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ANNUAL STATEMENT

For the Year Ending December 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Paramount Health Care

NAIC Group Code 1212 (Current Period), 1212 (Prior Period) NAIC Company Code 95189 Employer's ID Number 341549926

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

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[ ] Property/Casualty[ ] Hospital, Medical & Dental Service or Indemnity[ ]
Dental Service Corporation[ ] Vision Service Corporation[ ] Health Maintenance Organization[X]
Other[ ] Is HMO Federally Qualified? Yes[ ] No[X] N/A[ ]

Incorporated/Organized 04/22/1987 Commenced Business 01/01/1988

Statutory Home Office 1901 Indian Wood Circle (Street and Number), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Main Administrative Office 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Mail Address 1901 Indian Wood Circle (Street and Number or P.O. Box), Maumee, OH, US 43537 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1901 Indian Wood Circle (Street and Number)
Maumee, OH, US 43537 (City or Town, State, Country and Zip Code) (419)887-2500 (Area Code) (Telephone Number)

Internet Website Address www.paramounthealthcare.com

Statutory Statement Contact Mary Kathereen Siefke, Mrs. (Name) (419)887-2909 (Area Code)(Telephone Number)(Extension)
mary.siefke@promedica.org (E-Mail Address) (419)887-2020 (Fax Number)

OFFICERS

Name	Title
David Scott Hickman Mr.	Chairman
John Charles Randolph Mr.	President
Kathleen Sheline Hanley Ms.	Treasurer
Jeffrey Craig Kuhn Mr.	Secretary

OTHERS

Jeffrey William Martin Mr., Vice President, Operations
John David Meier M.D., Vice President, Health Services
Stacey Lee Bock Mrs., Vice President, Finance

DIRECTORS OR TRUSTEES

Garry Walter Roberts Mr.
Dee Ann Bialecki-Haase M.D.
Cynthia Ann Geronimo Ms.
Stephen Peter Malia Mr.
Timothy Ingraham Martindale Mr.
Richard Dean Heltzel Mr.
John Charles Randolph Mr.
Calvin Joseph Lawshe Mr.
Steven R. Zirkel Mr.
Richard Lawrence Munk M.D.

State of Ohio
County of Lucas ss

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

(Signature)	(Signature)	(Signature)
John Charles Randolph	Stacey Lee Bock	Jeffrey Craig Kuhn
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President	Vice President, Finance	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me this
_________ day of _________ , 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

(Notary Public Signature)

DIRECTORS OR TRUSTEES (continued)

Deborah Anne Dickenson Peters Ms.	Timothy Bublick Mr.
Cathy Lynn Cantor M.D.	Mark Leslie Ferris Mr.
David Scott Hickman Mr.	Dale Joseph Seymour Mr.
Daniel Sullivan Murtagh M.D.	Julie Anne Bartnik Ms. #
Jeffrey William Boersma Mr. #	Rajiv H. Naik Mr. #

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	9,567,215	9.987	9,567,215		9,567,215	9.987
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies						
1.22 Issued by U.S. government sponsored agencies	4,357,382	4.549	4,357,382		4,357,382	4.549
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	579,934	0.605	579,934		579,934	0.605
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,517,321	2.628	2,517,321		2,517,321	2.628
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	285,509	0.298	285,509		285,509	0.298
1.43 Revenue and assessment obligations	10,451,257	10.910	10,451,257		10,451,257	10.910
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	2,589,214	2.703	2,589,214		2,589,214	2.703
1.512 Issued or Guaranteed by FNMA and FHLMC	6,762,267	7.059	6,762,267		6,762,267	7.059
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA						
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						
1.523 All other	226,760	0.237	226,760		226,760	0.237
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	18,663,831	19.483	18,663,831		18,663,831	19.483
2.2 Unaffiliated Non-U.S. securities (including Canada)	1,900,107	1.984	1,900,107		1,900,107	1.984
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds	6,834,786	7.135	6,834,786		6,834,786	7.135
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	16,872,841	17.614	16,872,841		16,872,841	17.614
3.4 Other equity securities:						
3.41 Affiliated						
3.42 Unaffiliated						
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including $...............0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $...............0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities	3,050	0.003	3,050		3,050	0.003
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	14,182,776	14.805	14,182,776		14,182,776	14.805
11. Other invested assets						
12. Total invested assets	95,794,250	100.000	95,794,250		95,794,250	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 ca		
	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 (Lines 9 minus 10)		

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		228,771
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	31,803	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		31,803
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		260,574
12.	Deduct total nonadmitted amounts		260,574
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		87,769,842
2.	Cost of bonds and stocks acquired, Part 3, Column 7		50,037,163
3.	Accrual of Discount		18,243
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(12,321)	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	4,657,044	
	4.4 Part 4, Column 11	(2,913,348)	1,731,374
5.	Total gain (loss) on disposals, Part 4, Column 19		4,828,362
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		62,066,176
7.	Deduct amortization of premium		644,994
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2. Column 14	65,391	
	9.4 Part 4, Column 13		65,391
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		81,608,424
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		81,608,424

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	12,156,429	12,026,578	12,179,628	11,952,526
Governments	2.	Canada	579,934	568,382	580,362	575,000
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	12,736,362	12,594,960	12,759,990	12,527,526
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	2,517,321	2,559,213	2,592,555	2,295,000
U.S. Political Subdivisions of States, Territories and Possessions (Diresct and guaranteed)	6.	Totals	285,509	287,388	297,028	250,000
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	21,570,906	21,492,706	22,058,397	20,280,491
	8.	United States	18,890,591	18,933,367	19,020,578	18,498,172
Industrial and Miscellaneous and	9.	Canada	495,736	497,410	497,653	485,000
Hybrid Securities (unaffiliated)	10.	Other Countries	1,404,371	1,415,546	1,423,827	1,363,110
	11.	Totals	20,790,698	20,846,323	20,942,058	20,346,282
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	57,900,797	57,780,589	58,650,027	55,699,299
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	21,970,215	21,970,215	14,980,592	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	274,854	274,854	219,803	
	22.	Other Countries	1,462,559	1,462,559	1,156,276	
	23.	Totals	23,707,627	23,707,627	16,356,671	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	23,707,627	23,707,627	16,356,671	
	26.	Total Stocks	23,707,627	23,707,627	16,356,671	
	27.	Total Bonds and Stocks	81,608,424	81,488,217	75,006,698	

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 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	2,758,516	6,513,443	2,216,230	790,473	1,123,712	13,402,373	22.66	21,022,359	31.30	13,402,373	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 TOTALS	2,758,516	6,513,443	2,216,230	790,473	1,123,712	13,402,373	22.66	21,022,359	31.30	13,402,373	
2. All Other Governments											
2.1 NAIC 1		420,699	159,235			579,934	0.98	636,289	0.95	579,934	
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 TOTALS		420,699	159,235			579,934	0.98	636,289	0.95	579,934	
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	354,070	1,331,481	831,769			2,517,321	4.26	2,112,816	3.15	2,517,321	
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 TOTALS	354,070	1,331,481	831,769			2,517,321	4.26	2,112,816	3.15	2,517,321	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed											
4.1 NAIC 1		285,509				285,509	0.48	292,083	0.43	285,509	
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 TOTALS		285,509				285,509	0.48	292,083	0.43	285,509	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	2,524,895	9,367,624	4,341,850	1,451,837	3,634,897	21,321,102	36.05	23,936,828	35.63	21,321,102	
5.2 NAIC 2											
5.3 NAIC 3		249,805				249,805	0.42			249,805	
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 TOTALS	2,524,895	9,617,429	4,341,850	1,451,837	3,634,897	21,570,907	36.47	23,936,828	35.63	21,570,907	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)											
6.1 NAIC 1	443,554	13,619,958	1,076,013		226,759	15,366,284	25.98	15,180,575	22.60	15,366,284	
6.2 NAIC 2		2,507,214	2,916,890	310		5,424,414	9.17	3,992,402	5.94	5,424,414	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 TOTALS	443,554	16,127,172	3,992,903	310	226,759	20,790,698	35.15	19,172,977	28.54	20,790,698	
7. Hybrid Securities											
7.1 NAIC 1											
7.2 NAIC 2											
7.3 NAIC 3											
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 TOTALS											
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 TOTALS											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.7	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 6,081,034	31,538,713	8,625,097	2,242,309	4,985,368	53,472,522	90.41	XXX	XXX	53,472,522	
9.2 NAIC 2	(d)	2,507,214	2,916,890	310		5,424,414	9.17	XXX	XXX	5,424,414	
9.3 NAIC 3	(d)	249,805				249,805	0.42	XXX	XXX	249,805	
9.4 NAIC 4	(d)							XXX	XXX		
9.5 NAIC 5	(d)					(c)		XXX	XXX		
9.6 NAIC 6	(d)					(c)		XXX	XXX		
9.7 TOTALS	6,081,034	34,295,732	11,541,988	2,242,619	4,985,368	(b) 59,146,741	100.00	XXX	XXX	59,146,741	
9.8 Line 9.7 as a % of Column 6	10.28	57.98	19.51	3.79	8.43	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 NAIC 1	7,364,220	42,896,261	8,835,373	1,027,244	3,057,853	XXX	XXX	63,180,951	94.06	63,180,951	
10.2 NAIC 2	176,582	1,887,169	1,824,060	104,590		XXX	XXX	3,992,402	5.94	3,992,402	
10.3 NAIC 3						XXX	XXX				
10.4 NAIC 4						XXX	XXX				
10.5 NAIC 5						XXX	XXX	(c)			
10.6 NAIC 6						XXX	XXX	(c)			
10.7 TOTALS	7,540,802	44,783,430	10,659,433	1,131,834	3,057,853	XXX	XXX	(b) 67,173,353	100.00	67,173,353	
10.8 Line 10.7 as a % of Col. 8	11.23	66.67	15.87	1.68	4.55	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	6,081,034	31,538,713	8,625,097	2,242,309	4,985,368	53,472,522	90.41	63,180,951	94.06	53,472,522	XXX
11.2 NAIC 2		2,507,214	2,916,890	310		5,424,414	9.17	3,992,402	5.94	5,424,414	XXX
11.3 NAIC 3		249,805				249,805	0.42			249,805	XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 TOTALS	6,081,034	34,295,732	11,541,988	2,242,619	4,985,368	59,146,741	100.00	67,173,353	100.00	59,146,741	XXX
11.8 Line 11.7 as a % of Col. 6	10.28	57.98	19.51	3.79	8.43	100.00	XXX	XXX	XXX	100.00	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	10.28	57.98	19.51	3.79	8.43	100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1										XXX	
12.2 NAIC 2										XXX	
12.3 NAIC 3										XXX	
12.4 NAIC 4										XXX	
12.5 NAIC 5										XXX	
12.6 NAIC 6										XXX	
12.7 TOTALS										XXX	
12.8 Line 12.7 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes $..............0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..............0 current year, $..............0 prior year of bonds with Z designations and $..............0 current year, $..............0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $..............0 current year, $..............0 prior year of bonds with 5* designations and $..............0 current year, $..............0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.......1,245,944; NAIC 2 $..............0; NAIC 3 $..............0; NAIC 4 $..............0; NAIC 5 $..............0; NAIC 6 $..............0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	2,695,004	6,251,159	1,866,996			10,813,159	18.28	18,416,213	27.42	10,813,159	
1.2 Residential Mortgage-Backed Securities	63,512	262,284	349,234	790,473	1,123,712	2,589,214	4.38	2,606,147	3.88	2,589,214	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	2,758,516	6,513,443	2,216,230	790,473	1,123,712	13,402,373	22.66	21,022,359	31.30	13,402,373	
2. All Other Governments											
2.1 Issuer Obligations		420,699	159,235			579,934	0.98	636,289	0.95	579,934	
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals		420,699	159,235			579,934	0.98	636,289	0.95	579,934	
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	354,070	1,331,481	831,769			2,517,321	4.26	2,112,816	3.15	2,517,321	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	354,070	1,331,481	831,769			2,517,321	4.26	2,112,816	3.15	2,517,321	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations		285,509				285,509	0.48	292,083	0.43	285,509	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals		285,509				285,509	0.48	292,083	0.43	285,509	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Issuer Obligations	2,308,038	8,791,120	3,152,762	556,717		14,808,637	25.04	16,976,305	25.27	14,808,637	
5.2 Residential Mortgage-Backed Securities	216,857	826,309	1,189,088	895,119	3,634,897	6,762,270	11.43	6,960,523	10.36	6,762,270	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	2,524,895	9,617,429	4,341,850	1,451,837	3,634,897	21,570,907	36.47	23,936,828	35.63	21,570,907	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	428,303	8,600,500	3,992,903	310		13,022,016	22.02	14,004,148	20.85	13,022,016	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities					226,759	226,759	0.38	501,070	0.75	226,759	
6.4 Other Loan-Backed and Structured Securities	15,251	7,526,672				7,541,923	12.75	4,667,760	6.95	7,541,923	
6.5 Totals	443,554	16,127,172	3,992,903	310	226,759	20,790,698	35.15	19,172,977	28.54	20,790,698	
7. Hybrid Securities											
7.1 Issuer Obligations											
7.2 Residential Mortgage-Backed Securities											
7.3 Commercial Mortgage-Backed Securities											
7.4 Other Loan-Backed and Structured Securities											
7.5 Totals											
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations											
8.2 Residential Mortgage-Backed Securities											
8.3 Commercial Mortgage-Backed Securities											
8.4 Other Loan-Backed and Structured Securities											
8.5 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 9.5	8 Total From Column 6 Prior Year	9 % From Column 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	5,785,415	25,680,467	10,003,666	557,027		42,026,575	71.05	XXX	XXX	42,026,575	
9.2 Residential Mortgage-Backed Securities	280,368	1,088,593	1,538,322	1,685,592	4,758,608	9,351,484	15.81	XXX	XXX	9,351,484	
9.3 Commercial Mortgage-Backed Securities					226,759	226,759	0.38	XXX	XXX	226,759	
9.4 Other Loan-Backed and Structured Securities	15,251	7,526,672				7,541,923	12.75	XXX	XXX	7,541,923	
9.5 Totals	6,081,034	34,295,732	11,541,988	2,242,619	4,985,368	59,146,741	100.00	XXX	XXX	59,146,741	
9.6 Line 9.5 as a % of Col. 6	10.28	57.98	19.51	3.79	8.43	100.00	XXX	XXX	XXX	100.00	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	5,328,617	37,281,300	9,442,214	385,724		XXX	XXX	52,437,854	78.06	52,437,854	
10.2 Residential Mortgage-Backed Securities	2,212,186	2,974,362	1,077,229	746,110	2,556,784	XXX	XXX	9,566,670	14.24	9,566,670	
10.3 Commercial Mortgage-Backed Securities					501,070	XXX	XXX	501,070	0.75	501,070	
10.4 Other Loan-Backed and Structured Securities		4,527,769	139,990			XXX	XXX	4,667,760	6.95	4,667,760	
10.5 Totals	7,540,802	44,783,430	10,659,433	1,131,834	3,057,853	XXX	XXX	67,173,353	100.00	67,173,353	
10.6 Line 10.5 as a % of Col. 8	11.23	66.67	15.87	1.68	4.55	XXX	XXX	100.00	XXX	100.00	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	5,785,415	25,680,467	10,003,666	557,027		42,026,575	71.05	52,437,854	78.06	42,026,575	XXX
11.2 Residential Mortgage-Backed Securities	280,368	1,088,593	1,538,322	1,685,592	4,758,608	9,351,484	15.81	9,566,670	14.24	9,351,484	XXX
11.3 Commercial Mortgage-Backed Securities					226,759	226,759	0.38	501,070	0.75	226,759	XXX
11.4 Other Loan-Backed and Structured Securities	15,251	7,526,672				7,541,923	12.75	4,667,760	6.95	7,541,923	XXX
11.5 Totals	6,081,034	34,295,732	11,541,988	2,242,619	4,985,368	59,146,741	100.00	67,173,353	100.00	59,146,741	XXX
11.6 Line 11.5 as a % of Col. 6	10.28	57.98	19.51	3.79	8.43	100.00	XXX	XXX	XXX	100.00	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	10.28	57.98	19.51	3.79	8.43	100.00	XXX	XXX	XXX	100.00	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations										XXX	
12.2 Residential Mortgage-Backed Securities										XXX	
12.3 Commercial Mortgage-Backed Securities										XXX	
12.4 Other Loan-Backed and Structured Securities										XXX	
12.5 Totals										XXX	
12.6 Line 12.5 as a % of Col. 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9							XXX	XXX	XXX	XXX	

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	2,020,658	2,020,658			
2.	Cost of short-term investments acquired					
3.	Accrual of discount					
4.	Unrealized valuation increase (decrease)					
5.	Total gain (loss) on disposals					
6.	Deduct consideration received on disposals	774,714	774,714			
7.	Deduct amortization of premium					
8.	Total foreign exchange change in book/adjusted carrying value					
9.	Deduct current year's other-than-temporary impairment recognized					
10.	Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	1,245,944	1,245,944			
11.	Deduct total nonadmitted amounts					
12.	Statement value at end of current period (Line 10 minus Line 11)	1,245,944	1,245,944			

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

SI11 Schedule DB Part A Verification . . . . NONE

SI11 Schedule DB Part B Verification . . . . NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions . . . . NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions . . . . NONE

SI14 Schedule DB Verification . . . . NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	1,499,960	1,499,960	
2.	Cost of cash equivalents acquired			
3.	Accrual of discount	21	21	
4.	Unrealized valuation increase (decrease)			
5.	Total gain (loss) on disposals	12	12	
6.	Deduct consideration received on disposals	1,499,993	1,499,993	
7.	Deduct amortization of premium			
8.	Total foreign exchange change in book/adjusted carrying value			
9.	Deduct current year's other-than-temporary impairment recognized			
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)			
11.	Deduct total nonadmitted amounts			
12.	Statement value at end of current period (Lines 10 minus 11)			

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

E01 Schedule A - Part 1 Real Estate Owned . . . . NONE

E02 Schedule A - Part 2 Real Estate Acquired . . . . NONE

E03 Schedule A - Part 3 Real Estate Disposed . . . . NONE

E04 Schedule B Part 1 - Mortgage Loans Owned . . . . NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired . . . . NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed . . . . NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A. C. V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture - Common Stocks - Unaffiliated																			
	Health Plan Alliance		Irving	TX					260,574	260,574	260,574								4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated									260,574	260,574	260,574								XXX
4499999 Total - Unaffiliated									260,574	260,574	260,574								XXX
4699999 Totals									260,574	260,574	260,574								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
Joint Venture - Common Stocks - Unaffiliated										
	Health Plan Alliance	Irving	TX		01/01/1997		31,803			4.000
1599999 Subtotal - Joint Venture - Common Stocks - Unaffiliated							31,803			XXX
4499999 Total - Unaffiliated							31,803			XXX
4699999 Totals							31,803			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
NONE																			
4699999 Totals																			

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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828UD0	U S TREASURY NOTE				1	952,019	99.9690	954,704	955,000	953,507		1,488			0.125	0.282	JD		1,194	12/19/2012	12/31/2014
912828VC1	U S TREASURY NOTE				1	1,028,252	99.3830	1,028,614	1,035,000	1,029,542		1,290			0.250	0.474	MN	329	1,294	06/06/2013	05/15/2016
912828TD2	U S TREASURY NOTE				1	299,321	100.0040	300,012	300,000	299,650		226			0.250	0.326	JJ	346	750	07/16/2012	07/15/2015
912828UC2	U S TREASURY NOTE				1	2,585,361	99.7770	2,589,213	2,595,000	2,588,324		2,878			0.250	0.369	JD	303	5,138	12/20/2013	12/15/2015
912828VR8	U S TREASURY NOTE				1	89,164	100.0230	90,021	90,000	89,252		89			0.625	0.946	FA	211		09/05/2013	08/15/2016
912828WB2	U S TREASURY NOTE				1	179,790	99.8590	179,746	180,000	179,806		16			0.250	0.309	AO	75		11/05/2013	10/31/2015
912828WF3	U S TREASURY NOTE				1	530,478	99.6950	528,384	530,000	530,467		(11)			0.625	0.594	MN	430		12/05/2013	11/15/2016
912828VW7	U S TREASURY NOTE				1	125,894	100.5940	125,743	125,000	125,819		(75)			0.875	0.630	MS	323		09/27/2013	09/15/2016
912828VY3	U S TREASURY NOTE				1	978,472	99.9100	979,118	980,000	978,649		177			0.250	0.329	MS	626		10/07/2013	09/30/2015
912828SF8	U S TREASURY NOTE				1	404,027	94.8980	393,827	415,000	404,301		274			2.000	2.351	FA	3,135		10/07/2013	02/15/2022
912828PS3	U S TREASURY NOTE				1	173,966	103.2810	170,414	165,000	170,637		(2,689)			2.000	0.353	JJ	1,382	3,300	10/03/2012	01/31/2016
912828QM5	U S TREASURY NOTE				1	55,103	100.3320	55,183	55,000	55,013		(35)			1.000	0.936	MN	70	550	05/17/2011	05/15/2014
912828ND8	U S TREASURY NOTE				1	258,083	107.8830	242,737	225,000	251,105		(3,864)			3.500	1.579	MN	1,022	7,875	03/06/2012	05/15/2020
912828NT3	U S TREASURY NOTE				1	386,973	102.0310	367,312	360,000	381,765		(3,085)			2.625	1.657	FA	3,570	9,450	04/16/2012	08/15/2020
912828QN3	U S TREASURY NOTE				1	428,312	104.2420	411,756	395,000	422,402		(3,078)			3.125	2.298	MN	1,603	12,344	04/03/2013	05/15/2021
912828RR3	U S TREASURY NOTE				1	407,285	95.4450	396,097	415,000	407,424		138			2.000	2.254	MN	1,078	4,150	11/01/2013	11/15/2021
912828RV4	U S TREASURY NOTE	SD			1	400,594	100.0820	400,328	400,000	400,540		(54)			0.250	0.109	JD	44	500	11/25/2013	12/15/2014
912828QU7	U S TREASURY NOTE				1	40,000	100.2770	40,111	40,000	40,000					0.625	0.625	JJ	115	250	07/13/2011	07/15/2014
912828RP7	U S TREASURY NOTE				1	260,772	100.4380	251,095	250,000	259,013		(1,760)			1.750	0.984	AO	757	4,375	01/10/2013	10/31/2018
0199999 Subtotal - U.S. Governments - Issuer Obligations						9,583,865	XXX	9,504,412	9,510,000	9,567,215		(8,075)			XXX	XXX	XXX	15,420	51,169	XXX	XXX
U.S. Governments - Residential Mortgage-Backed Securities																					
3620A94H1	GNMA POOL #0723624				1	209,088	106.9480	209,690	196,068	208,987		(1,119)			4.500	4.088	MON	735	2,941	08/15/2013	01/15/2040
3620AUUY8	GNMA POOL #0740499				1	173,836	106.9160	174,336	163,059	173,756		(145)			4.500	4.095	MON	611	2,446	08/16/2013	08/15/2040
36230T5T5	GNMA POOL #0758958				1	597,918	104.0420	580,202	557,662	596,671		(9,212)			4.000	3.344	MON	1,859	22,306	12/21/2011	10/15/2041
38378KGV5	GNMA GTD REMIC P/T 13-57 A			1	1	122,640	98.6680	120,766	122,397	122,636		(10)			1.350	1.332	MON	138	1,102	04/12/2013	06/16/2037
36202FZX7	GNMA II POOL #0005258				1	401,707	101.0410	390,454	386,431	401,673		(2,481)			3.500	3.162	MON	1,127	13,525	12/21/2011	12/20/2041
36202F2L9	GNMA II POOL #0005279				1	410,176	101.0420	395,244	391,168	409,749		(3,188)			3.500	3.097	MON	1,141	13,691	01/13/2012	01/20/2042
36179MC24	GNMA II POOL #0MA0089				1	680,397	104.1120	651,473	625,742	675,742		(17,307)			4.000	3.311	MON	2,086	25,030	05/24/2012	05/20/2042
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						2,595,763	XXX	2,522,166	2,442,526	2,589,214		(33,462)			XXX	XXX	XXX	7,697	81,041	XXX	XXX
0599999 Subtotal - U.S. Governments						12,179,628	XXX	12,026,578	11,952,526	12,156,429		(41,537)			XXX	XXX	XXX	23,117	132,209	XXX	XXX
All Other Governments - Issuer Obligations																					
68323AAU8	ONTARIO (PROVINCE OF)		I		1FE	35,212	104.9000	36,715	35,000	35,142		(29)			3.000	2.824	JJ	481	1,050	07/14/2011	07/16/2018
68323AAQ7	ONTARIO (PROVINCE OF)		I		1FE	29,941	103.4600	31,038	30,000	29,971		12			2.300	2.342	MN	98	690	05/03/2011	05/10/2016
642869AC5	PROV OF NEW BRUNSWICK		I		1FE	19,941	103.4350	20,687	20,000	19,961		8			2.750	2.797	JD	24	550	06/09/2011	06/15/2018
11070TAB4	PROVINCE OF BRITISH COLUMBIA		I		1FE	159,150	89.7600	143,616	160,000	159,243		78			2.000	2.059	AO	604	3,200	10/16/2012	10/23/2022
683234DP0	PROVINCE OF ONTARIO CANADA		I		1FE	336,118	101.9170	336,326	330,000	335,617		(501)			1.600	0.965	MS	1,459		09/27/2013	09/21/2016
0699999 Subtotal - All Other Governments - Issuer Obligations						580,362	XXX	568,382	575,000	579,934		(433)			XXX	XXX	XXX	2,667	5,490	XXX	XXX
1099999 Subtotal - All Other Governments						580,362	XXX	568,382	575,000	579,934		(433)			XXX	XXX	XXX	2,667	5,490	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063BNS7	CALIFORNIA ST				1FE	145,000	104.7600	151,902	145,000	145,000					2.924	2.924	AO	1,060	4,240	10/20/2011	10/01/2016
13063BPP1	CALIFORNIA ST				1FE	281,520	112.3760	280,940	250,000	268,027		(6,283)			5.000	2.279	AO	3,125	12,500	10/20/2011	10/01/2016
13063BNQ1	CALIFORNIA ST				1FE	50,083	101.2000	50,600	50,000	50,022		(29)			2.125	2.066	AO	266	1,063	10/20/2011	10/01/2014
13063BMH2	CALIFORNIA ST				1FE	115,476	116.1270	116,127	100,000	112,368		(1,404)			5.000	3.170	MS	1,667	5,000	09/21/2011	09/01/2021
13063BN73	CALIFORNIA ST				1FE	35,118	100.2670	35,093	35,000	35,087		(31)			1.050	0.929	FA	153	127	03/14/2013	02/01/2016
452152SG7	ILLINOIS ST				1FE	109,721	111.2750	111,275	100,000	108,613		(1,108)			5.000	2.419	JJ	2,375		06/27/2013	07/01/2017
4521518V8	ILLINOIS ST			1	1FE	312,612	103.0030	309,009	300,000	304,048		(3,928)			4.421	3.041	JJ	6,632	13,263	10/05/2011	01/01/2015
574193GB8	MARYLAND ST			1	1FE	372,246	116.4730	349,419	300,000	360,579		(8,531)			5.000	1.740	FA	6,250	14,458	08/17/2012	08/01/2021
68608UCG9	OREGON ST				1FE	375,026	117.4280	369,898	315,000	358,823		(7,659)			5.000	2.219	MN	2,625	15,750	10/28/2011	05/01/2019
880541QL4	TENNESSEE ST			1	1FE	200,000	101.0810	202,162	200,000	200,000					1.675	1.675	FA	1,396	3,350	10/12/2011	08/01/2016
93974CE97	WASHINGTON ST				1FE	292,678	116.4690	291,173	250,000	280,359		(5,757)			5.000	2.369	JD	1,042	12,500	10/14/2011	06/01/2018
93974C7W4	WASHINGTON ST				1FE	303,075	116.6460	291,615	250,000	294,396		(8,680)			5.000	0.959	JJ	6,250	5,069	01/24/2013	07/01/2018
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,592,555	XXX	2,559,213	2,295,000	2,517,321		(43,410)			XXX	XXX	XXX	32,839	87,320	XXX	XXX
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,592,555	XXX	2,559,213	2,295,000	2,517,321		(43,410)			XXX	XXX	XXX	32,839	87,320	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
54675QAF0	LOUISVILLE & JEFFERSON CNTY KY				1FE	297,028	114.9550	287,388	250,000	285,509		(6,574)			5.000	1.956	JD	1,042	12,500	03/16/2012	12/01/2018
1899999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						297,028	XXX	287,388	250,000	285,509		(6,574)			XXX	XXX	XXX	1,042	12,500	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2499999 Subtotal - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						297,028	XXX	287,388	250,000	285,509		(6,574)			XXX	XXX	XXX	1,042	12,500	XXX	XXX
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
041826E53	ARLINGTON TX INDEP SCH DIST				1FE	40,000	99.6040	39,842	40,000	40,000					0.611	0.611	FA	92	33	05/23/2013	02/15/2016
072031AB3	BAY AREA CA WTR SPLY & CONSV A			1	1FE	250,000	99.3690	248,423	250,000	250,000					0.566	0.566	AO	354	841	02/01/2013	10/01/2015
11506KCX7	BROWARD CNTY FL PORT FACS REVE				1FE	256,676	112.5510	264,495	235,000	250,463		(3,004)			5.000	3.461	MS	3,917	11,750	11/10/2011	09/01/2018
13033LSP3	CALIFORNIA ST HLTH FACS FING A				1FE	171,878	113.0640	169,596	150,000	170,581		(1,297)			5.000	2.579	MS	2,500	3,750	07/24/2013	03/01/2020
181006GH4	CLARK CNTY NEV PASSENGER FAC C				1FE	222,032	113.0600	226,120	200,000	213,963		(3,739)			5.000	2.888	JJ	5,000	10,000	10/18/2011	07/01/2017
19648AWW1	COLORADO ST HLTH FACS AUTH REV			1	1FE	226,790	109.4880	218,976	200,000	225,250		(1,540)			5.000	3.008	FA	4,167	5,000	06/27/2013	02/01/2022
220245TP9	CORPUS CHRISTI TX UTILITY SYSR				1FE	464,016	114.0310	456,124	400,000	461,261		(2,755)			5.000	2.957	JJ	9,222		07/18/2013	07/15/2022
235036XP0	DALLAS-FORT WORTH TX INTERNATI			1	1FE	282,113	105.4420	263,605	250,000	277,575		(3,559)			5.000	3.191	MN	2,083	12,500	08/17/2012	11/01/2023
251250AB2	DETROIT MI WTR & SEWERAGE DEPT				3FE	270,913	99.9220	249,805	250,000	249,805	(12,321)	(5,841)			5.000	2.499	JJ	6,250	12,674	06/21/2012	07/01/2015
2838212G0	EL PASO TEX WTR & SWR REV				1FE	339,861	105.8460	317,538	300,000	314,146		(11,976)			5.250	1.168	MS	5,250	15,750	10/28/2011	03/01/2015
29270CYK5	ENERGY N W WA ELEC REVENUE			1	1FE	100,000	100.8210	100,821	100,000	100,000					1.063	1.063	JJ	532	909	08/16/2012	07/01/2015
3133XFJF4	FEDERAL HOME LN BK CONS BD				1	295,495	111.3350	278,338	250,000	278,465		(11,847)			5.375	0.554	MN	1,605	13,438	07/20/2012	05/18/2016
313371PV2	FEDERAL HOME LN BK CONS BD				1	534,961	102.5140	527,947	515,000	530,128		(4,833)			1.625	0.615	JD	511	8,369	01/17/2013	12/09/2016
3137EACY3	FEDERAL HOME LN MTG CORP				1	1,019,653	100.5290	1,025,396	1,020,000	1,019,900		111			0.750	0.761	MN	765	7,650	10/05/2011	11/25/2014
3135G0SB0	FEDERAL NATL MTG ASSN				1	499,113	99.8470	499,235	500,000	499,631		385			0.375	0.413	JD	52	1,875	11/28/2012	12/21/2015
3135G0WJ8	FEDERAL NATL MTG ASSN				1	444,048	96.7310	430,453	445,000	444,177		130			0.875	0.918	MN	433	2,336	04/11/2013	05/21/2018
3135G0MZ3	FEDERAL NATL MTG ASSN				1	784,757	98.7320	775,046	785,000	784,821		48			0.875	0.881	FA	2,347	6,869	08/24/2012	08/28/2017
3135G0NV1	FEDERAL NATL MTG ASSN				1	270,450	100.1770	270,478	270,000	270,260		(148)			0.500	0.444	MS	349	1,350	09/17/2012	09/28/2015
3135G0RD7	FEDERAL NATL MTG ASSN			1	1	530,000	96.0020	508,811	530,000	530,000					1.550	1.550	AO	1,415	8,215	10/12/2012	10/29/2019
343136M53	FLORIDA ST TPK AUTH TPK REV				1FE	276,633	102.4180	256,045	250,000	254,139		(8,176)			5.000	1.661	JJ	6,250	12,500	03/11/2011	07/01/2014
4551677K6	INDIANA UNIV REVENUES TXBL			1	1FE	200,000	98.2690	196,538	200,000	200,000					1.612	1.612	FA	1,343	2,463	10/18/2012	08/01/2018
469487CR1	JACKSONVILLE FLA SPL REV				1FE	578,595	103.5910	517,955	500,000	521,897		(17,241)			5.000	1.451	AO	6,250	25,000	08/27/2010	10/01/2014
46613QGU2	JEA FLA ST JOHNS RIV PWR PK SY				1FE	297,255	114.7230	286,808	250,000	280,146		(7,728)			5.000	1.669	AO	3,125	12,500	09/20/2011	10/01/2017
53945CAE0	LOS ANGELES CA WSTWTR SYS REVE				1FE	263,355	117.0020	257,404	220,000	258,749		(4,606)			5.000	1.291	JD	917	5,744	05/15/2013	06/01/2018
5447125B4	LOS ANGELES CNTY CA MET TRANSP				1FE	340,303	114.7670	332,824	290,000	333,993		(6,310)			5.000	1.112	JJ	8,539		05/15/2013	07/01/2017
575579CW5	MASSACHUSETTS BAY TRANSN AUTH				1FE	124,902	119.3160	119,316	100,000	118,913		(2,686)			5.250	2.120	JJ	2,625	5,250	09/22/2011	07/01/2020
576000LZ4	MASSACHUSETTS ST SCH BLDG AUTH				1FE	302,480	117.3650	293,413	250,000	292,252		(4,837)			5.000	2.590	AO	2,639	12,500	11/03/2011	10/15/2021
592030ZA1	MET GOVT NASHVILLE & DAVIDSON				1FE	350,823	116.0520	342,353	295,000	333,337		(8,335)			5.000	1.889	MN	1,885	14,750	11/04/2011	05/15/2018
592112LU8	MET GOVT NASHVILLE & DAVIDSONC				1FE	284,678	111.0600	277,650	250,000	277,937		(6,740)			4.000	0.759	JJ	5,000	3,611	01/30/2013	07/01/2017
59259YRA9	MET TRANSPRTN AUTH NY REVENUE				1FE	288,558	112.1980	280,495	250,000	276,376		(8,965)			5.000	1.249	MN	1,597	12,500	06/29/2012	11/15/2016
59259RYY4	METROPOLITAN TRANSN AUTH N Y				1FE	274,748	104.3890	260,973	250,000	256,001		(6,730)			5.250	2.450	MN	1,677	13,125	02/23/2011	11/15/2014
604111CW2	MINNESOTA PUB FACS AUTH				1FE	292,538	113.3780	283,445	250,000	275,577		(7,802)			5.000	1.669	MS	4,167	12,500	10/17/2011	03/01/2017
639707AU2	NEBRASKA UTIL CORP REV				1FE	280,943	104.7720	261,930	250,000	257,999		(7,860)			5.000	1.758	JJ	6,250	12,500	01/06/2011	01/01/2015
649907XP2	NEW YORK ST DORM AUTH REVENUES			1	1FE	110,000	100.2130	110,234	110,000	110,000					0.874	0.874	JD	32		12/05/2013	12/01/2016
64989KHS8	NEW YORK ST POWER AUTH				1FE	282,918	106.9220	267,305	250,000	265,133		(7,998)			4.000	0.738	MN	1,278	10,000	09/22/2011	11/15/2015
67756A3M2	OHIO ST HGR EDUCTNL FAC COMMIS				1FE	332,469	106.8320	320,496	300,000	317,972		(8,857)			4.000	0.968	JJ	6,000	12,000	04/25/2012	01/01/2016
67760HJM4	OHIO ST TURNPIKE COMMISSION			1	1FE	558,440	111.1820	555,910	500,000	556,717		(1,723)			5.000	3.649	FA	9,444		08/13/2013	02/15/2024
685869CZ0	OREGON ST HLTH & SCIENCE UNIV				1FE	228,344	110.3490	220,698	200,000	217,367		(6,773)			5.000	1.451	JJ	5,000	10,000	05/02/2012	07/01/2016
686543TP4	ORLANDO & ORANGE CNTY FL EXPRE				1FE	226,614	113.1080	226,216	200,000	225,344		(1,270)			5.000	3.280	JJ	5,000		06/27/2013	07/01/2022
727199WC1	PLANO TX INDEP SCH DIST				1FE	67,423	103.7470	67,436	65,000	67,423					2.625	0.817	FA			12/11/2013	02/15/2016
812643DQ4	SEATTLE WASH MUN LT & PWR REV				1FE	176,040	113.0580	169,587	150,000	165,668		(4,927)			5.000	1.519	FA	3,125	7,500	11/10/2011	02/01/2017
875124CR8	TAMPA BAY WTR FLA A REGL WTR				1FE	292,812	117.4000	287,630	245,000	280,721		(5,752)			5.000	2.280	AO	3,063	12,250	11/08/2011	10/01/2019
882117M27	TEXAS A & M UNIV PERM UNIV FD				1FE	244,674	118.1360	236,272	200,000	234,010		(4,820)			5.000	2.180	JJ	5,000	10,000	09/28/2011	07/01/2020
91412GSX4	UNIV OF CALIFORNIA CA REVENUES			1	1FE	30,000	99.5750	29,873	30,000	30,000					0.907	0.907	MAY	67		09/26/2013	05/15/2016
915138KS9	UNIV OF TOLEDO OH				1FE	278,588	109.9600	274,900	250,000	265,477		(6,154)			5.000	2.349	JD	1,042	12,500	10/20/2011	06/01/2016
91523NKQ8	UNIV OF WASHINGTON WA UNIV REV				1FE	607,650	116.6460	583,230	500,000	589,277		(18,373)			5.000	0.938	JJ	12,593	14,306	01/15/2013	07/01/2018
91412F5B9	UNIVERSITY CALIF REVS				1FE	117,825	117.9360	117,936	100,000	113,029		(2,246)			5.000	2.400	MN	639	5,000	10/28/2011	05/15/2019
914353RY5	UNIVERSITY ILL UNIV REVS				1FE	231,050	117.3670	234,734	200,000	223,826		(3,372)			5.500	3.370	AO	2,750	11,000	10/19/2011	04/01/2020
956704XT2	WEST VIRGINIA ST UNIV REVENUES				1FE	322,619	107.9670	302,308	280,000	298,934		(10,661)			5.000	1.088	AO	3,500	14,000	09/22/2011	10/01/2015
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						15,266,028	XXX	14,842,960	13,875,000	14,808,639	(12,321)	(230,811)			XXX	XXX	XXX	157,638	386,808	XXX	XXX
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3128PWC89	FHLMC POOL #J1-6395				1	108,914	105.6300	109,177	103,358	108,341		(1,695)			4.000	2.689	MON	345	4,134	10/19/2011	08/01/2021
3132GEFH8	FHLMC POOL #Q0-1068				1	773,621	110.3300	776,825	704,092	772,359		(12,042)			5.500	4.557	MON	3,227	38,725	09/21/2011	05/01/2041
3132GETD2	FHLMC POOL #Q0-1448				1	467,631	108.3070	467,770	431,893	467,117		(9,540)			5.000	4.172	MON	1,800	21,595	10/06/2011	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622				1	308,201	109.4500	308,589	281,945	307,194		(8,707)			5.500	4.622	MON	1,292	15,507	09/28/2011	08/01/2041
3132GUG24	FHLMC POOL #Q0-8917				1	215,817	99.3570	212,965	214,343	215,809		(17)			3.500	3.462	MON	625	1,876	09/20/2013	06/01/2042
3132HNEB1	FHLMC POOL #Q1-1930				1	22,024	94.8560	19,926	21,007	21,045		(984)			3.000	2.985	MON	53	630	10/31/2012	10/01/2042
3132J7W99	FHLMC POOL #Q1-6571				1	151,871	94.8560	140,033	147,627	151,807		(124)			3.000	2.857	MON	369	2,953	03/27/2013	03/01/2043
31417C3V5	FNMA POOL #0AB6211				1	117,612	95.1630	106,530	111,945	117,490		(230)			3.000	2.750	MON	280	3,078	01/03/2013	08/01/2042
31417DC35	FNMA POOL #0AB6389				1	103,986	95.0390	94,262	99,182	101,544		(2,549)			3.000	2.807	MON	248	2,975	10/26/2012	10/01/2042
31417EHH7	FNMA POOL #0AB7431				1	82,118	95.0350	74,837	78,746	82,048		(173)			3.000	2.789	MON	197	2,166	01/03/2013	12/01/2042

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31419JSV1	FNMA POOL #0AE7731				1	243,246	105.9850	239,019	225,521	243,050		(2,386)			4.500	4.026	MON	846	5,074	05/13/2013	11/01/2040
31419MC25	FNMA POOL #0AE9988				1	98,502	107.0430	99,194	92,667	96,163		(3,801)			4.000	3.353	MON	309	3,707	10/05/2011	07/01/2026
3138AJVV1	FNMA POOL #0AI5127				1	379,397	106.0560	377,884	356,306	377,671		(3,158)			4.000	2.994	MON	1,188	14,252	09/19/2011	09/01/2026
3138ALLZ8	FNMA POOL #0AI6643				1	329,289	105.9660	326,727	308,332	329,068		(3,463)			4.500	4.093	MON	1,156	6,937	06/10/2013	08/01/2041
3138ASCZ3	FNMA POOL #0AJ0987				1	337,607	104.6910	335,118	320,102	336,845		(2,241)			3.500	2.622	MON	934	11,204	09/19/2011	09/01/2026
3138AUP43	FNMA POOL #0AJ3142				1	170,801	105.9770	169,664	160,095	170,693		(1,599)			4.500	4.100	MON	600	3,602	06/12/2013	10/01/2041
3138E0RS0	FNMA POOL #0AJ7696				1	278,917	105.9860	274,073	258,594	278,707		(2,201)			4.500	4.035	MON	970	5,818	05/13/2013	12/01/2041
3138LUQS7	FNMA POOL #0AO4064				1	148,736	99.5330	138,792	139,443	145,122		(4,261)			3.500	3.160	MON	407	4,881	07/12/2012	06/01/2042
3138LVXA6	FNMA POOL #0AO5172				1	85,115	103.7370	83,495	80,487	84,836		(591)			3.000	2.293	MON	201	1,409	05/21/2013	06/01/2022
3138M0DJ6	FNMA POOL #0AO8204				1	68,432	99.5020	63,841	64,161	64,584		(3,841)			3.500	3.443	MON	187	2,246	07/12/2012	06/01/2042
3138MCRK2	FNMA POOL #0AP8589				1	66,671	95.0360	60,335	63,486	66,593		(138)			3.000	2.754	MON	159	1,905	10/31/2012	11/01/2042
3138MGDD4	FNMA POOL #0AQ0999				1	204,075	99.4430	191,480	192,552	203,866		(742)			3.500	3.188	MON	562	5,616	01/31/2013	10/01/2042
3138MGNW1	FNMA POOL #0AQ1304				1	53,152	95.0360	48,291	50,814	51,673		(1,535)			3.000	2.861	MON	127	1,524	10/25/2012	10/01/2042
3138MR6E6	FNMA POOL #0AQ9868				1	55,016	95.0360	50,578	53,220	54,982		(67)			3.000	2.832	MON	133	1,330	01/31/2013	01/01/2043
3138NXL54	FNMA POOL #0AR1247				1	101,384	95.0380	91,793	96,585	101,283		(201)			3.000	2.756	MON	241	2,656	01/03/2013	01/01/2043
3138NXNF0	FNMA POOL #0AR1289				1	114,927	95.0400	103,886	109,308	114,809		(251)			3.000	2.748	MON	273	3,006	01/03/2013	12/01/2042
3138W03B3	FNMA POOL #0AR3493				1	147,102	95.0390	135,200	142,257	147,010		(431)			3.000	2.831	MON	356	3,556	01/31/2013	01/01/2043
3138WVCN9	FNMA POOL #0AT7276				1	399,473	103.0780	394,922	383,130	399,394		(158)			4.000	3.762	MON	1,277	3,831	09/19/2013	09/01/2043
3138X4R44	FNMA POOL #0AU5006				1	76,301	99.5040	74,389	74,760	76,300		(4)			3.500	3.390	MON	218	218	11/06/2013	10/01/2043
3138X5MS3	FNMA POOL #0AU5768				1	197,340	99.5370	194,587	195,492	197,332		(47)			3.500	3.449	MON	570	1,711	09/19/2013	09/01/2043
31417Y7F8	FNMA POOL #0MA0893				1	209,614	106.2080	211,083	198,745	208,621		(2,601)			4.000	2.679	MON	662	7,950	10/19/2011	10/01/2021
31418AAF5	FNMA POOL #0MA0905				1	393,740	105.0910	396,559	377,349	392,432		(4,161)			3.500	2.438	MON	1,101	13,207	10/13/2011	10/01/2021
31418AFD5	FNMA POOL #0MA1063				1	109,242	103.7020	107,555	103,715	104,426		(4,671)			3.000	2.828	MON	259	3,111	04/26/2012	05/01/2022
31418AH76	FNMA POOL #0MA1153				1	172,494	103.7370	170,368	164,231	172,054		(1,346)			3.000	2.380	MON	411	2,463	05/30/2013	07/01/2022
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						6,792,369	XXX	6,649,747	6,405,491	6,762,267		(79,957)			XXX	XXX	XXX	21,581	204,854	XXX	XXX
3199999 Subtotal - U.S. Special Revenue, Special Assessment						22,058,397	XXX	21,492,706	20,280,491	21,570,906	(12,321)	(310,767)			XXX	XXX	XXX	179,220	591,662	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00440EAL1	ACE INA HOLDINGS INC			1	1FE	100,029	106.6610	95,995	90,000	96,016		(4,013)			5.600	0.697	MN	644	5,040	01/23/2013	05/15/2015
020002AZ4	ALLSTATE CORP/THE			1	1FE	69,862	94.8340	66,384	70,000	69,868		6			3.150	3.172	JD	98	1,152	06/04/2013	06/15/2023
02209SAJ2	ALTRIA GROUP INC				2FE	32,672	131.7310	32,933	25,000	30,906		(722)			9.250	4.406	FA	931	2,313	09/28/2011	08/06/2019
025816BG3	AMERICAN EXPRESS CO				1FE	103,469	97.6400	102,522	105,000	103,493		24			1.550	1.892	MN	176		12/02/2013	05/22/2018
02665WAB7	AMERICAN HONDA FINANCE CORP			1	1FE	29,896	100.4090	30,123	30,000	29,903		8			1.125	1.244	AO	76		10/03/2013	10/07/2016
02687QDG0	AMERICAN INTERNATIONAL GROUP I				2FE	103,235	114.7050	103,235	90,000	101,724		(1,510)			5.850	2.445	JJ	2,413	2,633	06/07/2013	01/16/2018
026874CT2	AMERICAN INTL GROUP			1	2FE	124,805	102.7080	128,385	125,000	124,918		65			3.000	3.055	MS	1,052	3,750	03/19/2012	03/20/2015
03076CAF3	AMERIPRISE FINANCIAL INC			1	1FE	81,564	99.7040	79,763	80,000	81,547		(17)			4.000	3.762	AO	1,019		11/07/2013	10/15/2023
031162BD1	AMGEN INC			1	2FE	4,798	101.4670	5,073	5,000	4,845		20			3.450	3.978	AO	43	173	07/07/2011	10/01/2020
03523TBA5	ANHEUSER-BUSCH INBEV WORLDWIDE			1	1FE	115,893	104.1000	114,510	110,000	114,729		(1,164)			2.875	0.827	FA	1,195	1,581	06/17/2013	02/15/2016
03523TBH0	ANHEUSER-BUSCH INBEV WORLDWIDE			1	1FE	148,790	122.5920	147,110	120,000	141,684		(3,278)			6.875	3.449	MN	1,054	8,250	10/11/2011	11/15/2019
037389AY9	AON CORP			1	2FE	181,411	104.2870	187,717	180,000	180,762		(301)			3.125	2.941	MN	531	5,625	10/18/2011	05/27/2016
037833AJ9	APPLE INC			1	1FE	33,145	96.6950	33,843	35,000	33,262		117			1.000	2.207	MN	56	175	09/05/2013	05/03/2018
00206RAV4	AT&T INC				1FE	93,946	102.6700	92,403	90,000	92,524		(1,422)			2.500	0.757	FA	850	2,250	01/23/2013	08/15/2015
053332AM4	AUTOZONE INC			1	2FE	84,986	96.4880	82,015	85,000	84,988		1			3.700	3.702	AO	664	3,145	04/17/2012	04/15/2022
06051GEC9	BANK OF AMERICA CORP				1FE	83,365	114.2710	91,417	80,000	82,723		(210)			5.625	5.005	JJ	2,250	4,500	06/08/2011	07/01/2020
06050TKN1	BANK OF AMERICA NA				2FE	280,870	110.2220	275,555	250,000	275,133		(5,737)			5.300	2.043	MS	3,901	6,625	03/21/2013	03/15/2017
084664BN0	BERKSHIRE HATHAWAY FINANCE COR			1	1FE	157,427	103.6330	155,450	150,000	154,068		(2,049)			2.450	1.045	JD	163	3,675	05/04/2012	12/15/2015
084664BP5	BERKSHIRE HATHAWAY FINANCE COR				1FE	149,644	100.0080	150,012	150,000	149,996		164			1.500	1.610	JAJO	198	959	10/26/2011	01/10/2014
084670BH0	BERKSHIRE HATHAWAY INC			1	1FE	139,805	98.8740	138,424	140,000	139,839		33			1.550	1.579	FA	856	1,073	01/29/2013	02/09/2018
097014AN4	BOEING CAPITAL CORP			1	1FE	46,672	103.1770	46,430	45,000	46,545		(127)			2.125	0.496	FA	361		10/23/2013	08/15/2016
10112RAE4	BOSTON PROPERTIES LP			1	2FE	123,111	105.8030	121,673	115,000	118,277		(2,234)			5.000	2.931	JD	479	5,750	10/13/2011	06/01/2015
10112RAT1	BOSTON PROPERTIES LP			1	2FE	119,720	105.4880	126,586	120,000	119,792		34			3.700	3.736	MN	567	4,440	11/03/2011	11/15/2018
101137AM9	BOSTON SCIENTIFIC CORP			1	2FE	135,281	100.6800	135,918	135,000	135,263		(18)			2.650	2.593	AO	1,371		08/09/2013	10/01/2018
149123BM2	CATERPILLAR INC			1	1FE	90,907	111.4890	89,191	80,000	89,593		(1,314)			5.700	1.050	FA	1,723		08/14/2013	08/15/2016
14916RAB0	CATHOLIC HEALTH INITIATI			1	1FE	54,984	96.9250	53,309	55,000	54,987		3			1.600	1.606	MN	147	882	10/25/2012	11/01/2017
12527GAC7	CF INDUSTRIES INC			1	2FE	29,972	91.3230	27,397	30,000	29,973		1			3.450	3.461	JD	86	541	05/20/2013	06/01/2023
166764AC4	CHEVRON CORP			1	1FE	100,000	100.2370	100,237	100,000	100,000					0.889	0.889	JD	17	445	06/17/2013	06/24/2016
172967GL9	CITIGROUP INC				1FE	79,810	95.0510	76,041	80,000	79,824		13			3.375	3.402	MS	900	1,433	02/14/2013	03/01/2023
19416QDW7	COLGATE-PALMOLIVE CO			1	1FE	80,348	100.1870	80,150	80,000	80,200		(148)			0.600	0.312	MN	61	480	05/03/2013	11/15/2014
126650BZ2	CVS CAREMARK CORP			1	2FE	122,947	92.2970	115,371	125,000	123,057		110			2.750	2.893	JD	286	3,457	05/28/2013	12/01/2022
25179MAT0	DEVON ENERGY CORP			1	2FE	89,844	98.9520	89,057	90,000	89,845		1			2.250	2.287	JD	67		12/11/2013	12/15/2018
25459HBA2	DIRECTV HOLDINGS LLC / DIRECTV			1	2FE	103,863	105.0510	99,798	95,000	103,029		(833)			5.000	3.649	MS	1,583	4,750	02/14/2013	03/01/2021
25470DAH2	DISCOVERY COMMUNICATIONS LLC			1	2FE	49,919	92.8830	46,442	50,000	49,924		5			3.250	3.268	AO	406	867	03/12/2013	04/01/2023
260543CC5	DOW CHEMICAL CO/THE			1	2FE	106,654	106.5140	106,514	100,000	105,343		(748)			4.250	3.313	MN	543	4,250	02/22/2012	11/15/2020
26442CAK0	DUKE ENERGY CAROLINAS			1	1FE	10,068	104.2300	10,423	10,000	10,053		(7)			3.900	3.813	JD	17	390	05/23/2011	06/15/2021
264399EM4	DUKE ENERGY CAROLINAS LLC			1	1FE	259,317	108.1540	243,347	225,000	240,350		(8,614)			5.300	1.342	AO	2,981	11,925	10/05/2011	10/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26441YAT4	DUKE REALTY LP			1	2FE	147,183	123.8160	154,770	125,000	141,745		(2,484)			8.250	5.451	FA	3,896	10,313	09/21/2011	08/15/2019
263534CD9	EI DU PONT DE NEMOURS & CO			1	1FE	124,309	102.0400	122,448	120,000	123,151		(1,158)			1.950	0.651	JJ	1,079	1,170	03/25/2013	01/15/2016
29273RAS8	ENERGY TRANSFER PARTNERS LP			1	2FE	79,919	92.6040	74,083	80,000	79,925		6			3.600	3.612	FA	1,200	1,512	01/14/2013	02/01/2023
29379VAZ6	ENTERPRISE PRODUCTS OPERATING			1	2FE	79,926	94.9910	75,993	80,000	79,931		5			3.350	3.361	MS	789	1,318	03/11/2013	03/15/2023
26875PAH4	EOG RESOURCES INC			1	1FE	156,272	103.1720	154,758	150,000	154,143		(1,241)			2.500	0.714	FA	1,560	2,500	10/22/2013	02/01/2016
26884LAB5	EQT CORP			1	2FE	82,206	102.5510	82,041	80,000	82,095		(112)			4.875	4.477	MN	498	1,950	06/25/2013	11/15/2021
26884ABA0	ERP OPERATING LP			1	2FE	47,573	91.3140	43,831	48,000	47,598		25			3.000	3.100	AO	304	740	04/03/2013	04/15/2023
31620MAJ5	FIDELITY NATIONAL INFORM			1	2FE	59,770	97.2400	58,344	60,000	59,801		31			2.000	2.081	AO	253	600	04/10/2013	04/15/2018
35671DAU9	FREEPORT-MCMORAN COPPER & GOLD			1	2FE	123,057	95.0400	118,800	125,000	123,212		154			3.550	3.714	MS	1,479	3,461	03/04/2013	03/01/2022
369550AQ1	GENERAL DYNAMICS CORP				1FE	52,170	103.0820	51,541	50,000	51,776		(393)			2.250	0.833	JJ	519	563	05/31/2013	07/15/2016
36962G6N9	GENERAL ELECTRIC CAPITAL CORP			1	1FE	135,000	100.7650	136,033	135,000	135,000					1.500	1.500	MJSD	66	1,202	12/05/2012	12/11/2015
36962G6R0	GENERAL ELECTRIC CAPITAL CORP				1FE	150,512	100.2500	150,375	150,000	150,471		(41)			1.000	0.947	JJ	717		10/24/2013	01/08/2016
36962GK94	GENERAL ELECTRIC CAPITAL CORP				1FE	192,501	100.1670	200,334	200,000	198,103		2,625			1.500	2.863	MJSD	48	1,089	10/26/2011	09/15/2014
37247DAN6	GENWORTH FINANCIAL INC			1	2FE	5,950	116.1210	5,806	5,000	5,856		(94)			7.200	4.375	FA	136	360	01/22/2013	02/15/2021
37247DAM8	GENWORTH FINANCIAL INC			1	2FE	66,313	119.0600	65,483	55,000	65,087		(1,225)			7.700	4.383	JD	188	4,235	01/31/2013	06/15/2020
373334JY8	GEORGIA POWER CO			1	1FE	65,255	100.1850	65,120	65,000	65,168		(87)			0.750	0.588	FA	191	244	02/25/2013	08/10/2015
38141GGQ1	GOLDMAN SACHS GROUP INC				1FE	15,045	109.4840	16,423	15,000	15,037		(4)			5.250	5.124	JAN	337	788	07/22/2011	07/27/2021
38141EA58	GOLDMAN SACHS GROUP INC/THE				1FE	86,713	111.2130	94,531	85,000	86,275		(171)			5.375	5.090	MS	1,345	4,569	02/18/2011	03/15/2020
38259PAC6	GOOGLE INC			1	1FE	103,962	103.3190	103,319	100,000	102,322		(956)			2.125	1.135	MN	248	2,125	04/04/2012	05/19/2016
40414LAF6	HCP INC			1	2FE	64,690	103.8680	67,514	65,000	64,768		41			3.750	3.828	FA	1,016	2,438	01/18/2012	02/01/2019
42217KAY2	HEALTH CARE REIT INC			1	2FE	134,587	105.2960	142,150	135,000	134,679		54			4.125	4.176	AO	1,392	5,569	03/27/2012	04/01/2019
42225BAA4	HEALTHCARE REALTY TRUST INC			1	2FE	109,465	112.1450	112,145	100,000	106,220		(1,874)			6.500	4.298	JJ	2,961	6,500	03/22/2012	01/17/2017
428236BM4	HEWLETT-PACKARD CO			1	2FE	60,338	101.3550	60,813	60,000	60,309		(29)			4.300	4.213	JD	215	2,580	02/28/2013	06/01/2021
437076AP7	HOME DEPOT INC/THE			1	1FE	68,057	109.6890	65,813	60,000	65,913		(2,144)			5.400	0.802	MS	1,080	1,620	03/11/2013	03/01/2016
437076AW2	HOME DEPOT INC/THE			1	1FE	102,705	107.9970	97,197	90,000	101,803		(903)			4.400	2.292	AO	990	1,980	05/23/2013	04/01/2021
458140AM2	INTEL CORP			1	1FE	154,338	92.1810	142,881	155,000	154,400		58			2.700	2.749	JD	186	4,232	12/04/2012	12/15/2022
459200HB0	INTERNATIONAL BUSINESS MACHINE			1	1FE	110,053	100.1480	110,163	110,000	110,029		(24)			0.550	0.526	FA	244	605	01/28/2013	02/06/2015
24422ERZ4	JOHN DEERE CAPITAL CORP				1FE	89,905	99.7470	89,772	90,000	89,934		30			0.750	0.786	JJ	298	336	01/17/2013	01/22/2016
46625HJA9	JPMORGAN CHASE & CO				1FE	235,907	104.7700	246,209	235,000	235,477		(180)			3.150	3.065	JJ	3,619	7,403	07/19/2011	07/05/2016
46625HHP8	JPMORGAN CHASE & CO				1FE	193,493	103.1200	190,772	185,000	188,879		(3,463)			3.700	0.951	JJ	3,061	4,995	01/18/2013	01/20/2015
46625HGY0	JPMORGAN CHASE & CO SR NT				1FE	103,887	115.1480	103,633	90,000	102,633		(1,255)			6.000	2.338	JJ	2,490		07/24/2013	01/15/2018
49326EEE9	KEYCORP			1	2FE	99,937	99.2750	99,275	100,000	99,938		1			2.300	2.312	JD	307		11/05/2013	12/13/2018
494550BM7	KINDER MORGAN ENER PART			1	2FE	104,578	92.8840	97,528	105,000	104,623		32			3.450	3.494	FA	1,369	3,643	08/08/2012	02/15/2023
501044CX7	KROGER CO/THE			1	2FE	64,841	99.3410	64,572	65,000	64,841		0			3.300	3.339	JJ	46		12/16/2013	01/15/2021
571748AS1	MARSH & MCLENNAN COS INC			1	2FE	98,905	100.7110	99,704	99,000	98,937		19			2.300	2.320	AO	569	2,277	03/07/2012	04/01/2017
58933YAD7	MERCK & CO INC			1	1FE	109,970	99.8250	109,808	110,000	109,976		6			0.700	0.709	MN	92	381	05/15/2013	05/18/2016
59156RAN8	METLIFE INC			1	1FE	110,029	106.1420	106,142	100,000	104,048		(2,709)			5.000	2.159	JD	222	5,000	09/30/2011	06/15/2015
59156RAR9	METLIFE INC			1	1FE	95,094	119.6440	95,715	80,000	89,560		(1,850)			6.817	3.962	FA	2,060	5,454	11/16/2010	08/15/2018
50075NBB9	MONDELEZ INTERNATIONAL INC				2FE	144,654	106.0160	143,122	135,000	139,798		(2,197)			4.125	2.384	FA	2,197	5,569	09/28/2011	02/09/2016
61747WAL3	MORGAN STANLEY			1	2FE	149,488	111.7460	167,619	150,000	149,555		46			5.500	5.548	JJ	3,506	8,250	07/10/2012	07/28/2021
61945CAC7	MOSAIC CO/THE			1	2FE	84,822	98.7600	83,946	85,000	84,823		2			4.250	4.275	MN	482		11/07/2013	11/15/2023
628530BF3	MYLAN INC/PA			1	2FE	84,791	99.0020	84,152	85,000	84,794		3			2.550	2.600	MS	191		11/19/2013	03/28/2019
65473QAS2	NISOURCE FINANCE CORP			1	2FE	130,210	115.0820	132,344	115,000	125,357		(2,217)			6.400	4.049	MS	2,167	7,360	09/28/2011	03/15/2018
666807BG6	NORTHROP GRUMMAN CORP			1	2FE	99,462	93.2750	93,275	100,000	99,487		25			3.250	3.310	FMAN	1,896		05/28/2013	08/01/2023
693304AQ0	PECO ENERGY CO			1	1FE	84,878	100.2880	85,245	85,000	84,887		9			1.200	1.241	AO	278		09/16/2013	10/15/2016
713448BT4	PEPSICO INC			1	1FE	78,023	103.7530	77,815	75,000	77,623		(400)			2.500	0.996	MN	266	938	08/14/2013	05/10/2016
72650RAW2	PLAINS ALL AMERICAN PIPELINE L			1	2FE	129,079	114.1500	131,273	115,000	125,782		(1,550)			5.750	3.988	JJ	3,049	6,613	10/24/2011	01/15/2020
74005PAV6	PRAXAIR INC			1	1FE	57,804	104.4680	57,457	55,000	57,569		(236)			3.250	0.494	MS	524		10/30/2013	09/15/2015
742718DS5	PROCTER & GAMBLE CO/THE			1	1FE	133,519	102.3110	133,004	130,000	133,114		(405)			1.800	0.513	MN	299	1,170	09/27/2013	11/15/2015
743263AQ8	PROGRESS ENERGY INC			1	2FE	126,802	109.8790	126,361	115,000	123,905		(1,337)			4.875	3.418	JD	467	5,606	10/11/2011	12/01/2019
74432QBM6	PRUDENTIAL FINANCIAL INC			1	2FE	100,485	113.0110	96,059	85,000	99,296		(1,190)			5.375	2.540	JD	127	4,569	05/22/2013	06/21/2020
74456QAW6	PUBLIC SERVICE ELECTRIC & GAS			1	1FE	72,346	102.9020	72,031	70,000	72,016		(331)			2.700	0.530	MN	315	945	10/08/2013	05/01/2015
75076PAS4	RAILSPLITTER IL TOBACCO SETTLE			1	2FE	242,790	110.2560	220,512	200,000	240,227		(2,563)			5.500	2.511	JD	917	11,000	04/24/2013	06/01/2023
761713AY2	REYNOLDS AMERICAN INC			1	2FE	49,961	103.2310	51,616	50,000	49,962		1			4.850	4.860	MS	697		09/12/2013	09/15/2023
816851AS8	SEMPRA ENERGY			1	2FE	124,935	101.2950	126,619	125,000	124,957		13			2.300	2.311	AO	719	2,875	03/20/2012	04/01/2017
828807BM8	SIMON PROPERTY GROUP LP			1	1FE	120,326	106.4960	117,146	110,000	114,180		(2,788)			5.100	2.427	JD	249	5,610	09/30/2011	06/15/2015
828807CG0	SIMON PROPERTY GROUP LP			1	1FE	98,876	103.4500	93,105	90,000	98,048		(828)			4.125	2.782	JD	309	3,713	01/28/2013	12/01/2021
84756NAA7	SPECTRA ENERGY PARTNERS LP			1	2FE	122,230	103.8070	124,568	120,000	121,322		(657)			2.950	2.370	JD	157	3,540	07/11/2012	06/15/2016
855030AL6	STAPLES INC			1	2FE	124,659	101.4000	126,750	125,000	124,721		62			2.750	2.809	JJ	1,614	1,700	01/07/2013	01/12/2018
882508AR5	TEXAS INSTRUMENTS INC				1FE	57,352	103.6540	57,010	55,000	57,042		(310)			2.375	0.794	MN	163	653	08/14/2013	05/16/2016
887317AC9	TIME WARNER INC			1	2FE	106,367	112.8170	101,535	90,000	100,137		(3,407)			5.875	1.831	MN	676	5,288	02/22/2012	11/15/2016
89233P4R4	TOYOTA MOTOR CREDIT CORP			1	1FE	62,730	104.5010	62,701	60,000	62,546		(184)			2.800	0.689	JJ	789		11/04/2013	01/11/2016
792860AH1	TRAVELERS COS INC/THE				1FE	54,987	109.0880	54,544	50,000	54,559		(427)			5.500	0.702	JD	229	1,375	10/22/2013	12/01/2015
898365AB7	TRUSTEES BOSTON COLLEGE			1	1FE	75,000	100.3490	75,262	75,000	75,000					0.734	0.734	JJ	199		08/14/2013	07/01/2015
907818DA3	UNION PACIFIC CORP			1	1FE	146,774	115.1110	143,889	125,000	140,135		(3,020)			5.700	2.883	FA	2,692	7,125	09/30/2011	08/15/2018
911312AP1	UNITED PARCEL SERVICE INC			1	1FE	89,657	98.5090	88,658	90,000	89,700		43			1.125	1.216	AO	253	506	06/05/2013	10/01/2017

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324PBX9	UNITEDHEALTH GROUP INC			1	1FE	129,970	100.4000	130,520	130,000	129,982		10			0.850	0.858	AO	233	1,084	10/17/2012	10/15/2015
91159HHB9	US BANCORP			1	1FE	114,897	103.2700	113,597	110,000	114,041		(857)			2.200	0.637	MN	309	1,210	05/23/2013	11/15/2016
91159JAA4	US BANCORP			1	1FE	74,762	92.9130	69,685	75,000	74,792		21			2.950	2.987	JJ	1,020	2,163	07/18/2012	07/15/2022
92276MBB0	VENTAS REALTY LP / VENTAS CAPI			1	2FE	104,939	95.6200	100,401	105,000	104,945		6			2.700	2.709	AO	709	1,512	03/14/2013	04/01/2020
92343VBP8	VERIZON COMMUNICATIONS INC			1	2FE	49,998	105.8560	52,928	50,000	49,998		0			3.650	3.651	MS	519		09/11/2013	09/14/2018
92343VBR4	VERIZON COMMUNICATIONS INC			1	2FE	43,012	107.3690	42,948	40,000	42,951		(61)			5.150	4.216	MS	590		09/27/2013	09/15/2023
94974BFE5	WELLS FARGO & CO				1FE	126,708	101.4060	126,758	125,000	126,488		(219)			1.500	0.701	JJ	932		10/07/2013	07/01/2015
94974BFJ4	WELLS FARGO & CO				1FE	79,953	94.5440	75,635	80,000	79,956		4			3.450	3.457	FA	1,058	1,380	02/06/2013	02/13/2023
983024AM2	WYETH LLC			1	1FE	79,727	112.3050	78,614	70,000	78,769		(958)			5.450	1.487	AO	954	1,908	08/14/2013	04/01/2017
984121CG6	XEROX CORP			1	2FE	89,924	99.1100	89,199	90,000	89,924		1			2.750	2.767	MS	170		12/03/2013	03/15/2019
06366RPR0	BANK OF MONTREAL		I		1FE	79,927	100.8390	80,671	80,000	79,938		11			1.300	1.331	JJ	477		07/11/2013	07/15/2016
064159DA1	BANK OF NOVA SCOTIA		I		1FE	54,984	100.4800	55,264	55,000	54,984		0			1.100	1.110	JD	30		12/10/2013	12/13/2016
20825TAA5	CONOCOPHILLIPS CANADA FUNDING		I	1	1FE	56,749	111.8870	55,944	50,000	56,340		(409)			5.625	1.000	AO	591		10/22/2013	10/15/2016
78008SD86	ROYAL BANK OF CANADA		I		1FE	89,944	99.8610	89,875	90,000	89,959		15			0.850	0.871	MS	240	383	03/05/2013	03/08/2016
878742AX3	TECK RESOURCES LIMITED		I	1	2FE	74,768	100.6040	75,453	75,000	74,824		40			2.500	2.561	FA	781	1,839	07/30/2012	02/01/2018
89114QAE8	TORONTO-DOMINION BANK/THE		I		1FE	77,684	103.8230	77,867	75,000	77,380		(304)			2.375	1.219	AO	356	891	08/14/2013	10/19/2016
893526DH3	TRANSCANADA PIPELINES LTD		I	1	1FE	63,597	103.8940	62,336	60,000	62,310		(1,287)			3.400	0.664	JD	170	2,040	03/11/2013	06/01/2015
055451AF5	BHP BILLITON FINANCE USA LTD		R		1FE	150,024	111.9960	145,595	130,000	142,313		(3,612)			5.400	2.435	MS	1,794	7,020	10/28/2011	03/29/2017
05565QBT4	BP CAPITAL MARKETS PLC		R		1FE	217,711	103.4860	222,495	215,000	217,101		(610)			2.248	2.248	MN	806	4,833	02/25/2013	11/01/2016
25243YAS8	DIAGEO CAPITAL PLC		R	1	1FE	59,890	99.4500	59,670	60,000	59,914		24			0.625	0.687	AO	65	188	04/24/2013	04/29/2016
539473AG3	LLOYDS TSB BANK PLC		R		1FE	70,637	106.6630	69,331	65,000	69,520		(1,116)			4.875	1.429	JJ	1,408	1,584	06/19/2013	01/21/2016
539473AQ1	LLOYDS TSB BANK PLC		R		1FE	103,815	107.9120	102,516	95,000	102,558		(1,257)			4.200	1.668	MS	1,031	1,995	06/05/2013	03/28/2017
636274AC6	NATIONAL GRID PLC		R	1	2FE	143,949	112.4580	140,573	125,000	135,480		(3,853)			6.300	2.907	FA	3,281	7,875	09/30/2011	08/01/2016
76720AAM8	RIO TINTO FINANCE USA PLC		R	1	1FE	118,903	99.5070	119,408	120,000	119,003		100			2.250	2.429	JD	128	1,313	06/14/2013	12/14/2018
76720AAA4	RIO TINTO FINANCE USA PLC		R	1	1FE	60,422	100.5560	60,334	60,000	60,258		(164)			1.125	0.770	MS	189	338	04/03/2013	03/20/2015
78010XAG6	ROYAL BANK OF SCOTLAND PLC/THE		R		1FE	121,010	104.7420	120,453	115,000	120,693		(317)			3.950	1.039	MS	1,271		11/21/2013	09/21/2015
801060AB0	SANOFI		R	1	1FE	84,627	97.3610	82,757	85,000	84,679		52			1.250	1.341	AO	239	531	04/03/2013	04/10/2018
822582AZ5	SHELL INTERNATIONAL FIN		R	1	1FE	54,932	99.9870	54,993	55,000	54,935		3			0.900	0.942	MN	63		11/12/2013	11/15/2016
89641UAA9	TRINITY ACQUISITION PLC		R	1	2FE	34,804	98.2390	34,384	35,000	34,810		6			4.625	4.696	FA	612		08/08/2013	08/15/2023
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						13,172,713	XXX	13,074,406	12,592,000	13,022,036		(91,740)			XXX	XXX	XXX	112,291	310,760	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
50179MAE1	LB-UBS COMMERCIAL MORTGA C6 A4			1	1FM	141,391	109.0800	141,804	130,000	140,946		(211)			5.372	4.802	MON	388	6,984	10/26/2011	09/15/2039
92936JAZ7	WF-RBS COMMERCIAL MORTGA C5 A2			1	1FM	85,849	103.1040	87,638	85,000	85,814		(17)			2.684	2.639	MON	190	2,281	11/01/2011	11/15/2044
3499999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						227,240	XXX	229,442	215,000	226,760		(228)			XXX	XXX	XXX	578	9,265	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02006GAD6	ALLY AUTO RECEIVABLES SN1 A4			1	1FE	109,990	100.1200	110,132	110,000	109,994		3			0.700	0.703	MON	21	770	09/11/2012	12/21/2015
02006JAB4	ALLY AUTO RECEIVABLES TRU 1 A3			1	1FE	284,967	100.0270	285,077	285,000	284,973		6			0.630	0.633	MON	80	1,222	04/03/2013	05/15/2017
02005ADF2	ALLY MASTER OWNER TRUST 1 A2			1	1FE	99,977	99.9200	99,920	100,000	99,983		7			1.000	1.008	MON	44	811	02/12/2013	02/15/2016
02005ACN6	ALLY MASTER OWNER TRUST 3 A2			1	1FE	307,276	100.5520	306,684	305,000	307,250		(26)			1.210	0.993	MON	159		12/11/2013	06/15/2017
03063XAD7	AMERICREDIT AUTOMOBILE R 4 A3			1	1FE	94,985	99.9650	94,967	95,000	94,989		3			0.670	0.673	MON	41	636	09/05/2012	06/08/2017
03064YAC6	AMERICREDIT AUTOMOBILE RE 1 A3			1	1FE	334,991	99.8240	334,410	335,000	334,993		2			0.610	0.611	MON	131	1,782	01/15/2013	10/10/2017
03064JAC9	AMERICREDIT AUTOMOBILE RE 2 A3			1	1FE	244,951	99.7830	244,468	245,000	244,958		7			0.990	0.994	MON	101	1,048	04/03/2013	12/08/2017
03065BAC5	AMERICREDIT AUTOMOBILE RE 3 A3			1	1FE	114,989	100.0550	115,063	115,000	114,991		1			0.920	0.922	MON	65	494	06/13/2013	04/09/2018
09657YAD4	BMW VEHICLE LEASE TRUST 1 A4			1	1FE	199,963	99.9980	199,996	200,000	199,971		8			0.670	0.674	MON	110	1,195	01/16/2013	04/20/2017
13975EAC7	CAPITAL AUTO RECEIVABLES 1 A3			1	1FE	199,958	99.8800	199,760	200,000	199,967		9			0.790	0.795	MON	48	1,431	01/15/2013	06/20/2017
13975FAC4	CAPITAL AUTO RECEIVABLES 4 A3			1	1FE	294,996	99.6250	293,894	295,000	294,996		0			1.150	1.150	MON	268	205	11/21/2013	03/20/2018
14313PAC1	CARMAX AUTO OWNER TRUS 13-4 A3			1	1FE	344,969	99.8500	344,483	345,000	344,970		1			1.100	1.102	MON	122	291	10/30/2013	07/16/2018
14313JAC5	CARMAX AUTO OWNER TRUST 2 A3			1	1FE	269,944	100.3650	270,986	270,000	269,962		11			1.090	1.094	MON	101	2,268	06/06/2012	03/15/2017
12591FAC0	CNH EQUIPMENT TRUST A A3			1	1FE	145,000	99.9830	144,975	145,000	145,000					0.690	0.690	MON	44	817	02/13/2013	06/15/2018
12625HAC6	CNH EQUIPMENT TRUST B A3			1	1FE	89,987	99.8850	89,897	90,000	89,988		1			0.690	0.693	MON	28	340	05/21/2013	08/15/2018
12613SAC6	CNH EQUIPMENT TRUST C A3			1	1FE	109,987	100.4220	110,464	110,000	109,988		1			1.020	1.022	MON	50	330	08/20/2013	08/15/2018
34529TAC1	FORD CREDIT AUTO LEASE TR B A3			1	1FE	15,249	100.0200	15,254	15,251	15,251		2			1.050	1.054	MON	7	160	10/25/2011	10/15/2014
34530FAD6	FORD CREDIT AUTO LEASE TR B A3			1	1FE	89,987	100.1370	90,123	90,000	89,988		1			0.760	0.765	MON	30	87	10/22/2013	09/15/2016
34530DAC3	FORD CREDIT AUTO OWNER TR C A3			1	1FE	199,966	100.3630	200,726	200,000	199,970		3			0.820	0.824	MON	73	615	07/23/2013	12/15/2017
34530GAD4	FORD CREDIT AUTO OWNER TR D A3			1	1FE	174,992	99.8480	174,734	175,000	174,992		0			0.670	0.671	MON	52	62	11/19/2013	04/15/2018
34528QCD4	FORD CREDIT FLOORPLAN MAS 1 A1			1	1FE	409,898	100.0170	410,070	410,000	409,917		19			0.850	0.855	MON	155	3,117	01/15/2013	01/15/2018
34528QBT0	FORD CREDIT FLOORPLAN MAS 4 A1			1	1FE	149,974	100.1250	150,188	150,000	149,982		6			0.740	0.744	MON	49	1,110	09/12/2012	09/15/2016
36159JCS8	GE CAPITAL CREDIT CARD MA 1 A			1	1FE	139,989	100.2810	140,393	140,000	139,992		2			1.030	1.031	MON	64	1,442	01/18/2012	01/15/2018
36159LBS4	GE DEALER FLOORPLAN 2012-1 A			1	1FE	100,000	100.3110	100,311	100,000	100,000					1.500	1.500	MON	25	773	02/14/2012	02/20/2017
36161YAB0	GE EQUIPMENT 2012-1 CL A2			1	1FE	75,308	100.0100	75,321	75,313	75,311		6			0.470	0.473	MON	9	354	09/19/2012	01/22/2015
36830NAC3	GE EQUIPMENT MIDTICKET LL 1 A3			1	1FE	99,998	100.2290	100,229	100,000	99,998		0			0.950	0.951	MON	24	230	09/17/2013	03/22/2017
36162WAC1	GE EQUIPMENT TRANSPORTATI 1 A3			1	1FE	249,979	99.9550	249,888	250,000	249,983		4			0.690	0.692	MON	29	1,313	03/12/2013	11/25/2016
36163GAC5	GE EQUIPMENT TRANSPORTATI 2 A3			1	1FE	354,983	99.9540	354,837	355,000	354,983		1			1.210	1.211	MON	54	499	10/23/2013	09/25/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	FOREIGN	Bond CHAR	NAIC Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41283TAC2	HARLEY-DAVIDSON MOTORCYCL 1 A3			1	1FE	99,983	100.0830	100,083	100,000	99,988		4			0.680	0.684	MON	26	680	07/17/2012	04/17/2017
41283NAD3	HARLEY-DAVIDSON MOTORCYCL 1 A3			1	1FE	105,680	100.1130	105,499	105,380	105,535		(242)			0.960	0.897	MON	45	1,012	09/26/2011	05/15/2016
44614TAC6	HUNTINGTON AUTO TRUST 2 A3			1	1FE	234,975	99.7920	234,511	235,000	234,982		5			0.610	0.612	MON	56	1,199	10/03/2012	04/17/2017
44890QAC7	HYUNDAI AUTO RECEIVABLES C A3			1	1FE	34,994	100.5820	35,204	35,000	34,994		0			1.010	1.014	MON	16	85	09/11/2013	02/15/2018
47787BAC9	JOHN DEERE OWNER TRUST A A3			1	1FE	157,998	100.1410	158,237	158,014	158,003		6			1.000	1.003	MON	53	1,185	02/22/2012	03/15/2016
477879AC4	JOHN DEERE OWNER TRUST B A3			1	1FE	109,985	100.3070	110,338	110,000	109,986		1			0.870	0.873	MON	43	268	08/27/2013	08/15/2017
65477KAD4	NISSAN AUTO LEASE TRUST B A3			1	1FE	89,999	100.0110	90,010	90,000	89,999		0			0.750	0.751	MON	56	84	10/22/2013	06/15/2016
65476LAD3	NISSAN AUTO LEASE TRUST B A4			1	1FE	240,384	100.0870	240,209	240,000	240,381		(3)			0.740	0.706	MON	79		12/11/2013	09/17/2018
654748AC6	NISSAN AUTO RECEIVABLES O A A3			1	1FE	149,972	99.9470	149,921	150,000	149,978		6			0.500	0.504	MON	33	685	01/09/2013	05/15/2017
65477MAC2	NISSAN AUTO RECEIVABLES O C A3			1	1FE	79,983	99.7330	79,786	80,000	79,984		0			0.670	0.674	MON	30		12/04/2013	08/15/2018
80282WAC4	SANTANDER DRIVE AUTO REC 3A3			1	1FE	117,059	100.1860	116,660	116,443	116,882		(240)			1.080	1.081	MON	56	1,224	01/18/2013	04/15/2016
80283FAB2	SANTANDER DRIVE AUTO RECE 1 A2			1	1FE	67,934	99.9960	67,936	67,938	67,936		4			0.480	0.482	MON	14	298	01/09/2013	02/16/2016
80283DAB7	SANTANDER DRIVE AUTO RECE 2 A2			1	1FE	52,828	99.9900	52,827	52,833	52,829		3			0.470	0.473	MON	11	188	03/06/2013	03/15/2016
80283HAC6	SANTANDER DRIVE AUTO RECE 4 A3			1	1FE	54,994	100.4960	55,273	55,000	54,995		1			1.110	1.112	MON	51	251	07/11/2013	12/15/2017
80281CAD7	SANTANDER DRIVE AUTO RECE 5 A3			1	1FE	119,999	99.9420	119,930	120,000	119,999		0			0.820	0.820	MON	44	68	11/14/2013	02/15/2018
92867MAC4	VOLKSWAGEN AUTO LOAN ENHA 1 A3			1	1FE	114,993	99.9810	114,978	115,000	114,995		1			0.620	0.621	MON	54	524	02/21/2013	08/21/2017
98158VAD7	WORLD OMNI AUTOMOBILE LEA A A4			1	1FE	199,988	100.3940	200,788	200,000	199,991		2			1.060	1.061	MON	94	2,120	06/05/2012	11/15/2017
78447NAB2	SMART TRUST/AUSTRALIA 1US A2A		R	1	1FE	203,104	99.9650	203,038	203,110	203,107		4			0.580	0.581	MON	56	1,050	01/16/2013	05/14/2015
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,542,105	XXX	7,542,475	7,539,282	7,541,903		(368)			XXX	XXX	XXX	2,800	34,327	XXX	XXX
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						20,942,058	XXX	20,846,323	20,346,282	20,790,698		(92,337)			XXX	XXX	XXX	115,669	354,352	XXX	XXX
8399999 Grand Total - Bonds						58,650,027	XXX	57,780,589	55,699,299	57,900,797	(12,321)	(495,058)			XXX	XXX	XXX	354,553	1,183,533	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	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 (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
NONE																				
8999999 Total Preferred Stocks								XXX											XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
00287Y109	ABBVIE INC			3,045.000	160,806	52.810	160,806	141,095		848		19,712		19,712		L	02/21/2013
00738A106	ADTRAN INC			460.000	12,425	27.010	12,425	6,845		166		3,436		3,436		L	12/07/2006
007974108	ADVENT SOFTWARE INC			750.000	26,214	34.952	26,214	18,210		6,750		10,146		10,146		L	03/23/2012
00130H105	AES CORP/THE			5,290.000	76,758	14.510	76,758	69,179		411		7,579		7,579		L	03/20/2013
001084102	AGCO CORP			550.000	32,555	59.190	32,555	29,375		165		3,180		3,180		L	03/08/2013
00846U101	AGILENT TECHNOLOGIES INC			615.000	35,172	57.190	35,172	31,745	81	24		3,427		3,427		L	10/24/2013
00971T101	AKAMAI TECHNOLOGIES INC			710.000	33,498	47.180	33,498	20,796				5,105		5,105		L	05/21/2012
011659109	ALASKA AIR GROUP INC			490.000	35,951	73.370	35,951	11,085		196		14,837		14,837		L	05/25/2010
012653101	ALBEMARLE CORP			570.000	36,132	63.390	36,132	25,011	137	584		724		724		L	04/29/2010
01741R102	ALLEGHENY TECHNOLOGIES INC			1,200.000	42,756	35.630	42,756	38,137		922		6,723		6,723		L	04/10/2012
018581108	ALLIANCE DATA SYSTEMS CORP			80.000	21,034	262.930	21,034	4,584				9,454		9,454		L	07/02/2010
020002101	ALLSTATE CORP/THE			855.000	46,632	54.540	46,632	44,795	214			1,837		1,837		L	09/19/2013
021441100	ALTERA CORP			770.000	25,033	32.511	25,033	27,727		245		(2,694)		(2,694)		L	08/29/2013
023135106	AMAZON.COM INC			310.000	123,625	398.790	123,625	62,165				44,559		44,559		L	02/14/2012
02376R102	AMERICAN AIRLS GROUP INC			910.000	22,978	25.250	22,978	5,940				17,038		17,038		L	12/09/2013
02503X105	AMERICAN CAPITAL AGENCY CORP			700.000	13,503	19.290	13,503	14,005	455			(502)		(502)		L	12/23/2013
026874784	AMERICAN INTERNATIONAL GROUP I			2,210.000	112,821	51.050	112,821	73,815		442		33,869		33,869		L	09/28/2012
03027X100	AMERICAN TOWER CORP			700.000	55,874	79.820	55,874	55,074		515		800		800		L	06/03/2013
031100100	AMETEK INC			2,160.000	113,767	52.670	113,767	99,834		130		13,933		13,933		L	09/25/2013
031162100	AMGEN INC			1,260.000	143,741	114.080	143,741	125,747		1,297		8,897		8,897		L	08/26/2013
037833100	APPLE INC			396.000	222,164	561.020	222,164	177,970		4,506		21,263		21,263		L	09/06/2011
04013V108	ARES COMMERCIAL REAL ESTATE			1,320.000	17,292	13.100	17,292	17,165	330			127		127		L	11/29/2013
04247X102	ARMSTRONG WORLD INDUSTRIES INC			260.000	14,979	57.610	14,979	12,909				2,070		2,070		L	09/04/2013
049513104	ATMEL CORP			2,540.000	19,888	7.830	19,888	18,599				1,290		1,290		L	06/24/2013
050095108	ATWOOD OCEANICS INC			490.000	26,161	53.390	26,161	22,099				4,062		4,062		L	04/17/2013
052800109	AUTOLIV INC			480.000	44,064	91.800	44,064	24,335		996		11,717		11,717		L	07/14/2010
060505104	BANK OF AMERICA CORP			7,115.000	110,781	15.570	110,781	91,914		213		18,867		18,867		L	03/20/2013
054937107	BB&T CORP			1,210.000	45,157	37.320	45,157	36,641		1,352		8,262		8,262		L	01/25/2013
075896100	BED BATH & BEYOND INC			775.000	62,233	80.300	62,233	46,469				15,764		15,764		L	03/06/2013
077454106	BELDEN INC			1,480.000	104,266	70.450	104,266	32,294	74	256		37,681		37,681		L	06/07/2010
084423102	BERKLEY W R CORP COM			950.000	41,221	43.390	41,221	20,588		371		5,368		5,368		L	02/24/2009
084670702	BERKSHIRE HATHAWAY INC			1,757.000	208,310	118.560	208,310	136,114				50,707		50,707		L	01/06/2011
08579W103	BERRY PLASTICS GROUP INC			2,690.000	63,995	23.790	63,995	45,767				18,228		18,228		L	04/19/2013
09061G101	BIOMARIN PHARMACEUTICAL COM			180.000	12,663	70.350	12,663	2,130				3,807		3,807		L	02/20/2009
09739D100	BOISE CASCADE LLC			1,010.000	29,775	29.480	29,775	22,725				7,050		7,050		L	11/07/2013
097793103	BONANZA CREEK ENERGY INC			460.000	19,996	43.470	19,996	13,570				6,426		6,426		L	02/01/2013
099724106	BORGWARNER INC			1,570.000	87,779	55.910	87,779	68,921		335		18,858		18,858		L	06/18/2013
10921T101	BRIGHTCOVE INC			2,570.000	36,340	14.140	36,340	15,360				20,980		20,980		L	03/22/2013
110122108	BRISTOL-MYERS SQUIBB CO			2,710.000	144,037	53.150	144,037	104,849	976	2,488		39,188		39,188		L	03/06/2013
111621306	BROCADE COMMUNICATIONS SYSTEMS			6,535.000	57,965	8.870	57,965	48,167				9,798		9,798		L	07/18/2013
127055101	CABOT CORP			740.000	38,036	51.400	38,036	11,322		592		8,591		8,591		L	10/24/2008
12709P103	CABOT MICROELECTRONICS CORP			360.000	16,452	45.700	16,452	12,524				3,668		3,668		L	05/17/2010
127097103	CABOT OIL & GAS CORP			1,420.000	55,039	38.760	55,039	10,894		85		19,724		19,724		L	10/06/2008
14040H105	CAPITAL ONE FINANCIAL CORP			1,600.000	122,576	76.610	122,576	87,143		1,351		29,150		29,150		L	01/28/2011
14055X102	CAPITAL SOURCE INC			7,920.000	113,810	14.370	113,810	23,380		353		53,777		53,777		L	08/11/2009
14149Y108	CARDINAL HEALTH INC			1,580.000	105,560	66.810	105,560	68,034	478	1,825		40,495		40,495		L	03/30/2012
142339100	CARLISLE COS INC			310.000	24,614	79.400	24,614	6,417		260		6,398		6,398		L	05/04/2007
144577103	CARRIZO OIL & GAS INC			2,090.000	93,569	44.770	93,569	47,383				49,914		49,914		L	11/23/2011
149123101	CATERPILLAR INC			1,050.000	95,351	90.810	95,351	90,685				4,666		4,666		L	10/22/2013
124857202	CBS CORP			505.000	32,189	63.740	32,189	14,482	61	304		12,973		12,973		L	08/22/2011
150870103	CELANESE CORP			260.000	14,381	55.310	14,381	9,678		137		2,803		2,803		L	06/01/2012
151020104	CELGENE CORP			1,530.000	258,524	168.970	258,524	86,890				138,465		138,465		L	08/03/2011
168615102	CHICO'S FAS INC			1,120.000	21,101	18.840	21,101	5,592		297		426		426		L	10/31/2008
125509109	CIGNA CORPORATION COM			740.000	64,735	87.480	64,735	36,942		30		22,685		22,685		L	02/02/2012
17275R102	CISCO SYSTEMS INC			4,915.000	110,243	22.430	110,243	99,039		2,522		9,481		9,481		L	12/23/2011
172967424	CITIGROUP INC			3,353.000	174,725	52.110	174,725	110,942		134		42,080		42,080		L	03/01/2012
19239V302	COGENT COMMUNICATIONS GROUP			2,320.000	93,751	40.410	93,751	21,714		1,360		42,978		42,978		L	11/19/2009
20030N101	COMCAST CORP			4,690.000	243,739	51.970	243,739	112,089	915	3,583		68,521		68,521		L	05/11/2011
20854P109	CONSOL ENERGY INC			430.000	16,357	38.040	16,357	21,670		161		2,554		2,554		L	04/13/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
212015101	CONTINENTAL RESOURCES INC			470.000	52,884	112.520	52,884	9,734				18,344		18,344		L	10/16/2008
216648402	COOPER COS INC/THE			1,660.000	205,574	123.840	205,574	89,946		100		52,058		52,058		L	06/07/2012
22160K105	COSTCO WHOLESALE CORP			940.000	111,879	119.020	111,879	96,576		1,046		15,151		15,151		L	01/29/2013
227046109	CROCS INC			20.000	318	15.920	318	261				58		58		L	10/09/2013
228368106	CROWN HOLDINGS INC			1,060.000	47,244	44.570	47,244	44,626				2,618		2,618		L	04/29/2013
126408103	CSX CORP			3,030.000	87,173	28.770	87,173	73,898		1,364		13,275		13,275		L	05/06/2013
126650100	CVS CAREMARK CORP			1,690.000	120,953	71.570	120,953	76,109		1,040		31,636		31,636		L	04/04/2011
232806109	CYPRESS SEMICONDUCTOR CORP			3,290.000	34,545	10.500	34,545	34,020	362	1,254		(364)		(364)		L	07/23/2012
235851102	DANAHER CORP			1,440.000	111,168	77.200	111,168	76,313	36	117		30,672		30,672		L	06/14/2011
252131107	DEXCOM INC			3,250.000	115,083	35.410	115,083	10,402				70,915		70,915		L	12/03/2008
254709108	DISCOVER FINANCIAL SERVICES			945.000	52,873	55.950	52,873	22,635		655		16,257		16,257		L	09/23/2010
260003108	DOVER CORP			550.000	53,097	96.540	53,097	33,304		872		16,957		16,957		L	09/20/2012
262037104	DRIL-QUIP INC			460.000	50,568	109.930	50,568	9,435				16,965		16,965		L	08/07/2007
23335C101	DTS INC/CA			1,500.000	35,865	23.910	35,865	36,388				10,815		10,815		L	08/05/2011
267888105	DYNAMIC MATERIALS CORP			210.000	4,565	21.740	4,565	4,300	8	8		266		266		L	08/15/2013
26969P108	EAGLE MATERIALS INC			970.000	75,107	77.430	75,107	24,975	97	388		18,362		18,362		L	05/06/2011
278642103	EBAY INC			920.000	50,480	54.870	50,480	47,107				2,316		2,316		L	10/25/2012
278865100	ECOLAB INC			860.000	89,672	104.270	89,672	71,976	237	428		17,697		17,697		L	02/04/2013
28176E108	EDWARDS LIFESCIENCES CORP			270.000	17,755	65.760	17,755	17,337				419		419		L	04/24/2013
285512109	ELECTRONIC ARTS INC			1,200.000	27,528	22.940	27,528	15,323				10,104		10,104		L	10/23/2012
292475209	EMULEX CORP			1,350.000	9,666	7.160	9,666	9,308				358		358		L	12/19/2013
26875P101	EOG RESOURCES INC			210.000	35,246	167.840	35,246	20,409		140		9,268		9,268		L	10/04/2011
29476L107	EQUITY RESIDENTIAL			700.000	36,309	51.870	36,309	41,075	455	560		(4,766)		(4,766)		L	05/10/2013
30219G108	EXPRESS SCRIPTS HOLDING CO			1,160.000	81,478	70.240	81,478	66,560				14,885		14,885		L	12/19/2012
30231G102	EXXON MOBIL CORP			2,835.000	286,902	101.200	286,902	245,861		5,618		36,689		36,689		L	06/21/2012
30303M102	FACEBOOK INC			1,870.000	102,196	54.650	102,196	82,594				19,601		19,601		L	09/17/2013
303726103	FAIRCHILD SEMICONDUCTOR INTERN			2,470.000	32,975	13.350	32,975	31,902				(2,594)		(2,594)		L	09/22/2011
316773100	FIFTH THIRD BANCORP			3,380.000	71,081	21.030	71,081	47,316	406	1,406		18,177		18,177		L	10/26/2011
337932107	FIRSTENERGY CORP			1,295.000	42,709	32.980	42,709	48,012		899		(5,303)		(5,303)		L	07/29/2013
302491303	FMC CORP			1,950.000	147,147	75.460	147,147	93,398	263	767		27,957		27,957		L	07/17/2012
34959E109	FORTINET INC			1,430.000	27,356	19.130	27,356	25,828				1,528		1,528		L	11/07/2013
364730101	GANNETT CO INC			1,315.000	38,898	29.580	38,898	20,242	263	1,169		15,215		15,215		L	08/30/2012
37940X102	GLOBAL PAYMENTS INC			460.000	29,895	64.990	29,895	19,358		26		7,035		7,035		L	10/03/2013
37954N206	GLOBE SPECIALTY METALS INC			2,560.000	46,106	18.010	46,106	35,959		634		10,146		10,146		L	04/03/2013
38141G104	GOLDMAN SACHS GROUP INC/THE			295.000	52,292	177.260	52,292	36,662		670		14,662		14,662		L	10/17/2012
38259P508	GOOGLE INC			249.000	279,057	1,120.710	279,057	154,465				97,575		97,575		L	08/06/2012
39304D102	GREEN DOT CORP			1,030.000	25,905	25.150	25,905	18,487				13,339		13,339		L	05/18/2012
406216101	HALLIBURTON CO			1,940.000	98,455	50.750	98,455	74,371		1,160		24,993		24,993		L	01/07/2013
413086109	HARMAN INTERNATIONAL INDUSTRIE			600.000	49,110	81.850	49,110	16,610		540		22,326		22,326		L	06/04/2010
415864107	HARSCO CORP			1,210.000	33,916	28.030	33,916	25,404		992		5,481		5,481		L	04/04/2012
404132102	HCC INSURANCE HOLDINGS INC			560.000	25,838	46.140	25,838	15,318	126	403		5,001		5,001		L	10/26/2011
422368100	HEARTWARE INTERNATIONAL INC			280.000	26,292	93.900	26,292	21,613				4,679		4,679		L	10/03/2013
427866108	HERSHEY CO/THE			1,140.000	110,842	97.230	110,842	64,026		2,115		28,511		28,511		L	08/08/2011
437076102	HOME DEPOT INC			1,350.000	111,159	82.340	111,159	65,176		2,044		24,766		24,766		L	12/02/2011
438516106	HONEYWELL INTERNATIONAL INC			425.000	38,832	91.370	38,832	24,033		734		11,858		11,858		L	06/13/2011
440694305	HORSEHEAD HOLDING CORP			1,470.000	23,829	16.210	23,829	14,237				8,820		8,820		L	04/23/2012
443320106	HUB GROUP INC CL A			860.000	34,297	39.880	34,297	21,061				5,401		5,401		L	08/11/2010
443510201	HUBBELL INC			320.000	34,848	108.900	34,848	10,458		592		7,766		7,766		L	07/14/2008
44919P508	IAC/INTERACTIVECORP			1,045.000	71,740	68.651	71,740	46,139		1,024		25,593		25,593		L	01/08/2013
452327109	ILLUMINA INC			480.000	53,083	110.590	53,083	30,328				26,400		26,400		L	04/13/2011
45784P101	INSULET CORP COM			2,700.000	100,170	37.100	100,170	15,705				42,876		42,876		L	03/06/2009
458118106	INTEGRATED DEVICE TECH INC			1,864.000	18,976	10.180	18,976	11,132				5,368		5,368		L	05/18/2010
45884X103	INTERMUNE INC			1,340.000	19,738	14.730	19,738	12,112				6,763		6,763		L	08/01/2012
460146103	INTERNATIONAL PAPER CO			680.000	33,340	49.030	33,340	24,721		909		6,249		6,249		L	10/08/2012
460254105	INTL RECTIFIER CORP			1,010.000	26,331	26.070	26,331	13,635				8,423		8,423		L	11/20/2008
46118H104	INTRALINKS HOLDINGS INC			730.000	8,840	12.110	8,840	3,821				4,336		4,336		L	04/04/2012
465741106	ITRON INC			730.000	30,244	41.430	30,244	30,255				(624)		(624)		L	11/05/2012
466313103	JABIL CIRCUIT INC			1,980.000	34,531	17.440	34,531	24,899		385		(1,694)		(1,694)		L	12/18/2013
469814107	JACOBS ENGINEERING GROUP INC			280.000	17,637	62.990	17,637	3,551				5,579		5,579		L	10/08/2013
477143101	JETBLUE AIRWAYS CORP			2,730.000	23,314	8.540	23,314	15,033				7,699		7,699		L	05/18/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
478160104	JOHNSON & JOHNSON			1,505.000	137,843	91.590	137,843	94,579		3,960		32,342		32,342		L	01/19/2012
478366107	JOHNSON CONTROLS INC			1,630.000	83,619	51.300	83,619	73,780	359			9,839		9,839		L	10/30/2013
46625H100	JPMORGAN CHASE & CO			4,495.000	262,868	58.480	262,868	187,314		5,817		63,153		63,153		L	12/21/2010
48273U102	K12 INC			770.000	16,748	21.750	16,748	14,930				1,009		1,009		L	05/15/2012
485170302	KANSAS CITY SOUTHERN COM NEW			120.000	14,860	123.830	14,860	1,795	26	135		4,842		4,842		L	03/03/2009
48238T109	KAR AUCTION SERVICES INC			970.000	28,664	29.550	28,664	16,976	243	637		9,031		9,031		L	12/07/2012
48242W106	KBR INC			740.000	23,599	31.890	23,599	21,096	59	134		2,502		2,502		L	04/15/2013
497217109	KIOR INC			7,900.000	13,272	1.680	13,272	21,438				(114)	18,885	(18,999)		L	01/28/2013
497266106	KIRBY CORP			230.000	22,828	99.250	22,828	3,962				8,593		8,593		L	04/02/2004
50077C106	KRATON PERFORMANCE POLYMERS IN			2,020.000	46,561	23.050	46,561	39,827				6,734		6,734		L	06/06/2013
517834107	LAS VEGAS SANDS CORP			930.000	73,349	78.870	73,349	48,845		1,365		30,420		30,420		L	02/21/2012
521865204	LEAR CORP			855.000	69,229	80.970	69,229	36,273		628		29,181		29,181		L	08/08/2011
526057104	LENNAR CORP			1,780.000	70,417	39.560	70,417	74,957		142		(4,540)		(4,540)		L	05/23/2013
526107107	LENNOX INTERNATIONAL INC			990.000	84,209	85.060	84,209	30,936	238	673		32,215		32,215		L	08/08/2011
527288104	LEUCADIA NATIONAL CORP			1,266.000	35,878	28.340	35,878	19,707		353		16,172		16,172		L	03/01/2013
531229102	LIBERTY MEDIA CORP			536.000	78,413	146.292	78,413	30,908				47,505		47,505		L	01/14/2013
539830109	LOCKHEED MARTIN CORP			515.000	76,560	148.660	76,560	63,697		1,076		12,863		12,863		L	07/24/2013
50212V100	LPL FINANCIAL HOLDINGS INC			420.000	19,761	47.050	19,761	11,125		297		7,934		7,934		L	10/22/2012
502161102	LSI CORP			4,520.000	49,878	11.035	49,878	34,073		209		15,806		15,806		L	05/08/2013
55616P104	MACY'S INC			835.000	44,589	53.400	44,589	39,430	209	341		5,159		5,159		L	05/01/2013
565849106	MARATHON OIL CORP			1,010.000	35,653	35.300	35,653	33,397		556		2,256		2,256		L	04/30/2013
573284106	MARTIN MARIETTA MATERIALS INC			220.000	21,987	99.940	21,987	19,185		392		1,120		1,120		L	11/09/2012
57772K101	MAXIM INTEGRATED PRODUCTS			1,250.000	34,875	27.900	34,875	14,275		1,250		(1,875)		(1,875)		L	07/09/2008
58155Q103	MCKESSON CORP			600.000	96,840	161.400	96,840	38,008	144	581		38,664		38,664		L	01/27/2009
58502B106	MEDNAX INC COM			840.000	44,839	53.380	44,839	18,387				11,441		11,441		L	04/20/2010
59001K100	MERITOR INC			3,380.000	35,253	10.430	35,253	33,222				19,223		19,223		L	04/07/2011
59156R108	METLIFE INC			680.000	36,666	53.920	36,666	21,024		930		14,266		14,266		L	05/23/2012
595137100	MICROSEMI CORP			1,040.000	25,948	24.950	25,948	12,829				4,066		4,066		L	05/16/2007
594918104	MICROSOFT CORP			2,320.000	86,791	37.410	86,791	67,629		2,501		24,234		24,234		L	02/16/2012
607828100	MODINE MANUFACTURING CO			1,210.000	15,512	12.820	15,512	10,865				4,648		4,648		L	04/08/2013
609207105	MONDELEZ INTERNATIONAL INC			3,245.000	114,549	35.300	114,549	83,715	454	1,817		31,954		31,954		L	10/02/2012
609839105	MONOLITHIC POWER SYSTEMS INC			1,800.000	62,388	34.660	62,388	26,107				22,284		22,284		L	01/05/2011
61166W101	MONSANTO CO			890.000	103,730	116.550	103,730	79,135		1,286		18,897		18,897		L	08/30/2012
55345K103	MRC GLOBAL INC			1,836.000	59,229	32.260	59,229	40,528				9,901		9,901		L	04/12/2012
62855J104	MYRIAD GENETICS INC			1,030.000	21,609	20.980	21,609	26,730				(6,382)		(6,382)		L	06/29/2012
637071101	NATIONAL OILWELL VARCO INC			1,535.000	122,079	79.530	122,079	113,383		1,199		15,163		15,163		L	04/13/2011
64110D104	NETAPP INC			1,420.000	58,419	41.140	58,419	56,174		314		2,245		2,245		L	05/28/2013
65249B109	NEWS CORP/NEW			1,485.000	26,760	18.020	26,760	23,344				3,416		3,416		L	07/05/2013
62913F201	NII HOLDINGS INC			16,740.000	46,035	2.750	46,035	94,996				(4,203)	39,857	(44,060)		L	12/11/2012
655844108	NORFOLK SOUTHERN CORP			660.000	61,268	92.830	61,268	48,506		686		12,762		12,762		L	06/25/2013
674599105	OCCIDENTAL PETROLEUM CORP			1,205.000	114,596	95.100	114,596	105,221	771	2,481		17,871		17,871		L	09/05/2012
681904108	OMNICARE INC			1,085.000	65,491	60.360	65,491	36,415		741		26,322		26,322		L	07/31/2012
681919106	OMNICOM GROUP INC			350.000	26,030	74.370	26,030	15,356	140	577		8,544		8,544		L	05/12/2011
682189105	ON SEMICONDUCTOR CORP			7,225.000	59,534	8.240	59,534	50,939				7,009		7,009		L	09/18/2012
685564106	ORBITAL SCIENCES CORP			1,110.000	25,863	23.300	25,863	16,136				10,578		10,578		L	09/03/2010
693718108	PACCAR INC			1,020.000	60,353	59.170	60,353	45,701	918	833		14,239		14,239		L	12/21/2012
695156109	PACKAGING CORP AMER COM			410.000	25,945	63.280	25,945	5,240	164	514		10,172		10,172		L	02/27/2009
696429307	PALL CORP			470.000	40,115	85.350	40,115	10,840		482		11,792		11,792		L	04/02/2004
701094104	PARKER HANNIFIN CORP			355.000	45,667	128.640	45,667	28,937		686		15,471		15,471		L	08/02/2012
717081103	PFIZER INC			5,790.000	177,348	30.630	177,348	142,193		5,823		14,623		14,623		L	09/23/2010
718546104	PHILLIPS 66			1,290.000	99,498	77.130	99,498	63,494		1,355		23,068		23,068		L	12/03/2013
733174700	POPULAR INC			1,311.000	37,665	28.730	37,665	20,262				10,409		10,409		L	05/30/2012
693506107	PPG INDUSTRIES INC			510.000	96,727	189.660	96,727	61,589		961		23,448		23,448		L	09/09/2013
740189105	PRECISION CASTPARTS CORP			500.000	134,650	269.300	134,650	78,184		63		39,940		39,940		L	08/23/2011
740585104	PREMIERE GLOBAL SVCS INC			3,380.000	39,174	11.590	39,174	27,411				6,118		6,118		L	02/03/2010
741503403	PRICELINE.COM INC			124.000	144,138	1,162.400	144,138	86,100				58,037		58,037		L	06/26/2013
74164F103	PRIMORIS SERVICES CORP			830.000	25,838	31.130	25,838	11,566	29	83		13,355		13,355		L	10/26/2012
747525103	QUALCOMM INC			2,225.000	165,206	74.250	165,206	132,972		2,478		22,941		22,941		L	06/20/2011
74762E102	QUANTA SERVICES INC			1,240.000	39,134	31.560	39,134	21,915				5,295		5,295		L	08/08/2011
74834L100	QUEST DIAGNOSTICS INC/DE			515.000	27,573	53.540	27,573	31,250		155		(3,677)		(3,677)		L	08/29/2013

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1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
74874Q100	QUINSTREET INC			2,770.000	24,071	8.690	24,071	33,470				5,623		5,623		L	05/09/2011
754730109	RAYMOND JAMES FINL INC COM			830.000	43,318	52.190	43,318	24,290	133	465		11,338		11,338		L	05/21/2010
755111507	RAYTHEON CO			700.000	63,490	90.700	63,490	34,634	385	1,573		23,198		23,198		L	03/14/2011
75524W108	RE/MAX HOLDINGS INC			18.000	577	32.070	577	396				181		181		L	10/01/2013
761248103	RESPONSYS INC			1,930.000	52,901	27.410	52,901	11,338				41,399		41,399		L	11/06/2012
761565100	REX ENERGY CORP COM			1,100.000	21,681	19.710	21,681	10,880				7,359		7,359		L	08/12/2010
772739207	ROCK-TENN CO			405.000	42,529	105.010	42,529	23,215		385		14,216		14,216		L	06/29/2011
775133101	ROGERS CORP			1,640.000	100,860	61.500	100,860	44,933				19,418		19,418		L	01/20/2010
779376102	ROVI CORP			3,016.000	59,385	19.690	59,385	45,274				12,848		12,848		L	11/09/2011
74972G103	RPX CORP			2,010.000	33,969	16.900	33,969	19,218				15,799		15,799		L	10/12/2012
74973W107	RTI INTERNATIONAL METALS INC			310.000	10,605	34.210	10,605	4,436				2,062		2,062		L	09/26/2008
79466L302	SALESFORCE.COM INC			2,310.000	127,489	55.190	127,489	92,193				31,472		31,472		L	11/27/2012
80007P307	SANDRIDGE ENERGY INC			5,520.000	33,506	6.070	33,506	29,836				3,671		3,671		L	08/08/2013
78388J106	SBA COMMUNICATIONS CORP			360.000	32,342	89.840	32,342	13,478				6,790		6,790		L	04/14/2011
811699107	SEACHANGE INTERNATIONAL INC			150.000	1,824	12.160	1,824	1,581				243		243		L	05/01/2013
81616X103	SELECT COMFORT CORP			1,690.000	35,642	21.090	35,642	33,090				(1,914)		(1,914)		L	06/22/2012
826919102	SILICON LABORATORIES			360.000	15,592	43.310	15,592	8,921				544		544		L	06/22/2007
83001A102	SIX FLAGS ENTERTAINMENT CORP			295.000	10,862	36.820	10,862	11,085		139		(223)		(223)		L	11/12/2013
83088M102	SKYWORKS SOLUTIONS INC			1,180.000	33,701	28.560	33,701	9,544				9,544		9,544		L	06/24/2013
855244109	STARBUCKS CORP			1,280.000	100,339	78.390	100,339	62,302		1,139		31,693		31,693		L	10/11/2012
857477103	STATE STREET CORP			1,970.000	144,578	73.390	144,578	96,668	512	1,731		43,829		43,829		L	10/24/2012
86732Y109	SUNEDISON INC			1,800.000	23,490	13.050	23,490	9,694				13,796		13,796		L	06/03/2013
871503108	SYMANTEC CORP			585.000	13,794	23.580	13,794	9,463		263		2,785		2,785		L	08/02/2012
871546206	SYMMETRY MEDICAL INC			1,830.000	18,446	10.080	18,446	12,482				(805)		(805)		L	04/13/2012
87157D109	SYNAPTICS INC			610.000	31,604	51.810	31,604	16,700				13,322		13,322		L	03/07/2011
880349105	TENNECO INC			220.000	12,445	56.570	12,445	5,662				4,721		4,721		L	07/24/2012
88164L100	TESSERA TECHNOLOGIES INC			1,000.000	19,710	19.710	19,710	17,549		450		1,990		1,990		L	12/10/2012
883556102	THERMO FISHER SCIENTIFIC INC			1,520.000	169,252	111.350	169,252	79,586	228	989		72,306		72,306		L	01/13/2012
88732J207	TIME WARNER CABLE INC			330.000	44,715	135.500	44,715	27,270		810		13,953		13,953		L	06/26/2012
887317303	TIME WARNER INC			1,373.000	95,726	69.720	95,726	48,796		1,470		26,000		26,000		L	08/18/2011
888706108	TIVO INC COM			2,810.000	36,867	13.120	36,867	30,452				2,276		2,276		L	04/22/2010
89417E109	TRAVELERS COS INC/THE			370.000	33,500	90.540	33,500	29,772		651		3,728		3,728		L	02/01/2013
89531P105	TREX CO INC			400.000	31,812	79.530	31,812	6,383				16,920		16,920		L	08/19/2011
89674K103	TRIQUINT SEMICONDUCTOR INC			4,650.000	38,781	8.340	38,781	34,474				14,994		14,994		L	06/29/2011
87264S106	TRW AUTOMOTIVE HOLDINGS CORP			320.000	23,805	74.390	23,805	17,832				5,973		5,973		L	04/18/2013
902494103	TYSON FOODS INC			2,025.000	67,757	33.460	67,757	55,281		234		12,476		12,476		L	04/18/2013
904034105	ULTRATECH INC			1,650.000	47,850	29.000	47,850	38,211				(8,583)		(8,583)		L	08/26/2011
90478E103	UNILIFE CORP			6,610.000	29,084	4.400	29,084	16,988				12,649		12,649		L	08/06/2012
910047109	UNITED CONTINENTAL HOLDINGS IN			6,070.000	229,628	37.830	229,628	106,637				87,712		87,712		L	08/01/2011
913017109	UNITED TECHNOLOGIES CORP			1,290.000	146,802	113.800	146,802	91,344		2,870		41,009		41,009		L	12/19/2012
91324P102	UNITEDHEALTH GROUP INC			570.000	42,921	75.300	42,921	32,770		585		10,151		10,151		L	01/18/2013
91347P105	UNIVERSAL DISPLAY CORP			760.000	26,114	34.360	26,114	21,264				4,850		4,850		L	04/01/2013
91913Y100	VALERO ENERGY CORP			2,505.000	126,252	50.400	126,252	69,931		1,967		41,141		41,141		L	08/22/2011
92335C106	VERA BRADLEY INC			650.000	15,626	24.040	15,626	16,318				(1,004)		(1,004)		L	05/07/2012
92342Y109	VERIFONE SYSTEMS INC			560.000	15,019	26.820	15,019	16,294				(1,602)		(1,602)		L	10/03/2012
918204108	VF CORP			1,044.000	65,083	62.340	65,083	57,365		274		7,718		7,718		L	11/04/2013
92553P201	VIACOM INC			1,240.000	108,302	87.340	108,302	65,254		1,531		42,904		42,904		L	12/07/2012
92826C839	VISA INC			730.000	162,556	222.680	162,556	95,098		1,039		51,903		51,903		L	10/25/2012
929566107	WABASH NATIONAL CORP			5,280.000	65,208	12.350	65,208	30,402				17,846		17,846		L	08/02/2011
92927K102	WABCO HLDGS INC COM			370.000	34,562	93.410	34,562	9,955				10,441		10,441		L	02/04/2010
930059100	WADDELL & REED FINANCIAL INC			330.000	21,490	65.120	21,490	5,102		395		9,999		9,999		L	10/08/2008
254687106	WALT DISNEY CO/THE			1,650.000	126,060	76.400	126,060	78,324	1,419			43,907		43,907		L	06/06/2012
942622200	WATSCO INC			530.000	50,912	96.060	50,912	20,352		610		11,215		11,215		L	01/08/2008
94733A104	WEB.COM GROUP INC			700.000	22,253	31.790	22,253	10,800				11,893		11,893		L	06/04/2012
949746101	WELLS FARGO & CO			4,440.000	201,576	45.400	201,576	120,977		5,602		49,817		49,817		L	04/15/2011
958102105	WESTERN DIGITAL CORP			430.000	36,077	83.900	36,077	28,663	129	59		7,414		7,414		L	11/01/2013
966837106	WHOLE FOODS MARKET INC			1,160.000	67,083	57.830	67,083	54,019		440		14,940		14,940		L	08/16/2012
981475106	WORLD FUEL SERVICES CORP			760.000	32,802	43.160	32,802	10,858	29	133		1,512		1,512		L	09/22/2010
008474108	AGNICO-EAGLE MINES LTD		I	1,250.000	32,975	26.380	32,975	39,828		678		(15,701)		(15,701)		L	12/29/2011
148887102	CATAMARAN CORP		I	600.000	28,477	47.462	28,477	12,716				217		217		L	07/11/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
45245E109	IMAX CORP		I	1,200.000	35,376	29.480	35,376	24,084				8,400		8,400		L	05/31/2012
460951106	INTEROIL CORP		I	750.000	38,618	51.490	38,618	39,321				(3,030)		(3,030)		L	06/25/2010
535919203	LIONS GATE ENTERTAINMENT CORP		I	1,830.000	57,938	31.660	57,938	12,615	92			27,926		27,926		L	09/22/2011
767744105	RITCHIE BROTHERS AUCTIONEERS		I	450.000	10,319	22.930	10,319	4,293		193		918		918		L	04/02/2004
867224107	SUNCOR ENERGY INC		I	2,030.000	71,152	35.050	71,152	86,946		1,252		4,202		4,202		L	05/27/2011
H0023R105	ACE LIMITED SHS		R	680.000	70,400	103.530	70,400	56,080		973		13,066		13,066		L	01/25/2013
G0083B108	ACTAVIS PLC		R	1,030.000	173,040	168.000	173,040	148,320				24,720		24,720		L	10/01/2013
Y0486S104	AVAGO TECHNOLOGIES LTD		R	270.000	14,278	52.880	14,278	14,083		68		194		194		L	12/17/2013
G0692U109	AXIS CAPITAL HLDGS LTD SHS		R	230.000	10,941	47.570	10,941	8,194	62	230		2,974		2,974		L	09/13/2012
M20598104	CAESAR STONE SDOT YAM LTD		R	1,260.000	62,584	49.670	62,584	28,522		621		34,062		34,062		L	04/15/2013
21240E105	CONTROLADORA VUELA CIA DE AVIA		R	630.000	8,537	13.550	8,537	8,576				(40)		(40)		L	12/27/2013
G2554F113	COVIDIEN PLC		R	785.000	53,459	68.100	53,459	35,140		659		12,576		12,576		L	10/14/2011
G3223R108	EVEREST RE GROUP INC COM		R	320.000	49,878	155.870	49,878	19,759		730		14,694		14,694		L	03/05/2009
G35569105	FLEETMATICS GROUP LTD		R	420.000	18,165	43.250	18,165	13,028				5,137		5,137		L	11/01/2013
Y2573F102	FLEXTRONICS INTERNATIONAL LTD		R	4,810.000	37,374	7.770	37,374	17,212				7,507		7,507		L	01/29/2013
G5480U120	LIBERTY GLOBAL PLC SHS CL C		R	915.000	77,153	84.320	77,153	64,042				13,110		13,110		L	07/30/2013
580037109	MCDERMOTT INTERNATIONAL INC		R	2,570.000	23,541	9.160	23,541	19,095				2,194	6,649	(4,455)		L	08/08/2012
N63218106	NIELSEN HOLDINGS N.V.		R	2,180.000	100,040	45.890	100,040	76,251		1,038		23,789		23,789		L	03/22/2013
H6169Q108	PENTAIR LTD		R	210.000	16,311	77.670	16,311	6,593		242		5,989		5,989		L	10/01/2012
N72482107	QIAGEN N V		R	890.000	21,191	23.810	21,191	17,572				5,037		5,037		L	09/24/2009
780259206	ROYAL DUTCH SHELL PLC		R	985.000	70,201	71.270	70,201	69,987		3,302		2,285		2,285		L	10/10/2012
80105N105	SANOFI		R	1,640.000	87,953	53.630	87,953	68,699		1,599		7,430		7,430		L	03/06/2012
806857108	SCHLUMBERGER LTD		R	655.000	59,022	90.110	59,022	47,569	205	623		11,518		11,518		L	12/18/2012
G7945M107	SEAGATE TECHNOLOGY		R	700.000	39,312	56.160	39,312	15,901		740		14,876		14,876		L	08/17/2011
826197501	SIEMENS AG		R	320.000	44,323	138.510	44,323	36,388				7,935		7,935		L	07/19/2013
M87245102	SYNERON MEDICAL LTD		R	830.000	10,209	12.300	10,209	8,562				3,013		3,013		L	08/10/2011
H84989104	TE CONNECTIVITY LTD		R	655.000	36,097	55.110	36,097	20,201		651		11,783		11,783		L	06/22/2012
881624209	TEVA PHARMACEUTICAL INDUSTRIES		R	4,420.000	177,154	40.080	177,154	172,405		755		4,748		4,748		L	10/30/2013
Q9235V101	TRONOX LTD SHS CL A		R	1,390.000	32,067	23.070	32,067	26,344		1,451		5,723		5,723		L	02/14/2013
H89128104	TYCO INTERNATIONAL LTD SHS		R	3,720.000	152,669	41.040	152,669	139,146		460		11,495		11,495		L	12/18/2013
G87210103	UTI WORLDWIDE INC SHS		R	2,460.000	43,198	17.560	43,198	42,848		104		8,080		8,080		L	02/22/2011
G9319H102	VALIDUS HOLDINGS LTD COM SHS		R	510.000	20,548	40.290	20,548	13,570		1,700		2,912		2,912		L	12/18/2009
9099999 Subtotal - Industrial and Miscellaneous (Unaffiliated)					16,872,841	XXX	16,872,841	11,258,107	12,918	154,643		4,089,155	65,391	4,023,764		XXX	XXX
Mutual Funds																	
411511306	HARBOR INTERNATIONAL FUND			58,257.795	4,136,886	71.010	4,136,886	2,457,574		85,227		510,980		510,980		L	12/16/2011
922908710	VANGUARD 500 INDEX FUND			15,836.847	2,697,900	170.360	2,697,900	2,640,990		14,502		56,910		56,910		L	11/26/2013
9299999 Subtotal - Mutual Funds					6,834,786	XXX	6,834,786	5,098,564		99,729		567,889		567,889		XXX	XXX
9799999 Total Common Stocks					23,707,627	XXX	23,707,627	16,356,671	12,918	254,372		4,657,044	65,391	4,591,653		XXX	XXX
9899999 Total Preferred and Common Stocks					23,707,627	XXX	23,707,627	16,356,671	12,918	254,372		4,657,044	65,391	4,591,653		XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues ....0, the total $ value (included in Column 8) of all such issues $..............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
Bonds - U.S. Governments								
912828VW7	U S TREASURY NOTE		09/27/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	125,894	125,000	51
912828VR8	U S TREASURY NOTE		09/05/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	89,164	90,000	34
912828VC1	U S TREASURY NOTE		06/06/2013	CREDIT SUISSE, NEW YORK (CSUS)	X X X	1,028,252	1,035,000	162
912828WF3	U S TREASURY NOTE		12/05/2013	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	530,478	530,000	192
912828WB2	U S TREASURY NOTE		11/05/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	179,790	180,000	7
912828VY3	U S TREASURY NOTE		10/07/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	978,472	980,000	54
912828RR3	U S TREASURY NOTE		11/01/2013	MORGAN STANLEY & CO INC, NY	X X X	407,285	415,000	3,902
912828RP7	U S TREASURY NOTE		01/10/2013	CREDIT SUISSE, NEW YORK (CSUS)	X X X	260,772	250,000	870
912828QN3	U S TREASURY NOTE		04/03/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	101,377	90,000	1,088
912828UC2	U S TREASURY NOTE		12/20/2013	MORGAN STANLEY & CO INC, NY	X X X	538,863	540,000	21
912828SF8	U S TREASURY NOTE		10/07/2013	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	404,027	415,000	1,218
912828RV4	U S TREASURY NOTE		11/25/2013	Mellon Bank	X X X	400,594	400,000	448
3620A94H1	GNMA POOL #0723624		08/15/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	226,370	212,273	504
3620AUUY8	GNMA POOL #0740499		08/16/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	174,900	164,056	390
38378KGV5	GNMA GTD REMIC P/T 13-57 A		04/12/2013	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	X X X	125,249	125,000	136
0599999 Subtotal - Bonds - U.S. Governments						5,571,485	5,551,330	9,077
Bonds - All Other Governments								
683234DP0	PROVINCE OF ONTARIO CANADA	I	09/27/2013	JP MORGAN CHASE BANK/HSBCI, NEW YORK	X X X	336,118	330,000	161
1099999 Subtotal - Bonds - All Other Governments						336,118	330,000	161
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063BN73	CALIFORNIA ST		03/14/2013	GOLDMAN SACHS & CO, NY	X X X	35,118	35,000	
452152SG7	ILLINOIS ST		06/27/2013	WACHOVIA CAP MKTS/WACHOVIA BK, CHARLOTTE	X X X	109,721	100,000	
93974C7W4	WASHINGTON ST		01/24/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	303,075	250,000	
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						447,914	385,000	
Bonds - U.S. Special Revenue, Special Assessment								
041826E53	ARLINGTON TX INDEP SCH DIST		05/23/2013	WACHOVIA CAP MKTS/WACHOVIA BK, CHARLOTTE	X X X	40,000	40,000	
072031AB3	BAY AREA CA WTR SPLY & CONSV A		02/01/2013	GOLDMAN SACHS & CO, NY	X X X	250,000	250,000	
13033LSP3	CALIFORNIA ST HLTH FACS FING A		07/24/2013	SOUTHWEST SECURITIES INC, DALLAS	X X X	171,878	150,000	3,083
19648AWW1	COLORADO ST HLTH FACS AUTH REV		06/27/2013	MESIROW FINANCIAL INC, CHICAGO	X X X	226,790	200,000	4,194
220245TP9	CORPUS CHRISTI TX UTILITY SYSR		07/18/2013	PIPER JAFFRAY & CO, MINNEAPOLIS	X X X	464,016	400,000	444
313371PV2	FEDERAL HOME LN BK CONS BD		01/17/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	X X X	534,961	515,000	907
3135G0WJ8	FEDERAL NATL MTG ASSN		04/11/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	444,048	445,000	
53945CAE0	LOS ANGELES CA WSTWTR SYS REVE		05/15/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	263,355	220,000	
5447125B4	LOS ANGELES CNTY CA MET TRANSP		05/15/2013	JPMORGAN SECURITIES INC, NEW YORK	X X X	340,303	290,000	
592112LU8	MET GOVT NASHVILLE & DAVIDSONC		01/30/2013	RAYMOND JAMES/FI,SAINT PETERSBURG	X X X	284,678	250,000	
649907XP2	NEW YORK ST DORM AUTH REVENUES		12/05/2013	NATIONAL FINL SVCS CORP, NEW YORK	X X X	110,000	110,000	
67760HJM4	OHIO ST TURNPIKE COMMISSION		08/13/2013	CITIGROUP GBL MKTS INC, NEW YORK	X X X	558,440	500,000	69
686543TP4	ORLANDO & ORANGE CNTY FL EXPRE		06/27/2013	GOLDMAN SACHS & CO, NY	X X X	226,614	200,000	28
727199WC1	PLANO TX INDEP SCH DIST		12/11/2013	BOSC INC, JERSEY CITY	X X X	67,423	65,000	
91412GSX4	UNIV OF CALIFORNIA CA REVENUES		09/26/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	30,000	30,000	
91523NKQ8	UNIV OF WASHINGTON WA UNIV REV		01/15/2013	BARCLAYS CAPITAL INC, NEW YORK	X X X	607,650	500,000	2,986
3132GUG24	FHLMC POOL #Q0-8917		09/20/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	X X X	217,215	215,732	503
3132J7W99	FHLMC POOL #Q1-6571		03/27/2013	NOMURA SECS, NEW YORK	X X X	154,031	149,727	125
31417C3V5	FNMA POOL #0AB6211		01/03/2013	GOLDMAN SACHS & CO, NY	X X X	119,906	114,128	124
31417EHH7	FNMA POOL #0AB7431		01/03/2013	NOMURA SECS, NEW YORK	X X X	84,705	81,228	88
31419JSV1	FNMA POOL #0AE7731		05/13/2013	CREDIT SUISSE, NEW YORK (CSUS)	X X X	275,806	255,709	384
3138ALLZ8	FNMA POOL #0AI6643		06/10/2013	NOMURA SECS, NEW YORK	X X X	385,696	361,149	542
3138AUP43	FNMA POOL #0AJ3142		06/12/2013	NOMURA SECS, NEW YORK	X X X	196,817	184,480	369
3138E0RS0	FNMA POOL #0AJ7696		05/13/2013	CREDIT SUISSE, NEW YORK (CSUS)	X X X	308,042	285,596	428
3138LVXA6	FNMA POOL #0AO5172		05/21/2013	MORGAN STANLEY & CO INC, NY	X X X	91,267	86,305	165

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
3138MGDD4	FNMA POOL #0AQ0999		01/31/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	213,891	201,814	216
3138MR6E6	FNMA POOL #0AQ9868		01/31/2013	NOMURA SECS, NEW YORK	XXX	56,034	54,205	50
3138NXL54	FNMA POOL #0AR1247		01/03/2013	NOMURA SECS, NEW YORK	XXX	103,531	98,630	107
3138NXNF0	FNMA POOL #0AR1289		01/03/2013	JEFFERIES & CO, INC.SEC FIN,JERSEY CITY	XXX	117,700	111,945	121
3138W03B3	FNMA POOL #0AR3493		01/31/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	157,923	152,721	140
3138WVCN9	FNMA POOL #0AT7276		09/19/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	401,423	385,000	984
3138X4R44	FNMA POOL #0AU5006		11/06/2013	NOMURA SECS, NEW YORK	XXX	76,408	74,864	87
3138X5MS3	FNMA POOL #0AU5768		09/19/2013	NOMURA SECS, NEW YORK	XXX	201,582	199,695	447
31418AH76	FNMA POOL #0MA1153		05/30/2013	FTN FINANCIAL SECURITIES CORP, MEMPHIS	XXX	193,201	183,946	261
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						7,975,334	7,361,871	16,852
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00440EAL1	ACE INA HOLDINGS INC		01/23/2013	CREDIT SUISSE, NEW YORK (CSUS)	XXX	100,029	90,000	1,022
020002AZ4	ALLSTATE CORP/THE		06/04/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	69,862	70,000	
025816BG3	AMERICAN EXPRESS CO		12/02/2013	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	XXX	103,469	105,000	59
02665WAB7	AMERICAN HONDA FINANCE CORP		10/03/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	29,896	30,000	
02687QDG0	AMERICAN INTERNATIONAL GROUP I		06/07/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	103,235	90,000	2,135
03076CAF3	AMERIPRISE FINANCIAL INC		11/07/2013	CREDIT SUISSE, NEW YORK (CSUS)	XXX	81,564	80,000	596
03523TBA5	ANHEUSER-BUSCH INBEV WORLDWIDE		06/17/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	115,893	110,000	1,098
037833AJ9	APPLE INC		09/05/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	33,145	35,000	123
00206RAV4	AT&T INC		01/23/2013	JEFFERIES & CO (BONDS DIR DIV), BROOKLYN	XXX	93,946	90,000	1,019
06050TKN1	BANK OF AMERICA NA		03/21/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	280,870	250,000	405
084670BH0	BERKSHIRE HATHAWAY INC		01/29/2013	GOLDMAN SACHS & CO, NY	XXX	139,805	140,000	
097014AN4	BOEING CAPITAL CORP		10/23/2013	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	46,672	45,000	194
101137AM9	BOSTON SCIENTIFIC CORP		08/09/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	135,281	135,000	7
149123BM2	CATERPILLAR INC		08/14/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	90,907	80,000	51
12527GAC7	CF INDUSTRIES INC		05/20/2013	MORGAN STANLEY & CO INC, NY	XXX	29,972	30,000	
166764AC4	CHEVRON CORP		06/17/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	100,000	100,000	
172967GL9	CITIGROUP INC		02/14/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	79,810	80,000	
19416QDW7	COLGATE-PALMOLIVE CO		05/03/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	80,348	80,000	231
126650BZ2	CVS CAREMARK CORP		05/28/2013	UBS SECURITIES LLC, STAMFORD	XXX	122,947	125,000	1,734
25179MAT0	DEVON ENERGY CORP		12/11/2013	MORGAN STANLEY & CO INC, NY	XXX	89,844	90,000	
25459HBA2	DIRECTV HOLDINGS LLC / DIRECTV		02/14/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	103,863	95,000	2,230
25470DAH2	DISCOVERY COMMUNICATIONS LLC		03/12/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	49,919	50,000	
263534CD9	EI DU PONT DE NEMOURS & CO		03/25/2013	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	124,309	120,000	475
29273RAS8	ENERGY TRANSFER PARTNERS LP		01/14/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	79,919	80,000	
29379VAZ6	ENTERPRISE PRODUCTS OPERATING		03/11/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	79,926	80,000	
26875PAH4	EOG RESOURCES INC		10/22/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	XXX	52,002	50,000	292
26884LAB5	EQT CORP		06/25/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	82,206	80,000	466
26884ABA0	ERP OPERATING LP		04/03/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	47,573	48,000	
31620MAJ5	FIDELITY NATIONAL INFORM		04/10/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	59,770	60,000	
35671DAU9	FREEPORT-MCMORAN COPPER & GOLD		03/04/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	123,057	125,000	1,242
369550AQ1	GENERAL DYNAMICS CORP		05/31/2013	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	XXX	52,170	50,000	438
36962G6R0	GENERAL ELECTRIC CAPITAL CORP		10/24/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	150,512	150,000	436
37247DAM8	GENWORTH FINANCIAL INC		01/31/2013	NOMURA SECS, NEW YORK	XXX	66,313	55,000	507
37247DAN6	GENWORTH FINANCIAL INC		01/22/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	5,950	5,000	160
373334JY8	GEORGIA POWER CO		02/25/2013	KEYBANC CAPITAL MARKETS INC, NEW YORK	XXX	65,255	65,000	24
428236BM4	HEWLETT-PACKARD CO		02/28/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	60,338	60,000	670
437076AW2	HOME DEPOT INC/THE		05/23/2013	NOMURA SECS, NEW YORK	XXX	102,705	90,000	638
437076AP7	HOME DEPOT INC/THE		03/11/2013	CREDIT SUISSE, NEW YORK (CSUS)	XXX	68,057	60,000	117
459200HB0	INTERNATIONAL BUSINESS MACHINE		01/28/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	110,053	110,000	294
24422ERZ4	JOHN DEERE CAPITAL CORP		01/17/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	139,852	140,000	
46625HHP8	JPMORGAN CHASE & CO		01/18/2013	MIZUHO SECURITIES USA INC. NEW YORK	XXX	105,403	100,000	41
46625HGY0	JPMORGAN CHASE & CO SR NT		07/24/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	103,887	90,000	210
49326EEE9	KEYCORP		11/05/2013	KEYBANC CAPITAL MARKETS INC, NEW YORK	XXX	99,937	100,000	

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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
501044CX7	KROGER CO/THE		12/16/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	64,841	65,000	
58933YAD7	MERCK & CO INC		05/15/2013	BNP PARIBAS SECS CP/FIXED INCOME, PA	XXX	109,970	110,000	
61945CAC7	MOSAIC CO/THE		11/07/2013	MORGAN STANLEY & CO INC, NY	XXX	84,822	85,000	
628530BF3	MYLAN INC/PA		11/19/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	84,791	85,000	
666807BG6	NORTHROP GRUMMAN CORP		05/28/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	99,462	100,000	
693304AQ0	PECO ENERGY CO		09/16/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	84,878	85,000	
713448BT4	PEPSICO INC		08/14/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	78,023	75,000	516
74005PAV6	PRAXAIR INC		10/30/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	XXX	57,804	55,000	243
742718DS5	PROCTER & GAMBLE CO/THE		09/27/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	133,519	130,000	891
74432QBM6	PRUDENTIAL FINANCIAL INC		05/22/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	100,485	85,000	1,992
74456QAW6	PUBLIC SERVICE ELECTRIC & GAS		10/08/2013	KEYBANC CAPITAL MARKETS INC, NEW YORK	XXX	72,346	70,000	840
75076PAS4	RAILSPLITTER IL TOBACCO SETTLE		04/24/2013	FIXED INCOME SECURITIES LLC, JERSEY CITY	XXX	242,790	200,000	4,522
761713AY2	REYNOLDS AMERICAN INC		09/12/2013	GOLDMAN SACHS & CO, NY	XXX	49,961	50,000	
828807CG0	SIMON PROPERTY GROUP LP		01/28/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	98,876	90,000	619
855030AL6	STAPLES INC		01/07/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	124,659	125,000	
882508AR5	TEXAS INSTRUMENTS INC		08/14/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	XXX	57,352	55,000	341
89233P4R4	TOYOTA MOTOR CREDIT CORP		11/04/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	XXX	62,730	60,000	541
792860AH1	TRAVELERS COS INC/THE		10/22/2013	STIFEL NICOLAUS	XXX	54,987	50,000	1,100
898365AB7	TRUSTEES BOSTON COLLEGE		08/14/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	75,000	75,000	
911312AP1	UNITED PARCEL SERVICE INC		06/05/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	89,657	90,000	194
91159HHB9	US BANCORP		05/23/2013	US BANCORP INVESTMENTS INC, ST. PAUL	XXX	114,897	110,000	94
92276MBB0	VENTAS REALTY LP / VENTAS CAPI		03/14/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	104,939	105,000	
92343VBR4	VERIZON COMMUNICATIONS INC		09/27/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	43,012	40,000	69
92343VBP8	VERIZON COMMUNICATIONS INC		09/11/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	49,998	50,000	
94974BFJ4	WELLS FARGO & CO		02/06/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	79,953	80,000	
94974BFE5	WELLS FARGO & CO		10/07/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	126,708	125,000	516
983024AM2	WYETH LLC		08/14/2013	STIFEL NICOLAUS	XXX	79,727	70,000	1,462
984121CG6	XEROX CORP		12/03/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	89,924	90,000	
06366RPR0	BANK OF MONTREAL	I	07/11/2013	MORGAN STANLEY & CO INC, NY	XXX	79,927	80,000	
064159DA1	BANK OF NOVA SCOTIA	I	12/10/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	54,984	55,000	
20825TAA5	CONOCOPHILLIPS CANADA FUNDING	I	10/22/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	56,749	50,000	78
78008SD86	ROYAL BANK OF CANADA	I	03/05/2013	RBC CAPITAL MARKETS LLC, NEW YORK	XXX	89,944	90,000	
89114QAE8	TORONTO-DOMINION BANK/THE	I	08/14/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	77,684	75,000	594
893526DH3	TRANSCANADA PIPELINES LTD	I	03/11/2013	CREDIT SUISSE, NEW YORK (CSUS)	XXX	63,597	60,000	584
05565QBT4	BP CAPITAL MARKETS PLC	R	02/25/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	67,711	65,000	475
25243YAS8	DIAGEO CAPITAL PLC	R	04/24/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	59,890	60,000	
539473AG3	LLOYDS TSB BANK PLC	R	06/19/2013	CANTOR FITZGERALD & CO/DEBT CAP MKTS, NY	XXX	70,637	65,000	1,347
539473AQ1	LLOYDS TSB BANK PLC	R	06/05/2013	MORGAN STANLEY & CO INC, NY	XXX	103,815	95,000	798
76720AAA4	RIO TINTO FINANCE USA PLC	R	04/03/2013	SG AMERICAS SECURITIES LLC, NEW YORK	XXX	95,668	95,000	53
76720AAM8	RIO TINTO FINANCE USA PLC	R	06/14/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	118,903	120,000	
78010XAG6	ROYAL BANK OF SCOTLAND PLC/THE	R	11/21/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	121,010	115,000	833
801060AB0	SANOFI	R	04/03/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	84,627	85,000	
822582AZ5	SHELL INTERNATIONAL FIN	R	11/12/2013	GOLDMAN SACHS & CO, NY	XXX	54,932	55,000	
89641UAA9	TRINITY ACQUISITION PLC	R	08/08/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	34,804	35,000	
02006JAB4	ALLY AUTO RECEIVABLES TRU 1 A3		04/03/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	284,967	285,000	
02005ADF2	ALLY MASTER OWNER TRUST 1 A2		02/12/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	99,977	100,000	
02005ACN6	ALLY MASTER OWNER TRUST 3 A2		12/11/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	307,276	305,000	10
03064YAC6	AMERICREDIT AUTOMOBILE RE 1 A3		01/15/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	334,991	335,000	
03064JAC9	AMERICREDIT AUTOMOBILE RE 2 A3		04/03/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	244,951	245,000	
03065BAC5	AMERICREDIT AUTOMOBILE RE 3 A3		06/13/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	114,989	115,000	
09657YAD4	BMW VEHICLE LEASE TRUST 1 A4		01/16/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	199,963	200,000	
13975EAC7	CAPITAL AUTO RECEIVABLES 1 A3		01/15/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	199,958	200,000	
13975FAC4	CAPITAL AUTO RECEIVABLES 4 A3		11/21/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	294,996	295,000	
14313PAC1	CARMAX AUTO OWNER TRUS 13-4 A3		10/30/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	344,969	345,000	
12591FAC0	CNH EQUIPMENT TRUST A A3		02/13/2013	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	XXX	145,000	145,000	

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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
12625HAC6	CNH EQUIPMENT TRUST B A3		05/21/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	89,987	90,000	
12613SAC6	CNH EQUIPMENT TRUST C A3		08/20/2013	CREDIT SUISSE, NEW YORK (CSUS)	XXX	109,987	110,000	
34530FAD6	FORD CREDIT AUTO LEASE TR B A3		10/22/2013	CREDIT SUISSE, NEW YORK (CSUS)	XXX	89,987	90,000	
34530DAC3	FORD CREDIT AUTO OWNER TR C A3		07/23/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	XXX	199,966	200,000	
34530GAD4	FORD CREDIT AUTO OWNER TR D A3		11/19/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	174,992	175,000	
34528QCD4	FORD CREDIT FLOORPLAN MAS 1 A1		01/15/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	409,898	410,000	
36830NAC3	GE EQUIPMENT MIDTICKET LL 1 A3		09/17/2013	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	XXX	99,998	100,000	
36162WAC1	GE EQUIPMENT TRANSPORTATI 1 A3		03/12/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	249,979	250,000	
36163GAC5	GE EQUIPMENT TRANSPORTATI 2 A3		10/23/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	354,983	355,000	
44890QAC7	HYUNDAI AUTO RECEIVABLES C A3		09/11/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	34,994	35,000	
477879AC4	JOHN DEERE OWNER TRUST B A3		08/27/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	109,985	110,000	
65477KAD4	NISSAN AUTO LEASE TRUST B A3		10/22/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	89,999	90,000	
65476LAD3	NISSAN AUTO LEASE TRUST B A4		12/11/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	XXX	240,384	240,000	5
654748AC6	NISSAN AUTO RECEIVABLES O A A3		01/09/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	149,972	150,000	
65477MAC2	NISSAN AUTO RECEIVABLES O C A3		12/04/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	XXX	79,983	80,000	
80283FAB2	SANTANDER DRIVE AUTO RECE 1 A2		01/09/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	154,990	155,000	
80283DAB7	SANTANDER DRIVE AUTO RECE 2 A2		03/06/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	89,993	90,000	
80282WAC4	SANTANDER DRIVE AUTO RECE 3 A3		01/18/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	100,715	100,000	27
80283HAC6	SANTANDER DRIVE AUTO RECE 4 A3		07/11/2013	CREDIT SUISSE, NEW YORK (CSUS)	XXX	54,994	55,000	
80281CAD7	SANTANDER DRIVE AUTO RECE 5 A3		11/14/2013	JPMORGAN SECURITIES INC, NEW YORK	XXX	119,999	120,000	
92867MAC4	VOLKSWAGEN AUTO LOAN ENHA 1 A3		02/21/2013	BARCLAYS CAPITAL INC, NEW YORK	XXX	114,993	115,000	
78447NAB2	SMART TRUST/AUSTRALIA 1US A2A	R	01/16/2013	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	XXX	299,992	300,000	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,604,267	13,318,000	35,655
8399997 Subtotal - Bonds - Part 3						27,935,118	26,946,201	61,746
8399998 Summary item from Part 5 for Bonds						8,640,247	8,558,799	22,139
8399999 Subtotal - Bonds						36,575,365	35,504,999	83,885
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00287Y109	ABBVIE INC		10/23/2013	BARCLAYS CAPITAL LE, JERSEY CITY	3,340.000	151,075	XXX	
007974108	ADVENT SOFTWARE INC		01/03/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	90.000	1,957	XXX	
00130H105	AES CORP/THE		12/13/2013	J P MORGAN SECURITIES INC, BROOKLYN	5,310.000	69,432	XXX	
001084102	AGCO CORP		05/09/2013	GOLDMAN SACHS & CO, NY	615.000	32,679	XXX	
00846U101	AGILENT TECHNOLOGIES INC		11/13/2013	LEERINK SWANN & CO, JERSEY CITY	615.000	31,745	XXX	
00971T101	AKAMAI TECHNOLOGIES INC		03/18/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	100.000	3,438	XXX	
01741R102	ALLEGHENY TECHNOLOGIES INC		07/02/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	90.000	2,333	XXX	
020002101	ALLSTATE CORP/THE		10/24/2013	GOLDMAN SACHS EXECUTION & CLEARING, NY	855.000	44,795	XXX	
021441100	ALTERA CORP		09/09/2013	LIQUIDNET INC, BROOKLYN	830.000	29,804	XXX	
023135106	AMAZON.COM INC		06/26/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	50.000	13,839	XXX	
02376R102	AMERICAN AIRLS GROUP INC		12/09/2013	MERGER - US AIRWAYS	910.000	5,940	XXX	
02503X105	AMERICAN CAPITAL AGENCY CORP		12/26/2013	GOLDMAN SACHS EXECUTION & CLEARING, NY	700.000	14,005	XXX	
026874784	AMERICAN INTERNATIONAL GROUP I		04/03/2013	PULSE TRADING LLC, BOSTON	320.000	12,234	XXX	
03027X100	AMERICAN TOWER CORP		07/03/2013	STEPHENS INC, LITTLE ROCK	700.000	55,074	XXX	
031100100	AMETEK INC		10/28/2013	GOLDMAN SACHS & CO, NY	2,160.000	99,834	XXX	
031162100	AMGEN INC		08/27/2013	LIQUIDNET INC, BROOKLYN	970.000	109,846	XXX	
037833100	APPLE INC		04/24/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	121.000	54,553	XXX	
04013V108	ARES COMMERCIAL REAL ESTATE		12/19/2013	KEEFE BRUYETTE AND WOODS, JERSEY CITY	1,320.000	17,165	XXX	
04247X102	ARMSTRONG WORLD INDUSTRIES INC		11/08/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	260.000	12,909	XXX	
049513104	ATMEL CORP		11/15/2013	INSTINET CORP, NY	2,540.000	18,599	XXX	
050095108	ATWOOD OCEANICS INC		04/17/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	490.000	22,099	XXX	
060505104	BANK OF AMERICA CORP		05/14/2013	ISI GROUP INC, NY	8,280.000	106,910	XXX	
054937107	BB&T CORP		02/06/2013	GOLDMAN SACHS EXECUTION & CLEARING, NY	930.000	28,745	XXX	
075896100	BED BATH & BEYOND INC		03/22/2013	J P MORGAN SECURITIES INC, BROOKLYN	775.000	46,469	XXX	
08579W103	BERRY PLASTICS GROUP INC		10/08/2013	INSTINET CORP, NY	2,690.000	45,767	XXX	
09739D100	BOISE CASCADE LLC		11/07/2013	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1,010.000	22,725	XXX	

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097793103	BONANZA CREEK ENERGY INC		02/01/2013	CREDIT SUISSE, NEW YORK (CSUS)	670.000	19,765	X X X	
099724106	BORGWARNER INC		10/31/2013	BERNSTEIN SANFORD C & CO, NEW YORK	785.000	68,921	X X X	
10921T101	BRIGHTCOVE INC		04/24/2013	CANTOR FITZGERALD & CO INC, NEW YORK	2,570.000	15,360	X X X	
110122108	BRISTOL-MYERS SQUIBB CO		08/19/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	3,800.000	145,708	X X X	
111621306	BROCADE COMMUNICATIONS SYSTEMS		10/08/2013	BERNSTEIN SANFORD C & CO, NEW YORK	6,535.000	48,167	X X X	
14040H105	CAPITAL ONE FINANCIAL CORP		10/24/2013	CREDIT SUISSE, NEW YORK (CSUS)	675.000	39,841	X X X	
144577103	CARRIZO OIL & GAS INC		02/21/2013	JEFFERIES & CO INC, NEW YORK	510.000	10,602	X X X	
149123101	CATERPILLAR INC		12/02/2013	LIQUIDNET INC, BROOKLYN	1,050.000	90,685	X X X	
125509109	CIGNA CORPORATION COM		04/23/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	215.000	13,983	X X X	
17275R102	CISCO SYSTEMS INC		04/03/2013	MORGAN STANLEY & CO INC, NY	2,800.000	59,205	X X X	
22160K105	COSTCO WHOLESALE CORP		04/24/2013	LIQUIDNET INC, BROOKLYN	690.000	72,045	X X X	
227046109	CROCS INC		10/09/2013	CANTOR FITZGERALD & CO INC, NEW YORK	20.000	261	X X X	
228368106	CROWN HOLDINGS INC		09/30/2013	CITIGROUP GBL MKTS INC, NEW YORK	1,060.000	44,626	X X X	
126408103	CSX CORP		05/08/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	3,030.000	73,898	X X X	
126650100	CVS CAREMARK CORP		10/23/2013	CITIGROUP GBL MKTS INC, NEW YORK	655.000	39,275	X X X	
232806109	CYPRESS SEMICONDUCTOR CORP		11/20/2013	INSTINET CORP, NY	440.000	4,015	X X X	
254709108	DISCOVER FINANCIAL SERVICES		01/24/2013	KEEFE BRUYETTE AND WOODS, JERSEY CITY	320.000	12,522	X X X	
267888105	DYNAMIC MATERIALS CORP		08/23/2013	CANTOR FITZGERALD & CO INC, NEW YORK	210.000	4,300	X X X	
278642103	EBAY INC		05/14/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	240.000	13,486	X X X	
278865100	ECOLAB INC		12/09/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	920.000	76,401	X X X	
28176E108	EDWARDS LIFESCIENCES CORP		04/24/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	270.000	17,337	X X X	
292475209	EMULEX CORP		12/26/2013	CANTOR FITZGERALD & CO INC, NEW YORK	1,350.000	9,308	X X X	
26875P101	EOG RESOURCES INC		02/28/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	100.000	12,692	X X X	
29476L107	EQUITY RESIDENTIAL		05/22/2013	BERNSTEIN SANFORD C & CO, NEW YORK	700.000	41,075	X X X	
30219G108	EXPRESS SCRIPTS HOLDING CO		11/12/2013	CREDIT SUISSE, NEW YORK (CSUS)	660.000	39,594	X X X	
30231G102	EXXON MOBIL CORP		12/03/2013	J P MORGAN SECURITIES INC, BROOKLYN	1,040.000	94,856	X X X	
30303M102	FACEBOOK INC		09/17/2013	PULSE TRADING LLC, BOSTON	1,870.000	82,594	X X X	
316773100	FIFTH THIRD BANCORP		02/11/2013	CITIGROUP GBL MKTS INC, NEW YORK	1,155.000	19,084	X X X	
337932107	FIRSTENERGY CORP		12/23/2013	BENCHMARK COMPANY LLC, BROOKLYN	1,295.000	48,012	X X X	
302491303	FMC CORP		10/03/2013	MERRILL LYNCH PIERCE FENNER SMITH INC NY	760.000	49,551	X X X	
34959E109	FORTINET INC		12/02/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	1,430.000	25,828	X X X	
37940X102	GLOBAL PAYMENTS INC		10/04/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	180.000	10,177	X X X	
37954N206	GLOBE SPECIALTY METALS INC		09/20/2013	CITIGROUP GBL MKTS INC, NEW YORK	2,560.000	35,959	X X X	
38259P508	GOOGLE INC		06/26/2013	UBS SECURITIES LLC, STAMFORD	52.000	42,128	X X X	
406216101	HALLIBURTON CO		04/23/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,110.000	44,669	X X X	
422368100	HEARTWARE INTERNATIONAL INC		10/08/2013	INSTINET CORP, NY	280.000	21,613	X X X	
437076102	HOME DEPOT INC/THE		06/06/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	200.000	15,265	X X X	
44919P508	IAC/INTERACTIVECORP		05/01/2013	MORGAN STANLEY & CO INC, NY	1,010.000	44,494	X X X	
45884X103	INTERMUNE INC		03/21/2013	COWEN AND COMPANY LLC, NEW YORK	50.000	475	X X X	
465741106	ITRON INC		04/26/2013	CANACCORD GENUITY INC.NEY YORK	550.000	22,849	X X X	
466313103	JABIL CIRCUIT INC		12/18/2013	INSTINET CORP, NY	820.000	13,849	X X X	
469814107	JACOBS ENGINEERING GROUP INC		10/08/2013	INSTINET CORP, NY	10.000	565	X X X	
478366107	JOHNSON CONTROLS INC		10/31/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	1,630.000	73,780	X X X	
46625H100	JPMORGAN CHASE & CO		04/12/2013	J P MORGAN SECURITIES INC, BROOKLYN	520.000	24,938	X X X	
48242W106	KBR INC		04/17/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	930.000	26,666	X X X	
497217109	KIOR INC		12/19/2013	LIQUIDNET INC, BROOKLYN	6,760.000	24,963	X X X	
50077C106	KRATON PERFORMANCE POLYMERS IN		10/16/2013	CANTOR FITZGERALD & CO INC, NEW YORK	2,020.000	39,827	X X X	
526057104	LENNAR CORP		06/07/2013	LIQUIDNET INC, BROOKLYN	1,780.000	74,957	X X X	
527288104	LEUCADIA NATIONAL CORP		03/01/2013	MERGER WITH JEFFRIES GROUP	1,846.800	28,748	X X X	
531229102	LIBERTY MEDIA CORP		01/14/2013	FROM LIQUIDATION OF LIBERTY MEDIA	776.000	44,747	X X X	
539830109	LOCKHEED MARTIN CORP		10/23/2013	GOLDMAN SACHS EXECUTION & CLEARING, NY	515.000	63,697	X X X	
502161102	LSI CORP		11/04/2013	GOLDMAN SACHS & CO, NY	4,520.000	34,073	X X X	
55616P104	MACY'S INC		07/16/2013	SJ LEVINSON & SONS LLC, JERSEY CITY	835.000	39,430	X X X	
565849106	MARATHON OIL CORP		05/08/2013	AQUA SECURITIES LP, NEW YORK	1,010.000	33,397	X X X	
573284106	MARTIN MARIETTA MATERIALS INC		02/21/2013	INSTINET CORP, NY	40.000	3,897	X X X	

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59001K100	MERITOR INC		02/20/2013	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	1,270.000	6,050	XXX	
594918104	MICROSOFT CORP		01/24/2013	SJ LEVINSON & SONS LLC, JERSEY CITY	450.000	12,610	XXX	
607828100	MODINE MANUFACTURING CO		05/01/2013	BAIRD, ROBERT W & CO INC, MILWAUKEE	1,210.000	10,865	XXX	
55345K103	MRC GLOBAL INC		08/02/2013	UBS SECURITIES LLC, STAMFORD	440.000	10,547	XXX	
61166W101	MTLY		06/05/2013	MERRILL LYNCH PROFESSIONAL CLRG, PURCHAS	130.000	12,899	XXX	
62855J104	MYRIAD GENETICS INC		09/23/2013	JANNEY MONTGOMERY SCOTT, PHILADELPHIA	650.000	17,637	XXX	
637071101	NATIONAL OILWELL VARCO INC		08/02/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	570.000	40,958	XXX	
64110D104	NETAPP INC		08/21/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	1,420.000	56,174	XXX	
65249B109	NEWS CORP/NEW		07/17/2013	CREDIT SUISSE, NEW YORK (CSUS)	1,485.000	23,344	XXX	
62913F201	NII HOLDINGS INC		12/11/2013	MACQUARIE SECURITIES(USA)INC JERSEY CITY	14,090.000	71,201	XXX	
655844108	NORFOLK SOUTHERN CORP		07/12/2013	GOLDMAN SACHS & CO, NY	660.000	48,506	XXX	
674599105	OCCIDENTAL PETROLEUM CORP		06/04/2013	CITIGROUP GBL MKTS INC, NEW YORK	355.000	31,606	XXX	
682189105	ON SEMICONDUCTOR CORP		11/15/2013	WUNDERLICH SECURITIES INC, MEMPHIS	2,245.000	17,416	XXX	
717081103	PFIZER INC		04/26/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	3,320.000	100,780	XXX	
718546104	PHILLIPS 66		12/05/2013	LIQUIDNET INC, BROOKLYN	610.000	40,322	XXX	
693506107	PPG INDUSTRIES INC		09/09/2013	GOLDMAN SACHS & CO, NY	170.000	27,259	XXX	
741503403	PRICELINE.COM INC		06/26/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	139.000	95,909	XXX	
747525103	QUALCOMM INC		11/22/2013	STIFEL NICOLAUS	1,195.000	78,549	XXX	
74834L100	QUEST DIAGNOSTICS INC/DE		09/25/2013	SJ LEVINSON & SONS LLC, JERSEY CITY	515.000	31,250	XXX	
74874Q100	QUINSTREET INC		02/20/2013	MORGAN STANLEY & CO INC, NY	230.000	1,380	XXX	
75524W108	RE/MAX HOLDINGS INC		10/01/2013	MERRILL LYNCH PIERCE FENNER SMITH INC NY	18.000	396	XXX	
79466L302	SALESFORCE.COM INC		06/26/2013	MERRILL LYNCH PIERCE FENNER SMITH INC NY	630.000	25,415	XXX	
80007P307	SANDRIDGE ENERGY INC		12/09/2013	WEEDEN & CO, NEW YORK	5,520.000	29,836	XXX	
811699107	SEACHANGE INTERNATIONAL INC		05/01/2013	CANACCORD GENUITY INC.NEY YORK	150.000	1,581	XXX	
81616X103	SELECT COMFORT CORP		10/17/2013	BARCLAYS CAPITAL LE, JERSEY CITY	1,010.000	19,760	XXX	
83001A102	SIX FLAGS ENTERTAINMENT CORP		11/20/2013	RBC CAPITAL MARKETS LLC, NEW YORK	295.000	11,085	XXX	
83088M102	SKYWORKS SOLUTIONS INC		06/24/2013	RAYMOND JAMES & ASSOC INC, ST PETERSBURG	190.000	4,059	XXX	
857477103	STATE STREET CORP		06/28/2013	CITIGROUP GBL MKTS INC, NEW YORK	580.000	35,406	XXX	
86732Y109	SUNEDISON INC		06/03/2013	Mellon Bank	1,800.000	9,694	XXX	
88164L100	TESSERA TECHNOLOGIES INC		11/11/2013	LIQUIDNET INC, BROOKLYN	500.000	9,495	XXX	
88732J207	TIME WARNER CABLE INC		02/27/2013	MORGAN STANLEY & CO INC, NY	145.000	12,782	XXX	
887317303	TIME WARNER INC		09/20/2013	CUTTONE & CO, JERSEY CITY	245.000	15,773	XXX	
89417E109	TRAVELERS COS INC/THE		09/11/2013	MORGAN STANLEY & CO INC, NY	370.000	29,772	XXX	
89674K103	TRIQUINT SEMICONDUCTOR INC		10/24/2013	MERRILL LYNCH PIERCE FENNER SMITH INC NY	2,600.000	13,885	XXX	
87264S106	TRW AUTOMOTIVE HOLDINGS CORP		04/18/2013	BARCLAYS CAPITAL LE, JERSEY CITY	430.000	24,100	XXX	
902494103	TYSON FOODS INC		12/06/2013	AQUA SECURITIES LP, NEW YORK	2,025.000	55,281	XXX	
904034105	ULTRATECH INC		12/10/2013	INSTINET CORP, NY	540.000	15,030	XXX	
90478E103	UNILIFE CORP		11/19/2013	CANTOR FITZGERALD & CO INC, NEW YORK	5,520.000	13,960	XXX	
91324P102	UNITEDHEALTH GROUP INC		04/02/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	570.000	32,770	XXX	
91347P105	UNIVERSAL DISPLAY CORP		10/01/2013	BARCLAYS CAPITAL LE, JERSEY CITY	760.000	21,264	XXX	
91913Y100	VALERO ENERGY CORP		12/04/2013	LONGBOW SECURITIES LLC, JERSEY CITY	585.000	26,987	XXX	
92335C106	VERA BRADLEY INC		02/07/2013	CANTOR FITZGERALD & CO INC, NEW YORK	430.000	11,108	XXX	
918204108	VF CORP		11/06/2013	CREDIT SUISSE, NEW YORK (CSUS)	261.000	57,365	XXX	
958102105	WESTERN DIGITAL CORP		11/01/2013	J P MORGAN SECURITIES INC, BROOKLYN	430.000	28,663	XXX	
966837106	WHOLE FOODS MARKET INC		02/25/2013	LIQUIDNET INC, BROOKLYN	120.000	10,209	XXX	
008474108	AGNICO EAGLE MINES LTD	I	12/19/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	670.000	18,249	XXX	
H0023R105	ACE LIMITED SHS	R	06/28/2013	PULSE TRADING LLC, BOSTON	480.000	41,374	XXX	
G0083B108	ACTAVIS PLC	R	10/01/2013	REPLACEMENT OF ACTAVIS INC	1,030.000	148,320	XXX	
Y0486S104	AVAGO TECHNOLOGIES LTD	R	12/17/2013	J P MORGAN SECURITIES INC, BROOKLYN	270.000	14,083	XXX	
M20598104	CAESAR STONE SDOT YAM LTD	R	04/18/2013	J P MORGAN SECURITIES INC, BROOKLYN	1,260.000	28,522	XXX	
21240E105	CONTROLADORA VUELA CIA DE AVIA	R	12/31/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	630.000	8,576	XXX	
G35569105	FLEETMATICS GROUP LTD	R	11/05/2013	CANTOR FITZGERALD & CO INC, NEW YORK	420.000	13,028	XXX	
Y2573F102	FLEXTRONICS INTERNATIONAL LTD	R	01/29/2013	NEEDHAM & CO, NEW YORK	40.000	245	XXX	
G5480U120	LIBERTY GLOBAL PLC SHS CL C	R	11/15/2013	GOLDMAN SACHS & CO, NY	915.000	64,042	XXX	
580037109	MCDERMOTT INTERNATIONAL INC	R	03/04/2013	KEYBANC CAPITAL MARKETS INC, NEW YORK	900.000	9,593	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
N63218106	NIELSEN HOLDINGS N.V.	R	05/14/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	2,180.000	76,251	XXX	
80105N105	SANOFI	R	10/24/2013	CREDIT SUISSE, NEW YORK (CSUS)	600.000	31,248	XXX	
806857108	SCHLUMBERGER LTD	R	04/03/2013	CITIGROUP GBL MKTS INC, NEW YORK	610.000	44,386	XXX	
G7945M107	SEAGATE TECHNOLOGY	R	07/26/2013	SJ LEVINSON & SONS LLC, JERSEY CITY	245.000	10,595	XXX	
826197501	SIEMENS AG	R	09/23/2013	GOLDMAN SACHS EXECUTION & CLEARING, NY	320.000	36,388	XXX	
881624209	TEVA PHARMACEUTICAL INDUSTRIES	R	12/10/2013	JEFFERIES & CO INC, NEW YORK	4,420.000	172,405	XXX	
Q9235V101	TRONOX LTD SHS CL A	R	06/04/2013	JONESTRADING INSTL SVCS LLC, WESTLAKE	1,860.000	35,228	XXX	
H89128104	TYCO INTERNATIONAL LTD SHS	R	12/31/2013	CUTTONE & CO, JERSEY CITY	2,990.000	119,822	XXX	
G87210103	UTI WORLDWIDE INC SHS	R	11/15/2013	BAIRD, ROBERT W & CO INC, MILWAUKEE	780.000	12,606	XXX	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						5,248,030	XXX	
Common Stocks - Mutual Funds								
411511306	HARBOR INTERNATIONAL FUND		12/17/2013	0	1,260.383	85,227	XXX	
922908710	VANGUARD 500 INDEX FUND		12/23/2013	0	21,729.598	3,623,607	XXX	
9299999 Subtotal - Common Stocks - Mutual Funds						3,708,834	XXX	
9799997 Subtotal - Common Stocks - Part 3						8,956,864	XXX	
9799998 Summary Item from Part 5 for Common Stocks						4,504,934	XXX	
9799999 Subtotal - Common Stocks						13,461,798	XXX	
9899999 Subtotal - Preferred and Common Stocks						13,461,798	XXX	
9999999 Totals						50,037,163	XXX	83,885

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
912828TL4	U S TREASURY NOTE		05/03/2013	JPMORGAN SECURITIES INC,	XXX	225,263	225,000	224,895	224,913		18		18		224,931		332	332	384	08/31/2014
912828TF7	U S TREASURY NOTE		06/28/2013	JPMORGAN SECURITIES INC,	XXX	849,179	850,000	847,811	848,207		408		408		848,615		563	563	831	07/31/2014
912828SU5	U S TREASURY NOTE		08/30/2013	DEUTSCHE BK SECS INC, NY	XXX	584,435	585,000	583,448	583,740		138		138		583,879		557	557	572	05/15/2015
912828UD0	U S TREASURY NOTE		12/05/2013	JPMORGAN SECURITIES INC,	XXX	4,537,024	4,545,000	4,530,812	4,530,812		2,327		2,327		4,533,139		3,884	3,884	1,804	12/31/2014
912828UC2	U S TREASURY NOTE		04/17/2013	JPMORGAN SECURITIES INC,	XXX	1,441,133	1,445,000	1,439,022	1,439,082		399		399		1,439,481		1,652	1,652	902	12/15/2015
912828TT7	U S TREASURY NOTE		08/30/2013	STANDISH	XXX	413,315	415,000	413,542	413,617		327		327		413,944		(629)	(629)	906	10/15/2015
912828LS7	U S TREASURY NOTE		05/03/2013	JPMORGAN SECURITIES INC,	XXX	516,287	500,000	528,146	517,027		(3,207)		(3,207)		513,820		2,467	2,467	6,131	10/31/2014
912828KD1	U S TREASURY NOTE		08/26/2013	MERRILL LYNCH PIERCE FENN	XXX	193,487	184,000	189,419	188,236		(425)		(425)		187,811		5,676	5,676	5,225	02/15/2019
912828QN3	U S TREASURY NOTE		02/14/2013	BARCLAYS CAPITAL INC, NEW	XXX	445,342	400,000	428,767	425,054		(346)		(346)		424,708		20,634	20,634	3,177	05/15/2021
912828JT8	U S TREASURY NOTE		01/10/2013	BARCLAYS CAPITAL INC, NEW	XXX	528,448	520,000	530,869	528,487		(282)		(282)		528,205		243	243	1,200	11/30/2013
912828QX1	U S TREASURY NOTE		01/17/2013	BARCLAYS CAPITAL INC, NEW	XXX	258,837	250,000	259,366	259,132		(124)		(124)		259,009		(172)	(172)	1,743	07/31/2016
912828JW1	US TREASURY NOTE		04/17/2013	JPMORGAN SECURITIES INC,	XXX	2,021,575	2,000,000	2,026,960	2,026,178		(5,268)		(5,268)		2,020,909		665	665	5,991	12/31/2013
912828RS1	US TREASURY NOTE		12/02/2013	Maturity	XXX	400,000	400,000	400,328	400,288		(288)		(288)		400,000				1,000	11/30/2013
3620A94H1	GNMA POOL #0723624		12/16/2013	Redemption	XXX	16,206	16,206	17,282			(58)		(58)		16,206				147	01/15/2040
3620AUUY8	GNMA POOL #0740499		12/16/2013	Redemption	XXX	997	997	1,063			(1)		(1)		997				9	08/15/2040
36230T5T5	GNMA POOL #0758958		12/16/2013	Redemption	XXX	137,497	137,497	147,423	138,998		(1,501)		(1,501)		137,497				2,901	10/15/2041
38378KGV5	GNMA GTD REMIC P/T 13-57 A		12/16/2013	Redemption	XXX	2,603	2,603	2,609			0		0		2,603				13	06/16/2037
36202FZX7	GNMA II POOL #0005258		12/20/2013	Redemption	XXX	71,091	71,091	73,901	71,318		(227)		(227)		71,091				1,169	12/20/2041
36202F2L9	GNMA II POOL #0005279		12/20/2013	Redemption	XXX	71,816	71,816	75,306	72,122		(306)		(306)		71,816				1,175	01/20/2042
36179MC24	GNMA II POOL #0MA0089		12/20/2013	Redemption	XXX	203,312	203,312	221,070	207,686		(4,374)		(4,374)		203,312				3,516	05/20/2042
0599999 Subtotal - Bonds - U.S. Governments						12,917,848	12,822,522	12,942,040	12,874,898		(12,787)		(12,787)		12,881,975		35,873	35,873	38,798	XXX
Bonds - All Other Governments																				
6832348A9	PROVINCE OF ONTARIO CANADA	I	08/13/2013	SG AMERICAS SECURITIES LL	XXX	206,318	200,000	216,056	208,915		(2,787)		(2,787)		206,128		190	190	5,467	06/16/2014
748148RQ8	PROVINCE OF QUEBEC CANADA	I	08/30/2013	STANDISH	XXX	181,859	170,000	189,589	183,126		(3,586)		(3,586)		179,539		2,320	2,320	5,952	05/26/2015
1099999 Subtotal - Bonds - All Other Governments						388,177	370,000	405,645	392,041		(6,374)		(6,374)		385,667		2,510	2,510	11,418	XXX
Bonds - U.S. Special Revenue, Special Assessment																				
31331KHW3	FEDERAL FARM CR BK CONS BD		08/30/2013	STANDISH	XXX	508,415	500,000	514,781	511,996		(4,220)		(4,220)		507,776		639	639	6,342	11/19/2014
31331KAH3	FEDERAL FARM CR BK CONS BD		10/07/2013	CITIGROUP GBL MKTS/SALOMO	XXX	752,918	750,000	760,423	755,165		(3,436)		(3,436)		751,729		1,189	1,189	9,398	02/27/2014
3137EADM8	FEDERAL HOME LN MTG CORP		08/14/2013	BARCLAYS CAPITAL INC, NEW	XXX	505,641	535,000	534,597	534,613		14		14		534,627		(28,986)	(28,986)	5,814	10/02/2019
3137EACY3	FEDERAL HOME LN MTG CORP		08/19/2013	DEUTSCHE BK SECS INC, NY	XXX	866,194	860,000	859,708	859,822		46		46		859,868		6,326	6,326	3,810	11/25/2014
3134G3Z60	FEDERAL HOME LN MTG CORP		12/19/2013	Call	XXX	135,000	135,000	135,095	135,093		(93)		(93)		135,000				567	06/19/2015
3134G3P38	FEDERAL HOME LN MTG CORP		08/30/2013	STANDISH	XXX	258,456	260,000	260,130	260,129		(129)		(129)		260,000		(1,544)	(1,544)	1,761	10/05/2016
3134G3Y20	FEDERAL HOME LN MTG CORP		11/27/2013	Call	XXX	200,000	200,000	200,120	200,119		(119)		(119)		200,000		0	0	1,000	11/27/2015
3135G0SB0	FEDERAL NATL MTG ASSN		11/07/2013	NOMURA SECS, NEW YORK	XXX	530,473	530,000	529,060	529,201		228		228		529,429		1,044	1,044	1,750	12/21/2015
3135G0FY4	FEDERAL NATL MTG ASSN		04/12/2013	NOMURA SECS, NEW YORK	XXX	1,008,475	1,000,000	999,970	999,981		3		3		999,984		8,491	8,491	2,417	12/19/2014
3135G0PQ0	FEDERAL NATL MTG ASSN		09/24/2013	NOMURA SECS, NEW YORK	XXX	1,270,268	1,280,000	1,282,996	1,282,877		(267)		(267)		1,282,610		(12,342)	(12,342)	6,633	10/26/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
343136M53	FLORIDA ST TPK AUTH TPK REV		01/31/2013	MESIROW FINANCIAL INC, CH	XXX	265,795	250,000	276,633	262,315		(769)		(769)		261,546		4,249	4,249	7,431	07/01/2014
592663F45	METROPOLITAN WTR DIST SOUTHN C		01/28/2013	SOUTHWEST SECURITIES INC,	XXX	213,028	200,000	224,554	213,382		(742)		(742)		212,640		388	388	5,833	07/01/2014
3128PWC89	FHLMC POOL #J1-6395		12/16/2013	Redemption	XXX	39,701	39,701	41,834	40,012		(311)		(311)		39,701				953	08/01/2021
3132GDW65	FHLMC POOL #Q0-0669		05/21/2013	Redemption	XXX	845,056	785,727	842,201	839,700		(8,711)		(8,711)		830,989		14,066	14,066	16,781	04/01/2041
3132GEFH8	FHLMC POOL #Q0-1068		12/16/2013	Redemption	XXX	150,977	150,977	165,886	152,684		(1,707)		(1,707)		150,977				4,097	05/01/2041
3132GETD2	FHLMC POOL #Q0-1448		12/16/2013	Redemption	XXX	148,904	148,904	161,226	150,545		(1,641)		(1,641)		148,904				2,703	06/01/2041
3132GF4F1	FHLMC POOL #Q0-2622		12/16/2013	Redemption	XXX	118,387	118,387	129,412	120,678		(2,290)		(2,290)		118,387				3,196	08/01/2041
3132GJAJ8	FHLMC POOL #Q0-3009		05/13/2013	Redemption	XXX	856,599	798,703	855,611	853,103		(5,408)		(5,408)		847,695		8,905	8,905	15,799	09/01/2041
3132GJJR1	FHLMC POOL #Q0-3272		01/31/2013	Redemption	XXX	511,104	467,370	503,518	502,292		579		579		502,871		8,233	8,233	4,602	09/01/2041
3132GUG24	FHLMC POOL #Q0-8917		12/16/2013	Redemption	XXX	1,389	1,389	1,399			0		0		1,389				8	06/01/2042
3132HNEB1	FHLMC POOL #Q1-1930		12/16/2013	Redemption	XXX	3,916	3,916	4,105	4,099		(183)		(183)		3,916				70	10/01/2042
3132J7W99	FHLMC POOL #Q1-6571		12/16/2013	Redemption	XXX	2,099	2,099	2,160			(1)		(1)		2,099				24	03/01/2043
31417C3V5	FNMA POOL #0AB6211		12/26/2013	Redemption	XXX	2,183	2,183	2,294			(2)		(2)		2,183				33	08/01/2042
31417DC35	FNMA POOL #0AB6389		12/26/2013	Redemption	XXX	5,285	5,285	5,541	5,416		(131)		(131)		5,285				88	10/01/2042
31417EHH7	FNMA POOL #0AB7431		12/26/2013	Redemption	XXX	2,481	2,481	2,588			(3)		(3)		2,481				32	12/01/2042
31419JSV1	FNMA POOL #0AE7731		12/26/2013	Redemption	XXX	30,187	30,187	32,560			(182)		(182)		30,187				330	11/01/2040
31419MC25	FNMA POOL #0AE9988		12/26/2013	Redemption	XXX	80,794	80,794	85,882	83,670		(2,876)		(2,876)		80,794				2,292	07/01/2026
3138AD4K8	FNMA POOL #0AI0825		05/21/2013	Redemption	XXX	164,787	152,026	162,596	162,183		(775)		(775)		161,408		3,379	3,379	3,516	09/01/2041
3138AJVV1	FNMA POOL #0AI5127		12/26/2013	Redemption	XXX	55,144	55,144	58,718	55,374		(230)		(230)		55,144				1,134	09/01/2026
3138ALLZ8	FNMA POOL #0AI6643		12/26/2013	Redemption	XXX	52,817	52,817	56,407			(348)		(348)		52,817				544	08/01/2041
3138ASCZ3	FNMA POOL #0AJ0987		12/26/2013	Redemption	XXX	58,813	58,813	62,030	58,992		(178)		(178)		58,813				1,211	09/01/2026
3138AUP43	FNMA POOL #0AJ3142		12/26/2013	Redemption	XXX	24,385	24,385	26,015			(140)		(140)		24,385				294	10/01/2041
3138E0RS0	FNMA POOL #0AJ7696		12/26/2013	Redemption	XXX	27,002	27,002	29,124			(131)		(131)		27,002				292	12/01/2041
3138LUQS7	FNMA POOL #0AO4064		12/26/2013	Redemption	XXX	19,110	19,110	20,383	19,639		(530)		(530)		19,110				314	06/01/2042
3138LVXA6	FNMA POOL #0AO5172		12/26/2013	Redemption	XXX	5,817	5,817	6,152			(22)		(22)		5,817				59	06/01/2022
3138M0DJ6	FNMA POOL #0AO8204		12/26/2013	Redemption	XXX	5,154	5,154	5,497	5,461		(307)		(307)		5,154				89	06/01/2042
3138MCRK2	FNMA POOL #0AP8589		12/26/2013	Redemption	XXX	1,409	1,409	1,480	1,411		(2)		(2)		1,409				23	11/01/2042
3138MGDD4	FNMA POOL #0AQ0999		12/26/2013	Redemption	XXX	9,262	9,262	9,816			(22)		(22)		9,262				158	10/01/2042
3138MGNW1	FNMA POOL #0AQ1304		12/26/2013	Redemption	XXX	4,011	4,011	4,196	4,130		(119)		(119)		4,011				47	10/01/2042
3138MR6E6	FNMA POOL #0AQ9868		12/26/2013	Redemption	XXX	985	985	1,018			(1)		(1)		985				14	01/01/2043
3138NXL54	FNMA POOL #0AR1247		12/26/2013	Redemption	XXX	2,045	2,045	2,146			(2)		(2)		2,045				31	01/01/2043
3138NXNF0	FNMA POOL #0AR1289		12/26/2013	Redemption	XXX	2,637	2,637	2,773			(3)		(3)		2,637				37	12/01/2042
3138W03B3	FNMA POOL #0AR3493		12/26/2013	Redemption	XXX	10,464	10,464	10,820			(19)		(19)		10,464				141	01/01/2043
3138WVCN9	FNMA POOL #0AT7276		12/26/2013	Redemption	XXX	1,870	1,870	1,950			0		0		1,870				12	09/01/2043
3138X4R44	FNMA POOL #0AU5006		12/26/2013	Redemption	XXX	105	105	107							105				0	10/01/2043
3138X5MS3	FNMA POOL #0AU5768		12/26/2013	Redemption	XXX	4,203	4,203	4,242			(1)		(1)		4,203				24	09/01/2043
31417Y7F8	FNMA POOL #0MA0893		12/26/2013	Redemption	XXX	56,221	56,221	59,296	56,493		(272)		(272)		56,221				1,085	10/01/2021
31418AAF5	FNMA POOL #0MA0905		12/26/2013	Redemption	XXX	125,253	125,253	130,693	125,736		(483)		(483)		125,253				2,250	10/01/2021
31418AFD5	FNMA POOL #0MA1063		12/26/2013	Redemption	XXX	29,935	29,935	31,530	31,251		(1,317)		(1,317)		29,935				469	05/01/2022
31418AH76	FNMA POOL #0MA1153		12/26/2013	Redemption	XXX	19,715	19,715	20,707			(85)		(85)		19,715				159	07/01/2022
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						9,994,867	9,806,484	10,121,975	9,817,559		(37,336)		(37,336)		9,980,830		14,037	14,037	115,670	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
942683AF0	ACTAVIS INC		10/04/2013	JPMORGAN CHASE BK/RBS SEC	XXX	61,029	65,000	64,457	64,469		37		37		64,505		(3,476)	(3,476)	2,154	10/01/2022
020002AR2	ALLSTATE CORP/THE		06/07/2013	MILLENNIUM ADVISORS LLC,	XXX	136,377	130,000	142,419	137,074		(1,933)		(1,933)		135,141		1,235	1,235	5,363	08/15/2014
02209SAN3	ALTRIA GROUP INC		02/15/2013	GOLDMAN SACHS & CO, NY	XXX	155,202	160,000	159,821	159,827		2		2		159,829		(4,628)	(4,628)	2,432	08/09/2022
02209SAJ2	ALTRIA GROUP INC		11/26/2013	CREDIT SUISSE, NEW YORK (	XXX	17,032	13,000	16,990	16,447		(414)		(414)		16,033		999	999	1,960	08/06/2019
0258M0DE6	AMERICAN EXPRESS CREDIT CORP		12/02/2013	BARCLAYS CAPITAL INC, NEW	XXX	172,665	170,000	173,851	173,387		(841)		(841)		172,546		120	120	2,317	06/12/2015
039483BB7	ARCHER-DANIELS-MIDLAND CO		01/15/2013	CITIGROUP GBL MKTS/SALOMO	XXX	114,174	100,000	112,448	111,093		(50)		(50)		111,043		3,131	3,131	1,705	03/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
06051GEC9	BANK OF AMERICA CORP		11/12/2013	JPMORGAN SECURITIES INC,	XXX	90,535	80,000	83,365	82,934		(266)		(266)		82,667		7,868	7,868	6,175	07/01/2020
05531FAL7	BB&T CORPORATION		08/30/2013	STANDISH	XXX	39,355	40,000	39,927	39,932		8		8		39,940		(585)	(585)	668	08/15/2017
084664BP5	BERKSHIRE HATHAWAY FINANCE COR		08/06/2013	MERRILL LYNCH PIERCE FENN	XXX	150,280	150,000	149,644	149,832		75		75		149,907		373	373	670	01/10/2014
084670AU2	BERKSHIRE HATHAWAY INC		02/11/2013	Maturity	XXX	95,000	95,000	97,043	95,178		(178)		(178)		95,000				1,009	02/11/2013
084670AV0	BERKSHIRE HATHAWAY INC		01/29/2013	MERRILL LYNCH PROFESSIONA	XXX	147,284	140,000	147,755	144,911		(190)		(190)		144,721		2,564	2,564	2,116	02/11/2015
097023AV7	BOEING CO/THE		05/14/2013	RBC CAPITAL MARKETS LLC,	XXX	129,649	125,000	133,660	131,764		(2,116)		(2,116)		129,649				4,201	03/15/2014
10138MAH8	BOTTLING GROUP LLC		08/14/2013	BARCLAYS CAPITAL INC, NEW	XXX	172,261	165,000	187,920	176,595		(4,925)		(4,925)		171,670		590	590	9,269	03/15/2014
172967DY4	CITIGROUP INC		02/05/2013	CITIGROUP GBL MKTS/SALOMO	XXX	128,330	115,000	123,942	123,323		(196)		(196)		123,127		5,202	5,202	3,040	02/15/2017
172967EY3	CITIGROUP INC		08/06/2013	WELLS FARGO SECURITIES LL	XXX	158,132	150,000	161,681	156,908		(2,546)		(2,546)		154,362		3,770	3,770	9,483	08/12/2014
126408GL1	CSX CORP		03/15/2013	Maturity	XXX	100,000	100,000	106,324	100,955		(955)		(955)		100,000				2,875	03/15/2013
126650BZ2	CVS CAREMARK CORP		01/17/2013	NOMURA SECS, NEW YORK	XXX	157,802	160,000	159,778	159,778		1		1		159,779		(1,977)	(1,977)	660	12/01/2022
25746UAM1	DOMINION RESOURCES INC/VA		03/15/2013	Maturity	XXX	75,000	75,000	79,152	75,627		(627)		(627)		75,000				1,875	03/15/2013
36962G4G6	GENERAL ELECTRIC CAPITAL CORP		10/24/2013	WELLS FARGO SECURITIES LL	XXX	326,056	315,000	330,589	324,630		(4,043)		(4,043)		320,587		5,469	5,469	10,921	11/14/2014
36962G4C5	GENERAL ELECTRIC CAPITAL CORP		10/07/2013	JEFFERIES & CO (BONDS DIR	XXX	189,151	180,000	199,429	190,176		(3,164)		(3,164)		187,012		2,139	2,139	5,961	05/13/2014
24422ERZ4	JOHN DEERE CAPITAL CORP		04/12/2013	WELLS FARGO SECURITIES LL	XXX	50,159	50,000	49,947			4		4		49,951		207	207	88	01/22/2016
46625HHP8	JPMORGAN CHASE & CO		04/12/2013	CREDIT SUISSE, NEW YORK (	XXX	68,218	65,000	67,363	66,483		(208)		(208)		66,274		1,943	1,943	1,784	01/20/2015
806605AE1	MERCK & CO INC		05/15/2013	BNP PARIBAS SECS CP/FIXED	XXX	112,888	110,000	120,842	114,670		(1,964)		(1,964)		112,706		181	181	2,737	12/01/2013
59018YN56	MERRILL LYNCH & CO		03/21/2013	WELLS FARGO SECURITIES LL	XXX	122,512	122,000	110,265	121,046		712		712		121,757		755	755	3,147	04/25/2013
60871RAB6	MOLSON COORS BREWING CO		11/12/2013	STIFEL NICOLAUS	XXX	81,857	81,000	80,771	80,800		39		39		80,839		1,018	1,018	1,683	05/01/2017
61747YCK9	MORGAN STANLEY		10/22/2013	STIFEL NICOLAUS	XXX	155,249	150,000	149,822	149,891		46		46		149,937		5,312	5,312	5,863	11/20/2014
66989HAA6	NOVARTIS CAPITAL CORP		06/05/2013	MERRILL LYNCH PROFESSIONA	XXX	179,254	175,000	188,284	181,355		(2,526)		(2,526)		178,829		425	425	6,016	02/10/2014
717081DA8	PFIZER INC		08/14/2013	CITIGROUP GBL MKTS/SALOMO	XXX	176,982	165,000	187,853	180,019		(4,273)		(4,273)		175,746		1,237	1,237	8,190	03/15/2015
718172AB5	PHILIP MORRIS INTERNATIONAL IN		05/16/2013	Maturity	XXX	135,000	135,000	144,090	137,092		(2,092)		(2,092)		135,000				3,291	05/16/2013
74432QBJ3	PRUDENTIAL FINANCIAL INC		05/22/2013	MILLENNIUM ADVISORS LLC,	XXX	146,594	135,000	140,712	139,007		(579)		(579)		138,427		8,166	8,166	4,471	09/17/2015
828807CH8	SIMON PROPERY GROUP LP		01/28/2013	WELLS FARGO SECURITIES LL	XXX	179,172	170,000	169,606	169,688		2		2		169,690		9,482	9,482	2,380	01/30/2017
88732JAQ1	TIME WARNER CABLE INC		10/09/2013	J.P. MORGAN SECURITIES LL	XXX	133,188	130,000	148,541	138,856		(6,223)		(6,223)		132,633		555	555	12,542	02/14/2014
911312AL0	UNITED PARCEL SERVICE INC		06/05/2013	JEFFERIES & CO (BONDS DIR	XXX	180,098	175,000	187,898	181,582		(2,031)		(2,031)		179,552		546	546	4,320	04/01/2014
91159HGR5	US BANCORP		05/23/2013	US BANCORP INVESTMENTS IN	XXX	114,088	110,000	118,700	114,579		(1,364)		(1,364)		113,215		873	873	2,490	05/15/2014
91159HGW4	US BANCORP		04/12/2013	US BANCORP INVESTMENTS IN	XXX	175,462	175,000	178,819	176,062		(691)		(691)		175,372		91	91	1,196	06/14/2013
92343VAM6	VERIZON COMMUNICATIONS INC		03/14/2013	BARCLAYS CAPITAL INC, NEW	XXX	156,573	130,000	154,086	149,936		(756)		(756)		149,179		7,394	7,394	3,392	04/15/2018
92976GAE1	WACHOVIA BANK NA		02/06/2013	WELLS FARGO SECURITIES LL	XXX	124,064	110,000	119,704	116,481		(212)		(212)		116,269		7,794	7,794	2,498	03/15/2016
94106LAY5	WASTE MANAGEMENT INC		02/14/2013	DEUTSCHE BK SECS INC, NY	XXX	131,877	135,000	134,569	134,581		5		5		134,587		(2,709)	(2,709)	1,718	09/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
94973VAZ0	WELLPOINT INC		11/18/2013	WELLS FARGO SECURITIES LL	XXX	141,211	140,000	139,943	139,948		17		17		139,965		1,246	1,246	2,095	09/10/2015
94974BET3	WELLS FARGO & CO		10/07/2013	JP MORGAN CHASE BANK/HSBC	XXX	191,825	185,000	197,452	192,282		(2,502)		(2,502)		189,780		2,045	2,045	5,940	10/01/2014
78008TXA7	ROYAL BANK OF CANADA	I	03/07/2013	RBC CAPITAL MARKETS LLC,	XXX	203,170	200,000	199,924	199,953		5		5		199,958		3,212	3,212	1,063	10/30/2014
89114QAE8	TORONTO-DOMINION BANK	I	12/03/2013	RBC CAPITAL MARKETS LLC,	XXX	135,456	130,000	129,277	129,443		130		130		129,573		5,883	5,883	3,491	10/19/2016
89153UAB7	TOTAL CAPITAL CANADA LTD	I	09/27/2013	JP MORGAN CHASE BANK/HSBC	XXX	120,530	120,000	122,460	121,141		(798)		(798)		120,343		188	188	2,297	01/28/2014
22303QAL4	COVIDIEN INTL FINANCE SA	R	08/19/2013	MILLENNIUM ADVISORS LLC,	XXX	100,342	95,000	100,627	99,438		(339)		(339)		99,099		1,243	1,243	2,738	06/15/2020
767201AF3	RIO TINTO FINANCE USA LTD	R	06/14/2013	JPMORGAN SECURITIES INC,	XXX	128,408	120,000	142,730	131,821		(3,915)		(3,915)		127,906		503	503	6,802	05/01/2014
76720AAA4	RIO TINTO FINANCE USA PLC	F	09/04/2013	MILLENNIUM ADVISORS LLC,	XXX	35,031	35,000	35,246			(52)		(52)		35,194		(163)	(163)	185	03/20/2015
822582AQ5	SHELL INTERNATIONAL FIN	R	11/12/2013	STANDISH	XXX	208,734	200,000	212,602	208,491		(2,702)		(2,702)		205,790		2,944	2,944	4,814	06/28/2015
85771SAC0	STATOIL ASA	R	08/30/2013	STANDISH	XXX	153,890	150,000	158,028	155,734		(2,119)		(2,119)		153,615		275	275	3,806	10/15/2014
92857WAF7	VODAFONE GROUP PLC	R	02/11/2013	MERRILL LYNCH PROFESSIONA	XXX	51,912	50,000	54,241	51,918		(233)		(233)		51,685		227	227	396	12/16/2013
59022HMU3	MERRILL LYNCH MORTGAGE CKI1 A6		01/17/2013	JPMORGAN SECURITIES INC,	XXX	277,168	250,000	275,127	274,082		(28)		(28)		274,054		3,114	3,114	1,427	11/12/2037
02005ABC1	ALLY MASTER OWNER TRUST 1 A2		07/23/2013	NOMURA SECS, NEW YORK	XXX	261,808	260,000	264,936	264,371		(803)		(803)		263,567		(1,760)	(1,760)	3,432	01/15/2016
06052YAC3	BANK OF AMERICA AUTO TRUS 1 A3		04/12/2013	BAIRD, ROBERT W & CO INC,	XXX	55,198	55,000	54,998	54,998		0		0		54,998		199	199	145	06/15/2016
14313GAC1	CARMAX AUTO OWNER TRUST 1 A3		04/12/2013	BAIRD, ROBERT W & CO INC,	XXX	70,323	70,000	69,998	69,998		0		0		69,998		324	324	211	09/15/2016
12622XAC4	CHN EQUIPMENT TRUST A A3		04/12/2013	Redemption	XXX	103,493	103,415	103,807	103,723		(173)		(173)		103,551		(58)	(58)	320	05/16/2016
12622XAD2	CHN EQUIPMENT TRUST A A4		04/12/2013	NOMURA SECS, NEW YORK	XXX	173,347	170,000	174,934	174,153		(318)		(318)		173,836		(489)	(489)	1,175	10/17/2016
12616VAB8	CNH EQUIPMENT TRUST C A2		08/15/2013	Redemption	XXX	165,967	165,967	165,966	165,966		1		1		165,967		0	0	457	04/15/2015
12612AAD4	CNH EQUIPMENT TRUST C A4		05/15/2013	Redemption	XXX	118,432	118,432	121,476	120,523		(769)		(769)		119,754		(1,322)	(1,322)	1,267	08/17/2015
34529TAC1	FORD CREDIT AUTO LEASE TR B A3		12/16/2013	Redemption	XXX	234,749	234,749	234,720	234,733		16		16		234,749				1,710	10/15/2014
34529UAC8	FORD CREDIT AUTO OWNER TR A A3		04/12/2013	BAIRD, ROBERT W & CO INC,	XXX	165,696	165,000	164,994	164,995		0		0		164,996		700	700	470	08/15/2016
34528QBE3	FORD CREDIT FLOORPLAN 11-2 A1		09/16/2013	Call	XXX	175,000	175,000	174,969	174,978		22		22		175,000				1,733	09/15/2015
36161YAB0	GE EQUIPMENT 2012-1 CL A2		12/23/2013	Redemption	XXX	174,687	174,687	174,673	174,678		8		8		174,687				603	01/22/2015
36162CAB7	GE EQUIPMENT MIDTICKET LL 1 A2		06/22/2013	Redemption	XXX	167,592	167,592	167,572	167,580		12		12		167,592		0	0	278	05/22/2014
41283NAD3	HARLEY-DAVIDSON MOTORCYCL 1 A3		12/16/2013	Redemption	XXX	394,758	394,620	395,746	395,268		(500)		(500)		394,767		(9)	(9)	2,495	05/15/2016
43813UAC4	HONDA AUTO RECEIVABLES OW 1 A3		10/22/2013	CITIGROUP GBL MKTS/SALOMO	XXX	85,182	85,000	84,995	84,996		0		0		84,996		185	185	563	01/15/2016
47787BAC9	JOHN DEERE OWNER TRUST A A3		12/16/2013	Redemption	XXX	66,986	66,986	66,979	66,984		2		2		66,986				424	03/15/2016
65475HAD3	NISSAN AUTO LEASE TRUST A A3		08/27/2013	Redemption	XXX	150,018	150,000	150,803	150,648		(501)		(501)		150,147		(129)	(129)	804	08/15/2014
80282WAC4	SANTANDER DRIVE AUTO REC 3A3		12/16/2013	Redemption	XXX	78,667	78,557	78,653	64,809		(35)		(35)		78,556		112	112	743	04/15/2016
80283FAB2	SANTANDER DRIVE AUTO RECE 1 A2		12/16/2013	Redemption	XXX	87,062	87,062	87,056			3		3		87,062				285	02/16/2016
80283DAB7	SANTANDER DRIVE AUTO RECE 2 A2		12/16/2013	Redemption	XXX	37,167	37,167	37,164			1		1		37,167				105	03/15/2016
92867GAC7	VOLKSWAGEN AUTO LOAN 1 A3		04/12/2013	CITIGROUP GBL MKTS/SALOMO	XXX	251,328	250,000	249,997	249,998		0		0		249,998		1,330	1,330	691	08/22/2016
78447NAB2	SMART TRUST/AUSTRALIA 1US A2A	R	12/16/2013	Redemption	XXX	96,890	96,890	96,888			1		1		96,890				441	05/14/2015
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,900,570	9,632,124	10,011,045	9,554,619		(60,001)		(60,001)		9,814,706		85,864	85,864	196,058	XXX
8399997 Subtotal - Bonds - Part 4						33,201,462	32,631,131	33,480,706	32,639,116		(116,498)		(116,498)		33,063,178		138,284	138,284	361,945	XXX
8399998 Summary Item from Part 5 for Bonds						8,556,800	8,558,799	8,640,247			(15,192)		(15,192)		8,625,055		(68,256)	(68,256)	66,243	XXX
8399999 Subtotal - Bonds						41,758,261	41,189,929	42,120,953	32,639,116		(131,690)		(131,690)		41,688,233		70,028	70,028	428,188	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
002824100	ABBOTT LABORATORIES		04/05/2013	SJ LEVINSON & SONS LLC, J	450.000	31,226	XXX	29,435	29,475	(40)			(40)		29,435		1,791	1,791	63	XXX
00287Y109	ABBVIE INC		03/22/2013	GOLDMAN SACHS EXECUTION &	295.000	11,443	XXX	9,981							9,981		1,462	1,462	118	XXX
003830106	ABRAXAS PETROLEUM CORP		07/09/2013	INVESTMENT TECHNOLOGY GRO	4,230.000	9,517	XXX	15,508	9,264	6,244			6,244		15,508		(5,991)	(5,991)		XXX
00738A106	ADTRAN INC		03/22/2013	STIFEL NICOLAUS	140.000	2,736	XXX	2,083	2,736	(652)			(652)		2,083		652	652	13	XXX
007974108	ADVENT SOFTWARE INC		03/22/2013	STIFEL NICOLAUS	340.000	9,286	XXX	7,023	7,269	(246)			(246)		7,023		2,262	2,262		XXX
00130H105	AES CORP/THE		03/22/2013	GOLDMAN SACHS EXECUTION &	20.000	249	XXX	253							253		(5)	(5)		XXX
001084102	AGCO CORP		10/28/2013	CITATION GROUP/BCC CLRG,	65.000	4,095	XXX	3,305							3,305		790	790	13	XXX
011659109	ALASKA AIR GROUP INC		03/22/2013	STIFEL NICOLAUS	210.000	13,040	XXX	4,676	9,049	(4,373)			(4,373)		4,676		8,364	8,364		XXX
012653101	ALBEMARLE CORP		03/22/2013	STIFEL NICOLAUS	250.000	15,437	XXX	5,575	15,530	(9,955)			(9,955)		5,575		9,862	9,862	50	XXX
01741R102	ALLEGHENY TECHNOLOGIES INC		03/22/2013	STIFEL NICOLAUS	500.000	15,569	XXX	24,132	15,180	8,952			8,952		24,132		(8,564)	(8,564)		XXX
018581108	ALLIANCE DATA SYSTEMS CORP		03/22/2013	STIFEL NICOLAUS	40.000	6,271	XXX	2,292	5,790	(3,498)			(3,498)		2,292		3,979	3,979		XXX
021441100	ALTERA CORP		11/19/2013	FBR CAPITAL MARKETS & CO,	1,160.000	38,303	XXX	42,290	37,829	2,384			2,384		42,290		(3,988)	(3,988)	223	XXX
023135106	AMAZON.COM INC		03/22/2013	MERRILL LYNCH PIERCE FENN	50.000	12,646	XXX	9,520	12,544	(3,023)			(3,023)		9,520		3,125	3,125		XXX
025537101	AMERICAN ELECTRIC POWER CO INC		07/31/2013	CREDIT SUISSE, NEW YORK (	1,075.000	51,177	XXX	41,579	45,881	(4,302)			(4,302)		41,579		9,598	9,598	780	XXX
026874784	AMERICAN INTERNATIONAL GROUP I		03/22/2013	MERRILL LYNCH PIERCE FENN	390.000	14,812	XXX	12,675	13,767	(1,092)			(1,092)		12,675		2,137	2,137		XXX
03073E105	AMERISOURCEBERGEN CORP		09/16/2013	J P MORGAN SECURITIES INC	940.000	51,184	XXX	36,407	40,589	(4,183)			(4,183)		36,407		14,778	14,778	329	XXX
031162100	AMGEN INC		11/22/2013	GOLDMAN SACHS EXECUTION &	635.000	66,564	XXX	35,108	54,737	(19,629)			(19,629)		35,108		31,456	31,456	454	XXX
037598109	APOGEE ENTERPRISES INC		10/10/2013	CITIGROUP GBL MKTS INC, N	1,550.000	45,030	XXX	20,304	37,154	(16,849)			(16,849)		20,304		24,726	24,726	235	XXX
037833100	APPLE INC		12/16/2013	INVESTMENT TECHNOLOGY GRO	484.000	228,675	XXX	161,969	257,572	(95,602)			(95,602)		161,969		66,705	66,705	2,963	XXX
04269Q100	ARRIS GROUP INC		04/16/2013	KING (CL) & ASSOCIATES, A	2,522.000	37,839	XXX	25,311	37,679	(12,367)			(12,367)		25,311		12,528	12,528		XXX
052800109	AUTOLIV INC		03/22/2013	STIFEL NICOLAUS	200.000	13,674	XXX	9,816	13,478	(3,662)			(3,662)		9,816		3,858	3,858	64	XXX
05367P100	AVID TECHNOLOGY INC COM		04/23/2013	INSTINET CORP, NY	889.000	5,963	XXX	11,218	6,739	4,479			4,479		11,218		(5,255)	(5,255)		XXX
060505104	BANK OF AMERICA CORP		03/22/2013	GOLDMAN SACHS EXECUTION &	1,165.000	14,594	XXX	14,996							14,996		(403)	(403)		XXX
054937107	BB&T CORP		08/21/2013	GOLDMAN SACHS EXECUTION &	945.000	30,415	XXX	26,387	27,509	(1,122)			(1,122)		26,387		4,027	4,027	311	XXX
077454106	BELDEN		03/22/2013	STIFEL NICOLAUS	670.000	34,755	XXX	13,990	30,143	(16,154)			(16,154)		13,990		20,766	20,766		XXX
084423102	BERKLEY W R CORP COM		09/04/2013	STIFEL NICOLAUS	750.000	32,109	XXX	17,176	28,305	(11,129)			(11,129)		17,176		14,933	14,933	42	XXX
084670702	BERKSHIRE HATHAWAY INC		03/22/2013	GOLDMAN SACHS EXECUTION &	785.000	80,314	XXX	50,460	70,415	(19,955)			(19,955)		50,460		29,854	29,854		XXX
09061G101	BIOMARIN PHARMACEUTICAL COM		03/22/2013	STIFEL NICOLAUS	70.000	4,197	XXX	828	3,444	(2,616)			(2,616)		828		3,369	3,369		XXX
097793103	BONANZA CREEK ENERGY INC		03/22/2013	STIFEL NICOLAUS	210.000	8,006	XXX	6,195							6,195		1,811	1,811		XXX
110122108	BRISTOL-MYERS SQUIBB CO		11/05/2013	MERRILL LYNCH PIERCE FENN	1,090.000	50,520	XXX	40,860							40,860		9,660	9,660	487	XXX
111320107	BROADCOM CORP		05/13/2013	MORGAN STANLEY & CO INC,	2,390.000	79,073	XXX	81,987	79,372	2,615			2,615		81,987		(2,914)	(2,914)	263	XXX
127055101	CABOT CORP		03/22/2013	STIFEL NICOLAUS	330.000	11,345	XXX	5,049	13,131	(8,082)			(8,082)		5,049		6,296	6,296	66	XXX
12709P103	CABOT MICROELECTRONICS CORP		03/22/2013	STIFEL NICOLAUS	170.000	5,741	XXX	4,793	6,037	(1,244)			(1,244)		4,793		949	949		XXX
127097103	CABOT OIL & GAS CORP		03/22/2013	STIFEL NICOLAUS	330.000	22,456	XXX	4,290	16,414	(12,124)			(12,124)		4,290		18,166	18,166	7	XXX
13342B105	CAMERON INTERNATIONAL CORP		04/19/2013	GOLDMAN SACHS EXECUTION &	325.000	19,509	XXX	17,969	18,350	(381)			(381)		17,969		1,540	1,540		XXX
14040H105	CAPITAL ONE FINANCIAL CORP		03/22/2013	GOLDMAN SACHS EXECUTION &	525.000	28,365	XXX	23,667	30,413	(6,746)			(6,746)		23,667		4,698	4,698	26	XXX
14055X102	CAPITAL SOURCE INC		03/22/2013	STIFEL NICOLAUS	3,580.000	34,763	XXX	5,075	27,136	(22,061)			(22,061)		5,075		29,688	29,688		XXX

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
14149Y108	CARDINAL HEALTH INC		11/05/2013	MERRILL LYNCH PIERCE FENN	900.000	46,597	XXX	38,939	37,062	1,877			1,877		38,939		7,658	7,658	670	XXX
14170T101	CAREFUSION CORP		07/02/2013	J P MORGAN SECURITIES INC	1,485.000	53,969	XXX	37,702	42,441	(4,739)			(4,739)		37,702		16,266	16,266		XXX
142339100	CARLISLE COS INC		03/22/2013	STIFEL NICOLAUS	90.000	6,135	XXX	1,863	5,288	(3,425)			(3,425)		1,863		4,272	4,272	18	XXX
144577103	CARRIZO OIL & GAS INC		03/22/2013	STIFEL NICOLAUS	950.000	24,825	XXX	31,139	19,874	11,265			11,265		31,139		(6,314)	(6,314)		XXX
124857202	CBS CORP		10/09/2013	J P MORGAN SECURITIES INC	1,515.000	68,821	XXX	33,553	57,646	(24,093)			(24,093)		33,553		35,268	35,268	265	XXX
150870103	CELANESE CORP		03/22/2013	STIFEL NICOLAUS	110.000	4,743	XXX	4,185	4,898	(713)			(713)		4,185		558	558	8	XXX
151020104	CELGENE CORP		04/23/2013	CITIGROUP GBL MKTS INC, N	1,225.000	129,331	XXX	68,514	96,126	(27,612)			(27,612)		68,514		60,816	60,816		XXX
808513105	CHARLES SCHWAB CORP/THE		08/20/2013	J P MORGAN SECURITIES INC	3,450.000	69,686	XXX	47,548	49,542	(1,994)			(1,994)		47,548		22,138	22,138	438	XXX
168615102	CHICO'S FAS INC		03/22/2013	STIFEL NICOLAUS	1,670.000	29,875	XXX	6,981	30,828	(23,848)			(23,848)		6,981		22,894	22,894		XXX
125509109	CIGNA CORPORATION COM		11/15/2013	GOLDMAN SACHS EXECUTION &	705.000	49,193	XXX	31,659	37,689	(6,030)			(6,030)		31,659		17,534	17,534	19	XXX
17275R102	CISCO SYSTEMS INC		07/19/2013	MERRILL LYNCH PIERCE FENN	6,155.000	139,405	XXX	112,506	120,940	(8,434)			(8,434)		112,506		26,899	26,899	1,001	XXX
172967424	CITIGROUP INC		04/03/2013	GOLDMAN SACHS EXECUTION &	3,655.000	162,398	XXX	122,319	144,592	(22,273)			(22,273)		122,319		40,080	40,080	37	XXX
177376100	CITRIX SYSTEMS INC		10/22/2013	LIQUIDNET INC, BROOKLYN	1,000.000	59,581	XXX	65,852	65,620	232			232		65,852		(6,271)	(6,271)		XXX
184496107	CLEAN HARBORS INC		02/04/2013	LIQUIDNET INC, BROOKLYN	300.000	16,718	XXX	4,050	16,503	(12,453)			(12,453)		4,050		12,668	12,668		XXX
19239V302	COGENT COMMUNICATIONS GROUP		12/20/2013	STIFFEL NICOLAUS	980.000	26,149	XXX	8,144	23,939	(15,795)			(15,795)		8,144		18,005	18,005	10	XXX
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		11/05/2013	CREDIT SUISSE, NEW YORK (	1,460.000	105,989	XXX	94,482	107,868	(13,386)			(13,386)		94,482		11,507	11,507		XXX
20030N101	COMCAST CORP		03/22/2013	GOLDMAN SACHS & CO, NY	2,460.000	98,892	XXX	56,053	91,906	(35,852)			(35,852)		56,053		42,838	42,838	323	XXX
20564W105	COMSCORE INC COM		10/25/2013	INVESTMENT TECHNOLOGY GRO	600.000	15,112	XXX	6,621	8,268	(1,647)			(1,647)		6,621		8,491	8,491		XXX
20854P109	CONSOL ENERGY INC		03/22/2013	STIFEL NICOLAUS	200.000	6,708	XXX	10,079	6,420	3,659			3,659		10,079		(3,371)	(3,371)		XXX
210313102	CONSTANT CONTACT INC		05/20/2013	CANTOR FITZGERALD & CO IN	770.000	10,926	XXX	14,442	10,942	3,500			3,500		14,442		(3,515)	(3,515)		XXX
21036P108	CONSTELLATION BRANDS INC		07/19/2013	CREDIT SUISSE, NEW YORK (	985.000	46,079	XXX	27,995	34,859	(6,864)			(6,864)		27,995		18,084	18,084		XXX
212015101	CONTINENTAL RESOURCES INC		03/22/2013	STIFEL NICOLAUS	230.000	19,696	XXX	4,763	16,903	(12,139)			(12,139)		4,763		14,933	14,933		XXX
22160K105	COSTCO WHOLESALE CORP		09/06/2013	BARCLAYS CAPITAL LE, JERS	290.000	31,495	XXX	28,492	28,632	(139)			(139)		28,492		3,003	3,003	145	XXX
222816100	COVANCE INC		07/03/2013	STIFEL NICOLAUS	40.000	3,041	XXX	1,941	2,311	(370)			(370)		1,941		1,100	1,100		XXX
228368106	CROWN HOLDINGS		07/30/2013	LIQUIDNET INC, BROOKLYN	2,500.000	102,016	XXX	45,914	92,025	(46,111)			(46,111)		45,914		56,102	56,102		XXX
126650100	CVS CAREMARK CORP		03/22/2013	GOLDMAN SACHS EXECUTION &	460.000	25,341	XXX	16,045	22,241	(6,196)			(6,196)		16,045		9,296	9,296	104	XXX
232572107	CYMER INC		05/31/2013	STIFEL NICOLAUS	600.000	51,093	XXX	13,146	54,258	(41,112)			(41,112)		13,146		37,947	37,947		XXX
232806109	CYPRESS SEMICONDUCTOR CORP		03/22/2013	STIFEL NICOLAUS	1,290.000	14,350	XXX	21,141	13,984	7,157			7,157		21,141		(6,791)	(6,791)	142	XXX
235851102	DANAHER CORP		04/17/2013	LIQUIDNET INC, BROOKLYN	720.000	43,915	XXX	38,410	40,248	(1,838)			(1,838)		38,410		5,505	5,505		XXX
252131107	DEXCOM INC		12/24/2013	WILLIAM BLAIR & CO, CHICA	2,310.000	46,558	XXX	6,376	31,393	(25,017)			(25,017)		6,376		40,182	40,182		XXX
23335C101	DIGITAL THEATER SYSTEMS INCORPORATION		03/22/2013	STIFEL NICOLAUS	680.000	11,625	XXX	12,140	11,356	784			784		12,140		(515)	(515)		XXX
254709108	DISCOVER FINANCIAL SERVICES		03/22/2013	GOLDMAN SACHS EXECUTION &	425.000	19,115	XXX	4,050	16,384	(12,334)			(12,334)		4,050		15,064	15,064	60	XXX
256746108	DOLLAR TREE INC		03/15/2013	WEDBUSH MORGAN SECS INC,	620.000	26,189	XXX	5,896	25,147	(19,251)			(19,251)		5,896		20,293	20,293		XXX
260003108	DOVER CORP		03/22/2013	GOLDMAN SACHS EXECUTION &	245.000	17,783	XXX	14,812	16,099	(1,287)			(1,287)		14,812		2,971	2,971	11	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
262037104	DRIL-QUIP INC		07/03/2013	INVESTMENT TECHNOLOGY GRO	330.000	28,950	XXX	6,768	24,107	(17,338)			(17,338)		6,768		22,181	22,181		XXX
26969P108	EAGLE MATERIALS INC		03/22/2013	STIFEL NICOLAUS	430.000	29,484	XXX	12,055	25,155	(13,100)			(13,100)		12,055		17,429	17,429	43	XXX
278642103	EBAY INC		08/05/2013	GOLDMAN SACHS EXECUTION &	1,480.000	78,746	XXX	48,842	75,477	(26,635)			(26,635)		48,842		29,904	29,904		XXX
278865100	ECOLAB INC		09/06/2013	INVESTMENT TECHNOLOGY GRO	60.000	5,565	XXX	4,425							4,425		1,140	1,140	31	XXX
281020107	EDISON INTL COM		05/14/2013	BERNSTEIN SANFORD C & CO,	925.000	46,269	XXX	28,848	41,801	(12,953)			(12,953)		28,848		17,421	17,421	528	XXX
285512109	ELECTRONIC ARTS INC		05/03/2013	CITATION GROUP/BCC CLRG,	3,140.000	55,427	XXX	46,713	45,593	1,120			1,120		46,713		8,715	8,715		XXX
268648102	EMC CORP/MASSACHUSETTS		12/09/2013	MERRILL LYNCH PIERCE FENN	3,390.000	80,515	XXX	86,491	85,767	724			724		86,491		(5,976)	(5,976)	364	XXX
292562105	ENCORE WIRE CORP		04/23/2013	INSTINET CORP, NY	340.000	11,141	XXX	7,785	10,305	(2,520)			(2,520)		7,785		3,356	3,356	12	XXX
26875P101	EOG RESOURCES INC		09/25/2013	J P MORGAN SECURITIES INC	525.000	72,603	XXX	46,635	63,415	(16,780)			(16,780)		46,635		25,969	25,969	172	XXX
26884L109	EQT CORP		01/09/2013	CITATION GROUP/BCC CLRG,	260.000	15,399	XXX	13,097	15,335	(2,238)			(2,238)		13,097		2,302	2,302		XXX
30219G108	EXPRESS SCRIPTS HOLDING CO		03/22/2013	GOLDMAN SACHS EXECUTION &	375.000	21,696	XXX	20,111	20,250	(139)			(139)		20,111		1,585	1,585		XXX
30231G102	EXXON MOBIL CORP		03/22/2013	GOLDMAN SACHS EXECUTION &	800.000	71,202	XXX	53,052	69,240	(16,188)			(16,188)		53,052		18,150	18,150	45	XXX
303726103	FAIRCHILD SEMICONDUCTOR INTL		03/22/2013	STIFEL NICOLAUS	1,110.000	15,361	XXX	5,428	15,984	(10,556)			(10,556)		5,428		9,933	9,933		XXX
31620R105	FIDELITY NATIONAL FINANCIAL IN		09/19/2013	UBS SECURITIES LLC, STAMF	1,450.000	36,432	XXX	25,060	34,148	(9,087)			(9,087)		25,060		11,372	11,372	522	XXX
316773100	FIFTH THIRD BANCORP		03/22/2013	GOLDMAN SACHS EXECUTION &	1,505.000	24,492	XXX	17,637	22,876	(5,239)			(5,239)		17,637		6,854	6,854	151	XXX
302491303	FMC CORP		03/22/2013	MERRILL LYNCH PIERCE FENN	380.000	21,823	XXX	3,361	22,238	(18,877)			(18,877)		3,361		18,462	18,462	51	XXX
364730101	GANNETT CO INC		03/22/2013	GOLDMAN SACHS EXECUTION &	585.000	12,667	XXX	8,826	10,536	(1,709)			(1,709)		8,826		3,840	3,840	117	XXX
369604103	GENERAL ELECTRIC CO		07/15/2013	CREDIT SUISSE, NEW YORK (	9,255.000	211,644	XXX	140,251	194,262	(54,011)			(54,011)		140,251		71,392	71,392	3,240	XXX
37940X102	GLOBAL CROSSING		03/22/2013	STIFEL NICOLAUS	120.000	5,763	XXX	3,935	5,436	(1,501)			(1,501)		3,935		1,829	1,829	2	XXX
38141G104	GOLDMAN SACHS GROUP INC/THE		03/22/2013	GOLDMAN SACHS EXECUTION &	300.000	44,821	XXX	37,308	38,268	(960)			(960)		37,308		7,513	7,513		XXX
38259P508	GOOGLE INC		03/22/2013	MERRILL LYNCH PIERCE FENN	45.000	36,574	XXX	25,917	31,832	(5,915)			(5,915)		25,917		10,658	10,658		XXX
39304D102	GREEN DOT CORP		03/22/2013	STIFEL NICOLAUS	470.000	7,358	XXX	14,166	5,734	8,432			8,432		14,166		(6,808)	(6,808)		XXX
406216101	HALLIBURTON CO		12/05/2013	PULSE TRADING LLC, BOSTON	4,275.000	181,728	XXX	159,500	148,300	11,200			11,200		159,500		22,229	22,229	784	XXX
410345102	HANESBRANDS INC		11/13/2013	INSTINET CORP, NY	870.000	48,598	XXX	24,103	31,163	(7,060)			(7,060)		24,103		24,494	24,494	242	XXX
413086109	HARMAN INTL INDS INC NEW COM		03/22/2013	STIFEL NICOLAUS	260.000	11,460	XXX	4,875	11,606	(6,731)			(6,731)		4,875		6,585	6,585	39	XXX
413875105	HARRIS CORP DEL COM		03/12/2013	CREDIT SUISSE, NEW YORK (	925.000	42,703	XXX	31,189	45,288	(14,099)			(14,099)		31,189		11,514	11,514	128	XXX
415864107	HARSCO CORP		03/22/2013	STIFEL NICOLAUS	550.000	13,520	XXX	13,087	12,925	162			162		13,087		433	433	113	XXX
404132102	HCC INSURANCE HOLDINGS INC		03/22/2013	STIFEL NICOLAUS	250.000	10,306	XXX	6,935	9,303	(2,367)			(2,367)		6,935		3,371	3,371	41	XXX
427866108	HERSHEY CO/THE		04/08/2013	INSTINET CORP, NY	360.000	30,436	XXX	20,365	25,999	(5,634)			(5,634)		20,365		10,071	10,071	100	XXX
42983D104	HIGHER ONE HOLDINGS INC		02/15/2013	KEEFE BRUYETTE AND WOODS,	470.000	4,914	XXX	5,710	4,954	756			756		5,710		(796)	(796)		XXX
437076102	HOME DEPOT INC		03/22/2013	CREDIT SUISSE, NEW YORK (	500.000	34,094	XXX	19,415	30,925	(11,510)			(11,510)		19,415		14,680	14,680		XXX
438516106	HONEYWELL INTERNATIONAL INC		03/22/2013	GOLDMAN SACHS EXECUTION &	465.000	32,445	XXX	26,627	29,514	(2,886)			(2,886)		26,627		5,818	5,818	58	XXX
440694305	HORSEHEAD HOLDING CORP		03/22/2013	STIFEL NICOLAUS	660.000	7,319	XXX	7,129	6,739	390			390		7,129		191	191		XXX
443320106	HUB GROUP INC CL A		03/22/2013	STIFEL NICOLAUS	390.000	15,149	XXX	8,742	13,104	(4,362)			(4,362)		8,742		6,407	6,407		XXX
443510201	HUBBELL INC		03/22/2013	STIFEL NICOLAUS	80.000	7,700	XXX	2,614	6,770	(4,156)			(4,156)		2,614		5,085	5,085	36	XXX

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
444859102	HUMANA INC COM		09/24/2013	SJ LEVINSON & SONS LLC, J	535.000	43,223	XXX	27,550	36,717	(9,167)			(9,167)		27,550		15,673	15,673	265	XXX
44919P508	IAC/INTERACTIVECORP		12/31/2013	GOLDMAN SACHS EXECUTION &	625.000	33,270	XXX	28,567	29,526	(959)			(959)		28,567		4,703	4,703	203	XXX
452327109	ILLUMINA INC		03/22/2013	STIFEL NICOLAUS	210.000	11,158	XXX	14,347	11,674	2,673			2,673		14,347		(3,188)	(3,188)		XXX
45784P101	INSULET CORP		11/20/2013	INSTINET CORP, NY	1,860.000	49,800	XXX	14,359	39,469	(25,110)			(25,110)		14,359		35,441	35,441		XXX
458118106	INTEGRATED DEVICE TECH INC		03/22/2013	STIFEL NICOLAUS	840.000	6,100	XXX	4,712	6,132	(1,420)			(1,420)		4,712		1,387	1,387		XXX
45884X103	INTERMUNE INC		03/22/2013	STIFEL NICOLAUS	610.000	5,689	XXX	6,885	5,911	974			974		6,885		(1,196)	(1,196)		XXX
460146103	INTERNATIONAL PAPER CO		10/04/2013	LIQUIDNET INC, BROOKLYN	1,910.000	85,052	XXX	65,962	76,094	(10,133)			(10,133)		65,962		19,090	19,090	1,312	XXX
460254105	INTL RECTIFIER CORP		03/22/2013	STIFEL NICOLAUS	450.000	9,455	XXX	6,075	7,979	(1,904)			(1,904)		6,075		3,380	3,380		XXX
46118H104	INTRALINKS HOLDINGS INC		03/22/2013	STIFEL NICOLAUS	340.000	2,150	XXX	1,750	2,098	(347)			(347)		1,750		400	400		XXX
465741106	ITRON INC		03/22/2013	STIFEL NICOLAUS	270.000	12,298	XXX	11,571	12,029	(458)			(458)		11,571		727	727		XXX
466313103	JABIL CIRCUITT INC		03/22/2013	STIFEL NICOLAUS	530.000	9,707	XXX	3,578	10,224	(6,646)			(6,646)		3,578		6,129	6,129	29	XXX
469814107	JACOBS ENGINEERINGS GROUP INC		03/22/2013	STIFEL NICOLAUS	120.000	6,476	XXX	1,043	5,108	(4,066)			(4,066)		1,043		5,434	5,434		XXX
472319102	JEFFERIES GROUP INC		03/01/2013	MERGER WITH LEUCADIA	2,280.000	28,748	XXX	28,748	42,340	(13,592)			(13,592)		28,748					XXX
477143101	JETBLUE AIRWAYS CORP		03/22/2013	STIFEL NICOLAUS	1,230.000	8,434	XXX	7,131	7,036	95			95		7,131		1,304	1,304		XXX
478160104	JOHNSON & JOHNSON		03/22/2013	GOLDMAN SACHS EXECUTION &	670.000	53,346	XXX	42,280	46,967	(4,687)			(4,687)		42,280		11,066	11,066	347	XXX
46625H100	JPMORGAN CHASE & CO		05/03/2013	STIFEL NICOLAUS	2,150.000	104,205	XXX	68,305	94,533	(26,228)			(26,228)		68,305		35,900	35,900	785	XXX
48273U102	K12 INC		09/20/2013	INSTINET CORP, NY	2,060.000	54,586	XXX	43,594	42,106	1,487			1,487		43,594		10,992	10,992		XXX
485170302	KANSAS CITY SOUTHERN COM NEW		03/22/2013	GOLDMAN SACHS & CO, NY	390.000	39,830	XXX	6,061	32,557	(26,496)			(26,496)		6,061		33,769	33,769		XXX
48238T109	KAR AUCTION SERVICES INC		03/22/2013	STIFEL NICOLAUS	440.000	8,694	XXX	7,700	8,906	(1,206)			(1,206)		7,700		994	994		XXX
48242W106	KBR INC		07/09/2013	DEUTSCHE BK SECS INC, NY	190.000	6,031	XXX	5,570							5,570		461	461		XXX
497217109	KIOR INC		03/22/2013	STIFEL NICOLAUS	1,130.000	5,865	XXX	7,759	7,243	515			515		7,759		(1,894)	(1,894)		XXX
497266106	KIRBY CORP		03/22/2013	STIFEL NICOLAUS	90.000	6,884	XXX	1,550	5,570	(4,020)			(4,020)		1,550		5,334	5,334		XXX
500255104	KOHL'S CORP		05/07/2013	RBC CAPITAL MARKETS LLC,	1,375.000	62,682	XXX	70,161	59,098	11,063			11,063		70,161		(7,479)	(7,479)	233	XXX
50076Q106	KRAFT FOODS GROUP INC		09/13/2013	DEUTSCHE BK SECS INC, NY	1,778.000	93,420	XXX	73,990	80,846	(6,855)			(6,855)		73,990		19,430	19,430	2,102	XXX
515098101	LANDSTAR SYSTEM		07/03/2013	STIFEL NICOLAUS	540.000	28,951	XXX	13,450	28,328	(14,878)			(14,878)		13,450		15,501	15,501		XXX
517834107	LAS VEGAS SANDS CORP		03/22/2013	MERRILL LYNCH PIERCE FENN	180.000	9,711	XXX	9,630	8,309	1,321			1,321		9,630		81	81		XXX
521865204	LEAR CORP		03/22/2013	GOLDMAN SACHS EXECUTION &	380.000	20,876	XXX	18,807	17,799	1,008			1,008		18,807		2,068	2,068	18	XXX
526107107	LENNOX INTERNATIONAL INC		03/22/2013	STIFEL NICOLAUS	460.000	29,308	XXX	17,365	24,159	(6,795)			(6,795)		17,365		11,943	11,943		XXX
527288104	LEUCADIA NATIONAL CORP		03/22/2013	STIFEL NICOLAUS	580.800	15,489	XXX	9,041							9,041		6,448	6,448		XXX
531229102	LIBERTY MEDIA CORP		03/22/2013	GOLDMAN SACHS EXECUTION &	240.000	26,444	XXX	13,839							13,839		12,604	12,604		XXX
530322106	LIBERTY MEDIA CORP - LIBERTY		01/14/2013	FOR LIBERTY MEDIA AND STA	776.000	50,598	XXX	50,572	90,024	(39,452)			(39,452)		50,572		26	26		XXX
548661107	LOWE'S COS INC		04/25/2013	GOLDMAN SACHS & CO, NY	2,900.000	110,377	XXX	70,660	103,008	(32,348)			(32,348)		70,660		39,717	39,717	738	XXX
50212V100	LPL FINANCIAL HOLDINGS INC		03/22/2013	STIFEL NICOLAUS	200.000	6,496	XXX	5,555	5,632	(77)			(77)		5,555		941	941	3	XXX
55973B102	MAGNUM HUNTER RESOURCES CORP		04/17/2013	STIFEL NICOLAUS	8,190.000	25,378	XXX	37,230	32,678	4,552			4,552		37,230		(11,852)	(11,852)		XXX
560879108	MAKO SURGICAL CORP		11/07/2013	COWEN AND COMPANY LLC, NE	3,090.000	74,065	XXX	44,373	39,707	4,666			4,666		44,373		29,693	29,693		XXX
571748102	MARSH & MCLENNAN COS INC		09/30/2013	J P MORGAN SECURITIES INC	815.000	34,186	XXX	23,675	28,093	(4,418)			(4,418)		23,675		10,511	10,511	459	XXX
573284106	MARTIN MARIETTA MATERIALS INC		03/22/2013	STIFEL NICOLAUS	100.000	10,314	XXX	8,431	9,428	(997)			(997)		8,431		1,883	1,883		XXX
57772K101	MAXIM INTEGRATED PRODUCTS		03/22/2013	STIFEL NICOLAUS	550.000	17,532	XXX	6,281	16,170	(9,889)			(9,889)		6,281		11,251	11,251	132	XXX
58155Q103	MCKESSON CORP		10/08/2013	J P MORGAN SECURITIES INC	545.000	63,770	XXX	21,915	52,843	(30,928)			(30,928)		21,915		41,855	41,855	225	XXX
58502B106	MEDNAX INC COM		03/22/2013	STIFEL NICOLAUS	180.000	15,738	XXX	5,706	14,314	(8,608)			(8,608)		5,706		10,032	10,032		XXX

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552715104	MEMC ELECTRONIC MATERIALS INC		06/03/2013	MERGER WITH SUNEDISON	3,020.000	15,112	XXX	32,216	9,694	22,522			22,522		32,216		(17,105)	(17,105)		XXX
58933Y105	MERCK & CO INC		10/22/2013	BARCLAYS CAPITAL LE, JERS	2,960.000	135,845	XXX	130,652	121,182	9,470			9,470		130,652		5,193	5,193	4,661	XXX
59001K100	MERITOR INC		03/22/2013	STIFEL NICOLAUS	1,530.000	7,399	XXX	26,247	7,237	19,010			19,010		26,247		(18,848)	(18,848)		XXX
59156R108	METLIFE INC		04/03/2013	SJ LEVINSON & SONS LLC, J	2,030.000	76,894	XXX	83,987	66,868	17,119			17,119		83,987		(7,093)	(7,093)	133	XXX
591708102	METROPCS COMMUNICATION		05/01/2013	STOCK/CASH MERGER WITH T-	1,320.000	12,194	XXX	14,370	20,421	(6,272)			(6,272)		14,370		(2,176)	(2,176)		XXX
595137100	MICROSEMI CORP		03/22/2013	STIFEL NICOLAUS	410.000	9,009	XXX	5,182	8,626	(3,444)			(3,444)		5,182		3,826	3,826		XXX
594918104	MICROSOFT CORP		09/20/2013	MERRILL LYNCH PIERCE FENN	5,955.000	168,589	XXX	165,271	159,058	6,213			6,213		165,271		3,318	3,318	937	XXX
609207105	MONDELEZ INTERNATIONAL INC		04/08/2013	PULSE TRADING LLC, BOSTON	2,090.000	61,477	XXX	53,918	53,197	721			721		53,918		7,558	7,558	272	XXX
609839105	MONOLITHIC PWR SYS INC		10/23/2013	STIFEL NICOLAUS	1,170.000	28,478	XXX	20,184	26,068	(5,883)			(5,883)		20,184		8,294	8,294		XXX
61166W101	MONSANTO CO		03/22/2013	MERRILL LYNCH PIERCE FENN	160.000	16,222	XXX	13,843	15,144	(1,301)			(1,301)		13,843		2,378	2,378	60	XXX
611742107	MONSTER WORLDWIDE INC		02/07/2013	MERRILL LYNCH PIERCE FENN	2,630.000	14,239	XXX	31,159	14,781	16,378			16,378		31,159		(16,920)	(16,920)		XXX
615369105	MOODY'S CORP		02/06/2013	CREDIT SUISSE, NEW YORK (	500.000	23,384	XXX	13,417	25,160	(11,743)			(11,743)		13,417		9,967	9,967		XXX
55345K103	MRC GLOBAL INC		03/22/2013	STIFEL NICOLAUS	630.000	19,923	XXX	13,230	17,501	(4,271)			(4,271)		13,230		6,693	6,693		XXX
62855J104	MYRIAD GENETICS INC		03/22/2013	STIFEL NICOLAUS	170.000	4,335	XXX	3,980	4,633	(652)			(652)		3,980		355	355		XXX
63009F105	NANOSPHERE INC COM		11/14/2013	DEUTSCHE BK SECS INC, NY	5,810.000	12,624	XXX	23,454	16,733	6,721			6,721		23,454		(10,830)	(10,830)		XXX
637071101	NATIONAL OILWELL VARCO INC		03/22/2013	MERRILL LYNCH PIERCE FENN	190.000	12,972	XXX	14,260	12,987	1,273			1,273		14,260		(1,288)	(1,288)		XXX
62913F201	NII HOLDINGS INC		03/22/2013	STIFEL NICOLAUS	4,990.000	22,375	XXX	51,359	35,579	15,780			15,780		51,359		(28,984)	(28,984)		XXX
654106103	NIKE INC		09/16/2013	MKM PARTNERS LLC, GREENWI	1,220.000	78,724	XXX	63,346	62,952	394			394		63,346		15,378	15,378	433	XXX
666807102	NORTHROP GRUMMAN CORP		02/19/2013	SJ LEVINSON & SONS LLC, J	630.000	41,870	XXX	32,083	42,575	(10,493)			(10,493)		32,083		9,787	9,787		XXX
67066G104	NVIDIA CORP		06/27/2013	CREDIT SUISSE, NEW YORK (	2,455.000	32,547	XXX	29,402	30,098	(696)			(696)		29,402		3,145	3,145	95	XXX
674599105	OCCIDENTAL PETE CORP COM		12/04/2013	MERRILL LYNCH PIERCE FENN	1,605.000	136,348	XXX	140,932	122,959	17,973			17,973		140,932		(4,584)	(4,584)	1,494	XXX
681904108	OMNICARE INC		03/22/2013	GOLDMAN SACHS EXECUTION &	485.000	19,128	XXX	15,196	17,509	(2,312)			(2,312)		15,196		3,932	3,932		XXX
681919106	OMNICOM GROUP		10/25/2013	CREDIT SUISSE, NEW YORK (	900.000	55,717	XXX	26,573	44,964	(18,391)			(18,391)		26,573		29,144	29,144	459	XXX
682189105	ON SEMICONDUCTOR CORP		03/22/2013	STIFEL NICOLAUS	2,770.000	22,469	XXX	20,197	19,529	669			669		20,197		2,272	2,272		XXX
68389X105	ORACLE CORP		06/26/2013	CREDIT SUISSE, NEW YORK (	5,510.000	169,450	XXX	181,939	183,593	(1,654)			(1,654)		181,939		(12,489)	(12,489)		XXX
685564106	ORBITAL SCIENCES CORP		10/25/2013	CITIGROUP GBL MKTS INC, N	920.000	17,316	XXX	11,546	12,668	(1,122)			(1,122)		11,546		5,770	5,770		XXX
690742101	OWENS CORNING		04/23/2013	STIFEL NICOLAUS	20.000	800	XXX	591	740	(149)			(149)		591		210	210		XXX
693718108	PACCAR INC		03/22/2013	MERRILL LYNCH PIERCE FENN	200.000	9,986	XXX	9,018	9,042	(24)			(24)		9,018		968	968	23	XXX
695156109	PACKAGING CORP OF AMERICA		07/25/2013	MORGAN STANLEY & CO INC,	590.000	27,025	XXX	7,941	22,697	(14,756)			(14,756)		7,941		19,084	19,084	128	XXX
696429307	PALL CORP		03/22/2013	STIFEL NICOLAUS	160.000	10,928	XXX	3,690	9,642	(5,951)			(5,951)		3,690		7,238	7,238	40	XXX
701094104	PARKER HANNIFIN CORP		03/22/2013	GOLDMAN SACHS EXECUTION &	430.000	38,996	XXX	37,037	36,576	461			461		37,037		1,959	1,959	13	XXX
714290103	PERRIGO CO COM		11/01/2013	STIFEL NICOLAUS	330.000	37,781	XXX	7,688	34,330	(26,642)			(26,642)		7,688		30,093	30,093	24	XXX
717081103	PFIZER INC		08/26/2013	GOLDMAN SACHS EXECUTION &	5,905.000	166,932	XXX	96,335	148,092	(51,757)			(51,757)		96,335		70,597	70,597	1,949	XXX
718546104	PHILLIPS 66		03/22/2013	GOLDMAN SACHS EXECUTION &	300.000	20,209	XXX	9,944	15,930	(5,986)			(5,986)		9,944		10,265	10,265	22	XXX

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733174700	POPULAR INC		03/22/2013	STIFEL NICOLAUS	580.000	16,693	XXX	9,523	12,058	(2,535)			(2,535)		9,523		7,170	7,170		XXX
693506107	PPG INDUSTRIES INC		03/22/2013	MERRILL LYNCH PIERCE FENN	460.000	63,840	XXX	46,370	62,261	(15,891)			(15,891)		46,370		17,470	17,470	7	XXX
740189105	PRECISION CASTPARTS CORP		03/22/2013	MERRILL LYNCH PIERCE FENN	100.000	19,297	XXX	14,421	18,942	(4,521)			(4,521)		14,421		4,876	4,876		XXX
740585104	PREMIERE GLOBAL SVCS INC		07/18/2013	STIFEL NICOLAUS	1,720.000	19,223	XXX	15,245	16,822	(1,577)			(1,577)		15,245		3,978	3,978		XXX
741503403	PRICELINE.COM INC		03/22/2013	MERRILL LYNCH PIERCE FENN	15.000	10,391	XXX	9,809							9,809		582	582		XXX
74164F103	PRIMORIS SERVICES CORP		03/22/2013	STIFEL NICOLAUS	370.000	8,122	XXX	5,165	5,565	(400)			(400)		5,165		2,958	2,958		XXX
747525103	QUALCOMM INC		03/22/2013	MERRILL LYNCH PIERCE FENN	270.000	17,757	XXX	14,216	16,702	(2,487)			(2,487)		14,216		3,542	3,542		XXX
74762E102	QUANTA SERVICES INC		06/12/2013	BUCKINGHAM RESEARCH GRP I	1,040.000	29,146	XXX	19,067	28,382	(9,315)			(9,315)		19,067		10,079	10,079		XXX
74874Q100	QUINSTREET INC		03/22/2013	STIFEL NICOLAUS	1,250.000	7,660	XXX	14,325	8,400	5,925			5,925		14,325		(6,665)	(6,665)		XXX
754730109	RAYMOND JAMES FINL INC COM		03/22/2013	STIFEL NICOLAUS	370.000	16,962	XXX	10,371	14,256	(3,885)			(3,885)		10,371		6,591	6,591	52	XXX
755111507	RAYTHEON CO		03/22/2013	COWEN AND COMPANY LLC, NE	505.000	28,480	XXX	26,307	29,068	(2,761)			(2,761)		26,307		2,173	2,173	185	XXX
759351604	REINSURANCE GROUP OF AMERICA		11/08/2013	KEEFE BRUYETTE AND WOODS,	470.000	31,648	XXX	20,181	25,154	(4,974)			(4,974)		20,181		11,468	11,468	315	XXX
761248103	RESPONSYS INC		03/22/2013	STIFEL NICOLAUS	870.000	7,360	XXX	5,114	5,185	(72)			(72)		5,114		2,246	2,246		XXX
761565100	REX ENERGY CORP COM		07/26/2013	STIFEL NICOLAUS	1,440.000	24,591	XXX	17,413	18,749	(1,336)			(1,336)		17,413		7,178	7,178		XXX
772739207	ROCK-TENN CO		03/22/2013	GOLDMAN SACHS EXECUTION &	180.000	15,743	XXX	12,494	12,584	(90)			(90)		12,494		3,249	3,249		XXX
775133101	ROGERS CORP		11/06/2013	KEYBANC CAPITAL MARKETS I	1,030.000	50,863	XXX	26,660	51,150	(24,490)			(24,490)		26,660		24,203	24,203		XXX
779376102	ROVI CORP		03/22/2013	STIFEL NICOLAUS	1,360.000	28,415	XXX	58,997	20,985	38,013			38,013		58,997		(30,583)	(30,583)		XXX
74972G103	RPX CORP		07/30/2013	STIFEL NICOLAUS	2,390.000	36,075	XXX	29,124	21,606	7,519			7,519		29,124		6,951	6,951		XXX
74973W107	RTI INTERNATIONAL METALS INC		03/22/2013	STIFEL NICOLAUS	140.000	4,439	XXX	2,003	3,858	(1,855)			(1,855)		2,003		2,436	2,436		XXX
781295100	RUE21 INC		09/24/2013	WEEDEN & CO, NEW YORK	650.000	23,894	XXX	15,702	18,454	(2,751)			(2,751)		15,702		8,192	8,192		XXX
79466L302	SALESFORCE.COM INC		03/22/2013	MERRILL LYNCH PIERCE FENN	90.000	15,707	XXX	14,210	15,129	(919)			(919)		14,210		1,497	1,497		XXX
78388J106	SBA COMMUNICATIONS CORP COM		08/22/2013	CANTOR FITZGERALD & CO IN	570.000	40,639	XXX	18,493	40,459	(21,966)			(21,966)		18,493		22,146	22,146		XXX
81616X103	SELECT COMFORT CORP		03/22/2013	STIFEL NICOLAUS	610.000	11,483	XXX	13,190	15,964	(2,774)			(2,774)		13,190		(1,707)	(1,707)		XXX
826919102	SILICON LABORATORIES		03/22/2013	STIFEL NICOLAUS	160.000	6,406	XXX	3,965	6,688	(2,723)			(2,723)		3,965		2,441	2,441		XXX
82967N108	SIRIUS XM RADIO INC		01/03/2013	SJ LEVINSON & SONS LLC, J	5,225.000	15,649	XXX	10,635	15,100	(4,465)			(4,465)		10,635		5,014	5,014		XXX
83088M102	SKYWORKS SOLUTIONS		03/22/2013	STIFEL NICOLAUS	1,010.000	21,841	XXX	5,595	20,503	(14,908)			(14,908)		5,595		16,245	16,245		XXX
78454L100	SM ENERGY CO		06/07/2013	GOLDMAN SACHS EXECUTION &	645.000	38,381	XXX	39,579	33,675	5,904			5,904		39,579		(1,198)	(1,198)	22	XXX
835898107	SOTHBY'S HOLDINGS		10/11/2013	STIFEL NICOLAUS	310.000	14,345	XXX	2,756	10,422	(7,666)			(7,666)		2,756		11,589	11,589	22	XXX
854502101	STANLEY BLACK & DECKER INC		07/26/2013	LIQUIDNET INC, BROOKLYN	1,600.000	127,667	XXX	108,454	118,352	(9,898)			(9,898)		108,454		19,213	19,213	1,137	XXX
855030102	STAPLES INC		09/19/2013	J P MORGAN SECURITIES INC	1,560.000	22,585	XXX	24,261	17,784	6,477			6,477		24,261		(1,676)	(1,676)	259	XXX
855244109	STARBUCKS CORP		10/24/2013	MERRILL LYNCH PIERCE FENN	450.000	29,104	XXX	19,035	24,134	(5,098)			(5,098)		19,035		10,068	10,068	158	XXX
857477103	STATE STREET CORP		11/12/2013	MERRILL LYNCH PIERCE FENN	990.000	61,490	XXX	42,005	46,540	(4,535)			(4,535)		42,005		19,486	19,486	417	XXX
867914103	SUNTRUST BANKS INC		10/25/2013	SJ LEVINSON & SONS LLC, J	1,660.000	50,361	XXX	37,966	47,061	(9,095)			(9,095)		37,966		12,396	12,396	245	XXX
871503108	SYMANTEC CORP		11/12/2013	GOLDMAN SACHS EXECUTION &	1,135.000	26,516	XXX	18,353	21,361	(3,007)			(3,007)		18,353		8,162	8,162	182	XXX
871546206	SYMMETRY MEDICAL INC		03/22/2013	STIFEL NICOLAUS	830.000	9,341	XXX	5,929	8,732	(2,803)			(2,803)		5,929		3,412	3,412		XXX
87157D109	SYNAPTICS INC		03/22/2013	STIFEL NICOLAUS	270.000	10,501	XXX	7,653	8,092	(439)			(439)		7,653		2,849	2,849		XXX
87612E106	TARGET CORP		05/29/2013	GOLDMAN SACHS EXECUTION &	1,285.000	86,848	XXX	68,318	76,033	(7,716)			(7,716)		68,318		18,530	18,530	644	XXX
880349105	TENNECO INC		03/22/2013	STIFEL NICOLAUS	110.000	4,246	XXX	2,957	3,862	(905)			(905)		2,957		1,288	1,288		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
88164L100	TESSERA TECHNOLOGIES INC		03/22/2013	STIFEL NICOLAUS	230.000	4,190	XXX	3,697	3,784	(86)			(86)		3,697		492	492		XXX
882508104	TEXAS INSTRUMENTS INC		02/04/2013	LIQUIDNET INC, BROOKLYN	2,200.000	72,790	XXX	63,396	67,958	(4,562)			(4,562)		63,396		9,394	9,394	281	XXX
216648402	THE COOPER COS INC		03/22/2013	STIFEL NICOLAUS	630.000	65,574	XXX	10,332	58,262	(47,930)			(47,930)		10,332		55,242	55,242	19	XXX
883556102	THERMO FISHER SCIENTIFIC INC		03/22/2013	PULSE TRADING LLC, BOSTON	510.000	39,038	XXX	25,123	32,528	(7,404)			(7,404)		25,123		13,915	13,915	77	XXX
88732J207	TIME WARNER CABLE INC		03/22/2013	GOLDMAN SACHS EXECUTION &	150.000	14,365	XXX	11,744	14,579	(2,835)			(2,835)		11,744		2,622	2,622	52	XXX
887317303	TIME WARNER INC NEW COM NEW		03/22/2013	GOLDMAN SACHS EXECUTION &	500.000	28,403	XXX	9,340	23,915	(14,575)			(14,575)		9,340		19,063	19,063	42	XXX
888706108	TIVO INC COM		06/03/2013	CITIGROUP GBL MKTS INC, N	1,480.000	18,240	XXX	13,396	18,219	(4,823)			(4,823)		13,396		4,844	4,844		XXX
89531P105	TREX CO INC		03/22/2013	STIFEL NICOLAUS	180.000	9,023	XXX	2,905	6,701	(3,796)			(3,796)		2,905		6,118	6,118		XXX
89674K103	TRIQUINT SEMICONDUCTOR INC		03/22/2013	STIFEL NICOLAUS	930.000	4,274	XXX	12,465	4,492	7,973			7,973		12,465		(8,191)	(8,191)		XXX
87264S106	TRW AUTOMOTIVE HOLDINGS CORP		03/22/2013	STIFEL NICOLAUS	110.000	6,121	XXX	6,267							6,267		(146)	(146)		XXX
904034105	ULTRATECH INC		03/22/2013	STIFEL NICOLAUS	500.000	19,800	XXX	10,911	18,650	(7,739)			(7,739)		10,911		8,890	8,890		XXX
90478E103	UNILIFE CORP		03/22/2013	STIFEL NICOLAUS	2,780.000	5,983	XXX	11,286	6,311	4,976			4,976		11,286		(5,303)	(5,303)		XXX
910047109	UNITED CONTL HLDGS INC		03/22/2013	STIFEL NICOLAUS	2,740.000	87,582	XXX	60,639	64,061	(3,422)			(3,422)		60,639		26,943	26,943		XXX
911312106	UNITED PARCEL SERVICE INC		10/25/2013	GOLDMAN SACHS & CO, NY	405.000	34,846	XXX	29,837	29,861	(24)			(24)		29,837		5,009	5,009	195	XXX
913017109	UNITED TECHNOLOGIES CORP		03/22/2013	MERRILL LYNCH PIERCE FENN	270.000	25,195	XXX	14,472	22,143	(7,671)			(7,671)		14,472		10,723	10,723	106	XXX
91324P102	UNITEDHEALTH GROUP INC		11/14/2013	J P MORGAN SECURITIES INC	1,225.000	78,581	XXX	60,745	66,444	(5,699)			(5,699)		60,745		17,836	17,836	642	XXX
90341W108	US AIRWAYS GROUP INC		12/09/2013	MERGER - AMERICAN AIRLINE	1,320.000	12,902	XXX	8,383	17,820	(9,437)			(9,437)		8,383		4,519	4,519		XXX
902973304	US BANCORP DEL COM NEW		04/08/2013	INVESTMENT TECHNOLOGY GRO	2,945.000	99,369	XXX	74,569	94,063	(19,494)			(19,494)		74,569		24,800	24,800	816	XXX
91913Y100	VALERO ENERGY CORP		12/09/2013	SIMMONS	3,125.000	140,174	XXX	87,868	114,011	(26,142)			(26,142)		87,868		52,306	52,306	612	XXX
92335C106	VERA BRADLEY INC		03/22/2013	STIFEL NICOLAUS	300.000	7,188	XXX	7,725	7,530	195			195		7,725		(537)	(537)		XXX
92342Y109	VERIFONE SYSTEMS INC		09/26/2013	STIFEL NICOLAUS	470.000	10,176	XXX	15,903	13,950	1,953			1,953		15,903		(5,727)	(5,727)		XXX
92343E102	VERISIGN INC		04/09/2013	NEEDHAM & CO, NEW YORK	520.000	23,764	XXX	15,159	20,186	(5,027)			(5,027)		15,159		8,605	8,605		XXX
92532F100	VERTEX PHARMACEUTICALS INC		01/31/2013	COWEN AND COMPANY LLC, NE	1,980.000	88,798	XXX	81,254	82,962	(1,708)			(1,708)		81,254		7,545	7,545		XXX
92553P201	VIACOM INC		03/22/2013	SJ LEVINSON & SONS LLC, J	815.000	48,806	XXX	38,863	42,983	(4,120)			(4,120)		38,863		9,943	9,943		XXX
92826C839	VISA INC		03/22/2013	MERRILL LYNCH PIERCE FENN	140.000	22,226	XXX	17,285	21,221	(3,936)			(3,936)		17,285		4,941	4,941	22	XXX
929566107	WABASH NATIONAL CORP		03/22/2013	STIFEL NICOLAUS	2,380.000	24,109	XXX	17,521	21,349	(3,827)			(3,827)		17,521		6,588	6,588		XXX
92927K102	WABCO HLDGS INC COM		03/22/2013	STIFEL NICOLAUS	130.000	9,169	XXX	3,805	8,475	(4,669)			(4,669)		3,805		5,363	5,363		XXX
930059100	WADDELL & REED FINANCIAL INC		04/17/2013	DEUTSCHE BK SECS INC, NY	270.000	11,286	XXX	4,174	9,401	(5,227)			(5,227)		4,174		7,112	7,112	76	XXX
254687106	WALT DISNEY CO/THE		04/25/2013	INVESTMENT TECHNOLOGY GRO	1,070.000	63,868	XXX	47,726	53,275	(5,550)			(5,550)		47,726		16,142	16,142		XXX
942622200	WATSCO INC		03/22/2013	STIFEL NICOLAUS	170.000	14,266	XXX	6,528	12,733	(6,205)			(6,205)		6,528		7,738	7,738	43	XXX
942683103	WATSON PHARMACEUTICALS INC		01/24/2013	FOR ACTAVIS INC	1,040.000	74,007	XXX	72,815	89,440	(16,625)			(16,625)		72,815		1,192	1,192		XXX
94733A104	WEB.COM GROUP INC		03/22/2013	STIFEL NICOLAUS	320.000	5,459	XXX	4,857	4,736	121			121		4,857		602	602		XXX
949746101	WELLS FARGO & CO		04/29/2013	GOLDMAN SACHS EXECUTION &	2,785.000	103,652	XXX	74,390	95,191	(20,801)			(20,801)		74,390		29,262	29,262	201	XXX
958102105	WESTERN DIGITAL CORP		06/05/2013	ONEIL WILLIAM & CO INC/BC	1,290.000	66,001	XXX	34,655	54,812	(20,157)			(20,157)		34,655		31,346	31,346	150	XXX
966837106	WHOLE FOODS MARKET INC		03/22/2013	MERRILL LYNCH PIERCE FENN	120.000	10,476	XXX	11,385	10,939	446			446		11,385		(909)	(909)	24	XXX
929297109	WMS INDUSTRIES INC		02/01/2013	DEUTSCHE BK SECS INC, NY	790.000	19,489	XXX	29,546	13,825	15,721			15,721		29,546		(10,057)	(10,057)		XXX
981475106	WORLD FUEL SERVICES CORP		10/11/2013	LIQUIDNET INC, BROOKLYN	770.000	30,466	XXX	9,332	31,701	(22,369)			(22,369)		9,332		21,134	21,134	51	XXX

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1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
98419M100	XYLEM INC/NY		02/01/2013	KEEFE BRUYETTE AND WOODS,	915.000	25,536	XXX	21,824	24,797	(2,972)			(2,972)		21,824		3,712	3,712		XXX
008474108	AGNICO-EAGLE MINES LTD	I	03/22/2013	STIFEL NICOLAUS	250.000	10,228	XXX	10,885	13,115	(2,230)			(2,230)		10,885		(657)	(657)	5	XXX
148887102	CATAMARAN CORP	I	03/22/2013	STIFEL NICOLAUS	270.000	14,141	XXX	5,722	12,717	(6,995)			(6,995)		5,722		8,419	8,419		XXX
45245E109	IMAX CORP	I	03/22/2013	STIFEL NICOLAUS	540.000	14,141	XXX	10,337	12,139	(1,802)			(1,802)		10,337		3,803	3,803		XXX
460951106	INTEROIL CORP COM	I	03/22/2013	STIFEL NICOLAUS	330.000	24,672	XXX	6,602	18,325	(11,723)			(11,723)		6,602		18,070	18,070		XXX
50015Q100	KODIAK OIL & GAS CORP	I	06/17/2013	WELLS FARGO SECURITIES LL	1,950.000	17,277	XXX	15,883	17,258	(1,375)			(1,375)		15,883		1,394	1,394		XXX
535919203	LIONS GATE ENTERTAINMENT CORP	I	10/22/2013	PIPER JAFFRAY & CO, MINNE	2,270.000	58,420	XXX	15,766	37,228	(21,462)			(21,462)		15,766		42,654	42,654		XXX
767744105	RITCHIE BROTHERS AUCTIONEERS	I	03/22/2013	STIFEL NICOLAUS	130.000	2,734	XXX	1,240	2,716	(1,476)			(1,476)		1,240		1,494	1,494	14	XXX
867224107	SUNCOR ENERGY INC	I	03/22/2013	MERRILL LYNCH PIERCE FENN	420.000	12,745	XXX	18,492	13,852	4,640			4,640		18,492		(5,747)	(5,747)		XXX
H0023R105	ACE LIMITED SHS	R	03/22/2013	GOLDMAN SACHS EXECUTION &	255.000	22,467	XXX	18,750	20,349	(1,599)			(1,599)		18,750		3,717	3,717		XXX
03524A108	ANHEUSER BUSCH INBEV SPN ADR	R	01/28/2013	J P MORGAN SECURITIES INC	355.000	32,505	XXX	17,756	31,031	(13,275)			(13,275)		17,756		14,749	14,749		XXX
G0692U109	AXIS CAPITAL HLDGS LTD SHS	R	12/24/2013	DOWLING & PARTNERS, JERSE	435.000	19,186	XXX	15,345	15,068	277			277		15,345		3,841	3,841	281	XXX
M22465104	CHECKPOINT SOFTWARE TECH	R	04/04/2013	LIQUIDNET INC, BROOKLYN	1,370.000	62,974	XXX	75,899	65,267	10,632			10,632		75,899		(12,925)	(12,925)		XXX
N22717107	CORE LABORATORIES	R	06/14/2013	LIQUIDNET INC, BROOKLYN	320.000	43,905	XXX	3,480	34,979	(31,499)			(31,499)		3,480		40,426	40,426	95	XXX
G2554F113	COVIDIEN PLC	R	07/01/2013	LIQUADATING DIVIDEND	350.000	26,753	XXX	21,934	24,653	(2,718)			(2,718)		21,934		4,818	4,818		XXX
G3223R108	EVEREST RE GROUP INC	R	03/22/2013	STIFEL NICOLAUS	80.000	10,389	XXX	5,155	8,796	(3,641)			(3,641)		5,155		5,233	5,233	10	XXX
Y2573F102	FLEXTRONICS INTL LTD	R	03/22/2013	STIFEL NICOLAUS	2,190.000	14,636	XXX	5,606	13,600	(7,994)			(7,994)		5,606		9,030	9,030		XXX
H27178104	FOSTER WHEELER AG	R	10/15/2013	WEEDEN & CO, NEW YORK	1,260.000	31,298	XXX	28,706	30,643	(1,938)			(1,938)		28,706		2,593	2,593		XXX
580037109	MCDERMOTT INTERNATIONAL INC	R	03/22/2013	STIFEL NICOLAUS	1,160.000	12,714	XXX	17,870	12,783	5,087			5,087		17,870		(5,156)	(5,156)		XXX
H6169Q108	PENTAIR LTD	R	03/22/2013	STIFEL NICOLAUS	343.000	18,160	XXX	10,768	16,858	(6,091)			(6,091)		10,768		7,392	7,392	38	XXX
N72482107	QIAGEN N V	R	03/22/2013	STIFEL NICOLAUS	410.000	8,383	XXX	8,303	7,442	861			861		8,303		80	80		XXX
780259206	ROYAL DUTCH SHELL PLC	R	03/22/2013	GOLDMAN SACHS EXECUTION &	440.000	28,924	XXX	30,703	30,338	365			365		30,703		(1,779)	(1,779)		XXX
80105N105	SANOFI	R	03/22/2013	GOLDMAN SACHS EXECUTION &	465.000	23,531	XXX	17,208	22,032	(4,823)			(4,823)		17,208		6,323	6,323		XXX
806857108	SCHLUMBERGER LTD	R	03/22/2013	GOLDMAN SACHS EXECUTION &	210.000	15,559	XXX	14,639	14,553	87			87		14,639		919	919		XXX
G7945M107	SEAGATE TECHNOLOGY	R	04/16/2013	SJ LEVINSON & SONS LLC, J	560.000	19,623	XXX	7,544	17,035	(9,491)			(9,491)		7,544		12,079	12,079		XXX
M87245102	SYNERON MEDICAL LTD	R	11/13/2013	LEERINK SWANN & CO, JERSE	2,910.000	26,898	XXX	31,073	25,230	5,844			5,844		31,073		(4,175)	(4,175)		XXX
H84989104	TE CONNECTIVITY LTD	R	03/22/2013	GOLDMAN SACHS EXECUTION &	295.000	12,308	XXX	8,523	10,950	(2,428)			(2,428)		8,523		3,785	3,785	39	XXX
Q9235V101	TRONOX LTD SHS CL A	R	03/22/2013	STIFEL NICOLAUS	470.000	9,353	XXX	8,884							8,884		469	469	56	XXX
H89128104	TYCO INTERNATIONAL LTD SHS	R	03/22/2013	GOLDMAN SACHS EXECUTION &	325.000	10,124	XXX	8,107	9,506	(1,399)			(1,399)		8,107		2,017	2,017	49	XXX
G87210103	UTI WORLDWIDE INC SHS	R	03/22/2013	STIFEL NICOLAUS	770.000	11,350	XXX	16,880	10,318	6,562			6,562		16,880		(5,529)	(5,529)		XXX
G9319H102	VALIDUS HOLDINGS LTD COM SHS	R	07/24/2013	GOLDMAN SACHS EXECUTION &	645.000	23,575	XXX	17,019	22,304	(5,286)			(5,286)		17,019		6,557	6,557	1,503	XXX
92857W209	VODAFONE GROUP PLC	R	02/27/2013	CITIGROUP GBL MKTS INC, N	1,170.000	28,803	XXX	33,197	29,472	3,725			3,725		33,197		(4,394)	(4,394)	1,088	XXX
G94368100	WARNER CHILCOTT PLC CLASS A	R	04/23/2013	LEERINK SWANN & CO, JERSE	4,020.000	55,001	XXX	79,218	48,401	30,817			30,817		79,218		(24,217)	(24,217)		XXX
H27013103	WEATHERFORD INTERNATIONL LTD	R	07/16/2013	GOLDMAN SACHS EXECUTION &	1,345.000	16,452	XXX	17,715	15,051	2,665			2,665		17,715		(1,263)	(1,263)		XXX
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						10,130,313	XXX	7,598,097	9,058,307	(1,595,934)			(1,595,934)		7,598,097		2,532,216	2,532,216	44,392	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Mutual Funds																				
411511306	HARBOR INTERNATIONAL MUTUAL FND		03/27/2013	NON-BROKER TRADE	7,933.989	500,000	XXX	318,312	492,859	(174,548)			(174,548)		318,312		181,688	181,688		XXX
0075W0700	UNITED ASSOCIATION S&P 500		10/25/2013	NON-BROKER TRADE	315,657.637	3,983,882	XXX	2,145,622	3,289,153	(1,142,867)			(1,142,867)		2,145,622		1,838,260	1,838,260	41,555	XXX
922908710	VANGUARD 500 INDEX FUND		12/27/2013	NON-BROKER TRADE	5,892.752	1,000,000	XXX	982,616							982,616		17,384	17,384	5,381	XXX
9299999 Subtotal - Common Stocks - Mutual Funds						5,483,882	XXX	3,446,551	3,782,012	(1,317,415)			(1,317,415)		3,446,551		2,037,332	2,037,332	46,936	XXX
9799997 Subtotal - Common Stocks - Part 4						15,614,195	XXX	11,044,647	12,840,319	(2,913,348)			(2,913,348)		11,044,647		4,569,548	4,569,548	91,328	XXX
9799998 Summary Item from Part 5 for Common Stocks						4,693,719	XXX	4,504,934							4,504,934		188,786	188,786	8,846	XXX
9799999 Subtotal - Common Stocks						20,307,915	XXX	15,549,581	12,840,319	(2,913,348)			(2,913,348)		15,549,581		4,758,334	4,758,334	100,174	XXX
9899999 Subtotal - Preferred and Common Stocks						20,307,915	XXX	15,549,581	12,840,319	(2,913,348)			(2,913,348)		15,549,581		4,758,334	4,758,334	100,174	XXX
9999999 Totals						62,066,176	XXX	57,670,534	45,479,435	(2,913,348)	(131,690)		(3,045,039)		57,237,814		4,828,362	4,828,362	528,362	XXX

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/(Decrease)	13 Current Year's (Amortization)/Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
912828UN8	U S TREASURY NOTE		03/06/2013	BARCLAYS CAPITAL INC, NEW YORK	10/10/2013	MORGAN STANLEY & CO INC,	405,000	407,311	387,734	407,212		(100)		(100)			(19,478)	(19,478)	4,047	448
912828UW8	U S TREASURY NOTE		05/03/2013	RBC CAPITAL MARKETS LLC, NEW YORK	08/30/2013	STANDISH	685,000	684,039	678,362	684,142		103		103			(5,779)	(5,779)	641	98
912828VA5	U S TREASURY NOTE		05/24/2013	MORGAN STANLEY & CO INC, NY	08/26/2013	JP MORGAN CHASE BANK/HSBC	415,000	408,469	388,364	408,690		222		222			(20,327)	(20,327)	1,510	355
912828TG5	U S TREASURY NOTE		08/16/2013	JPMORGAN SECURITIES INC, NEW YORK	10/07/2013	MORGAN STANLEY & CO INC,	175,000	170,598	171,800	170,746		148		148			1,054	1,054	164	45
912828TR1	U S TREASURY NOTE		03/06/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	07/29/2013	MORGAN STANLEY & CO INC,	210,000	207,368	200,590	207,521		153		153			(6,930)	(6,930)	1,744	912
912828UM0	U S TREASURY NOTE		03/06/2013	JPMORGAN SECURITIES INC, NEW YORK	08/30/2013	STANDISH	535,000	535,127	532,534	535,106		(21)		(21)			(2,573)	(2,573)	1,085	111
0599999 Subtotal - Bonds - U.S. Governments							2,425,000	2,412,912	2,359,384	2,413,417		505		505			(54,033)	(54,033)	9,191	1,969
Bonds - All Other Governments																				
68323AAC8	PROVINCE OF ONTARIO CANADA	I	08/13/2013	JP MORGAN CHASE BANK/HSBCI, NEW YORK	09/27/2013	JP MORGAN CHASE BANK/HSBC	320,000	341,318	341,005	340,713		(606)		(606)			292	292	2,996	1,708
6832348A9	PROVINCE OF ONTARIO CANADA	I	01/18/2013	RBC CAPITAL MARKETS LLC, NEW YORK	08/13/2013	SG AMERICAS SECURITIES LL	130,000	136,790	134,107	134,882		(1,908)		(1,908)			(775)	(775)	3,553	563
1099999 Subtotal - Bonds - All Other Governments							450,000	478,108	475,112	475,595		(2,514)		(2,514)			(483)	(483)	6,549	2,271
Bonds - U.S. Special Revenue, Special Assessment																				
313381YP4	FEDERAL HOME LN BK CONS BD		01/24/2013	MS SECURITIES SERVICES INC, NEW YORK	04/12/2013	NOMURA SECS, NEW YORK	535,000	534,524	534,971	534,576		52		52			395	395	297	
313381PY5	FEDERAL HOME LN BK CONS BD		01/25/2013	NOMURA SECS, NEW YORK	08/30/2013	STANDISH	270,000	269,649	269,247	269,724		75		75			(477)	(477)	651	15
3137EADB2	FEDERAL HOME LN MTG CORP		06/27/2013	GOLDMAN SACHS & CO, NY	10/07/2013	DEUTSCHE BK SECS INC, NY	415,000	403,710	404,080	404,062		352		352			18	18	7,255	4,517
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							1,220,000	1,207,883	1,208,297	1,208,362		478		478			(65)	(65)	8,204	4,532
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258M0DE6	AMERICAN EXPRESS CREDIT CORP		01/24/2013	CREDIT SUISSE, NEW YORK (CSUS)	12/02/2013	BARCLAYS CAPITAL INC, NEW	130,000	132,692	132,219	132,279		(414)		(414)			(59)	(59)	2,231	297
03523TBL1	ANHEUSER-BUSCH INBEV WORLDWIDE		01/28/2013	BARCLAYS CAPITAL INC, NEW YORK	06/17/2013	JPMORGAN SECURITIES INC,	130,000	131,880	131,455	131,381		(499)		(499)			74	74	845	92
05531FAL7	BB&T CORP		03/11/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	08/30/2013	STANDISH	30,000	30,235	29,516	30,213		(22)		(22)			(697)	(697)	260	39
084664BX8	BERKSHIRE HATHAWAY FINANCE COR		08/06/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	08/30/2013	STANDISH	60,000	59,968	59,901	59,969		0		0			(68)	(68)	24	
097023AY1	BOEING CO/THE		01/17/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	09/04/2013	WELLS FARGO SECURITIES LL	130,000	137,557	136,129	135,827		(1,730)		(1,730)			302	302	4,163	1,997
14149YAY4	CARDINAL HEALTH INC		02/19/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	05/16/2013	CREDIT SUISSE, NEW YORK (	100,000	99,793	99,869	99,797		4		4			72	72	791	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14912L4Y4	CATERPILLAR FINANCIAL SERVICES		01/28/2013	KEYBANC CAPITAL MARKETS INC, NEW YORK	08/14/2013	WELLS FARGO SECURITIES LL	100,000	101,159	100,815	100,820		(339)		(339)			(5)	(5)	763	144
172967GG0	CITIGROUP INC		08/06/2013	MITSUBISHI UFJ SECURITIES, NEW YORK	10/22/2013	CITIGROUP GBL MKTS/SALOMO	165,000	164,147	165,335	164,220		73		73			1,115	1,115	573	138
172967GK1	CITIGROUP INC		02/05/2013	UBS SECURITIES LLC, STAMFORD	04/05/2013	CITIGROUP GBL MKTS/SALOMO	25,000	25,000	26,099	25,000							1,099	1,099	174	
191216AP5	COCA-COLA CO/THE		05/03/2013	CREDIT SUISSE, NEW YORK (CSUS)	08/30/2013	STANDISH	80,000	82,265	81,514	81,988		(276)		(276)			(474)	(474)	950	577
205887BR2	CONAGRA FOODS INC		01/15/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/12/2013	MERRILL LYNCH PIERCE FENN	65,000	64,840	61,809	64,848		8		8			(3,039)	(3,039)	1,156	
126408GZ0	CSX CORP		10/17/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	12/09/2013	CREDIT SUISSE, NEW YORK (	80,000	79,939	77,956	79,940		1		1			(1,984)	(1,984)	411	
263534BY4	EI DU PONT DE NEMOURS & CO		03/07/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	04/12/2013	KEYBANC CAPITAL MARKETS I	60,000	63,161	62,919	62,995		(165)		(165)			(76)	(76)	498	309
263534BX6	EI DU PONT DE NEMOURS & CO		03/11/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/30/2013	STANDISH	60,000	64,818	63,616	63,720		(1,098)		(1,098)			(103)	(103)	2,732	1,417
38143USC6	GOLDMAN SACHS GROUP INC/THE		02/25/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	08/30/2013	STANDISH	60,000	63,829	62,795	63,184		(644)		(644)			(389)	(389)	1,226	127
438516AY2	HONEYWELL INTERNATIONAL INC		01/23/2013	JPMORGAN SECURITIES INC, NEW YORK	09/04/2013	WELLS FARGO SECURITIES LL	65,000	67,351	65,872	65,976		(1,375)		(1,375)			(104)	(104)	2,687	1,140
46625HJJ0	JPMORGAN CHASE & CO		04/24/2013	JPMORGAN SECURITIES INC, NEW YORK	07/24/2013	JPMORGAN SECURITIES INC,	105,000	104,435	97,823	104,447		12		12			(6,623)	(6,623)	866	
500255AR5	KOHL'S CORP		02/21/2013	JPMORGAN SECURITIES INC, NEW YORK	04/25/2013	JPMORGAN SECURITIES INC,	60,000	60,367	63,199	60,361		(6)		(6)			2,838	2,838	1,182	747
594918AG9	MICROSOFT CORP		02/22/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	08/30/2013	STANDISH	90,000	92,773	92,013	92,231		(542)		(542)			(217)	(217)	1,361	618
66989HAC2	NOVARTIS CAPITAL CORP		06/05/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	08/30/2013	STANDISH	110,000	114,947	114,210	114,365		(582)		(582)			(155)	(155)	1,116	408
68402LAC8	ORACLE CORP		01/28/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	04/12/2013	WELLS FARGO SECURITIES LL	100,000	113,098	112,430	112,165		(933)		(933)			265	265	1,342	233
742718DU0	PROCTER & GAMBLE CO/THE		01/23/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	09/27/2013	MERRILL LYNCH PROFESSIONA	140,000	140,859	140,518	140,574		(285)		(285)			(56)	(56)	933	313
74456QAY2	PUBLIC SERVICE ELECTRIC & GAS		04/03/2013	MILLENNIUM ADVISORS LLC, JERSEY CITY	10/08/2013	US BANCORP INVESTMENTS IN	65,000	65,345	65,250	65,216		(129)		(129)			34	34	362	81
89233P5N2	TOYOTA MOTOR CREDIT CORP		01/22/2013	STIFEL NICOLAUS	11/04/2013	RBC CAPITAL MARKETS LLC,	70,000	71,049	70,678	70,597		(452)		(452)			81	81	851	165
792860AH1	TRAVELERS COS INC/THE		02/25/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	08/30/2013	STANDISH	60,000	67,678	66,137	66,288		(1,390)		(1,390)			(151)	(151)	2,466	798
92343VBH6	VERIZON COMMUNICATIONS		01/24/2013	CREDIT SUISSE, NEW YORK (CSUS)	09/04/2013	GOLDMAN SACHS & CO, NY	140,000	140,160	139,096	140,126		(33)		(33)			(1,031)	(1,031)	684	223
931142CX9	WAL-MART STORES INC		01/23/2013	BARCLAYS CAPITAL INC, NEW YORK	08/30/2013	STANDISH	130,000	133,632	132,315	132,859		(774)		(774)			(543)	(543)	1,653	504

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25468PCQ7	WALT DISNEY CO/THE	..	01/24/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	06/19/2013	MERRILL LYNCH PROFESSIONA	70,000	70,701	70,451	70,549		(152)		(152)			(98)	(98)	345	99
78008TXA7	ROYAL BANK OF CANADA	I	01/23/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	03/07/2013	RBC CAPITAL MARKETS LLC,	90,000	91,567	91,427	91,459		(108)		(108)			(33)	(33)	479	319
78008SD86	ROYAL BANK OF CANADA	I	03/05/2013	RBC CAPITAL MARKETS LLC, NEW YORK	12/03/2013	RBC CAPITAL MARKETS LLC,	105,000	104,935	105,117	104,951		16		16			166	166	664	
89114QAJ7	TORONTO-DOMINION BANK/THE	I	05/02/2013	CREDIT SUISSE, NEW YORK (CSUS)	08/14/2013	MERRILL LYNCH PROFESSIONA	80,000	80,000	80,003	80,000							3	3	105	
055451AG3	BHP BILLITON FINANCE USA LTD	R	01/23/2013	US BANCORP INVESTMENTS INC, ST. PAUL	05/02/2013	WELLS FARGO SECURITIES LL	90,000	95,504	94,180	94,226		(1,277)		(1,277)			(47)	(47)	2,970	1,609
055451AK4	BHP BILLITON FINANCE USA LTD	R	05/02/2013	JPMORGAN SECURITIES INC, NEW YORK	08/30/2013	STANDISH	85,000	88,031	86,112	87,768		(263)		(263)			(1,656)	(1,656)	1,235	735
822582AH5	SHELL INTERNATIONAL FINANCE BV	R	10/22/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/12/2013	JPMORGAN SECURITIES INC,	50,000	52,559	52,456	52,485		(74)		(74)			(30)	(30)	239	149
92857WBA7	VODAFONE GROUP PLC	R	02/11/2013	MITSUBISHI UFJ SECURITIES, NEW YORK	05/22/2013	JP MORGAN CHASE BANK/HSBC	67,000	66,925	66,982	66,932		7		7			50	50	166	
02006JAA6	ALLY AUTO RECEIVABLES TRU 1 A2	..	04/03/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/21/2013	MERRILL LYNCH PIERCE FENN	140,000	139,996	140,034	139,997		1		1			37	37	402	
02005PAC9	ALLY AUTO RECEIVABLES TRUST	..	01/01/2013	MORGAN STANLEY & CO INC, NY	03/08/2013	MORGAN STANLEY & CO INC,	23,268	23,301	23,268	23,298		(3)		(3)			(30)	(30)		
06052YAC3	BANK OF AMERICA AUTO TRUS 1 A3	..	01/25/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	04/12/2013	BAIRD, ROBERT W & CO INC,	150,000	150,709	150,539	150,668		(41)		(41)			(129)	(129)	299	49
13975EAA1	CAPITAL AUTO RECEIVABLES 1 A1	..	01/15/2013	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	11/22/2013	JPMORGAN SECURITIES INC,	160,000	159,997	159,956	159,998		1		1			(42)	(42)	633	
14313HAC9	CARMAX AUTO OWNER TRUS 11-1 A3	..	01/01/2013	MORGAN STANLEY & CO INC, NY	03/08/2013	MORGAN STANLEY & CO INC,	12,680	12,748	12,680	12,743		(4)		(4)			(63)	(63)		
14313LAB2	CARMAX AUTO OWNER TRUST 1 A2	..	02/06/2013	JPMORGAN SECURITIES INC, NEW YORK	10/22/2013	CITIGROUP GBL MKTS/SALOMO	70,000	69,995	69,996	69,997		2		2			(1)	(1)	200	
14313GAC1	CARMAX AUTO OWNER TRUST 1 A3	..	01/18/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	04/12/2013	BAIRD, ROBERT W & CO INC,	65,000	65,411	65,300	65,386		(25)		(25)			(87)	(87)	148	14
34530CAC5	FORD CREDIT AUTO LEASE TR A A3	..	03/12/2013	JPMORGAN SECURITIES INC, NEW YORK	08/30/2013	STANDISH	100,000	99,990	99,846	99,992		1		1			(146)	(146)	267	
44890LAC8	HYUNDAI AUTO RECEIVABLES B A3	..	06/19/2013	CREDIT SUISSE, NEW YORK (CSUS)	08/30/2013	STANDISH	115,000	114,978	114,745	114,978		1		1			(234)	(234)	143	
44918AAB2	HYUNDAI AUTO RECEIVABLES C A2	..	01/01/2013	MORGAN STANLEY & CO INC, NY	02/01/2013	Maturity	20,850	20,849	20,850	20,850		1		1						
47787TAB2	JOHN DEERE OWNER TRUST A A2	..	04/03/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	08/30/2013	STANDISH	140,000	139,996	139,899	139,997		1		1			(97)	(97)	223	
65475HAD3	NISSAN AUTO LEASE TRUST 2 A A3	..	01/25/2013	NOMURA SECS, NEW YORK	08/27/2013	Redemption	65,000	65,206	65,008	65,049		(156)		(156)			(41)	(41)	292	28
654748AC6	NISSAN AUTO RECEIVABLES O A A3	..	01/09/2013	CITIGROUP GBL MKTS/SALOMON, NEW YORK	08/30/2013	STANDISH	125,000	124,976	124,645	124,980		3		3			(335)	(335)	389	

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 Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
80283GAC8	SANTANDER DRIVE AUTO RECE 3 A3		05/08/2013	JPMORGAN SECURITIES INC, NEW YORK	08/30/2013	STANDISH	120,000	119,998	119,149	119,998		0		0			(849)	(849)	245	
78447NAD8	SMART TRUST/AUSTRALIA 1US A3A	R	01/16/2013	JPMORGAN CHASE BK/RBS SEC INC, NEW YORK	08/30/2013	STANDISH	110,000	109,996	109,878	109,997		1		1			(119)	(119)	557	
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,463,799	4,541,344	4,514,007	4,527,682		(13,661)		(13,661)			(13,675)	(13,675)	42,299	13,368
8399998 Subtotal - Bonds							8,558,799	8,640,247	8,556,800	8,625,055		(15,192)		(15,192)			(68,256)	(68,256)	66,243	22,139
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
003654100	ABIOMED INC		02/06/2013	MERRILL LYNCH PIERCE FENNER SMITH INC NY	08/01/2013	STIFEL NICOLAUS	650	8,829	14,079	8,829							5,250	5,250		
00507K103	ACTAVIS INC		01/24/2013	FROM WATSON PHARMACEUTICALS	10/01/2013	STIFEL NICOLAUS	1,260	104,704	169,114	104,704							64,411	64,411		
00130H105	AES CORP/THE		03/12/2013	CREDIT SUISSE, NEW YORK (CSUS)	03/22/2013	GOLDMAN SACHS EXECUTION &	795	10,020	9,880	10,020							(140)	(140)		
001084102	AGCO CORP		03/01/2013	GOLDMAN SACHS & CO, NY	10/25/2013	CREDIT SUISSE, NEW YORK (	280	14,380	15,238	14,380							859	859	17	
021441100	ALTERA CORP		08/21/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	11/19/2013	DEUTSCHE BK SECS INC, NY	1,310	45,889	42,887	45,889							(3,002)	(3,002)	57	
04033A100	ARIAD PHARMACEUTICALS INC		10/21/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	11/01/2013	BTIG LLC, SAN FRANCISCO	1,640	4,838	3,643	4,838							(1,195)	(1,195)		
04270V106	ARRIS GROUP INC		04/16/2013	MERGER	11/08/2013	BARCLAYS CAPITAL LE, JERS	802	9,110	13,609	9,110							4,499	4,499		
060505104	BANK OF AMERICA CORP		03/20/2013	COWEN AND COMPANY LLC, NEW YORK	03/22/2013	GOLDMAN SACHS EXECUTION &	1,685	21,707	21,108	21,707							(600)	(600)		
109194100	BRIGHT HORIZONS FAMILY SOLUTIO		01/25/2013	J P MORGAN SECURITIES INC, BROOKLYN	01/25/2013	GOLDMAN SACHS & CO, NY	50	1,100	1,429	1,100							329	329		
111320107	BROADCOM CORP		03/18/2013	LIQUIDNET INC, BROOKLYN	05/22/2013	OPPENHEIMER & CO INC, NEW	430	15,019	15,779	15,019							760	760		
140781105	CARBO CERAMICS INC		04/25/2013	CANTOR FITZGERALD & CO INC, NEW YORK	07/25/2013	UBS SECURITIES LLC, STAMF	400	31,996	30,593	31,996							(1,403)	(1,403)	81	
177376100	CITRIX SYSTEMS INC		04/02/2013	BMO CAPITAL MARKETS CORP, NEW YORK	10/23/2013	GOLDMAN SACHS & CO, NY	550	39,649	31,027	39,649							(8,623)	(8,623)		
189754104	COACH INC		01/11/2013	PULSE TRADING LLC, BOSTON	02/27/2013	ISI GROUP INC, NY	930	55,590	44,837	55,590							(10,753)	(10,753)		
191216100	COCA-COLA CO/THE		04/09/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	09/23/2013	BARCLAYS CAPITAL LE, JERS	2,130	87,441	82,169	87,441							(5,272)	(5,272)	1,193	
192446102	COGNIZANT TECHNOLOGY SOLUTIONS		04/29/2013	BERNSTEIN SANFORD C & CO, NEW YORK	11/05/2013	J P MORGAN SECURITIES INC	110	7,030	9,767	7,030							2,737	2,737		
210751103	CONTAINER STORE GROUP INC		11/01/2013	BARCLAYS CAPITAL LE, JERSEY CITY	12/05/2013	CITIGROUP GBL MKTS INC, N	29	522	1,248	522							726	726		
12646R105	CST BRANDS INC		05/02/2013	FROM VALERO ENERGY	05/16/2013	INVESTMENT TECHNOLOGY GRO	322	5,655	10,150	5,655							4,495	4,495		
278865100	ECOLAB INC		01/31/2013	MACQUARIE SECURITIES(USA)INC JERSEY CITY	09/06/2013	MERRILL LYNCH PIERCE FENN	160	11,627	12,976	11,627							1,349	1,349	10	
268648102	EMC CORP/MA		10/04/2013	BARCLAYS CAPITAL LE, JERSEY CITY	12/11/2013	BERNSTEIN SANFORD C & CO,	1,120	27,759	26,188	27,759							(1,571)	(1,571)	178	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
350465100	FOUNDATION MEDICINE INC		09/25/2013	GOLDMAN SACHS & CO, NY	09/26/2013	INVESTMENT TECHNOLOGY GRO	5	90	170	90							80	80		
369604103	GENERAL ELECTRIC CO		01/17/2013	CITIGROUP GBL MKTS INC, NEW YORK	07/24/2013	SJ LEVINSON & SONS LLC, J	1,440	31,347	34,962	31,347							3,616	3,616	1,041	
37954N206	GLOBE SPECIALTY METALS INC		01/02/2013	LIQUIDNET INC, BROOKLYN	03/22/2013	STIFEL NICOLAUS	500	7,132	7,119	7,132							(13)	(13)		
444859102	HUMANA INC		01/25/2013	SJ LEVINSON & SONS LLC, JERSEY CITY	09/30/2013	J P MORGAN SECURITIES INC	215	15,934	20,316	15,934							4,382	4,382	179	
459200101	INTERNATIONAL BUSINESS MACHINE		07/15/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	11/13/2013	DEUTSCHE BK SECS INC, NY	345	66,802	62,891	66,802							(3,911)	(3,911)	656	
46122T102	INTREXON CORP		08/08/2013	J P MORGAN SECURITIES INC, BROOKLYN	10/09/2013	LIQUIDNET INC, BROOKLYN	70	1,120	1,542	1,120							422	422		
530555309	LIBERTY GLOBAL INC		03/01/2013	J P MORGAN SECURITIES INC, BROOKLYN	06/10/2013	MERGER WITH LIBERTY GLOBA	665	43,064	43,636	43,064							572	572		
G5785G107	MALLINCKRODT PLC		07/01/2013	CONVERSION OF COVIDIEN PL	07/08/2013	CREDIT SUISSE, NEW YORK (	98	3,453	4,237	3,453							784	784		
654106103	NIKE INC		01/11/2013	WELLS FARGO SECURITIES LLC, CHARLOTTE	09/17/2013	MKM PARTNERS LLC, GREENWI	410	21,702	27,952	21,702							6,250	6,250	367	
67066G104	NVIDIA CORP		01/28/2013	J P MORGAN SECURITIES INC, BROOKLYN	10/29/2013	RBC CAPITAL MARKETS LLC,	1,770	22,371	26,740	22,371							4,369	4,369	491	
68389X105	ORACLE CORP		05/14/2013	INVESTMENT TECHNOLOGY GROUP, NEW YORK	06/26/2013	INVESTMENT TECHNOLOGY GRO	285	9,662	8,534	9,662							(1,128)	(1,128)		
73754Y100	POTBELLY CORP COM		10/03/2013	MERRILL LYNCH PIERCE FENNER SMITH INC NY	10/04/2013	INVESTMENT TECHNOLOGY GRO	5	70	158	70							88	88		
85208M102	SPROUTS FARMERS MARKETS INC		08/01/2013	GOLDMAN SACHS & CO, NY	08/01/2013	INVESTMENT TECHNOLOGY GRO	12	216	464	216							248	248		
85571Q102	STARZ - LIBERTY CAPITAL		01/14/2013	AS LIQUIDATION OF LIBERTY MEDIA CORP	03/04/2013	CITIGROUP GBL MKTS INC, N	776	5,850	14,477	5,850							8,626	8,626		
875372104	TANDEM DIABETES CARE INC		11/13/2013	MERRILL LYNCH PIERCE FENNER SMITH INC NY	11/14/2013	PIPER JAFFRAY & CO, MINNE	40	600	778	600							178	178		
872590104	T-MOBILE US INC		05/01/2013	CASH/STOCK MERGER WITH METROPCS	05/01/2013	WEEDEN & CO, NEW YORK	690	10,384	11,322	10,384							938	938		
89417E109	TRAVELERS COS INC/THE		01/31/2013	CITIGROUP GBL MKTS INC, NEW YORK	03/22/2013	GOLDMAN SACHS EXECUTION &	125	9,803	10,455	9,803							651	651		
911312106	UNITED PARCEL SERVICE INC		09/20/2013	SJ LEVINSON & SONS LLC, JERSEY CITY	11/26/2013	J P MORGAN SECURITIES INC	325	28,280	32,456	28,280							4,176	4,176	509	
92343V104	VERIZON COMMUNICATIONS INC		02/04/2013	STATE STREET BROKERAGE SVCS, BOSTON	06/18/2013	MORGAN STANLEY & CO INC,	1,310	58,272	67,343	58,272							9,071	9,071	561	
N07059210	ASML HLDG N V	R	05/31/2013	STOCK/CASH MERGER WITH CYMER	06/18/2013	NON-BROKER TRADE	127	2,675	10,454	2,675							7,779	7,779		
H2906T109	GARMIN LTD	R	04/03/2013	GOLDMAN SACHS & CO, NY	04/24/2013	CANTOR FITZGERALD & CO IN	320	10,721	10,962	10,721							241	241		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	FOREIGN	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Q9235V101	TRONOX LTD SHS CL A	R	01/09/2013	JONESTRADING INSTL SVCS LLC, WESTLAKE	03/22/2013	STIFEL NICOLAUS	140	2,916	2,786	2,916							(130)	(130)		
92857W209	VODAFONE GROUP PLC	R	06/28/2013	DEUTSCHE BK SECS INC, NY (NWSCUS33)	10/11/2013	MACQUARIE SECURITIES(USA)	1,780	50,723	62,066	50,723							11,343	11,343		
H27013103	WEATHERFORD INTERNATIONL LTD	R	01/22/2013	DAHLMAN ROSE & CO LLC, JERSEY CITYY	08/05/2013	J P MORGAN SECURITIES INC	1,695	21,502	23,959	21,502							2,457	2,457		
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								927,554	1,041,498	927,554							113,945	113,945	5,340	
Common Stocks - Mutual Funds																				
78462F103	SPDR S&P 500 ETF TRUST		10/30/2013	MELLON FINANCIAL MRKTS LLC, JERSEY CITY	11/21/2013	MELLON FINANCIAL MRKTS LL	20,041	3,532,318	3,603,724	3,532,318							71,405	71,405		
0075W0700	UNITED ASSOCIATION S&P 500 IND		06/28/2013	NON-BROKER TRADE	10/25/2013	NON-BROKER TRADE	3,787	45,062	48,497	45,062							3,436	3,436	3,506	
9299999 Subtotal - Common Stocks - Mutual Funds								3,577,380	3,652,221	3,577,380							74,841	74,841	3,506	
9799998 Subtotal - Common Stocks								4,504,934	4,693,719	4,504,934							188,786	188,786	8,846	
9899999 Subtotal - Preferred and Common Stocks								4,504,934	4,693,719	4,504,934							188,786	188,786	8,846	
9999999 Totals								13,145,181	13,250,519	13,129,989		(15,192)		(15,192)			120,530	120,530	75,089	22,139

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
			NONE						
1999999 Total - Preferred and Common Stocks								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: $...............0.
2. Total amount of intangible assets nonadmitted $...............0.

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
		NONE			
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
8399999 Total Bonds																XXX	XXX	XXX		
Exempt Money Market Mutual Funds																				
262006885	DREYFUS GOVT PRIME MM			12/31/2013	MELLON BANK		1,245,444						1,245,444			0.500	0.500	MON	1	
60934N104	FEDERATED GOVT OBLIGATIONS FUND			12/16/2013	FIFTH THIRD		500						500			0.500	0.500	MON	0	
8899999 Subtotal - Exempt Money Market Mutual Funds							1,245,944					XXX	1,245,944			XXX	XXX	XXX	1	
9199999 Total Short-Term Investments							1,245,944					XXX	1,245,944			XXX	XXX	XXX	1	

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open . . . . NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open . . . . NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminiated . . . . NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity . . . . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity . . . . NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets . . . . NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets . . . . NONE

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 *
open depositories								
Huntington Bank	Maumee, Oh				7,207		12,730,019	X X X
Huntington Bank	Maumee, OH						206,378	X X X
Mellon Bank	Pittsburgh, Pa						68	X X X
0199998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				X X X				X X X
0199999 Totals - Open Depositories				X X X	7,207		12,936,465	X X X
0299998 Deposits in ....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X				X X X
0299999 Totals - Suspended Depositories				X X X				X X X
0399999 Total Cash On Deposit				X X X	7,207		12,936,465	X X X
0499999 Cash in Company's Office				X X X	X X X	X X X	367	X X X
0599999 Total Cash				X X X	7,207		12,936,832	X X X

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

1. January	5,308,191	4. April	8,600,574	7. July	6,403,235	10. October	(3,230,409)
2. February	4,500,896	5. May	11,882,828	8. August	7,169,605	11. November	7,747,408
3. March	2,761,594	6. June	3,700,442	9. September	4,399,869	12. December	12,836,832

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 & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents							

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)						
5. California (CA)						
6. Colorado (CO)						
7. Connecticut (CT)						
8. Delaware (DE)						
9. District of Columbia (DC)						
10. Florida (FL)						
11. Georgia (GA)						
12. Hawaii (HI)						
13. Idaho (ID)						
14. Illinois (IL)						
15. Indiana (IN)						
16. Iowa (IA)						
17. Kansas (KS)						
18. Kentucky (KY)						
19. Louisiana (LA)						
20. Maine (ME)						
21. Maryland (MD)						
22. Massachusetts (MA)						
23. Michigan (MI)						
24. Minnesota (MN)						
25. Mississippi (MS)						
26. Missouri (MO)						
27. Montana (MT)						
28. Nebraska (NE)						
29. Nevada (NV)						
30. New Hampshire (NH)						
31. New Jersey (NJ)						
32. New Mexico (NM)						
33. New York (NY)						
34. North Carolina (NC)						
35. North Dakota (ND)						
36. Ohio (OH)	B	Statutory Deposit	400,540	400,328		
37. Oklahoma (OK)						
38. Oregon (OR)						
39. Pennsylvania (PA)						
40. Rhode Island (RI)						
41. South Carolina (SC)						
42. South Dakota (SD)						
43. Tennessee (TN)						
44. Texas (TX)						
45. Utah (UT)						
46. Vermont (VT)						
47. Virginia (VA)						
48. Washington (WA)						
49. West Virginia (WV)						
50. Wisconsin (WI)						
51. Wyoming (WY)						
52. American Samoa (AS)						
53. Guam (GU)						
54. Puerto Rico (PR)						
55. U.S. Virgin Islands (VI)						
56. Northern Mariana Islands (MP)						
57. Canada (CAN)						
58. Aggregate Alien and Other (OT)	XXX	XXX				
59. Total	XXX	XXX	400,540	400,328		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	XXX	XXX				

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