750	335,000	02/13/2001	10/01/2030
78467K-A#-4	SSE PP		F		1	2,000,000	99.5890	1,991,773	2,000,000	2,000,000	0	0	0	0	3.890	3.890	AO	16,208	77,800	04/09/2012	04/16/2022
78572M-AE-5	SABMILLER PLC		F		2FE	867,010	100.1720	1,001,717	1,000,000	998,790	0	30,349	0	0	5.700	8.951	JJ	26,283	57,000	10/29/2008	01/15/2014
80105N-AD-7	SANOFI-AVENTIS		F		1FE	4,974,450	103.9790	5,198,965	5,000,000	4,988,105	0	5,073	0	0	2.625	2.735	MS	33,542	131,250	03/22/2011	03/29/2016
806854-AB-1	SCHLUMBERGER INV		F	1	1FE	3,013,330	99.2820	2,978,469	3,000,000	3,013,005	0	(325)	0	0	3.300	3.234	MS	29,425	0	10/04/2013	09/14/2021
81180W-AD-3	SEAGATE HDD CAYMAN		F	1	2FE	1,826,660	108.1250	1,890,025	1,748,000	1,812,211	0	(12,642)	0	0	6.875	5.902	MN	20,029	120,175	11/07/2012	05/01/2020
81725W-AG-8	SENSATA TECHNOLOGIES BV		F		3FE	500,000	94.0000	470,000	500,000	500,000	0	0	0	0	4.875	4.875	AO	5,146	12,052	04/10/2013	10/15/2023
822582-AC-6	SHELL INTERNATIONAL FIN		F		1FE	1,825,960	111.6680	2,233,354	2,000,000	1,921,952	0	21,095	0	0	5.200	6.563	MS	28,600	104,000	10/23/2008	03/22/2017
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	4,008,260	109.5470	4,381,888	4,000,000	4,004,872	0	(753)	0	0	4.300	4.275	MS	47,300	172,000	02/17/2010	09/22/2019
826200-AC-1	SIEMENS FINANCING		F		1FE	1,006,580	112.6810	1,126,806	1,000,000	1,002,269	0	(730)	0	0	5.750	5.661	AO	11,819	57,500	08/29/2006	10/17/2016
826200-AD-9	SIEMENS FINANCING		F		1FE	3,009,330	115.3930	3,461,790	3,000,000	3,007,208	0	(374)	0	0	6.125	6.097	FA	68,396	183,750	10/24/2006	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS		F		1FE	2,028,220	124.8960	2,497,914	2,000,000	2,023,249	0	(618)	0	0	7.375	7.258	JD	12,292	147,500	12/05/2001	12/01/2031
82937T-AA-0	SINOPEC CAPITAL 2013		F		1FE	1,930,220	89.0950	1,781,904	2,000,000	1,933,724	0	3,504	0	0	3.125	3.543	AO	11,632	31,250	06/03/2013	04/24/2023
83404D-AA-7	SOFTBANK CORP		F		3FE	233,000	97.5000	227,175	233,000	233,000	0	0	0	0	4.500	4.500	AO	2,214	5,010	04/18/2013	04/15/2020
853250-AA-6	STANDARD CHARTERED BANK		F		1FE	4,897,760	123.1260	6,156,295	5,000,000	4,915,350	0	2,122	0	0	8.000	8.184	MN	34,444	400,000	09/25/2001	05/30/2031
853250-AB-4	STANDARD CHARTERED BANK		F		1FE	502,920	113.2510	566,255	500,000	501,311	0	(302)	0	0	6.400	6.320	MS	8,444	32,000	09/26/2007	09/26/2017
856899-AB-5	STATE GRID OVERSEAS INV		F		1FE	2,651,784	91.3180	2,465,591	2,700,000	2,654,192	0	2,408	0	0	3.125	3.336	MN	9,141	42,188	06/03/2013	05/22/2023
85771P-AN-2	STATOIL		F		1FE	999,270	99.1120	991,116	1,000,000	999,270	0	0	0	0	3.700	3.709	MS	5,447	0	11/05/2013	03/01/2024
85771S-AB-2	STATOILHYDRO ASA		F		1FE	993,770	100.9600	1,009,603	1,000,000	999,598	0	1,363	0	0	3.875	4.017	AO	8,181	38,750	06/05/2009	04/15/2014
87927V-AF-5	TELECOM ITALIA CAPITAL		F		3FE	2,060,035	90.5000	1,810,000	2,000,000	2,050,861	0	(1,282)	0	0	6.375	6.152	MN	16,292	127,500	09/30/2004	11/15/2033
879385-AD-4	TELEFONICA EUROPE		F		2FE	7,174,460	118.8150	8,317,071	7,000,000	7,140,513	0	(4,126)	0	0	8.250	8.027	MS	170,042	577,500	12/07/2001	09/15/2030
881575-AA-2	TESCO PLC		F		2FE	3,964,760	110.8030	4,432,104	4,000,000	3,982,619	0	3,916	0	0	5.500	5.626	MN	28,111	220,000	04/17/2009	11/15/2017
89152U-AD-4	TOTAL CAPITAL SA		F		1FE	1,117,460	108.8050	1,088,046	1,000,000	1,094,437	0	(13,094)	0	0	4.450	2.844	JD	865	44,500	03/15/2012	06/24/2020
91311Q-AC-9	UNITED UTILITIES PLC		F		2FE	1,755,560	107.1530	2,143,060	2,000,000	1,808,078	0	6,740	0	0	6.875	8.000	FA	51,944	137,500	10/18/2002	08/15/2028
91311Q-AD-7	UNITED UTILITIES PLC		F		2FE	2,699,395	104.5210	3,135,621	3,000,000	2,880,927	0	22,891	0	0	4.550	5.566	JD	4,550	136,500	12/17/2003	06/19/2018
91311Q-AE-5	UNITED UTILITIES PLC		F		2FE	1,984,420	106.2700	2,125,394	2,000,000	1,993,331	0	1,111	0	0	5.375	5.451	FA	44,792	107,500	02/19/2004	02/01/2019
91911T-AF-0	VALE OVERSEAS LIMITED		F		2FE	499,850	108.8750	544,375	500,000	499,962	0	17	0	0	6.250	6.254	JJ	14,757	31,250	01/05/2006	01/11/2016
92334N-AB-9	VEOLIA ENVIRONNEMENT		F		2FE	1,992,400	113.4220	2,268,430	2,000,000	1,996,097	0	750	0	0	6.000	6.051	JD	10,000	120,000	05/21/2008	06/01/2018
92857W-AD-2	VODAFONE GROUP PLC		F		1FE	1,931,580	104.9160	2,098,316	2,000,000	1,985,910	0	12,266	0	0	5.375	6.059	JJ	45,090	107,500	01/12/2009	01/30/2015
92857W-AG-5	VODAFONE GROUP PLC		F		1FE	970,190	106.9290	1,069,287	1,000,000	992,211	0	4,248	0	0	5.000	5.485	MS	14,722	50,000	02/12/2008	09/15/2015
92924S-AB-4	WEA FIN LLC / WCI FIN LLC		R		1FE	3,011,430	111.6300	3,348,885	3,000,000	3,003,917	0	(1,283)	0	0	5.700	5.648	AO	42,750	171,000	11/10/2006	10/01/2016
92979@-AC-6	WACKER CHEMICAL PP		F		2	1,000,000	94.2330	942,334	1,000,000	1,000,000	0	0	0	0	4.180	4.180	AO	7,896	20,900	03/21/2013	04/23/2023
97314X-AH-7	WIND ACQUISITION FIN SA		F	1	3FE	954,757	104.7500	999,315	954,000	955,685	0	(1,635)	0	0	7.250	6.939	MN	8,838	69,165	04/30/2013	02/15/2018
980236-AL-7	WOODSIDE FINANCE LTD		F	1	2FE	3,055,230	104.5870	3,137,616	3,000,000	3,045,391	0	(5,322)	0	0	4.600	4.351	MN	19,550	138,000	01/25/2012	05/10/2021
980888-AD-3	WOOLWORTHS LTD		F		1FE	2,050,180	103.1100	2,062,202	2,000,000	2,041,164	0	(5,311)	0	0	4.000	3.652	MS	22,000	80,000	04/04/2012	09/22/2020
980888-AE-1	WOOLWORTHS LTD		F		1FE	4,995,850	104.1620	5,208,100	5,000,000	4,998,027	0	822	0	0	3.150	3.168	AO	34,563	157,500	04/05/2011	04/12/2016
980888-AF-8	WOOLWORTHS LTD		F		1FE	4,986,900	105.5280	5,276,395	5,000,000	4,989,899	0	1,145	0	0	4.550	4.583	AO	49,924	227,500	04/05/2011	04/12/2021
984851-AA-3	YARA INTERNATIONAL ASA		F		2FE	2,000,940	103.7060	2,074,120	2,000,000	2,000,129	0	(129)	0	0	5.250	5.243	JD	4,667	105,000	01/11/2005	12/15/2014
B09090-AB-4	BEFIMMO PP		F		2	1,000,000	99.6660	996,664	1,000,000	1,000,000	0	0	0	0	4.830	4.830	MN	4,159	48,300	05/17/2012	05/30/2019
D3141#-AC-0	HAUS CRAMER HLDG PP		F		2	1,000,000	92.5810	925,806	1,000,000	1,000,000	0	0	0	0	4.380	4.380	MN	6,448	21,900	03/21/2013	05/08/2023
D6574*-AB-5	CLAAS KGAA MBH PP		F		2	2,000,000	96.3970	1,927,935	2,000,000	2,000,000	0	0	0	0	3.980	3.980	FA	30,071	79,600	08/02/2012	08/15/2022
F0868*-AB-1	BARILLA FRANCE PP		F		2	3,000,000	100.0360	3,001,069	3,000,000	3,000,000	0	0	0	0	4.760	4.760	JJ	65,847	142,800	07/01/2011	07/15/2021
F6519#-AF-8	NEOPOST SA PP		F		1	1,000,000	102.8290	1,028,286	1,000,000	1,000,000	0	0	0	0	3.890	3.890	JD	1,189	38,900	04/25/2012	06/20/2019
G0369@-AV-8	ANGLIAN WATER PP		F		2FE	1,000,000	101.7160	1,017,158	1,000,000	1,000,000	0	0	0	0	4.990	4.990	MN	4,851	0	11/12/2013	11/26/2023
G1257*-AE-1	BOREALIS FUNDING PP		F		2	2,000,000	95.6980	1,913,969	2,000,000	2,000,000	0	0	0	0	4.460	4.460	JJ	42,370	89,200	07/05/2012	07/10/2022
G1257*-AJ-0	BOREALIS FUNDING PP		F		2	5,000,000	100.2920	5,014,579	5,000,000	5,000,000	0	0	0	0	5.360	5.360	FA	98,267	0	07/11/2013	08/19/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1969#-AC-0	BALFOUR BEATTY PRIVATE PLACEMENT		F		2	2,000,000	96.2360	1,924,722	2,000,000	2,000,000	0	0	0	0	4.530	4.530	MS	29,193	45,300	02/01/2013	03/05/2020
G2163#-AG-3	COOKSON GRP PLC SERIES A		R		2	1,000,000	102.4560	1,024,560	1,000,000	1,000,000	0	0	0	0	4.260	4.258	MS	12,662	42,600	10/20/2010	12/16/2017
G2163#-AH-1	COOKSON GRP PLC		R		2FE	1,000,000	101.4950	1,014,946	1,000,000	1,000,000	0	0	0	0	4.970	4.968	MS	14,772	49,700	10/20/2010	12/16/2020
G3157#-AA-2	EUROPEAN METALS		R	2	2	1,333,333	94.3530	1,258,044	1,333,333	1,333,333	0	0	0	0	3.870	3.870	JD	2,007	53,600	12/03/2010	12/17/2019
G4939@-AD-1	IRISH FOODS SERIES A		R		2	2,000,000	104.3920	2,087,846	2,000,000	2,000,000	0	0	0	0	5.140	5.140	JD	2,284	102,800	12/14/2010	12/23/2017
G6750*-AA-0	THE 1887 COMPANY PP		R		2	1,000,000	103.6850	1,036,846	1,000,000	1,000,000	0	0	0	0	4.250	4.250	AO	10,271	42,500	04/04/2011	04/04/2018
G7125@-AA-4	PIRELLI INT'L PP		F		2	1,000,000	97.9570	979,570	1,000,000	1,000,000	0	0	0	0	4.220	4.220	JD	3,048	42,200	11/26/2012	12/05/2017
G7219*-AB-1	PREMIER OIL PLC PP		F		2	1,000,000	102.6940	1,026,939	1,000,000	1,000,000	0	0	0	0	5.110	5.110	JD	3,123	51,100	06/07/2011	06/09/2018
G7219*-AF-2	PREMIER OIL PLC PP		F		2	1,000,000	99.3090	993,092	1,000,000	1,000,000	0	0	0	0	5.290	5.290	MS	15,576	52,900	03/02/2012	03/15/2022
G7815@-AE-1	SAP IRELAND FINL PRIVATE PLACEMENT		F		1	1,000,000	98.3650	983,650	1,000,000	1,000,000	0	0	0	0	2.130	2.130	MN	2,722	21,300	11/02/2012	11/15/2017
G9160@-AA-6	UKPNS PP		F		2	2,000,000	100.6230	2,012,467	2,000,000	2,000,000	0	0	0	0	5.000	5.000	JD	4,722	100,000	12/08/2011	12/14/2021
G9284#-AX-5	VITOL FINANCE PP		F		2	2,000,000	103.2270	2,064,543	2,000,000	2,000,000	0	0	0	0	5.010	5.010	JJ	42,585	100,200	07/22/2011	07/30/2018
G9605#-AD-1	WHITBREAD PRIVATE PLACEMENT		F		2	1,000,000	104.0850	1,040,847	1,000,000	1,000,000	0	0	0	0	3.920	3.920	JJ	16,878	39,200	08/27/2011	01/26/2019
K2162@-AA-4	DANISH CROWN PP		F		2	2,000,000	101.6000	2,031,991	2,000,000	2,000,000	0	0	0	0	4.940	4.940	JD	4,940	98,800	06/01/2012	06/13/2022
N3386#-AE-9	FUGRO NV PP		F		2	3,000,000	103.1310	3,093,918	3,000,000	3,000,000	0	0	0	0	4.050	4.050	FA	45,225	121,500	08/01/2011	08/17/2018
N4281@-BS-3	KONINKLIJKE VOPAK NV		F		2	3,000,000	92.3690	2,771,084	3,000,000	3,000,000	0	0	0	0	3.740	3.740	JD	3,740	118,433	11/07/2012	06/19/2023
N4445#-AB-2	IMTECH CAPITAL PP		F		4	2,000,000	97.5620	1,951,244	2,000,000	2,000,000	0	0	0	0	7.250	7.250	JD	6,444	152,004	12/02/2011	12/15/2021
N7660#-AM-9	SHV NEDERLAND BV PP		F		2FE	2,000,000	97.4450	1,948,903	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS	22,837	88,400	03/23/2012	03/28/2022
N9146#-AB-3	VAN OORD FIN BV SERIES F		R		2	2,500,000	105.1330	2,628,337	2,500,000	2,500,000	0	0	0	0	5.410	5.410	AO	26,674	135,250	04/08/2011	04/20/2021
Q3079#-AA-6	DBCT FINANCE PTY		R		2FE	1,000,000	100.9410	1,009,407	1,000,000	1,000,000	0	0	0	0	5.230	5.230	AO	9,153	52,300	03/03/2011	04/28/2020
Q9194#-AK-1	TRANSURBAN PP 2006-1 C-2		R		1	4,239,838	109.5550	4,405,871	4,021,592	4,191,146	0	(17,010)	0	0	5.950	5.287	MN	31,240	239,307	11/14/2011	11/14/2021
W0805#-AM-0	ASSA ABLOY PP		F		1	1,000,000	93.5380	935,384	1,000,000	1,000,000	0	0	0	0	3.480	3.481	MN	4,350	34,800	07/31/2012	08/09/2022
Y3533@-AC-7	HONG KONG & SHANGHAI BK		F	1	1FE	1,058,750	101.1830	1,264,788	1,250,000	1,073,716	0	1,346	0	0	5.000	0.307	MJSD	174	63,889	08/08/1996	12/29/2049
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,604,163,487	XXX	1,754,159,137	1,610,881,440	1,623,876,471	0	2,083,457	0	0	XXX	XXX	XXX	21,789,998	79,564,457	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			2	1FM	399,846	103.2210	478,523	463,590	398,741	0	(16,093)	0	0	5.500	9.893	MON	2,125	25,497	09/30/2008	05/25/2033
02151F-AF-6	CWALT 2007-21CB 1A6			2	2FM	1,245,932	96.9360	1,329,223	1,371,235	1,249,275	0	9,789	0	0	6.000	6.872	MON	6,856	82,832	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1			2	1FM	435,988	99.8510	436,633	437,286	436,057	0	637	0	0	5.064	5.040	MON	1,845	22,143	09/06/2005	09/25/2035
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC			2	1FM	543,047	75.0000	485,212	646,949	582,911	0	17,449	0	0	1.899	6.383	MON	1,024	45,025	03/20/1997	03/25/2037
05946X-GP-2	BAFC 2004-3 1A1			2	1FM	970,053	102.5870	1,054,116	1,027,531	988,025	0	(6,123)	0	0	5.500	6.473	MON	4,710	56,514	12/17/2007	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1			2	1FM	665,620	100.2180	672,613	671,152	669,420	0	2,799	0	0	5.750	5.790	MON	3,216	38,579	01/25/2006	11/25/2035
05948K-XT-1	BOAA 2005-2 1CB4			2	3FM	1,485,876	87.9450	1,421,461	1,616,316	1,490,721	0	1,351	0	0	5.500	6.342	MON	7,408	86,700	11/01/2013	03/25/2035
05949A-JT-8	BOAMS 2004-6 1A7			2	1FM	633,250	104.6330	816,750	780,585	656,398	0	(32,201)	0	0	5.500	10.251	MON	3,578	42,932	10/30/2008	07/25/2034
05949C-NH-5	BOAMS 2005-11 1A5			2	3FM	720,185	98.8660	719,647	727,901	719,909	0	6,902	8,765	0	5.750	5.396	MON	3,488	41,854	12/05/2005	12/25/2035
05951F-AG-9	BAFC 2007-1 TA5			2	4FM	589,551	79.1540	511,134	645,747	589,358	0	33,569	26,186	0	6.090	6.215	MON	3,277	38,888	02/15/2007	01/25/2037
06606B-AL-4	BANKAMERICA MFRD HSG CONT 1997-1 B1			2	6FE	770,400	107.3250	6,890,271	6,420,000	770,400	0	0	0	0	0.000	24.865	MON	0	0	09/22/2006	06/10/2021
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1				6FE	0	46.2110	2,135,788	4,621,867	0	0	0	0	0	7.430	0.000	MON	0	198,479	05/17/2010	04/15/2028
12543P-AQ-6	CWHL 2006-21 A15			2	4FM	334,990	39.7450	279,806	704,010	293,986	107,625	(26,287)	0	0	6.000	25.902	MON	3,520	42,558	02/13/2008	02/25/2037
12558M-BK-7	CITHE 2003-1 A5			2	1FM	2,998,204	100.4500	3,013,506	3,000,000	2,927,622	0	(82,577)	0	0	4.980	4.831	MON	12,450	149,400	03/03/2003	07/20/2034
12628K-AF-9	CSAB 2006-3 A3A			2	4FM	973,886	52.1880	751,583	1,440,143	971,529	0	(59,881)	40,749	0	5.950	5.863	MON	7,141	85,022	10/20/2006	11/25/2036
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1			2	5*	60,140	85.0000	51,735	60,864	60,517	0	47	0	0	0.210	0.493	MON	11	107	11/18/1997	01/27/2019
126378-AD-0	CSMC 2007-1 1A1D			2	1FM	450,697	23.9460	225,496	941,699	248,077	0	(17,460)	0	0	5.942	9.796	MON	4,663	39,726	01/23/2007	02/25/2037
12667G-7H-0	CWALT 2005-46CB A14			2	2FM	1,350,743	89.3780	1,293,342	1,447,046	1,350,571	0	7,603	2,154	0	5.500	5.803	MON	6,632	80,055	10/19/2006	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8			2	1FM	1,891,993	99.1890	1,936,400	1,952,238	1,933,557	0	3,145	0	0	5.500	6.070	MON	8,948	107,879	10/17/2007	05/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4			2	2FM	2,460,223	89.8310	2,358,089	2,625,016	2,450,539	0	(11,439)	128,509	0	5.750	6.410	MON	12,578	153,138	11/04/2005	08/25/2035
12668A-MH-5	CWALT 2005-49CB A3			2	1FM	3,323,937	99.4890	3,575,080	3,593,446	3,447,621	0	23,939	0	0	5.500	6.527	MON	16,470	199,185	01/30/2008	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1N1			2	4FM	1,043,914	91.0860	1,015,336	1,114,695	1,043,615	0	2,707	8,898	0	5.500	5.581	MON	5,109	61,653	09/07/2005	10/25/2035
12668G-AC-6	CWL 2006-S9 A3			2	1FM	706,519	95.9720	886,935	924,156	765,538	0	1,603	0	0	5.728	10.216	MON	4,411	52,936	12/14/2006	11/25/2035
12668X-AD-7	CWL 2006-S8 A4			2	1FM	1,600,002	80.6540	1,864,286	2,311,450	1,506,296	0	(1,566)	0	0	5.650	11.251	MON	10,883	130,532	12/07/2006	03/25/2036
126694-HK-7	CWHL 2005-25 A6			2	1FM	517,340	98.0180	545,254	556,280	539,330	0	1,727	0	0	5.500	6.145	MON	2,550	30,739	03/19/2008	11/25/2035
126694-JX-7	CWHL 2005-24 A7			2	1FM	757,812	93.1990	751,700	806,551	757,766	0	45,877	91,345	0	5.500	5.848	MON	3,697	44,647	10/28/2005	11/25/2035
12669E-T5-5	CWHL 2003-39 A19			2	1FM	12,033	99.7790	12,573	12,600	12,549	0	25	0	0	5.000	5.623	MON	53	632	08/13/2003	10/25/2033
12669R-AE-7	CWL 2007-S1 A5			2	1FM	1,762,752	72.6590	2,070,793	2,850,011	1,255,755	0	(197,815)	0	0	6.018	19.116	MON	14,293	171,514	06/27/2008	11/25/2036
12670B-AE-9	CWL 2007-S2 A5F			2	1FM	2,607,558	78.8100	2,756,446	3,497,580	2,341,595	0	(141,714)	0	0	6.000	9.777	MON	17,488	209,855	03/23/2007	05/25/2037
15132E-LC-0	CDMC 2005-1 A5			2	1FM	1,469,058	101.7550	1,495,767	1,469,968	1,467,509	0	52	0	0	5.282	5.314	MON	6,470	78,595	11/19/2009	02/18/2035
152314-HM-5	CXHE 2003-C AF4			2	1FM	161,037	100.2870	159,456	159,000	158,901	0	(891)	0	0	5.460	4.498	MON	723	8,681	10/21/2003	04/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
173100-AR-9	CMSI 2006-6 B1			2	6FM	1,208,368	30.7610	757,310	2,461,924	757,310	(88,954)	75,337	0	0	6.000	8.970	MON	12,310	108,469	11/13/2007	11/25/2036
17312H-AE-9	CRMSI 2007-2 A5			2	2FM	999,970	90.7660	907,664	1,000,000	963,188	0	(12,809)	0	0	5.923	6.162	MON	4,936	59,891	06/20/2007	06/25/2037
22540A-BT-4	CSFB 97-1R 1M5			2	1FM	1,279	107.5800	1,393	1,295	1,293	0	5	0	0	7.858	5.474	MON	8	110	12/01/2013	09/30/2024
22541Q-FV-9	CSFB 2003-17 1A4			2	1FM	284,807	105.1070	311,078	295,964	287,170	0	(1,693)	0	0	5.500	6.322	MON	1,357	16,279	06/26/2007	06/25/2033
251510-EJ-8	DBALT 2005-3 4A4			2	1FM	374,494	99.7270	394,102	395,179	390,152	0	834	0	0	5.250	6.261	MON	1,729	20,747	08/07/2007	06/25/2035
251510-FX-6	DBALT 2005-4 A6			2	3FM	479,961	82.0600	432,260	526,760	479,837	0	(3,822)	7,646	0	5.300	5.560	MON	2,327	27,911	01/25/2006	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4			2	1FM	902,729	100.0030	1,046,653	1,046,625	847,216	0	(8,631)	0	0	6.423	11.542	MON	5,602	67,225	06/14/2006	07/25/2036
32051G-RV-9	FHASI 2005-FA5 1A5			2	1FM	2,533,823	84.7800	2,435,364	2,872,585	2,556,226	0	26,843	0	0	5.500	7.342	MON	13,166	64,935	04/01/2013	08/25/2035
32051G-SD-8	FHASI 2005-FA5 3A1			2	3FM	1,176,480	91.4210	1,132,481	1,238,758	1,176,173	0	(5,280)	55,490	0	5.500	5.530	MON	5,678	68,132	07/21/2005	08/25/2035
32051G-TE-5	FHASI 2005-FA6 A5			2	1FM	1,210,245	87.8150	1,378,610	1,569,912	1,238,379	0	20,846	0	0	5.500	9.557	MON	7,195	86,092	04/01/2013	09/25/2035
36185N-2D-1	GMACM 2004-J2 A7			2	1FM	374,949	100.7300	392,976	390,128	386,794	0	(300)	0	0	5.750	6.462	MON	1,869	22,432	07/27/2004	06/25/2034
3622MP-AP-3	GSR 2007-1F 2A5			2	5FM	695,399	22.9510	269,960	1,176,241	693,781	280,926	10,945	6,692	0	5.500	6.501	MON	5,391	64,688	02/13/2008	01/25/2037
3622MW-AH-6	GSR 2007-3F 2A7			2	1FM	891,120	99.5800	931,478	935,406	907,472	0	(4,059)	0	0	5.750	6.497	MON	4,482	53,770	07/06/2007	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4			2	1FM	1,078,012	98.1370	1,294,107	1,318,669	1,195,390	0	138	0	0	5.000	7.816	MON	5,494	65,914	07/08/2008	05/25/2037
362341-TM-1	GSAMP 2005-SEA2 A1			2	1FM	560,147	96.3590	615,102	638,344	580,153	0	7,402	0	0	0.517	5.614	MON	64	3,503	09/16/2011	01/25/2045
437089-AE-5	INHEL 2006-1 A5			2	1FM	340,857	90.0100	1,891,523	2,101,461	687,348	0	302,188	0	0	6.022	7.916	MON	10,546	69,657	07/01/2008	05/25/2036
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4			2	2FM	419,662	96.5490	405,201	419,686	418,596	0	(231)	0	0	5.560	5.578	MON	1,945	23,334	01/12/2006	01/25/2036
46412Q-AC-1	IRWHE 2006-2 2A2			2	5FM	2,848,572	92.7970	2,648,703	2,854,298	2,648,703	866,957	(8,995)	0	0	6.240	6.987	MON	14,842	178,108	07/12/2006	02/25/2036
46412Q-AE-7	IRWHE 2006-2 2A4			2	5FM	1,255,689	92.3810	1,187,758	1,285,715	1,229,150	357,263	(11,168)	0	0	6.170	6.721	MON	6,611	79,329	07/12/2006	02/25/2036
46628S-AJ-2	JPMAC 2006-WF1 A6			2	1FM	2,444,930	59.8680	2,212,668	3,695,923	2,442,664	0	(128,610)	46,823	0	6.000	5.969	MON	18,480	186,559	08/11/2006	07/25/2036
52520Q-AG-9	RAST 2006-7 1A7			2	4FM	2,572,221	80.8540	2,471,879	3,057,209	2,665,875	0	68,907	0	0	6.000	6.833	MON	15,286	183,043	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4			2	3FM	493,696	68.5620	412,940	602,291	506,406	0	8,625	0	0	5.750	6.160	MON	2,886	34,632	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5			2	3FM	1,137,985	89.5260	1,081,657	1,208,206	1,137,978	0	76,581	149,184	0	5.695	5.722	MON	5,734	67,755	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5			2	5FM	1,324,525	60.8660	1,026,078	1,685,790	1,323,002	435,461	63,115	77,763	0	5.950	5.816	MON	8,359	98,652	10/04/2006	11/25/2036
52524M-AV-1	LXS 2007-9 WF3			2	5FM	662,757	49.8630	470,132	942,840	661,529	180,131	15,375	27,400	0	6.320	5.803	MON	4,966	55,490	05/24/2007	05/25/2037
52524P-AL-6	LXS 2007-6 3A5			2	3FM	2,374,480	101.0700	3,061,461	3,029,050	2,634,179	0	184,395	0	0	5.720	4.097	MON	14,438	164,070	05/07/2007	05/25/2037
576434-RW-6	MALT 2004-5 B1			2	4FM	3,912,963	56.9680	2,421,745	4,251,047	3,920,709	1,478,686	14,804	202,968	0	5.981	7.799	MON	21,189	254,690	10/17/2007	06/25/2034
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A		G	2	1FM	1,049,926	62.9820	976,379	1,550,240	1,049,201	0	(34,632)	39,880	0	6.092	6.067	MON	7,870	68,180	09/22/2006	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S			2	2FM	1,956,497	69.3550	1,700,089	2,451,288	1,953,628	0	(59,293)	17,757	0	5.858	5.772	MON	11,966	138,190	02/15/2007	01/25/2047
74922E-AF-6	RALI 2006-QS6 1A6			2	4FM	500,860	78.3510	469,072	598,680	501,624	0	5,280	0	0	6.250	6.685	MON	3,118	37,417	06/01/2006	06/25/2036
75970J-AD-8	RAMC 2007-1 AF1			2	3FM	1,013,068	52.9770	879,465	1,660,078	1,010,559	0	(59,418)	17,295	0	5.742	6.418	MON	7,943	95,528	11/21/2007	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6			2	4FM	1,376,659	53.3200	1,151,196	2,159,028	1,372,869	0	(89,672)	52,825	0	5.710	5.601	MON	10,273	123,546	03/14/2007	04/25/2037
759950-GV-4	RAMC 2006-1 AF3			2	5FM	3,203,779	67.5290	2,593,969	3,841,279	3,201,795	0	(94,823)	65,801	0	5.608	6.029	MON	17,952	215,419	03/06/2006	05/25/2036
760985-PP-0	RAMP 2002-RS6 AI6			2	1FM	1,530,948	99.2160	1,660,053	1,673,168	1,501,479	0	(66,099)	0	0	4.922	7.858	MON	6,863	82,203	11/29/2011	11/25/2032
76110W-SZ-0	RASC 2003-KS7 AI5			2	1FM	2,117,229	96.7600	2,354,746	2,433,597	2,139,375	0	2,874	0	0	5.750	7.531	MON	11,661	134,141	08/04/2011	09/25/2033
761118-XQ-6	RALI 2006-QS3 1A12			2	2FM	490,092	85.0930	506,079	594,736	493,448	0	2,092	0	0	6.000	7.191	MON	2,974	35,685	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4			2	3FM	1,133,953	95.5520	1,108,148	1,159,738	1,134,545	0	85,941	106,863	0	5.500	5.560	MON	4,607	63,786	10/28/2005	11/25/2035
81745D-AE-1	SEMT 2013-9 A1			2	1FM	961,024	98.6590	964,873	977,986	961,363	0	338	0	0	3.500	3.734	MON	2,852	11,410	07/19/2013	07/25/2043
81745J-AA-6	SEMT 2013-11 A1			2	1FM	9,548,161	95.6330	9,389,411	9,818,160	9,550,417	0	2,256	0	0	3.500	3.887	MON	28,636	57,273	10/10/2013	09/25/2043
86359D-NK-9	SASC 2005-15 2A1			2	1FM	4,255,445	103.7450	4,485,066	4,323,163	4,278,722	0	(746)	0	0	5.750	5.977	MON	20,715	248,582	12/09/2005	08/25/2035
86359D-SR-9	SASC 2005-17 5A1			2	4FM	2,952,730	89.9110	2,848,832	3,168,506	2,947,215	0	(22,140)	62,358	0	5.500	5.626	MON	14,522	174,268	09/29/2005	10/25/2035
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			2	1FM	204,630	4.3880	87,768	2,000,000	95,482	2,290	(15,726)	0	0	4.750	35.559	MON	7,917	30,010	11/23/2005	12/25/2036
929227-2G-0	WAMU 2003-S5 1A4			2	1FM	412,481	104.3910	515,679	493,989	409,963	0	(20,906)	0	0	5.500	11.019	MON	2,264	27,156	11/05/2008	06/25/2033
93934F-EQ-1	WMALT 2005-9 2A4			2	3FM	281,496	83.5160	254,596	304,846	283,133	0	1,020	0	0	5.500	5.343	MON	1,397	16,767	09/30/2005	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6			2	1FM	1,398,927	53.5820	1,280,345	2,389,529	1,398,410	0	(78,884)	63,240	0	6.268	6.255	MON	12,481	90,453	06/15/2006	07/25/2036
94983L-AY-3	WFMBS 2006-2 2A5			2	3FM	3,615,687	92.9620	3,531,451	3,798,804	3,615,980	0	27,911	124,542	0	5.500	5.951	MON	17,411	208,855	01/04/2007	03/25/2036
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3			2	4FM	146,571	98.4790	141,989	144,182	144,907	0	690	0	0	7.770	7.689	MON	934	9,123	12/22/1997	05/25/2028
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						103,652,869	XXX	110,486,443	135,439,215	102,864,876	3,620,385	(158,021)	1,431,133	0	XXX	XXX	XXX	566,863	6,319,706	XXX	XXX
05604F-AA-3	BWAY 2013-1515 A1			2	1FM	4,099,995	95.3530	3,814,128	4,000,000	4,090,006	0	(9,989)	0	0	2.809	2.457	MON	9,364	84,279	02/26/2013	03/10/2033
05947U-4D-7	BACM 2005-6 A4			2	1FM	3,199,219	106.4450	3,193,356	3,000,000	3,064,452	0	(40,831)	0	0	5.184	3.837	MON	12,960	158,086	06/22/2010	09/10/2047
05947U-7J-1	BACM 2006-1 A3A			2	1FM	818,843	102.5400	835,008	814,326	814,411	0	634	0	0	5.447	5.368	MON	3,696	44,356	11/28/2007	09/10/2045
05947U-XQ-6	BACM 2004-5 A4			2	1FM	3,259,876	101.6730	3,839,302	3,776,146	3,709,615	0	105,577	0	0	4.936	8.365	MON	15,533	186,391	06/25/2009	11/10/2041
05950E-AE-8	BACM 2006-2 A4			2	1FM	2,037,813	109.0640	2,181,284	2,000,000	2,010,342	0	(5,151)	0	0	5.734	5.562	MON	9,556	116,184	05/22/2008	05/10/2045
059513-AC-5	BACM 2007-4 A3			2	1FM	1,453,898	101.9370	1,479,058	1,450,951	1,450,044	0	(1,606)	0	0	5.813	5.792	MON	7,028	88,316	11/21/2007	08/10/2014
07383F-U7-1	BSCMS 2004-T16 A6			2	1FM	934,895	102.1470	965,564	945,271	942,402	0	1,912	0	0	4.750	5.026	MON	3,742	45,216	11/23/2009	02/13/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07388V-AE-8	BSCMS 2007-T26 A4			2	1FM	1,114,141	110.7870	1,107,868	1,000,000	1,067,184	0	(20,942)	0	0	5.471	3.143	MON	4,559	54,710	09/14/2011	01/12/2045
07388Y-AE-2	BSCMS 2007-PW16 A4			2	1FM	3,952,031	112.1300	4,485,188	4,000,000	3,975,640	0	4,876	0	0	5.898	6.012	MON	19,660	231,649	06/28/2007	06/11/2040
12527E-AB-4	CFCRE 2011-C1 A2			2	1FM	2,029,998	104.8490	2,096,984	2,000,000	2,014,857	0	(8,061)	0	0	3.759	3.342	MON	6,265	75,174	04/19/2011	04/15/2044
126171-AF-4	COMM 2005-C6 A5A			2	1FM	5,023,828	105.1580	5,257,885	5,000,000	5,000,393	0	(4,504)	0	0	5.116	5.070	MON	21,317	255,800	01/23/2008	06/10/2044
126192-AD-5	COMM 2012-LC4 A4			2	1FM	1,003,750	98.2080	982,076	1,000,000	1,003,681	0	(69)	0	0	3.288	3.244	MON	2,740	2,740	11/06/2013	12/10/2044
12622D-AB-0	COMM 2010-C1 A2			2	1FM	1,003,594	105.8580	1,058,583	1,000,000	1,001,971	0	(638)	0	0	3.830	3.783	MON	3,192	38,300	05/12/2011	07/10/2046
12625C-AA-1	COMM 2013-WWP A1			2	1FM	1,999,996	93.8350	1,876,700	2,000,000	1,999,881	0	(115)	0	0	2.499	2.503	MON	4,165	37,483	03/25/2013	03/10/2031
12625K-AD-7	COMM 2013-CR8 A4			2	1FM	4,039,955	95.9490	3,837,948	4,000,000	4,037,873	0	(2,081)	0	0	3.334	3.227	MON	11,113	66,680	06/04/2013	06/10/2046
17321J-AE-4	CGMT 2013-GC15 AAB			2	1FM	1,029,976	103.6970	1,036,968	1,000,000	1,029,043	0	(934)	0	0	3.942	3.492	MON	3,285	9,855	09/18/2013	09/10/2046
20046F-AW-0	COMM 2001-J2A C			2	1FM	1,603,664	112.6710	1,711,148	1,518,711	1,564,023	0	(5,525)	0	0	6.586	5.134	MON	8,335	100,022	05/27/2010	07/16/2034
20047E-AE-2	COMM 2006-C8 A4			2	1FM	5,709,609	108.9500	6,537,006	6,000,000	5,897,352	0	38,348	0	0	5.306	6.066	MON	26,530	318,360	08/06/2007	12/10/2046
20047G-BQ-9	COMM 2004-LB3A A5			2	1FM	2,191,976	100.6280	2,450,831	2,435,528	2,415,256	0	54,778	0	0	5.364	8.028	MON	10,887	132,190	04/21/2009	07/10/2037
20047N-AD-4	COMM 2004-LB4A A4			2	1FM	1,287,840	100.1840	1,341,779	1,339,320	1,336,520	0	14	0	0	4.584	5.432	MON	5,116	61,394	01/25/2007	10/15/2037
20047P-AE-7	COMM 2005-LP A4			2	1FM	3,744,766	104.2160	4,168,632	4,000,000	3,933,303	0	47,310	0	0	4.982	6.387	MON	16,607	199,280	07/29/2009	05/10/2043
22546B-AC-4	CSMC 2007-C5 A2			2	1FM	75,213	99.7710	73,943	74,113	73,985	0	(143)	0	0	5.589	4.123	MON	345	4,747	08/10/2011	09/15/2040
225470-AN-3	CSMC 2005-C5 AAB			2	1FM	593,187	99.9690	597,367	597,551	596,341	0	323	0	0	5.100	5.261	MON	2,540	39,805	12/22/2006	08/15/2038
225470-NK-5	CSMC 2005-C6 A4			2	1FM	767,095	105.7640	804,772	760,913	761,985	0	(1,252)	0	0	5.230	5.049	MON	3,316	39,612	01/13/2010	12/15/2040
232928-AB-7	DR STRUCTURED FIN CORP 93-A2			2	6*	71,069	90.0000	123,691	137,434	71,069	51,979	0	0	0	7.430	0.000	FA	0	10,678	11/15/1993	08/15/2018
233050-AB-9	DBUBS 2011-LC1A A2			2	1FM	1,009,986	108.6150	1,086,145	1,000,000	1,005,851	0	(1,505)	0	0	4.528	4.383	MON	3,773	45,280	02/08/2011	07/01/2019
23305X-AA-9	DBUBS 2011-LC2A A1			2	1FM	4,720,644	105.4480	4,928,730	4,674,104	4,705,774	0	(5,309)	0	0	3.527	3.312	MON	13,738	164,856	06/17/2011	01/10/2021
23305X-AD-3	DBUBS 2011-LC2A A4			2	1FM	7,090,231	107.0280	7,609,712	7,110,000	7,093,523	0	881	0	0	4.537	4.599	MON	26,882	322,581	08/08/2011	05/10/2021
23305Y-AC-3	DBUBS 2011-LC3A A3			2	1FM	1,009,978	108.6180	1,086,182	1,000,000	1,006,704	0	(1,600)	0	0	4.638	4.485	MON	3,865	46,380	08/11/2011	04/10/2021
36161R-AE-9	GFCM 2003-1 A5			2	1FM	1,113,438	113.6720	1,136,722	1,000,000	1,068,257	0	(14,841)	0	0	5.743	4.075	MON	4,786	57,426	07/28/2010	05/12/2035
361849-CB-6	GMACC 1997-C1 X			24	5FE	38,462	2.5530	40,963	0	37,419	0	0	0	0	1.303	57.373	MON	1,742	18,406	05/03/2013	07/15/2027
361849-Q2-1	GMACC 2005-C1 A5			2	1FM	892,500	103.4950	1,034,947	1,000,000	973,219	0	19,736	0	0	4.697	7.013	MON	3,914	46,970	05/06/2009	05/10/2043
36192K-AU-1	GSMS 2012-GCJ7 AAB			2	1FM	7,159,372	100.9320	7,084,403	7,019,000	7,129,241	0	(19,894)	0	0	2.935	2.619	MON	17,167	206,008	05/18/2012	05/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB			2	1FM	5,149,823	102.9020	5,145,090	5,000,000	5,143,321	0	(6,502)	0	0	3.817	3.364	MON	15,904	63,617	08/14/2013	08/10/2046
36248F-AC-6	GSMS 2011-GC3 A2			2	1FM	1,009,978	104.7930	1,047,927	1,000,000	1,004,035	0	(2,302)	0	0	3.645	3.418	MON	3,038	36,450	03/23/2011	03/10/2044
36249K-AA-8	GSMS 2010-C1 A1			2	1FM	1,659,009	105.3830	1,697,416	1,610,718	1,633,648	0	(7,852)	0	0	3.679	3.023	MON	4,938	59,258	08/04/2010	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2			2	1FM	2,574,900	108.0640	2,701,600	2,500,000	2,553,072	0	(7,352)	0	0	4.592	4.234	MON	9,567	114,800	08/04/2010	08/10/2043
36828Q-HW-9	GECMC 2004-C3 A4			2	1FM	1,004,799	101.3550	1,053,301	1,039,223	1,035,529	0	6,197	0	0	5.189	5.932	MON	4,494	55,933	08/01/2008	07/10/2039
36828Q-KR-6	GECMC 2005-C1 A5			2	1FM	500,996	103.6990	518,497	500,000	499,768	0	(348)	0	0	4.772	4.743	MON	1,988	23,860	03/24/2010	06/10/2048
36828Q-QE-9	GECMC 2005-C4 A4			2	1FM	3,093,984	106.2700	3,188,106	3,000,000	3,029,660	0	(17,827)	0	0	5.310	4.768	MON	13,276	161,339	03/05/2010	11/10/2045
396789-FT-1	GCCFC 2004-GG1 A7			2	1FM	161,846	100.5250	186,671	185,697	184,074	0	4,380	0	0	5.317	8.742	MON	823	9,873	02/18/2009	06/10/2036
46625Y-UA-9	JPMCC 2005-LDP4 A4			2	1FM	1,983,042	105.2750	2,093,202	1,988,324	1,984,233	0	213	0	0	4.918	4.986	MON	8,149	97,786	01/06/2010	10/15/2042
46634N-AD-8	JPMCC 2010-C1 A2			2	1FM	2,019,976	108.4060	2,168,128	2,000,000	2,008,581	0	(3,419)	0	0	4.608	4.447	MON	7,680	92,160	06/11/2010	06/15/2043
46634N-AG-1	JPMCC 2010-C1 A3			2	1FM	3,029,976	110.3590	3,310,776	3,000,000	3,018,612	0	(3,430)	0	0	5.058	4.951	MON	12,645	151,740	06/11/2010	06/15/2043
46635G-AC-4	JPMC 2010-C2 A2			2	1FM	1,009,996	105.2370	1,052,372	1,000,000	1,005,675	0	(1,627)	0	0	3.616	3.450	MON	3,013	36,159	10/07/2010	11/15/2043
46636D-AC-0	JPMCC 2011-C4 A2			2	1FM	2,019,994	104.3180	2,086,358	2,000,000	2,008,269	0	(4,868)	0	0	3.341	3.102	MON	5,569	66,824	05/25/2011	07/15/2046
46636V-AD-8	JPMCC 2011-C5 ASB			2	1FM	1,009,997	105.1580	1,051,579	1,000,000	1,006,760	0	(1,512)	0	0	3.678	3.520	MON	3,065	36,775	09/16/2011	08/15/2046
46640J-AS-6	JPMCC 2013-C13 ASB			2	1FM	4,039,988	101.3180	4,052,704	4,000,000	4,037,359	0	(2,629)	0	0	3.414	3.256	MON	11,379	56,895	06/28/2013	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3			2	1FM	1,029,993	101.8470	1,018,470	1,000,000	1,029,008	0	(985)	0	0	4.096	3.740	MON	3,413	13,652	08/02/2013	08/15/2046
46640U-AC-6	JPMBB 2013-C17 A3			2	1FE	2,019,990	99.5390	1,990,786	2,000,000	2,019,985	0	(5)	0	0	3.928	3.817	MON	6,546	0	12/18/2013	01/15/2047
59022H-FY-3	MLMT 2005-MKB2 A4			2	1FM	6,704,148	102.9070	7,615,133	7,400,000	7,248,871	0	130,662	0	0	5.204	7.354	MON	32,091	385,096	11/16/2009	09/12/2042
59022H-JJ-2	MLMT 2005-CIP1 A3A			2	1FM	4,942,188	101.4340	5,071,695	5,000,000	4,984,171	0	7,040	0	0	4.949	5.155	MON	20,621	247,450	12/20/2006	07/12/2038
59022H-JL-7	MLMT 2005-CIP1 A4			2	1FM	1,041,719	105.5100	1,055,101	1,000,000	1,012,119	0	(8,511)	0	0	5.047	4.156	MON	4,206	50,470	04/27/2010	07/12/2038
59022H-MU-3	MLMT 2005-CKI1 A6			2	1FM	913,215	106.1120	963,420	907,931	909,424	0	(934)	0	0	5.280	5.185	MON	3,995	49,970	12/17/2009	11/12/2037
617458-AC-8	MSC 2011-C1 A2			2	1FM	2,020,000	105.0600	2,101,204	2,000,000	2,006,758	0	(4,743)	0	0	3.884	3.652	MON	6,473	77,680	02/10/2011	09/15/2047
617458-AG-9	MSC 2011-C1 A4			2	1FM	2,039,944	110.5400	2,210,798	2,000,000	2,028,805	0	(3,991)	0	0	5.033	4.798	MON	8,388	100,660	02/10/2011	09/15/2047
61745M-2F-9	MSC 2005-IQ9			2	1FM	6,947,950	102.3040	6,675,199	6,524,854	6,601,474	0	(114,236)	0	0	4.700	2.941	MON	25,556	308,232	09/21/2010	07/15/2056
61745M-6G-3	MSC 2005-HQ6 A4A			2	1FM	1,966,250	104.4920	2,089,842	2,000,000	1,990,890	0	4,047	0	0	4.989	5.271	MON	8,315	99,780	12/19/2006	08/13/2042
61760R-BA-9	MSC 2011-C3 A3			2	1FM	1,009,967	105.8840	1,058,836	1,000,000	1,007,430	0	(1,527)	0	0	4.054	3.896	MON	3,378	40,540	09/14/2011	08/15/2049
90269G-AD-3	UBSCM 2012-C1 AAB			2	1FM	6,089,943	100.7780	6,046,698	6,000,000	6,070,247	0	(12,365)	0	0	3.002	2.774	MON	15,010	180,120	04/24/2012	05/10/2045
90349D-AC-6	UBSBB 2012-C3 A3			2	1FM	1,024,980	98.2510	982,508	1,000,000	1,020,889	0	(3,254)	0	0	2.728	2.359	MON	2,273	27,280	09/14/2012	08/10/2049
91830C-AG-3	VNO MORTGAGE TRU20126AVE SER|CL			2	1FM	2,049,990	92.7380	1,854,756	2,000,000	2,044,976	0	(4,610)	0	0	3.298	3.011	MON	5,496	65,954	11/16/2012	11/15/2030
91830M-AG-1	VNDO 2013-PENN B			2	1FE	2,047,099	101.4840	2,029,686	2,000,000	2,046,914	0	(186)	0	0	3.947	3.629	MON	6,579	0	12/05/2013	12/13/2029
92903P-AA-7	VORNADO DP LLC 2010-VNO A1			2	1FM	2,152,818	103.3560	2,225,065	2,152,820	2,152,106	0	(205)	0	0	2.970	2.968	MON	5,328	63,930	08/10/2010	09/13/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92936Q-AE-8	WFRBS 2012-C6 A3			2	1FM	3,029,841	101.5950	3,047,859	3,000,000	3,022,546	0	(4,381)	0	0	3.143	2.987	MON	7,858	94,290	03/16/2012	04/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB			2	1FM	1,980,313	97.9430	1,958,868	2,000,000	1,980,442	0	130	0	0	2.838	3.002	MON	4,730	0	12/06/2013	03/15/2048
92938G-AE-8	WFRBS 2013-C17 ASB			2	1FM	1,029,953	101.0960	1,010,962	1,000,000	1,029,525	0	(428)	0	0	3.558	3.106	MON	2,965	2,965	11/01/2013	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB			2	1FE	1,029,944	101.2180	1,012,176	1,000,000	1,029,736	0	(208)	0	0	3.603	3.154	MON	3,003	0	11/22/2013	03/15/2046
929766-C3-5	WBCMT 2005-C17 A4			2	1FM	5,724,141	103.3810	6,512,997	6,300,000	6,173,893	0	111,782	0	0	5.083	7.123	MON	26,686	320,229	05/11/2009	03/15/2042
929766-R5-4	WBCMT 2005-C18 A4			2	1FM	1,886,875	103.7360	2,074,722	2,000,000	1,973,614	0	18,306	0	0	4.935	6.017	MON	8,225	98,700	08/04/2008	04/15/2042
929766-TM-5	WBCMT 2004-C12 A 4			2	1FM	500,147	100.8870	514,858	510,334	508,845	0	1,268	0	0	5.470	5.675	MON	2,326	28,170	08/02/2006	07/15/2041
929766-YX-5	WBCMT 2005-C16 A4			2	1FM	3,885,469	102.6880	4,620,938	4,500,000	4,385,949	0	121,269	0	0	4.847	7.988	MON	18,176	218,115	08/12/2009	10/15/2041
92976B-BL-5	WBCMT 2005-C22			2	1FM	44,060	99.9650	43,735	43,751	43,751	0	0	0	0	5.309	0.000	MON	194	2,356	10/25/2007	12/15/2044
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						169,460,079	XXX	177,004,912	170,817,020	171,356,581	51,979	314,456	0	0	XXX	XXX	XXX	625,077	6,848,322	XXX	XXX
03027W-AJ-1	AMERICAN TOWER TRUST I			1	1FE	8,928,300	93.5560	8,420,013	9,000,000	8,931,132	0	2,832	0	0	3.070	3.170	MON	12,280	186,758	07/16/2013	03/15/2023
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007			2	2AM	8,708,710	105.7080	9,205,803	8,708,710	8,708,710	0	0	0	0	6.850	6.934	JD	49,712	298,273	10/01/2007	06/01/2034
12665U-AA-2	CVS PASS-THROUGH TRUST			1	2AM	5,000,000	99.8700	4,993,500	5,000,000	5,000,000	0	0	0	0	4.704	4.704	MON	7,840	0	12/11/2013	01/10/2036
13213P-AA-8	Cambrian VRDN				1FE	3,209,500	100.0000	3,209,500	3,209,500	3,209,500	0	0	0	0	0.190	0.163	MON	501	6,825	03/10/2011	02/01/2031
221470-AA-5	COSO GEOTHERMAL			2	6FE	61,548	61.5000	55,315	89,943	55,315	20,036	(4,123)	0	0	7.000	7.000	JJ	2,903	6,296	12/03/2007	07/15/2026
22822R-AQ-3	CROWN CASTLE				1FE	2,000,000	108.2900	2,165,804	2,000,000	2,000,000	0	0	0	0	5.495	5.495	MON	4,884	109,900	01/08/2010	01/15/2017
22822R-AX-8	CROWN CASTLE				1FE	2,000,000	105.4360	2,108,714	2,000,000	2,000,000	0	0	0	0	4.174	4.174	MON	3,710	83,480	07/29/2010	08/15/2017
22822R-AZ-3	CROWN CASTLE				1FE	1,931,460	104.7900	2,095,806	2,000,000	1,949,086	0	6,244	0	0	4.883	5.400	MON	4,340	97,660	01/06/2011	08/15/2020
25456G-AA-8	DRCT 2013-2 A1			2	1FE	1,041,645	100.1430	1,043,129	1,041,645	1,041,645	0	0	0	0	0.700	0.704	MON	223	1,438	10/03/2013	09/20/2014
28932M-AG-0	ELM RD GENERATING STAT				1FE	4,654,976	102.4370	4,768,422	4,654,976	4,654,976	0	0	0	0	4.673	4.673	JJ	97,887	219,214	01/12/2011	01/19/2031
34486*-AA-0	FOOTBALL CLUB TRUST PP				1FE	1,000,000	89.4250	894,254	1,000,000	1,000,000	0	0	0	0	3.410	3.410	OCT	8,146	34,763	08/20/2012	10/05/2024
554694-AA-7	MACKINAW POWER LLC			2	2AM	2,439,200	105.3700	2,570,190	2,439,200	2,439,200	0	0	0	0	6.296	6.345	JAJO	26,022	153,572	06/15/2007	10/31/2023
59524E-AA-0	MID-ATLANTIC MILITARY CO				1FE	3,450,667	100.6020	3,471,440	3,450,667	3,450,667	0	0	0	0	5.671	5.671	FA	81,536	195,687	07/28/2005	08/01/2025
60467M-AC-5	MIRANT CORP			2	3AM	2,903,577	106.5000	3,112,871	2,922,883	2,910,262	0	1,207	0	0	10.060	10.148	JD	817	294,042	08/22/2001	12/30/2028
68557D-AA-3	ORCAL GEOTHERMAL			2	3AM	3,199,643	98.0000	3,143,474	3,207,626	3,202,512	0	567	0	0	6.210	6.260	JD	553	207,961	06/15/2006	12/30/2020
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP				1	973,148	96.3800	937,920	973,148	973,148	0	0	0	0	3.000	3.000	MS	8,758	29,194	08/17/2012	09/13/2027
74955E-AA-7	RGS FUNDING CORP			2	4AM	1,110	118.0890	1,126	953	1,075	0	(9)	0	0	9.810	7.807	JD	6	94	01/01/2001	12/07/2022
78403D-AA-8	SBA TOWER TRUST				1FE	1,000,000	101.2490	1,012,490	1,000,000	1,000,000	0	0	0	0	4.254	4.254	MON	1,891	42,422	04/08/2010	04/15/2015
78403D-AB-6	SBA TOWER TRUST				1FE	2,022,710	107.7930	2,155,866	2,000,000	2,011,635	0	(3,195)	0	0	5.101	4.932	MON	4,534	101,737	04/20/2010	04/15/2017
88031Q-AA-8	TENASKA VIRGINIA PARTNERS			2	2AM	4,997,720	108.0450	5,399,777	4,997,720	4,997,720	0	0	0	0	6.119	6.164	MJSD	849	305,810	04/29/2004	03/30/2024
89566E-AA-6	TRISTATE GEN/TRANS ASSN			2	1FE	3,971,346	108.8300	4,310,761	3,961,004	3,964,417	0	(1,158)	0	0	6.040	5.976	JJ	100,350	239,245	05/22/2008	01/31/2018
90342N-AM-9	US EDU LOAN TRST				1FE	22,500,000	84.1960	18,944,163	22,500,000	18,944,163	0	0	3,555,837	0	0.020	0.020	MON	3,950	29,050	01/14/2008	09/01/2046
949456-AA-5	WLKRG 2013-A A			2	1FE	2,902,329	99.5160	2,888,675	2,902,725	2,902,256	0	(72)	0	0	3.100	3.126	MON	3,999	4,749	11/21/2013	03/15/2029
952355-AH-8	WEST CORP			1	5AM	1,893,666	108.7500	1,992,300	1,832,000	1,868,377	0	(11,412)	0	0	8.625	7.812	JJ	72,860	158,010	08/26/2011	10/01/2018
96041U-AA-0	WLAKE ABS			2	1FE	912,752	100.0000	912,753	912,752	912,752	0	0	0	0	0.550	0.548	MON	237	1,140	09/18/2013	10/15/2014
12548W-AA-1	CIFC 2012-3A A1L		F	2	1FE	10,000,000	99.2500	9,925,000	10,000,000	10,000,000	0	0	0	0	1.617	1.621	JAJO	28,755	137,023	12/05/2012	01/29/2025
12549A-AC-4	CIFC 2013-1A A2		F	2	1FE	3,500,000	99.0600	3,467,100	3,500,000	3,500,000	0	0	0	0	2.146	2.004	JAJO	15,022	44,617	02/22/2013	04/16/2025
59934#-AB-9	MILESTONE AVIATN PP		F		2AM	1,000,000	100.6180	1,006,178	1,000,000	1,000,000	0	0	0	0	5.550	5.550	JD	1,850	0	12/13/2013	12/19/2021
67108E-AC-3	OZLMF 2013-3A A2A		F	2	1FE	10,000,000	99.6000	9,960,000	10,000,000	10,000,000	0	0	0	0	2.488	2.493	JAJO	50,473	170,442	01/23/2013	01/22/2025
90320T-AA-8	UPCB FINANCE V LTD		F	1	4AM	134,094	108.5000	135,625	125,000	133,172	0	(921)	0	0	7.250	5.773	MN	1,158	5,546	07/02/2013	11/15/2021
90320X-AA-9	UPCB FINANCE VI LTD		F	1	4AM	1,654,541	106.2500	1,593,750	1,500,000	1,634,012	0	(20,529)	0	0	6.875	4.748	JJ	47,552	54,072	05/14/2013	01/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						117,992,642	XXX	115,901,719	117,930,452	114,395,732	20,036	(30,569)	3,555,837	0	XXX	XXX	XXX	643,598	3,219,020	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,995,269,077	XXX	2,157,552,211	2,035,068,127	2,012,493,660	3,692,400	2,209,323	4,986,970	0	XXX	XXX	XXX	23,625,536	95,951,505	XXX	XXX
293791-AV-1	ENTERPRISE PRODUCTS			1	2FE	1,010,600	110.8000	1,108,000	1,000,000	1,003,955	0	(1,324)	0	0	8.375	8.202	FA	34,896	83,750	09/12/2007	08/01/2066
302570-AW-6	FPL GROUP CAPITAL INC				2FE	3,719,603	100.0000	3,750,000	3,750,000	3,720,145	0	56	0	0	6.350	6.403	AO	59,531	238,125	07/11/2007	10/01/2066
36962G-3M-4	GEN ELEC CAP CORP			1	1FE	1,000,000	108.5000	1,085,000	1,000,000	1,000,000	0	0	0	0	6.375	6.375	MN	8,146	63,750	11/06/2007	11/15/2067
534187-AU-3	LINCOLN NATIONAL CORP			1	2FE	992,070	99.2500	992,500	1,000,000	992,321	0	19	0	0	6.050	6.099	AO	11,932	60,500	03/22/2007	04/20/2067
06738C-B2-8	BARCLAYS BK		F	1	3FE	5,000,000	96.6880	4,834,415	5,000,000	5,000,000	0	0	0	0	6.278	6.278	JD	13,951	313,900	06/01/2005	12/15/2034
06738C-AG-4	BARCLAYS BK		F	1	2FE	2,158,820	103.0000	2,060,000	2,000,000	2,158,820	0	0	0	0	6.860	6.253	JD	6,098	137,200	08/26/2004	06/15/2032
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						13,881,093	XXX	13,829,915	13,750,000	13,875,241	0	(1,249)	0	0	XXX	XXX	XXX	134,554	897,225	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	3AM	2,524,375	109.6250	2,740,625	2,500,000	2,521,889	0	(633)	0	0	6.613	6.506	JJ	76,233	165,325	10/19/2010	12/15/2055
15346W-AC-4	CENTRAL FIDELITY CAP I				2AM	1,601,178	81.0000	1,255,500	1,550,000	1,550,000	0	0	0	0	1.244	1.244	JAJO	4,176	20,389	04/20/1998	04/15/2027
320808-AD-0	FIRST MARYLAND CAPITAL				3AM	808,860	81.0000	648,000	800,000	804,287	0	(333)	0	0	1.244	1.200	JAJO	2,156	10,523	05/06/1997	01/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40427Q-AA-1	HSBC AMERICA CAPITAL II			1	3AM	18,095,077	101.6500	17,585,433	17,300,000	17,527,876	0	(59,766)	0	0	8.380	7.910	MN	185,245	1,449,740	02/27/1998	05/15/2027
40430L-AA-7	HSBC FIN CAP TRUST IX			1	2AM	999,375	103.0000	1,030,000	1,000,000	999,473	0	12	0	0	5.911	5.915	MN	5,090	59,110	05/10/2007	11/30/2035
553086-AC-3	MEDICAL MALPRACTICE				3AM	10,083,564	114.1920	11,419,230	10,000,000	10,061,300	0	(2,415)	0	0	7.625	7.553	JD	33,889	762,500	05/13/1998	12/15/2027
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						34,112,429	XXX	34,678,788	33,150,000	33,464,825	0	(63,135)	0	0	XXX	XXX	XXX	306,789	2,467,587	XXX	XXX
4899999. Total - Hybrid Securities						47,993,522	XXX	48,508,703	46,900,000	47,340,066	0	(64,384)	0	0	XXX	XXX	XXX	441,343	3,364,812	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						1,741,860,972	XXX	1,891,540,828	1,745,246,440	1,761,288,081	0	1,925,070	0	0	XXX	XXX	XXX	22,972,148	83,804,696	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						330,670,863	XXX	337,966,495	357,680,165	328,640,240	3,620,385	(725,890)	1,431,133	0	XXX	XXX	XXX	1,306,606	14,408,971	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						203,695,402	XXX	209,852,752	188,243,474	203,158,776	51,979	(1,496,812)	0	0	XXX	XXX	XXX	899,322	9,933,634	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						245,051,817	XXX	244,234,497	244,591,713	240,844,816	20,036	(69,702)	3,555,837	0	XXX	XXX	XXX	1,650,058	9,080,544	XXX	XXX
8399999 - Total Bonds						2,521,279,054	XXX	2,683,594,572	2,535,761,792	2,533,931,913	3,692,400	(367,334)	4,986,970	0	XXX	XXX	XXX	26,828,134	117,227,845	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00484M-10-6	ACORDA THERAPEUTICS INC			35,161.000	1,026,701	29.200	1,026,701	956,816	0	0	0	87,812	0	87,812	0	L	09/13/2013
00767E-10-2	AEGERION PHARMACEUTICALS INC	LS		8,200.000	581,872	70.960	581,872	640,545	0	0	0	(58,673)	0	(58,673)	0	L	10/09/2013
00767E-10-2	AEGERION PHARMACEUTICALS INC			7,010.000	497,430	70.960	497,430	547,587	0	0	0	(50,158)	0	(50,158)	0	L	10/09/2013
020002-10-1	ALLSTATE CORPORATION			29,416.000	1,604,349	54.540	1,604,349	732,009	7,354	22,062	0	422,708	0	422,708	0	L	09/21/2011
021441-10-0	ALTERA CORP			19,800.000	643,698	32.510	643,698	652,267	0	2,970	0	(8,569)	0	(8,569)	0	L	10/28/2013
037833-10-0	APPLE INC			700.000	392,714	561.020	392,714	363,862	0	0	0	28,852	0	28,852	0	L	11/19/2013
03820C-10-5	APPLIED INDUSTRIAL TECH INC			25,120.000	1,233,141	49.090	1,233,141	969,651	0	17,189	0	143,404	0	143,404	0	L	12/16/2013
03823U-10-2	APPLIED OPTOELECTRONICS INC			46,801.000	702,483	15.010	702,483	489,551	0	0	0	212,932	0	212,932	0	U	11/19/2013
039670-10-4	ARCTIC CAT INC			24,970.000	1,422,791	56.980	1,422,791	1,108,569	0	6,618	0	314,221	0	314,221	0	L	10/31/2013
045327-10-3	ASPEN TECHNOLOGY INC			33,480.000	1,399,464	41.800	1,399,464	543,114	0	0	0	472,371	0	472,371	0	L	04/22/2013
046433-10-8	ASTRONICS CORP			14,583.000	743,733	51.000	743,733	521,830	0	19	0	221,903	0	221,903	0	L	10/11/2013
046433-20-7	ASTRONICS CORP			2,213.000	112,310	50.750	112,310	105,658	0	0	0	6,651	0	6,651	0	U	10/08/2013
05463D-10-0	AXIALL CORP			23,804.000	1,129,262	47.440	1,129,262	1,166,043	3,809	6,060	0	(36,781)	0	(36,781)	0	L	08/02/2013
060505-10-4	BANK OF AMERICA CORP			301,284.000	4,690,992	15.570	4,690,992	1,648,023	0	12,051	0	1,193,085	0	1,193,085	0	L	07/19/2010
071813-10-9	BAXTER INTL INC			11,100.000	772,005	69.550	772,005	756,064	5,439	0	0	15,941	0	15,941	0	L	11/26/2013
077454-10-6	BELDEN CDT INC	LS		400.000	28,180	70.450	28,180	14,427	20	56	0	9,953	0	9,953	0	L	06/14/2013
077454-10-6	BELDEN CDT INC			5,120.000	360,704	70.450	360,704	184,669	256	717	0	127,404	0	127,404	0	L	06/14/2013
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			29,260.000	2,058,441	70.350	2,058,441	912,621	0	0	0	529,471	0	529,471	0	L	11/11/2013
09227Q-10-0	BLACKBAUD INC			33,145.000	1,247,909	37.650	1,247,909	947,967	0	14,727	0	445,955	0	445,955	0	L	10/30/2013
09247X-10-1	BLACKROCK INC			22,520.000	7,126,904	316.470	7,126,904	3,476,577	0	151,334	0	2,471,795	0	2,471,795	0	L	10/19/2011
09248U-61-9	BLACKROCK LIQ FD TEMPFUND-IN MONEY MARKET			2.000	2	1.000	2	2	0	1	0	0	0	0	0	L	09/30/2013
094235-10-8	BLOOMIN' BRANDS INC			46,920.000	1,126,549	24.010	1,126,549	1,060,060	0	0	0	66,489	0	66,489	0	L	10/18/2013
097793-10-3	BONANZA CREEK ENERGY INC	LS		9,637.000	418,920	43.470	418,920	438,855	0	0	0	(19,935)	0	(19,935)	0	L	10/03/2013
097793-10-3	BONANZA CREEK ENERGY INC			7,423.000	322,678	43.470	322,678	338,033	0	0	0	(15,355)	0	(15,355)	0	L	10/03/2013
109194-10-0	BRIGHT HORIZONS FAMILY SOL			29,368.000	1,078,980	36.740	1,078,980	997,594	0	0	0	81,386	0	81,386	0	L	11/15/2013
12572Q-10-5	CME GROUP INC			10,200.000	800,292	78.460	800,292	575,274	26,520	16,934	0	225,018	0	225,018	0	L	04/22/2013
126804-30-1	CABELA'S INC	LS		11,758.000	783,788	66.660	783,788	746,022	0	0	0	37,766	0	37,766	0	L	11/06/2013
126804-30-1	CABELA'S INC			5,912.000	394,094	66.660	394,094	375,105	0	0	0	18,989	0	18,989	0	L	11/06/2013
127387-10-8	CADENCE DESIGN SYS INC	LS		80,316.000	1,126,030	14.020	1,126,030	810,968	0	0	0	42,172	0	42,172	0	L	08/09/2013
127387-10-8	CADENCE DESIGN SYS INC			4,239.000	59,431	14.020	59,431	42,802	0	0	0	2,226	0	2,226	0	L	08/09/2013
133131-10-2	CAMDEN PROPERTY TRUST REIT			7,876.000	447,987	56.880	447,987	463,984	2,883	0	0	(15,997)	0	(15,997)	0	L	12/19/2013
13342B-10-5	CAMERON INTERNATIONAL CORP COMMON			30,000.000	1,785,900	59.530	1,785,900	1,705,896	0	0	0	80,004	0	80,004	0	L	08/23/2013
140781-10-5	CARBO CERAMICS INC	LS		5,600.000	652,568	116.530	652,568	682,261	0	0	0	(29,693)	0	(29,693)	0	L	12/02/2013
140781-10-5	CARBO CERAMICS INC			1,180.000	137,505	116.530	137,505	143,762	0	0	0	(6,257)	0	(6,257)	0	L	12/02/2013
15189T-10-7	CENTERPOINT ENERGY			45,400.000	1,052,372	23.180	1,052,372	1,099,915	0	9,421	0	(47,543)	0	(47,543)	0	L	09/23/2013
163893-20-9	CHEMTURA CORP			50,353.000	1,405,856	27.920	1,405,856	958,841	0	0	0	330,609	0	330,609	0	L	10/11/2013
166764-10-0	CHEVRON CORPORATION			14,500.000	1,811,195	124.910	1,811,195	1,349,647	0	56,550	0	243,165	0	243,165	0	L	09/28/2011
17243V-10-2	CINEMARK HOLDINGS INC			30,025.000	1,000,733	33.330	1,000,733	871,913	0	16,192	0	102,143	0	102,143	0	L	11/15/2013
177376-10-0	CITRIX SYSTEMS INC			13,600.000	860,200	63.250	860,200	780,084	0	0	0	80,116	0	80,116	0	L	11/19/2013
20030N-10-1	COMCAST CORP CL A			20,317.000	1,055,874	51.970	1,055,874	276,013	3,962	15,187	0	296,831	0	296,831	0	L	03/20/2009
204166-10-2	COMMVAULT SYSTEMS INC	LS		9,554.000	715,212	74.860	715,212	732,155	0	0	0	(16,942)	0	(16,942)	0	L	10/29/2013
204166-10-2	COMMVAULT SYSTEMS INC			556.000	41,622	74.860	41,622	42,608	0	0	0	(986)	0	(986)	0	L	10/29/2013
212485-10-6	CONVERGYS CORP	LS		294,400.000	6,197,120	21.050	6,197,120	409,598	17,664	67,712	0	1,366,016	0	1,366,016	0	L	05/26/1987
212485-10-6	CONVERGYS CORP			887,100.000	18,673,455	21.050	18,673,455	1,234,221	53,226	204,033	0	4,116,144	0	4,116,144	0	L	05/26/1987
237266-10-1	DARLING INTERNATIONAL INC			48,582.000	1,014,392	20.880	1,014,392	762,108	0	0	0	213,594	0	213,594	0	L	06/28/2013
246647-10-1	DELEK US HOLDINGS INC			13,475.000	463,675	34.410	463,675	418,762	0	0	0	44,913	0	44,913	0	L	12/18/2013
247916-20-8	DENBURY RESOURCES INC			50,500.000	829,715	16.430	829,715	815,661	0	0	0	14,054	0	14,054	0	L	12/16/2013
252131-10-7	DEXCOM INC			45,635.000	1,615,935	35.410	1,615,935	657,769	0	0	0	882,144	0	882,144	0	L	08/07/2013
26441C-20-4	DUKE ENERGY CORP			7,752.000	534,966	69.010	534,966	502,185	0	23,954	0	40,388	0	40,388	0	L	10/03/2012
268648-10-2	EMC CORP/MASS			7,900.000	198,685	25.150	198,685	173,534	0	1,580	0	25,151	0	25,151	0	L	04/22/2013
282914-10-0	8X8 INC			104,115.000	1,056,767	10.150	1,056,767	744,364	0	0	0	312,403	0	312,403	0	L	11/15/2013
29084Q-10-0	EMCOR GROUP INC			25,288.000	1,073,223	42.440	1,073,223	888,028	0	3,718	0	161,463	0	161,463	0	L	11/19/2013
29266S-10-6	ENDOLOGIX INC	LS		73,000.000	1,273,120	17.440	1,273,120	1,059,846	0	0	0	201,878	0	201,878	0	L	06/06/2013
29266S-10-6	ENDOLOGIX INC			16,760.000	292,294	17.440	292,294	243,329	0	0	0	46,349	0	46,349	0	L	06/06/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
29275Y-10-2	ENERSYS	LS		11,400.000	799,026	70.090	799,026	423,017	0	4,275	0	368,020	0	368,020	0	L	04/22/2013
29275Y-10-2	ENERSYS			695.000	48,713	70.090	48,713	25,789	0	261	0	22,436	0	22,436	0	L	04/22/2013
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			20,867.000	1,383,482	66.300	1,383,482	788,539	0	51,581	0	338,463	0	338,463	0	L	08/08/2011
29414B-10-4	EPAM SYSTEMS INC			29,672.000	1,036,740	34.940	1,036,740	705,757	0	0	0	330,983	0	330,983	0	L	11/26/2013
298736-10-9	EURONET WORLDWIDE INC			14,427.000	690,332	47.850	690,332	654,884	0	0	0	35,448	0	35,448	0	L	12/10/2013
30241L-10-9	FEI COMPANY			11,384.000	1,017,274	89.360	1,017,274	515,448	0	4,508	0	383,697	0	383,697	0	L	04/22/2013
31428X-10-6	FEDEX CORP			10,132.000	1,456,678	143.770	1,456,678	814,321	1,520	4,458	0	527,371	0	527,371	0	L	10/13/2008
34385P-10-8	FLUIDIGM CORP			49,763.000	1,904,928	38.280	1,904,928	759,128	0	0	0	1,153,972	0	1,153,972	0	L	08/05/2013
34984V-10-0	FORUM ENERGY TECHNOLOGIES IN			25,660.000	725,152	28.260	725,152	766,872	0	0	0	(41,721)	0	(41,721)	0	L	08/27/2013
350465-10-0	FOUNDATION MEDICINE INC	LS		22,600.000	538,332	23.820	538,332	706,501	0	0	0	(168,169)	0	(168,169)	0	L	11/15/2013
350465-10-0	FOUNDATION MEDICINE INC			1,226.000	29,203	23.820	29,203	38,326	0	0	0	(9,123)	0	(9,123)	0	L	11/15/2013
351793-10-4	FRANCESCAS HOLDINGS CORP	LS		15,200.000	279,680	18.400	279,680	402,970	0	0	0	(123,290)	0	(123,290)	0	L	08/01/2013
351793-10-4	FRANCESCAS HOLDINGS CORP			9,368.000	172,371	18.400	172,371	248,356	0	0	0	(75,985)	0	(75,985)	0	L	08/01/2013
359694-10-6	H.B. FULLER CO.			30,855.000	1,605,694	52.040	1,605,694	1,256,021	0	5,677	0	349,673	0	349,673	0	L	09/05/2013
368736-10-4	GENERAC HOLDINGS INC			28,780.000	1,630,099	56.640	1,630,099	1,214,388	0	0	0	415,712	0	415,712	0	L	10/25/2013
369604-10-3	GENERAL ELECTRIC CO			179,115.000	5,020,593	28.030	5,020,593	2,819,549	39,405	136,127	0	1,260,970	0	1,260,970	0	L	11/16/2011
371927-10-4	GENESIS ENERGY L.P.			3,043.000	159,971	52.570	159,971	78,776	0	6,132	0	51,275	0	51,275	0	L	07/26/2011
37244C-10-1	GENOMIC HEALTH INC	LS		27,900.000	816,633	29.270	816,633	639,561	0	0	0	37,776	0	37,776	0	L	05/03/2013
37244C-10-1	GENOMIC HEALTH INC			11,208.000	328,058	29.270	328,058	256,925	0	0	0	15,175	0	15,175	0	L	05/03/2013
405217-10-0	HAIN CELESTIAL GROUP INC	LS		8,000.000	726,240	90.780	726,240	626,380	0	0	0	99,860	0	99,860	0	L	10/23/2013
405217-10-0	HAIN CELESTIAL GROUP INC			10,165.000	922,779	90.780	922,779	795,894	0	0	0	126,885	0	126,885	0	L	10/23/2013
42235N-10-8	HEARTLAND PAYMENT SYSTEMS IN	LS		20,800.000	1,036,672	49.840	1,036,672	774,483	0	2,519	0	262,189	0	262,189	0	L	11/05/2013
42235N-10-8	HEARTLAND PAYMENT SYSTEMS IN			1,179.000	58,761	49.840	58,761	43,900	0	143	0	14,862	0	14,862	0	L	11/05/2013
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP			29,819.000	691,204	23.180	691,204	688,160	0	0	0	3,044	0	3,044	0	L	11/14/2013
42833L-10-8	HH GREGG INC	LS		53,300.000	744,601	13.970	744,601	732,638	0	0	0	11,963	0	11,963	0	L	11/06/2013
42833L-10-8	HH GREGG INC			10,471.000	146,280	13.970	146,280	143,930	0	0	0	2,350	0	2,350	0	L	11/06/2013
45253H-10-1	IMMUNOGEN INC	LS		51,694.000	758,351	14.670	758,351	923,946	0	0	0	(165,595)	0	(165,595)	0	L	09/20/2013
45253H-10-1	IMMUNOGEN INC			2,721.000	39,917	14.670	39,917	48,633	0	0	0	(8,716)	0	(8,716)	0	L	09/20/2013
45321L-10-0	IMPERVA INC			19,062.000	917,454	48.130	917,454	799,343	0	0	0	118,111	0	118,111	0	L	11/25/2013
45784P-10-1	INSULET CORP			36,641.000	1,359,381	37.100	1,359,381	611,484	0	0	0	540,364	0	540,364	0	L	11/08/2013
458140-10-0	INTEL CORPORATION	LS		19,000.000	493,050	25.950	493,050	373,345	0	12,825	0	101,270	0	101,270	0	U	01/14/2009
458140-10-0	INTEL CORPORATION			1,624.000	42,143	25.950	42,143	31,909	0	1,096	0	8,656	0	8,656	0	U	01/14/2009
460335-20-1	INTL SPEEDWAY CORP-CL A			3,090.000	109,541	35.450	109,541	83,012	0	680	0	24,102	0	24,102	0	L	01/30/2009
478160-10-4	JOHNSON & JOHNSON			4,791.000	438,808	91.590	438,808	318,497	0	12,409	0	102,959	0	102,959	0	L	07/09/2008
481165-10-8	JOY GLOBAL INC			3,200.000	187,168	58.490	187,168	169,458	0	879	0	17,710	0	17,710	0	L	09/06/2013
48123V-10-2	J2 GLOBAL INC	LS		8,532.000	426,685	50.010	426,685	252,269	0	5,463	0	134,207	0	134,207	0	L	11/08/2013
48123V-10-2	J2 GLOBAL INC			16,779.000	839,118	50.010	839,118	496,112	0	10,743	0	263,930	0	263,930	0	L	11/08/2013
494368-10-3	KIMBERLY CLARK			2,587.000	270,238	104.460	270,238	173,762	2,095	8,201	0	51,818	0	51,818	0	L	07/26/2011
501570-10-5	KYTHERA BIOPHARMACEUTICALS I	LS		22,200.000	829,170	37.350	829,170	841,533	0	0	0	(12,363)	0	(12,363)	0	L	12/09/2013
501570-10-5	KYTHERA BIOPHARMACEUTICALS I			5,145.000	192,166	37.350	192,166	195,031	0	0	0	(2,865)	0	(2,865)	0	L	12/09/2013
502160-10-4	LSB INDUSTRIES INC			45,328.000	1,859,355	41.020	1,859,355	1,403,928	0	0	0	288,997	0	288,997	0	L	08/29/2013
505336-10-7	La-Z-Boy Inc			44,586.000	1,382,166	31.000	1,382,166	987,236	0	2,675	0	394,930	0	394,930	0	L	10/18/2013
513847-10-3	LANCASTER COLONY CORP			14,151.000	1,247,411	88.150	1,247,411	1,010,956	0	21,294	0	237,085	0	237,085	0	L	10/23/2013
535555-10-6	LINDSAY CORP	LS		10,500.000	868,875	82.750	868,875	834,279	0	1,208	0	34,596	0	34,596	0	L	12/16/2013
535555-10-6	LINDSAY CORP			555.000	45,926	82.750	45,926	44,098	0	64	0	1,829	0	1,829	0	L	12/16/2013
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS	LS		9,623.000	990,110	102.890	990,110	1,005,966	0	0	0	(15,855)	0	(15,855)	0	L	12/10/2013
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS			2,661.000	273,790	102.890	273,790	278,175	0	0	0	(4,384)	0	(4,384)	0	L	12/10/2013
55345K-10-3	MRC GLOBAL INC			31,505.000	1,016,351	32.260	1,016,351	975,292	0	0	0	41,059	0	41,059	0	L	12/13/2013
559080-10-6	MAGELLAN MIDSTREAM PRTNS			2,326.000	147,166	63.270	147,166	69,471	0	4,879	0	46,706	0	46,706	0	L	07/26/2011
577933-10-4	MAXIMUS INC			31,101.000	1,368,133	43.990	1,368,133	571,210	0	5,279	0	357,001	0	357,001	0	L	09/19/2013
58501N-10-1	MEDIVATION INC			29,409.000	1,876,882	63.820	1,876,882	1,691,786	0	0	0	185,096	0	185,096	0	L	12/26/2013
58933Y-10-5	MERCK & CO INC			12,180.000	609,609	50.050	609,609	481,208	5,359	18,244	0	98,940	0	98,940	0	L	02/27/2013
594918-10-4	MICROSOFT CORP			17,137.000	641,095	37.410	641,095	464,605	0	16,623	0	183,366	0	183,366	0	L	07/11/2008
595137-10-0	MICROSEMI CORP			56,583.000	1,411,746	24.950	1,411,746	983,594	0	0	0	203,262	0	203,262	0	L	10/22/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
596278-10-1	MIDDLEBY CORP			1,756.000	420,948	239.720	420,948	169,094	0	0	0	195,030	0	195,030	0	L	04/22/2013
609207-10-5	MONDELEZ INTERNATIONAL INC	LS		30,500.000	1,076,650	35.300	1,076,650	983,504	4,270	9,697	0	146,662	0	146,662	0	L	05/16/2013
609207-10-5	MONDELEZ INTERNATIONAL INC			1,623.000	57,292	35.300	57,292	52,335	227	516	0	7,804	0	7,804	0	L	05/16/2013
62936P-10-3	NPS PHARMACEUTICALS INC			53,137.000	1,613,239	30.360	1,613,239	517,259	0	0	0	1,095,980	0	1,095,980	0	L	05/22/2013
651639-10-6	NEWMONT MINING CORP			15,000.000	345,450	23.030	345,450	357,450	0	18,375	0	(12,000)	311,697	(323,697)	0	L	02/14/2013
65473P-10-5	NISOURCE INC			81,758.000	2,688,203	32.880	2,688,203	1,588,220	0	80,123	0	653,246	0	653,246	0	L	08/08/2011
655844-10-8	NORFOLK SOUTHERN CORP			10,648.000	988,454	92.830	988,454	553,864	0	21,722	0	329,982	0	329,982	0	L	03/26/2009
67072V-10-3	NXSTAGE MEDICAL INC			77,934.000	779,340	10.000	779,340	1,088,132	0	0	0	135,447	231,894	(96,447)	0	L	04/22/2013
674599-10-5	OCCIDENTAL PETROLEUM CORP			7,200.000	684,720	95.100	684,720	681,057	4,608	0	0	3,663	0	3,663	0	L	12/04/2013
679580-10-0	OLD DOMINION FREIGHT LINE			12,775.000	677,331	53.020	677,331	399,189	0	0	0	231,605	0	231,605	0	L	04/22/2013
680033-10-7	OLD NATIONAL BANCORP			68,660.000	1,055,304	15.370	1,055,304	878,051	0	22,743	0	175,660	0	175,660	0	L	09/10/2013
69351T-10-6	PPL CORPORATION			43,278.000	1,302,235	30.090	1,302,235	1,301,400	15,905	20,589	0	(32)	0	(32)	0	L	07/01/2013
69370C-10-0	PARAMETRIC TECHNOLOGY CORP			32,917.000	1,164,933	35.390	1,164,933	702,899	0	0	0	462,034	0	462,034	0	L	11/25/2013
698813-10-2	PAPA JOHN'S INTL INC			35,460.000	1,609,884	45.400	1,609,884	997,741	0	8,865	0	558,491	0	558,491	0	L	12/30/2013
719405-10-2	PHOTRONICS INC			51,126.000	461,668	9.030	461,668	409,777	0	0	0	51,891	0	51,891	0	L	10/23/2013
726503-10-5	PLAINS ALL AMER PIPELINE LP	LS		43,900.000	2,272,703	51.770	2,272,703	1,319,243	0	102,068	0	286,667	0	286,667	0	L	09/21/2011
726503-10-5	PLAINS ALL AMER PIPELINE LP			2,348.000	121,556	51.770	121,556	70,560	0	5,459	0	15,332	0	15,332	0	L	09/21/2011
73278L-10-5	POOL CORP			24,994.000	1,453,151	58.140	1,453,151	1,255,722	0	12,538	0	197,429	0	197,429	0	L	10/31/2013
736400-10-5	PORTFOLIO RECOVERY ASSOCIATE	LS		5,600.000	295,904	52.840	295,904	113,488	0	0	0	95,724	0	95,724	0	L	08/02/2013
736400-10-5	PORTFOLIO RECOVERY ASSOCIATE			378.000	19,974	52.840	19,974	7,660	0	0	0	6,461	0	6,461	0	L	08/02/2013
739276-10-3	POWER INTEGRATIONS INC			14,515.000	810,227	55.820	810,227	547,498	0	4,508	0	314,458	0	314,458	0	U	07/05/2013
741511-10-9	PRICESMART INC	LS		11,249.000	1,299,709	115.540	1,299,709	848,479	0	3,375	0	408,277	0	408,277	0	L	04/25/2013
741511-10-9	PRICESMART INC			1,321.000	152,628	115.540	152,628	99,639	0	396	0	47,945	0	47,945	0	L	04/25/2013
742718-10-9	PROCTER & GAMBLE CO			22,072.000	1,796,882	81.410	1,796,882	1,713,110	0	28,963	0	74,235	0	74,235	0	L	05/22/2013
749941-10-0	RF MICRO DEVICES INC			88,515.000	456,737	5.160	456,737	489,965	0	0	0	(33,227)	0	(33,227)	0	L	10/23/2013
754212-10-8	RAVEN INDUSTRIES INC	LS		27,900.000	1,147,806	41.140	1,147,806	789,365	0	8,947	0	372,346	0	372,346	0	L	10/28/2013
754212-10-8	RAVEN INDUSTRIES INC			1,982.000	81,539	41.140	81,539	56,076	0	636	0	26,451	0	26,451	0	L	10/28/2013
78709Y-10-5	SAIA INC			30,639.000	981,980	32.050	981,980	946,365	0	0	0	35,615	0	35,615	0	L	10/08/2013
795435-10-6	SALIX PHARMACEUTICALS LTD	LS		10,682.000	960,739	89.940	960,739	368,143	0	0	0	488,630	0	488,630	0	L	09/10/2013
795435-10-6	SALIX PHARMACEUTICALS LTD			563.000	50,636	89.940	50,636	19,403	0	0	0	25,753	0	25,753	0	L	09/10/2013
80908T-10-1	SCIQUEST INC			28,985.000	825,493	28.480	825,493	656,854	0	0	0	168,639	0	168,639	0	L	11/06/2013
812350-10-6	SEARS HOLDINGS CORP	LS		3,600.000	176,544	49.040	176,544	109,573	0	0	0	27,648	0	27,648	0	L	11/29/2007
812350-10-6	SEARS HOLDINGS CORP			266.000	13,045	49.040	13,045	8,096	0	0	0	2,043	0	2,043	0	L	11/29/2007
81721M-10-9	SENIOR HOUSING PROPS TR REIT			13,800.000	306,774	22.230	306,774	307,068	0	5,382	0	(294)	0	(294)	0	L	08/19/2013
83088M-10-2	SKYWORKS SOLUTIONS INC			23,837.000	680,785	28.560	680,785	511,334	0	0	0	175,274	0	175,274	0	L	11/13/2013
84760C-10-7	SPECTRANETICS CORP			84,827.000	2,120,675	25.000	2,120,675	804,558	0	0	0	797,225	0	797,225	0	L	10/01/2013
854502-10-1	STANLEY BLACK & DECKER INC			8,000.000	645,520	80.690	645,520	634,675	0	4,000	0	10,845	0	10,845	0	L	10/29/2013
871237-10-3	SYKES ENTERPRISES INC			47,555.000	1,037,175	21.810	1,037,175	764,452	0	0	0	302,256	0	302,256	0	L	08/07/2013
871503-10-8	SYMANTEC CORP			5,800.000	136,764	23.580	136,764	130,023	0	870	0	6,741	0	6,741	0	L	10/28/2013
87157D-10-9	SYNAPTICS INC	LS		10,700.000	554,367	51.810	554,367	397,930	0	0	0	171,667	0	171,667	0	L	11/25/2013
87157D-10-9	SYNAPTICS INC			3,111.000	161,181	51.810	161,181	115,697	0	0	0	49,912	0	49,912	0	L	11/25/2013
87162W-10-0	SYNNEX CORP			11,978.000	807,317	67.400	807,317	436,557	0	0	0	382,841	0	382,841	0	L	06/26/2013
871829-10-7	SYSCO CORP			91,663.000	3,309,034	36.100	3,309,034	2,485,880	26,582	102,663	0	406,984	0	406,984	0	L	09/21/2011
880349-10-5	TENNECO INC			30,125.000	1,704,171	56.570	1,704,171	1,190,152	0	0	0	514,019	0	514,019	0	L	10/23/2013
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC	LS		5.000	311	62.200	311	236	0	0	0	75	0	75	0	L	10/24/2013
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC			21,270.000	1,322,994	62.200	1,322,994	1,001,867	0	0	0	321,127	0	321,127	0	L	10/24/2013
882681-10-9	TEXAS ROADHOUSE INC			46,895.000	1,303,681	27.800	1,303,681	813,785	0	21,404	0	479,193	0	479,193	0	L	08/01/2013
885175-30-7	THORATEC CORP			37,300.000	1,365,180	36.600	1,365,180	1,325,585	0	0	0	(49,203)	0	(49,203)	0	L	11/11/2013
88732J-20-7	TIME WARNER CABLE INC			31,457.000	4,262,424	135.500	4,262,424	1,543,026	0	80,158	0	1,183,878	0	1,183,878	0	L	11/19/2013
89531P-10-5	TREX COMPANY INC			5,290.000	420,714	79.530	420,714	200,145	0	0	0	212,180	0	212,180	0	L	06/14/2013
89600B-20-1	TRIANGLE PETROLEUM CORP	LS		52,000.000	432,640	8.320	432,640	515,567	0	0	0	(82,927)	0	(82,927)	0	U	10/08/2013
89600B-20-1	TRIANGLE PETROLEUM CORP			3,165.000	26,333	8.320	26,333	31,380	0	0	0	(5,047)	0	(5,047)	0	U	10/08/2013
896818-10-1	TRIUMPH GROUP INC			11,840.000	900,669	76.070	900,669	777,541	0	991	0	72,936	0	72,936	0	L	12/11/2013
89785X-10-1	TRUEBLUE INC			10,510.000	270,948	25.780	270,948	272,068	0	0	0	(1,120)	0	(1,120)	0	L	12/26/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
91879Q-10-9	VAIL RESORTS INC			12,049.000	906,446	75.230	906,446	897,559	2,500	0	0	8,888	0	8,888	0	L	12/10/2013
92276F-10-0	VENTAS INC REIT			10,000.000	572,800	57.280	572,800	621,278	0	13,950	0	(48,478)	0	(48,478)	0	L	08/23/2013
92337F-10-7	VERACYTE INC			59,565.000	863,693	14.500	863,693	772,713	0	0	0	90,979	0	90,979	0	L	11/18/2013
92827P-10-2	VIRTUSA CORP			40,233.000	1,532,475	38.090	1,532,475	480,474	0	0	0	864,828	0	864,828	0	L	04/22/2013
931422-10-9	WALGREEN CO			18,800.000	1,079,872	57.440	1,079,872	680,086	0	22,184	0	384,084	0	384,084	0	L	09/25/2012
942749-10-2	WATTS WATER			16,530.000	1,022,711	61.870	1,022,711	761,379	0	6,022	0	261,332	0	261,332	0	L	07/12/2013
94733A-10-4	WEB.COM GROUP INC			39,885.000	1,267,944	31.790	1,267,944	814,195	0	0	0	453,749	0	453,749	0	L	11/06/2013
98235T-10-7	WRIGHT MEDICAL GROUP INC	LS		24,700.000	758,537	30.710	758,537	526,781	0	0	0	231,781	0	231,781	0	L	04/22/2013
98235T-10-7	WRIGHT MEDICAL GROUP INC			1,320.000	40,537	30.710	40,537	28,152	0	0	0	12,387	0	12,387	0	L	04/22/2013
985817-10-5	YELP INC			18,365.000	1,266,267	68.950	1,266,267	1,077,727	0	0	0	188,540	0	188,540	0	L	10/30/2013
008916-10-8	AGRIUM INC		A	22,400.000	2,049,152	91.480	2,049,152	1,903,080	16,800	0	0	146,072	0	146,072	0	L	10/08/2013
81234D-10-9	SEARS CANADA INC		A	1,655.000	21,515	13.000	21,515	81	0	8,254	0	4,797	0	4,797	0	U	11/13/2012
87971M-10-3	TELUS CORPORATION		A	41,786.000	1,439,110	34.440	1,439,110	1,222,044	0	14,198	0	217,065	0	217,065	0	L	06/28/2013
055622-10-4	BP P.L.C.		F	37,200.000	1,808,292	48.610	1,808,292	1,553,503	0	41,292	0	254,789	0	254,789	0	L	06/28/2013
143658-30-0	CARNIVAL CRUISE UNIT		R	27,200.000	1,092,624	40.170	1,092,624	908,671	0	14,975	0	183,953	0	183,953	0	L	11/19/2013
143658-30-0	CARNIVAL CRUISE UNIT	LS	R	18,800.000	755,196	40.170	755,196	631,438	0	14,100	0	123,758	0	123,758	0	L	04/22/2013
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR	LS	F	38,790.000	669,515	17.260	669,515	495,519	0	32,373	0	364,417	135,556	228,861	0	U	11/09/2011
251566-10-5	DEUTSCHE TELEKOM AG-SPON ADR		F	2,068.000	35,694	17.260	35,694	26,310	0	4,246	0	16,046	3,845	12,201	0	U	11/09/2011
37733W-10-5	GLAXOSMITHKLINE PLC-ADR		F	5,188.000	276,987	53.390	276,987	232,672	0	9,435	0	51,465	0	51,465	0	L	01/09/2012
55933J-20-3	MAGNACHIP SEMICONDUCT		F	33,521.000	653,660	19.500	653,660	654,488	0	0	0	(828)	0	(828)	0	L	10/30/2013
66987V-10-9	NOVARTIS AG-ADR		F	21,500.000	1,728,170	80.380	1,728,170	1,203,422	0	52,043	0	367,220	0	367,220	0	L	11/16/2011
684060-10-6	ORANGE SA-SPONS ADR	LS	F	6,693.000	82,659	12.350	82,659	78,576	0	0	0	4,083	49,395	(45,312)	0	L	07/05/2013
684060-10-6	ORANGE SA-SPONS ADR		F	353.000	4,360	12.350	4,360	4,144	0	0	0	215	2,605	(2,390)	0	L	07/05/2013
780259-10-7	ROYAL DUTCH SHELL PLC-ADR		F	79,911.000	6,002,115	75.110	6,002,115	5,165,643	0	275,757	0	369,297	0	369,297	0	L	02/27/2013
881575-30-2	TESCO PLC RECEIPTS		F	62,296.000	1,049,065	16.840	1,049,065	1,036,050	0	0	0	13,014	0	13,014	0	U	12/02/2013
881624-20-9	TEVA PHARMACEUTICAL-SP ADR		F	6,700.000	268,536	40.080	268,536	265,476	0	3,693	0	3,060	0	3,060	0	L	06/07/2013
91311E-10-2	UNITED UTILITIES GROUP-ADR RECEIPTS	LS	F	2,600.000	58,422	22.470	58,422	48,007	0	2,649	0	1,040	0	1,040	0	U	12/15/2011
91311E-10-2	UNITED UTILITIES GROUP-ADR RECEIPTS		F	2,400.000	53,928	22.470	53,928	44,314	0	2,445	0	960	0	960	0	U	12/15/2011
92857W-20-9	VODAFONE GROUP PLC RECEIPTS		F	6,619.000	260,193	39.310	260,193	179,225	0	10,264	0	93,460	0	93,460	0	L	07/26/2011
G10082-14-0	ENERGY XXI BERMUDA	LS	F	18,100.000	489,786	27.060	489,786	568,229	0	6,212	0	(44,909)	0	(44,909)	0	L	12/18/2013
G10082-14-0	ENERGY XXI BERMUDA		F	8,520.000	230,551	27.060	230,551	267,476	0	2,924	0	(21,140)	0	(21,140)	0	L	12/18/2013
G3157S-10-6	ENSCO INTL LTD		R	16,200.000	926,316	57.180	926,316	962,891	0	12,150	0	(36,575)	0	(36,575)	0	L	12/04/2013
H8817H-10-0	TRANSOCEAN LTD	LS	R	22,200.000	1,097,124	49.420	1,097,124	1,197,842	0	35,392	0	(100,718)	0	(100,718)	0	L	05/30/2013
H8817H-10-0	TRANSOCEAN LTD		R	1,200.000	59,304	49.420	59,304	67,403	0	2,016	0	(8,099)	0	(8,099)	0	L	02/19/2013
M51363-11-3	MELLANOX TECHNOLOGIES LTD		F	11,993.000	479,360	39.970	479,360	468,285	0	0	0	11,075	0	11,075	0	L	12/26/2013
N47279-10-9	INTERXION HOLDING NV		F	29,990.000	708,064	23.610	708,064	569,474	0	0	0	(3,984)	0	(3,984)	0	L	08/09/2013
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					203,911,060	XXX	203,911,060	132,953,044	240,404	2,138,890	0	40,051,106	734,992	39,316,114	0	XXX	XXX
636546-10-5	NATIONAL INTEGRITY LIFE CO.			200,000.000	320,974,785	157.747	320,974,785	228,981,540	0	0	0	19,292,369	0	19,292,369	0	U	03/01/2009
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					320,974,785	XXX	320,974,785	228,981,540	0	0	0	19,292,369	0	19,292,369	0	XXX	XXX
464287-64-8	ISHARES DJ US RUSSELL 2000	LS		16,000.000	2,168,160	135.510	2,168,160	2,048,746	0	6,341	0	119,414	0	119,414	0	L	11/20/2013
464287-64-8	ISHARES DJ US RUSSELL 2000			918.000	124,398	135.510	124,398	117,547	0	364	0	6,851	0	6,851	0	L	11/20/2013
9299999. Subtotal - Mutual Funds					2,292,558	XXX	2,292,558	2,166,293	0	6,705	0	126,265	0	126,265	0	XXX	XXX
9799999 - Total Common Stocks					527,178,403	XXX	527,178,403	364,100,877	240,404	2,145,595	0	59,469,740	734,992	58,734,748	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					527,178,403	XXX	527,178,403	364,100,877	240,404	2,145,595	0	59,469,740	734,992	58,734,748	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 10 , the total $ value (included in Column 8) of all such issues $ 36,056,724

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
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2013	Interest Capitalization		66,331	66,331	0
36176F-Z5-0	G2 #765164 4.607% 10/20/61		12/01/2013	Interest Capitalization		95,240	95,240	0
36176F-Z9-2	G2 #765168 4.615% 11/22/61		12/01/2013	Interest Capitalization		49,118	49,118	0
36230U-YF-0	G2 4.684% 09/01/46		12/01/2013	Interest Capitalization		56,849	56,849	0
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		12/01/2013	Interest Capitalization		22,905	22,905	0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		11/01/2013	Interest Capitalization		29,364	29,364	0
690353-XQ-5	OPIC VRDN 0.120% 07/15/25		08/27/2013	WELLS FARGO		1,000,000	1,000,000	0
912828-A7-5	U S TREASURY 1.500% 12/31/18		12/30/2013	DEUTSCHE BANK		989,531	1,000,000	0
912828-RH-5	U S TREASURY 1.375% 09/30/18		09/26/2013	BNP SECURITIES		4,985,938	5,000,000	0
0599999. Subtotal - Bonds - U.S. Governments						7,295,276	7,319,807	0
13606Y-XB-7	CANADIAN IMP BANK CD 0.280% 03/21/14	A	03/19/2013	MELLON CAPITAL MKT		1,500,000	1,500,000	0
68323A-BK-9	ONTARIO PROVINCE OF 2.450% 06/29/22	A	10/03/2013	CIBC WORLD MARKET		1,882,020	2,000,000	13,475
748148-QR-7	PROV OF QUEBEC 7.500% 09/15/29	A	12/04/2013	SUSQUEHANNA		6,436,055	4,750,000	76,198
219868-BN-5	CORP ANDINA DE FOMENTO 8.125% 06/04/19	F	04/10/2013	BARCLAYS LONDON		2,609,120	2,000,000	59,132
219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	F	01/25/2013	MORGAN STANLEY FIXED INC		2,215,300	2,000,000	10,938
418097-AC-5	HASHEMITE KINGDOM OF JOR SOV 2.503% 10/30/20	F	10/28/2013	J P MORGAN SEC FIXED INC		2,000,000	2,000,000	0
1099999. Subtotal - Bonds - All Other Governments						16,642,495	14,250,000	159,743
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		04/19/2013	BANK of AMERICA SEC		1,734,578	1,734,578	0
154686-FU-8	CENTRL OH SOL WST AUTH 5.000% 12/01/32		07/31/2013	STIFEL NICHOLAS		2,095,930	2,135,000	0
270777-AD-7	EAST Baton Rouge VRDN 0.040% 12/01/40		12/30/2013	MERRILL LYNCH-NY--FX INC		6,400,000	6,400,000	89
31315L-RG-5	FRMDN AGENCY 0.010% 01/02/14		12/31/2013	BANK of AMERICA SEC		9,999,994	10,000,000	0
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2013	Interest Capitalization		192,201	192,201	0
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		10/22/2013	NOMURA SECURITIES INTERNATIONA		3,706,452	3,753,369	6,256
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/03/2013	WELLS FARGO		5,079,224	6,268,229	3,047
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2013	Interest Capitalization		55,007	55,007	0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/06/2013	BARCLAYS		1,596,563	2,000,000	5,639
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		10/17/2013	Cantor Fitzgerald Fixed		5,624,461	6,038,170	5,283
3138L4-GJ-6	FNMA AM3800 POOL # AM3800 2.760% 08/01/23		07/25/2013	DEUTSCHE BANK		2,863,662	2,982,132	2,515
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		05/21/2013	RBC/DAIN		4,518,337	4,225,213	4,929
3138W5-M8-8	FN AR7582 3.500% 03/01/33		05/21/2013	RBC/DAIN		3,463,807	3,239,095	3,779
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		11/01/2013	Interest Capitalization		94,123	94,123	0
31394R-VW-6	FHLMC 2758 ZG 5.500% 04/15/33		12/01/2013	Interest Capitalization		875,261	875,261	0
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		07/19/2013	CREDIT SUISSE FIRST BOSTON		2,901,660	2,907,111	2,665
31417H-C5-1	FN AB9991 3.000% 07/01/33		10/04/2013	BANK of AMERICA SEC		2,176,096	2,178,138	1,634
31418A-WD-6	FN MA1543 3.500% 08/01/33		11/21/2013	FTN FINANCIAL SECURITIES		1,004,921	977,430	950
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		05/16/2013	RBC/DAIN		1,879,936	1,879,936	0
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.681% 02/16/44		12/01/2013	Interest Capitalization		112,681	112,681	0
38374T-VL-5	GNR 2009-38 Z 5.000% 05/16/39		12/01/2013	Interest Capitalization		223,300	223,300	0
38376G-P3-8	GNR 2011-53 B 4.397% 05/16/51		02/06/2013	KGS-ALPHA CAPITAL MARKETS		3,345,586	3,000,000	3,664
38378K-DQ-9	GNR 2013 46 1.138% 09/16/43		03/22/2013	BARCLAYS		2,947,782	0	28,745
38378K-U2-3	GNR 2013-121 KX 0.933% 10/16/44		08/26/2013	KGS-ALPHA CAPITAL MARKETS		4,338,038	0	61,496
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		11/27/2013	J P MORGAN SEC FIXED INC		2,800,000	2,800,000	0
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 0.150% 01/01/36		05/09/2013	STERN		1,212,500	1,212,500	80
47770V-AY-6	JOBSOHIO BEVERAGE SYS 3.985% 01/01/29		07/30/2013	CITIGROUP GLOBAL MKTS		1,880,660	2,000,000	6,863
605155-AF-7	MISSION TX SOLID WASTE 1.500% 08/01/20		07/31/2013	MERRILL LYNCH-NY--FX INC		1,002,010	1,000,000	12,667
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/15/2013	GK BAUM		4,008,393	4,008,393	0
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		03/13/2013	GK BAUM		1,890,000	1,890,000	0
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		04/26/2013	BANK of AMERICA SEC		4,674,552	4,674,552	7,142
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		10/18/2013	BANK of AMERICA SEC		3,494,697	3,494,697	9,489
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/11/2013	RAYMOND JAMES		974,105	974,105	2,286
3199999. Subtotal - Bonds - U.S. Special Revenues						89,166,517	83,325,221	169,218
00817Y-AH-1	AETNA INC 3.950% 09/01/20		09/03/2013	RBC/DAIN		2,471,376	2,400,000	1,317
02406P-AM-2	AMERICAN AXLE 6.250% 03/15/21		02/14/2013	BANK of AMERICA SEC		200,000	200,000	0
03027W-AJ-1	AMERICAN TOWER TRUST I 3.070% 03/15/23		07/16/2013	Various		8,928,300	9,000,000	682
04939M-AH-2	ATLAS PIPELINE PARTNERS 5.875% 08/01/23		04/30/2013	Various		288,750	280,000	2,676
04939M-AM-1	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		10/10/2013	Tax Free Exchange		386,643	384,000	1,131
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		02/26/2013	DEUTSCHE BANK		4,099,995	4,000,000	1,561
05948K-XT-1	BOAA 2005-2 1CB4 5.500% 03/25/35		11/01/2013	Interest Capitalization		79,292	79,292	0
06051G-EU-9	BANK OF AMERICA CORP 3.300% 01/11/23		06/06/2013	MORGAN STANLEY FIXED INC		1,931,660	2,000,000	27,500
06366X-TU-6	BMO CD FLOAT 0.418% 07/24/14		01/24/2013	BMO CAPITAL MARKETS CORP		3,000,000	3,000,000	40
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.841% 03/07/14		02/05/2013	MELLON CAPITAL MKT		1,004,360	1,000,000	1,518
081437-AG-0	BEMIS COMPANY INC 5.650% 08/01/14		09/04/2013	PIERPONT SECURITIES		1,304,888	1,250,000	6,866
085789-AE-5	BERRY PETROLEUM CO 6.750% 11/01/20		04/11/2013	GOLDMAN SACHS		278,203	257,000	7,951
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23	G	04/30/2013	Various		2,113,125	2,057,000	10,096

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
1248EP-AX-1	CCO HLDGS LLC/CAP CORP 6.625% 01/31/22		06/12/2013	Various		677,700	635,000	16,010
1248EP-BE-2	CCO HLDGS LLC/CAP CORP 5.750% 01/15/24		04/19/2013	BANK of AMERICA SEC		1,122,000	1,122,000	0
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		11/06/2013	DEUTSCHE BANK		1,003,750	1,000,000	1,005
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		03/25/2013	DEUTSCHE BANK		1,999,996	2,000,000	4,304
12625K-AD-7	COMM 2013-CR8 A4 3.334% 06/10/46		06/04/2013	DEUTSCHE BANK		4,039,955	4,000,000	4,445
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		12/11/2013	BARCLAYS		5,000,000	5,000,000	0
131347-BW-5	CALPINE CORP 7.500% 02/15/21		04/30/2013	BARCLAYS		200,634	177,160	2,879
144577-AF-0	CARRIZO OIL & GAS INC 7.500% 09/15/20		06/11/2013	Various		304,920	288,000	5,340
156700-AS-5	CENTURYLINK INC 5.800% 03/15/22		01/17/2013	CITIGROUP GLOBAL MKTS		522,500	500,000	10,311
15672J-AA-1	CEQUEL COM & CAP 6.375% 09/15/20		05/13/2013	Various		2,133,178	1,988,000	21,341
172967-GL-9	CITIGROUP 3.375% 03/01/23		02/14/2013	CITIGROUP GLOBAL MKTS		1,995,260	2,000,000	0
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/18/2013	CITIGROUP GLOBAL MKTS		1,029,976	1,000,000	3,176
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		08/22/2013	Tax Free Exchange		451,878	425,000	7,443
191216-BG-4	COCA-COLA CO 2.450% 11/01/20		11/21/2013	BNP SECURITIES		4,928,600	5,000,000	8,507
202795-HV-5	COMMONWEALTH EDISON 4.000% 08/01/20		10/24/2013	KEY BANC-MCDONALD		1,075,160	1,000,000	9,778
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		04/30/2013	BANK of AMERICA SEC		618,000	618,000	0
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		12/01/2013	Interest Capitalization		40	40	0
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		04/30/2013	BNP SECURITIES		210,750	200,000	5,775
228227-BD-5	CROWN CASTLE INTL 5.250% 01/15/23		03/05/2013	Tax Free Exchange		386,000	386,000	7,881
244199-BD-6	DEERE & COMPANY 5.375% 10/16/29		12/05/2013	FTN FINANCIAL SECURITIES		1,125,640	1,000,000	8,063
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		10/03/2013	J P MORGAN SEC FIXED INC		1,041,645	1,041,645	0
25468P-CT-1	DISNEY 2.550% 02/15/22		12/10/2013	MORGAN STANLEY FIXED INC		944,780	1,000,000	8,358
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		04/30/2013	BANK of AMERICA SEC		351,218	343,000	6,022
257375-AB-1	DOMINION GAS HLDGS LLC 3.550% 11/01/23		10/17/2013	RBC/DAIN		998,820	1,000,000	0
257559-AH-7	DOMTAR CORP 4.400% 04/01/22		01/31/2013	Various		991,578	1,000,000	15,156
29444U-AL-0	EQUINIX INC 4.875% 04/01/20		02/28/2013	J P MORGAN SEC HI-YIELD		180,000	180,000	0
29444U-AM-8	EQUINIX INC 5.375% 04/01/23		02/28/2013	J P MORGAN SEC HI-YIELD		541,000	541,000	0
30227C-AA-5	EXTERRAN PARTNERS/EXLP 6.000% 04/01/21		04/02/2013	WELLS FARGO		1,526,004	1,538,000	633
32051G-RV-9	FHASI 2005-FA5 1A5 5.500% 08/25/35		04/01/2013	Interest Capitalization		64,930	64,930	0
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		04/01/2013	Interest Capitalization		35,474	35,474	0
345397-WK-5	FORD MOTOR CREDIT 4.375% 08/06/23		08/01/2013	HONG KONG SHANGHAI BK		990,660	1,000,000	0
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		04/30/2013	J P MORGAN SEC HI-YIELD		107,106	105,005	2,918
35671D-AZ-8	FREEPORT-MC C&G 3.875% 03/15/23		10/10/2013	Tax Free Exchange		1,985,184	2,000,000	5,382
361849-CB-6	GMACC 1997-C1 X 1.303% 07/15/27		05/03/2013	Various		0	0	0
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		08/14/2013	GOLDMAN SACHS		5,149,823	5,000,000	13,253
36962G-4Y-7	GEN ELEC CAP CORP 4.625% 01/07/21		10/03/2013	Various		3,236,980	3,000,000	34,302
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		11/14/2012	Tax Free Exchange		81,991	81,280	2,649
37185L-AE-2	GENESIS ENERGY 5.750% 02/15/21		07/10/2013	Tax Free Exchange		4,505,876	4,423,000	107,381
378272-AF-5	GLENCORE FUNDING LLC 4.125% 05/30/23		05/22/2013	BANK of AMERICA SEC		4,997,150	5,000,000	0
38143U-AB-7	GOLDMAN SACHS GROUP INC 5.150% 01/15/14		11/01/2013	PIERPONT SECURITIES		605,466	600,000	9,528
382550-BD-2	GOODYEAR TIRE & RUBBER 6.500% 03/01/21		02/20/2013	GOLDMAN SACHS		1,212,379	1,212,000	0
44266R-AC-1	HOWARD HUGHES MEDICAL IN 3.500% 09/01/23		07/16/2013	GOLDMAN SACHS		997,930	1,000,000	0
45866F-AA-2	INTERCONTINENTALEXCHANGE 4.000% 10/15/23		10/09/2013	BANK of AMERICA SEC		999,980	1,000,000	778
459200-HP-9	IBM 3.375% 08/01/23		11/05/2013	MORGAN STANLEY FIXED INC		3,962,840	4,000,000	36,375
459745-GN-9	INTL LEASE FIN 5.875% 08/15/22		04/30/2013	RBC/DAIN		409,948	377,000	4,192
459745-GQ-2	INTL LEASE FIN 4.625% 04/15/21		04/09/2013	DEUTSCHE BANK		177,000	177,000	705
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		04/30/2013	JEFFERIES & CO		206,600	200,000	2,492
465685-AH-8	ITC HOLDINGS CORP 5.300% 07/01/43		06/26/2013	MORGAN STANLEY FIXED INC		1,994,640	2,000,000	0
466112-AF-6	JBS USA LLC/JBS 7.250% 06/01/21		04/30/2013	BARCLAYS		215,000	200,000	6,122
46625H-JM-3	JP MORGAN CHASE & CO 5.625% 08/16/43		08/14/2013	J P MORGAN SEC FIXED INC		10,916,620	11,000,000	0
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/28/2013	J P MORGAN SEC FIXED INC		4,039,988	4,000,000	6,069
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		08/02/2013	J P MORGAN SEC FIXED INC		1,029,993	1,000,000	2,048
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		12/18/2013	J P MORGAN SEC FIXED INC		2,019,990	2,000,000	6,328
47759Y-AA-7	JMC STEEL GROUP 8.250% 03/15/18		04/12/2013	LAZARD FRERES		374,969	355,000	2,603
494580-AB-9	KINDRED HEALTHCARE INC 8.250% 06/01/19		04/30/2013	CITIGROUP GLOBAL MKTS		206,750	200,000	6,967
573334-AD-1	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		08/02/2013	Tax Free Exchange		2,454,672	2,450,000	84,372
591709-AM-2	METROPCS WIRELESS INC 6.250% 04/01/21		06/12/2013	CREDIT SUISSE FIRST BOSTON		5,150,000	5,000,000	76,389
594918-AW-4	MICROSOFT CORP 3.625% 12/15/23		12/12/2013	RBC/DAIN		997,070	1,000,000	1,108
61166W-AK-7	MONSANTO CO 4.650% 11/15/43		11/04/2013	MORGAN STANLEY FIXED INC		999,510	1,000,000	0
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		09/18/2013	FTN FINANCIAL SECURITIES		4,839,063	4,750,000	63,229
61746B-DJ-2	MORGAN STANLEY 3.750% 02/25/23		06/06/2013	CITIGROUP GLOBAL MKTS		1,972,840	2,000,000	22,083
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		04/30/2013	CITIGROUP GLOBAL MKTS		228,000	200,000	7,350
636180-BL-4	NATIONAL FUEL GAS CO 3.750% 03/01/23		02/12/2013	J P MORGAN SEC FIXED INC		1,994,660	2,000,000	0
637432-MV-4	NATIONAL RURAL UTILITY 3.400% 11/15/23		10/29/2013	RBS GREENWICH CAPITAL		999,230	1,000,000	0
65409Q-BA-9	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		08/28/2013	Tax Free Exchange		317,000	317,000	5,825

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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
655844-AX-6	NORFOLK SOUTHERN CORP 5.640% 05/17/29		05/10/2013	CITIGROUP GLOBAL MKTS		1,833,452	1,545,000	43,085
666807-BG-6	NORTHROP GRUMMAN CORP 3.250% 08/01/23		06/07/2013	MORGAN STANLEY FIXED INC		980,760	1,000,000	1,083
674215-AF-5	OASIS PETROLEUM INC 6.875% 03/15/22		09/10/2013	WELLS FARGO		375,000	375,000	0
677400-AF-3	OHIO NAT FINANCIAL SRVS 6.375% 04/30/20		02/13/2013	JEFFERIES & CO		2,338,520	2,000,000	38,604
69331C-AE-8	PACIFIC GAS & ELECTRIC 5.750% 04/01/14		08/21/2013	SUSQUEHANNA		669,487	650,000	15,054
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		07/22/2013	MORGAN STANLEY FIXED INC		2,991,600	3,000,000	0
718546-AC-8	PHILLIPS 66 4.300% 04/01/22		01/29/2013	Tax Free Exchange		1,995,648	2,000,000	28,189
726505-AP-5	PLAINS E&P COMPANY 6.875% 02/15/23		04/30/2013	J P MORGAN SEC HI-YIELD		228,250	200,000	2,979
73179P-AK-2	POLYONE CORP 5.250% 03/15/23		10/10/2013	Tax Free Exchange		2,206,000	2,206,000	8,043
74977X-AA-9	RSI HOME PRODUCTS INC 6.875% 03/01/18		02/15/2013	Various		178,180	177,000	0
785583-AK-1	SABINE PASS LNG LP 6.500% 11/01/20		10/11/2013	Tax Free Exchange		461,782	452,000	13,058
785592-AA-4	SABINE PASS LIQUEFACTION 5.625% 02/01/21		04/30/2013	Various		838,200	829,000	3,953
81663A-AA-3	SEMGROUP CORP-CLASS A 7.500% 06/15/21		06/07/2013	CITIGROUP GLOBAL MKTS		250,000	250,000	0
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		07/19/2013	BANK of AMERICA SEC		961,024	977,986	1,046
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		10/10/2013	BANK of AMERICA SEC		9,548,161	9,818,160	14,318
826338-AA-3	SIERRA LAND CO 0.220% 03/01/48		05/09/2013	WELLS FARGO		3,400,000	3,400,000	307
829259-AM-2	SINCLAIR TELEVISION 5.375% 04/01/21		07/01/2013	Tax Free Exchange		214,477	215,000	2,857
829259-AN-0	SINCLAIR TELEVISION 6.125% 10/01/22		07/01/2013	Tax Free Exchange		978,813	962,000	14,731
82967N-AG-3	SIRIUS XM RADIO INC 5.250% 08/15/22		04/30/2013	DEUTSCHE BANK		209,000	200,000	2,275
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		04/30/2013	MORGAN STANLEY HI-YLD		223,420	200,000	2,871
88160Q-AA-1	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/16/2013	Tax Free Exchange		370,000	370,000	9,963
883556-AZ-5	THERMO FISHER SCIENTIFIC 3.600% 08/15/21		11/13/2013	JEFFERIES & CO		1,978,460	2,000,000	18,600
886438-AQ-9	TIDEWATER INC. PP 5.160% 11/17/25		09/26/2013	PRIVATE PLACEMENT		3,500,000	3,500,000	0
891490-AR-5	TOSCO CORPORATION 7.800% 01/01/27		11/19/2013	FTN FINANCIAL SECURITIES		5,417,600	4,000,000	122,200
89233P-5F-9	TOYOTA MOTOR CREDIT CORP 3.400% 09/15/21		10/17/2013	BNY MELLON CAPITAL MARKETS		2,031,320	2,000,000	6,989
906548-CD-2	UNION ELECTRIC 5.000% 02/01/20		10/03/2013	SUSQUEHANNA		1,100,740	1,000,000	9,306
91019P-CJ-9	UNITED DOMINION REALTY 5.130% 01/15/14		12/12/2013	US BANCORP		1,806,444	1,800,000	15,903
911365-AY-0	NA UNITED RENTALS 5.750% 07/15/18		01/15/2013	Tax Free Exchange		55,000	55,000	1,581
911365-AZ-7	NA UNITED RENTALS 7.625% 04/15/22		01/11/2013	Tax Free Exchange		379,287	376,000	10,570
911365-BA-1	NA UNITED RENTALS 7.375% 05/15/20		01/11/2013	Tax Free Exchange		267,913	261,000	2,994
913017-AT-6	UNITED TECHNOLOGIES 6.700% 08/01/28		11/06/2013	SUSQUEHANNA		2,560,740	2,000,000	37,594
91324P-BT-8	UNITEDHEALTH GROUP INC 3.375% 11/15/21		09/23/2013	GOLDMAN SACHS		4,968,550	5,000,000	61,406
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		08/23/2013	WELLS FARGO		4,669,950	5,000,000	65,087
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		05/08/2013	Tax Free Exchange		961,629	906,000	15,927
91830M-AG-1	VNDO 2013-PENN B 3.947% 12/13/29		12/05/2013	UBS PAINEWEBBER		2,047,099	2,000,000	3,728
92276M-AW-5	VENTAS REALTY LP VTR 4.750% 06/01/21		09/23/2013	JEFFERIES & CO		3,147,510	3,000,000	45,521
92552V-AF-7	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		1,333,337	1,290,000	6,405
92928Q-AB-4	WEA FINANCE LLC 4.625% 05/10/21		02/13/2013	BANK of AMERICA SEC		1,104,040	1,000,000	12,719
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		12/06/2013	BARCLAYS		1,980,313	2,000,000	1,577
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		11/01/2013	RBS GREENWICH CAPITAL		1,029,953	1,000,000	1,878
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		11/22/2013	WELLS FARGO		1,029,944	1,000,000	1,001
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		11/21/2013	BB&T CAPITAL MARKETS		2,902,329	2,902,725	0
94974B-FC-9	WELLS FARGO CO 3.500% 03/08/22		02/06/2013	BB&T CAPITAL MARKETS		1,043,090	1,000,000	14,875
958587-BJ-5	WESTERN MASS EL CO 3.500% 09/15/21		04/10/2013	BANK of AMERICA SEC		5,389,150	5,000,000	14,583
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		09/18/2013	RBS CAPITAL		912,752	912,752	0
98385X-AJ-5	XTO ENERGY INC 6.100% 04/01/36		10/03/2013	MORGAN STANLEY FIXED INC		11,066,940	9,000,000	10,675
008916-AM-0	AGRIUM INC 4.900% 06/01/43	A	12/02/2013	MORGAN STANLEY FIXED INC		923,320	1,000,000	544
12201P-AN-6	BURLINGTON RESOURCES FINANCE 7.400% 12/01/31	A	10/03/2013	STERNE AGEE LEACH		2,319,339	1,732,000	45,215
136375-BN-1	CANADIAN NATL RAILWAYS 6.200% 06/01/36	A	10/03/2013	BANK of AMERICA SEC		7,302,960	6,000,000	131,233
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	04/10/2013	WELLS FARGO		199,180	184,000	3,623
19238V-AG-0	COGECO CABLE INC 4.875% 05/01/20	A	04/18/2013	BANK of AMERICA SEC		164,000	164,000	0
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	04/30/2013	GMP SECURITIES		217,500	200,000	1,689
443628-AB-8	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		756,000	756,000	32,918
74819R-AP-1	QUEBECOR MEDIA INC 5.750% 01/15/23	A	05/21/2013	Tax Free Exchange		508,000	508,000	12,658
878742-AS-4	TECK RESOURCES LIMITED 6.000% 08/15/40	A	10/10/2013	SOCIETE GENERALE		943,560	1,000,000	10,167
05565Q-BU-1	BP CAPITAL MARKETS 3.561% 11/01/21	F	10/25/2013	NOMURA SECURITIES INTERNATIONA		1,024,740	1,000,000	17,706
12549A-AC-4	CIFC 2013-1A A2 2.146% 04/16/25	F	02/22/2013	J P MORGAN SEC FIXED INC		3,500,000	3,500,000	0
262049-AA-7	DRILL RIGS HLDS INC 6.500% 10/01/17	F	04/30/2013	DEUTSCHE BANK		204,000	200,000	1,156
26874R-AA-6	ENI SPA 4.150% 10/01/20	F	02/14/2013	Various		11,552,970	11,000,000	171,188
30251G-AN-7	FMG RESOURCES AUG 2006 6.875% 04/01/22	F	04/30/2013	CITIGROUP GLOBAL MKTS		215,500	200,000	1,222
35177P-AW-7	ORANGE SA 4.125% 09/14/21	F	09/25/2013	BARCLAYS		3,036,120	3,000,000	5,500
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	04/30/2013	BARCLAYS		222,940	200,000	725
45824T-AC-9	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	02/07/2013	Tax Free Exchange		758,235	694,000	15,654
45867X-AG-9	INTERGEN NV 7.000% 06/30/23	F	06/07/2013	DEUTSCHE BANK		659,130	671,000	0

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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
552081-AD-3	LYONDELLBASELL IND NV 6.000% 11/15/21	F	09/26/2013	WELLS FARGO		1,140,170	1,000,000	22,667
59934#-AB-9	MILESTONE AVIATN PP 5.550% 12/19/21	F	12/13/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0
61238Q-AA-6	BASELL FINANCE CO BV 8.100% 03/15/27	F	09/03/2013	Various		1,793,256	1,434,000	53,823
67108E-AC-3	OZLMF 2013-3A A2A 2.488% 01/22/25	F	01/23/2013	BANK of AMERICA SEC		10,000,000	10,000,000	0
694184-AA-0	PACIFIC DRILLING V LTD 7.250% 12/01/17	F	06/11/2013	Various		226,180	212,000	6,274
756250-AB-5	RECKITT BENCKISER TSY 3.625% 09/21/23	F	09/16/2013	HONG KONG SHANGHAI BK		987,450	1,000,000	0
761735-AD-1	REYNOLDS GROUP ISSUERS INC 6.875% 02/15/21	F	04/30/2013	Various		1,530,090	1,425,000	43,480
806854-AB-1	SCHLUMBERGER INV 3.300% 09/14/21	F	10/04/2013	Various		3,013,330	3,000,000	6,875
81725W-AG-8	SENSATA TECHNOLOGIES BV 4.875% 10/15/23	F	04/10/2013	MORGAN STANLEY HI-YLD		500,000	500,000	0
82937T-AA-0	SINOPEC CAPITAL 2013 3.125% 04/24/23	F	06/03/2013	Various		1,930,220	2,000,000	4,080
83404D-AA-7	SOFTBANK CORP 4.500% 04/15/20	F	04/18/2013	DEUTSCHE BANK		233,000	233,000	0
856899-AB-5	STATE GRID OVERSEAS INV 3.125% 05/22/23	F	06/03/2013	Various		2,651,784	2,700,000	1,215
85771P-AN-2	STATOIL 3.700% 03/01/24	F	11/05/2013	DEUTSCHE BANK		999,270	1,000,000	0
90320T-AA-8	UPCB FINANCE V LTD 7.250% 11/15/21	F	07/02/2013	Various		134,094	125,000	1,288
90320X-AA-9	UPCB FINANCE VI LTD 6.875% 01/15/22	F	05/14/2013	Various		1,654,541	1,500,000	15,780
929790-AC-6	WACKER CHEMICAL PP 4.180% 04/23/23	F	03/21/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0
97314X-AH-7	WIND ACQUISITION FIN SA 7.250% 02/15/18	F	04/30/2013	Various		650,560	624,000	11,805
D3141#-AC-0	HAUS CRAMER HLDG PP 4.380% 05/08/23	F	03/21/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0
G03690-AV-8	ANGLIAN WATER PP 4.990% 11/26/23	F	11/12/2013	PRIVATE PLACEMENT		1,000,000	1,000,000	0
G1257*-AJ-0	BOREALIS FUNDING PP 5.360% 08/19/23	F	07/11/2013	PRIVATE PLACEMENT		5,000,000	5,000,000	0
G1969#-AC-0	BALFOUR BEATTY PRIVATE PLACEMENT 4.530% 03/05/20	F	02/01/2013	PRIVATE PLACEMENT		2,000,000	2,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						298,852,189	289,230,449	2,020,233
8399997. Total - Bonds - Part 3						411,956,477	394,125,477	2,349,194
8399998. Total - Bonds - Part 5						128,530,928	126,683,073	598,113
8399999. Total - Bonds						540,487,405	520,808,550	2,947,307
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
00484M-10-6	ACORDA THERAPEUTICS INC		09/13/2013	Various	6,382.000	223,443		0
00767E-10-2	AEGERION PHARMACEUTICALS INC		10/09/2013	Various	15,210.000	1,188,132		0
021441-10-0	ALTERA CORP		10/28/2013	BNY CONVERG-SOFT	19,800.000	652,267		0
037833-10-0	APPLE INC		11/19/2013	CSFB-CSA-EQUITY	700.000	363,862		0
03820C-10-5	APPLIED INDUSTRIAL TECH INC		12/16/2013	Various	12,589.000	563,310		0
03823U-10-2	APPLIED OPTOELECTRONICS INC		11/19/2013	Various	46,801.000	489,551		0
039670-10-4	ARCTIC CAT INC		10/31/2013	Various	24,970.000	1,108,569		0
045327-10-3	ASPEN TECHNOLOGY INC		04/22/2013	INSTINET	908.000	26,803		0
046433-10-8	ASTRONICS CORP		10/11/2013	Various	14,583.000	521,830		0
046433-20-7	ASTRONICS CORP		10/08/2013	Spin Off	2,213.000	105,658		0
05463D-10-0	AXIALL CORP		08/02/2013	Various	23,804.000	1,166,043		0
071813-10-9	BAXTER INTL INC		11/26/2013	BNY CONVERG-SOFT	11,100.000	756,064		0
077454-10-6	BELDEN CDT INC		06/14/2013	Various	614.000	30,805		0
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		11/11/2013	Various	6,608.000	414,491		0
09227Q-10-0	BLACKBAUD INC		10/30/2013	Various	3,828.000	132,647		0
09248U-61-9	BLACKROCK LIQ FD TEMPFUND-IN MONEY MARKET		09/30/2013	Various	2.000	2		0
094235-10-8	BLOOMIN' BRANDS INC		10/18/2013	Various	46,920.000	1,060,060		0
097793-10-3	BONANZA CREEK ENERGY INC		10/03/2013	Various	17,060.000	776,888		0
109194-10-0	BRIGHT HORIZONS FAMILY SOL		11/15/2013	Various	29,368.000	997,594		0
12572Q-10-5	CME GROUP INC		04/22/2013	Various	10,200.000	575,274		0
126804-30-1	CABELA'S INC		11/06/2013	Various	17,670.000	1,121,127		0
127387-10-8	CADENCE DESIGN SYS INC		08/09/2013	Various	6,613.000	88,067		0
133131-10-2	CAMDEN PROPERTY TRUST REIT		11/19/2013	BNY CONVERG-SOFT	4,576.000	271,676		0
133131-10-2	CAMDEN PROPERTY TRUST REIT		12/19/2013	BARCLAYS	3,300.000	192,308		0
13342B-10-5	CAMERON INTERNATIONAL CORP COMMON		08/23/2013	BNY CONVERG-SOFT	30,000.000	1,705,896		0
140781-10-5	CARBO CERAMICS INC		12/02/2013	Various	6,780.000	826,024		0
15189T-10-7	CENTERPOINT ENERGY		09/23/2013	CSFB-CSA-EQUITY	45,400.000	1,099,915		0
163893-20-9	CHEMTURA CORP		10/11/2013	Various	20,408.000	438,616		0
17243V-10-2	CINEMARK HOLDINGS INC		11/15/2013	Various	20,142.000	641,830		0
177376-10-0	CITRIX SYSTEMS INC		11/19/2013	BNY CONVERG-SOFT	13,600.000	780,084		0
204166-10-2	COMMVAULT SYSTEMS INC		10/29/2013	Various	10,110.000	774,763		0
237266-10-1	DARLING INTERNATIONAL INC		06/28/2013	Various	12,745.000	225,972		0
246647-10-1	DELEK US HOLDINGS INC		12/18/2013	INSTINET	13,475.000	418,762		0
247916-20-8	DENBURY RESOURCES INC		12/16/2013	CREDIT SUISSE FIRST BOSTON	50,500.000	815,661		0
252131-10-7	DEXCOM INC		08/07/2013	Various	14,198.000	306,563		0

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 CORP/MASS		04/22/2013	JEFFERIES & CO INC-EQ	7,900.000	173,534		0
282914-10-0	8X8 INC		11/15/2013	Various	104,115.000	744,364		0
29084Q-10-0	EMCOR GROUP INC		11/19/2013	Various	8,570.000	333,150		0
29266S-10-6	ENDOLOGIX INC		06/06/2013	Various	45,034.000	680,289		0
29275Y-10-2	ENERSYS		04/22/2013	INSTINET	326.000	14,415		0
29414B-10-4	EPAM SYSTEMS INC		11/26/2013	Various	29,672.000	705,757		0
298736-10-9	EURONET WORLDWIDE INC		12/10/2013	Various	14,427.000	654,884		0
30241L-10-9	FEI COMPANY		04/22/2013	INSTINET	284.000	17,860		0
34385P-10-8	FLUIDIGM CORP		08/05/2013	Various	10,684.000	191,736		0
34984V-10-0	FORUM ENERGY TECHNOLOGIES IN		08/27/2013	Various	25,660.000	766,872		0
350465-10-0	FOUNDATION MEDICINE INC		11/15/2013	Various	23,826.000	744,827		0
351793-10-4	FRANCESCAS HOLDINGS CORP		08/01/2013	Various	24,568.000	651,326		0
359694-10-6	H.B. FULLER CO.		09/05/2013	Various	30,855.000	1,256,021		0
368736-10-4	GENERAC HOLDINGS INC		10/25/2013	Various	28,780.000	1,214,388		0
37244C-10-1	GENOMIC HEALTH INC		05/03/2013	Various	11,380.000	336,430		0
405217-10-0	HAIN CELESTIAL GROUP INC		10/23/2013	Various	18,165.000	1,422,273		0
42235N-10-8	HEARTLAND PAYMENT SYSTEMS IN		11/05/2013	Various	21,979.000	818,383		0
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		11/14/2013	Various	29,819.000	688,160		0
42833L-10-8	HH GREGG INC		11/06/2013	Various	63,771.000	876,567		0
45253H-10-1	IMMUNOGEN INC		09/20/2013	Various	54,415.000	972,580		0
45321L-10-0	IMPERVA INC		11/25/2013	Various	19,062.000	799,343		0
45784P-10-1	INSULET CORP		11/08/2013	LEERINK SWANN	2,815.000	101,230		0
481165-10-8	JOY GLOBAL INC		09/06/2013	BNY CONVERG-SOFT	3,200.000	169,458		0
48123V-10-2	J2 GLOBAL INC		11/08/2013	Various	7,600.000	325,710		0
501570-10-5	KYTHERA BIOPHARMACEUTICALS I		12/09/2013	Various	27,345.000	1,036,564		0
502160-10-4	LSB INDUSTRIES INC		08/29/2013	Various	13,660.000	448,677		0
505336-10-7	La-Z-Boy Inc		10/18/2013	Various	44,586.000	987,236		0
513847-10-3	LANCASTER COLONY CORP		10/23/2013	Various	3,620.000	281,686		0
535555-10-6	LINDSAY CORP		12/16/2013	Various	11,055.000	878,377		0
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS		12/10/2013	Various	12,284.000	1,284,140		0
55345K-10-3	MRC GLOBAL INC		12/13/2013	Various	31,505.000	975,292		0
577933-10-4	MAXIMUS INC		09/19/2013	INSTINET	2,492.000	119,256		0
577933-10-4	MAXIMUS INC		07/01/2013	Stock Split	14,502.000	0		0
58501N-10-1	MEDIVATION INC		12/26/2013	Various	29,409.000	1,691,786		0
58933Y-10-5	MERCK & CO INC		02/27/2013	RUSSELL INVESTMENTS -SOFT	6,291.000	269,573		0
595137-10-0	MICROSEMI CORP		10/22/2013	Various	10,065.000	229,745		0
596278-10-1	MIDDLEBY CORP		04/22/2013	INSTINET	42.000	6,167		0
609207-10-5	MONDELEZ INTERNATIONAL INC		05/16/2013	BNY CONVERG-SOFT	26,200.000	828,735		0
62936P-10-3	NPS PHARMACEUTICALS INC		05/22/2013	Various	53,137.000	517,259		0
651639-10-6	NEWMONT MINING CORP		02/14/2013	Various	15,000.000	669,147		0
67072V-10-3	NXSTAGE MEDICAL INC		04/22/2013	LEERINK SWANN	2,127.000	22,958		0
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/04/2013	BNY CONVERG-SOFT	7,200.000	681,057		0
679580-10-0	OLD DOMINION FREIGHT LINE		04/22/2013	Various	2,899.000	107,176		0
680033-10-7	OLD NATIONAL BANCORP		09/10/2013	Various	38,654.000	523,473		0
69351T-10-6	PPL CORPORATION		07/01/2013	BNY CONVERG-SOFT	39,000.000	1,179,787		0
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		11/25/2013	Various	10,633.000	286,764		0
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		01/29/2013	Tax Free Exchange	22,284.000	416,135		0
698813-10-2	PAPA JOHN'S INTL INC		08/23/2013	Various	5,505.000	379,874		0
698813-10-2	PAPA JOHN'S INTL INC		12/30/2013	Stock Split	17,730.000	0		0
719405-10-2	PHOTRONICS INC		10/23/2013	Various	51,126.000	409,777		0
73278L-10-5	POOL CORP		10/31/2013	Various	24,994.000	1,255,722		0
736400-10-5	PORTFOLIO RECOVERY ASSOCIATE		04/22/2013	INSTINET	53.000	6,455		0
736400-10-5	PORTFOLIO RECOVERY ASSOCIATE		08/02/2013	Stock Split	3,985.000	0		0
739276-10-3	POWER INTEGRATIONS INC		07/05/2013	INSTINET	1,043.000	42,976		0
741511-10-9	PRICESMART INC		04/25/2013	Various	8,134.000	654,588		0
742718-10-9	PROCTER & GAMBLE CO		05/22/2013	SOCIETE GENERALE	20,000.000	1,581,978		0
749941-10-0	RF MICRO DEVICES INC		10/23/2013	Various	88,515.000	489,965		0
754212-10-8	RAVEN INDUSTRIES INC		10/28/2013	Various	18,040.000	518,393		0
78709Y-10-5	SAIA INC		10/08/2013	Various	30,639.000	946,365		0
795435-10-6	SALIX PHARMACEUTICALS LTD		09/10/2013	INSTINET	1,681.000	109,937		0
80908T-10-1	SCIQUEST INC		11/06/2013	Various	28,985.000	656,854		0
81721M-10-9	SENIOR HOUSING PROPS TR REIT		08/19/2013	BNY CONVERG-SOFT	13,800.000	307,068		0
83088M-10-2	SKYWORKS SOLUTIONS INC		11/13/2013	Various	5,847.000	140,314		0
84760C-10-7	SPECTRANETICS CORP		10/01/2013	Various	21,931.000	394,476		0
854502-10-1	STANLEY BLACK & DECKER INC		10/29/2013	BNY CONVERG-SOFT	8,000.000	634,675		0

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
871237-10-3	SYKES ENTERPRISES INC		08/07/2013	SIDOTI & CO LLC	4,606.000	81,234		0
871503-10-8	SYMANTEC CORP		10/28/2013	Various	5,800.000	130,023		0
87157D-10-9	SYNAPTICS INC		11/25/2013	Various	7,172.000	294,998		0
87162W-10-0	SYNNEX CORP		06/26/2013	Various	3,105.000	119,422		0
880349-10-5	TENNECO INC		10/23/2013	Various	30,125.000	1,190,152		0
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		10/24/2013	Various	21,275.000	1,002,103		0
882681-10-9	TEXAS ROADHOUSE INC		08/01/2013	Various	5,191.000	123,861		0
885175-30-7	THORATEC CORP		11/11/2013	Various	16,066.000	617,683		0
88732J-20-7	TIME WARNER CABLE INC		11/19/2013	BNY CONVERG-SOFT	836.000	102,491		0
89531P-10-5	TREX COMPANY INC		06/14/2013	Various	864.000	43,754		0
89600B-20-1	TRIANGLE PETROLEUM CORP		10/08/2013	Various	55,165.000	546,947		0
896818-10-1	TRIUMPH GROUP INC		12/11/2013	Various	7,149.000	521,410		0
89785X-10-1	TRUEBLUE INC		12/26/2013	INSTINET	10,510.000	272,068		0
91879Q-10-9	VAIL RESORTS INC		12/10/2013	Various	12,049.000	897,559		0
92276F-10-0	VENTAS INC REIT		08/23/2013	BNY CONVERG-SOFT	10,000.000	621,278		0
92337F-10-7	VERACYTE INC		11/18/2013	Various	59,565.000	772,713		0
92827P-10-2	VIRTUSA CORP		04/22/2013	Various	2,368.000	45,525		0
942749-10-2	WATTS WATER		07/12/2013	Various	16,530.000	761,379		0
94733A-10-4	WEB.COM GROUP INC		11/06/2013	Various	39,885.000	814,195		0
98235T-10-7	WRIGHT MEDICAL GROUP INC		04/22/2013	Various	3,818.000	88,886		0
985817-10-5	YELP INC		10/30/2013	Various	18,365.000	1,077,727		0
008916-10-8	AGRIUM INC	A	10/08/2013	BTIG LLC-EQUITY	22,400.000	1,903,080		0
87971M-10-3	TELUS CORPORATION	A	06/28/2013	CREDIT SUISSE FIRST BOSTON	37,500.000	1,105,856		0
87971M-10-3	TELUS CORPORATION	A	02/05/2013	Tax Free Exchange	2,143.000	116,188		0
87971M-10-3	TELUS CORPORATION	A	04/17/2013	Stock Split	2,143.000	0		0
055622-10-4	BP P.L.C.	F	06/28/2013	BNY CONVERG-SOFT	37,200.000	1,553,503		0
143658-30-0	CARNIVAL CRUISE UNIT	R	11/19/2013	Various	46,000.000	1,540,109		0
55933J-20-3	MAGNACHIP SEMICONDUCT	F	10/30/2013	Various	33,521.000	654,488		0
684060-10-6	ORANGE SA-SPONS ADR	F	07/05/2013	Tax Free Exchange	7,046.000	134,721		0
780259-10-7	ROYAL DUTCH SHELL PLC-ADR	F	02/27/2013	Various	10,147.000	687,248		0
881575-30-2	TESCO PLC RECEIPTS	F	12/02/2013	Various	62,296.000	1,036,050		0
881624-20-9	TEVA PHARMACEUTICAL-SP ADR	F	06/07/2013	LEERINK SWANN	6,700.000	265,476		0
G10082-14-0	ENERGY XXI BERMUDA	F	12/18/2013	Various	12,701.000	338,612		0
G3157S-10-6	ENSCO INTL LTD	R	12/04/2013	BNY CONVERG-SOFT	16,200.000	962,891		0
H8817H-10-0	TRANSOCEAN LTD	R	05/30/2013	Various	23,400.000	1,265,245		0
M51363-11-3	MELLANOX TECHNOLOGIES LTD	F	12/26/2013	INSTINET	11,993.000	468,285		0
N47279-10-9	INTERXION HOLDING NV	F	08/09/2013	Various	2,388.000	56,224		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						79,703,905	XXX	0
464287-64-8	ISHARES DJ US RUSSELL 2000		11/20/2013	Various	16,918.000	2,166,292		0
9299999. Subtotal - Common Stocks - Mutual Funds						2,166,292	XXX	0
9799997. Total - Common Stocks - Part 3						81,870,197	XXX	0
9799998. Total - Common Stocks - Part 5						76,883,652	XXX	0
9799999. Total - Common Stocks						158,753,849	XXX	0
9899999. Total - Preferred and Common Stocks						158,753,849	XXX	0
9999999 - Totals						699,241,254	XXX	2,947,307

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176F-2C-1	G2 #765171 4.660% 12/27/61		12/01/2013	Paydown		25,184	25,184	27,400	26,907	0	(1,723)	0	(1,723)	0	25,184	0	0	0	1,009	12/27/2061
36176F-Z5-0	G2 #765164 4.607% 10/20/61		11/01/2013	Paydown		79,170	79,170	85,642	83,867	0	(4,697)	0	(4,697)	0	79,170	0	0	0	2,638	10/20/2061
36176F-Z9-2	G2 #765168 4.615% 11/22/61		11/01/2013	Paydown		27,604	27,604	29,715	29,170	0	(1,566)	0	(1,566)	0	27,604	0	0	0	1,062	11/22/2061
36176R-A9-3	G2 #773432 4.506% 01/20/62		10/04/2013	STIFEL NICHOLAS		2,207,641	2,012,378	2,240,406	2,207,969	0	(20,583)	0	(20,583)	0	2,187,387	0	20,255	20,255	75,058	02/02/2018
36176R-A9-3	G2 #773432 4.506% 01/20/62		10/01/2013	Paydown		20,874	20,874	23,239	22,902	0	(2,029)	0	(2,029)	0	20,874	0	0	0	375	02/02/2018
36179D-B6-6	GN # AC3661 2.640% 01/15/33		12/01/2013	Paydown		373,417	373,417	373,884	373,883	0	(466)	0	(466)	0	373,417	0	0	0	5,771	01/15/2033
36230U-YF-0	G2 4.684% 09/01/46		07/01/2013	Paydown		75,490	75,490	81,813	80,419	0	(4,929)	0	(4,929)	0	75,490	0	0	0	1,185	09/01/2046
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		09/01/2013	Paydown		27,141	27,141	29,398	28,776	0	(1,635)	0	(1,635)	0	27,141	0	0	0	915	03/18/2017
36297E-ZY-4	G2 #710059 4.500% 11/20/60		12/01/2013	Paydown		87,967	87,967	90,060	89,272	0	(1,305)	0	(1,305)	0	87,967	0	0	0	2,814	11/20/2060
690353-SR-9	OPIC AGENCY VRDN 0.120% 10/20/17		05/03/2013	MERRILL LYNCH-NY--FX INC		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	3,085	10/20/2017
912810-QY-7	U S TREASURY 2.750% 11/15/42		10/25/2013	NOMURA SECURITIES INTERNATIONA		4,216,445	5,000,000	4,901,172	4,901,279	0	1,813	0	1,813	0	4,903,092	0	(686,647)	(686,647)	130,774	11/15/2042
912828-TR-1	U S TREASURY 1.000% 09/30/19		03/21/2013	NOMURA SECURITIES INTERNATIONA		5,932,969	6,000,000	5,921,250	5,923,452	0	2,443	0	2,443	0	5,925,894	0	7,074	7,074	28,516	09/30/2019
912828-TS-9	U S TREASURY 0.625% 09/30/17		02/28/2013	DEUTSCHE BANK		4,986,702	5,000,000	4,992,383	4,992,717	0	238	0	238	0	4,992,955	0	(6,253)	(6,253)	12,964	09/30/2017
912828-TU-4	U S TREASURY 0.250% 10/31/14		03/06/2013	GOLDMAN SACHS		3,001,045	3,000,000	2,998,945	2,999,296	0	428	0	428	0	2,999,724	0	1,320	1,320	2,611	10/31/2014
912828-TY-6	U S TREASURY 1.625% 11/15/22		10/03/2013	Various		9,448,069	10,000,000	9,946,875	9,947,397	0	2,801	0	2,801	0	9,950,197	0	(502,128)	(502,128)	112,971	11/15/2022
0599999. Subtotal - Bonds - U.S. Governments						34,009,718	35,229,225	35,242,182	35,207,306	0	(31,210)	0	(31,210)	0	35,176,096	0	(1,166,379)	(1,166,379)	381,748	XXX
683234-DP-0	PROV OF ONTARIO 1.600% 09/21/16	A	05/21/2013	RBC/DAIN		5,144,850	5,000,000	4,994,000	4,995,488	0	462	0	462	0	4,995,950	0	148,900	148,900	53,556	09/21/2016
68323A-BL-7	ONTARIO PROVINCE OF 1.650% 09/27/19	A	10/03/2013	CIBC WORLD MARKET		1,930,040	2,000,000	1,994,480	1,994,675	0	578	0	578	0	1,995,252	0	(65,212)	(65,212)	34,008	09/27/2019
1099999. Subtotal - Bonds - All Other Governments						7,074,890	7,000,000	6,988,480	6,990,163	0	1,040	0	1,040	0	6,991,202	0	83,688	83,688	87,564	XXX
199491-G2-1	COLUMBUS OH GEN OBLIGATION 4.490% 07/01/19		06/17/2013	Redemption 100.0000		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	53,942	07/01/2019
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	53,942	XXX
03444P-AC-6	ANDREW W MELLON FNDTN NY VRDN 0.100% 12/01/32		05/09/2013	MORGAN STANLEY FIXED INC		6,400,000	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	0	0	4,366	12/01/2032
10620N-BU-1	BRAZOS 1.693% 06/25/29		06/25/2013	SEAPORT GROUP LLC		4,850,000	5,000,000	4,312,500	4,339,071	0	9,486	0	9,486	0	4,348,557	0	501,443	501,443	43,467	06/25/2029
10620N-BW-7	BRAZOS 1.695% 06/25/43		06/25/2013	SEAPORT GROUP LLC		10,912,500	11,250,000	11,250,000	11,250,000	0	0	0	0	0	11,250,000	0	(337,500)	(337,500)	97,797	06/25/2043
16229P-AA-3	CHATO AL IDB GULF OP ZONE VRDN 0.550% 11/15/38		05/15/2013	Call 100.0000		2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	2,900,000	0	0	0	7,975	11/15/2038
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT 5.700% 11/01/23		11/01/2013	Redemption 100.0000		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	13,965	10/15/2019
31283C-AH-9	FREDDIEMAC STRIP 290 290 200 2.000% 11/15/32		12/01/2013	Paydown		105,906	105,906	106,568	106,563	0	(657)	0	(657)	0	105,906	0	0	0	1,237	11/23/2020
3128HX-W7-6	FREDDIEMAC STRIP 270 SER 270 CL 300 3.000% 08/15/42		12/01/2013	Paydown		251,998	251,998	261,881	262,146	0	(10,148)	0	(10,148)	0	251,998	0	0	0	4,206	02/09/2023
3128MM-PV-9	FG G18435 2.500% 05/01/27		05/21/2013	RBC/DAIN		7,696,103	7,453,853	7,662,328	7,657,593	0	(196)	0	(196)	0	7,657,397	0	38,706	38,706	83,856	01/25/2017
3128MM-PV-9	FG G18435 2.500% 05/01/27		06/01/2013	Paydown		1,479,708	1,479,708	1,521,093	1,520,153	0	(40,446)	0	(40,446)	0	1,479,708	0	0	0	24,400	01/25/2017
3128PP-MF-7	FGLMC # J10358 4.500% 07/01/24		12/01/2013	Paydown		423,340	423,340	431,542	430,797	0	(7,457)	0	(7,457)	0	423,340	0	0	0	9,070	03/21/2017
3128PP-MJ-9	FGLMC # J10361 4.500% 07/01/24		12/01/2013	Paydown		522,584	522,584	534,302	533,246	0	(10,662)	0	(10,662)	0	522,584	0	0	0	10,138	03/22/2017
3128PR-V8-9	FGLMC # J12439 4.500% 06/01/25		12/01/2013	Paydown		225,046	225,046	239,252	238,678	0	(13,632)	0	(13,632)	0	225,046	0	0	0	4,874	05/16/2017
3128PR-YD-5	FGLMC # J12508 4.500% 07/01/25		12/01/2013	Paydown		153,280	153,280	162,956	162,569	0	(9,288)	0	(9,288)	0	153,280	0	0	0	3,792	05/20/2017
3128PT-UT-0	FGLMC #J14194 3.000% 01/01/26		12/01/2013	Paydown		328,776	328,776	318,090	318,575	0	10,201	0	10,201	0	328,776	0	0	0	4,637	11/29/2017
312903-5X-1	FHLMC - CMO 174 Z 10.000% 08/15/21		12/15/2013	Paydown		11,929	11,929	12,406	12,426	0	(497)	0	(497)	0	11,929	0	0	0	663	05/13/2016
31292S-AF-7	FG C09006 3.000% 07/01/42		11/21/2013	FTN FINANCIAL SECURITIES		3,348,160	3,485,398	3,608,476	3,606,561	0	(422)	0	(422)	0	3,606,139	0	(257,979)	(257,979)	98,753	10/07/2022
31292S-AF-7	FG C09006 3.000% 07/01/42		12/01/2013	Paydown		356,255	356,255	368,836	368,640	0	(12,384)	0	(12,384)	0	356,255	0	0	0	13,260	10/07/2022
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		06/12/2013	WELLS FARGO		463,119	454,944	462,408	462,200	0	(26)	0	(26)	0	462,174	0	945	945	6,098	11/19/2020
31294M-NP-2	FGLMC E03098 2.500% 03/01/27		06/01/2013	Paydown		42,607	42,607	43,306	43,287	0	(680)	0	(680)	0	42,607	0	0	0	315	11/19/2020
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		06/12/2013	WELLS FARGO		421,664	414,221	420,823	420,639	0	(23)	0	(23)	0	420,616	0	1,048	1,048	5,552	11/18/2020
31294M-NQ-0	FGLMC E03099 2.500% 03/01/27		06/01/2013	Paydown		35,020	35,020	35,578	35,563	0	(543)	0	(543)	0	35,020	0	0	0	243	11/18/2020
3132GV-KV-3	FG Q09908 3.000% 08/01/42		12/01/2013	Paydown		443,917	443,917	458,032	457,812	0	(13,895)	0	(13,895)	0	443,917	0	0	0	6,488	10/09/2022
313615-AQ-9	FNMA # 050415 9.000% 03/01/21		12/01/2013	Paydown		340	340	355	349	0	(9)	0	(9)	0	340	0	0	0	14	08/22/2016
31361W-5N-3	FNMA # 044053 9.500% 01/01/18		12/01/2013	Paydown		13	13	14	14	0	0	0	0	0	13	0	0	0	1	09/23/2015
31362T-TU-7	FNMA # 070763 9.000% 03/01/21		12/01/2013	Paydown		249	249	260	255	0	(6)	0	(6)	0	249	0	0	0	12	08/22/2016
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		08/15/2013	BARCLAYS		4,592,042	4,416,918	4,771,652	4,718,201	0	(77,510)	0	(77,510)	0	4,640,691	0	(48,650)	(48,650)	127,109	09/21/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136A3-TU-5	FNR 2012-11 PV 4.000% 05/25/39		08/01/2013	Paydown		250,357	250,357	270,464	267,434	0	(17,077)	0	(17,077)	0	250,357	0	0	0	3,771	09/21/2015
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		10/22/2013	NOMURA SECURITIES INTERNATIONA		3,630,431	3,662,477	3,725,426	3,719,222	0	(6,609)	0	(6,609)	0	3,712,613	0	(82,182)	(82,182)	82,406	10/14/2017
3136A7-DU-3	FNR 2012-68 AC 2.500% 02/25/39		10/01/2013	Paydown		273,198	273,198	277,893	277,430	0	(4,233)	0	(4,233)	0	273,198	0	0	0	3,721	10/14/2017
3136A7-K7-6	FNR 2012-92 EB 3.500% 04/25/37		08/15/2013	GOLDMAN SACHS		3,027,891	3,000,000	3,253,125	3,235,892	0	(20,767)	0	(20,767)	0	3,215,125	0	(187,234)	(187,234)	75,542	08/01/2019
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		10/17/2013	Cantor Fitzgerald Fixed		2,630,387	2,689,643	2,762,768	2,766,384	0	(3,730)	0	(3,730)	0	2,762,654	0	(132,267)	(132,267)	59,957	05/09/2019
3136A8-WF-3	FNR 2012-99 YG 2.500% 05/25/42		10/01/2013	Paydown		223,133	223,133	229,199	229,499	0	(6,366)	0	(6,366)	0	223,133	0	0	0	2,398	05/09/2019
3136AB-DK-6	FNR 2012-147 TG 2.500% 12/28/32		10/10/2013	BANK of AMERICA SEC		4,591,100	4,818,471	4,975,824	4,975,605	0	(10,929)	0	(10,929)	0	4,964,676	0	(373,577)	(373,577)	105,404	09/04/2020
3136AB-DK-6	FNR 2012-147 TG 2.500% 12/28/32		10/01/2013	Paydown		181,529	181,529	187,457	187,449	0	(5,920)	0	(5,920)	0	181,529	0	0	0	2,283	09/04/2020
31371M-JC-2	FNMA # 255959 6.000% 10/01/35		12/01/2013	Paydown		365,419	365,419	371,728	371,363	0	(5,944)	0	(5,944)	0	365,419	0	0	0	7,406	08/03/2017
3137AK-KD-2	FHMS K705 X1 1.756% 09/25/18		12/01/2013	Paydown		0	0	17,000	14,801	0	(14,801)	0	(14,801)	0	0	0	0	0	2,169	04/13/2018
3137AN-MP-7	FHR K707 X1 1.556% 01/25/47		12/01/2013	Paydown		0	0	5,557	4,981	0	(4,981)	0	(4,981)	0	0	0	0	0	631	06/12/2018
3137AN-QX-6	FHR 4027 AB 4.000% 12/15/40		12/01/2013	Paydown		295,894	295,894	321,554	319,805	0	(23,911)	0	(23,911)	0	295,894	0	0	0	6,320	10/01/2019
3137AP-PA-2	FHLMC K018 1.456% 01/25/22		12/01/2013	Paydown		0	0	33,655	31,558	0	(31,558)	0	(31,558)	0	0	0	0	0	2,714	01/09/2021
3137AV-XP-7	FHMS K022 X1 1.305% 07/25/22		12/01/2013	Paydown		0	0	20,677	20,587	0	(20,587)	0	(20,587)	0	0	0	0	0	1,560	08/08/2021
31384Q-PN-7	FNMA # 530629 2.317% 04/01/30		12/01/2013	Paydown		4,704	4,704	4,661	4,284	0	420	0	420	0	4,704	0	0	0	59	09/15/2022
3138E0-YE-3	FNMA # AJ7908 3.000% 01/01/27		12/01/2013	Paydown		1,889,344	1,889,344	1,834,724	1,836,364	0	52,980	0	52,980	0	1,889,344	0	0	0	21,692	06/21/2018
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		08/15/2013	JP MORGAN SEC FIXED INC		1,838,450	1,796,622	1,833,461	1,832,706	0	(656)	0	(656)	0	1,832,050	0	6,400	6,400	38,777	11/08/2020
3138E2-E5-0	FNMA # AJ9155 3.000% 12/01/26		08/01/2013	Paydown		507,505	507,505	517,911	517,698	0	(10,193)	0	(10,193)	0	507,505	0	0	0	4,440	11/08/2020
31390J-6G-1	FNMA # 648071 6.500% 07/01/32		12/01/2013	Paydown		61,955	61,955	61,972	61,952	0	3	0	3	0	61,955	0	0	0	1,867	07/04/2017
31390N-QJ-4	FNMA # 651257 6.500% 07/01/32		12/01/2013	Paydown		3,800	3,800	3,836	3,833	0	(33)	0	(33)	0	3,800	0	0	0	87	07/03/2017
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		12/01/2013	Paydown		14,451	14,451	13,808	14,049	0	402	0	402	0	14,451	0	0	0	831	04/10/2017
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		12/01/2013	Paydown		363,665	363,665	351,334	357,261	0	6,404	0	6,404	0	363,665	0	0	0	9,825	05/07/2019
31395Q-TT-7	FNS 416 A300 3.000% 11/25/42		12/01/2013	Paydown		291,563	291,563	306,369	306,286	0	(14,723)	0	(14,723)	0	291,563	0	0	0	5,428	06/07/2022
31396G-JN-2	FHR 3104 BY 5.500% 01/15/26		12/01/2013	Paydown		58,514	58,514	62,591	60,839	0	(2,326)	0	(2,326)	0	58,514	0	0	0	3,218	03/05/2017
31397J-R6-3	FHR 3351 VB 5.500% 10/15/27		12/01/2013	Paydown		915,315	915,315	883,279	907,318	0	7,997	0	7,997	0	915,315	0	0	0	27,012	02/11/2014
31397W-E8-4	FHR 3463 VB 5.500% 05/15/26		12/01/2013	Paydown		1,505,272	1,505,272	1,442,709	1,487,530	0	17,742	0	17,742	0	1,505,272	0	0	0	56,537	03/22/2014
31402H-3X-7	FNMA # 729914 5.500% 08/01/33		12/01/2013	Paydown		111,090	111,090	109,944	109,986	0	1,103	0	1,103	0	111,090	0	0	0	2,231	06/08/2017
31412S-D3-6	FNMA # 933122 5.500% 01/01/38		12/01/2013	Paydown		3,436,198	3,436,198	3,483,141	3,481,259	0	(45,061)	0	(45,061)	0	3,436,198	0	0	0	88,336	08/09/2017
31414M-4W-3	FNMA # 970737 5.000% 11/01/23		12/01/2013	Paydown		646,765	646,765	675,061	672,209	0	(25,444)	0	(25,444)	0	646,765	0	0	0	16,594	10/28/2016
31416X-LG-3	FNCN AB2126 3.000% 01/01/26		12/01/2013	Paydown		1,550,419	1,550,419	1,520,137	1,521,388	0	29,031	0	29,031	0	1,550,419	0	0	0	20,060	01/27/2018
31417V-RS-4	FNMA # AC8596 4.000% 01/01/25		12/01/2013	Paydown		1,431,227	1,431,227	1,443,303	1,442,213	0	(10,986)	0	(10,986)	0	1,431,227	0	0	0	24,797	07/04/2017
31417Y-E3-7	FNMA # MA0153 4.500% 08/01/24		12/01/2013	Paydown		714,100	714,100	734,631	732,751	0	(18,651)	0	(18,651)	0	714,100	0	0	0	16,144	05/16/2017
31417Y-V4-6	FNMA MA0634 4.500% 01/01/31		12/01/2013	Paydown		1,576,320	1,576,320	1,639,866	1,637,485	0	(61,165)	0	(61,165)	0	1,576,320	0	0	0	35,762	01/26/2018
31418A-HJ-0	FN POOL # MA1132 3.000% 07/01/42		12/01/2013	Paydown		512,368	512,368	526,358	526,108	0	(13,740)	0	(13,740)	0	512,368	0	0	0	5,505	08/20/2022
31418M-JL-7	FNMA # AD0266 5.500% 09/25/21		12/01/2013	Paydown		465,653	465,653	491,700	487,523	0	(21,870)	0	(21,870)	0	465,653	0	0	0	13,901	10/10/2016
31418X-ZQ-4	FNMA # AD9750 3.500% 12/01/25		12/01/2013	Paydown		1,240,269	1,240,269	1,260,229	1,259,005	0	(18,737)	0	(18,737)	0	1,240,269	0	0	0	19,263	12/12/2017
31419K-U4-5	FNMA # AE8702 3.500% 11/01/25		12/01/2013	Paydown		952,011	952,011	968,374	967,368	0	(15,357)	0	(15,357)	0	952,011	0	0	0	17,695	12/13/2017
372541-AF-9	GEORGE WA UNIV 5.095% 09/15/32		03/18/2013	Call 100.0000		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	45,324	09/15/2032
38373Y-UK-8	GNMA - CMO 2003-5 Z 5.705% 11/16/42		12/01/2013	Paydown		2,141,097	2,141,097	2,056,096	2,115,987	0	25,110	0	25,110	0	2,141,097	0	0	0	41,342	11/16/2042
38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		12/01/2013	Paydown		49,883	49,883	52,026	51,574	0	(1,691)	0	(1,691)	0	49,883	0	0	0	1,224	12/27/2019
45505R-BN-4	INDIANA ST FIN AUTH ECON 0.620% 05/01/34		03/01/2013	Call 100.0000		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	2,811	05/01/2034
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 0.150% 01/01/36		05/09/2013	STERN		1,212,500	1,212,500	1,212,500	1,212,500	0	0	0	0	0	1,212,500	0	0	0	924	01/01/2036
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 0.150% 01/01/36		01/02/2013	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	210	01/01/2036
485107-CK-0	KC MO TIF VRDN 0.160% 11/01/28		01/08/2013	STERN		8,900,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	8,900,000	0	0	0	1,970	11/01/2028
485107-CK-0	KC MO TIF VRDN 0.160% 11/01/28		01/02/2013	Call 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	19	11/01/2028
567609-CT-7	MARIEMONT OHIO CITY SCH DIST 5.900% 12/01/30		12/01/2013	Redemption 100.0000		45,000	45,000	46,037	45,970	0	(970)	0	(970)	0	45,000	0	0	0	2,655	01/23/2027
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.130% 09/01/50		07/03/2013	BMO CAPITAL MARKETS		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	4,504	09/01/2050
645918-YG-2	NEW JERSEY ECON DEV MUNI FRN 1.308% 06/15/13		06/15/2013	Maturity		750,000	750,000	752,100	751,862	0	(1,862)	0	(1,862)	0	750,000	0	0	0	4,908	06/15/2013
67105Q-AA-3	OSL SANTA ROSA VDRN 0.160% 02/01/52		01/09/2013	STERN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	641	02/01/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
677555-XH-2	OH ECON DEV REV 6.000% 12/01/13		12/01/2013	Redemption 100.0000		580,000	580,000	580,000	580,000	0	0	0	0	0	580,000	0	0	0	24,450	12/01/2013
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		12/01/2013	Redemption 100.0000		385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	12,222	05/09/2018
677555-XK-5	OH ECON DEV REV OHIO ECON TXB BD 6.000% 06/01/17		12/01/2013	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	22,425	11/09/2015
677555-XP-4	OH ECON DEV REV DEVELOPMENT 6.450% 06/01/24		12/01/2013	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	5,402	11/17/2019
68607V-KE-4	OREGON ADMIN LOTTERY REV 4.600% 04/01/18		10/01/2013	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	230,000	05/03/2016
709163-GU-7	PENNSYLVANIA ST HIGHER ED 0.000% 04/01/23		09/25/2013	KILDARE CAPITAL		8,801,125	9,050,000	9,048,303	8,977,282	0	(15,580)	0	(15,580)	0	8,961,702	0	(160,577)	(160,577)	127,277	04/01/2023
709163-GU-7	PENNSYLVANIA ST HIGHER ED 0.000% 04/01/23		04/10/2013	Call 100.0000		125,000	125,000	124,977	123,996	0	(172)	0	(172)	0	123,823	0	1,177	1,177	1,155	04/01/2023
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.170% 08/01/33		08/01/2013	Redemption 100.0000		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	194	08/01/2033
837151-AL-3	SOCAR REVE 0.696% 07/01/13		03/11/2013	JP MORGAN SEC FIXED INC		500,250	500,000	500,725	500,319	0	(122)	0	(122)	0	500,197	0	53	53	964	07/01/2013
837151-AL-3	SOCAR REVE 0.696% 07/01/13		05/08/2013	Call 100.0000		3,500,000	3,500,000	3,504,675	3,501,973	0	(1,386)	0	(1,386)	0	3,500,587	0	(587)	(587)	10,696	07/01/2013
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.190% 04/01/26		11/18/2013	STERN		2,117,647	2,117,647	2,117,647	2,117,647	0	0	0	0	0	2,117,647	0	0	0	2,755	04/01/2026
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.190% 04/01/26		06/03/2013	Redemption 100.0000		132,353	132,353	132,353	132,353	0	0	0	0	0	132,353	0	0	0	345	04/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						130,129,708	130,819,033	131,681,823	131,656,226	0	(495,740)	0	(495,740)	0	131,160,487	0	(1,030,781)	(1,030,781)	1,903,048	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2013	Paydown		224,958	224,958	194,026	201,299	0	23,659	0	23,659	0	224,958	0	0	0	5,607	08/11/2018
001546-AL-4	AK STEEL CORP 7.625% 05/15/20		10/24/2013	Various		577,740	664,000	669,279	667,973	0	(505)	0	(505)	0	667,468	0	(89,728)	(89,728)	47,612	05/15/2020
00439T-AE-7	ACCURIDE CORP 9.500% 08/01/18		02/28/2013	LAZARD FRERES		395,945	403,000	411,318	408,706	0	(208)	0	(208)	0	408,498	0	(12,553)	(12,553)	21,166	08/01/2018
013817-AR-2	ALCOA INC 6.000% 07/15/13		06/28/2013	Call 100.0000		1,000,000	1,000,000	996,850	999,614	0	352	0	352	0	999,966	0	34	34	59,762	07/15/2013
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		12/31/2013	Various		869,998	869,998	817,163	832,420	0	37,577	0	37,577	0	869,998	0	0	0	29,956	12/25/2018
02108P-AA-9	Alprion LLC VRDN VRDN 0.160% 10/01/34		05/09/2013	STERN		2,262,500	2,262,500	2,262,500	2,262,500	0	0	0	0	0	2,262,500	0	0	0	1,752	10/01/2034
02108P-AA-9	Alprion LLC VRDN VRDN 0.160% 10/01/34		04/01/2013	Call 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	11	10/01/2034
02108P-AA-9	Alprion LLC VRDN VRDN 0.160% 10/01/34		11/26/2013	Redemption 100.0000		2,262,500	2,262,500	2,262,500	2,262,500	0	0	0	0	0	2,262,500	0	0	0	4,082	10/01/2034
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2013	Paydown		258,062	318,406	289,310	287,814	0	(29,752)	0	(29,752)	0	258,062	0	0	0	9,925	01/23/2019
0258M0-CY-3	AMERICAN EXPRESS 7.300% 08/20/13		08/20/2013	Maturity		1,000,000	1,000,000	998,350	999,756	0	244	0	244	0	1,000,000	0	0	0	73,000	08/20/2013
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		12/01/2013	Paydown		198,100	198,100	197,512	197,255	0	845	0	845	0	198,100	0	0	0	5,694	12/08/2015
037933-AE-8	APRIA HEALTHCARE 11.250% 11/01/14		05/06/2013	Call 102.8130		1,329,372	1,293,000	1,261,835	1,277,461	0	2,677	0	2,677	0	1,280,138	0	49,235	49,235	74,752	11/01/2013
039483-BE-1	ARCHER-DANIELS-MIDLAND 4.535% 03/26/42		08/16/2013	FTN FINANCIAL SECURITIES		1,891,732	2,024,000	1,953,617	1,954,512	0	717	0	717	0	1,955,230	0	(63,498)	(63,498)	82,865	03/26/2042
04939M-AG-4	ATLAS PIPELINE PARTNERS 6.625% 10/01/20		10/10/2013	Tax Free Exchange		284,000	284,000	284,000	284,000	0	0	0	0	0	284,000	0	0	0	19,808	10/01/2018
04939T-AA-2	ATLAS PIPE ESCROW 6.625% 10/01/20		10/10/2013	Tax Free Exchange		102,643	100,000	103,000	102,985	0	(342)	0	(342)	0	102,643	0	0	0	6,975	10/01/2018
05367A-AD-5	AVIATION CAPITAL GROUP 6.750% 04/06/21		04/08/2013	DEUTSCHE BANK		333,000	300,000	300,323	300,281	0	(7)	0	(7)	0	300,273	0	32,727	32,727	10,406	04/06/2021
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 97-R1 WAC 1.899% 03/25/37		12/01/2013	Paydown		84,197	84,197	70,675	73,592	0	10,605	0	10,605	0	84,197	0	0	0	2,926	09/07/2017
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		12/01/2013	Paydown		339,923	339,923	320,909	328,879	0	11,044	0	11,044	0	339,923	0	0	0	9,499	02/23/2019
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		12/01/2013	Paydown		143,138	143,138	141,958	142,172	0	966	0	966	0	143,138	0	0	0	5,219	08/11/2019
05947U-7J-1	BACM 2006-1 A3A 5.447% 09/10/45		12/01/2013	Paydown		3,637,841	3,637,841	3,658,020	3,635,391	0	2,449	0	2,449	0	3,637,841	0	0	0	126,073	02/09/2015
05947U-C8-9	BACM 2005-1 A3 4.877% 11/10/42		04/01/2013	Paydown		238,152	238,152	239,349	237,869	0	283	0	283	0	238,152	0	0	0	3,483	11/10/2042
05947U-XQ-6	BACM 2004-5 A4 4.936% 11/10/41		12/01/2013	Paydown		223,854	223,854	193,249	213,651	0	10,203	0	10,203	0	223,854	0	0	0	6,226	07/05/2014
05949A-JT-8	BOAMS 2004-6 1A7 5.500% 07/25/34		12/01/2013	Paydown		382,001	382,001	309,898	336,985	0	45,016	0	45,016	0	382,001	0	0	0	10,624	01/18/2019
05949C-NH-5	BOAMS 2005-11 1A5 5.750% 12/25/35		12/03/2013	Paydown		121,307	121,307	118,854	120,286	0	1,162	141	1,021	0	121,307	0	0	0	3,974	12/19/2018
05950N-BU-1	BAFC 2006-5 B1 5.977% 09/25/36		08/01/2013	Paydown		8	1,040,554	45,265	34,173	0	(34,165)	0	(34,165)	0	8	0	0	0	28,943	07/31/2013
059513-AC-5	BACM 2007-4 A3 5.813% 08/10/14		12/01/2013	Paydown		995,726	995,726	997,748	996,205	0	(480)	0	(480)	0	995,726	0	0	0	11,950	07/16/2014
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		12/03/2013	Paydown		62,416	98,551	86,627	88,818	0	(26,125)	278	(26,403)	0	62,416	0	0	0	3,212	10/16/2029
07383F-U6-3	BSCMS 2004-T16 A5 4.600% 02/13/46		06/01/2013	Paydown		255,170	255,170	256,432	254,840	0	330	0	330	0	255,170	0	0	0	6,860	02/13/2046
07383F-U7-1	BSCMS 2004-T16 A6 4.750% 02/13/46		12/01/2013	Paydown		54,729	54,729	54,129	54,453	0	277	0	277	0	54,729	0	0	0	1,921	08/28/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09774X-AG-7	BOMBARDIER CAPITAL MTG. SEC. 1998-A B1 7.430% 04/15/28		10/01/2013	Various		0	670,918	0	0	0	0	0	0	0	0	0	0	0	159,416	04/15/2028
116663-AC-9	BRUCE MANSFIELD UNIT 1 2007 6.850% 06/01/34		06/01/2013	Redemption 100.0000		541,267	541,267	541,267	541,267	0	0	0	0	0	541,267	0	0	0	316,812	07/10/2026
1248EP-AL-7	CCO HLDGS LLC/CAP CORP 7.875% 04/30/18		04/19/2013	Various		618,300	581,000	588,010	585,756	0	(398)	0	(398)	0	585,359	0	32,942	32,942	22,114	04/30/2014
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		12/01/2013	Paydown		231,865	656,340	312,307	198,249	100,337	(66,722)	0	33,615	0	231,865	0	0	0	17,561	12/10/2018
12624K-AC-0	COMM 2012-CR2 ASB 2.752% 08/15/45		12/06/2013	DEUTSCHE BANK		1,990,234	2,000,000	2,049,935	2,047,606	0	(6,232)	0	(6,232)	0	2,041,373	0	(51,139)	(51,139)	56,569	01/11/2020
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		12/03/2013	Paydown		104,298	104,298	77,498	77,648	0	26,744	94	26,650	0	104,298	0	0	0	3,553	04/19/2029
126307-AC-1	CSC HOLDINGS INC 8.625% 02/15/19		06/17/2013	Various		223,313	192,000	184,988	186,533	0	318	0	318	0	186,850	0	36,462	36,462	13,949	02/15/2019
126342-EP-5	CS FIRST BOSTON MTG SEC CORP 1996-1R 3M1 0.210% 01/27/19		11/01/2013	Paydown		30,136	30,136	29,777	29,940	0	195	0	195	0	30,136	0	0	0	39	12/22/2015
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		12/03/2013	Paydown		240,206	287,704	268,529	267,440	0	(27,212)	21	(27,233)	0	240,206	0	0	0	8,233	12/20/2018
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		12/01/2013	Paydown		47,762	47,762	46,288	47,228	0	534	0	534	0	47,762	0	0	0	2,639	04/04/2015
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		12/01/2013	Paydown		312,124	312,124	298,165	308,019	0	12,937	8,831	4,106	0	312,124	0	0	0	9,631	03/09/2018
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		12/01/2013	Paydown		625,052	625,052	578,173	595,523	0	29,529	0	29,529	0	625,052	0	0	0	18,547	02/13/2019
12668A-NW-1	CWALT 2005-54CB 1N1 5.500% 10/25/35		12/03/2013	Paydown		142,867	192,423	181,284	181,221	0	(38,279)	76	(38,355)	0	142,867	0	0	0	5,379	06/28/2019
12668G-AC-6	CWL 2006-S9 A3 5.728% 11/25/35		12/01/2013	Paydown		212,802	212,802	162,687	175,908	0	36,893	0	36,893	0	212,802	0	0	0	8,505	11/27/2019
12668X-AD-7	CWL 2006-S8 A4 5.650% 03/25/36		12/01/2013	Paydown		175,156	175,156	121,244	114,262	0	60,894	0	60,894	0	175,156	0	0	0	4,994	11/28/2021
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		12/01/2013	Paydown		157,860	157,860	146,810	152,560	0	5,300	0	5,300	0	157,860	0	0	0	4,406	03/01/2017
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		12/03/2013	Paydown		232,454	253,248	248,703	252,207	0	(12,792)	6,960	(19,752)	0	232,454	0	0	0	6,960	08/02/2018
12669E-T5-5	CWHL 2003-39 A19 5.000% 10/25/33		12/01/2013	Paydown		771,271	771,271	736,564	766,570	0	4,701	0	4,701	0	771,271	0	0	0	20,051	02/22/2014
12669R-AE-7	CWL 2007-S1 A5 6.018% 11/25/36		12/01/2013	Paydown		270,939	270,939	167,578	138,185	0	132,754	0	132,754	0	270,939	0	0	0	6,387	01/22/2027
12670B-AE-9	CWL 2007-S2 A5F 6.000% 05/25/37		12/01/2013	Paydown		266,656	266,656	198,800	189,328	0	77,328	0	77,328	0	266,656	0	0	0	6,640	04/24/2029
12686C-AY-5	CABLEVISION SYSTEMS CORP 8.625% 09/15/17		01/15/2013	BANK of AMERICA SEC		722,508	611,000	603,157	605,234	0	47	0	47	0	605,281	0	117,226	117,226	18,005	09/15/2017
12686C-AZ-2	CABLEVISION SYSTEMS CORP 7.750% 04/15/18		02/25/2013	BANK of AMERICA SEC		544,778	489,000	519,563	517,344	0	(542)	0	(542)	0	516,801	0	27,976	27,976	12,545	04/15/2018
131347-BS-4	CALPINE CORP 7.875% 07/31/20		12/02/2013	Various		76,220	74,000	73,368	73,482	0	48	0	48	0	73,530	0	2,690	2,690	7,786	07/31/2015
131347-BW-5	CALPINE CORP 7.500% 02/15/21		12/02/2013	Call 103.0000		213,375	207,160	207,160	207,160	0	0	0	0	0	207,160	0	6,215	6,215	20,155	11/01/2015
13213P-AA-8	Cambrian VRDN 0.190% 02/01/31		03/01/2013	Call 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	39	02/01/2031
13213P-AA-8	Cambrian VRDN 0.190% 02/01/31		12/02/2013	Redemption 100.0000		196,500	196,500	196,500	196,500	0	0	0	0	0	196,500	0	0	0	323	02/01/2031
15132E-LC-0	CDMC 2005-1 A5 5.282% 02/18/35		12/01/2013	Paydown		433,783	433,783	433,514	433,042	0	741	0	741	0	433,783	0	0	0	13,591	11/03/2017
15189Y-AB-2	CENTERPOINT ENERGY RESOURCE 7.875% 04/01/13		04/01/2013	Maturity		2,000,000	2,000,000	2,227,600	2,010,692	0	(10,692)	0	(10,692)	0	2,000,000	0	0	0	78,750	04/01/2013
152314-HM-5	CXHE 2003-C AF4 5.460% 04/25/32		12/01/2013	Paydown		79,505	79,505	80,524	79,901	0	(396)	0	(396)	0	79,505	0	0	0	3,489	04/20/2014
153527-AG-1	CENTRAL GARDEN & PET CO 8.250% 03/01/18		10/16/2013	Various		1,356,280	1,360,000	1,427,150	1,404,972	0	(9,985)	0	(9,985)	0	1,394,987	0	(38,707)	(38,707)	123,301	03/01/2018
166764-AB-6	CHEVRON CORPORATION 2.355% 12/05/22		09/24/2013	HONG KONG SHANGHAI BK		920,940	1,000,000	998,230	998,235	0	123	0	123	0	998,357	0	(77,417)	(77,417)	19,102	12/05/2022
17309B-AD-9	CMLTI 2006-WF2 A2E 5.928% 05/25/36		10/18/2013	RBC/DAIN		197,989	311,794	249,861	234,572	0	(9,185)	0	(9,185)	0	225,387	0	(27,398)	(27,398)	11,962	08/13/2023
17309B-AD-9	CMLTI 2006-WF2 A2E 5.928% 05/25/36		10/01/2013	Paydown		22,661	22,661	18,159	17,048	0	5,612	0	5,612	0	22,661	0	0	0	487	08/13/2023
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		12/01/2013	Paydown		2,078	343,208	168,454	107,472	58,761	(164,155)	0	(105,394)	0	2,078	0	0	0	6,881	12/20/2016
17318U-AE-4	CGCMT 2012-GC8 AAB 2.608% 09/10/45		11/05/2013	KGS-ALPHA CAPITAL MARKETS		3,487,082	3,523,000	3,610,889	3,608,008	0	(9,843)	0	(9,843)	0	3,598,165	0	(111,083)	(111,083)	86,010	02/12/2020
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		01/08/2013	BARCLAYS		137,700	135,000	135,000	135,000	0	0	0	0	0	135,000	0	2,700	2,700	3,317	03/15/2018
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE 7.625% 03/15/20		07/24/2013	BARCLAYS		858,330	813,000	813,000	813,000	0	0	0	0	0	813,000	0	45,330	45,330	38,847	03/15/2018
191216-AL-4	COCA-COLA CO 3.625% 03/15/14		12/02/2013	Call 100.0000		2,000,000	2,000,000	1,990,900	1,997,667	0	1,772	0	1,772	0	1,999,439	0	561	561	106,447	03/15/2014
19190A-AB-3	COFFEYVILLE RESOURCES 10.875% 04/01/17		02/22/2013	Call 100.0000		718,000	718,000	724,420	721,675	0	(273)	0	(273)	0	721,402	0	(3,402)	(3,402)	97,034	04/01/2013
20046F-AW-0	COMM 2001-J2A C 6.586% 07/16/34		12/01/2013	Paydown		1,481,289	1,481,289	1,564,149	1,530,874	0	(49,585)	0	(49,585)	0	1,481,289	0	0	0	27,013	04/22/2016
20047G-BQ-9	COMM 2004-LB3A A5 5.364% 07/10/37		12/01/2013	Paydown		2,564,472	2,564,472	2,308,024	2,485,448	0	79,024	0	79,024	0	2,564,472	0	0	0	130,541	04/17/2014
20047N-AD-4	COMM 2004-LB4A A4 4.584% 10/15/37		12/01/2013	Paydown		1,798,392	1,798,392	1,729,266	1,794,614	0	3,778	0	3,778	0	1,798,392	0	0	0	43,901	01/15/2014
20826F-AB-2	CONOCOPHIL CO 1.050% 12/15/17		05/21/2013	NOMURA SECURITIES INTERNATIONA		4,978,950	5,000,000	4,988,550	4,988,696	0	876	0	876	0	4,989,572	0	(10,622)	(10,622)	24,063	12/15/2017
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		12/09/2013	Various		4,098,037	7,634,915	5,224,572	3,344,704	1,852,833	(321,708)	0	1,531,125	0	4,875,828	0	(777,791)	(777,791)	689,907	01/13/2021
221470-AA-5	COSO GEOTHERMAL 7.000% 07/15/26		07/15/2013	Redemption 100.0000		490,290	490,290	335,505	214,786	118,983	156,521	0	275,504	0	490,290	0	0	0	20,288	01/13/2021
22160K-AF-2	COSTCO WHOLESALE CORP 1.700% 12/15/19		08/23/2013	FTN FINANCIAL SECURITIES		10,590,080	11,000,000	10,975,360	10,975,567	0	2,045	0	2,045	0	10,977,611	0	(387,531)	(387,531)	125,800	12/15/2019
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		01/01/2013	Various		22	22	22	22	0	0	0	0	0	22	0	0	0	(9)	03/14/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22540A-BT-4	CSFB 97-1R 1M5 7.858% 09/30/24		11/02/2013	Paydown		147	147	145	146	0	1	0	1	0	147	0	0	0	6	03/14/2014
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2013	Paydown		104,471	104,471	100,533	101,964	0	2,506	0	2,506	0	104,471	0	0	0	2,703	06/07/2018
22546B-AC-4	CSMC 2007-C5 A2 5.589% 09/15/40		12/01/2013	Paydown		268,683	268,683	272,671	268,739	0	(57)	0	(57)	0	268,683	0	0	0	9,893	01/15/2014
225470-AN-3	CSMC 2005-C5 AAB 5.100% 08/15/38		12/01/2013	Paydown		2,067,903	2,067,903	2,052,798	2,062,596	0	5,307	0	5,307	0	2,067,903	0	0	0	86,917	01/15/2014
225470-NK-5	CSMC 2005-C6 A4 5.230% 12/15/40		12/01/2013	Paydown		135,633	135,633	136,735	136,048	0	(414)	0	(414)	0	135,633	0	0	0	4,328	07/16/2015
226373-AB-4	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		10/22/2013	CITIGROUP GLOBAL MKTS		470,159	443,000	445,387	445,141	0	(352)	0	(352)	0	444,789	0	25,371	25,371	35,984	04/01/2015
226373-AF-5	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		08/22/2013	Tax Free Exchange		141,169	140,000	141,400	141,359	0	(189)	0	(189)	0	141,169	0	0	0	9,675	04/01/2017
228227-BC-7	CROWN CASTLE INTL 5.250% 01/15/23		03/05/2013	Tax Free Exchange		386,000	386,000	386,000	386,000	0	0	0	0	0	386,000	0	0	0	7,881	01/15/2023
232928-AB-7	DR STRUCTURED FIN CORP 93-A2 7.430% 08/15/18		08/15/2013	Paydown		32,266	32,266	16,685	4,482	12,204	15,581	0	27,785	0	32,266	0	0	0	1,967	12/31/2013
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 01/10/21		12/01/2013	Paydown		581,180	581,180	586,966	585,778	0	(4,598)	0	(4,598)	0	581,180	0	0	0	11,199	06/24/2017
24422E-QU-6	JOHN DEERE CAPITAL 4.900% 09/09/13		09/09/2013	Maturity		1,000,000	1,000,000	997,850	999,672	0	328	0	328	0	1,000,000	0	0	0	49,136	09/09/2013
24702R-AG-6	DELL INC 5.625% 04/15/14		12/01/2013	Call 100.0000		2,000,000	2,000,000	1,998,320	1,999,535	0	327	0	327	0	1,999,863	0	137	137	164,120	04/15/2014
251510-EJ-8	DBALT 2005-3 4A4 5.250% 06/25/35		12/01/2013	Paydown		263,985	263,985	250,167	260,070	0	3,915	0	3,915	0	263,985	0	0	0	7,595	01/15/2015
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/03/2013	Paydown		99,362	103,433	97,670	96,471	0	2,916	25	2,891	0	99,362	0	0	0	2,278	06/05/2019
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		11/26/2013	PERFORMANCE TRUST CAPITAL		457,736	619,609	509,758	428,623	95,216	19,503	0	114,719	0	543,343	0	(85,607)	(85,607)	26,143	05/12/2019
251513-BC-0	DBALT 2006-AB4 A6A1 5.869% 10/25/36		12/02/2013	Paydown		60,328	97,241	80,001	67,268	14,943	(21,883)	0	(6,940)	0	60,328	0	0	0	2,473	05/12/2019
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2013	Paydown		187,580	187,580	161,791	153,388	0	34,192	0	34,192	0	187,580	0	0	0	6,075	07/09/2019
25470X-AK-1	DISH DBS CORP 5.000% 03/15/23		04/29/2013	BANK of AMERICA SEC		138,353	143,000	143,000	143,000	0	0	0	0	0	143,000	0	(4,648)	(4,648)	2,483	03/15/2023
26441Y-AH-0	DUKE REALTY CORP 5.400% 08/15/14		12/27/2013	Call 100.0000		500,000	500,000	477,475	493,815	0	3,700	0	3,700	0	497,516	0	2,484	2,484	53,015	08/15/2014
26779Y-AC-3	DYNACAST INT/FIN 9.250% 07/15/19		03/13/2013	C.L. KING & ASSOCIATES		306,010	282,000	286,478	286,181	0	(163)	0	(163)	0	286,018	0	19,992	19,992	17,607	07/15/2015
26875P-AB-7	EOG RESOURCES 6.125% 10/01/13		10/01/2013	Maturity		5,500,000	5,500,000	5,497,855	5,499,639	0	361	0	361	0	5,500,000	0	0	0	336,875	10/01/2013
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/01/2013	Redemption 100.0000		142,805	142,805	142,805	142,805	0	0	0	0	0	142,805	0	0	0	3,337	01/19/2031
29273R-AG-4	ENERGY TRANSFER PARTNERS 6.000% 07/01/13		07/01/2013	Maturity		2,000,000	2,000,000	1,996,220	1,999,564	0	436	0	436	0	2,000,000	0	0	0	120,000	07/01/2013
29379V-AB-9	ENTERPRISE PRODUCTS OPER 5.650% 04/01/13		04/01/2013	Maturity		2,000,000	2,000,000	1,998,120	1,999,893	0	107	0	107	0	2,000,000	0	0	0	56,500	04/01/2013
29382R-AD-9	ENTRAVISION COMM 8.750% 08/01/17		08/02/2013	Various		206,607	156,000	156,306	156,414	0	(1,426)	0	(1,426)	0	154,989	0	51,618	51,618	71,756	08/01/2014
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		03/04/2013	JP MORGAN SEC HI-YIELD		394,050	355,000	367,768	363,037	0	(416)	0	(416)	0	362,621	0	31,429	31,429	14,903	03/01/2014
29444U-AJ-5	EQUINIX INC 8.125% 03/01/18		04/01/2013	Call 100.0000		654,000	654,000	677,521	668,807	0	(1,054)	0	(1,054)	0	667,753	0	(13,753)	(13,753)	102,006	03/01/2014
29445G-AH-9	EQUINOX HOLDINGS LTD 9.500% 02/01/16		02/01/2013	Call 104.7500		466,138	445,000	442,044	443,226	0	37	0	37	0	443,263	0	22,874	22,874	21,138	02/01/2014
302051-AQ-0	EXIDE TECHNOLOGIES 8.625% 02/01/18		08/06/2013	Various		606,300	940,000	521,700	962,131	0	10,061	438,451	(428,390)	0	533,741	0	72,559	72,559	40,538	02/01/2018
30225X-AC-7	EXTERRAN HOLDINGS INC 7.250% 12/01/18		04/02/2013	WELLS FARGO		1,488,655	1,390,000	1,410,825	1,406,942	0	(937)	0	(937)	0	1,406,005	0	82,650	82,650	32,979	12/01/2014
30256Y-AA-1	FPL MARCUS HOOK PP 7.590% 07/10/18		07/10/2013	Redemption 100.0000		275,371	275,371	275,371	275,371	0	0	0	0	0	275,371	0	0	0	11,655	07/10/2018
32051G-SD-8	FHASI 2005-FA5 3A1 5.500% 08/25/35		12/03/2013	Paydown		236,425	236,425	232,381	236,079	0	3,912	3,566	346	0	236,425	0	0	0	7,119	10/30/2018
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		12/01/2013	Paydown		168,470	182,184	139,481	140,346	0	27,807	0	27,807	0	168,153	0	317	317	7,080	09/04/2018
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		12/10/2013	TENDER OFFER		1,696,689	1,651,005	1,558,781	1,564,532	0	9,858	0	9,858	0	1,574,389	0	122,300	122,300	113,381	06/15/2019
361849-CB-6	GMACC 1997-C1 X 1.303% 07/15/27		12/01/2013	Paydown		0	0	3,486	3,392	0	(3,392)	0	(3,392)	0	0	0	0	0	1,123	01/30/2022
361849-CB-6	GMACC 1997-C1 X 1.303% 07/15/27		05/02/2013	Redemption 0.0000		0	0	23,193	22,564	0	0	0	0	0	22,564	0	(22,564)	(22,564)	3,477	01/30/2022
361849-ZT-2	GMACC 2003-C3 A4 5.023% 04/10/40		10/01/2013	Paydown		1,976,525	1,976,525	1,987,334	1,975,248	0	1,277	0	1,277	0	1,976,525	0	0	0	55,733	10/10/2013
36185N-2D-1	GMACM 2004-J2 A7 5.750% 06/25/34		12/01/2013	Paydown		726,296	726,296	698,039	720,648	0	5,648	0	5,648	0	726,296	0	0	0	18,246	10/12/2014
3622EL-AX-4	GSAA 2006-18 AF3B 5.822% 11/25/36		10/23/2013	RBS GREENWICH CAPITAL		675,000	3,000,000	699,600	603,881	0	(36,189)	0	(36,189)	0	567,692	0	107,308	107,308	135,184	10/22/2013
3622MP-AP-3	GSR 2007-1F 2A5 5.500% 01/25/37		12/03/2013	Paydown		421,736	663,332	389,455	230,428	158,426	33,075	193	191,308	0	421,736	0	0	0	23,769	11/10/2018
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2013	Paydown		459,940	459,940	438,165	448,201	0	11,739	0	11,739	0	459,940	0	0	0	15,470	03/28/2019
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2013	Paydown		512,863	512,863	419,266	464,863	0	48,000	0	48,000	0	512,863	0	0	0	14,784	06/03/2018
362341-TM-1	GSAMP 2005-SEA2 A1 0.517% 01/25/45		12/25/2013	Paydown		327,494	327,494	287,376	293,843	0	33,652	0	33,652	0	327,494	0	0	0	922	12/12/2015
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		12/01/2013	Paydown		126,944	126,944	130,749	129,370	0	(2,426)	0	(2,426)	0	126,944	0	0	0	2,561	05/12/2016
368280-HW-9	GECMC 2004-C3 A4 5.189% 07/10/39		12/01/2013	Paydown		116,016	116,016	112,173	114,912	0	1,104	0	1,104	0	116,016	0	0	0	2,750	05/04/2014
368738-AA-4	CVS Gene Warren 5.830% 01/15/26		12/15/2013	Redemption 100.0000		100,294	100,294	100,294	100,294	0	0	0	0	0	100,294	0	0	0	3,195	01/15/2026
36962G-6P-4	GEN ELEC CAP CORP 2.100% 12/11/19		10/03/2013	FTN FINANCIAL SECURITIES		1,966,980	2,000,000	1,998,440	1,998,451	0	160	0	160	0	1,998,611	0	(31,631)	(31,631)	34,533	12/11/2019
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		04/02/2013	BANK of AMERICA SEC		1,864,887	1,697,280	1,697,280	1,697,280	0	0	0	0	0	1,697,280	0	167,606	167,606	40,841	12/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		01/01/2013	Tax Free Exchange		(2,000,000)	(2,000,000)	(2,000,000)	(2,000,000)	0	0	0	0	0	(2,000,000)	0	0	0	(65,188)	12/15/2014
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		01/01/2013	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	65,188	12/15/2014
37185L-AC-6	GENESIS ENERGY 7.875% 12/15/18		11/14/2012	Tax Free Exchange		541,694	537,000	542,370	541,565	0	128	0	128	0	541,694	0	0	0	17,503	12/15/2014
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		04/05/2013	PIERPONT SECURITIES		485,656	490,562	467,260	477,773	0	(2,429)	0	(2,429)	0	475,344	0	10,312	10,312	9,229	08/25/2016
378961-AU-0	GMSL 2005-A B1 5.250% 04/25/32		04/01/2013	Paydown		39,939	39,939	38,042	38,898	0	1,041	0	1,041	0	39,939	0	0	0	433	08/25/2016
396789-FT-1	GCCFC 2004-GG1 A7 5.317% 06/10/36		12/01/2013	Paydown		305,048	305,048	265,868	295,189	0	9,859	0	9,859	0	305,048	0	0	0	12,681	03/24/2014
437089-AE-5	INHEL 2006-1 A5 6.022% 05/25/36		12/01/2013	Paydown		235,512	235,512	38,200	43,165	0	192,347	0	192,347	0	235,512	0	0	0	5,019	01/19/2022
457030-AG-9	INGLES MARKETS INC 8.875% 05/15/17		06/12/2013	Various		2,833,326	2,700,000	2,608,846	2,641,245	0	4,971	0	4,971	0	2,646,215	0	187,111	187,111	137,784	05/15/2014
458140-AL-4	INTEL CORPORATION 1.350% 12/15/17		09/20/2013	WELLS FARGO		4,923,950	5,000,000	4,994,700	4,994,755	0	758	0	758	0	4,995,513	0	(71,563)	(71,563)	53,250	12/15/2017
45865V-A*-1	ICE PP 4.130% 11/09/18		10/16/2013	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	288,645	11/09/2018
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 5.560% 01/25/36		12/01/2013	Paydown		294,882	294,882	294,865	294,279	0	603	0	603	0	294,882	0	0	0	8,654	09/14/2016
464120-AC-1	IRWHE 2006-2 2A2 6.240% 02/25/36		12/01/2013	Paydown		660,076	660,076	658,752	414,121	232,125	13,830	0	245,955	0	660,076	0	0	0	20,376	05/21/2016
464120-AE-7	IRWHE 2006-2 2A4 6.170% 02/25/36		12/01/2013	Paydown		342,974	342,974	334,964	235,561	95,302	12,110	0	107,412	0	342,974	0	0	0	14,410	12/03/2017
465685-AA-3	ITC HOLDINGS CORP 5.250% 07/15/13		07/15/2013	Various		2,000,000	2,000,000	1,942,640	1,994,871	0	5,129	0	5,129	0	2,000,000	0	0	0	105,000	07/15/2013
46625M-YT-0	JPMCC 2003-PM1A A3 5.169% 08/12/40		01/15/2013	Paydown		606,228	606,228	633,508	605,808	0	419	0	419	0	606,228	0	0	0	2,611	01/14/2013
46625Y-UA-9	JPMCC 2005-LDP4 A4 4.918% 10/15/42		09/01/2013	Paydown		11,676	11,676	11,645	11,651	0	25	0	25	0	11,676	0	0	0	431	11/04/2014
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		12/03/2013	Paydown		277,852	277,852	205,233	196,823	0	81,318	290	81,028	0	277,852	0	0	0	8,349	01/20/2028
48126E-AA-5	JPMORGAN CHASE & CO 2.000% 08/15/17		10/03/2013	JP MORGAN SEC FIXED INC		5,042,600	5,000,000	5,048,400	5,046,782	0	(7,510)	0	(7,510)	0	5,039,272	0	3,328	3,328	113,333	08/15/2017
485260-BH-5	KANSAS GAS & EL CO 5.647% 03/29/21		03/29/2013	Redemption 100.0000		196,919	196,919	185,837	191,006	0	5,913	0	5,913	0	196,919	0	0	0	5,560	03/29/2021
488360-AF-5	KEMET CORP 10.500% 05/01/18		12/20/2013	Various		1,502,180	1,534,000	1,577,214	1,569,490	0	(9,178)	0	(9,178)	0	1,560,312	0	(58,132)	(58,132)	172,676	05/01/2018
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		12/01/2013	Paydown		370,368	517,041	435,019	439,204	0	(68,835)	0	(68,835)	0	370,368	0	0	0	15,454	01/22/2016
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		12/01/2013	Paydown		74,819	121,244	99,384	100,206	0	(25,387)	0	(25,387)	0	74,819	0	0	0	3,730	05/16/2022
52522H-AN-2	LXS 2006-8 3A5 5.695% 06/25/36		12/03/2013	Paydown		206,103	291,803	288,883	292,376	0	(83,985)	2,289	(86,274)	0	206,103	0	0	0	8,971	02/14/2018
52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		12/03/2013	Paydown		11	116,185	90,447	62,179	30,012	(90,372)	1,808	(62,168)	0	11	0	0	0	3,667	01/16/2036
52524M-AV-1	LXS 2007-9 WF3 6.320% 05/25/37		12/03/2013	Paydown		8	57,160	41,770	29,914	10,920	(40,649)	177	(29,906)	0	8	0	0	0	2,523	02/23/2036
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		12/01/2013	Paydown		237,820	464,174	363,867	375,407	0	(137,587)	0	(137,587)	0	237,820	0	0	0	15,050	02/05/2026
531359-AA-5	LIBERTY TIRE RECYCLING 11.000% 10/01/16		01/30/2013	BANK of AMERICA SEC		534,850	563,000	578,291	572,196	0	(295)	0	(295)	0	571,901	0	(37,051)	(37,051)	21,159	10/01/2016
543218-AA-9	LONGVIEW FIBRE 8.000% 06/01/16		08/19/2013	Call 104.0000		1,386,320	1,333,000	1,364,741	1,356,223	0	(5,791)	0	(5,791)	0	1,350,432	0	35,888	35,888	76,425	06/01/2014
554694-AA-7	MACKINAW POWER LLC 6.296% 10/31/23		10/31/2013	Redemption 100.0000		324,000	324,000	324,000	324,000	0	0	0	0	0	324,000	0	0	0	18,913	01/24/2019
570362-AB-9	MARITIMES & NE PIPELINE 7.500% 05/31/14		11/30/2013	Redemption 100.0000		140,800	140,800	140,800	140,800	0	0	0	0	0	140,800	0	0	0	7,920	05/31/2014
573334-AB-5	MARTIN MIDSTREAM PARTNER 8.875% 04/01/18		02/06/2013	WELLS FARGO		1,673,480	1,564,000	1,585,586	1,578,115	0	(531)	0	(531)	0	1,577,584	0	95,896	95,896	50,124	04/01/2014
576434-RW-6	MALT 2004-5 B1 5.981% 06/25/34		12/01/2013	Paydown		351,777	351,777	327,952	217,650	122,362	20,871	9,106	134,127	0	351,777	0	0	0	10,228	07/04/2018
581557-AZ-8	MCKESSON CORP 2.700% 12/15/22		11/21/2013	GOLDMAN SACHS		906,340	1,000,000	998,860	998,865	0	98	0	98	0	998,963	0	(92,623)	(92,623)	26,400	12/15/2022
59022H-MU-3	MLMT 2005-CK11 A6 5.280% 11/12/37		12/01/2013	Paydown		92,069	92,069	92,605	92,315	0	(246)	0	(246)	0	92,069	0	0	0	3,053	07/04/2015
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2013	Redemption 100.0000		193,333	193,333	193,333	193,333	0	0	0	0	0	193,333	0	0	0	8,204	08/01/2025
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SER A 5.330% 06/30/27		12/30/2013	Redemption 100.0000		106,243	106,243	106,243	106,243	0	0	0	0	0	106,243	0	0	0	4,247	01/18/2021
615394-AJ-2	MOOG INC 7.250% 06/15/18		04/22/2013	RBC/DAIN		79,040	76,000	76,000	76,000	0	0	0	0	0	76,000	0	3,040	3,040	1,990	06/15/2014
615394-AJ-2	MOOG INC 7.250% 06/15/18		12/19/2013	Call 103.6250		170,981	165,000	165,000	165,000	0	0	0	0	0	165,000	0	5,981	5,981	12,095	06/15/2014
61745M-2F-9	MSC 2005-IQ9 4.700% 07/15/56		12/01/2013	Paydown		455,146	455,146	484,660	468,460	0	(13,313)	0	(13,313)	0	455,146	0	0	0	18,325	10/10/2014
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36	G	12/03/2013	Paydown		132,081	132,081	96,675	95,741	0	36,429	89	36,340	0	132,081	0	0	0	2,825	09/06/2019
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		12/03/2013	Paydown		188,378	188,378	160,942	156,055	0	32,387	64	32,323	0	188,378	0	0	0	5,566	11/02/2019
61754J-AF-5	MSC 2007-T27 A4 5.815% 06/11/42		09/16/2013	WELLS FARGO		2,248,984	2,000,000	2,350,703	2,319,324	0	(52,164)	0	(52,164)	0	2,267,160	0	(18,175)	(18,175)	91,492	04/25/2017
626808-AA-7	MURRAY VRDN 0.190% 12/01/40		01/01/2013	Call 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	0	12/01/2040
638620-AG-9	NATIONWIDE HEALTH PPTYS 6.250% 02/01/13		02/01/2013	Maturity		1,000,000	1,000,000	999,410	999,987	0	13	0	13	0	1,000,000	0	0	0	31,250	02/01/2013
65364T-AA-7	NIAGARA MOHAWK POWER 5.469% 01/01/18		01/02/2013	Redemption 100.0000		410,000	410,000	410,000	410,000	0	0	0	0	0	410,000	0	0	0	11,211	01/01/2018
65409Q-AZ-5	NIELSEN FINANCE LLC/CO 4.500% 10/01/20		08/28/2013	Tax Free Exchange		317,000	317,000	317,000	317,000	0	0	0	0	0	317,000	0	0	0	12,918	10/01/2020
655356-JL-8	NASC 1998-D6 A3 7.541% 03/15/30		01/11/2013	Paydown		1,926,515	1,926,515	2,064,607	1,929,235	0	(2,720)	0	(2,720)	0	1,926,515	0	0	0	11,594	01/15/2013
655844-BM-9	NORFOLK SOUTHERN CORP 3.950% 10/01/42		09/27/2013	Various		1,686,010	2,000,000	1,999,940	1,999,969	0	29	0	29	0	1,999,997	0	(313,987)	(313,987)	79,878	10/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
665859-AJ-3	NORTHERN TRUST 5.500% 08/15/13		08/15/2013	Maturity		2,000,000	2,000,000	1,992,220	1,998,915	0	1,085	0	1,085	0	2,000,000	0	0	0	110,000	08/15/2013
67021B-AE-9	NII CAPITAL CORP 7.625% 04/01/21		01/04/2013	JEFFERIES & CO		202,520	255,000	183,600	183,614	0	0	0	0	0	183,614	0	18,906	18,906	5,258	04/01/2021
67092@-AA-4	OPG USA HLDGS PP 4.570% 10/20/21		03/15/2013	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	198,237	10/20/2021
679574-AG-8	OLD DOMINION ELECTRIC 6.210% 12/01/28		12/01/2013	Redemption 100.0000		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	5,175	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC 5.676% 12/01/28		12/01/2013	Redemption 100.0000		41,668	41,668	39,635	39,883	0	1,785	0	1,785	0	41,668	0	0	0	2,365	12/01/2021
68557D-AA-3	ORCAL GEOTHERMAL 6.210% 12/30/20		12/30/2013	Redemption 100.0000		503,801	503,801	502,547	502,909	0	892	0	892	0	503,801	0	0	0	28,866	12/30/2020
695459-AD-9	PAETEC HOLDING CORP 8.875% 06/30/17		01/23/2013	TENDER OFFER		644,861	597,000	603,747	600,805	0	(85)	0	(85)	0	600,719	0	44,142	44,142	3,385	06/30/2013
718172-AB-5	PHILIP MORRIS INTERNAT-W/I 4.875% 05/16/13		05/16/2013	Maturity		5,000,000	5,000,000	5,163,900	5,016,714	0	(16,714)	0	(16,714)	0	5,000,000	0	0	0	121,875	05/16/2013
718546-AA-2	PHILLIPS 66 4.300% 04/01/22		01/29/2013	Tax Free Exchange		1,995,648	2,000,000	1,995,260	1,995,618	0	30	0	30	0	1,995,648	0	0	0	28,189	04/01/2022
73019#-AB-8	PNC EQUIP FIN LLC UPRR2012-A SERIES B PP 3.000% 09/13/27		09/13/2013	Redemption 100.0000		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	12/12/2020
73179P-AH-9	POLYONE CORP 7.375% 09/15/20		02/13/2013	BANK of AMERICA SEC		375,953	341,000	341,000	341,000	0	0	0	0	0	341,000	0	34,953	34,953	10,758	09/15/2015
74340X-AB-7	PROLOGIS TRUST 5.500% 03/01/13		03/01/2013	Maturity		1,000,000	1,000,000	665,162	955,693	0	44,307	0	44,307	0	1,000,000	0	0	0	27,500	03/01/2013
747262-AA-1	QVC INC 7.500% 10/01/19		03/18/2013	TENDER OFFER		1,957,760	1,748,000	1,717,899	1,725,370	0	549	0	549	0	1,725,919	0	231,841	231,841	60,816	10/01/2014
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2013	Paydown		71,006	101,128	84,754	85,270	0	(13,955)	0	(13,955)	0	71,315	0	(8,767)	(8,767)	3,428	04/15/2022
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/22		12/07/2013	Redemption 100.0000		18	18	21	21	0	(2)	0	(2)	0	18	0	0	0	1	12/07/2022
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		12/05/2013	Paydown		19,885	19,885	13,627	13,517	0	6,398	0	6,398	0	19,915	0	(41,217)	(41,217)	384	10/21/2015
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		12/05/2013	Paydown		25,862	25,862	18,346	18,152	0	7,728	18	7,710	0	25,862	0	0	0	497	07/17/2018
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		11/01/2013	Paydown		163,330	163,330	143,181	142,969	0	20,361	0	20,361	0	163,330	0	0	0	3,024	10/21/2021
760985-PP-0	RAMP 2002-RS6 AI6 4.922% 11/25/32		12/01/2013	Paydown		835,128	835,128	764,142	782,425	0	52,703	0	52,703	0	835,128	0	0	0	22,399	07/19/2018
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		12/01/2013	Paydown		170,785	170,785	148,583	149,935	0	20,850	0	20,850	0	170,785	0	0	0	5,794	06/27/2022
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2013	Paydown		91,288	109,150	89,945	90,177	0	1,111	0	1,111	0	91,288	0	0	0	3,733	06/02/2021
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/05/2013	Paydown		850,390	850,390	847,937	847,258	0	3,422	290	3,132	0	850,390	0	0	0	11,030	09/19/2018
771196-AQ-5	ROCHE HLDGS INC 5.000% 03/01/14		03/21/2013	Call 100.0000		3,292,000	3,292,000	3,268,100	3,285,901	0	1,131	0	1,131	0	3,287,032	0	4,968	4,968	226,021	03/01/2014
771196-AS-1	ROCHE HLDGS INC 6.000% 03/01/19		08/29/2013	Call 100.0000		866,000	866,000	925,027	906,930	0	(3,798)	0	(3,798)	0	903,132	0	(37,132)	(37,132)	226,906	03/01/2019
785583-AJ-4	SABINE PASS LNG LP 6.500% 11/01/20		10/11/2013	Tax Free Exchange		461,782	452,000	463,300	463,018	0	(1,236)	0	(1,236)	0	461,782	0	0	0	28,972	11/01/2018
78571C-AA-6	SABRE INC 8.500% 05/15/19		11/07/2013	Various		549,650	500,000	513,190	512,396	0	(1,565)	0	(1,565)	0	510,831	0	38,819	38,819	39,941	05/15/2015
790849-AE-3	ST JUDE MEDICAL 3.750% 07/15/14		05/02/2013	Call 100.0000		1,000,000	1,000,000	1,012,890	1,004,310	0	(924)	0	(924)	0	1,003,386	0	(3,386)	(3,386)	70,556	07/15/2014
790849-AF-0	ST JUDE MEDICAL 4.875% 07/15/19		05/02/2013	Call 100.0000		3,000,000	3,000,000	2,982,490	2,987,525	0	549	0	549	0	2,988,075	0	11,925	11,925	829,484	07/15/2019
81760N-AN-9	SERVICEMASTER COMPANY 8.000% 02/15/20		02/05/2013	Various		286,469	271,000	274,268	274,012	0	(44)	0	(44)	0	273,968	0	12,501	12,501	10,193	02/15/2018
826338-AA-3	SIERRA LAND CO 0.220% 03/01/48		05/09/2013	WELLS FARGO		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	3,766	03/01/2048
826338-AA-3	SIERRA LAND CO 0.220% 03/01/48		03/01/2013	Call 100.0000		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	155	03/01/2048
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		04/16/2013	Various		166,129	157,094	157,094	157,094	0	0	0	0	0	157,094	0	9,035	9,035	4,676	10/01/2020
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		07/01/2013	Tax Free Exchange		702,906	702,906	702,906	702,906	0	0	0	0	0	702,906	0	0	0	30,974	10/01/2020
858119-AH-3	STEEL DYNAMICS INC 6.750% 04/01/15		03/26/2013	Various		885,308	882,000	882,000	882,000	0	0	0	0	0	882,000	0	3,308	3,308	28,941	04/01/2015
863576-BT-0	SASC 2005-6 2A13 5.500% 05/25/35		12/01/2013	Paydown		2,000,000	2,000,000	1,791,250	1,974,378	0	25,622	0	25,622	0	2,000,000	0	0	0	73,623	01/28/2014
86359D-NK-9	SASC 2005-15 2A1 5.750% 08/25/35		12/01/2013	Paydown		670,126	670,126	659,629	663,353	0	6,773	0	6,773	0	670,126	0	0	0	21,655	06/10/2019
86359D-SR-9	SASC 2005-17 5A1 5.500% 10/25/35		12/01/2013	Paydown		706,620	747,698	709,764	715,418	0	(4,335)	4,464	(8,799)	0	706,620	0	0	0	21,453	06/27/2018
87311X-AB-4	TW TELECOM HOLDINGS INC 8.000% 03/01/18		06/13/2013	CITIGROUP GLOBAL MKTS		65,118	61,000	60,575	60,688	0	23	0	23	0	60,711	0	4,407	4,407	3,890	03/01/2014
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		12/30/2013	Redemption 100.0000		304,290	304,290	304,290	304,290	0	0	0	0	0	304,290	0	0	0	11,637	12/14/2019
88160Q-AB-9	TESORO LOGISTICS LP/CORP 5.875% 10/01/20		09/16/2013	Tax Free Exchange		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	21,858	10/01/2020
88732J-AK-4	TIME WARNER CABLE INC 6.200% 07/01/13		07/01/2013	Maturity		1,000,000	1,000,000	997,880	999,763	0	237	0	237	0	1,000,000	0	0	0	62,000	07/01/2013
88732J-BD-9	TIME WARNER CABLE INC 4.500% 09/15/42		11/13/2013	MORGAN STANLEY FIXED INC		741,110	1,000,000	994,390	994,455	0	107	0	107	0	994,562	0	(253,452)	(253,452)	57,250	09/15/2042
890027-AA-3	TOMKINS LLC 9.000% 10/01/18		09/01/2013	Call 103.0000		51,500	50,000	50,637	50,528	0	(82)	0	(82)	0	50,446	0	1,054	1,054	4,163	10/01/2014
89170N-AA-4	TOWER AUTO HLDGS 10.625% 09/01/17		02/13/2013	LAZARD FRERES		935,778	845,000	911,192	892,746	0	(622)	0	(622)	0	892,125	0	43,653	43,653	34,858	09/01/2017
89233P-5S-1	TOYOTA MOTOR CREDIT CORP 2.050% 01/12/17		09/27/2013	FTN FINANCIAL SECURITIES		3,075,060	3,000,000	2,995,050	2,995,970	0	728	0	728	0	2,996,698	0	78,362	78,362	75,167	01/12/2017
89233P-5W-2	TOYOTA MOTOR CREDIT CORP CORPFLOAT 0.501% 01/24/13		01/24/2013	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	3,943	01/24/2013
89566E-AA-6	TRISTATE GEN/TRANS ASSN 6.040% 01/31/18		01/31/2013	Redemption 100.0000		775,672	775,672	777,697	776,567	0	(895)	0	(895)	0	775,672	0	0	0	23,425	11/13/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
901109-AB-4	TUTOR PERINI CORP 7.625% 11/01/18		10/16/2013	Various		1,002,728	950,000	956,478	954,625	0	(336)	0	(336)	0	954,289	0	48,438	48,438	29,851	11/01/2014
90270R-BF-0	UBSBB 2012-C4 AAB 2.459% 12/10/45		11/06/2013	KGS-ALPHA CAPITAL MARKETS		1,961,250	2,000,000	2,049,995	2,049,795	0	(5,713)	0	(5,713)	0	2,044,082	0	(82,832)	(82,832)	46,583	03/25/2020
90321N-AA-0	UR FINANCING ESCROW CORP 5.750% 07/15/18		01/15/2013	Tax Free Exchange		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	3,163	07/15/2015
90321N-AB-8	UR FINANCING ESCROW CORP 7.375% 05/15/20		01/11/2013	Tax Free Exchange		267,913	261,000	268,830	267,943	0	(30)	0	(30)	0	267,913	0	0	0	2,994	05/15/2016
90321N-AC-6	UR FINANCING ESCROW CORP 7.625% 04/15/22		01/11/2013	Tax Free Exchange		383,008	376,000	383,640	383,028	0	(21)	0	(21)	0	383,008	0	0	0	6,849	04/15/2017
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		02/13/2013	GLEACHER & CO SEC INC		39,293	31,000	31,000	31,000	0	0	0	0	0	31,000	0	8,293	8,293	638	08/31/2015
90333L-AE-2	US CONCRETE INC 9.500% 08/31/15		03/22/2013	Taxable Exchange		45,518	34,000	34,000	34,000	0	0	0	0	0	34,000	0	11,518	11,518	996	08/31/2015
904851-AA-0	UNIONBANCAL CORPORATION 5.250% 12/16/13		12/16/2013	Maturity		1,000,000	1,000,000	996,370	999,567	0	433	0	433	0	1,000,000	0	0	0	52,500	12/16/2013
91159H-GX-2	US BANCORP 2.450% 07/27/15		09/23/2013	STIFEL NICHOLAS		5,167,700	5,000,000	4,995,100	4,997,405	0	727	0	727	0	4,998,131	0	169,569	169,569	142,576	07/27/2015
91359P-AE-0	UNIVERSAL HOSPITAL SERV 3.722% 06/01/15		03/14/2013	Call 100.0000		908,000	908,000	762,720	829,986	0	6,034	0	6,034	0	836,020	0	71,980	71,980	10,137	06/01/2015
92552V-AG-5	VIASAT INC 6.875% 06/15/20		01/11/2013	Tax Free Exchange		1,333,337	1,290,000	1,335,150	1,333,527	0	(189)	0	(189)	0	1,333,337	0	0	0	6,405	06/15/2018
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		11/18/2013	BARCLAYS		5,313	5,000	5,000	5,000	0	0	0	0	0	5,000	0	313	313	371	04/15/2014
92839U-AF-4	VISTEON CORP 6.750% 04/15/19		12/16/2013	Call 103.0000		259,560	252,000	252,000	252,000	0	0	0	0	0	252,000	0	7,560	7,560	19,892	04/15/2014
92903P-AA-7	VORNADO DP LLC 2010-VNO A1 2.970% 09/13/28		12/01/2013	Paydown		272,475	272,475	272,475	272,411	0	64	0	64	0	272,475	0	0	0	4,410	07/07/2017
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		12/01/2013	Paydown		176,905	176,905	147,716	154,301	0	22,604	0	22,604	0	176,905	0	0	0	4,745	09/02/2018
929766-MU-4	WBCMT 2003-C9 A4 5.012% 12/15/35		12/01/2013	Paydown		2,388,436	2,388,436	2,302,602	2,373,324	0	15,112	0	15,112	0	2,388,436	0	0	0	89,727	12/19/2013
929766-NQ-2	WBCMT 2004-C10 A4 4.748% 02/15/41		12/01/2013	Paydown		546,390	546,390	480,482	529,145	0	17,246	0	17,246	0	546,390	0	0	0	22,997	01/16/2014
929766-TM-5	WBCMT 2004-C12 A 4 5.470% 07/15/41		12/01/2013	Paydown		489,666	489,666	479,892	487,021	0	2,645	0	2,645	0	489,666	0	0	0	26,298	05/22/2014
92976B-BL-5	WBCMT 2005-C22 5.309% 12/15/44		09/01/2013	Paydown		290,499	290,499	292,553	290,499	0	0	0	0	0	290,499	0	0	0	9,305	01/15/2014
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		05/30/2013	PIERPONT SECURITIES		1,070,770	1,103,176	1,094,385	1,106,573	0	(2,556)	0	(2,556)	0	1,104,017	0	(33,246)	(33,246)	25,787	05/05/2019
93934F-BL-5	WMALT 2005-7 2CB1 5.500% 08/25/35		06/01/2013	Paydown		110,257	110,257	109,378	110,596	0	(339)	0	(339)	0	110,257	0	0	0	6,885	05/05/2019
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		12/01/2013	Paydown		65,954	75,265	69,500	69,652	0	(3,699)	0	(3,699)	0	65,954	0	0	0	2,626	08/01/2019
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		12/05/2013	Paydown		92,872	92,872	60,638	59,875	0	33,308	311	32,997	0	92,872	0	0	0	1,911	07/02/2025
94983L-AY-3	WFMBS 2006-2 2A5 5.500% 03/25/36		12/05/2013	Paydown		779,058	789,198	766,974	771,292	0	8,402	636	7,766	0	779,058	0	0	0	24,344	04/10/2019
94984Y-AP-3	WFMBS 2006-16 A14 5.000% 11/25/36		06/01/2013	Paydown		991,727	991,727	963,369	988,913	0	2,813	0	2,813	0	991,727	0	0	0	12,829	06/25/2013
95235L-AK-6	WEST CORP LOAN 0.164% 06/30/18		02/21/2013	Redemption 100.0000		1,050,000	1,050,000	1,042,133	1,042,496	0	7,504	0	7,504	0	1,050,000	0	0	0	21,471	06/30/2018
971885-AP-3	WILSHIRE MTG LOAN TR 97-2 M3 7.770% 05/25/28		12/01/2013	Paydown		4,900	4,900	4,981	4,901	0	(1)	0	(1)	0	4,900	0	0	0	242	11/01/2020
97381W-AU-8	WINDSTREAM CORP 7.500% 04/01/23		02/12/2013	Various		536,178	503,000	503,000	503,000	0	0	0	0	0	503,000	0	33,178	33,178	13,319	04/01/2019
976656-CE-6	WISC ELEC POWER 3.650% 12/15/42		11/04/2013	WELLS FARGO		3,459,360	4,000,000	3,984,080	3,984,095	0	269	0	269	0	3,984,364	0	(525,004)	(525,004)	132,211	12/15/2042
98310W-AD-0	WYNDHAM WORLDWIDE 9.875% 05/01/14		03/21/2013	Call 100.0000		2,500,000	2,500,000	2,395,025	2,466,050	0	5,323	0	5,323	0	2,471,373	0	28,627	28,627	350,432	05/01/2014
03746A-AC-4	APACHE FINANCE CANADA 4.375% 05/15/15	A	12/19/2013	Call 100.0000		3,000,000	3,000,000	2,720,600	2,910,315	0	35,110	0	35,110	0	2,945,425	0	54,575	54,575	311,406	05/15/2015
06417E-6E-8	BNS CD 0.410% 08/15/13	A	05/21/2013	MELLON CAPITAL MKT		900,576	900,000	900,000	900,000	0	0	0	0	0	900,000	0	576	576	2,100	08/15/2013
06417E-6E-8	BNS CD 0.410% 08/15/13	A	08/15/2013	Maturity		1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	6,190	08/15/2013
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A	08/15/2013	NATIONAL BANK OF CANADA		1,107,280	1,000,000	1,058,000	1,056,801	0	(698)	0	(698)	0	1,056,103	0	51,177	51,177	58,160	03/15/2038
146900-AL-9	CASCADES INC 7.875% 01/15/20	A	02/05/2013	Various		331,290	309,000	305,471	306,190	0	29	0	29	0	306,219	0	25,071	25,071	13,606	01/15/2015
15135U-AH-2	CENOVUS ENERGY INC 4.450% 09/15/42	A	11/04/2013	NATIONAL BANK OF CANADA		1,830,800	2,000,000	1,995,640	1,995,714	0	98	0	98	0	1,995,812	0	(165,012)	(165,012)	108,778	09/15/2042
443628-AA-0	HUDBAY MINERALS INC 9.500% 10/01/20	A	02/28/2013	Tax Free Exchange		756,000	756,000	756,000	756,000	0	0	0	0	0	756,000	0	0	0	32,918	10/01/2018
74819R-AN-6	QUEBECOR MEDIA INC 5.750% 01/15/23	A	05/21/2013	Tax Free Exchange		508,000	508,000	508,000	508,000	0	0	0	0	0	508,000	0	0	0	12,658	01/15/2023
03938L-AP-9	ARCELORMITTAL 7.500% 10/15/39	F	10/25/2013	DEUTSCHE BANK		593,010	599,000	580,041	580,065	0	263	0	263	0	580,329	0	12,681	12,681	46,797	10/15/2039
055451-AQ-1	BHP FINANCE USA 2.875% 02/24/22	F	12/06/2013	Various		5,738,410	6,000,000	5,943,840	5,948,011	0	4,477	0	4,477	0	5,952,488	0	(214,078)	(214,078)	214,826	02/24/2022
24023C-AB-2	DBS BANK LTD/SINGAPORE 2.350% 02/28/17	F	09/17/2013	BANK of AMERICA SEC		5,057,850	5,000,000	4,999,300	4,999,412	0	98	0	98	0	4,999,510	0	58,340	58,340	124,681	02/28/2017
35177P-AV-9	ORANGE SA 2.750% 09/14/16	F	09/25/2013	BARCLAYS		3,091,740	3,000,000	2,984,040	2,987,968	0	2,326	0	2,326	0	2,990,294	0	101,446	101,446	86,167	09/14/2016
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	02/07/2013	Tax Free Exchange		205,673	190,000	206,853	205,977	0	(304)	0	(304)	0	205,673	0	0	0	4,286	10/15/2015
45903P-AA-5	INTL AUTOMOTIVE COMPONEN 9.125% 06/01/18	F	10/01/2013	BANK of AMERICA SEC		154,125	150,000	150,000	150,000	0	0	0	0	0	150,000	0	4,125	4,125	11,520	06/01/2017
63938N-AB-0	NAVIOS SA LOGIST 9.250% 04/15/19	F	02/22/2013	BANK of AMERICA SEC		466,200	444,000	446,723	446,390	0	(72)	0	(72)	0	446,318	0	19,882	19,882	15,059	04/15/2017
85771P-AG-7	STATOIL 2.450% 01/17/23	F	12/05/2013	BARCLAYS		909,500	1,000,000	998,720	998,721	0	146	0	146	0	998,867	0	(89,367)	(89,367)	25,793	01/17/2023
858577-AP-4	STENA AB 7.000% 12/01/16	F	04/05/2013	Call 100.0000		1,161,000	1,161,000	1,078,925	1,104,802	0	3,206	0	3,206	0	1,108,008	0	52,992	52,992	27,993	12/01/2016
87019E-AL-9	SWEDBANK AB 2.900% 01/14/13	F	01/14/2013	Maturity		5,000,000	5,000,000	4,995,750	4,999,954	0	46	0	46	0	5,000,000	0	0	0	72,500	01/14/2013
87927V-AE-8	TELECOM ITALIA CAPITAL 5.250% 11/15/13	F	11/15/2013	Maturity		1,000,000	1,000,000	981,274	997,794	0	2,206	0	2,206	0	1,000,000	0	0	0	52,500	11/15/2013
92857W-AF-7	VODAFONE GROUP PLC 5.000% 12/16/13	F	12/16/2013	Maturity		1,000,000	1,000,000	985,390	998,293	0	1,707	0	1,707	0	1,000,000	0	0	0	50,000	12/16/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97314X-AE-4	WIND ACQUISITION FIN SA 11.750% 07/15/17	F	01/09/2013	CREDIT SUISSE FIRST BOSTON		457,920	424,000	420,678	421,328	0	8	0	8	0	421,336	0	36,584	36,584	24,772	07/15/2014
G20440-AX-3	COMPASS GROUPL PLC PP 3.980% 10/01/21	F	06/28/2013	BARCLAYS		4,132,360	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	132,360	132,360	123,380	10/01/2021
G3157#-AA-2	EUROPEAN METALS 3.870% 12/17/19	R	12/17/2013	Redemption 100.0000		222,222	222,222	222,222	222,222	0	0	0	0	0	222,222	0	0	0	8,933	06/17/2017
N55578-AB-5	MEDIQ NV PP 4.570% 10/20/21	F	03/15/2013	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	396,474	10/20/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						253,199,061	263,452,337	252,984,522	251,352,585	2,902,424	357,217	478,178	2,781,463	0	254,134,052	0	(984,638)	(984,638)	11,874,508	XXX
902973-88-2	U S BANCORP SERIES D		06/03/2013	Various		6,000,000	240,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	303,190	
659437-AA-5	NORTH FORK CAP 8.000% 12/15/27		01/02/2013	Call 101.9035		2,038,070	2,000,000	2,046,240	2,018,639	0	(9)	0	(9)	0	2,018,631	0	19,439	19,439	7,556	12/15/2013
17306R-20-4	CITIGROUP CAPITAL VIII		04/16/2013	TENDER OFFER		4,825,000	193,000	4,908,968	4,823,265	0	(45)	0	(45)	0	4,823,220	0	1,780	1,780	112,711	09/19/2031
4899999. Subtotal - Bonds - Hybrid Securities						12,863,070	2,433,000	12,955,208	12,841,904	0	(54)	0	(54)	0	12,841,851	0	21,219	21,219	423,457	XXX
8399997. Total - Bonds - Part 4						438,526,447	440,183,595	441,102,215	439,298,184	2,902,424	(168,747)	478,178	2,255,499	0	441,553,688	0	(3,076,891)	(3,076,891)	14,724,267	XXX
8399998. Total - Bonds - Part 5						126,984,408	126,683,073	128,530,928		0	(534,453)	0	(534,453)	0	127,996,472	0	(1,012,061)	(1,012,061)	1,961,871	XXX
8399999. Total - Bonds						565,510,855	566,866,668	569,633,143	439,298,184	2,902,424	(703,200)	478,178	1,721,046	0	569,550,160	0	(4,088,952)	(4,088,952)	16,686,138	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
001765-10-6	AMR Corp.		06/18/2013	INSTINET	1,971.000	9,189		828	1,567	(739)	0	0	(739)	0	828	0	8,361	8,361	0	
00484M-10-6	ACORDA THERAPEUTICS INC		08/28/2013	Various	17,145.000	546,160		436,664	426,225	10,439	0	0	10,439	0	436,664	0	109,496	109,496	0	
00724F-10-1	ADOBE SYSTEMS INC		01/02/2013	BNY CONVERG-SOFT	19.000	725		638	716	(78)	0	0	(78)	0	638	0	88	88	0	
016255-10-1	ALIGN TECHNOLOGY INC		01/10/2013	Various	28,590.000	783,065		855,680	793,373	62,308	0	0	62,308	0	855,680	0	(72,616)	(72,616)	0	
020002-10-1	ALLSTATE CORPORATION		04/08/2013	SIDOTI & CO LLC	9,167.000	453,979		228,111	368,238	(140,127)	0	0	(140,127)	0	228,111	0	225,868	225,868	2,292	
020002-10-1	ALLSTATE CORPORATION		05/17/2013	BARCLAYS	19,200.000	913,516		477,774	771,264	(293,490)	0	0	(293,490)	0	477,774	0	435,741	435,741	4,800	
03820C-10-5	APPLIED INDUSTRIAL TECH INC		10/03/2013	Various	10,509.000	498,417		341,029	441,483	(100,455)	0	0	(100,455)	0	341,029	0	157,388	157,388	3,508	
043176-10-6	ARUBA NETWORKS INC		05/17/2013	Various	63,301.000	1,009,380		1,331,496	1,312,863	18,634	0	0	18,634	0	1,331,496	0	(322,117)	(322,117)	0	
045327-10-3	ASPEN TECHNOLOGY INC		10/30/2013	Various	21,223.000	713,727		335,742	586,604	(250,862)	0	0	(250,862)	0	335,742	0	377,985	377,985	0	
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		11/08/2013	Various	63,570.000	1,132,345		1,357,923	1,178,588	179,335	0	0	179,335	0	1,357,923	0	(225,577)	(225,577)	0	
059692-10-3	BANCORPSOUTH INC		09/19/2013	Various	42,825.000	794,972		597,482	622,676	(25,193)	0	0	(25,193)	0	597,482	0	197,490	197,490	1,936	
06647F-10-2	BANKRATE INC		10/30/2013	Various	58,135.000	1,092,924		679,315	723,781	(44,466)	0	0	(44,466)	0	679,315	0	413,609	413,609	0	
077454-10-6	BELDEN CDT INC		12/10/2013	Various	24,104.000	1,390,899		826,885	1,084,439	(257,554)	0	0	(257,554)	0	826,885	0	564,014	564,014	2,164	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/09/2013	Various	19,468.000	1,216,551		429,027	957,826	(528,798)	0	0	(528,798)	0	429,027	0	787,523	787,523	0	
09180C-10-6	BJ'S RESTAURANTS INC		08/09/2013	Various	18,379.000	594,972		783,490	604,669	178,821	0	0	178,821	0	783,490	0	(188,518)	(188,518)	0	
09227Q-10-0	BLACKBAUD INC		10/28/2013	Various	16,818.000	610,957		467,540	383,955	83,585	0	0	83,585	0	467,540	0	143,417	143,417	4,755	
100557-10-7	BOSTON BEER COMPANY INC-A		04/12/2013	Various	4,568.000	706,997		474,479	614,168	(139,689)	0	0	(139,689)	0	474,479	0	232,518	232,518	0	
118255-10-8	BUCKEYE TECHNOLOGIES INC		05/28/2013	Various	31,100.000	1,163,558		864,716	892,881	(28,165)	0	0	(28,165)	0	864,716	0	298,842	298,842	5,598	
119848-10-9	BUFFALO WILD WINGS INC		06/18/2013	Various	14,960.000	1,439,323		941,683	1,089,387	(147,704)	0	0	(147,704)	0	941,683	0	497,640	497,640	0	
127387-10-8	CADENCE DESIGN SYS INC		08/28/2013	INSTINET	18,503.000	258,344		181,556	249,976	(68,420)	0	0	(68,420)	0	181,556	0	76,788	76,788	0	
14754D-10-0	CASH AMERICA INTL INC		03/27/2013	Various	28,110.000	1,434,857		1,093,716	1,115,124	(21,408)	0	0	(21,408)	0	1,093,716	0	341,141	341,141	984	
149205-10-6	CATO CORP-CLASS A		03/28/2013	Various	31,618.000	775,559		779,060	867,282	(88,222)	0	0	(88,222)	0	779,060	0	(3,501)	(3,501)	1,581	
163893-20-9	CHEMTURA CORP		09/18/2013	Various	14,205.000	329,038		246,783	301,998	(55,215)	0	0	(55,215)	0	246,783	0	82,255	82,255	0	
168615-10-2	CHICO'S FAS INC		08/27/2013	Various	76,283.000	1,300,693		1,032,759	1,408,184	(375,425)	0	0	(375,425)	0	1,032,759	0	267,934	267,934	6,394	
17243V-10-2	CINEMARK HOLDINGS INC		11/06/2013	Various	44,224.000	1,371,170		1,029,598	1,148,940	(119,342)	0	0	(119,342)	0	1,029,598	0	341,573	341,573	18,153	
179895-10-7	CLARCOR INC		09/19/2013	Various	12,365.000	662,086		487,304	590,800	(103,495)	0	0	(103,495)	0	487,304	0	174,782	174,782	4,471	
19259P-30-0	COINSTAR INC		05/15/2013	Various	29,233.000	1,584,649		1,474,180	1,520,408	(46,228)	0	0	(46,228)	0	1,474,180	0	110,468	110,468	0	
20564W-10-5	COMSCORE INC		05/22/2013	Various	54,782.000	1,053,846		938,756	754,896	183,860	0	0	183,860	0	938,756	0	115,090	115,090	0	
237266-10-1	DARLING INTERNATIONAL INC		10/23/2013	Various	23,709.000	482,208		354,517	380,292	(25,775)	0	0	(25,775)	0	354,517	0	127,690	127,690	0	
252131-10-7	DEXCOM INC		08/28/2013	Various	17,608.000	421,707		196,574	239,293	(42,719)	0	0	(42,719)	0	196,574	0	225,134	225,134	0	
262037-10-4	DRIL-QUIP INC		11/01/2013	Various	17,310.000	1,728,877		1,212,093	1,264,496	(52,403)	0	0	(52,403)	0	1,212,093	0	516,785	516,785	0	
283702-10-8	EL PASO PIPELINE PARTNERS LP		08/23/2013	INSTINET	99.000	4,224		3,371	3,660	(289)	0	0	(289)	0	3,371	0	853	853	184	
283702-10-8	EL PASO PIPELINE PARTNERS LP		07/19/2013	BARCLAYS	16,700.000	722,095		568,085	617,399	(49,314)	0	0	(49,314)	0	568,085	0	154,011	154,011	20,541	
29084Q-10-0	EMCOR GROUP INC		10/02/2013	Various	8,154.000	314,354		270,636	282,210	(11,574)	0	0	(11,574)	0	270,636	0	43,717	43,717	978	
292554-10-2	ENCORE CAPITAL GROUP INC		03/22/2013	Various	16,692.000	493,607		366,635	511,109	(144,474)	0	0	(144,474)	0	366,635	0	126,972	126,972	0	
29266S-10-6	ENDOLOGIX INC		08/28/2013	Various	10,619.000	170,242		147,901	151,215	(3,313)	0	0	(3,313)	0	147,901	0	22,341	22,341	0	
29275Y-10-2	ENERSYS		12/11/2013	Various	14,146.000	777,955		522,076	532,314	(10,238)	0	0	(10,238)	0	522,076	0	255,879	255,879	2,310	
296315-10-4	ESCO TECHNOLOGIES INC		05/22/2013	Various	24,583.000	836,266		862,758	919,650	(56,892)	0	0	(56,892)	0	862,758	0	(26,492)	(26,492)	3,933	
302301-10-6	EZCORP INC-CL A		11/11/2013	Various	59,490.000	863,410		801,159	1,183,256	(382,097)	0	0	(382,097)	0	801,159	0	62,251	62,251	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30241L-10-9	FEI COMPANY		10/29/2013	Various	11,420.000	879,468		511,289	633,467	(122,179)	0	0	(122,179)	0	511,289	0	368,179	368,179	2,959	
31620R-10-5	FIDELITY NATIONAL TITLE		01/02/2013	BNY CONVERG-SOFT	93.000	2,272		1,547	2,190	(643)	0	0	(643)	0	1,547	0	724	724	0	
31942D-10-7	FIRST CASH FINL SVCS INC		05/17/2013	Various	27,335.000	1,482,902		548,113	1,356,363	(808,250)	0	0	(808,250)	0	548,113	0	934,789	934,789	0	
34385P-10-8	FLUIDIGM CORP		12/26/2013	Various	40,953.000	1,116,195		594,539	586,037	8,501	0	0	8,501	0	594,539	0	521,656	521,656	0	
349853-10-1	FORWARD AIR CORPORATION		10/15/2013	Various	29,469.000	1,139,408		1,030,039	1,031,710	(1,671)	0	0	(1,671)	0	1,030,039	0	109,369	109,369	6,976	
37244C-10-1	GENOMIC HEALTH INC		08/28/2013	INSTINET	6,481.000	208,259		130,901	176,542	(45,642)	0	0	(45,642)	0	130,901	0	77,358	77,358	0	
402635-30-4	GULFPORT ENERGY CORP		07/18/2013	Various	42,320.000	1,864,298		1,088,640	1,617,470	(528,831)	0	0	(528,831)	0	1,088,640	0	775,658	775,658	0	
40425J-10-1	HMS HOLDINGS CORP		05/06/2013	Various	19,130.000	471,312		365,055	495,850	(130,795)	0	0	(130,795)	0	365,055	0	106,257	106,257	0	
45256B-10-1	IMPAX LABORATORIES INC		03/28/2013	Various	63,780.000	989,151		1,445,586	1,306,852	138,734	0	0	138,734	0	1,445,586	0	(456,435)	(456,435)	0	
45784P-10-1	INSULET CORP		10/15/2013	Various	34,220.000	1,029,680		516,604	726,148	(209,544)	0	0	(209,544)	0	516,604	0	513,076	513,076	0	
458140-10-0	INTEL CORPORATION		12/20/2013	BARCLAYS	97,484.000	2,210,876		2,606,297	2,010,120	596,177	0	0	596,177	0	2,606,297	0	(395,422)	(395,422)	25,646	
46625H-10-0	JP MORGAN CHASE & CO		01/02/2013	BNY CONVERG-SOFT	88.000	3,909		3,676	3,869	(194)	0	0	(194)	0	3,676	0	234	234	26	
48123V-10-2	J2 GLOBAL INC		08/28/2013	Various	17,122.000	812,748		411,351	523,933	(112,582)	0	0	(112,582)	0	411,351	0	401,397	401,397	9,094	
502160-10-4	LSB INDUSTRIES INC		08/28/2013	INSTINET	7,508.000	231,409		225,940	265,933	(39,994)	0	0	(39,994)	0	225,940	0	5,470	5,470	0	
513847-10-3	LANCASTER COLONY CORP		10/01/2013	Various	4,000.000	308,648		277,027	276,760	267	0	0	267	0	277,027	0	31,621	31,621	3,611	
53217R-20-7	LIFE TIME FITNESS INC		02/20/2013	Various	26,455.000	1,178,046		1,186,397	1,301,851	(115,453)	0	0	(115,453)	0	1,186,397	0	(8,351)	(8,351)	0	
535555-10-6	LINDSAY CORP		02/25/2013	Various	8,281.000	714,193		530,453	663,474	(133,020)	0	0	(133,020)	0	530,453	0	183,740	183,740	492	
535678-10-6	LINEAR TECHNOLOGY CORP		01/02/2013	BNY CONVERG-SOFT	66.000	2,336		2,063	2,264	(201)	0	0	(201)	0	2,063	0	273	273	0	
548661-10-7	LOWES COMPANIES		01/02/2013	BNY CONVERG-SOFT	71.000	2,552		1,733	2,522	(788)	0	0	(788)	0	1,733	0	819	819	0	
577933-10-4	MAXIMUS INC		11/15/2013	Various	12,763.000	1,045,391		409,154	806,845	(397,691)	0	0	(397,691)	0	409,154	0	636,237	636,237	2,504	
585055-10-6	MEDTRONIC INC		10/08/2013	BTIG LLC-EQUITY	36,000.000	1,893,484		1,248,273	1,476,720	(228,447)	0	0	(228,447)	0	1,248,273	0	645,211	645,211	29,520	
594901-10-0	MICROS SYSTEMS INC		06/13/2013	Various	20,347.000	850,578		786,641	863,527	(76,886)	0	0	(76,886)	0	786,641	0	63,937	63,937	0	
595137-10-0	MICROSEMI CORP		08/28/2013	INSTINET	11,043.000	286,155		178,924	232,345	(53,421)	0	0	(53,421)	0	178,924	0	107,232	107,232	0	
596278-10-1	MIDDLEBY CORP		11/19/2013	Various	7,393.000	1,543,710		703,139	947,857	(244,717)	0	0	(244,717)	0	703,139	0	840,571	840,571	0	
62541B-10-1	MULTI-FINELINE ELECTRONIX		01/24/2013	Various	22,257.000	358,637		585,949	449,814	136,135	0	0	136,135	0	585,949	0	(227,312)	(227,312)	0	
637071-10-1	NATIONAL OILWELL VARCO INC		10/18/2013	BARCLAYS	7,500.000	564,590		572,019	512,625	59,394	0	0	59,394	0	572,019	0	(7,429)	(7,429)	4,875	
65473P-10-5	NISOURCE INC		06/04/2013	BNY CONVERG-SOFT	41,206.000	1,167,984		800,459	1,025,617	(225,159)	0	0	(225,159)	0	800,459	0	367,526	367,526	19,779	
655844-10-8	NORFOLK SOUTHERN CORP		02/28/2013	BLOOMBERG TRADEBOOK	52.000	3,781		3,436	3,216	220	0	0	220	0	3,436	0	344	344	26	
655844-10-8	NORFOLK SOUTHERN CORP		01/29/2013	BARCLAYS	10,200.000	673,083		674,006	630,768	43,238	0	0	43,238	0	674,006	0	(923)	(923)	0	
67072V-10-3	NXSTAGE MEDICAL INC		08/28/2013	INSTINET	18,009.000	224,252		253,048	202,601	105,190	0	54,743	50,447	0	253,048	0	(28,796)	(28,796)	0	
674215-10-8	OASIS PETROLEUM INC		04/19/2013	Various	39,610.000	1,397,194		1,201,648	1,259,598	(57,950)	0	0	(57,950)	0	1,201,648	0	195,546	195,546	0	
679580-10-0	OLD DOMINION FREIGHT LINE		09/17/2013	Various	23,571.000	1,010,596		696,944	808,014	(111,070)	0	0	(111,070)	0	696,944	0	313,652	313,652	0	
680033-10-7	OLD NATIONAL BANCORP		09/19/2013	Various	18,729.000	260,066		221,319	222,313	(994)	0	0	(994)	0	221,319	0	38,747	38,747	4,374	
683399-10-9	ONYX PHARMACEUTICALS INC		09/10/2013	Various	29,330.000	3,190,223		1,215,738	2,215,295	(999,557)	0	0	(999,557)	0	1,215,738	0	1,974,485	1,974,485	0	
69351T-10-6	PPL CORPORATION		06/04/2013	SOCIETE GENERALE	2,603.000	77,117		73,997	74,524	(527)	0	0	(527)	0	73,997	0	3,121	3,121	1,894	
698813-10-2	PAPA JOHN'S INTL INC		11/07/2013	Various	16,470.000	1,091,124		832,394	904,697	(72,304)	0	0	(72,304)	0	832,394	0	258,730	258,730	922	
699173-20-9	PARAMETRIC TECHNOLOGY CORP		01/29/2013	Tax Free Exchange	35,568.000	664,460		664,460	800,636	(136,176)	0	0	(136,176)	0	664,460	0	0	0	0	
708160-10-6	J C PENNEY		09/30/2013	Various	21,383.000	201,346		471,279	421,459	49,820	0	0	49,820	0	471,279	0	(269,934)	(269,934)	0	
716748-10-8	PETROQUEST ENERGY INC		02/28/2013	Various	186,643.000	793,943		965,081	923,883	41,198	0	0	41,198	0	965,081	0	(171,139)	(171,139)	0	
736400-10-5	PORTFOLIO RECOVERY ASSOCIATE		11/19/2013	Various	6,302.000	956,001		372,341	673,396	(301,055)	0	0	(301,055)	0	372,341	0	583,659	583,659	0	
739276-10-3	POWER INTEGRATIONS INC		08/28/2013	INSTINET	3,203.000	164,599		119,968	107,653	12,315	0	0	12,315	0	119,968	0	44,631	44,631	564	
741511-10-9	PRICESMART INC		10/01/2013	Various	1,584.000	139,010		104,845	121,952	(17,107)	0	0	(17,107)	0	104,845	0	34,165	34,165	475	
74975N-10-5	RTI SURGICAL INC		11/01/2013	Various	225,125.000	710,969		686,583	961,284	(274,701)	0	0	(274,701)	0	686,583	0	24,386	24,386	0	
754212-10-8	RAVEN INDUSTRIES INC		09/20/2013	INSTINET	6,864.000	213,072		189,500	180,935	8,565	0	0	8,565	0	189,500	0	23,572	23,572	1,550	
755111-50-7	RAYTHEON CO		04/18/2013	Morgan Stanley	48,841.000	2,733,364		2,030,112	2,811,288	(781,176)	0	0	(781,176)	0	2,030,112	0	703,252	703,252	51,283	
760112-10-2	RENTECH INC		10/28/2013	Various	325,465.000	606,864		870,744	855,973	14,771	0	0	14,771	0	870,744	0	(263,880)	(263,880)	0	
775711-10-4	ROLLINS INC		03/11/2013	Various	26,550.000	644,950		494,220	585,162	(90,942)	0	0	(90,942)	0	494,220	0	150,729	150,729	2,390	
781295-10-0	RUE21 INC		06/28/2013	Various	22,790.000	930,674		605,874	647,008	(41,134)	0	0	(41,134)	0	605,874	0	324,800	324,800	0	
795435-10-6	SALIX PHARMACEUTICALS LTD		08/28/2013	Various	12,321.000	819,375		357,722	498,631	(140,908)	0	0	(140,908)	0	357,722	0	461,652	461,652	0	
83088M-10-2	SKYWORKS SOLUTIONS INC		10/30/2013	Various	25,025.000	558,365		518,999	508,008	10,991	0	0	10,991	0	518,999	0	39,366	39,366	0	
84760C-10-7	SPECTRANETICS CORP		12/24/2013	Various	66,939.000	1,277,484		436,442	988,689	(552,247)	0	0	(552,247)	0	436,442	0	841,042	841,042	0	
871237-10-3	SYKES ENTERPRISES INC		10/07/2013	Various	26,491.000	444,747		421,411	403,193	18,218	0	0	18,218	0	421,411	0	23,336	23,336	0	
87157D-10-9	SYNAPTICS INC		10/25/2013	Various	15,366.000	663,006		506,062	460,519	45,543	0	0	45,543	0	506,062	0	156,944	156,944	0	
87162W-10-0	SYNNEX CORP		09/25/2013	Various	13,027.000	640,308		465,574	447,868	17,706	0	0	17,706	0	465,574	0	174,734	174,734	0	
872375-10-0	TECO ENERGY INC		02/22/2013	Various	106,023.000	1,805,785		1,851,534	1,776,945	74,589	0	0	74,589	0	1,851,534	0	(45,749)	(45,749)	15,991	
88162G-10-3	TETRA TECH INC		09/05/2013	Various	52,515.000	1,253,699		1,374,624	1,390,072	(15,448)	0	0	(15,448)	0	1,374,624	0	(120,925)	(120,925)	0	
882681-10-9	TEXAS ROADHOUSE INC		11/14/2013	Various	26,751.000	656,672		440,501	449,417	(8,916)	0	0	(8,916)	0	440,501	0	216,171	216,171	6,407	
885175-30-7	THORATEC CORP		08/28/2013	Various	22,446.000	828,290		748,103	842,174	(94,071)	0	0	(94,071)	0	748,103	0	80,188	80,188	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88579Y-10-1	3M CO.		02/15/2013	BARCLAYS	20,000.000	1,927,557		1,465,210	1,857,000	(391,790)	0	0	(391,790)	0	1,465,210	0	462,347	462,347	64	
88732J-20-7	TIME WARNER CABLE INC		07/10/2013	BNY CONVERG-SOFT	1,428.000	161,167		62,118	138,787	(76,669)	0	0	(76,669)	0	62,118	0	99,049	99,049	1,856	
88732J-20-7	TIME WARNER CABLE INC		12/20/2013	BARCLAYS	41,636.000	5,209,174		2,665,358	4,046,603	(1,381,245)	0	0	(1,381,245)	0	2,665,358	0	2,543,816	2,543,816	102,738	
89531P-10-5	TREX COMPANY INC		12/11/2013	Various	19,499.000	1,022,103		689,155	725,948	(36,793)	0	0	(36,793)	0	689,155	0	332,948	332,948	0	
896818-10-1	TRIUMPH GROUP INC		09/19/2013	Various	10,144.000	732,341		553,862	662,403	(108,541)	0	0	(108,541)	0	553,862	0	178,479	178,479	1,126	
89784N-10-4	TRUE RELIGION APPAREL INC		02/14/2013	Various	39,361.000	1,024,570		1,057,711	1,000,557	57,154	0	0	57,154	0	1,057,711	0	(33,141)	(33,141)	0	
91307C-10-2	UNITED THERAPEUTICS CORP		01/09/2013	Various	10,385.000	551,151		540,382	554,767	(14,385)	0	0	(14,385)	0	540,382	0	10,769	10,769	0	
92335C-10-6	VERA BRADLEY INC		06/06/2013	Various	48,953.000	991,825		1,173,893	1,228,720	(54,827)	0	0	(54,827)	0	1,173,893	0	(182,068)	(182,068)	0	
92827P-10-2	VIRTUSA CORP		11/29/2013	Various	16,851.000	465,935		191,301	276,862	(85,561)	0	0	(85,561)	0	191,301	0	274,633	274,633	0	
92857F-10-7	VOCERA COMMUNICATIONS INC		05/17/2013	Various	40,310.000	631,686		910,295	1,011,781	(101,486)	0	0	(101,486)	0	910,295	0	(278,609)	(278,609)	0	
929740-10-8	WABTEC CORP		06/14/2013	Various	6,927.000	719,771		344,243	606,390	(262,146)	0	0	(262,146)	0	344,243	0	375,528	375,528	566	
931422-10-9	WALGREEN CO		10/08/2013	RUSSELL INVESTMENTS - SOFT	46.000	2,527		1,664	1,702	(38)	0	0	(38)	0	1,664	0	863	863	40	
98235T-10-7	WRIGHT MEDICAL GROUP INC		12/10/2013	Various	10,673.000	284,400		224,041	224,026	14	0	0	14	0	224,041	0	60,360	60,360	0	
87971M-20-2	TELUS CORPORATION	A	02/05/2013	Tax Free Exchange	2,143.000	116,188		116,188	139,595	(23,407)	0	0	(23,407)	0	116,188	0	0	0	1,389	
143658-30-0	CARNIVAL CRUISE UNIT	R	02/15/2013	BARCLAYS	6,500.000	242,315		215,365	239,005	(23,640)	0	0	(23,640)	0	215,365	0	26,950	26,950	0	
35177Q-10-5	ORANGE SA	F	07/05/2013	Tax Free Exchange	7,046.000	134,721		134,721	77,858	56,862	0	0	56,862	0	134,721	0	0	0	1,442	
636274-30-0	NATL GRID PLC RECEIPTS	F	04/03/2013	JP MORGAN - EQ	3,708.000	219,566		185,873	212,988	(27,115)	0	0	(27,115)	0	185,873	0	33,693	33,693	4,263	
G10082-14-0	ENERGY XXI BERMUDA	F	10/30/2013	Various	25,701.000	641,184		917,816	826,801	91,015	0	0	91,015	0	917,816	0	(276,633)	(276,633)	5,357	
N47279-10-9	INTERXION HOLDING NV	F	11/05/2013	Various	21,493.000	507,502		399,683	510,674	(110,990)	0	0	(110,990)	0	399,683	0	107,818	107,818	0	
N93540-10-7	VISTAPRINT NV	F	02/05/2013	KNIGHT SECURITIES	25,348.000	835,474		932,216	832,935	99,280	0	0	99,280	0	932,216	0	(96,741)	(96,741)	0	
P8744Y-10-2	STEINER LEISURE LTD	F	04/24/2013	Various	22,734.000	1,043,925		1,010,026	1,098,507	(88,481)	0	0	(88,481)	0	1,010,026	0	33,899	33,899	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						96,114,535	XXX	74,421,457	85,646,990	(11,170,789)	0	54,743	(11,225,532)	0	74,421,457	0	21,693,074	21,693,074	394,781	XXX
464287-64-8	ISHARES DJ US RUSSELL 2000		08/28/2013	Various	15,740.000	1,696,885		1,470,044	1,500,179	(30,136)	0	0	(30,136)	0	1,470,044	0	226,841	226,841	3,911	
9299999. Subtotal - Common Stocks - Mutual Funds						1,696,885	XXX	1,470,044	1,500,179	(30,136)	0	0	(30,136)	0	1,470,044	0	226,841	226,841	3,911	XXX
9799997. Total - Common Stocks - Part 4						97,811,420	XXX	75,891,501	87,147,169	(11,200,925)	0	54,743	(11,255,668)	0	75,891,501	0	21,919,915	21,919,915	398,692	XXX
9799998. Total - Common Stocks - Part 5						84,566,808	XXX	76,883,652		0	0	0	0	0	76,883,652	0	7,683,159	7,683,159	280,678	XXX
9799999. Total - Common Stocks						182,378,228	XXX	152,775,153	87,147,169	(11,200,925)	0	54,743	(11,255,668)	0	152,775,153	0	29,603,074	29,603,074	679,370	XXX
9899999. Total - Preferred and Common Stocks						182,378,228	XXX	152,775,153	87,147,169	(11,200,925)	0	54,743	(11,255,668)	0	152,775,153	0	29,603,074	29,603,074	679,370	XXX
9999999 - Totals						747,889,083	XXX	722,408,296	526,445,353	(8,298,501)	(703,200)	532,921	(9,534,622)	0	722,325,313	0	25,514,122	25,514,122	17,365,508	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 #765171 4.660% 12/27/61		09/01/2013	Interest Capitalization	12/01/2013	Paydown	428	428	428	428	0	0	0	0	0	0	0	0	11	0
36176F-Z5-0	G2 #765164 4.607% 10/20/61		09/01/2013	Interest Capitalization	11/01/2013	Paydown	1,327	1,327	1,327	1,327	0	0	0	0	0	0	0	0	28	0
36176F-Z9-2	G2 #765168 4.615% 11/22/61		10/01/2013	Interest Capitalization	11/01/2013	Paydown	876	876	876	876	0	0	0	0	0	0	0	0	18	0
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2013	Interest Capitalization	10/04/2013	STIFEL NICHOLAS	22,661	22,661	24,859	22,661	0	0	0	0	0	0	2,199	2,199	401	0
36176R-A9-3	G2 #773432 4.506% 01/20/62		09/01/2013	Interest Capitalization	10/01/2013	Paydown	99	99	99	99	0	0	0	0	0	0	0	0	1	0
36230U-YF-0	G2 4.684% 09/01/46		04/01/2013	Interest Capitalization	07/01/2013	Paydown	591	591	591	591	0	0	0	0	0	0	0	0	6	0
36230U-YL-7	G2 RF #759715 4.676% 10/26/61		08/01/2013	Interest Capitalization	09/01/2013	Paydown	392	392	392	392	0	0	0	0	0	0	0	0	7	0
36297E-ZY-4	G2 #710059 4.500% 11/20/60		11/01/2013	Interest Capitalization	12/01/2013	Paydown	1,067	1,067	1,067	1,067	0	0	0	0	0	0	0	0	23	0
690353-TF-4	OPIC VRDN 0.120% 06/15/17		05/13/2013	MELLON CAPITAL MKT	05/14/2013	MELLON CAPITAL MKT	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	1,292	1,268
912796-BN-8	TREASURY BILL 0.015% 12/05/13		09/05/2013	BARCLAYS	09/09/2013	BARCLAYS	405,000	404,985	404,990	404,985	0	0	0	0	0	0	6	6	0	0
0599999. Subtotal - Bonds - U.S. Governments							5,432,441	5,432,426	5,434,629	5,432,426	0	0	0	0	0	0	2,205	2,205	1,787	1,268
130333-CA-3	CALIFORNIA ST HSG FIN AGY RSDL 2.900% 02/01/42		04/19/2013	BANK of AMERICA SEC	12/01/2013	Redemption 100.0000	265,422	265,422	265,422	265,422	0	0	0	0	0	0	0	0	2,467	0
270777-AC-9	EAST Baton Rouge VRDN 0.010% 08/01/35		10/10/2013	MERRILL LYNCH-NY--FX INC	11/18/2013	MERRILL LYNCH-NY--FX INC	5,900,000	5,900,000	5,900,000	5,900,000	0	0	0	0	0	0	0	0	268	39
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		10/22/2013	NOMURA SECURITIES INTERNATIONA	12/01/2013	Paydown	43,565	43,020	43,565	43,565	0	545	0	545	0	0	0	0	140	73
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		10/17/2013	Cantor Fitzgerald Fixed	12/01/2013	Paydown	48,439	45,120	48,439	48,439	0	3,319	0	3,319	0	0	0	0	92	42
3138L4-GJ-6	FNMA AM3800 POOL # AM3800 2.760% 08/01/23		07/25/2013	DEUTSCHE BANK	12/01/2013	Paydown	17,868	17,158	17,868	17,868	0	710	0	710	0	0	0	0	106	15
3138ML-MK-7	FN AQ4861 3.500% 11/01/32		03/20/2013	MIZUHO SECURITIES USA INC	11/22/2013	MIZUHO SECURITIES USA INC	8,600,776	9,214,925	8,791,606	9,202,170	0	(12,755)	0	(12,755)	0	0	(410,564)	(410,564)	183,961	8,362
3138ML-MK-7	FN AQ4861 3.500% 11/01/32		03/20/2013	MIZUHO SECURITIES USA INC	12/01/2013	Paydown	402,919	431,690	402,919	402,919	0	(28,771)	0	(28,771)	0	0	0	0	30,996	392
3138MR-Y8-8	FN AQ9734 3.500% 01/01/33		05/21/2013	RBC/DAIN	12/01/2013	Paydown	185,262	198,115	185,262	185,262	0	(12,853)	0	(12,853)	0	0	0	0	1,700	216
3138W5-M8-8	FN AR7582 3.500% 03/01/33		05/21/2013	RBC/DAIN	12/01/2013	Paydown	73,070	78,139	73,070	73,070	0	(5,069)	0	(5,069)	0	0	0	0	747	85
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		11/01/2013	Interest Capitalization	12/01/2013	Paydown	780	780	780	780	0	0	0	0	0	0	0	0	22	0
31417C-UJ-2	FN POOL # AB5984 3.000% 08/01/32		07/19/2013	CREDIT SUISSE FIRST BOSTON	12/01/2013	Paydown	69,139	69,009	69,139	69,139	0	130	0	130	0	0	0	0	514	63
31417H-C5-1	FN AB9991 3.000% 07/01/33		10/04/2013	BANK of AMERICA SEC	12/01/2013	Paydown	26,763	26,738	26,763	26,763	0	25	0	25	0	0	0	0	106	20
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		05/16/2013	RBC/DAIN	12/01/2013	Redemption 100.0000	120,064	120,064	120,064	120,064	0	0	0	0	0	0	0	0	980	0
38378K-DQ-9	GNR 2013 46 1.138% 09/16/43		03/22/2013	BARCLAYS	12/01/2013	Paydown	0	52,156	0	0	0	(52,156)	0	(52,156)	0	0	0	0	2,835	509
38378K-U2-3	GNR 2013-121 KX 0.933% 10/16/44		08/26/2013	KGS-ALPHA CAPITAL MARKETS	12/01/2013	Paydown	0	258,923	0	0	0	(258,923)	0	(258,923)	0	0	0	0	10,407	3,671
419800-CM-7	HI DEPT OF BUDGET & FIN REV 5.250% 07/01/13		06/14/2013	BANK OF OKLAHOMA	07/01/2013	Maturity	245,000	245,355	245,000	245,000	0	(355)	0	(355)	0	0	0	0	6,431	6,003
45505R-BT-1	INDIANA ST FIN AUTH ECON 0.850% 12/01/37		08/30/2013	J P MORGAN SEC FIXED INC	12/02/2013	Redemption 100.0000	9,550,000	9,550,000	9,550,000	9,550,000	0	0	0	0	0	0	0	0	14,762	0
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN 0.150% 01/01/36		05/09/2013	STERN	05/09/2013	STERN	1,212,500	1,212,500	1,212,500	1,212,500	0	0	0	0	0	0	0	0	56	80
49126R-AC-0	KENTUCKY ST FIN VRDN 0.530% 04/01/31		06/03/2013	J P MORGAN SEC FIXED INC	09/03/2013	Redemption 100.0000	3,250,000	3,250,000	3,250,000	3,250,000	0	0	0	0	0	0	0	0	4,342	0
59447P-CJ-8	MICHIGAN FIN AUTH VRDN 0.130% 09/01/50		05/09/2013	BMO CAPITAL MARKETS	07/03/2013	BMO CAPITAL MARKETS	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	854	326
605155-AF-7	MISSION TX SOLID WASTE 1.500% 08/01/20		07/31/2013	MERRILL LYNCH-NY--FX INC	08/01/2013	Redemption 100.0000	1,000,000	1,002,010	1,000,000	1,000,000	0	(2,010)	0	(2,010)	0	0	0	0	15,000	12,667
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/15/2013	GK BAUM	12/01/2013	Redemption 100.0000	991,607	991,607	991,607	991,607	0	0	0	0	0	0	0	0	10,652	0
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		03/13/2013	GK BAUM	12/01/2013	Redemption 100.0000	110,000	110,000	110,000	110,000	0	0	0	0	0	0	0	0	1,170	0
92812U-K5-6	VHDA 2013-B A 2.750% 04/25/42		04/26/2013	BANK of AMERICA SEC	11/01/2013	Redemption 100.0000	325,448	325,448	325,448	325,448	0	0	0	0	0	0	0	0	2,119	497
92812U-M2-1	VHDA 2013-C A 4.250% 10/25/43		10/18/2013	BANK of AMERICA SEC	11/25/2013	Redemption 100.0000	5,303	5,303	5,303	5,303	0	0	0	0	0	0	0	0	34	14
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 04/25/42		03/11/2013	RAYMOND JAMES	12/25/2013	Redemption 100.0000	25,895	25,895	25,895	25,895	0	0	0	0	0	0	0	0	327	61
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.190% 04/01/26		05/09/2013	STERN	11/18/2013	STERN	1,882,353	1,882,353	1,882,353	1,882,353	0	0	0	0	0	0	0	0	903	152
974464-AC-3	WINNEBAGO CNTY ILL INDL DEV VRDN 0.190% 04/01/26		05/09/2013	STERN	06/03/2013	Redemption 100.0000	117,647	117,647	117,647	117,647	0	0	0	0	0	0	0	0	210	9

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3199999. Subtotal - Bonds - U.S. Special Revenues							39,469,820	40,439,377	39,660,650	40,071,214	0	(368,163)	0	(368,163)	0	0	(410,564)	(410,564)	292,201	33,296
02108P-AA-9	Alprion LLC VRDN VRDN 0.160% 10/01/34		05/09/2013	STERN	05/09/2013	STERN	2,262,500	2,262,500	2,262,500	2,262,500	0	0	0	0	0	0	0	0	111	158
02108P-AA-9	Alprion LLC VRDN VRDN 0.160% 10/01/34		05/09/2013	STERN	11/26/2013	Redemption 100.0000	2,262,500	2,262,500	2,262,500	2,262,500	0	0	0	0	0	0	0	0	1,947	158
025816-AQ-2	AMERICAN EXPRESS CO 4.875% 07/15/13		04/22/2013	PIERPONT SECURITIES	05/03/2013	BNP SECURITIES	3,000,000	3,030,090	3,025,200	3,025,200	0	(4,890)	0	(4,890)	0	0	0	0	45,906	40,625
06051G-ET-2	BANK OF AMERICA CORP 2.000% 01/11/18		03/19/2013	BANK of AMERICA SEC	10/04/2013	BANK of AMERICA SEC	11,000,000	11,001,870	11,016,070	11,001,862	0	(8)	0	(8)	0	0	14,208	14,208	75,444	43,389
06366X-TU-6	BMO CD FLOAT 0.418% 07/24/14		01/24/2013	BMO CAPITAL MARKETS CORP	05/21/2013	BANK of AMERICA SEC	500,000	500,000	500,645	500,000	0	0	0	0	0	0	645	645	773	7
06406H-BJ-7	BANK OF NEW YORK CORPORATE 4.500% 04/01/13		03/05/2013	CREDIT SUISSE FIRST BOSTON	04/01/2013	Maturity	1,900,000	1,905,206	1,900,000	1,900,000	0	(5,206)	0	(5,206)	0	0	0	0	42,750	37,288
06538E-MJ-3	BANK OF TOKYO CD FLOAT 0.841% 03/07/14		02/05/2013	MELLON CAPITAL MKT	05/21/2013	MELLON CAPITAL MKT	400,000	401,744	401,116	401,279	0	(465)	0	(465)	0	0	(163)	(163)	1,645	607
12626P-AE-3	CRH AMERICA INC 5.300% 10/15/13		06/25/2013	BANK of AMERICA SEC	10/15/2013	Maturity	2,600,000	2,634,112	2,600,000	2,600,000	0	(34,112)	0	(34,112)	0	0	0	0	68,900	27,943
126307-AF-4	CSC HOLDINGS INC 6.750% 11/15/21		04/30/2013	Various	06/12/2013	BARCLAYS	1,139,000	1,286,009	1,227,273	1,281,598	0	(4,411)	0	(4,411)	0	0	(54,325)	(54,325)	45,275	19,791
131347-BW-5	CALPINE CORP 7.500% 02/15/21		04/30/2013	BARCLAYS	12/02/2013	Call 103.0000	22,840	25,866	23,525	25,378	0	(488)	0	(488)	0	0	(1,853)	(1,853)	1,366	371
172967-EQ-0	CITIGROUP 5.500% 04/11/13		03/26/2013	HAPOALIM SECURITIES	04/11/2013	Maturity	1,500,000	1,502,100	1,500,000	1,500,000	0	(2,100)	0	(2,100)	0	0	0	0	41,250	38,958
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE 6.500% 11/15/22		01/08/2013	BARCLAYS	08/22/2013	Tax Free Exchange	425,000	453,688	451,878	451,878	0	(1,809)	0	(1,809)	0	0	0	0	20,949	3,990
191216-AL-4	COCA-COLA CO 3.625% 03/15/14		10/23/2013	SUSQUEHANNA	12/02/2013	Call 100.0000	1,500,000	1,518,915	1,500,000	1,514,221	0	(4,694)	0	(4,694)	0	0	(14,221)	(14,221)	25,460	6,495
226373-AB-4	CRESTWOOD MIDSTREAM PART 7.750% 04/01/19		08/22/2013	Tax Free Exchange	10/22/2013	CITIGROUP GLOBAL MKTS	140,000	141,169	148,583	141,141	0	(28)	0	(28)	0	0	7,442	7,442	5,947	4,250
25456G-AA-8	DRCT 2013-2 A1 0.700% 09/20/14		10/03/2013	J P MORGAN SEC FIXED INC	12/20/2013	Paydown	508,355	508,355	508,355	508,355	0	0	0	0	0	0	0	0	399	0
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		04/01/2013	Interest Capitalization	12/01/2013	Paydown	4,212	4,212	3,895	4,212	0	0	0	0	0	0	(317)	(317)	105	0
346091-AZ-4	FOREST OIL CORPORATION 7.250% 06/15/19		04/30/2013	J P MORGAN SEC HI-YIELD	12/10/2013	TENDER OFFER	94,995	96,894	97,623	96,385	0	(509)	0	(509)	0	0	1,238	1,238	6,524	2,640
35671D-AX-3	FREEPORT-MC C&G 3.875% 03/15/23		03/22/2013	MORGAN STANLEY FIXED INC	10/10/2013	Tax Free Exchange	2,000,000	1,984,440	1,985,184	1,985,184	0	744	0	744	0	0	0	0	45,854	4,306
37185L-AB-8	GENESIS ENERGY 7.875% 12/15/18		11/14/2012	Tax Free Exchange	04/02/2013	BANK of AMERICA SEC	455,720	459,703	500,722	459,414	0	(289)	0	(289)	0	0	41,308	41,308	10,966	14,854
37185L-AD-4	GENESIS ENERGY 5.750% 02/15/21		04/02/2013	Various	07/10/2013	Tax Free Exchange	4,423,000	4,509,120	4,505,876	4,505,876	0	(3,244)	0	(3,244)	0	0	0	0	107,381	19,601
38141G-DK-7	GOLDMAN SACHS GROUP INC 4.750% 07/15/13		06/28/2013	HONG KONG SHANGHAI BK	07/15/2013	Maturity	3,300,000	3,305,115	3,300,000	3,300,000	0	(5,115)	0	(5,115)	0	0	0	0	78,375	72,715
421915-EH-8	HEALTH CARE PPTY INV INC 5.650% 12/15/13		05/29/2013	BANK of AMERICA SEC	12/15/2013	Maturity	500,000	513,390	500,000	500,000	0	(13,390)	0	(13,390)	0	0	0	0	28,250	13,183
46625H-JM-3	JP MORGAN CHASE & CO 5.625% 08/16/43		08/14/2013	J P MORGAN SEC FIXED INC	11/14/2013	Various	5,000,000	4,962,100	5,080,100	4,962,183	0	83	0	83	0	0	117,917	117,917	60,313	0
49326E-EB-5	KEYBANK NA 6.500% 05/14/13		01/11/2013	CORTVIEW CAPITAL SECURITIES LL	05/03/2013	KEY BANC-MCDONALD	1,700,000	1,733,456	1,701,734	1,701,701	0	(31,755)	0	(31,755)	0	0	33	33	53,408	19,031
573334-AC-3	MARTIN MIDSTREAM PARTNER 7.250% 02/15/21		02/06/2013	Various	08/02/2013	Tax Free Exchange	2,450,000	2,454,988	2,454,672	2,454,672	0	(315)	0	(315)	0	0	0	0	84,372	0
61237W-AA-4	MONTEFIORE MED 3.896% 05/20/27		09/18/2013	FTN FINANCIAL SECURITIES	11/20/2013	Redemption 100.0000	250,000	254,688	250,000	250,000	0	(4,688)	0	(4,688)	0	0	0	0	4,870	3,328
655844-BG-2	NORFOLK SOUTHERN CORP 3.250% 12/01/21		04/10/2013	JEFFERIES & CO	10/23/2013	FTN FINANCIAL SECURITIES	2,300,000	2,428,225	2,300,598	2,420,836	0	(7,389)	0	(7,389)	0	0	(120,238)	(120,238)	67,898	27,824
713448-CG-1	PEPSICO INC 2.750% 03/01/23		02/25/2013	J P MORGAN SEC FIXED INC	11/05/2013	CITIGROUP GLOBAL MKTS	3,000,000	2,997,120	2,797,380	2,997,296	0	176	0	176	0	0	(199,916)	(199,916)	57,292	0
73179P-AJ-5	POLYONE CORP 5.250% 03/15/23		02/13/2013	BANK of AMERICA SEC	10/10/2013	Tax Free Exchange	2,206,000	2,206,000	2,206,000	2,206,000	0	0	0	0	0	0	0	0	70,776	0
74456Q-AT-3	PUBLIC SVC EL & GAS 6.330% 11/01/13		06/04/2013	PIERPONT SECURITIES	11/01/2013	Maturity	500,000	511,400	500,000	500,000	0	(11,400)	0	(11,400)	0	0	0	0	15,825	3,165
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/31/2013	Various	12/31/2013	Various	3	0	199,924	0	0	0	0	0	0	0	199,924	199,924	0	0
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		10/01/2013	Various	10/01/2013	Various	1	0	281,250	0	0	0	0	0	0	0	281,250	281,250	0	0
771196-AQ-5	ROCHE HLDGS INC 5.000% 03/01/14		02/11/2013	CORTVIEW CAPITAL SECURITIES LL	03/21/2013	Call 100.0000	3,000,000	3,135,600	3,000,000	3,122,332	0	(13,268)	0	(13,268)	0	0	(122,332)	(122,332)	205,973	67,917
790849-AJ-2	ST JUDE MEDICAL 3.250% 04/15/23		03/21/2013	BANK of AMERICA SEC	11/20/2013	Various	7,000,000	6,966,680	6,593,720	6,968,522	0	1,842	0	1,842	0	0	(374,802)	(374,802)	142,368	0
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		07/19/2013	BANK of AMERICA SEC	12/01/2013	Paydown	18,440	18,120	18,440	18,440	0	320	0	320	0	0	0	0	152	20
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		10/10/2013	BANK of AMERICA SEC	12/01/2013	Paydown	137,883	134,092	137,883	137,883	0	3,792	0	3,792	0	0	0	0	653	201
826338-AA-3	SIERRA LAND CO 0.220% 03/01/48		05/09/2013	WELLS FARGO	05/09/2013	WELLS FARGO	3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	0	0	0	213	307
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		02/07/2013	Various	04/16/2013	Various	57,906	61,828	61,236	61,764	0	(64)	0	(64)	0	0	(528)	(528)	1,724	1,169
829259-AH-3	SINCLAIR TELEVISION 6.125% 10/01/22		02/07/2013	Various	07/01/2013	Tax Free Exchange	259,094	276,642	275,907	275,907	0	(735)	0	(735)	0	0	0	0	11,417	5,229
829259-AK-6	SINCLAIR TELEVISION 5.375% 04/01/21		04/16/2013	CITIGROUP GLOBAL MKTS	07/01/2013	Tax Free Exchange	215,000	214,465	214,477	214,477	0	12	0	12	0	0	0	0	2,857	272

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90333L-AG-7	US CONCRETE INC 9.500% 10/01/15		03/22/2013	Taxable Exchange	04/29/2013	ROBERT W. BAIRD	42,840	45,518	43,054	45,410	0	(108)	0	(108)	0	0	(2,355)	(2,355)	452	0
91359P-AJ-9	UNIVERSAL HOSPITAL SERV 7.625% 08/15/20		02/07/2013	BARCLAYS	05/08/2013	Tax Free Exchange	906,000	963,758	961,629	961,629	0	(2,128)	0	(2,128)	0	0	0	0	52,004	35,501
949456-AA-5	WLKRG 2013-A A 3.100% 03/15/29		11/21/2013	BB&T CAPITAL MARKETS	12/15/2013	Paydown	97,275	97,262	97,275	97,275	0	13	0	13	0	0	0	0	159	0
96041U-AA-0	WLAKE ABS 0.550% 10/15/14		09/18/2013	RBS CAPITAL	12/15/2013	Paydown	637,248	637,248	637,248	637,248	0	0	0	0	0	0	0	0	496	0
110709-BN-1	PROVINCE OF BRITISH COLUMBIA 2.650% 09/22/21	A	03/21/2013	NATIONAL BANK OF CANADA	10/23/2013	NATIONAL BANK OF CANADA	3,000,000	3,137,190	3,002,730	3,128,589	0	(8,601)	0	(8,601)	0	0	(125,859)	(125,859)	46,817	883
03938L-AP-9	ARCELORMITTAL 7.500% 10/15/39	F	02/11/2013	LAZARD FRERES	10/25/2013	DEUTSCHE BANK	61,000	62,601	60,390	62,596	0	(6)	0	(6)	0	0	(2,206)	(2,206)	4,766	1,512
377372-AC-1	GLAXOSMITHKLINE CAPITAL 4.850% 05/15/13	R	03/13/2013	PIERPONT SECURITIES	05/02/2013	UBS WARBURG	1,500,000	1,510,770	1,501,515	1,501,512	0	(9,258)	0	(9,258)	0	0	3	3	34,758	24,856
45824T-AK-1	INTELSAT JACKSON HLDG 7.250% 10/15/20	F	01/14/2013	BARCLAYS	02/07/2013	Tax Free Exchange	504,000	553,140	552,562	552,562	0	(578)	0	(578)	0	0	0	0	11,368	9,338
92857W-AF-7	VODAFONE GROUP PLC 5.000% 12/16/13	F	11/01/2013	PIERPONT SECURITIES	12/16/2013	Maturity	600,000	603,126	600,000	600,000	0	(3,126)	0	(3,126)	0	0	0	0	15,000	11,667
92857W-BC-3	VODAFONE GROUP PLC 2.950% 02/19/23	F	02/11/2013	HONG KONG SHANGHAI BK	11/14/2013	RBC/DAIN	3,000,000	2,986,110	2,738,460	2,987,015	0	905	0	905	0	0	(248,555)	(248,555)	66,375	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							81,780,812	82,659,125	81,889,129	82,492,832	0	(166,290)	0	(166,290)	0	0	(603,702)	(603,702)	1,667,883	563,549
8399998. Total - Bonds							126,683,073	128,530,928	126,984,408	127,996,472	0	(534,453)	0	(534,453)	0	0	(1,012,061)	(1,012,061)	1,961,871	598,113
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
00484M-10-6	ACORDA THERAPEUTICS INC		08/27/2013	Various	08/28/2013	Various	318.000	11,829	10,800	11,829	0	0	0	0	0	0	(1,030)	(1,030)	0	0
00724F-10-1	ADOBE SYSTEMS INC		05/14/2013	Various	11/18/2013	CREDIT SUISSE FIRST BOSTON	73.000	3,220	4,120	3,220	0	0	0	0	0	0	900	900	0	0
00724F-10-1	ADOBE SYSTEMS INC		05/14/2013	Various	10/18/2013	BARCLAYS	38,000.000	1,676,178	1,836,607	1,676,178	0	0	0	0	0	0	160,429	160,429	0	0
00767E-10-2	AEGERION PHARMACEUTICALS INC		08/27/2013	Various	08/28/2013	INSTINET	2,680.000	205,342	232,502	205,342	0	0	0	0	0	0	27,159	27,159	0	0
021441-10-0	ALTERA CORP		04/22/2013	SANDLER O'NEILL	09/20/2013	BARCLAYS	28,700.000	901,608	986,689	901,608	0	0	0	0	0	0	85,081	85,081	7,175	0
032359-30-9	AMTRUST FINANCIAL SERVICES		09/19/2013	Various	10/10/2013	Various	29,770.000	1,078,938	1,160,691	1,078,938	0	0	0	0	0	0	81,753	81,753	6,655	0
032359-30-9	AMTRUST FINANCIAL SERVICES		08/16/2013	Various	10/10/2013	Various	2,725.000	0	0	0	0	0	0	0	0	0	0	0	309	0
037411-10-5	APACHE CORP		08/20/2013	BNY CONVERG-SOFT	10/17/2013	BARCLAYS	16,500.000	1,324,620	1,303,419	1,324,620	0	0	0	0	0	0	(21,201)	(21,201)	4,255	0
037833-10-0	APPLE INC		04/03/2013	BNY CONVERG-SOFT	11/07/2013	CREDIT SUISSE FIRST BOSTON	60.000	26,095	31,120	26,095	0	0	0	0	0	0	5,025	5,025	549	0
037833-10-0	APPLE INC		04/03/2013	BNY CONVERG-SOFT	05/08/2013	BARCLAYS	600.000	260,948	273,069	260,948	0	0	0	0	0	0	12,121	12,121	0	0
03820C-10-5	APPLIED INDUSTRIAL TECH INC		04/22/2013	INSTINET	10/03/2013	Various	3,811.000	166,606	192,598	166,606	0	0	0	0	0	0	25,993	25,993	1,436	0
038222-10-5	APPLIED MATERIALS		01/04/2013	BNY CONVERG-SOFT	02/15/2013	BARCLAYS	79,000.000	938,259	1,016,138	938,259	0	0	0	0	0	0	77,879	77,879	0	0
039670-10-4	ARCTIC CAT INC		04/22/2013	Various	08/28/2013	Various	10,130.000	427,303	520,051	427,303	0	0	0	0	0	0	92,748	92,748	832	0
043176-10-6	ARUBA NETWORKS INC		04/22/2013	INSTINET	05/17/2013	Various	1,775.000	39,399	28,351	39,399	0	0	0	0	0	0	(11,048)	(11,048)	0	0
045327-10-3	ASPEN TECHNOLOGY INC		04/22/2013	INSTINET	10/30/2013	Various	497.000	14,679	17,243	14,679	0	0	0	0	0	0	2,565	2,565	0	0
046433-10-8	ASTRONICS CORP		08/21/2013	Various	08/28/2013	INSTINET	2,422.000	100,784	109,108	100,784	0	0	0	0	0	0	8,324	8,324	0	0
046433-10-8	ASTRONICS CORP		10/07/2013	Various	10/08/2013	Spin Off	0.000	105,658	105,658	105,658	0	0	0	0	0	0	0	0	0	0
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		04/22/2013	INSTINET	11/08/2013	Various	1,905.000	31,706	33,895	31,706	0	0	0	0	0	0	2,189	2,189	0	0
053807-10-3	AVNET INC		10/28/2013	Various	12/20/2013	BARCLAYS	24,600.000	886,143	926,471	886,143	0	0	0	0	0	0	40,328	40,328	1,530	0
05463D-10-0	AXIALL CORP		08/02/2013	Various	08/28/2013	INSTINET	5,622.000	275,471	233,278	275,471	0	0	0	0	0	0	(42,193)	(42,193)	532	0
057224-10-7	BAKER HUGHES INC		03/22/2013	JP MORGAN - EQ	07/19/2013	BARCLAYS	8,000.000	362,202	379,600	362,202	0	0	0	0	0	0	17,398	17,398	1,200	0
059692-10-3	BANCORPSOUTH INC		06/20/2013	Various	09/19/2013	Various	28,145.000	435,116	530,968	435,116	0	0	0	0	0	0	95,851	95,851	1,204	0
064058-10-0	BANK OF NY MELLON CORP		04/22/2013	SANDLER O'NEILL	07/24/2013	BARCLAYS	10,000.000	272,798	297,795	272,798	0	0	0	0	0	0	24,997	24,997	1,500	0
06647F-10-2	BANKRATE INC		06/27/2013	Various	10/30/2013	Various	38,075.000	545,765	719,258	545,765	0	0	0	0	0	0	173,493	173,493	0	0
071813-10-9	BAXTER INTL INC		02/22/2013	BNY CONVERG-SOFT	05/17/2013	BARCLAYS	44,800.000	3,010,134	3,278,391	3,010,134	0	0	0	0	0	0	268,256	268,256	20,160	0
077454-10-6	BELDEN CDT INC		06/14/2013	Various	12/10/2013	Various	2,241.000	112,409	138,686	112,409	0	0	0	0	0	0	26,277	26,277	76	0
085789-10-5	BERRY PETROLEUM CO		02/20/2013	Various	03/22/2013	Various	25,925.000	1,008,713	1,185,736	1,008,713	0	0	0	0	0	0	177,023	177,023	1,252	0
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		08/13/2013	Various	09/09/2013	Various	1,292.000	83,285	87,360	83,285	0	0	0	0	0	0	4,074	4,074	0	0
09180C-10-6	BJ'S RESTAURANTS INC		06/17/2013	Various	08/09/2013	Various	34,944.000	1,252,962	1,121,827	1,252,962	0	0	0	0	0	0	(131,135)	(131,135)	0	0
09227Q-10-0	BLACKBAUD INC		04/22/2013	INSTINET	10/28/2013	Various	482.000	14,028	17,471	14,028	0	0	0	0	0	0	3,444	3,444	78	0
09248U-61-9	BLACKROCK LIQ FD TEMPFUND-IN MONEY MARKET		08/31/2013	Various	09/04/2013	BLACKROCK MM - PUT	384,000.000	384,000	384,000	384,000	0	0	0	0	0	0	0	0	1	0
094235-10-8	BLOOMIN' BRANDS INC		10/18/2013	Various	11/07/2013	Various	18,035.000	407,204	426,337	407,204	0	0	0	0	0	0	19,133	19,133	0	0
109043-10-9	BRIGGS & STRATTON		04/24/2013	Various	10/17/2013	Various	44,495.000	1,085,752	851,179	1,085,752	0	0	0	0	0	0	(234,573)	(234,573)	12,646	0
109194-10-0	BRIGHT HORIZONS FAMILY SOL		08/12/2013	Various	10/23/2013	INSTINET	9,995.000	338,135	364,496	338,135	0	0	0	0	0	0	26,360	26,360	0	0
111320-10-7	BROADCOM CORP-CL A		08/21/2013	BNY CONVERG-SOFT	12/21/2013	BARCLAYS	71,000.000	2,038,806	2,131,152	2,038,806	0	0	0	0	0	0	92,346	92,346	12,650	0
118255-10-8	BUCKEYE TECHNOLOGIES INC		04/22/2013	INSTINET	05/28/2013	Various	895.000	25,905	33,485	25,905	0	0	0	0	0	0	7,580	7,580	81	0
119848-10-9	BUFFALO WILD WINGS INC		05/02/2013	Various	06/18/2013	Various	4,845.000	400,285	466,447	400,285	0	0	0	0	0	0	66,162	66,162	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12572Q-10-5	CME GROUP INC		04/22/2013	Various	06/05/2013	BARCLAYS	4,600.000	259,439	284,160	259,439	0	0	0	0	0	0	24,721	24,721	1,427	0
126804-30-1	CABELA'S INC		05/23/2013	Various	10/23/2013	INSTINET	8,457.000	551,413	551,457	551,413	0	0	0	0	0	0	44	44	0	0
127387-10-8	CADENCE DESIGN SYS INC		08/09/2013	Various	08/28/2013	INSTINET	1,572.000	20,930	21,948	20,930	0	0	0	0	0	0	1,018	1,018	0	0
140288-10-1	CAPLEASE INC REIT		05/17/2013	Various	06/19/2013	Various	166,807.000	1,155,739	1,425,789	1,155,739	0	0	0	0	0	0	270,050	270,050	0	0
144577-10-3	CARRIZO OIL & GAS INC		08/16/2013	Various	11/19/2013	Various	34,352.000	1,054,021	1,367,776	1,054,021	0	0	0	0	0	0	313,755	313,755	0	0
149123-10-1	CATERPILLAR INC		05/21/2013	Various	12/20/2013	BARCLAYS	14,900.000	1,374,056	1,287,966	1,374,056	0	0	0	0	0	0	(86,090)	(86,090)	23,028	0
149205-10-6	CATO CORP-CLASS A		01/04/2013	KNIGHT CAPITAL-CSA-EQUITY	03/28/2013	Various	4,380.000	121,675	107,494	121,675	0	0	0	0	0	0	(14,181)	(14,181)	219	0
163893-20-9	CHEMTURA CORP		04/22/2013	Various	09/18/2013	Various	5,617.000	111,457	130,111	111,457	0	0	0	0	0	0	18,654	18,654	0	0
165167-10-7	CHESAPEAKE ENERGY		04/08/2013	Various	08/16/2013	BARCLAYS	80,000.000	1,577,336	1,725,786	1,577,336	0	0	0	0	0	0	148,450	148,450	14,000	0
168615-10-2	CHICO'S FAS INC		06/27/2013	Various	08/27/2013	Various	32,365.000	565,819	515,952	565,819	0	0	0	0	0	0	(49,866)	(49,866)	1,497	0
17243V-10-2	CINEMARK HOLDINGS INC		08/06/2013	Various	11/06/2013	Various	14,533.000	418,619	463,415	418,619	0	0	0	0	0	0	44,797	44,797	4,204	0
179895-10-7	CLARCOR INC		04/22/2013	INSTINET	09/19/2013	Various	275.000	13,433	14,874	13,433	0	0	0	0	0	0	1,441	1,441	37	0
19259P-30-0	COINSTAR INC		04/22/2013	Various	05/15/2013	Various	4,425.000	252,346	240,757	252,346	0	0	0	0	0	0	(11,589)	(11,589)	0	0
204166-10-2	COMMVAULT SYSTEMS INC		10/29/2013	Various	12/12/2013	INSTINET	3,187.000	242,871	250,934	242,871	0	0	0	0	0	0	8,063	8,063	0	0
20564W-10-5	COMSCORE INC		04/22/2013	Various	05/22/2013	Various	1,485.000	23,307	28,641	23,307	0	0	0	0	0	0	5,335	5,335	0	0
237266-10-1	DARLING INTERNATIONAL INC		06/28/2013	Various	10/23/2013	Various	7,550.000	132,893	154,602	132,893	0	0	0	0	0	0	21,708	21,708	0	0
244199-10-5	DEERE & COMPANY		08/14/2013	Various	12/21/2013	BARCLAYS	19,000.000	1,617,838	1,639,056	1,617,838	0	0	0	0	0	0	21,219	21,219	14,790	0
252131-10-7	DEXCOM INC		08/07/2013	Various	08/28/2013	Various	3,657.000	77,032	97,023	77,032	0	0	0	0	0	0	19,991	19,991	0	0
262037-10-4	DRIL-QUIP INC		04/22/2013	INSTINET	11/01/2013	Various	1,835.000	151,638	182,679	151,638	0	0	0	0	0	0	31,040	31,040	0	0
268648-10-2	EMC CORP/MASS		04/22/2013	JEFFERIES & CO INC-EQ	09/26/2013	BARCLAYS	8,700.000	191,107	221,759	191,107	0	0	0	0	0	0	30,652	30,652	870	0
282914-10-0	8X8 INC		06/14/2013	Various	10/23/2013	Various	40,871.000	276,523	391,658	276,523	0	0	0	0	0	0	115,135	115,135	0	0
29084Q-10-0	EMCOR GROUP INC		06/14/2013	Various	10/02/2013	Various	2,885.000	113,498	111,211	113,498	0	0	0	0	0	0	(2,287)	(2,287)	173	0
292554-10-2	ENCORE CAPITAL GROUP INC		02/20/2013	SIDOTI & CO LLC	03/22/2013	Various	3,235.000	104,627	95,678	104,627	0	0	0	0	0	0	(8,949)	(8,949)	0	0
29266S-10-6	ENDOLOGIX INC		06/06/2013	Various	08/28/2013	Various	10,691.000	161,529	171,396	161,529	0	0	0	0	0	0	9,868	9,868	0	0
29275Y-10-2	ENERSYS		04/22/2013	INSTINET	12/11/2013	Various	419.000	18,542	22,985	18,542	0	0	0	0	0	0	4,443	4,443	68	0
29414B-10-4	EPAM SYSTEMS INC		07/18/2013	Various	08/28/2013	INSTINET	6,968.000	161,626	214,182	161,626	0	0	0	0	0	0	52,555	52,555	0	0
297602-10-4	ETHAN ALLEN INTERIORS INC		06/14/2013	Various	10/17/2013	Various	39,751.000	1,254,562	1,018,072	1,254,562	0	0	0	0	0	0	(236,490)	(236,490)	5,426	0
30161N-10-1	EXELON CORP		02/14/2013	S. C. BERNSTEIN	04/19/2013	BARCLAYS	20,000.000	617,434	636,426	617,434	0	0	0	0	0	0	18,992	18,992	0	0
302301-10-6	EZCORP INC-CL A		05/31/2013	Various	11/11/2013	Various	37,100.000	702,115	539,412	702,115	0	0	0	0	0	0	(162,702)	(162,702)	0	0
30241L-10-9	FEI COMPANY		04/22/2013	INSTINET	10/29/2013	Various	291.000	18,283	23,283	18,283	0	0	0	0	0	0	4,999	4,999	38	0
320517-10-5	FIRST HORIZON NATIONAL		06/26/2013	Various	09/19/2013	Various	101,655.000	1,117,876	1,167,767	1,117,876	0	0	0	0	0	0	49,891	49,891	4,114	0
34385P-10-8	FLUIDIGM CORP		08/05/2013	Various	12/26/2013	Various	11,306.000	202,999	308,454	202,999	0	0	0	0	0	0	105,455	105,455	0	0
34984V-10-0	FORUM ENERGY TECHNOLOGIES IN		08/27/2013	Various	08/28/2013	INSTINET	5,335.000	161,960	139,316	161,960	0	0	0	0	0	0	(22,644)	(22,644)	0	0
349853-10-1	FORWARD AIR CORPORATION		04/22/2013	INSTINET	10/15/2013	Various	740.000	27,106	28,768	27,106	0	0	0	0	0	0	1,662	1,662	118	0
351793-10-4	FRANCESCAS HOLDINGS CORP		08/01/2013	Various	12/04/2013	Various	24,504.000	649,559	497,255	649,559	0	0	0	0	0	0	(152,304)	(152,304)	0	0
359694-10-6	H.B. FULLER CO.		08/19/2013	Various	08/28/2013	INSTINET	6,690.000	273,593	254,061	273,593	0	0	0	0	0	0	(19,533)	(19,533)	610	0
368736-10-4	GENERAC HOLDINGS INC		08/27/2013	Various	08/28/2013	INSTINET	1,305.000	55,256	53,969	55,256	0	0	0	0	0	0	(1,287)	(1,287)	0	0
37244C-10-1	GENOMIC HEALTH INC		05/03/2013	Various	08/28/2013	INSTINET	2,800.000	82,807	89,994	82,807	0	0	0	0	0	0	7,187	7,187	0	0
38141G-10-4	GOLDMAN SACHS GROUP INC		04/22/2013	SANDLER O'NEILL	06/21/2013	BARCLAYS	2,600.000	360,290	374,848	360,290	0	0	0	0	0	0	14,559	14,559	1,300	0
38259P-50-8	GOOGLE INC-CL A		01/07/2013	INSTINET	03/15/2013	BARCLAYS	700.000	515,565	534,340	515,565	0	0	0	0	0	0	18,775	18,775	0	0
402635-30-4	GULFPORT ENERGY CORP		04/22/2013	INSTINET	07/18/2013	Various	480.000	22,487	23,247	22,487	0	0	0	0	0	0	760	760	0	0
40425J-10-1	HMS HOLDINGS CORP		04/22/2013	INSTINET	05/06/2013	Various	595.000	14,229	14,660	14,229	0	0	0	0	0	0	431	431	0	0
406216-10-1	HALLIBURTON COMPANY		05/30/2013	BNY CONVERG-SOFT	10/22/2013	BLOOMBERG TRADEBOOK	18.000	767	922	767	0	0	0	0	0	0	155	155	5	0
406216-10-1	HALLIBURTON COMPANY		05/30/2013	Various	10/21/2013	BARCLAYS	54,400.000	2,084,588	2,183,217	2,084,588	0	0	0	0	0	0	98,629	98,629	1,550	0
42235N-10-8	HEARTLAND PAYMENT SYSTEMS IN		08/05/2013	Various	08/28/2013	INSTINET	3,784.000	136,742	142,201	136,742	0	0	0	0	0	0	5,459	5,459	265	0
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		04/22/2013	Various	10/02/2013	Various	39,826.000	893,357	1,004,292	893,357	0	0	0	0	0	0	110,936	110,936	0	0
423452-10-1	HELMERICH & PAYNE		05/22/2013	BNY CONVERG-SOFT	10/18/2013	BARCLAYS	15,000.000	957,188	1,001,683	957,188	0	0	0	0	0	0	44,495	44,495	7,500	0
42833L-10-8	HH GREGG INC		06/28/2013	Various	10/23/2013	INSTINET	20,374.000	274,256	370,224	274,256	0	0	0	0	0	0	95,968	95,968	0	0
45256B-10-1	IMPAX LABORATORIES INC		01/15/2013	PIPER JAFFRAY	03/28/2013	Various	4,690.000	101,207	72,740	101,207	0	0	0	0	0	0	(28,467)	(28,467)	0	0
45337C-10-2	INCYTE CORP		07/12/2013	Various	12/10/2013	Various	52,750.000	1,097,285	2,125,565	1,097,285	0	0	0	0	0	0	1,028,280	1,028,280	0	0
458140-10-0	INTEL CORPORATION		01/02/2013	BLOOMBERG TRADEBOOK	11/04/2013	BARCLAYS	16.000	338	362	338	0	0	0	0	0	0	24	24	4	0
481165-10-8	JOY GLOBAL INC		09/06/2013	BNY CONVERG-SOFT	12/20/2013	BARCLAYS	19,300.000	1,022,010	1,115,337	1,022,010	0	0	0	0	0	0	93,327	93,327	5,299	0
48123V-10-2	J2 GLOBAL INC		05/09/2013	Various	08/28/2013	Various	1,712.000	66,501	81,295	66,501	0	0	0	0	0	0	14,794	14,794	503	0
493267-10-8	KEYCORP		09/23/2013	CSFB-CSA-EQUITY	11/15/2013	BARCLAYS	26,000.000	295,719	301,681	295,719	0	0	0	0	0	0	5,962	5,962	0	0
502160-10-4	LSB INDUSTRIES INC		08/27/2013	Various	08/28/2013	INSTINET	1,990.000	67,562	61,279	67,562	0	0	0	0	0	0	(6,283)	(6,283)	0	0
505336-10-7	La-Z-Boy Inc		10/18/2013	Various	11/07/2013	ROBERT W. BAIRD	1,695.000	37,552	39,628	37,552	0	0	0	0	0	0	2,076	2,076	0	0
513847-10-3	LANCASTER COLONY CORP		04/26/2013	Various	10/01/2013	Various	1,065.000	80,337	82,192	80,337	0	0	0	0	0	0	1,855	1,855	731	0
518439-10-4	ESTEE LAUDER COMPANIES-CL A		03/22/2013	JP MORGAN - EQ	05/17/2013	BARCLAYS	4,700.000	300,758	314,540	300,758	0	0	0	0	0	0	13,783	13,783	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
535555-10-6	LINDSAY CORP		08/27/2013	Various	08/28/2013	INSTINET	175.000	13,998	13,497	13,998	0	0	0	0	0	0	(502)	(502)	0	0
53635B-10-7	LIQUIDITY SERVICES INC		02/07/2013	Various	03/08/2013	Various	26,905.000	1,055,686	877,338	1,055,686	0	0	0	0	0	0	(178,348)	(178,348)	0	0
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS		09/26/2013	Various	09/27/2013	BTIG LLC-EQUITY	4,986.000	519,322	503,808	519,322	0	0	0	0	0	0	(15,515)	(15,515)	0	0
56585A-10-2	MARATHON PETROLEUM CORP		10/28/2013	BNY CONVERG-SOFT	12/20/2013	BARCLAYS	2,700.000	195,280	204,319	195,280	0	0	0	0	0	0	9,039	9,039	1,134	0
57772K-10-1	MAXIM INTEGRATED PRODUCTS		06/10/2013	BNY CONVERG-SOFT	12/20/2013	BARCLAYS	15,600.000	431,894	453,640	431,894	0	0	0	0	0	0	21,746	21,746	8,112	0
577933-10-4	MAXIMUS INC		09/19/2013	INSTINET	11/15/2013	Various	1,013.000	52,228	57,264	52,228	0	0	0	0	0	0	5,036	5,036	75	0
577933-10-4	MAXIMUS INC		07/01/2013	Stock Split	11/15/2013	Various	9,800.000	0	0	0	0	0	0	0	0	0	0	0	672	0
594901-10-0	MICROS SYSTEMS INC		04/22/2013	Various	06/13/2013	Various	830.000	35,834	34,714	35,834	0	0	0	0	0	0	(1,120)	(1,120)	0	0
594918-10-4	MICROSOFT CORP		02/27/2013	Various	11/18/2013	CREDIT SUISSE FIRST BOSTON	27.000	747	1,004	747	0	0	0	0	0	0	256	256	12	0
594918-10-4	MICROSOFT CORP		02/27/2013	Various	11/15/2013	BARCLAYS	55,100.000	1,525,708	1,878,767	1,525,708	0	0	0	0	0	0	353,059	353,059	25,346	0
595137-10-0	MICROSEMI CORP		06/18/2013	Various	08/28/2013	INSTINET	1,810.000	39,271	46,901	39,271	0	0	0	0	0	0	7,631	7,631	0	0
596278-10-1	MIDDLEBY CORP		04/22/2013	INSTINET	11/19/2013	Various	208.000	30,537	43,500	30,537	0	0	0	0	0	0	12,963	12,963	0	0
609207-10-5	MONDELEZ INTERNATIONAL INC		06/10/2013	BNY CONVERG-SOFT	12/21/2013	BARCLAYS	16,700.000	511,245	555,901	511,245	0	0	0	0	0	0	44,656	44,656	4,509	0
62936P-10-3	NPS PHARMACEUTICALS INC		05/22/2013	Various	09/04/2013	Various	77,898.000	755,589	1,444,434	755,589	0	0	0	0	0	0	688,844	688,844	0	0
67072V-10-3	NXSTAGE MEDICAL INC		04/22/2013	Various	08/28/2013	INSTINET	498.000	5,380	6,202	5,380	0	0	0	0	0	0	822	822	0	0
679580-10-0	OLD DOMINION FREIGHT LINE		04/22/2013	Various	09/17/2013	Various	7,006.000	259,023	300,328	259,023	0	0	0	0	0	0	41,305	41,305	0	0
680033-10-7	OLD NATIONAL BANCORP		09/10/2013	Various	09/19/2013	Various	21,741.000	293,682	301,806	293,682	0	0	0	0	0	0	8,124	8,124	2,931	0
683399-10-9	ONYX PHARMACEUTICALS INC		08/21/2013	Various	09/10/2013	Various	6,412.000	632,271	798,918	632,271	0	0	0	0	0	0	166,648	166,648	0	0
68389X-10-5	ORACLE CORPORATION		05/21/2013	Various	12/21/2013	BARCLAYS	29,800.000	1,004,830	1,026,946	1,004,830	0	0	0	0	0	0	22,116	22,116	7,152	0
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		08/05/2013	Various	08/28/2013	Various	2,346.000	59,691	61,530	59,691	0	0	0	0	0	0	1,839	1,839	0	0
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		01/29/2013	Tax Free Exchange	08/28/2013	Various	13,284.000	248,325	323,145	248,325	0	0	0	0	0	0	74,821	74,821	0	0
698813-10-2	PAPA JOHN'S INTL INC		08/23/2013	Various	11/07/2013	Various	2,575.000	174,570	181,921	174,570	0	0	0	0	0	0	7,351	7,351	421	0
719405-10-2	PHOTRONICS INC		10/23/2013	Various	12/10/2013	Various	32,065.000	257,045	246,216	257,045	0	0	0	0	0	0	(10,829)	(10,829)	0	0
73278L-10-5	POOL CORP		06/17/2013	Various	10/23/2013	Various	15,536.000	774,917	829,320	774,917	0	0	0	0	0	0	54,402	54,402	4,381	0
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		04/22/2013	INSTINET	11/19/2013	Various	172.000	20,776	26,659	20,776	0	0	0	0	0	0	5,884	5,884	0	0
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATE		08/02/2013	Stock Split	11/19/2013	Various	7,057.000	0	0	0	0	0	0	0	0	0	0	0	0	0
73754Y-10-0	POTBELLY CORP		11/07/2013	ROBERT W. BAIRD	11/13/2013	Various	21,175.000	583,775	635,173	583,775	0	0	0	0	0	0	51,398	51,398	0	0
739276-10-3	POWER INTEGRATIONS INC		07/05/2013	INSTINET	08/28/2013	INSTINET	247.000	10,179	12,692	10,179	0	0	0	0	0	0	2,513	2,513	11	0
741511-10-9	PRICESMART INC		04/25/2013	Various	10/01/2013	Various	2,951.000	237,548	258,950	237,548	0	0	0	0	0	0	21,402	21,402	885	0
747525-10-3	QUALCOMM		01/04/2013	KNIGHT SECURITIES	11/26/2013	BARCLAYS	14,600.000	928,912	996,856	928,912	0	0	0	0	0	0	67,944	67,944	13,870	0
74975N-10-5	RTI SURGICAL INC		04/22/2013	Various	11/01/2013	Various	36,995.000	139,868	116,994	139,868	0	0	0	0	0	0	(22,874)	(22,874)	0	0
749941-10-0	RF MICRO DEVICES INC		10/23/2013	Various	12/19/2013	INSTINET	17,750.000	97,726	86,433	97,726	0	0	0	0	0	0	(11,293)	(11,293)	0	0
754212-10-8	RAVEN INDUSTRIES INC		04/22/2013	Various	09/20/2013	INSTINET	8,845.000	245,064	274,566	245,064	0	0	0	0	0	0	29,502	29,502	1,936	0
760112-10-2	RENTECH INC		05/16/2013	Various	10/28/2013	Various	70,522.000	161,149	131,492	161,149	0	0	0	0	0	0	(29,657)	(29,657)	0	0
768573-10-7	RIVERBED TECHNOLOGY INC		11/05/2013	Various	11/25/2013	Various	22,074.000	335,820	379,529	335,820	0	0	0	0	0	0	43,709	43,709	0	0
781295-10-0	RUE21 INC		04/22/2013	Various	06/28/2013	Various	18,170.000	525,629	741,928	525,629	0	0	0	0	0	0	216,300	216,300	0	0
78709Y-10-5	SAIA INC		08/26/2013	Various	08/28/2013	INSTINET	495.000	14,896	14,671	14,896	0	0	0	0	0	0	(225)	(225)	0	0
795435-10-6	SALIX PHARMACEUTICALS LTD		04/22/2013	INSTINET	08/28/2013	Various	409.000	20,294	27,242	20,294	0	0	0	0	0	0	6,948	6,948	0	0
806857-10-8	SCHLUMBERGER LTD		04/22/2013	JEFFERIES & CO INC-EQ	11/15/2013	BARCLAYS	9,400.000	671,100	743,339	671,100	0	0	0	0	0	0	72,239	72,239	5,875	0
80908T-10-1	SCIQUEST INC		08/20/2013	Various	08/28/2013	INSTINET	1,105.000	23,133	23,090	23,133	0	0	0	0	0	0	(43)	(43)	0	0
83088M-10-2	SKYWORKS SOLUTIONS INC		05/30/2013	Various	10/30/2013	Various	4,263.000	99,324	98,419	99,324	0	0	0	0	0	0	(905)	(905)	0	0
84760C-10-7	SPECTRANETICS CORP		10/01/2013	Various	12/24/2013	Various	8,953.000	161,852	183,802	161,852	0	0	0	0	0	0	21,950	21,950	0	0
854502-10-1	STANLEY BLACK & DECKER INC		06/10/2013	BNY CONVERG-SOFT	08/16/2013	BARCLAYS	5,500.000	438,757	453,699	438,757	0	0	0	0	0	0	14,942	14,942	0	0
867914-10-3	SUNTRUST BANKS INC		09/23/2013	CSFB-CSA-EQUITY	11/15/2013	BARCLAYS	15,000.000	488,018	509,303	488,018	0	0	0	0	0	0	21,285	21,285	0	0
871237-10-3	SYKES ENTERPRISES INC		08/07/2013	SIDOTI & CO LLC	10/07/2013	INSTINET	2,459.000	43,369	42,154	43,369	0	0	0	0	0	0	(1,215)	(1,215)	0	0
871503-10-8	SYMANTEC CORP		10/28/2013	Various	11/20/2013	BARCLAYS	47,200.000	1,062,288	1,112,245	1,062,288	0	0	0	0	0	0	49,957	49,957	3,150	0
87157D-10-9	SYNAPTICS INC		08/05/2013	Various	10/25/2013	Various	9,478.000	358,651	425,007	358,651	0	0	0	0	0	0	66,356	66,356	0	0
87162W-10-0	SYNNEX CORP		06/26/2013	Various	09/25/2013	Various	3,547.000	133,865	182,597	133,865	0	0	0	0	0	0	48,732	48,732	0	0
880349-10-5	TENNECO INC		08/01/2013	Various	08/28/2013	Various	12,710.000	477,740	532,399	477,740	0	0	0	0	0	0	54,659	54,659	0	0
881609-10-1	TESORO ESCROW CORP		10/28/2013	BNY CONVERG-SOFT	11/25/2013	BARCLAYS	8,300.000	394,604	421,528	394,604	0	0	0	0	0	0	26,924	26,924	0	0
88162G-10-3	TETRA TECH INC		04/22/2013	Various	09/05/2013	Various	5,205.000	142,310	124,287	142,310	0	0	0	0	0	0	(18,024)	(18,024)	0	0
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC		10/09/2013	Various	10/23/2013	Various	10,110.000	465,161	471,129	465,161	0	0	0	0	0	0	5,968	5,968	0	0
882681-10-9	TEXAS ROADHOUSE INC		08/01/2013	Various	11/14/2013	Various	2,599.000	61,147	66,608	61,147	0	0	0	0	0	0	5,461	5,461	177	0
885175-30-7	THORATEC CORP		08/27/2013	Various	08/28/2013	INSTINET	1,524.000	56,228	54,554	56,228	0	0	0	0	0	0	(1,673)	(1,673)	0	0
88732J-20-7	TIME WARNER CABLE INC		11/19/2013	BNY CONVERG-SOFT	12/20/2013	BARCLAYS	5,264.000	645,349	674,201	645,349	0	0	0	0	0	0	28,853	28,853	3,412	0
88830M-10-2	TITAN INTERNATIONAL INC		05/21/2013	Various	06/10/2013	Various	35,353.000	803,574	658,076	803,574	0	0	0	0	0	0	(145,498)	(145,498)	0	0
89531P-10-5	TREX COMPANY INC		06/14/2013	Various	12/11/2013	Various	1,811.000	91,566	101,602	91,566	0	0	0	0	0	0	10,036	10,036	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89600B-20-1	TRIANGLE PETROLEUM CORP		10/08/2013	Various	12/12/2013	INSTINET	15,460.000	153,282	141,123	153,282	0	0	0	0	0	0	(12,159)	(12,159)	0	0
896818-10-1	TRIUMPH GROUP INC		04/22/2013	INSTINET	09/19/2013	Various	286.000	22,289	20,655	22,289	0	0	0	0	0	0	(1,634)	(1,634)	20	0
90341W-10-8	US AIRWAYS GROUP INC		07/12/2013	Various	08/28/2013	Various	60,675.000	1,122,930	992,858	1,122,930	0	0	0	0	0	0	(130,073)	(130,073)	0	0
91913Y-10-0	VALERO ENERGY CORP		09/26/2013	BTIG LLC-EQUITY	11/15/2013	BARCLAYS	4,200.000	144,731	152,113	144,731	0	0	0	0	0	0	7,382	7,382	0	0
92335C-10-6	VERA BRADLEY INC		04/22/2013	Various	06/06/2013	Various	6,275.000	157,303	127,145	157,303	0	0	0	0	0	0	(30,158)	(30,158)	0	0
928241-10-8	VIROPHARMA INC		08/30/2013	Various	11/11/2013	Various	51,960.000	1,362,127	2,332,107	1,362,127	0	0	0	0	0	0	969,980	969,980	0	0
92827P-10-2	VIRTUSA CORP		04/22/2013	Various	11/29/2013	Various	1,087.000	20,948	30,087	20,948	0	0	0	0	0	0	9,140	9,140	0	0
928563-40-2	VMWARE INC-CLASS A		06/13/2013	BNY CONVERG-SOFT	08/16/2013	BARCLAYS	6,300.000	444,409	455,986	444,409	0	0	0	0	0	0	11,577	11,577	0	0
92857F-10-7	VOCERA COMMUNICATIONS INC		04/22/2013	INSTINET	05/17/2013	Various	1,040.000	21,328	14,917	21,328	0	0	0	0	0	0	(6,411)	(6,411)	0	0
929740-10-8	WABTEC CORP		04/22/2013	INSTINET	06/14/2013	Various	185.000	18,755	19,214	18,755	0	0	0	0	0	0	459	459	6	0
929740-10-8	WABTEC CORP		06/12/2013	Stock Split	06/14/2013	Various	4,517.000	0	0	0	0	0	0	0	0	0	0	0	0	0
942749-10-2	WATTS WATER		07/12/2013	Various	09/20/2013	Various	7,115.000	327,717	391,069	327,717	0	0	0	0	0	0	63,351	63,351	1,668	0
94733A-10-4	WEB.COM GROUP INC		04/22/2013	Various	09/18/2013	Various	38,575.000	650,004	1,050,210	650,004	0	0	0	0	0	0	400,206	400,206	0	0
947684-10-6	WEBSENSE INC		04/22/2013	Various	06/17/2013	Various	53,750.000	826,446	1,329,252	826,446	0	0	0	0	0	0	502,806	502,806	0	0
94973V-10-7	WELL POINT HEALTH NETWORKS		09/26/2013	BTIG LLC-EQUITY	12/04/2013	BARCLAYS	1,700.000	143,192	147,625	143,192	0	0	0	0	0	0	4,433	4,433	0	0
969457-10-0	WILLIAMS COS INC		05/03/2013	DEUTSCHE BANK -EQ	12/20/2013	BARCLAYS	17,500.000	658,760	635,239	658,760	0	0	0	0	0	0	(23,521)	(23,521)	19,228	0
98235T-10-7	WRIGHT MEDICAL GROUP INC		04/22/2013	Various	12/10/2013	Various	1,857.000	43,231	49,458	43,231	0	0	0	0	0	0	6,227	6,227	0	0
985817-10-5	YELP INC		08/23/2013	Various	08/28/2013	INSTINET	1,440.000	75,831	74,518	75,831	0	0	0	0	0	0	(1,314)	(1,314)	0	0
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		06/03/2013	BNY CONVERG-SOFT	09/19/2013	BARCLAYS	10,600.000	368,785	386,045	368,785	0	0	0	0	0	0	17,261	17,261	0	0
292505-10-4	ENCANA CORP	A	09/26/2013	CSFB-CSA-EQUITY	12/20/2013	BARCLAYS	8,400.000	145,694	151,953	145,694	0	0	0	0	0	0	6,260	6,260	441	0
55933J-20-3	MAGNACHIP SEMICONDUCT	F	10/30/2013	Various	12/19/2013	INSTINET	13,326.000	258,617	256,205	258,617	0	0	0	0	0	0	(2,412)	(2,412)	0	0
64118U-10-8	NQ MOBILE INC - ADR RECEIPTS	F	08/13/2013	Various	10/25/2013	Various	65,066.000	575,763	854,450	575,763	0	0	0	0	0	0	278,687	278,687	0	0
89151E-10-9	TOTAL FINA ELF SA-SPON ADR	F	06/04/2013	BNY CONVERG-SOFT	06/25/2013	BNY CONVERG-SOFT	7,589.000	384,639	360,402	384,639	0	0	0	0	0	0	(24,237)	(24,237)	4,902	0
92912L-10-7	VOXEL JET AG-ADR RECEIPTS	F	10/18/2013	PIPER JAFFRAY	10/29/2013	Various	14,700.000	191,100	479,044	191,100	0	0	0	0	0	0	287,944	287,944	0	0
G10082-14-0	ENERGY XXI BERMUDA	F	04/24/2013	Various	10/30/2013	Various	16,249.000	435,475	405,323	435,475	0	0	0	0	0	0	(30,152)	(30,152)	2,249	0
N47279-10-9	INTERXION HOLDING NV	F	08/09/2013	Various	11/05/2013	Various	1,587.000	37,366	36,962	37,366	0	0	0	0	0	0	(404)	(404)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								71,901,354	79,422,918	71,901,354	0	0	0	0	0	0	7,521,566	7,521,566	274,472	0
464287-64-8	ISHARES DJ US RUSSELL 2000		10/28/2013	Various	11/01/2013	Various	44,966.000	4,982,298	5,143,890	4,982,298	0	0	0	0	0	0	161,593	161,593	6,206	0
9299999. Subtotal - Common Stocks - Mutual Funds								4,982,298	5,143,890	4,982,298	0	0	0	0	0	0	161,593	161,593	6,206	0
9799998. Total - Common Stocks								76,883,652	84,566,808	76,883,652	0	0	0	0	0	0	7,683,159	7,683,159	280,678	0
9899999. Total - Preferred and Common Stocks								76,883,652	84,566,808	76,883,652	0	0	0	0	0	0	7,683,159	7,683,159	280,678	0
9999999 - Totals								205,414,580	211,551,216	204,880,124	0	(534,453)	0	(534,453)	0	0	6,671,098	6,671,098	2,242,549	598,113

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks						0	0	XXX	XXX
63654@-10-5	National Integrity Ins. Co		75264	2CIB1	NO		320,974,785	200,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						0	320,974,785	XXX	XXX
1899999. Total Common Stocks						0	320,974,785	XXX	XXX
1999999 - Totals						0	320,974,785	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $ ----------

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	CANADIAN IMP BANK CD		A	11/13/2013	HONG KONG SHANGHAI BK	03/05/2014	7,301,052	0	(773)	0	0	7,300,000	7,301,825	1,378	0	0.252	0.187	MJSD	4,973	3,825
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations							7,301,052	0	(773)	0	0	7,300,000	7,301,825	1,378	0	XXX	XXX	XXX	4,973	3,825
1099999. Total - All Other Government Bonds							7,301,052	0	(773)	0	0	7,300,000	7,301,825	1,378	0	XXX	XXX	XXX	4,973	3,825
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	ARCO TRANSN ALASKA INC REV			07/24/2013	FIRST SOUTHWEST CORP	01/01/2014	1,000,000	0	(19,330)	0	0	1,000,000	1,019,330	21,806	0	5.000	0.412	JJ	0	3,889
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities							1,000,000	0	(19,330)	0	0	1,000,000	1,019,330	21,806	0	XXX	XXX	XXX	0	3,889
3199999. Total - U.S. Special Revenues Bonds							1,000,000	0	(19,330)	0	0	1,000,000	1,019,330	21,806	0	XXX	XXX	XXX	0	3,889
	ABN AMRO BANK CORP			10/24/2013	HONG KONG SHANGHAI BK	01/31/2014	1,202,656	0	(5,489)	0	0	1,200,000	1,208,146	15,100	0	3.000	0.310	JJ	0	8,900
	BANK OF NOVA SCOTIA CD			11/13/2013	HONG KONG SHANGHAI BK	02/25/2014	5,799,981	0	15	0	0	5,800,000	5,799,965	931	0	0.140	0.202	FMAN	2,721	2,380
	JP MORGAN CHASE & CO			08/06/2013	BANK of AMERICA SEC	01/24/2014	3,001,473	0	(9,177)	0	0	3,000,000	3,010,650	5,969	0	1.038	0.312	JAJO	8,160	1,242
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							10,004,110	0	(14,651)	0	0	10,000,000	10,018,761	22,000	0	XXX	XXX	XXX	10,881	12,522
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							10,004,110	0	(14,651)	0	0	10,000,000	10,018,761	22,000	0	XXX	XXX	XXX	10,881	12,522
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							17,305,162	0	(15,424)	0	0	17,300,000	17,320,586	23,378	0	XXX	XXX	XXX	15,854	16,347
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							1,000,000	0	(19,330)	0	0	1,000,000	1,019,330	21,806	0	XXX	XXX	XXX	0	3,889
8399999. Total Bonds							18,305,162	0	(34,754)	0	0	18,300,000	18,339,916	45,184	0	XXX	XXX	XXX	15,854	20,236
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD		12/26/2013	Various	XXX	30,000	0	0	0	0	0	30,000	0	0	0.010	0.010	MON	0	0
8899999. Subtotal - Exempt Money Market Mutual Funds							30,000	0	0	0	0	XXX	30,000	0	0	XXX	XXX	XXX	0	0
60934N-20-3	FEDERATED PRIME OBLIG -CL SS PRIME OBLIG-I			06/30/2012	FEDERATED	XXX	0	0	0	0	0	0	0	12	0	0.180	0.180	MON	0	0
60934N-62-5	FEDERATED PRIME OBLIG -CL SS			12/31/2013	FEDERATED	XXX	49,092,448	0	0	0	0	0	49,092,448	131	0	0.030	0.030	MON	320	0
X9USDF-ID-E	FIDELITY INST MM FUND PRIME			12/31/2013	Various	XXX	19,295,790	0	0	0	0	0	19,295,790	6	0	0.116	0.116	MON	1	0
8999999. Subtotal - Class One Money Market Mutual Funds							68,388,238	0	0	0	0	XXX	68,388,238	149	0	XXX	XXX	XXX	321	0
9199999 - Totals							86,723,400	0	(34,754)	0	0	XXX	86,758,154	45,333	0	XXX	XXX	XXX	16,175	20,236

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
APPLE INC OPTION	APPLE INC 037833100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/19/2013	01/18/2014	7		525.00		(11,147)		(26,320)		(26,320)	(15,173)					
BAXTER INTL INC OPTION	BAXTER INTL INC 071813109	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/26/2013	01/18/2014	111		70.00		(5,400)		(7,104)		(7,104)	(1,704)					
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/03/2013	01/18/2014	150		57.50		(17,700)		(39,000)		(39,000)	(21,300)					
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/17/2013	01/18/2014	150		60.00		(19,200)		(12,750)		(12,750)	6,450					
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/19/2013	01/18/2014	262		36.00		(24,313)		(108,468)		(108,468)	(84,155)					
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/18/2013	01/18/2014	454		25.00		(13,279)		(7,264)		(7,264)	6,015					
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/19/2013	01/18/2014	66		57.50		(15,460)		(38,940)		(38,940)	(23,480)					
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/03/2013	01/18/2014	70		60.00		(10,360)		(25,900)		(25,900)	(15,540)					
DENBURY RESOURCES INC OPTION	DENBURY RESOURCES INC 247916208	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/16/2013	01/18/2014	505		17.00		(9,913)		(5,050)		(5,050)	4,863					
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/13/2013	01/18/2014	79		23.00		(5,451)		(16,432)		(16,432)	(10,981)					
ENSCO INTERNATIONAL INC OPTION	ENSCO INTERNATIONAL INC 26874Q100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/04/2013	01/18/2014	162		60.00		(17,925)		(4,860)		(4,860)	13,065					
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/13/2013	01/18/2014	32		55.00		(3,648)		(12,096)		(12,096)	(8,448)					
OCCIDENTAL PETROLEUM CORP OPTION	OCCIDENTAL PETROLEUM CORP 674599105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/04/2013	01/18/2014	72		95.00		(18,309)		(13,680)		(13,680)	4,629					
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/03/2013	01/18/2014	80		80.00		(13,840)		(12,240)		(12,240)	1,600					
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/19/2013	01/18/2014	58		24.00		(3,132)		(1,624)		(1,624)	1,508					
TIME WARNER CABLE INC OPTION	TIME WARNER CABLE INC 88732J207	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/19/2013	01/18/2014	61		125.00		(24,958)		(64,660)		(64,660)	(39,702)					
WALGREEN CO OPTION	WALGREEN CO 931422109	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/17/2013	01/18/2014	188		55.00		(52,263)		(51,888)		(51,888)	375					
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants										0	(266,298)	0	(448,276)	XXX	(448,276)	(181,978)	0	0	0	0	XXX	XXX
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/17/2013	01/18/2014	66		55.00		(4,554)		(660)		(660)	3,894					
CISCO SYSTEMS INC OPTION	CISCO SYSTEMS INC 17275R102	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/19/2013	02/22/2014	189		20.00		(10,017)		(3,591)		(3,591)	6,426					
EXELON CORP OPTION	EXELON CORP 30161N101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	12/18/2013	01/18/2014	138		27.00		(5,416)		(4,830)		(4,830)	586					

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
HCP INC OPTION	HCP INC REIT 40414L109	N/A		US - Chicago Board 1UAUICT04EQ4D06ZH473	11/26/2013	01/18/2014	216		35.00		(8,478)		(3,240)		(3,240)	5,238						
0659999. Subtotal - Written Options - Income Generation - Put Options										0	(28,465)	0	(12,321)	XXX	(12,321)	16,144	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	(294,763)	0	(460,597)	XXX	(460,597)	(165,834)	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	(266,298)	0	(448,276)	XXX	(448,276)	(181,978)	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	(28,465)	0	(12,321)	XXX	(12,321)	16,144	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	(294,763)	0	(460,597)	XXX	(460,597)	(165,834)	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	(294,763)	0	(460,597)	XXX	(460,597)	(165,834)	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	(294,763)	0	(460,597)	XXX	(460,597)	(165,834)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/19/2012	01/19/2013	01/08/2013 Closing Purchase	200		92.50	(17,804)		(63,400)		(63,400)		14,796			(45,596)			
3M (COVERED CALL)	3M CO. 88579Y101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/08/2013	02/16/2013	02/15/2013 Exercise	200		92.50		(77,598)	(77,598)		(77,598)								
ADOBE SYSTEMS INC OPTION	ADOBE SYSTEMS INC 00724F101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/14/2013	06/22/2013	06/18/2013 Closing Purchase	380		45.00		(43,752)	(20,505)		(20,505)					23,248			
ADOBE SYSTEMS INC OPTION	ADOBE SYSTEMS INC 00724F101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/02/2013	10/19/2013	10/18/2013 Exercise	380		45.00		(126,637)	(126,637)		(126,637)								
ADOBE SYSTEMS INC OPTION	ADOBE SYSTEMS INC 00724F101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/18/2013	07/20/2013	07/02/2013 Closing Purchase	380		45.00		(36,099)	(68,776)		(68,776)					(32,677)			
ALL STATE CORP (COVERED CALL)	ALLSTATE CORPORATION 020002101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/04/2013	03/16/2013	02/25/2013 Closing Purchase	192		45.00		(15,022)	(31,680)		(31,680)					(16,658)			
ALL STATE CORP (COVERED CALL)	ALLSTATE CORPORATION 020002101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/25/2013	04/20/2013	04/19/2013 Exercise	144		45.00		(28,511)	(28,511)		(28,511)								
ALL STATE CORP (COVERED CALL)	ALLSTATE CORPORATION 020002101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/25/2013	04/20/2013	04/05/2013 Closing Purchase	48		45.00		(9,504)	(20,736)		(20,736)					(11,232)			
ALL STATE CORP (COVERED CALL)	ALLSTATE CORPORATION 020002101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/05/2013	05/18/2013	05/17/2013 Exercise	48		45.00		(21,024)	(21,024)		(21,024)								
ALLSTATE CORPORATION OPTION	ALLSTATE CORPORATION 020002101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/31/2013	09/21/2013	08/19/2013 Closing Purchase	147		55.00		(4,757)	(515)		(515)					4,242			
ALLSTATE CORPORATION OPTION	ALLSTATE CORPORATION 020002101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/10/2013	11/16/2013	11/14/2013 Closing Purchase	147		55.00		(6,222)	(515)		(515)					5,708			
ALLSTATE CORPORATION OPTION	ALLSTATE CORPORATION 020002101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/14/2013	12/21/2013	12/21/2013 Expiration	147		57.50		(955)								955			
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/22/2013	06/22/2013	06/12/2013 Closing Purchase	287		32.00		(35,174)	(20,156)		(20,156)					15,018			
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/24/2013	12/21/2013	12/21/2013 Expiration	70		33.00		(6,632)								6,632			
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/24/2013	12/21/2013	12/21/2013 Expiration	70		34.00		(4,483)								4,483			
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/28/2013	12/21/2013	12/21/2013 Expiration	58		35.00		(2,877)								2,877			
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/12/2013	07/20/2013	07/03/2013 Closing Purchase	287		32.00		(33,716)	(43,624)		(43,624)					(9,908)			
ALTERA CORP OPTION	ALTERA CORP 021441100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/03/2013	09/21/2013	09/20/2013 Exercise	287		32.00		(68,305)	(68,305)		(68,305)								
APACHE CORP (COVERED CALL)	APACHE CORP 037411105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/03/2013	02/16/2013	02/01/2013 Closing Purchase	115		85.00		(13,211)	(16,966)		(16,966)					(3,755)			
APACHE CORP (COVERED CALL)	APACHE CORP 037411105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/01/2013	03/16/2013	02/20/2013 Closing Purchase	115		85.00		(26,659)	(1,596)		(1,596)					25,063			
APACHE CORP (COVERED CALL)	APACHE CORP 037411105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/20/2013	04/20/2013	03/28/2013 Closing Purchase	115		80.00		(14,516)	(5,819)		(5,819)					8,697			
APACHE CORP (COVERED CALL)	APACHE CORP 037411105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	03/28/2013	05/18/2013	04/24/2013 Closing Purchase	115		82.50		(8,414)	(1,094)		(1,094)					7,321			
APACHE CORP OPTION	APACHE CORP 037411105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/29/2013	06/22/2013	06/21/2013 Exercise	115		77.50		(11,758)	(11,758)		(11,758)								
APACHE CORP OPTION	APACHE CORP 037411105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/20/2013	10/19/2013	10/17/2013 Exercise	50		77.50		(12,933)	(12,933)		(12,933)								
APPLE INC (COVERED CALL)	APPLE INC 037833100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/03/2013	05/18/2013	05/08/2013 Exercise	6		435.00		(12,075)	(12,075)		(12,075)								
APPLIED MATERIAL(COVERED CALL)	APPLIED MATERIALS 038222105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/04/2013	02/16/2013	01/29/2013 Closing Purchase	790		12.00		(24,079)	(67,213)		(67,213)					(43,135)			
APPLIED MATERIAL(COVERED CALL)	APPLIED MATERIALS 038222105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/29/2013	03/16/2013	02/15/2013 Exercise	790		12.00		(68,160)	(68,160)		(68,160)								
AVNET INC OPTION	AVNET INC 053807103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/28/2013	12/21/2013	12/20/2013 Exercise	102		40.00		(7,548)	(7,548)		(7,548)								
AVNET INC OPTION	AVNET INC 053807103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/22/2013	06/22/2013	06/18/2013 Closing Purchase	144		34.00		(11,519)	(8,784)		(8,784)					2,735			
AVNET INC OPTION	AVNET INC 053807103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/18/2013	07/20/2013	07/08/2013 Closing Purchase	144		34.00		(14,832)	(14,544)		(14,544)					288			
AVNET INC OPTION	AVNET INC 053807103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/08/2013	08/17/2013	08/16/2013 Exercise	144		34.00		(21,339)	(21,339)		(21,339)								
BAKER HUGHES IN (COVERED CALL)	BAKER HUGHES INC 057224107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	03/22/2013	05/18/2013	05/06/2013 Closing Purchase	80		45.00		(15,964)	(19,040)		(19,040)					(3,076)			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BAKER HUGHES INC OPTION	BAKER HUGHES INC 057224107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/06/2013	06/22/2013	06/07/2013	Closing Purchase	80		45.00		(23,919)	(13,648)		(13,648)					10,271			
BAKER HUGHES INC OPTION	BAKER HUGHES INC 057224107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/07/2013	07/20/2013	07/19/2013	Exercise	80		45.00		(19,606)	(19,606)		(19,606)								
BANK OF NY MELLON CORP OPTION	BANK OF NY MELLON CORP 064058100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/22/2013	06/22/2013	06/20/2013	Closing Purchase	100		27.00		(9,269)	(22,200)		(22,200)					(12,931)			
BANK OF NY MELLON CORP OPTION	BANK OF NY MELLON CORP 064058100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/20/2013	09/21/2013	07/24/2013	Exercise	100		27.00		(27,800)	(27,800)		(27,800)								
BAXTER INTERNATIONA -COVD CALL	BAXTER INTL INC 071813109	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/22/2013	04/20/2013	03/27/2013	Closing Purchase	448		67.50		(87,134)	(209,216)		(209,216)					(122,082)			
BAXTER INTERNATIONA -COVD CALL	BAXTER INTL INC 071813109	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	03/27/2013	05/18/2013	05/17/2013	Exercise	448		67.50		(254,458)	(254,458)		(254,458)								
BLACKROCK INC OPTION	BLACKROCK INC 09247X101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/07/2013	06/22/2013	06/03/2013	Closing Purchase	112		290.00		(18,781)	(20,384)		(20,384)					(1,603)			
BLACKROCK INC OPTION	BLACKROCK INC 09247X101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/03/2013	07/20/2013	07/20/2013	Expiration	112		290.00		(50,175)								50,175			
BLACKROCK INC OPTION	BLACKROCK INC 09247X101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/29/2013	09/21/2013	09/11/2013	Closing Purchase	112		300.00		(33,319)	(1,176)		(1,176)					32,143			
BROADCOM CORP (COVERED CALL)	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/04/2013	02/16/2013	02/04/2013	Closing Purchase	270		35.00		(28,706)	(2,762)		(2,762)					25,944			
BROADCOM CORP (COVERED CALL)	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/05/2013	03/16/2013	02/26/2013	Closing Purchase	270		33.00		(22,280)	(31,050)		(31,050)					(8,770)			
BROADCOM CORP (COVERED CALL)	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/03/2013	05/18/2013	05/17/2013	Exercise	270		33.00		(51,312)	(51,312)		(51,312)								
BROADCOM CORP (COVERED CALL)	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/26/2013	04/20/2013	04/03/2013	Closing Purchase	270		33.00		(43,469)	(37,757)		(37,757)					5,712			
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/21/2013	10/19/2013	09/25/2013	Closing Purchase	220		25.00		(27,359)	(45,100)		(45,100)					(17,741)			
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/21/2013	10/19/2013	09/25/2013	Closing Purchase	220		26.00		(17,531)	(27,280)		(27,280)					(9,749)			
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/25/2013	11/16/2013	11/08/2013	Closing Purchase	220		25.00		(52,139)	(29,700)		(29,700)					22,439			
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/25/2013	11/16/2013	10/31/2013	Closing Purchase	220		26.00		(37,399)	(23,760)		(23,760)					13,639			
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/08/2013	12/21/2013	12/21/2013	Exercise	220		25.00		(35,639)	(35,639)		(35,639)								
BROADCOM CORP-CL A OPTION	BROADCOM CORP-CL A 111320107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/31/2013	12/21/2013	12/21/2013	Exercise	220		26.00		(31,239)	(31,239)		(31,239)								
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/23/2013	10/19/2013	09/27/2013	Closing Purchase	150		57.50		(28,588)	(37,800)		(37,800)					(9,212)			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/23/2013	10/19/2013	09/27/2013	Closing Purchase	150		60.00		(14,136)	(16,650)		(16,650)					(2,514)			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/27/2013	11/16/2013	10/30/2013	Closing Purchase	150		57.50		(52,199)	(10,200)		(10,200)					41,999			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/27/2013	11/16/2013	10/24/2013	Closing Purchase	150		60.00		(31,199)	(3,863)		(3,863)					27,337			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/30/2013	12/21/2013	12/03/2013	Closing Purchase	150		57.50		(21,750)	(8,400)		(8,400)					13,350			
CAMERON INTERNATIONAL CORP OPTION	CAMERON INTERNATIONAL CORP COMMON 13342B105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/30/2013	12/21/2013	12/17/2013	Closing Purchase	150		60.00		(12,096)	(3,863)		(3,863)					8,233			
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/06/2012	01/19/2013	01/03/2013	Closing Purchase	65		34.50	(26,519)		(18,005)		(18,005)		(10,594)			8,514			
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/03/2013	02/16/2013	02/15/2013	Exercise	65		34.00		(21,320)	(21,320)		(21,320)								
CARNIVAL CORP (COVERED CALL)	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/03/2013	05/18/2013	05/10/2013	Closing Purchase	112		35.00		(5,516)	(4,564)		(4,564)					952			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/22/2013	06/22/2013	06/11/2013	Closing Purchase	194		34.00		(14,592)	(1,552)		(1,552)					13,040			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/10/2013	06/22/2013	06/04/2013	Closing Purchase	112		35.00		(10,528)	(1,092)		(1,092)					9,436			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/11/2013	10/19/2013	10/07/2013	Closing Purchase	207		35.00		(40,985)	(1,139)		(1,139)					39,847			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/15/2013	08/17/2013	07/30/2013	Closing Purchase	190		36.00		(16,102)	(25,555)		(25,555)					(9,453)			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/30/2013	09/21/2013	08/29/2013	Closing Purchase	190		36.00		(29,069)	(17,290)		(17,290)					11,779			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/29/2013	10/19/2013	09/26/2013	Closing Purchase	190		36.00		(25,270)	(1,995)		(1,995)					23,275			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/24/2013	12/21/2013	11/19/2013	Closing Purchase	199		36.00		(11,741)	(14,129)		(14,129)					(2,388)			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/17/2013	07/20/2013	07/11/2013	Closing Purchase	207		34.50		(13,947)	(29,394)		(29,394)					(15,447)			
CARNIVAL CRUISE OPTION	CARNIVAL CRUISE UNIT 143658300	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/17/2013	07/20/2013	07/15/2013	Closing Purchase	190		35.50		(6,507)	(12,912)		(12,912)					(6,405)			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/03/2013	02/16/2013	01/30/2013	Closing Purchase 99		95.00		(25,610)	(42,273)		(42,273)					(16,663)			
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/30/2013	03/16/2013	02/22/2013	Closing Purchase 99		95.00		(49,796)	(5,579)		(5,579)					44,217			
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/22/2013	04/20/2013	03/25/2013	Closing Purchase 99		95.00		(13,333)	(914)		(914)					12,419			
CATERPILLAR (COVERED CALL)	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/10/2013	06/22/2013	06/07/2013	Closing Purchase 99		92.50		(8,262)	(609)		(609)					7,654			
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/21/2013	06/22/2013	06/11/2013	Closing Purchase 50		90.00		(5,675)	(375)		(375)					5,300			
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/05/2013	10/19/2013	10/04/2013	Closing Purchase 149		85.00		(20,115)	(9,567)		(9,567)					10,547			
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/04/2013	11/16/2013	11/07/2013	Closing Purchase 149		85.00		(23,710)	(7,168)		(7,168)					16,542			
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/07/2013	12/21/2013	12/20/2013	Exercise 149		85.00		(21,488)	(21,488)		(21,488)								
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/13/2013	07/20/2013	07/01/2013	Closing Purchase 75		87.50		(6,675)	(788)		(788)					5,887			
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/13/2013	07/20/2013	07/02/2013	Closing Purchase 74		90.00		(2,904)	(333)		(333)					2,571			
CATERPILLAR INC OPTION	CATERPILLAR INC 149123101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/08/2013	09/21/2013	09/05/2013	Closing Purchase 149		87.50		(14,721)	(2,412)		(2,412)					12,309			
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/23/2013	11/16/2013	11/05/2013	Closing Purchase 454		25.00		(22,359)	(9,421)		(9,421)					12,939			
CENTERPOINT ENERGY OPTION	CENTERPOINT ENERGY 15189T107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/05/2013	12/21/2013	12/18/2013	Closing Purchase 454		25.00		(20,089)	(2,497)		(2,497)					17,592			
CHESAPEAKE ENE (COVERED CALLS)	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/08/2013	05/18/2013	05/03/2013	Closing Purchase 800		20.00		(71,518)	(16,512)		(16,512)					55,006			
CHESAPEAKE ENERGY OPTION	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/03/2013	06/22/2013	06/12/2013	Closing Purchase 800		20.00		(40,919)	(97,536)		(97,536)					(56,617)			
CHESAPEAKE ENERGY OPTION	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/12/2013	07/20/2013	07/08/2013	Closing Purchase 800		20.00		(120,142)	(99,008)		(99,008)					21,134			
CHESAPEAKE ENERGY OPTION	CHESAPEAKE ENERGY 165167107	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/08/2013	08/17/2013	08/16/2013	Exercise 800		20.00		(125,814)	(125,814)		(125,814)								
CITRIX SYSTEMS INC OPTION	CITRIX SYSTEMS INC 177376100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/28/2013	12/21/2013	12/03/2013	Closing Purchase 70		60.00		(10,675)	(5,145)		(5,145)					5,530			
CME GROUP INC OPTION	CME GROUP INC 125720105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/22/2013	06/22/2013	06/05/2013	Exercise 46		60.00		(8,165)	(8,165)		(8,165)								
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/19/2013	09/21/2013	09/05/2013	Closing Purchase 100		87.50		(25,609)	(1,283)		(1,283)					24,326			
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/21/2013	06/22/2013	06/19/2013	Closing Purchase 100		87.50		(19,503)	(759)		(759)					18,744			
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/14/2013	09/21/2013	09/18/2013	Closing Purchase 45		85.00		(4,342)	(1,661)		(1,661)					2,681			
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/18/2013	10/19/2013	10/11/2013	Closing Purchase 145		85.00		(17,903)	(1,233)		(1,233)					16,670			
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/11/2013	11/16/2013	10/28/2013	Closing Purchase 145		82.50		(25,881)	(31,465)		(31,465)					(5,584)			
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/28/2013	12/21/2013	12/21/2013	Exercise 145		82.50		(47,559)	(47,559)		(47,559)								
DEERE & COMPANY OPTION	DEERE & COMPANY 244199105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/14/2013	12/21/2013	12/21/2013	Exercise 45		85.00		(12,774)	(12,774)		(12,774)								
EL PASO PIPELINE PARTNERS LP OPTION	EL PASO PIPELINE PARTNERS LP 283702108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/07/2013	06/22/2013	06/17/2013	Closing Purchase 167		42.50		(15,031)	(3,465)		(3,465)					11,566			
EL PASO PIPELINE PARTNERS LP OPTION	EL PASO PIPELINE PARTNERS LP 283702108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/17/2013	07/20/2013	07/19/2013	Exercise 167		42.50		(12,358)	(12,358)		(12,358)								
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/22/2013	06/22/2013	06/19/2013	Closing Purchase 166		23.00		(8,155)	(32,868)		(32,868)					(24,713)			
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/19/2013	10/19/2013	09/26/2013	Exercise 87		23.00		(21,663)	(21,663)		(21,663)								
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/19/2013	10/19/2013	10/14/2013	Closing Purchase 79		23.00		(19,671)	(17,538)		(17,538)					2,133			
EMC CORP/MASS OPTION	EMC CORP/MASS 268648102	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/14/2013	12/21/2013	12/13/2013	Closing Purchase 79		23.00		(19,750)	(3,533)		(3,533)					16,217			
ENCANA CORP OPTION	ENCANA CORP 292505104	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/26/2013	11/16/2013	11/12/2013	Closing Purchase 84		17.00		(7,056)	(8,484)		(8,484)					(1,428)			
ENCANA CORP OPTION	ENCANA CORP 292505104	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/12/2013	12/21/2013	12/20/2013	Exercise 84		17.00		(9,156)	(9,156)		(9,156)								
ESTEE LAUDER CO (COVERED CALL)	ESTEE LAUDER COMPANIES-CL A 518439104	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	03/22/2013	05/18/2013	05/17/2013	Exercise 47		65.00		(9,047)	(9,047)		(9,047)								
EXELON CORP (COVERED CALL)	EXELON CORP 30161N101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/14/2013	04/20/2013	04/19/2013	Exercise 200		31.00		(16,440)	(16,440)		(16,440)								
GOLDMAN SACHS GROUP INC OPTION	GOLDMAN SACHS GROUP INC 38141G104	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/22/2013	06/22/2013	06/21/2013	Exercise 26		140.00		(10,855)	(10,855)		(10,855)								
GOOGLE INC-CL A (COV CALL)	GOOGLE INC-CL A 38259P508	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/07/2013	02/16/2013	01/29/2013	Closing Purchase 7		730.00		(20,891)	(19,381)		(19,381)					1,511			
GOOGLE INC-CL A (COV CALL)	GOOGLE INC-CL A 38259P508	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/29/2013	03/16/2013	03/15/2013	Exercise 7		730.00		(23,352)	(23,352)		(23,352)								
HALLIBURTON CO (COVERED CALL)	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/03/2013	02/16/2013	02/15/2013	Exercise 259		36.00		(30,820)	(30,820)		(30,820)								
HALLIBURTON CO (COVERED CALL)	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/03/2013	05/18/2013	05/17/2013	Exercise 191		40.00		(28,491)	(28,491)		(28,491)								

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HALLIBURTON COMPANY OPTION	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/03/2013	05/18/2013	05/17/2013	Exercise	32		39.00		(5,275)	(5,275)		(5,275)							
HALLIBURTON COMPANY OPTION	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/30/2013	07/20/2013	07/08/2013	Closing Purchase	62		43.00		(9,056)	(8,671)		(8,671)					384		
HALLIBURTON COMPANY OPTION	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/22/2013	10/19/2013	10/21/2013	Exercise	62		43.00		(30,875)	(30,875)		(30,875)							
HALLIBURTON COMPANY OPTION	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/08/2013	08/17/2013	08/05/2013	Closing Purchase	62		43.00		(13,268)	(19,328)		(19,328)					(6,060)		
HALLIBURTON COMPANY OPTION	HALLIBURTON COMPANY 406216101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/05/2013	09/21/2013	08/22/2013	Closing Purchase	62		43.00		(21,188)	(29,884)		(29,884)					(8,696)		
HELMERICH & PAYNE OPTION	HELMERICH & PAYNE 423452101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/04/2013	10/19/2013	10/18/2013	Exercise	150		65.00		(26,700)	(26,700)		(26,700)							
HELMERICH & PAYNE OPTION	HELMERICH & PAYNE 423452101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/22/2013	07/20/2013	07/05/2013	Closing Purchase	150		65.00		(34,876)	(23,913)		(23,913)					10,963		
HELMERICH & PAYNE OPTION	HELMERICH & PAYNE 423452101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/05/2013	09/21/2013	09/04/2013	Closing Purchase	150		65.00		(52,199)	(14,400)		(14,400)					37,799		
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/02/2013	02/16/2013	02/16/2013	Expiration	975		22.00		(27,543)								27,543		
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/19/2013	04/20/2013	04/17/2013	Closing Purchase	975		22.00		(29,493)	(9,506)		(9,506)					19,987		
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/17/2013	06/22/2013	05/03/2013	Exercise	819		22.00		(41,793)	(41,793)		(41,793)							
INTEL CORP (COVERED CALL)	INTEL CORPORATION 458140100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/17/2013	06/22/2013	06/21/2013	Closing Purchase	156		22.00		(7,961)	(34,164)		(34,164)					(26,204)		
INTEL CORPORATION OPTION	INTEL CORPORATION 458140100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/21/2013	09/21/2013	08/19/2013	Closing Purchase	156		22.00		(38,999)	(13,104)		(13,104)					25,895		
INTEL CORPORATION OPTION	INTEL CORPORATION 458140100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/19/2013	10/19/2013	10/14/2013	Closing Purchase	156		22.00		(17,160)	(22,308)		(22,308)					(5,148)		
INTEL CORPORATION OPTION	INTEL CORPORATION 458140100	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/14/2013	12/21/2013	12/20/2013	Exercise	156		22.00		(24,492)	(24,492)		(24,492)							
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/31/2013	07/20/2013	06/28/2013	Closing Purchase	32		55.00		(7,888)	(464)		(464)					7,424		
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/30/2013	07/20/2013	07/11/2013	Closing Purchase	48		57.50		(8,952)	(228)		(228)					8,723		
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/28/2013	10/19/2013	10/01/2013	Closing Purchase	32		55.00		(4,992)	(1,504)		(1,504)					3,488		
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/01/2013	09/21/2013	08/28/2013	Closing Purchase	48		55.00		(3,696)	(936)		(936)					2,760		
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/06/2013	10/19/2013	10/01/2013	Closing Purchase	193		52.50		(29,265)	(22,403)		(22,403)					6,862		
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/01/2013	11/16/2013	10/24/2013	Closing Purchase	193		52.50		(39,007)	(90,314)		(90,314)					(51,308)		
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/01/2013	11/16/2013	10/24/2013	Closing Purchase	32		55.00		(3,549)	(8,448)		(8,448)					(4,899)		
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/24/2013	12/21/2013	12/20/2013	Exercise	193		52.50		(102,105)	(102,105)		(102,105)							
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/24/2013	12/21/2013	12/13/2013	Closing Purchase	32		55.00		(11,616)	(920)		(920)					10,696		
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/11/2013	08/17/2013	08/01/2013	Closing Purchase	48		55.00		(3,711)	(756)		(756)					2,955		
KEYCORP OPTION	KEYCORP 493267108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/23/2013	11/16/2013	11/15/2013	Exercise	260		11.00		(15,686)	(15,686)		(15,686)							
MARATHON PETROLEUM CORP OPTION	MARATHON PETROLEUM CORP 56585A102	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/28/2013	12/21/2013	12/20/2013	Exercise	27		72.50		(8,572)	(8,572)		(8,572)							
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/10/2013	07/20/2013	07/05/2013	Closing Purchase	156		28.00		(11,932)	(7,137)		(7,137)					4,795		
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/19/2013	11/16/2013	11/08/2013	Closing Purchase	156		28.00		(31,667)	(14,976)		(14,976)					16,691		
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/08/2013	12/21/2013	12/20/2013	Exercise	156		28.00		(16,848)	(16,848)		(16,848)							
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/05/2013	08/17/2013	08/05/2013	Closing Purchase	156		28.00		(13,884)	(20,592)		(20,592)					(6,708)		
MAXIM INTEGRATED PRODUCTS OPTION	MAXIM INTEGRATED PRODUCTS 57772K101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/05/2013	09/21/2013	09/19/2013	Closing Purchase	156		28.00		(21,528)	(26,442)		(26,442)					(4,914)		
MEDTRONIC INC OPTION	MEDTRONIC INC 585055106	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/07/2013	06/22/2013	06/19/2013	Closing Purchase	80		50.00		(4,000)	(20,160)		(20,160)					(16,160)		
MEDTRONIC INC OPTION	MEDTRONIC INC 585055106	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/19/2013	11/16/2013	10/09/2013	Closing Purchase	80		50.00		(29,839)	(29,240)		(29,240)					599		
MICROSOFT CORP OPTION	MICROSOFT CORP 594918104	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/16/2013	09/21/2013	09/05/2013	Closing Purchase	551		36.00		(6,215)	(1,378)		(1,378)					4,838		
MICROSOFT CORP OPTION	MICROSOFT CORP 594918104	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/05/2013	10/19/2013	10/07/2013	Closing Purchase	551		32.00		(42,448)	(95,703)		(95,703)					(53,255)		
MICROSOFT CORP OPTION	MICROSOFT CORP 594918104	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/07/2013	11/16/2013	11/15/2013	Exercise	551		32.00		(115,598)	(115,598)		(115,598)							
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/16/2013	06/22/2013	06/07/2013	Closing Purchase	319		32.00		(22,352)	(3,343)		(3,343)					19,009		

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/10/2013	07/20/2013	07/10/2013	Closing Purchase	110		30.00		(10,212)	(3,101)		(3,101)					7,111			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/17/2013	08/17/2013	08/05/2013	Closing Purchase	57		32.00		(1,841)	(3,648)		(3,648)					(1,807)			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/17/2013	09/21/2013	08/27/2013	Closing Purchase	57		33.00		(2,010)	(599)		(599)					1,411			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/17/2013	10/19/2013	10/04/2013	Closing Purchase	57		32.00		(3,363)	(727)		(727)					2,636			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/03/2013	10/19/2013	10/07/2013	Closing Purchase	321		33.00		(6,510)	(1,445)		(1,445)					5,065			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/04/2013	11/16/2013	11/07/2013	Closing Purchase	57		32.00		(2,907)	(4,275)		(4,275)					(1,368)			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/19/2013	12/21/2013	12/21/2013	Exercise	110		31.00		(26,070)	(26,070)		(26,070)								
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	11/07/2013	12/21/2013	12/20/2013	Exercise	57		32.00		(6,441)	(6,441)		(6,441)								
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/17/2013	07/20/2013	07/01/2013	Closing Purchase	50		31.00		(2,800)	(525)		(525)					2,275			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/10/2013	09/21/2013	09/19/2013	Closing Purchase	110		31.00		(7,340)	(22,330)		(22,330)					(14,990)			
MONDELEZ INTERNATIONAL INC OPTION	MONDELEZ INTERNATIONAL INC 609207105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/05/2013	09/21/2013	09/17/2013	Closing Purchase	57		32.00		(5,073)	(1,639)		(1,639)					3,434			
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/02/2013	02/16/2013	01/29/2013	Closing Purchase	75		72.50		(11,156)	(17,126)		(17,126)					(5,970)			
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/29/2013	03/16/2013	02/27/2013	Closing Purchase	75		72.50		(21,912)	(2,754)		(2,754)					19,158			
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	02/27/2013	04/20/2013	03/27/2013	Closing Purchase	75		72.50		(9,091)	(4,654)		(4,654)					4,438			
NATIONAL OILWELL (COVERED CALL)	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	03/27/2013	05/18/2013	04/26/2013	Closing Purchase	75		75.00		(6,771)	(504)		(504)					6,267			
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/08/2013	08/17/2013	07/30/2013	Closing Purchase	75		75.00		(10,046)	(1,186)		(1,186)					8,860			
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	05/06/2013	06/22/2013	06/17/2013	Closing Purchase	75		72.50		(6,300)	(1,950)		(1,950)					4,350			
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/26/2013	10/19/2013	10/18/2013	Exercise	75		72.50		(20,850)	(20,850)		(20,850)								
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/17/2013	07/20/2013	07/08/2013	Closing Purchase	75		75.00		(4,951)	(2,591)		(2,591)					2,359			
NATIONAL OILWELL VARCO INC OPTION	NATIONAL OILWELL VARCO INC 637071101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/30/2013	09/21/2013	08/26/2013	Closing Purchase	75		72.50		(8,588)	(15,591)		(15,591)					(7,003)			
NEWMONT MINING (COVERED CALL)	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	03/28/2013	05/18/2013	04/24/2013	Closing Purchase	150		44.00		(10,407)	(1,013)		(1,013)					9,394			
NEWMONT MINING (COVERED CALL)	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	02/14/2013	04/20/2013	03/26/2013	Closing Purchase	150		45.00		(23,854)	(1,913)		(1,913)					21,941			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/03/2013	08/17/2013	07/19/2013	Closing Purchase	75		37.00		(8,619)	(188)		(188)					8,431			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/29/2013	09/21/2013	08/21/2013	Closing Purchase	100		33.00		(7,171)	(13,675)		(13,675)					(6,504)			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/14/2013	09/21/2013	08/21/2013	Closing Purchase	50		34.00		(4,124)	(4,700)		(4,700)					(576)			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/21/2013	10/19/2013	08/26/2013	Closing Purchase	100		33.00		(18,625)	(19,400)		(19,400)					(775)			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/21/2013	10/19/2013	09/26/2013	Closing Purchase	50		34.00		(7,150)	(275)		(275)					6,875			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/26/2013	11/16/2013	11/16/2013	Expiration	100		33.00		(23,500)								23,500			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/17/2013	07/20/2013	06/21/2013	Closing Purchase	38		35.00		(2,622)	(399)		(399)					2,223			
NEWMONT MINING CORP OPTION	NEWMONT MINING CORP 651639106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/17/2013	07/20/2013	06/21/2013	Closing Purchase	37		36.00		(1,544)	(278)		(278)					1,266			
NORFOLK SOUTHERN(COVERED CALL)	NORFOLK SOUTHERN CORP 655844108	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	01/02/2013	02/16/2013	01/29/2013	Exercise	102		65.00		(10,098)	(10,098)		(10,098)								
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	04/24/2013	06/22/2013	06/19/2013	Closing Purchase	173		34.00		(8,996)	(19,025)		(19,025)					(10,029)			
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	05/21/2013	07/20/2013	06/21/2013	Closing Purchase	125		35.00		(16,318)	(436)		(436)					15,882			
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/19/2013	09/21/2013	09/19/2013	Closing Purchase	173		34.00		(33,586)	(1,471)		(1,471)					32,115			
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/19/2013	11/16/2013	10/25/2013	Closing Purchase	125		33.00		(15,375)	(8,000)		(8,000)					7,375			
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/19/2013	11/16/2013	10/25/2013	Closing Purchase	173		34.00		(12,283)	(3,417)		(3,417)					8,866			
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/25/2013	12/21/2013	12/20/2013	Exercise	125		33.00		(14,500)	(14,500)		(14,500)								

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ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/25/2013	12/21/2013	12/21/2013	Exercise	173	34.00		(11,764)	(11,764)		(11,764)								
ORACLE CORPORATION OPTION	ORACLE CORPORATION 68389X105	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/08/2013	09/21/2013	09/19/2013	Closing Purchase	125	33.00		(7,500)	(8,250)		(8,250)					(750)			
QUALCOMM (COVERED CALL)	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	01/04/2013	02/16/2013	02/01/2013	Closing Purchase	146	65.00		(24,544)	(24,967)		(24,967)					(424)			
QUALCOMM (COVERED CALL)	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/01/2013	03/16/2013	02/26/2013	Closing Purchase	146	65.00		(33,731)	(21,316)		(21,316)					12,415			
QUALCOMM (COVERED CALL)	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	02/26/2013	04/20/2013	04/02/2013	Closing Purchase	146	65.00		(33,725)	(25,842)		(25,842)					7,883			
QUALCOMM (COVERED CALL)	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/02/2013	05/18/2013	05/13/2013	Closing Purchase	146	65.00		(39,565)	(7,113)		(7,113)					32,452			
QUALCOMM OPTION	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/13/2013	06/22/2013	06/12/2013	Closing Purchase	146	65.00		(19,419)	(1,095)		(1,095)					18,324			
QUALCOMM OPTION	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/17/2013	08/17/2013	08/01/2013	Closing Purchase	146	65.00		(15,626)	(13,417)		(13,417)					2,209			
QUALCOMM OPTION	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/01/2013	09/21/2013	08/22/2013	Closing Purchase	146	65.00		(23,278)	(35,916)		(35,916)					(12,638)			
QUALCOMM OPTION	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/22/2013	10/19/2013	10/02/2013	Closing Purchase	146	65.00		(43,507)	(38,982)		(38,982)					4,525			
QUALCOMM OPTION	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/02/2013	11/16/2013	11/07/2013	Closing Purchase	146	65.00		(52,267)	(40,702)		(40,702)					11,565			
QUALCOMM OPTION	QUALCOMM 747525103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/07/2013	12/21/2013	11/26/2013	Exercise	146	65.00		(47,873)	(47,873)		(47,873)								
ROYAL CARIBBEAN CRUISES LTD OPTION	ROYAL CARIBBEAN CRUISES LTD V7780T103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/03/2013	07/20/2013	07/02/2013	Closing Purchase	106	35.00		(12,868)	(3,975)		(3,975)					8,893			
ROYAL CARIBBEAN CRUISES LTD OPTION	ROYAL CARIBBEAN CRUISES LTD V7780T103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/02/2013	09/21/2013	09/19/2013	Exercise	106	35.00		(15,052)	(15,052)		(15,052)								
SCHLUMBERGER LTD OPTION	SCHLUMBERGER LTD 806857108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/22/2013	06/22/2013	06/10/2013	Closing Purchase	94	72.50		(18,095)	(16,638)		(16,638)					1,457			
SCHLUMBERGER LTD OPTION	SCHLUMBERGER LTD 806857108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/10/2013	07/20/2013	07/15/2013	Closing Purchase	94	72.50		(26,790)	(44,838)		(44,838)					(18,048)			
SCHLUMBERGER LTD OPTION	SCHLUMBERGER LTD 806857108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/15/2013	11/16/2013	11/15/2013	Exercise	94	72.50		(61,851)	(61,851)		(61,851)								
SENIOR HOUSING PROPS TR OPTION	SENIOR HOUSING PROPS TR REIT 81721M109	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/19/2013	09/21/2013	09/19/2013	Closing Purchase	138	22.50		(5,459)	(14,904)		(14,904)					(9,445)			
SENIOR HOUSING PROPS TR OPTION	SENIOR HOUSING PROPS TR REIT 81721M109	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/19/2013	12/21/2013	12/21/2013	Expiration	138	22.50		(16,422)								16,422			
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/10/2013	07/20/2013	07/10/2013	Closing Purchase	55	80.00		(13,062)	(5,783)		(5,783)					7,279			
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/29/2013	12/21/2013	12/03/2013	Closing Purchase	80	80.00		(13,816)	(7,280)		(7,280)					6,536			
STANLEY BLACK & DECKER INC OPTION	STANLEY BLACK & DECKER INC 854502101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/10/2013	08/17/2013	08/16/2013	Exercise	55	80.00		(13,706)	(13,706)		(13,706)								
SUNTRUST BANKS INC OPTION	SUNTRUST BANKS INC 867914103	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/23/2013	11/16/2013	11/15/2013	Exercise	150	33.00		(14,311)	(14,311)		(14,311)								
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/16/2013	09/21/2013	08/21/2013	Exercise	105	22.00		(43,889)	(43,889)		(43,889)								
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	09/26/2013	11/16/2013	10/24/2013	Closing Purchase	58	25.00		(6,409)	(145)		(145)					6,264			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/28/2013	12/21/2013	11/20/2013	Exercise	262	22.00		(15,479)	(15,479)		(15,479)								
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	11/11/2013	12/21/2013	11/19/2013	Closing Purchase	58	24.00		(1,638)	(2,016)		(2,016)					(377)			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/29/2013	07/20/2013	07/10/2013	Closing Purchase	105	22.00		(10,401)	(11,235)		(11,235)					(834)			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	05/29/2013	07/20/2013	07/10/2013	Closing Purchase	105	23.00		(5,201)	(3,314)		(3,314)					1,887			
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/10/2013	08/17/2013	08/16/2013	Exercise	105	22.00		(14,495)	(14,495)		(14,495)								
SYMANTEC CORP OPTION	SYMANTEC CORP 871503108	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/10/2013	08/17/2013	08/16/2013	Closing Purchase	105	23.00		(8,095)	(34,860)		(34,860)					(26,765)			
TESORO ESCROW CORP OPTION	TESORO ESCROW CORP 881609101	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/28/2013	12/21/2013	11/25/2013	Exercise	83	48.00		(23,135)	(23,135)		(23,135)								
TEVA PHARMACEUTICAL-SP ADR OPTION	TEVA PHARMACEUTICAL-SP ADR 881624209	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	06/07/2013	07/20/2013	07/15/2013	Closing Purchase	67	40.00		(4,669)	(1,524)		(1,524)					3,145			
TEVA PHARMACEUTICAL-SP ADR OPTION	TEVA PHARMACEUTICAL-SP ADR 881624209	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/08/2013	11/16/2013	11/16/2013	Expiration	67	40.00		(3,895)								3,895			
TEVA PHARMACEUTICAL-SP ADR OPTION	TEVA PHARMACEUTICAL-SP ADR 881624209	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/15/2013	08/17/2013	08/06/2013	Closing Purchase	67	40.00		(5,025)	(369)		(369)					4,656			
TEVA PHARMACEUTICAL-SP ADR OPTION	TEVA PHARMACEUTICAL-SP ADR 881624209	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	08/06/2013	09/21/2013	09/21/2013	Expiration	67	40.00		(1,826)								1,826			
TIME WARNER CABLE INC OPTION	TIME WARNER CABLE INC 88732J207	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	04/26/2013	07/20/2013	07/02/2013	Closing Purchase	84	100.00		(4,956)	(91,686)		(91,686)					(86,730)			
TIME WARNER CABLE INC OPTION	TIME WARNER CABLE INC 88732J207	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	07/02/2013	10/19/2013	10/09/2013	Closing Purchase	84	100.00		(109,912)	(89,205)		(89,205)					20,707			
TIME WARNER CABLE INC OPTION	TIME WARNER CABLE INC 88732J207	N/A		US - Chicago Board	1UAUICT04E04D06ZH473	10/09/2013	11/16/2013	11/15/2013	Exercise	84	105.00		(70,397)	(70,397)		(70,397)								

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
TIME WARNER CABLE INC OPTION	TIME WARNER CABLE INC 88732J207	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/10/2013	11/16/2013	10/31/2013	Closing Purchase	385		125.00		(106,974)	(61,408)		(61,408)					45,567			
TIME WARNER CABLE INC OPTION	TIME WARNER CABLE INC 88732J207	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/31/2013	12/21/2013	12/20/2013	Exercise	385		125.00		(118,578)	(118,578)		(118,578)								
TRANSOCEAN LTD (COVERED CALL)	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	02/19/2013	04/20/2013	03/25/2013	Closing Purchase	71		57.50		(13,135)	(692)		(692)					12,442			
TRANSOCEAN LTD (COVERED CALL)	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	02/19/2013	04/20/2013	03/25/2013	Closing Purchase	72		60.00		(7,165)	(414)		(414)					6,751			
TRANSOCEAN LTD (COVERED CALL)	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	04/03/2013	05/18/2013	05/07/2013	Closing Purchase	57		52.50		(5,161)	(16,017)		(16,017)					(10,856)			
TRANSOCEAN LTD (COVERED CALL)	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	04/02/2013	05/18/2013	05/07/2013	Closing Purchase	143		55.00		(8,258)	(18,447)		(18,447)					(10,189)			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	05/07/2013	06/22/2013	06/10/2013	Closing Purchase	200		55.00		(36,799)	(2,100)		(2,100)					34,699			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/17/2013	07/20/2013	07/12/2013	Closing Purchase	234		52.50		(15,919)	(1,828)		(1,828)					14,091			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/23/2013	10/19/2013	10/09/2013	Closing Purchase	117		48.00		(13,285)	(878)		(878)					12,408			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/23/2013	10/19/2013	09/26/2013	Closing Purchase	117		49.00		(9,284)	(1,276)		(1,276)					8,007			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/22/2013	12/21/2013	12/21/2013	Expiration	117		52.50		(5,786)								5,786			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/12/2013	08/17/2013	08/17/2013	Expiration	234		52.50		(11,878)								11,878			
VALERO ENERGY CORP OPTION	VALERO ENERGY CORP 91913Y100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/26/2013	11/16/2013	11/15/2013	Exercise	42		35.00		(5,116)	(5,116)		(5,116)								
VENTAS INC OPTION	VENTAS INC REIT 92276F100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/23/2013	10/19/2013	10/10/2013	Closing Purchase	100		65.00		(8,150)	(2,575)		(2,575)					5,575			
VENTAS INC OPTION	VENTAS INC REIT 92276F100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/10/2013	11/16/2013	11/05/2013	Closing Purchase	100		65.00		(10,300)	(6,600)		(6,600)					3,700			
VENTAS INC OPTION	VENTAS INC REIT 92276F100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	11/05/2013	12/21/2013	12/21/2013	Expiration	100		65.00		(13,500)								13,500			
VMWARE INC-CLASS A OPTION	VMWARE INC-CLASS A 928563402	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/02/2013	08/17/2013	08/16/2013	Exercise	63		70.00		(14,994)	(14,994)		(14,994)								
VMWARE INC-CLASS A OPTION	VMWARE INC-CLASS A 928563402	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/13/2013	07/20/2013	07/02/2013	Closing Purchase	63		70.00		(21,892)	(5,103)		(5,103)					16,789			
WALGREEN CO OPTION	WALGREEN CO 931422109	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/12/2013	10/19/2013	10/07/2013	Closing Purchase	188		55.00		(14,478)	(25,192)		(25,192)					(10,714)			
WALGREEN CO OPTION	WALGREEN CO 931422109	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/07/2013	11/16/2013	11/11/2013	Closing Purchase	188		55.00		(36,659)	(88,736)		(88,736)					(52,077)			
WALGREEN CO OPTION	WALGREEN CO 931422109	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	11/11/2013	12/21/2013	12/17/2013	Closing Purchase	188		55.00		(90,802)	(41,924)		(41,924)					48,878			
WELL POINT HEALTH NETWORKS OPTION	WELL POINT HEALTH NETWORKS 94973V107	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/26/2013	11/16/2013	10/29/2013	Closing Purchase	17		85.00		(4,139)	(1,462)		(1,462)					2,677			
WELL POINT HEALTH NETWORKS OPTION	WELL POINT HEALTH NETWORKS 94973V107	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/29/2013	12/21/2013	12/04/2013	Exercise	17		85.00		(3,128)	(3,128)		(3,128)								
WILLIAMS COS INC OPTION	WILLIAMS COS INC 969457100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	05/03/2013	06/22/2013	06/03/2013	Closing Purchase	175		38.00		(17,237)	(1,257)		(1,257)					15,981			
WILLIAMS COS INC OPTION	WILLIAMS COS INC 969457100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	06/07/2013	07/20/2013	06/21/2013	Closing Purchase	175		37.00		(7,992)	(1,838)		(1,838)					6,155			
WILLIAMS COS INC OPTION	WILLIAMS COS INC 969457100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/26/2013	10/19/2013	09/27/2013	Closing Purchase	175		35.00		(30,467)	(26,600)		(26,600)					3,867			
WILLIAMS COS INC OPTION	WILLIAMS COS INC 969457100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/27/2013	11/16/2013	11/01/2013	Closing Purchase	175		35.00		(35,174)	(15,925)		(15,925)					19,249			
WILLIAMS COS INC OPTION	WILLIAMS COS INC 969457100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	11/01/2013	12/21/2013	12/20/2013	Exercise	175		35.00		(22,750)	(22,750)		(22,750)								
WILLIAMS COS INC OPTION	WILLIAMS COS INC 969457100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	07/08/2013	08/17/2013	08/05/2013	Closing Purchase	175		35.00		(9,144)	(23,450)		(23,450)					(14,306)			
WILLIAMS COS INC OPTION	WILLIAMS COS INC 969457100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/05/2013	09/21/2013	08/26/2013	Closing Purchase	175		35.00		(28,000)	(27,188)		(27,188)					812			
0649999. Subtotal - Written Options - Income Generation - Call Options and Warrants												(44,323)	(5,978,660)	(5,332,210)	0	(5,332,210)	XXX	4,202	0	0	690,778	0	0	XXX
AGCO CORP OPTION	AGCO CORP 001084102	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/29/2013	12/21/2013	12/17/2013	Closing Purchase	66		55.00		(4,884)	(1,040)		(1,040)					3,844			
CAMDEN PROPERTY TRUST OPTION	CAMDEN PROPERTY TRUST REIT 133131102	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	11/15/2013	12/21/2013	12/19/2013	Exercise	33		60.00		(5,692)	(5,692)		(5,692)								
CISCO SYSTEMS INC OPTION	CISCO SYSTEMS INC 17275R102	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	11/14/2013	12/21/2013	12/19/2013	Closing Purchase	189		20.00		(2,631)	(284)		(284)					2,347			
CUMMINS ENGINE OPTION	CUMMINS ENGINE 231021106	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	10/29/2013	12/21/2013	11/06/2013	Closing Purchase	32		115.00		(5,200)	(1,586)		(1,586)					3,614			
EXELON CORP OPTION	EXELON CORP 30161N101	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	11/19/2013	12/21/2013	12/18/2013	Closing Purchase	138		27.00		(4,726)	(1,449)		(1,449)					3,277			
JOY GLOBAL INC OPTION	JOY GLOBAL INC 481165108	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	08/28/2013	09/21/2013	09/06/2013	Closing Purchase	80		48.00		(7,981)	(1,900)		(1,900)					6,081			
TRANSOCEAN LTD OPTION	TRANSOCEAN LTD H8817H100	N/A		US - Chicago Board . 1UAUICT04E04D06ZH473	09/27/2013	11/16/2013	10/22/2013	Closing Purchase	45		44.00		(5,384)	(574)		(574)					4,810			
0659999. Subtotal - Written Options - Income Generation - Put Options												0	(36,498)	(12,525)	0	(12,525)	XXX	0	0	0	23,973	0	0	XXX

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0709999. Subtotal - Written Options - Income Generation												(44,323)	(6,015,158)	(5,344,735)	0	(5,344,735)	XXX	4,202	0	0	714,751	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												(44,323)	(5,978,660)	(5,332,210)	0	(5,332,210)	XXX	4,202	0	0	690,778	0	0	XXX
0799999. Total Written Options - Put Options												0	(36,498)	(12,525)	0	(12,525)	XXX	0	0	0	23,973	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												(44,323)	(6,015,158)	(5,344,735)	0	(5,344,735)	XXX	4,202	0	0	714,751	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												(44,323)	(6,015,158)	(5,344,735)	0	(5,344,735)	XXX	4,202	0	0	714,751	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												(44,323)	(6,015,158)	(5,344,735)	0	(5,344,735)	XXX	4,202	0	0	714,751	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1329999. Subtotal - Long Futures												0	0	0	0	0	0	0	0	XXX	XXX
MFH4	10	500	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/21/2014	NYL 549300HIIRNTNKXV3M12	12/17/2013	1,820.4000	1,917.8000	2,750					(48,700)	(48,700)	89,140	100/104	50
MFH4	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/21/2014	NYL 549300HIIRNTNKXV3M12	12/17/2013	1,820.6000	1,917.8000	275					(4,860)	(4,860)	8,914	100/104	50
NQH4	6	120	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCLQOF39	12/17/2013	3,470.0000	3,583.7500	2,160					(13,650)	(13,650)	53,484	100/104	20
R2H4	6	600	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/21/2014	NYF 549300R4IG1TWPZT5U32	12/17/2013	1,115.9500	1,161.4000	2,880					(27,270)	(27,270)	53,484	100/104	100
R2H4	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/21/2014	NYF 549300R4IG1TWPZT5U32	12/23/2013	1,152.6000	1,161.4000	480					(880)	(880)	8,914	100/104	100
ESH4	25	1,250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCLQOF39	12/17/2013	1,780.3500	1,841.1000	7,938					(75,938)	(75,938)	222,850	100/104	50
ESH4	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCLQOF39	12/23/2013	1,822.5000	1,841.1000	635					(1,860)	(1,860)	17,828	100/104	50
1349999. Subtotal - Short Futures - Hedging Other												17,118	0	0	0	0	(173,158)	(173,158)	454,614	XXX	XXX
1389999. Subtotal - Short Futures												17,118	0	0	0	0	(173,158)	(173,158)	454,614	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												17,118	0	0	0	0	(173,158)	(173,158)	454,614	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												17,118	0	0	0	0	(173,158)	(173,158)	454,614	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	(483,737)	938,351	454,614
Total Net Cash Deposits	(483,737)	938,351	454,614

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1329999. Subtotal - Long Futures														0	0	0	0	XXX	XXX
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	12/14/2012	1,586.7000	01/02/2013	1,650.2000	Closing Purchase	(6,359)	(6,359)			100/77	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	12/14/2012	1,586.7000	01/29/2013	1,689.0000	Closing Purchase	(10,239)	(10,239)			100/77	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	12/14/2012	1,586.7000	02/11/2013	1,667.5000	Closing Purchase	(8,089)	(8,089)			100/74	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	12/14/2012	1,586.7000	02/27/2013	1,662.3000	Closing Purchase	(7,569)	(7,569)			100/74	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	12/14/2012	1,586.7000	03/07/2013	1,689.4000	Closing Purchase	(10,279)	(10,279)			100/1201	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	12/14/2012	1,586.8000	03/11/2013	1,696.2000	Closing Purchase	(5,475)	(5,475)			100/1201	50
MFH3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	12/14/2012	1,586.8000	03/11/2013	1,696.4000	Closing Purchase	(5,485)	(5,485)			100/1201	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	12/14/2012	1,586.9000	03/11/2013	1,696.6000	Closing Purchase	(10,979)	(10,979)			100/1201	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	12/21/2012	1,609.5000	03/11/2013	1,696.6000	Closing Purchase	(8,719)	(8,719)			100/1201	50
MFH3	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	02/07/2013	1,652.2000	03/11/2013	1,696.6000	Closing Purchase	(6,674)	(6,674)			100/1201	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	02/21/2013	1,639.2000	03/11/2013	1,696.6000	Closing Purchase	(5,749)	(5,749)			100/1201	50
MFH3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYL 549300HIRNTNKXV3M12	03/08/2013	1,685.6000	03/11/2013	1,696.6000	Closing Purchase	(1,109)	(1,109)			100/1201	50
MFM3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	NYL 549300HIRNTNKXV3M12	03/11/2013	1,674.4000	04/10/2013	1,691.0000	Closing Purchase	(835)	(835)			100/102	50
MFM3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	NYL 549300HIRNTNKXV3M12	03/11/2013	1,674.6000	04/10/2013	1,691.0000	Closing Purchase	(825)	(825)			100/102	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	NYL 549300HIRNTNKXV3M12	03/11/2013	1,674.8000	04/22/2013	1,668.9000	Closing Purchase	581	581			100/102	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	NYL 549300HIRNTNKXV3M12	03/11/2013	1,674.8000	04/30/2013	1,744.0000	Closing Purchase	(6,929)	(6,929)			100/102	50
MFM3	7	350	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	NYL 549300HIRNTNKXV3M12	03/11/2013	1,674.8000	06/18/2013	1,718.2000	Closing Purchase	(15,222)	(15,222)			100/66	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	NYL 549300HIRNTNKXV3M12	04/05/2013	1,641.1000	06/18/2013	1,718.2000	Closing Purchase	(7,719)	(7,719)			100/66	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	NYL 549300HIRNTNKXV3M12	04/17/2013	1,652.9000	06/18/2013	1,718.2000	Closing Purchase	(6,539)	(6,539)			100/66	50
MFM3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	NYL 549300HIRNTNKXV3M12	05/31/2013	1,695.9000	06/18/2013	1,718.2000	Closing Purchase	(2,239)	(2,239)			100/66	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIRNTNKXV3M12	06/18/2013	1,712.6000	06/27/2013	1,643.5000	Closing Purchase	6,901	6,901			100/66	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIRNTNKXV3M12	06/18/2013	1,712.6000	07/11/2013	1,721.7000	Closing Purchase	(919)	(919)			100/98	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIRNTNKXV3M12	06/18/2013	1,712.6000	08/02/2013	1,753.1000	Closing Purchase	(4,059)	(4,059)			100/111	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIRNTNKXV3M12	06/18/2013	1,712.6000	09/18/2013	1,807.6000	Closing Purchase	(4,755)	(4,755)			100/110	50
MFU3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIRNTNKXV3M12	06/18/2013	1,712.6000	09/18/2013	1,808.0000	Closing Purchase	(4,775)	(4,775)			100/110	50
MFU3	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIRNTNKXV3M12	06/18/2013	1,712.7000	09/18/2013	1,808.0000	Closing Purchase	(23,848)	(23,848)			100/110	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIRNTNKXV3M12	06/20/2013	1,630.0000	09/18/2013	1,808.0000	Closing Purchase	(17,809)	(17,809)			100/110	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIRNTNKXV3M12	07/12/2013	1,707.6000	09/18/2013	1,808.0000	Closing Purchase	(10,049)	(10,049)			100/110	50
MFU3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	NYL 549300HIRNTNKXV3M12	08/19/2013	1,747.5000	09/18/2013	1,808.0000	Closing Purchase	(6,059)	(6,059)			100/110	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYL 549300HIRNTNKXV3M12	09/18/2013	1,801.6000	09/18/2013	1,849.8000	Closing Purchase	(2,415)	(2,415)			100/110	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYL 549300HIRNTNKXV3M12	09/18/2013	1,802.0000	09/18/2013	1,849.8000	Closing Purchase	(2,395)	(2,395)			100/110	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYL 549300HIRNTNKXV3M12	09/18/2013	1,802.0000	10/11/2013	1,832.4000	Closing Purchase	(3,049)	(3,049)			100/100	50
MFZ3	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYL 549300HIRNTNKXV3M12	09/18/2013	1,802.0000	12/17/2013	1,825.9000	Closing Purchase	(1,200)	(1,200)			100/224	50
MFZ3	8	400	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYL 549300HIRNTNKXV3M12	09/18/2013	1,802.0000	12/17/2013	1,825.7000	Closing Purchase	(9,516)	(9,516)			100/224	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYL 549300HIRNTNKXV3M12	10/07/2013	1,802.7000	12/17/2013	1,825.7000	Closing Purchase	(2,309)	(2,309)			100/224	50
MFZ3	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	NYL 549300HIRNTNKXV3M12	12/12/2013	1,825.4000	12/17/2013	1,825.7000	Closing Purchase	(39)	(39)			100/224	50
MFH4	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/21/2014	NYL 549300HIRNTNKXV3M12	12/17/2013	1,820.4000	12/18/2013	1,850.0000	Closing Purchase	(2,969)	(2,969)			100/224	50
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	2,647.2500	01/02/2013	2,732.5000	Closing Purchase	(1,710)	(1,710)			100/103	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	2,647.2500	01/10/2013	2,738.7500	Closing Purchase	(1,835)	(1,835)			100/103	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	2,647.2500	01/22/2013	2,751.7500	Closing Purchase	(2,095)	(2,095)			100/103	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	2,647.2500	01/24/2013	2,738.5000	Closing Purchase	(1,830)	(1,830)			100/103	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	2,647.2500	01/25/2013	2,730.0000	Closing Purchase	(1,660)	(1,660)			100/103	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	2,647.2500	02/12/2013	2,763.7500	Closing Purchase	(2,335)	(2,335)			100/260	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	2,647.2500	02/22/2013	2,738.2500	Closing Purchase	(1,825)	(1,825)			100/260	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	2,647.2500	03/05/2013	2,794.5000	Closing Purchase	(2,949)	(2,949)			100/104	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	2,797.3000	03/11/2013	2,806.7500	Closing Purchase	(193)	(193)			100/104	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/21/2012	2,650.2500	03/11/2013	2,801.5000	Closing Purchase	(3,029)	(3,029)			100/104	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/07/2013	2,708.5000	03/11/2013	2,801.5000	Closing Purchase	(1,864)	(1,864)			100/104	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/14/2013	2,725.2500	03/11/2013	2,801.5000	Closing Purchase	(1,529)	(1,529)			100/104	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/23/2013	2,739.0000	03/11/2013	2,801.5000	Closing Purchase	(1,254)	(1,254)			100/104	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/07/2013	2,719.5000	03/11/2013	2,801.5000	Closing Purchase	(1,644)	(1,644)			100/104	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/20/2013	2,737.7500	03/11/2013	2,801.5000	Closing Purchase	(1,279)	(1,279)			100/104	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/21/2013	2,707.7500	03/11/2013	2,801.5000	Closing Purchase	(1,879)	(1,879)			100/104	20
NLH3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	03/08/2013	2,800.7500	03/11/2013	2,801.5000	Closing Purchase	(19)	(19)			100/104	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	2,797.3000	03/18/2013	2,794.0000	Closing Purchase	62	62			100/104	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	2,797.3000	04/01/2013	2,789.5000	Closing Purchase	152	152			100/107	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	2,797.3000	04/03/2013	2,802.0000	Closing Purchase	(98)	(98)			100/107	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	2,797.3000	04/10/2013	2,840.7500	Closing Purchase	(873)	(873)			100/107	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	2,797.3000	04/23/2013	2,830.7500	Closing Purchase	(673)	(673)			100/107	20

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9		10	11	12	13	14	15	Change in Variation Margin			19	20
																16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange		Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	03/11/2013	2,797.3000	04/25/2013	2,851.7500	Closing Purchase	(1,093)	(1,093)			100/107	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	03/11/2013	2,797.3000	04/30/2013	2,882.7500	Closing Purchase	(1,713)	(1,713)			100/107	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	03/15/2013	2,791.7500	05/03/2013	2,945.5000	Closing Purchase	(3,080)	(3,080)			100/104	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	04/02/2013	2,810.2500	05/13/2013	2,982.0000	Closing Purchase	(3,440)	(3,440)			100/104	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	04/04/2013	2,786.0000	06/03/2013	2,987.5000	Closing Purchase	(4,035)	(4,035)			100/100	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	04/04/2013	2,786.0000	06/10/2013	2,988.0000	Closing Purchase	(4,045)	(4,045)			100/100	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	04/17/2013	2,772.0000	06/17/2013	2,973.7500	Closing Purchase	(4,040)	(4,040)			100/100	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	04/26/2013	2,836.2500	06/18/2013	2,970.0000	Closing Purchase	(2,680)	(2,680)			100/100	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	05/01/2013	2,866.5000	06/18/2013	2,970.0000	Closing Purchase	(2,075)	(2,075)			100/100	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	05/07/2013	2,945.0000	06/18/2013	2,970.0000	Closing Purchase	(505)	(505)			100/100	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	05/31/2013	2,978.0000	06/18/2013	2,970.0000	Closing Purchase	155	155			100/100	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	06/04/2013	2,975.7500	06/18/2013	2,970.0000	Closing Purchase	110	110			100/100	20
NQM3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME	SNZ20JLFK8MNNCL00F39	06/11/2013	2,966.2500	06/18/2013	2,970.0000	Closing Purchase	(80)	(80)			100/100	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	06/18/2013	2,964.9500	06/21/2013	2,869.2500	Closing Purchase	1,909	1,909			100/100	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	06/18/2013	2,964.9500	07/05/2013	2,957.0000	Closing Purchase	154	154			100/99	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	06/18/2013	2,964.9500	07/11/2013	3,038.5000	Closing Purchase	(1,476)	(1,476)			100/99	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	06/18/2013	2,964.9500	08/13/2013	3,140.5000	Closing Purchase	(3,516)	(3,516)			100/119	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	06/18/2013	2,964.9500	08/29/2013	3,092.2500	Closing Purchase	(2,551)	(2,551)			100/119	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	06/18/2013	2,964.9500	09/03/2013	3,088.0000	Closing Purchase	(2,466)	(2,466)			100/95	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	06/19/2013	2,954.0000	09/09/2013	3,151.7500	Closing Purchase	(3,960)	(3,960)			100/95	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	06/20/2013	2,878.7500	09/16/2013	3,170.5000	Closing Purchase	(5,840)	(5,840)			100/95	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	07/08/2013	2,955.2500	09/18/2013	3,190.7500	Closing Purchase	(4,715)	(4,715)			100/95	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	08/08/2013	3,129.5000	09/18/2013	3,190.7500	Closing Purchase	(1,230)	(1,230)			100/95	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	08/12/2013	3,124.0000	09/18/2013	3,190.7500	Closing Purchase	(1,340)	(1,340)			100/95	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	08/14/2013	3,129.7500	09/18/2013	3,190.7500	Closing Purchase	(1,225)	(1,225)			100/95	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	08/27/2013	3,060.2500	09/18/2013	3,190.7500	Closing Purchase	(2,615)	(2,615)			100/95	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	08/30/2013	3,074.7500	09/18/2013	3,190.7500	Closing Purchase	(2,325)	(2,325)			100/95	20
NQU3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME	SNZ20JLFK8MNNCL00F39	09/06/2013	3,133.5000	09/18/2013	3,190.7500	Closing Purchase	(1,150)	(1,150)			100/95	20
NQZ3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME	SNZ20JLFK8MNNCL00F39	09/18/2013	3,184.0500	10/10/2013	3,183.7500	Closing Purchase	1	1			100/92	20
NQZ3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME	SNZ20JLFK8MNNCL00F39	09/18/2013	3,184.0500	10/16/2013	3,262.5000	Closing Purchase	(1,574)	(1,574)			100/92	20
NQZ3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME	SNZ20JLFK8MNNCL00F39	09/18/2013	3,184.0500	10/18/2013	3,346.0000	Closing Purchase	(3,244)	(3,244)			100/92	20
NQZ3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME	SNZ20JLFK8MNNCL00F39	09/18/2013	3,184.0500	11/08/2013	3,361.2500	Closing Purchase	(3,549)	(3,549)			100/112	20
NQZ3	3	60	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME	SNZ20JLFK8MNNCL00F39	09/18/2013	3,184.0500	12/17/2013	3,474.5000	Closing Purchase	(17,441)	(17,441)			100/98	20
NQZ3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME	SNZ20JLFK8MNNCL00F39	10/07/2013	3,221.0000	12/17/2013	3,474.5000	Closing Purchase	(5,075)	(5,075)			100/98	20
NQZ3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME	SNZ20JLFK8MNNCL00F39	10/07/2013	3,208.2500	12/17/2013	3,474.5000	Closing Purchase	(5,330)	(5,330)			100/98	20
NQZ3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME	SNZ20JLFK8MNNCL00F39	10/21/2013	3,353.5000	12/17/2013	3,474.5000	Closing Purchase	(2,425)	(2,425)			100/98	20
NQZ3	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME	SNZ20JLFK8MNNCL00F39	11/07/2013	3,324.2500	12/17/2013	3,474.5000	Closing Purchase	(3,010)	(3,010)			100/98	20
NQH4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/21/2014	CME	SNZ20JLFK8MNNCL00F39	12/17/2013	3,459.5000	12/18/2013	3,505.2500	Closing Purchase	(920)	(920)			100/98	20
NQH4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/21/2014	CME	SNZ20JLFK8MNNCL00F39	12/17/2013	3,470.0000	12/27/2013	3,570.7500	Closing Purchase	(2,020)	(2,020)			100/98	20
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	12/14/2012	819.8000	01/02/2013	870.7000	Closing Purchase	(5,094)	(5,094)			100/100	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	12/14/2012	819.8000	01/25/2013	904.4000	Closing Purchase	(8,464)	(8,464)			100/100	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	12/14/2012	819.8000	02/08/2013	912.8000	Closing Purchase	(9,304)	(9,304)			100/183	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	12/14/2012	819.8000	02/19/2013	931.4000	Closing Purchase	(11,164)	(11,164)			100/183	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	12/14/2012	819.8000	02/22/2013	915.3000	Closing Purchase	(9,554)	(9,554)			100/183	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	12/14/2012	822.5000	02/27/2013	913.1000	Closing Purchase	(9,064)	(9,064)			100/183	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	12/21/2012	841.8000	03/05/2013	927.0000	Closing Purchase	(8,524)	(8,524)			100/106	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	12/21/2012	841.8000	03/11/2013	941.5000	Closing Purchase	(9,974)	(9,974)			100/106	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	02/07/2013	901.3000	03/11/2013	941.5000	Closing Purchase	(4,024)	(4,024)			100/106	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF	549300R4IG1TWPZT5U32	02/11/2013	910.1000	03/11/2013	941.5000	Closing Purchase	(3,144)	(3,144)			100/106	100

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF 549300R4IG1TWPZT5U32	02/20/2013	913.0000	03/11/2013	941.5000	Closing Purchase	(2,854)	(2,854)			100/106	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF 549300R4IG1TWPZT5U32	02/21/2013	903.1000	03/11/2013	941.5000	Closing Purchase	(3,844)	(3,844)			100/106	100
R2H3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	NYF 549300R4IG1TWPZT5U32	02/25/2013	896.1000	03/11/2013	941.5000	Closing Purchase	(4,544)	(4,544)			100/106	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	03/11/2013	938.0500	04/02/2013	930.4000	Closing Purchase	761	761			100/-177	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	03/11/2013	938.0500	04/16/2013	911.8000	Closing Purchase	2,621	2,621			100/-177	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	03/11/2013	938.0500	04/16/2013	920.3000	Closing Purchase	1,771	1,771			100/-177	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	03/11/2013	938.0500	04/23/2013	927.6000	Closing Purchase	1,041	1,041			100/-177	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	03/11/2013	938.0500	04/29/2013	939.4000	Closing Purchase	(139)	(139)			100/-177	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	03/11/2013	938.0500	05/02/2013	935.5000	Closing Purchase	251	251			100/99	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	04/03/2013	920.4000	05/14/2013	984.0000	Closing Purchase	(6,364)	(6,364)			100/99	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	04/04/2013	921.2000	05/30/2013	992.9000	Closing Purchase	(7,174)	(7,174)			100/99	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	04/15/2013	897.6000	06/06/2013	979.9000	Closing Purchase	(8,234)	(8,234)			100/19	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	04/17/2013	900.6000	06/18/2013	989.5000	Closing Purchase	(8,894)	(8,894)			100/19	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	04/26/2013	932.9000	06/18/2013	989.5000	Closing Purchase	(5,664)	(5,664)			100/19	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	05/01/2013	921.9000	06/18/2013	989.5000	Closing Purchase	(6,764)	(6,764)			100/19	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	05/13/2013	972.1000	06/18/2013	989.5000	Closing Purchase	(1,744)	(1,744)			100/19	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	05/28/2013	995.2000	06/18/2013	989.5000	Closing Purchase	566	566			100/19	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	05/31/2013	986.9000	06/18/2013	989.5000	Closing Purchase	(264)	(264)			100/19	100
R2M3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCLQ0F39	06/05/2013	968.0000	06/18/2013	989.5000	Closing Purchase	(2,154)	(2,154)			100/19	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	06/18/2013	985.6000	06/21/2013	956.8000	Closing Purchase	2,876	2,876			100/19	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	06/18/2013	985.6000	06/27/2013	976.5000	Closing Purchase	906	906			100/19	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	06/18/2013	985.6000	08/02/2013	1,057.6000	Closing Purchase	(7,204)	(7,204)			100/89	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	06/18/2013	985.6000	08/22/2013	1,034.0000	Closing Purchase	(4,844)	(4,844)			100/89	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	06/18/2013	985.6000	09/04/2013	1,026.0000	Closing Purchase	(4,044)	(4,044)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	06/18/2013	985.6000	09/09/2013	1,044.6000	Closing Purchase	(5,904)	(5,904)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	06/18/2013	985.6000	09/11/2013	1,056.8000	Closing Purchase	(7,124)	(7,124)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	06/19/2013	982.1000	09/13/2013	1,055.1000	Closing Purchase	(7,304)	(7,304)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	06/24/2013	939.4000	09/18/2013	1,067.6000	Closing Purchase	(12,824)	(12,824)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	08/06/2013	1,050.1000	09/18/2013	1,067.6000	Closing Purchase	(1,754)	(1,754)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCLQ0F39	08/08/2013	1,047.0000	09/18/2013	1,067.6000	Closing Purchase	(2,064)	(2,064)			100/102	100

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/21/2013	1,017.0000	09/18/2013	1,067.6000	Closing Purchase	(5,064)	(5,064)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/30/2013	1,011.2000	09/18/2013	1,067.6000	Closing Purchase	(5,644)	(5,644)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	09/05/2013	1,028.9000	09/18/2013	1,067.6000	Closing Purchase	(3,874)	(3,874)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	09/10/2013	1,054.5000	09/18/2013	1,067.6000	Closing Purchase	(1,314)	(1,314)			100/102	100
R2U3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	09/12/2013	1,050.5000	09/18/2013	1,067.6000	Closing Purchase	(1,714)	(1,714)			100/102	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,063.7000	09/19/2013	1,073.7000	Closing Purchase	(1,004)	(1,004)			100/102	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,063.7000	10/11/2013	1,080.2000	Closing Purchase	(1,654)	(1,654)			100/99	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,063.7000	10/17/2013	1,100.0000	Closing Purchase	(3,634)	(3,634)			100/99	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,063.7000	10/22/2013	1,112.4000	Closing Purchase	(4,874)	(4,874)			100/99	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,063.7000	11/15/2013	1,114.3000	Closing Purchase	(5,064)	(5,064)			100/84	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,063.7000	11/27/2013	1,140.3000	Closing Purchase	(7,664)	(7,664)			100/84	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,063.7000	12/16/2013	1,120.1000	Closing Purchase	(5,644)	(5,644)			100/89	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,063.7000	12/17/2013	1,119.4000	Closing Purchase	(5,574)	(5,574)			100/89	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/20/2013	1,069.5000	12/17/2013	1,119.4000	Closing Purchase	(4,994)	(4,994)			100/89	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/07/2013	1,062.2000	12/17/2013	1,119.4000	Closing Purchase	(5,724)	(5,724)			100/89	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/21/2013	1,108.8000	12/17/2013	1,119.4000	Closing Purchase	(1,064)	(1,064)			100/89	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/30/2013	1,106.1000	12/17/2013	1,119.4000	Closing Purchase	(1,334)	(1,334)			100/89	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	12/02/2013	1,129.4000	12/17/2013	1,119.4000	Closing Purchase	996	996			100/89	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	12/12/2013	1,101.3000	12/17/2013	1,119.4000	Closing Purchase	(1,814)	(1,814)			100/89	100
R2Z3	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/18/2013	1,106.0000	12/17/2013	1,119.4000	Closing Purchase	(1,344)	(1,344)			100/89	100
R2H4	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/21/2014	NYF 549300R4IG1TWPZT5U32	12/17/2013	1,115.9500	12/18/2013	1,132.2000	Closing Purchase	(1,629)	(1,629)			100/89	100
R2H4	1	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/21/2014	NYF 549300R4IG1TWPZT5U32	12/17/2013	1,115.9500	12/30/2013	1,157.4000	Closing Purchase	(4,149)	(4,149)			100/89	100
ESH3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	1,412.1500	01/01/2013	1,419.7500	Closing Purchase	(769)	(769)			100/98	50
ESH3	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	1,412.1500	01/02/2013	1,451.5000	Closing Purchase	(7,888)	(7,888)			100/98	50
ESH3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	1,412.1500	01/17/2013	1,480.2500	Closing Purchase	(6,819)	(6,819)			100/98	50
ESH3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	1,412.1500	01/28/2013	1,497.2500	Closing Purchase	(8,519)	(8,519)			100/98	50
ESH3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	1,412.1500	02/08/2013	1,513.5000	Closing Purchase	(10,144)	(10,144)			100/130	50
ESH3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	1,412.1500	02/27/2013	1,516.2500	Closing Purchase	(10,419)	(10,419)			100/130	50
ESH3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	1,412.1500	03/05/2013	1,540.2500	Closing Purchase	(12,819)	(12,819)			100/103	50
ESH3	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/14/2012	1,412.1500	03/11/2013	1,549.6000	Closing Purchase	(68,770)	(68,770)			100/103	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	12/21/2012	1,427.0000	03/11/2013	1,549.6000	Closing Purchase	(12,269)	(12,269)			100/103	50
ESH3	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	01/03/2013	1,454.2500	03/11/2013	1,549.6000	Closing Purchase	(23,860)	(23,860)			100/103	50
ESH3	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/07/2013	1,496.0000	03/11/2013	1,549.6000	Closing Purchase	(8,058)	(8,058)			100/103	50
ESH3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/15/2013	CME SNZ20JLFK8MNNCL00F39	02/21/2013	1,498.5000	03/11/2013	1,549.6000	Closing Purchase	(5,119)	(5,119)			100/103	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	03/27/2013	1,556.2500	Closing Purchase	(1,204)	(1,204)			100/103	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	04/10/2013	1,576.7500	Closing Purchase	(3,254)	(3,254)			100/125	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	04/16/2013	1,569.5000	Closing Purchase	(2,529)	(2,529)			100/125	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	04/22/2013	1,554.5000	Closing Purchase	(1,029)	(1,029)			100/125	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	04/22/2013	1,557.5000	Closing Purchase	(1,329)	(1,329)			100/125	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	04/23/2013	1,573.5000	Closing Purchase	(2,929)	(2,929)			100/125	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	04/25/2013	1,581.5000	Closing Purchase	(3,729)	(3,729)			100/125	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	05/03/2013	1,613.0000	Closing Purchase	(6,879)	(6,879)			100/106	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	05/15/2013	1,654.7500	Closing Purchase	(11,054)	(11,054)			100/106	50
ESM3	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	03/11/2013	1,544.3000	06/18/2013	1,639.7000	Closing Purchase	(19,098)	(19,098)			100/95	50
ESM3	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/04/2013	1,553.2500	06/18/2013	1,639.7000	Closing Purchase	(30,289)	(30,289)			100/95	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/15/2013	1,540.5000	06/18/2013	1,639.7000	Closing Purchase	(9,929)	(9,929)			100/95	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/17/2013	1,546.0000	06/18/2013	1,639.7000	Closing Purchase	(9,379)	(9,379)			100/95	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/18/2013	1,536.0000	06/18/2013	1,639.7000	Closing Purchase	(10,379)	(10,379)			100/95	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	04/26/2013	1,579.0000	06/18/2013	1,639.7000	Closing Purchase	(6,079)	(6,079)			100/95	50
ESM3	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/07/2013	1,616.2500	06/18/2013	1,639.7000	Closing Purchase	(3,531)	(3,531)			100/95	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/28/2013	1,657.2500	06/18/2013	1,639.7000	Closing Purchase	1,746	1,746			100/95	50
ESM3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/21/2013	CME SNZ20JLFK8MNNCL00F39	05/31/2013	1,628.5000	06/18/2013	1,639.7000	Closing Purchase	(1,129)	(1,129)			100/95	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/18/2013	1,633.7500	06/26/2013	1,596.0000	Closing Purchase	3,766	3,766			100/95	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/18/2013	1,633.7500	07/10/2013	1,649.5000	Closing Purchase	(1,584)	(1,584)			100/100	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/18/2013	1,633.7500	07/11/2013	1,670.0000	Closing Purchase	(3,634)	(3,634)			100/100	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/18/2013	1,633.7500	08/02/2013	1,704.5000	Closing Purchase	(7,084)	(7,084)			100/93	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/18/2013	1,633.7500	08/23/2013	1,662.2500	Closing Purchase	(2,859)	(2,859)			100/93	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/18/2013	1,633.7500	09/16/2013	1,698.0000	Closing Purchase	(6,434)	(6,434)			100/99	50
ESU3	14	700	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/18/2013	1,633.7500	09/18/2013	1,705.0000	Closing Purchase	(49,939)	(49,939)			100/99	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/20/2013	1,597.2500	09/18/2013	1,705.0000	Closing Purchase	(10,784)	(10,784)			100/99	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	06/20/2013	1,583.5000	09/18/2013	1,705.0000	Closing Purchase	(12,159)	(12,159)			100/99	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	07/12/2013	1,667.2500	09/18/2013	1,705.0000	Closing Purchase	(3,784)	(3,784)			100/99	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/08/2013	1,694.0000	09/18/2013	1,705.0000	Closing Purchase	(1,109)	(1,109)			100/99	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/14/2013	1,683.5000	09/18/2013	1,705.0000	Closing Purchase	(2,159)	(2,159)			100/99	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/15/2013	1,659.5000	09/18/2013	1,705.0000	Closing Purchase	(4,559)	(4,559)			100/99	50
ESU3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2013	CME SNZ20JLFK8MNNCL00F39	08/27/2013	1,628.2500	09/18/2013	1,705.0000	Closing Purchase	(7,684)	(7,684)			100/99	50
ESZ3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,698.3000	10/14/2013	1,704.7500	Closing Purchase	(654)	(654)			100/102	50
ESZ3	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,698.3000	10/17/2013	1,727.5000	Closing Purchase	(4,394)	(4,394)			100/102	50
ESZ3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,698.3000	11/29/2013	1,809.5000	Closing Purchase	(11,129)	(11,129)			100/105	50
ESZ3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,698.3000	12/16/2013	1,786.2500	Closing Purchase	(8,804)	(8,804)			100/99	50
ESZ3	19	950	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	09/18/2013	1,698.3000	12/17/2013	1,786.6000	Closing Purchase	(83,971)	(83,971)			100/99	50
ESZ3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	10/07/2013	1,667.7500	12/17/2013	1,786.6000	Closing Purchase	(11,894)	(11,894)			100/99	50
ESZ3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	11/06/2013	1,765.2500	12/17/2013	1,786.6000	Closing Purchase	(2,144)	(2,144)			100/99	50
ESZ3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	12/04/2013	1,793.0000	12/17/2013	1,786.6000	Closing Purchase	631	631			100/99	50
ESZ3	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/20/2013	CME SNZ20JLFK8MNNCL00F39	12/03/2013	1,797.0000	12/17/2013	1,786.6000	Closing Purchase	1,031	1,031			100/99	50
ESH4	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/21/2014	CME SNZ20JLFK8MNNCL00F39	12/17/2013	1,780.3500	12/20/2013	1,816.2500	Closing Purchase	(3,599)	(3,599)			100/99	50
1349999. Subtotal - Short Futures - Hedging Other														(1,134,916)	(1,134,916)	0	0	XXX	XXX
1389999. Subtotal - Short Futures														(1,134,916)	(1,134,916)	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(1,134,916)	(1,134,916)	0	0	XXX	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999 - Totals														(1,134,916)	(1,134,916)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	454,614	(460,597)	454,614	17,118	(460,597)	17,118	454,614	454,614
0899999. Aggregate Sum of Central Clearinghouses						0			0		
0999999 - Totals			0	454,614	(460,597)	454,614	17,118	(460,597)	17,118	454,614	454,614

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				0	0	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6599999. Total Bonds				0	0	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			10,334,905	10,334,905	01/02/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				10,334,905	10,334,905	XXX
9999999 - Totals				10,334,905	10,334,905	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (4,985,987) Book/Adjusted Carrying Value $ (4,751,384)
2. Average balance for the year Fair Value $ 22,688,095 Book/Adjusted Carrying Value $ 22,688,095
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 7,000,000 NAIC 2 $ 3,334,905 NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
13606Y-CW-4	CANADIAN IMP BANK CD Adj % Due 2/3/2014 Sched		1FE	3,000,000	3,000,000	02/03/2014
13606Y-XB-7	CANADIAN IMP BANK CD Adj % Due 3/21/2014 MJSD21		1FE	1,500,000	1,500,000	03/21/2014
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations				4,500,000	4,500,000	XXX
1099999. Total - All Other Government Bonds				4,500,000	4,500,000	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
31315L-RG-5	FRMDN AGENCY 0.01% Due 1/2/2014 At Mat		1FE	10,000,000	9,999,994	01/02/2014
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations				10,000,000	9,999,994	XXX
270777-AD-7	EAST Baton Rouge VRDN Adj % Due 12/1/2040 Sched		1FE	6,400,000	6,400,000	12/01/2040
45505R-BN-4	INDIANA ST FIN AUTH ECON Adj % Due 5/1/2034 MJSD3		2AM	2,800,000	2,800,000	05/01/2034
47759K-AA-7	JJB PROPERTIES LLC OK REV VRDN Adj % Due 1/1/2036 Sched		1FE	2,425,000	2,425,000	01/01/2036
605155-AF-7	MISSION TX SOLID WASTE Adj % Due 8/1/2020 FA1		1FE	1,004,370	1,001,877	08/01/2020
751093-FE-0	RALEIGH NC CTFS PRTN VRDN Adj % Due 8/1/2033 Sched		1FE	3,375,000	3,375,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				16,004,370	16,001,877	XXX
3199999. Total - U.S. Special Revenues Bonds				26,004,370	26,001,872	XXX
06366X-TU-6	BMO CD FLOAT Flt % Due 7/24/2014 JAJO24		1FE	3,000,000	3,000,000	07/24/2014
06538E-MJ-3	BANK OF TOKYO CD FLOAT Flt % Due 3/7/2014 MJSD7		2FE	1,004,360	1,000,730	03/07/2014
081437-AG-0	BEMIS COMPANY INC 5.65% Due 8/1/2014 FA1		2FE	1,284,914	1,285,507	08/01/2014
38143U-AB-7	GOLDMAN SACHS GROUP INC 5.15% Due 1/15/2014 JJ15		1FE	600,910	601,109	01/15/2014
626808-AA-7	MURRAY VRDN Adj % Due 12/1/2040 Sched		1FE	3,680,000	3,680,000	12/01/2040
69331C-AE-8	PACIFIC GAS & ELECTRIC 5 3/4% Due 4/1/2014 AO1		2FE	658,020	658,162	04/01/2014
742718-DX-4	PROCTER & GAMBLE CO FRN Adj % Due 2/6/2014 FMAN6		1FE	3,200,410	3,200,000	02/06/2014
826338-AA-3	SIERRA LAND CO Adj % Due 3/1/2048 Sched		1FE	6,800,000	6,800,000	03/01/2048
91019P-CJ-9	UNITED DOMINION REALTY 5.13% Due 1/15/2014 AO15		2FE	1,802,511	1,803,222	01/15/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				22,031,124	22,028,730	XXX
13213P-AA-8	Cambrian VRDN Adj % Due 2/1/2031 Sched		1FE	3,209,500	3,209,500	02/01/2031
25456G-AA-8	DRCT 2013-2 A1 0.7% Due 9/20/2014 Mo-20		1FE	773,935	772,833	09/20/2014
96041U-AA-0	WLAKE ABS 0.55% Due 10/15/2014 Mo-15		1FE	677,203	677,203	10/15/2014
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				4,660,638	4,659,536	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				26,691,762	26,688,267	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				36,531,124	36,528,725	XXX
6299999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6399999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6499999. Total - Other Loan-Backed and Structured Securities				20,665,008	20,661,413	XXX
6599999. Total Bonds				57,196,132	57,190,138	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
00084D-AA-8	ABN AMRO BANK CORP 3% Due 1/31/2014 JJ31			1,202,290	1,202,656	01/31/2014
06417F-2H-2	BANK OF NOVA SCOTIA CD Flt % Due 2/25/2014 FMAN29			5,799,965	5,799,981	02/25/2014
13606Y-WA-0	CANADIAN IMP BANK CD Flt % Due 3/5/2014 MJSD5			7,301,825	7,301,052	03/05/2014
316175-40-5	FIDELITY INST MM FUND PRIME			19,295,790	19,295,790	
46623E-JF-7	JP MORGAN CHASE & CO Flt % Due 1/24/2014 JAJO24			3,001,572	3,001,473	01/24/2014
919061-EX-5	ARCO TRANSN ALASKA INC REV 5% Due 1/1/2014 JJ1			1,000,000	1,000,000	01/01/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				37,601,442	37,600,953	XXX
000000-00-0	Huntington National Bank Money Market Account			5,707,987	5,707,987	
9099999. Total - Cash (Schedule E Part 1 type)				5,707,987	5,707,987	XXX
000000-00-0	BANK OF MONTREAL CP 0.1% Due 1/2/2014 At Mat			2,899,758	2,899,758	01/02/2014
000000-00-0	BANK OF TOKYO CP 0.16% Due 1/2/2014 At Mat			4,899,347	4,899,347	01/02/2014
000000-00-0	GLENCORE CP 0.6% Due 2/10/2014 At Mat			3,791,323	3,791,323	02/10/2014
000000-00-0	TORONTO DOMINION HDG USA CP 0.115% Due 1/6/2014 At Mat			5,799,500	5,799,500	01/06/2014
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				17,389,928	17,389,928	XXX
9999999 - Totals				117,895,489	117,889,006	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (5,044,306) Book/Adjusted Carrying Value $ (5,048,236)
2. Average balance for the year Fair Value $ 108,861,540 Book/Adjusted Carrying Value $ 108,947,344

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Huntington Bank	Columbus, OH					6,210,693	XXX
Fifth Third Bank	Cincinnati, OH					3,778,349	XXX
Bank of New York Mellon	New York, NY					1,941,695	XXX
M&T Bank	Buffalo, NY					1,045,218	XXX
Goldman Sachs	New York, NY					281,457	XXX
Northern Trust	Chicago, IL					249,736	XXX
JP Morgan/Chase	New York, NY					(13,853,660)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(346,512)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(346,512)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(346,512)	XXX

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

1.	January	(5,126,813)	4.	April	20,864,397	7.	July	6,952,336	10.	October	6,716,194
2.	February	(4,608,208)	5.	May	(4,760,907)	8.	August	3,881,845	11.	November	20,274,522
3.	March	(27,443)	6.	June	(7,047,359)	9.	September	1,065,515	12.	December	(346,512)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
BANK OF MONTREAL CP		12/03/2013	0.100	01/02/2014	2,899,758	234	0
BANK OF TOKYO CP		12/03/2013	0.160	01/02/2014	4,899,347	632	0
GLENCORE CP		12/01/2013	0.600	02/10/2014	3,791,323	6,143	0
TORONTO DOMINION HDG USA CP		12/10/2013	0.115	01/06/2014	5,799,500	408	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					17,389,928	7,417	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					17,389,928	7,417	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					17,389,928	7,417	0
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					17,389,928	7,417	0
8699999 - Total Cash Equivalents					17,389,928	7,417	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Protection of policy hld/creditors			109,563	118,504
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	Protection of policyholders			30,000	30,000
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Protection of policyholders			99,602	107,731
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Protection of policyholders			200,665	213,391
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	Protection of policyholders			513,223	530,055
35. North Dakota ND						
36. Ohio OH	B	Protection of all policy hld	4,499,560	4,508,307		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	4,499,560	4,508,307	953,053	999,681
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. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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