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ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2013

OF THE CONDITION AND AFFAIRS OF THE

Mount Carmel Health Plan, Inc

NAIC Group Code 2838 (Current Period) , (Prior Period) NAIC Company Code 95655 Employer's ID Number 311471229

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

Country of Domicile US

Licensed as business type:

Life, Accident and Health [ ] Property/Casualty [ ] Hospital, Medical and Dental Service or Indemnity [ ]
Dental Service Corporation [ ] Vision Service Corporation [ ] Other [ ]
Health Maintenance Organization [X] Is HMO Federally Qualified? Yes (X) No ( )

Incorporated/Organized August 6, 1996 Commenced Business April 1, 1997

Statutory Home Office 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number, City or Town, State, Country and Zip Code)

Main Administrative Office 6150 East Broad Street, EE320, Columbus, Ohio 43213 6145463211
(Street and Number, City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 6150 East Broad Street, EE320, COlumbus, Ohio 43213
(Street and Number or P.O. Box, City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6150 East Broad Street, EE320, Columbus, Ohio 43213
(Street and Number, City or Town, State, Country and Zip Code)
6145463211
(Area Code) (Telephone Number)

Internet Website Address www.medigold.com

Statutory Statement Contact Timothy Kern 6145463417
(Name) (Area Code) (Telephone Number) (Extension)
tkern@mchs.com 6145463144
(E-Mail Address) (Fax Number)

OFFICERS

Keith Colman (Chairperson)
Hugh Jones (Treasurer)
Sister Barbara Hahl (Secretary)

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Robert Paskowski
Claus von Zychlin
Daniel Wendorff, MD
Robert Griffith, MD

State of Ohio
County of Franklin } SS

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

Keith Colman Chairperson	Robert Paskowski Chief Executive Officer	Hugh Jones Treasurer

Subscribed and sworn to before me this
day of

a. Is this an original filing? Yes (X) No ( )
b. If no: 1. State the amendment number ____
2. Date filed ____
3. Number of pages attached ____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total Amount (Col 3 + Col 4)	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	46,430,525	15.260	46,430,525		46,430,525	15.260
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	12,490,150	4.105	12,490,150		12,490,150	4.105
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations						
1.42 Political subdivisions of states, territories and possessions and political subdidivison general obligations						
1.43 Revenue and assessment obligations						
1.44 Industrial development and similar obligations	56,817,938	18.674	56,817,938		56,817,938	18.674
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	804,593	0.264	804,593		804,593	0.264
1.512 Issued or guaranteed by FNMA and FHLMC	8,308,711	2.731	8,308,711		8,308,711	2.731
1.513 All other	4,860,809	1.598	4,860,809		4,860,809	1.598
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						
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)						
2.2 Unaffiliated non-U.S. securities (including Canada)						
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated						
3.3 Publically traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	67,598,791	22.217	67,598,791		67,598,791	22.217
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 $ .... of property acquired in satisfaction of debt)						
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset page reinvested collateral)				XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	106,949,587	35.151	106,949,587		106,949,587	35.151
11. Other invested assets						
12. Total invested assets	304,261,104	100.000	304,261,104		304,261,104	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, C
6. Total foreign exchange change in book/adjusted c
   - 6.1 Totals, Part 1, Column 15
   - 6.2 Totals, Part 3, Column 13
7. Deduct current year's other-than-temporary impair
   - 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 (Line 1 plus Line 2 plus Line 3 plus Line 4 minus Line 5 plus Line 6 minus Line 7 minus Line 8)
10. Deduct total nonadmitted amounts
11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year
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, C
8. Deduct amortization of premium and mortgage int
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 (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)
12. Total valuation allowance
13. Subtotal (Line 11 plus Line 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

NONE

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 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
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		
• 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 the end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 plus Line 6 minus Line 7 minus Line 8 plus Line 9 minus Line 10)		
12.	Deduct total nonadmitted amounts		
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		173,282,331
2.	Cost of bonds and stocks acquired, Part 3, Column 7		132,947,542
3.	Accrual of discount		88,449
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	11,388,384	
	4.4 Part 4, Column 11	(6,906,696)	4,481,688
5.	Total gain (loss) on disposals, Part 4, Column 19		16,683,223
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		128,273,647
7.	Deduct amortization of premium		387,297
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	371,851	
	9.4 Part 4, Column 13	1,138,923	1,510,774
10.	Book/adjusted carrying value at end of current period (Line 1 plus Line 2 plus Line 3 plus Line 4 plus Line 5 minus Line 6 minus Line 7 plus Line 8 minus Line 9)		197,311,515
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		197,311,515

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	47,235,118	47,468,907	47,385,686	47,004,168
	2. Canada				
	3. Other Countries				
	4. Totals	47,235,118	47,468,907	47,385,686	47,004,168
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	20,798,862	22,049,531	21,064,407	20,446,781
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States	54,735,282	54,092,136	54,786,776	54,165,961
	9. Canada	3,035,677	3,184,037	3,032,818	3,035,000
	10. Other Countries	3,907,787	4,068,328	3,917,783	3,880,000
	11. Totals	61,678,746	61,344,501	61,737,377	61,080,961
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	129,712,726	130,862,939	130,187,470	128,531,910
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	64,649,334	64,649,334	49,719,846	
	21. Canada	143,937	143,937	109,377	
	22. Other Countries	2,805,519	2,805,519	1,993,323	
	23. Totals	67,598,790	67,598,790	51,822,546	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	67,598,790	67,598,790	51,822,546	
	26. Total Stocks	67,598,790	67,598,790	51,822,546	
	27. Total Bonds and Stocks	197,311,516	198,461,729	182,010,016	

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

Quality Rating per the 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	44,858,543	27,258,445	7,068,643	103,206	9,165	79,298,002	34.4	118,232,793	49.9	79,298,001	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	44,858,543	27,258,445	7,068,643	103,206	9,165	79,298,002	34.4	118,232,793	49.9	79,298,001	
2. All Other Governments											
2.1 NAIC 1											
2.2 NAIC 2											
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1											
3.2 NAIC 2											
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 NAIC 1											
4.2 NAIC 2											
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5											
4.6 NAIC 6											
4.7 Totals											
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed											
5.1 NAIC 1	12,034,061	11,721,905	2,621,349	1,046,555	126,421	27,550,291	11.9	38,736,233	16.4	27,550,292	
5.2 NAIC 2											
5.3 NAIC 3											
5.4 NAIC 4											
5.5 NAIC 5											
5.6 NAIC 6											
5.7 Totals	12,034,061	11,721,905	2,621,349	1,046,555	126,421	27,550,291	11.9	38,736,233	16.4	27,550,292	

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

Quality Rating per the 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	66,343,164	11,812,704	33,004,745			111,160,613	48.2	79,749,195	33.7	111,160,612	
6.2 NAIC 2		789,450	10,607,842	1,372,877		12,770,169	5.5			12,770,169	
6.3 NAIC 3											
6.4 NAIC 4											
6.5 NAIC 5											
6.6 NAIC 6											
6.7 Totals	66,343,164	12,602,154	43,612,587	1,372,877		123,930,782	53.7	79,749,195	33.7	123,930,781	
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

Quality Rating per the 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) 123,235,768	50,793,054	42,694,737	1,149,761	135,586	218,008,906	94.5	XXX	XXX	218,008,905	
9.2 NAIC 2	(d)	789,450	10,607,842	1,372,877		12,770,169	5.5	XXX	XXX	12,770,169	
9.3 NAIC 3	(d)							XXX	XXX		
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	123,235,768	51,582,504	53,302,579	2,522,638	135,586	(b) 230,779,075	100.0	XXX	XXX	230,779,074	
9.8 Line 9.7 as a % of Column 6	53.4	22.4	23.1	1.1	0.1	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 NAIC 1	136,956,181	58,194,277	41,058,006	498,845	10,912	XXX	XXX	236,718,221	100.0	236,718,223	
10.2 NAIC 2						XXX	XXX				
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	136,956,181	58,194,277	41,058,006	498,845	10,912	XXX	XXX	(b) 236,718,221	100.0	236,718,223	
10.8 Line 10.7 as a % of Column 8	57.9	24.6	17.3	0.2		XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 NAIC 1	123,235,768	50,793,055	42,694,737	1,149,761	135,585	218,008,906	94.5	236,718,224	100.0	218,008,905	XXX
11.2 NAIC 2		789,450	10,607,842	1,372,877		12,770,169	5.5			12,770,169	XXX
11.3 NAIC 3											XXX
11.4 NAIC 4											XXX
11.5 NAIC 5											XXX
11.6 NAIC 6											XXX
11.7 Totals	123,235,768	51,582,505	53,302,579	2,522,638	135,585	230,779,075	100.0	236,718,224	100.0	230,779,074	XXX
11.8 Line 11.7 as a % of Column 6	53.4	22.4	23.1	1.1	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Column 6, Section 9	53.4	22.4	23.1	1.1	0.1	100.0	XXX	XXX	XXX	100.0	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 Column 6							XXX	XXX	XXX	XXX	
12.9 Line 12.7 as a % of Line 9.7, Column 6, Section 9							XXX	XXX	XXX	XXX	

(a) Includes $ .... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ .... current year, $ .... prior year of bonds with Z designations and $ .... current year, $ .... prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes $ .... current year, $ .... prior year of bonds with 5* designations and $ .... current year, $ .... 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 $ 69,003,464; NAIC 2 $ ....; NAIC 3 $ ....; NAIC 4 $ ....; NAIC 5 $ ....; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 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	44,720,719	26,901,056	6,871,633			78,493,408	34.0	117,193,359	49.5	78,493,408	
1.2 Residential Mortgage-Backed Securities	137,823	357,390	197,009	103,206	9,165	804,593	0.3	1,039,434	0.4	804,593	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities											
1.5 Totals	44,858,542	27,258,446	7,068,642	103,206	9,165	79,298,001	34.4	118,232,793	49.9	79,298,001	
2. All Other Governments											
2.1 Issuer Obligations											
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations											
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals											
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations											
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals											
5. U.S. Special Revenue and Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	10,486,633	8,060,819	694,128			19,241,580	8.3	26,120,941	11.0	19,241,580	
5.2 Residential Mortgage-Backed Securities	1,547,428	3,661,086	1,927,222	1,046,555	126,421	8,308,712	3.6	12,615,292	5.3	8,308,711	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities											
5.5 Totals	12,034,061	11,721,905	2,621,350	1,046,555	126,421	27,550,292	11.9	38,736,233	16.3	27,550,291	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	63,149,531	10,948,007	43,561,751	1,372,877		119,032,166	51.6	76,795,147	32.4	119,032,166	
6.2 Residential Mortgage-Backed Securities											
6.3 Commercial Mortgage-Backed Securities											
6.4 Other Loan-Backed and Structured Securities	3,193,632	1,654,147	50,836			4,898,615	2.1	2,954,049	1.2	4,898,615	
6.5 Totals	66,343,163	12,602,154	43,612,587	1,372,877		123,930,781	53.7	79,749,196	33.6	123,930,781	
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	118,356,883	45,909,882	51,127,512	1,372,877		216,767,154	93.9	XXX	XXX	216,767,154	
9.2 Residential Mortgage-Backed Securities	1,685,251	4,018,476	2,124,231	1,149,761	135,586	9,113,305	3.9	XXX	XXX	9,113,304	
9.3 Commercial Mortgage-Backed Securities								XXX	XXX		
9.4 Other Loan-Backed and Structured Securities	3,193,632	1,654,147	50,836			4,898,615	2.1	XXX	XXX	4,898,615	
9.5 Totals	123,235,766	51,582,505	53,302,579	2,522,638	135,586	230,779,074	100.0	XXX	XXX	230,779,073	
9.6 Line 9.5 as a % of Column 6	53.4	22.4	23.1	1.1	0.1	100.0	XXX	XXX	XXX	100.0	
10. Total Bonds Prior Year											
10.1 Issuer Obligations	132,461,025	48,857,858	38,790,564			XXX	XXX	220,109,447	93.0	220,109,447	
10.2 Residential Mortgage-Backed Securities	3,825,214	7,135,416	2,184,339	498,845	10,912	XXX	XXX	13,654,726	5.8	13,654,728	
10.3 Commercial Mortgage-Backed Securities						XXX	XXX				
10.4 Other Loan-Backed and Structured Securities	669,944	2,201,003	83,102			XXX	XXX	2,954,049	1.2	2,954,049	
10.5 Totals	136,956,183	58,194,277	41,058,005	498,845	10,912	XXX	XXX	236,718,222	100.0	236,718,224	
10.6 Line 10.5 as a % of Column 8	57.9	24.6	17.3	0.2		XXX	XXX	100.0	XXX	100.0	
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	118,356,884	45,909,882	51,127,512	1,372,877		216,767,155	93.9	220,109,448	93.0	216,767,154	XXX
11.2 Residential Mortgage-Backed Securities	1,685,251	4,018,476	2,124,231	1,149,761	135,585	9,113,304	3.9	13,654,729	5.8	9,113,304	XXX
11.3 Commercial Mortgage-Backed Securities											XXX
11.4 Other Loan-Backed and Structured Securities	3,193,632	1,654,147	50,836			4,898,615	2.1	2,954,049	1.2	4,898,615	XXX
11.5 Totals	123,235,767	51,582,505	53,302,579	2,522,638	135,585	230,779,074	100.0	236,718,226	100.0	230,779,073	XXX
11.6 Line 11.5 as a % of Column 6	53.4	22.4	23.1	1.1	0.1	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Column 6, Section 9	53.4	22.4	23.1	1.1	0.1	100.0	XXX	XXX	XXX	100.0	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 Column 6							XXX	XXX	XXX	XXX	
12.7 Line 12.5 as a % of Line 9.5, Column 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	69,974,581	69,974,581			
2. Cost of short-term investments acquired	148,101,582	148,101,582			
3. Accrual of discount	1,358	1,358			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	158	158			
6. Deduct consideration received on disposals	167,669,297	167,669,297			
7. Deduct amortization of premium	178,527	178,527			
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 the end of current period (Lines 1 plus 2 plus 3 plus 4 plus 5 minus 6 minus 7 plus 8 minus 9)	50,229,855	50,229,855			
11. Deduct total nonadmitted amounts					
12. Statement value of end of current period (Line 10 minus Line 11)	50,229,855	50,229,855			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options , Caps , Floors , Collars , Swaps and Forwards

1. Book / Adjusted carrying value , December 31, prior year (Line 9, prior year)

2. Cost paid / (consideration received) on additions:
   2.1 Current year paid / (consideration received) at time of acquisition , still open , Section 1, Column 12
   2.2 Current year paid / (consideration received) at time of acquisition , terminated , Section 2, Column 14

3. Unrealized valuation increase / (decrease):
   3.1 Section 1, Column 17
   3.2 Section 2, Column 19

4. Total gain (loss) on termination recognized , Section 2, Column 22

5. Considerations received / (paid) on terminations , Section 2, Column 15

6. Amortization:
   6.1 Section 1, Column 19
   6.2 Section 2, Column 21

7. Adjustment to the book / adjusted carrying value of hedged item:
   7.1 Section 1, Column 20
   7.2 Section 2, Column 23

8. Total foreign exchange change in book / adjusted carrying value:
   8.1 Section 1, Column 18
   8.2 Section 2, Column 20

9. Book / Adjusted carrying value at end of current period (Line 1 + Line 2 + Line 3 + Line 4 - Line 5 + Line 6 + Line 7 + Line 8)

10. Deduct nonadmitted assets

11. Statement value at end of current period (Line 9 minus Line 10)

NONE

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1. Book / Adjusted carrying value , December 31 of prior year (Line 6, prior year)

2. Cumulative cash change (Section 1, Broker Name / Net Cash Deposits Footnote - Cumulative Cash Change Column)

3.1 Add:
   Change in variation margin on open contracts - Highly effective hedges:
   3.11 Section 1, Column 15, current year minus
   3.12 Section 1, Column 15, prior year
   Change in the variation margin on open contracts - All other:
   3.13 Section 1, Column 18, current year minus
   3.14 Section 1, Column 18, prior year

3.2 Add:
   Change in adjustment to basis of hedged item:
   3.21 Section 1, Column 17, current year to date minus
   3.22 Section 1, Column 17, prior year

   Change in amount recognized:
   3.23 Section 1, Column 19, current year to date minus
   3.24 Section 1, Column 19, prior year

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)

4.2 Less:
   4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)
   4.22 Amount recognized (Section 2, Column 16)

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:
   5.1 Total gain (loss) recognized for terminations in prior year
   5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book / Adjusted carrying value at end of current period (Lines 1 + Line 2 + Line 3.3 - Line 4.3 - Line 5.1 - Line 5.2)

7. Deduct total nonadmitted amounts

8. Statement value at end of current period (Line 6 minus Line 7)

NONE

Page SI12
Schedule DB , Part C , Section 1
NONE

Page SI13
Schedule DB , Part C , Section 2
NONE

Page 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	48,786,630	48,786,630	
2. Cost of cash equivalents acquired	634,551,159	634,551,159	
3. Accrual of discount			
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals			
6. Deduct consideration received on disposals	632,501,298	632,501,298	
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 (Line 1 + Line 2 + Line 3 + Line 4 + Line 5 - Line 6 - Line 7 + Line 8 - Line 9)	50,836,491	50,836,491	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	50,836,491	50,836,491	

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

Page E01
Schedule A, Pt. 1, Real Estate Owned
NONE

Page E02
Schedule A, Pt. 2, Real Estate Acquired
NONE

Page E03
Schedule A, Pt. 3, Real Estate Sold
NONE

Page E04
Schedule B, Pt. 1, Mortgage Loans Owned
NONE

Page E05
Schedule B, Pt. 2, Mortgage Loans Acquired
NONE

Page E06
Schedule B, Pt. 3, Mortgage Loans Disposed
NONE

Page E07
Schedule BA, Pt. 1, Other Long-Term Invested Assets Owned
NONE

Page E08
Schedule BA, Pt. 2, Other Long-Term Invested Assets Acquired
NONE

Page E09
Schedule BA, Pt. 3, Other Long-Term Invested Assets Disposed
NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	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	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912828-CT-5	UNITED STATES TREASURY NOTE				1	1,599,313	102.563	1,641,008	1,600,000	1,599,868		102			4.250	4.302	FA	25,685	68,000	09/13/2007	08/15/2014
912828-FQ-8	UNITED STATES TREASURY NOTE				1	1,379,653	111.110	1,444,430	1,300,000	1,331,678		(11,456)			4.875	3.939	FA	23,938	63,375	05/31/2011	08/15/2016
912828-GH-7	UNITED STATES TREASURY NOTE				1	996,875	111.539	1,115,390	1,000,000	998,775		342			4.625	4.720	FA	17,469	46,250	10/15/2007	02/15/2017
912828-JR-2	UNITED STATES TREASURY NOTE				1	564,324	109.719	603,455	550,000	558,243		(1,543)			3.750	3.444	MN	2,678	20,625	11/30/2009	11/15/2018
912828-LY-4	UNITED STATES TREASURY NOTE				1	295,208	107.485	322,455	300,000	296,958		457			3.375	3.599	MN	1,315	10,125	12/16/2009	11/15/2019
912828-MH-0	UNITED STATES TREASURY NOTE				1	2,046,328	102.243	2,044,860	2,000,000	2,044,540		(1,788)			2.250	0.188	JJ	18,832		12/16/2013	01/31/2015
912828-MP-2	UNITED STATES TREASURY NOTE				1	2,344,671	108.766	2,447,235	2,250,000	2,313,829		(9,427)			3.625	3.141	FA	30,808	81,563	05/31/2011	02/15/2020
912828-NP-1	UNITED STATES TREASURY NOTE				1	2,312,387	102.348	2,277,243	2,225,000	2,268,064		(27,051)			1.750	0.520	JJ	16,295	38,938	06/29/2012	07/31/2015
912828-NV-8	UNITED STATES TREASURY NOTE				1	2,618,632	101.606	2,596,033	2,555,000	2,592,944		(22,750)			1.250	0.352	FA	10,852	31,938	12/18/2012	08/31/2015
912828-RE-2	UNITED STATES TREASURY NOTE				1	1,411,527	99.477	1,392,678	1,400,000	1,410,508		(1,019)			1.500	1.338	FA	7,135	6,750	12/05/2013	08/31/2018
912828-RF-9	UNITED STATES TREASURY NOTE				1	2,207,332	100.946	2,220,812	2,200,000	2,205,809		(1,337)			1.000	0.902	FA	7,475	19,500	05/31/2013	08/31/2016
912828-RG-7	UNITED STATES TREASURY NOTE				1	1,293,348	100.102	1,301,326	1,300,000	1,298,417		2,247			0.250	0.424	MS	970	3,250	09/28/2011	09/15/2014
912828-RQ-5	UNITED STATES TREASURY NOTE				1	7,167,754	100.207	7,164,801	7,150,000	7,159,197		(6,759)			0.375	0.227	MN	3,481	21,188	08/27/2013	11/15/2014
912828-SL-5	UNITED STATES TREASURY NOTE				1	2,601,475	100.055	2,601,430	2,600,000	2,600,354		(1,152)			0.250	0.194	MS	1,661	6,500	03/14/2013	03/31/2014
912828-SY-7	UNITED STATES TREASURY NOTE				1	6,501,231	98.704	6,415,760	6,500,000	6,501,201		(351)			0.625	0.620	MN	3,571	40,625	12/28/2012	05/31/2017
912828-TJ-9	UNITED STATES TREASURY NOTE				1	297,310	90.704	272,112	300,000	297,602		255			1.625	1.733	FA	1,841	4,875	12/28/2012	08/15/2022
912828-TP-5	UNITED STATES TREASURY NOTE				1	6,981,914	99.930	6,995,100	7,000,000	6,989,293		6,262			0.250	0.340	MS	5,221	17,500	12/28/2012	09/15/2015
912828-UF-5	UNITED STATES TREASURY NOTE				1	2,498,242	94.391	2,359,775	2,500,000	2,498,684		211			1.125	1.137	JD	78	28,125	12/28/2012	12/31/2019
912828-UN-8	UNITED STATES TREASURY NOTE				1	972,363	92.586	925,860	1,000,000	973,620		1,256			2.000	2.338	FA	7,554	10,000	07/12/2013	02/15/2023
912828-VS-6	UNITED STATES TREASURY NOTE				1	490,664	95.844	479,220	500,000	490,942		278			2.500	2.733	FA	4,721		08/27/2013	08/15/2023
0199999 - U.S. Governments - Issuer Obligations						46,580,551		46,620,982	46,230,000	46,430,525		(73,224)						191,579	519,125		
U.S. Governments - Residential Mortgage-Backed Securities																					
3620AA-TY-4	GNMA 30YR POOL #724267			2	1	805,135	109.527	847,925	774,168	804,593		(203)			5.000	4.112	MON	3,226	38,764	04/01/2010	09/15/2039
0299999 - U.S. Governments - Residential Mortgage-Backed Securities						805,135		847,925	774,168	804,593		(203)						3,226	38,764		
0599999 - Subtotal - U.S. Governments						47,385,686		47,468,907	47,004,168	47,235,118		(73,427)						194,805	557,889		
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
3135G0-RT-2	FEDERAL NATIONAL MORTGAGE ASSOC				1	1,063,440	97.909	1,032,942	1,055,000	1,062,156		(1,284)			0.875	0.703	JD	282	9,231	04/10/2013	12/20/2017
31331J-Q5-5	FEDERAL FARM CREDIT BANKS				1	933,566	100.744	931,880	925,000	926,680		(2,186)			1.150	0.913	AO	2,512	10,638	10/26/2010	10/06/2014
31331K-HX-1	FEDERAL FARM CREDIT BANKS				1	1,000,530	100.024	1,000,235	1,000,000	1,000,093		(317)			0.250	0.180	JAJO	430	2,336	11/01/2012	04/21/2014
313370-H4-3	FEDERAL HOME LOAN BANK CONS BOND				1	545,395	102.661	554,368	540,000	541,950		(1,037)			2.000	1.807	MN	1,740	10,800	08/02/2010	11/03/2015
3137EA-BA-6	FEDERAL HOME LOAN MORTGAGE CORP				1	1,631,919	114.099	1,711,491	1,500,000	1,566,060		(15,511)			5.125	3.927	MN	9,396	76,875	06/17/2009	11/17/2017
3137EA-CA-5	FEDERAL HOME LOAN MORTGAGE CORP				1	690,282	108.997	762,978	700,000	694,128		986			3.750	3.966	MS	6,854	26,250	11/05/2009	03/27/2019
31359M-4D-2	FEDERAL NATIONAL MORTGAGE ASSOC				1	1,018,750	112.536	1,125,361	1,000,000	1,018,750					5.000		FA	19,167	50,000	04/01/2008	02/13/2017
31359M-UT-8	FEDERAL NATIONAL MORTGAGE ASSOC				1	1,573,866	101.142	1,517,135	1,500,000	1,504,676		(16,070)			4.125	3.043	AO	13,063	61,875	06/18/2009	04/15/2014
31359M-WJ-8	FEDERAL NATIONAL MORTGAGE ASSOC				1	323,625	103.494	310,483	300,000	303,754		(4,649)			4.625	3.025	AO	2,929	13,875	06/30/2009	10/15/2014
3136FP-HW-0	FEDERAL NATIONAL MORTGAGE ASSOC				1	46,494	101.593	45,717	45,000	45,566		(456)			1.700	0.673	MS	206	765	12/16/2011	03/24/2015
31398A-DM-1	FEDERAL NATIONAL MORTGAGE ASSOC				1	3,930,223	114.351	4,288,174	3,750,000	3,826,338		(20,122)			5.375	4.788	JD	10,638	201,563	01/27/2009	06/12/2017
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						12,758,090		13,280,763	12,315,000	12,490,150		(60,647)						67,216	464,207		

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	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
312935-M2-2	FHLMC 30YR (GOLD) POOL #A8847			2	1	840,751	108.718	876,257	805,992	840,594		(223)			5.000	3.995	MON	3,358	40,401	05/11/2010	09/01/2039
3128PL-A2-8	FHLMC PC GOLD 15 YR			2	1	109,813	107.196	116,731	108,895	109,665		(46)			4.500	4.244	MON	408	4,923	06/12/2009	06/01/2023
31416N-3J-9	FNMA 15YR POOL #AA5300			2	1	82,931	106.464	83,688	78,607	81,667		(449)			4.500	2.412	MON	295	3,548	03/18/2010	09/01/2020
31371L-6G-9	FNMA 30YR POOL #255671			2	1	300,955	110.071	331,724	301,374	300,955					5.500		MON	1,381	16,630	09/26/2008	04/01/2035
31402Q-WA-5	FNMA 30YR POOL #735141			2	1	351,701	110.031	395,380	359,337	351,861		56			5.500	6.164	MON	1,647	19,834	10/29/2008	01/01/2035
31408F-6B-0	FNMA 30YR POOL #850566			2	1	162,095	108.544	185,539	170,935	162,301		56			5.000	6.511	MON	712	8,581	10/30/2008	01/01/2036
31413V-UA-3	FNMA 30YR POOL #956977			2	1	248,971	111.161	276,283	248,543	248,944		(8)			6.000	5.981	MON	1,243	14,915	08/12/2008	12/01/2037
31416T-L5-6	FNMA 30YR POOL #AA9347			2	1	618,106	109.393	654,780	598,559	617,764		(130)			5.000	4.226	MON	2,494	30,002	04/01/2010	08/01/2039
3138AB-YR-4	FNMA PASS-THRU LONG 30 YEAR			2	1	563,988	105.972	577,895	545,328	563,842		(127)			4.500	3.845	MON	2,045	24,583	07/07/2011	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LONG 30 YEAR			2	1	838,697	106.027	854,783	806,197	840,894		(239)			4.500	3.661	MON	3,023	36,380	07/28/2011	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LONG 30 YEAR			2	1	887,546	103.022	852,436	827,428	887,324		(488)			4.000	2.813	MON	2,758	33,146	08/08/2012	01/01/2042
3138EG-HX-5	FNMA PASS-THRU LONG 30 YEAR			2	1	761,951	103.152	778,424	754,640	764,133		(81)			4.000	3.786	MON	2,515	30,217	07/28/2011	04/01/2041
31403C-6L-0	FNMA PASS-THRU LONG 30 YEAR			2	1	264,761	108.531	277,432	255,624	264,538		(78)			5.000	4.081	MON	1,065	12,831	11/03/2009	02/01/2036
31403D-WU-9	FNMA PASS-THRU LONG 30 YEAR			2	1	350,460	109.852	363,303	330,720	350,550		(157)			5.500	3.787	MON	1,516	18,272	01/28/2010	11/01/2036
31409W-LB-5	FNMA PASS-THRU LONG 30 YEAR			2	1	202,442	110.011	229,930	209,006	202,595		38			5.500	6.507	MON	958	11,510	07/22/2008	04/01/2036
31411E-2C-0	FNMA PASS-THRU LONG 30 YEAR			2	1	428,616	110.689	480,444	434,050	428,616					5.500		MON	1,989	23,966	10/31/2007	01/01/2037
31411E-YD-3	FNMA PASS-THRU LONG 30 YEAR			2	1	530,499	109.764	589,991	537,508	530,499					5.500		MON	2,464	29,713	10/31/2007	01/01/2037
31412P-6K-2	FNMA PASS-THRU LONG 30 YEAR			2	1	233,098	108.812	248,208	228,108	233,033		(62)			5.000	4.439	MON	950	11,435	07/23/2009	02/01/2035
31412W-N2-8	FNMA PASS-THRU LONG 30 YEAR			2	1	528,937	112.169	595,538	530,928	528,935		(1)			6.000	6.160	MON	2,655	31,982	08/06/2007	06/01/2037
2699999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						8,306,317		8,768,767	8,131,781	8,308,711		(1,939)						33,477	402,869		
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						21,064,407		22,049,531	20,446,781	20,798,862		(62,586)						100,694	867,077		
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
88579Y-AF-8	3M COMPANY				1FE	1,379,210	91.528	1,281,392	1,400,000	1,382,431		1,867			2.000	2.174	JD	389	28,000	06/21/2012	06/26/2022
00751Y-AB-2	ADVANCE AUTO PARTS INC			1	2FE	1,010,250	100.814	1,008,140	1,000,000	1,010,164		(86)			4.500	4.396	JJ	20,750		11/20/2013	01/15/2022
025816-BD-0	AMERICAN EXPRESS CO SR NT				1FE	1,007,692	92.406	1,016,466	1,100,000	1,010,458		2,766			2.650	3.766	JD	2,348	14,575	11/14/2013	12/02/2022
03076C-AF-3	AMERIPRISE FINL INC				1FE	1,364,513	99.715	1,346,153	1,350,000	1,364,376		(136)			4.000	3.905	AO	17,250		11/20/2013	10/15/2023
037833-AK-6	APPLE INC GLBL NT 2.4%23				1FE	1,218,377	90.141	1,099,720	1,220,000	1,218,683		306			2.400	2.427	MN	4,717	14,640	04/30/2013	05/03/2023
042735-BC-3	ARROW ELECTRS INC			1	2FE	198,404	96.174	192,348	200,000	198,693		289			4.500	4.640	MS	3,000	4,775	02/12/2013	03/01/2023
00206R-AZ-5	AT&T INC				1FE	1,379,338	101.449	1,268,113	1,250,000	1,366,292		(13,046)			3.875	2.541	FA	18,299	48,438	01/18/2013	08/15/2021
053611-AG-4	AVERY DENNISON CORP			1	2FE	788,195	91.519	722,085	789,000	788,564		369			3.350	3.385	AO	5,580	13,730	04/03/2013	04/15/2023
06051G-EU-9	BANK AMER CORP				1FE	1,432,515	94.410	1,392,548	1,475,000	1,433,933		1,419			3.300	3.709	JJ	22,985	16,088	08/28/2013	01/11/2023
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	587,510	113.965	569,825	500,000	557,195		(9,639)			5.450	3.144	MN	3,482	27,250	09/29/2010	05/15/2019
06406H-BP-3	BANK OF NEW YORK MTN				1FE	641,035	108.406	677,538	625,000	637,254		(1,779)			4.600	4.279	JJ	13,257	28,750	07/22/2011	01/15/2020
06406H-BL-2	BANK OF NEW YORK MTN BK ENT				1FE	59,981	101.511	60,907	60,000	60,000		(7)			4.300	4.335	MN	330	2,580	05/05/2009	05/15/2014
084670-BF-4	BERKSHIRE HATHAWAY INC				1FE	745,185	98.572	690,004	700,000	740,851		(4,334)			3.400	2.611	JJ	9,983	23,800	01/14/2013	01/31/2022
14040H-AY-1	CAPITAL ONE FINL CORP				2FE	693,132	106.346	638,076	600,000	696,187		3,055			4.750	2.426	JJ	13,142	14,250	01/11/2013	07/15/2021
172967-EH-0	CITIGROUP INC				1FE	423,568	114.162	570,810	500,000	461,370		8,750			6.000		FA	11,333	30,000	10/31/2007	08/15/2017

(continues)

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	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
172967-FT-3	CITIGROUP INC				1FE	499,964	105.767	475,952	450,000	495,240		(4,723)			4.500	3.102	JJ	9,394	10,125	01/14/2013	01/14/2022
19416Q-DN-7	COLGATE PALMOLIVE CO MTN BE SR NT				1FE	399,436	104.251	417,004	400,000	399,872		73			3.150	3.195	FA	5,110	12,600	07/31/2009	08/05/2015
19416Q-DY-3	COLGATE PALMOLIVE CO MTNS BE				1FE	853,145	93.450	794,325	850,000	852,593		(297)			2.450	2.422	MN	2,661	20,825	02/08/2012	11/15/2021
20030N-BD-2	COMCAST CORP NEW				1FE	1,023,420	95.432	954,320	1,000,000	1,036,493		13,073			3.125	2.662	JJ	14,410	15,625	01/10/2013	07/15/2022
25459H-BF-1	DIRECT HLDG LLC				2FE	1,039,470	95.533	955,330	1,000,000	1,035,822		(3,648)			3.800	3.325	MS	11,189	38,000	01/11/2013	03/15/2022
25470D-AE-9	DISCOVERY COMMUNICATIONS				2FE	1,027,842	103.473	957,125	925,000	1,017,289		(10,553)			4.375	2.899	JD	1,799	40,469	01/14/2013	06/15/2021
25468P-CW-4	DISNEY WALT CO MTNS				1FE	1,292,369	90.785	1,180,205	1,300,000	1,293,044		675			2.350	2.432	JD	2,546	30,635	01/11/2013	12/01/2022
316773-CP-3	FIFTH THIRD BANCORP			1	2FE	747,975	98.119	735,893	750,000	748,138		163			4.300	4.376	JJ	3,673		11/18/2013	01/16/2024
36962G-4Y-7	GENERAL ELEC CAP CORP SR NT-A 4.62				1FE	603,161	108.928	653,568	600,000	602,473		(296)			4.625	4.608	JJ	13,413	27,750	07/22/2011	01/07/2021
36962G-3H-5	GENERAL ELECTRIC CAP CORP MTN				1FE	429,125	113.601	568,005	500,000	429,125					5.625		MS	8,281	28,125	10/31/2007	09/15/2017
36962G-3U-6	GENERAL ELECTRIC CAP CORP MTN				1FE	99,937	114.959	114,959	100,000	99,958		7			5.625	5.713	MN	938	5,625	10/14/2009	05/01/2018
372491-AB-6	GENWORTH HLDGS INC				2FE	624,344	99.165	619,781	625,000	624,739		395			4.800	4.863	FA	1,750		12/05/2013	02/15/2024
38141G-ER-1	GOLDMAN SACHS GROUP INC				1FE	405,557	111.747	558,735	500,000	459,040		12,535			5.750		AO	7,188	28,750	10/16/2007	10/01/2016
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	766,662	112.549	731,569	650,000	755,750		(10,912)			5.750	3.453	JJ	16,300	37,375	01/11/2013	01/24/2022
38259P-AB-8	GOOGLE INC				1FE	1,227,328	104.280	1,287,858	1,235,000	1,229,313		651			3.625	3.731	MN	5,223	44,769	07/22/2011	05/19/2021
428236-BF-9	HEWLETT-PACKARD CO				2FE	581,052	100.270	601,620	600,000	583,066		2,014			3.750	4.269	JD	1,875	22,500	01/11/2013	12/01/2020
458140-AM-2	INTEL CORP				1FE	1,290,796	92.036	1,196,468	1,300,000	1,291,600		804			2.700	2.801	JD	1,560	35,490	01/10/2013	12/15/2022
460146-CG-6	INTL PAPER CO			1	2FE	678,396	104.776	628,656	600,000	671,015		(7,381)			4.750	3.114	FA	10,767	28,500	01/11/2013	02/15/2022
24422E-RM-3	JOHN DEERE CAPITAL CORP				1FE	1,270,388	94.652	1,183,150	1,250,000	1,268,456		(1,932)			2.750	2.565	MS	10,122	34,375	01/14/2013	03/15/2022
478160-AU-8	JOHNSON & JOHNSON				1FE	982,550	114.710	1,147,100	1,000,000	982,550					5.150		JJ	23,747	51,500	06/18/2008	07/15/2018
46625H-HZ-6	JPMORGAN CHASE & CO				1FE	1,138,550	107.746	1,077,460	1,000,000	1,124,069		(14,481)			4.625	2.769	MN	6,552	46,250	01/14/2013	05/10/2021
48121C-YK-6	JPMORGAN CHASE BANK NA				1FE	458,294	114.330	571,650	500,000	458,294					6.000		AO	7,500	30,000	12/06/2007	10/01/2017
501044-CS-8	KROGER CO SR NT			1	2FE	999,580	97.993	979,930	1,000,000	1,000,288		708			3.850	3.883	FA	16,683		07/18/2013	08/01/2023
50540R-AM-4	LABORATORY CORP AMER HLDGS				2FE	789,336	99.164	783,396	790,000	789,450		113			2.500	2.531	MN	3,292		10/29/2013	11/01/2018
594918-AG-9	MICROSOFT CORP				1FE	1,307,893	102.249	1,329,237	1,300,000	1,303,931		(2,248)			1.625	1.454	MS	5,633	21,125	10/31/2011	09/25/2015
637071-AJ-0	NATIONAL OIL WELL VARCO INC			1	1FE	1,312,184	92.391	1,224,181	1,325,000	1,313,095		911			2.600	2.732	JD	2,871	35,503	03/25/2013	12/01/2022
652482-CB-4	NEWS AMERICA INC				2FE	689,760	107.134	642,804	600,000	679,887		(9,873)			4.500	2.466	FA	10,200	27,000	01/11/2013	02/15/2021
68389X-AP-0	ORACLE CORP				1FE	1,276,002	91.664	1,191,632	1,300,000	1,277,975		1,973			2.500	2.736	AO	6,861	31,597	02/06/2013	10/15/2022
695156-AQ-2	PACKAGING CORP AMER			1	2FE	847,748	100.657	855,585	850,000	848,457		710			4.500	4.573	MN	7,331		10/15/2013	11/01/2023
713448-CG-1	PEPSICO INC				1FE	669,357	92.556	620,125	670,000	669,626		269			2.750	2.776	MS	6,142	9,366	02/25/2013	03/01/2023
89837L-AA-3	PRINCETON UNIVERSITY				1FE	497,655	113.339	566,695	500,000	498,614		224			4.950	5.073	MS	8,250	24,750	01/14/2009	03/01/2019
742718-DN-6	PROCTER & GAMBLE CO				1FE	479,155	112.439	539,707	480,000	479,605		63			4.700	4.773	FA	8,523	22,560	02/03/2009	02/15/2019
742718-DS-5	PROCTER & GAMBLE CO SR NT 1.8%15				1FE	213,241	102.470	220,311	215,000	214,332		346			1.800	1.979	MN	495	3,870	11/15/2010	11/15/2015
779382-AP-5	ROWAN COS INC			1	2FE	678,600	100.664	629,150	625,000	674,804		(3,796)			4.875	3.797	JD	2,539	30,469	03/25/2013	06/01/2022
828807-CN-5	SIMON PPTY GROUP			1	1FE	1,288,209	91.958	1,195,454	1,300,000	1,289,241		1,032			2.750	2.874	FA	14,896	22,244	01/10/2013	02/01/2023
857477-AL-7	STATE STR CORP				1FE	673,907	92.982	627,629	675,000	674,333		427			3.100	3.136	MN	2,674	10,463	05/08/2013	05/15/2023
89233P-4R-4	TOYOTA MOTOR CREDIT CORP				1FE	723,992	104.506	757,669	725,000	724,713		134			2.800	2.840	JJ	9,586	20,300	01/05/2011	01/11/2016
91159H-HC-7	U S BANCORP MTNS BK ENT			1	1FE	760,918	96.908	751,037	775,000	761,085		167			3.000	3.277	MS	6,846		11/20/2013	03/15/2022
91159J-AA-4	US BANCORP MTN			1	1FE	1,289,587	92.774	1,206,062	1,300,000	1,290,477		890			2.950	3.071	JJ	17,684	19,175	01/28/2013	07/15/2022
91159H-GR-5	US BANCORP MTNS BK ENT				1FE	603,120	101.489	608,934	600,000	600,248		(708)			4.200	4.118	MN	3,150	25,200	05/11/2009	05/15/2014
92343V-BC-7	VERIZON COMMUNICATIONS INC				2FE	1,415,180	99.285	1,290,705	1,300,000	1,403,607		(11,573)			3.500	2.393	MN	7,583	45,500	01/11/2013	11/01/2021

(continues)

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	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																					
929903-DT-6	WACHOVIA CORP				1FE	375,234	114.071	570,355	500,000	375,234					5.750		JD	1,278	28,750	12/18/2007	06/15/2017
931142-CZ-4	WAL MART STORES INC SR. NT. 3.25%2				1FE	149,429	101.869	152,804	150,000	149,654		44			3.250	3.315	AO	894	4,875	10/18/2010	10/25/2020
931142-CU-5	WAL-MART STORES INC				1FE	999,080	104.856	1,048,560	1,000,000	999,910		11			3.625	3.659	JJ	17,420	36,250	06/30/2010	07/08/2020
94974B-FD-7	WELLS FARGO CO MTN BE				1FE	513,725	102.071	510,355	500,000	513,208		(517)			2.100	1.296	MN	1,546		11/13/2013	05/08/2017
94974B-FJ-4	WELLS FARGO CO MTN BE				1FE	306,992	94.037	305,620	325,000	307,179		187			3.450	4.223	FA	4,298		11/20/2013	02/13/2023
98385X-AP-1	XTO ENERGY INC				1FE	685,854	114.926	689,556	600,000	651,136		(10,455)			5.500	3.450	JD	1,467	33,000	07/15/2010	06/15/2018
064149-A6-4	BANK NOVA SCOTIA HALIFAX		I		1FE	359,539	103.006	370,822	360,000	359,913		74			3.400	3.451	JJ	5,406	12,240	01/19/2010	01/22/2015
064149-C8-8	BANK NOVA SCOTIA HALIFAX SR NT 4.3		I		1FE	805,504	107.643	861,144	800,000	804,222		(506)			4.375	4.333	JJ	16,333	35,000	04/20/2011	01/13/2021
78008K-5V-1	ROYAL BK OF CANADA BD SR NT		I		1FE	997,640	104.502	1,045,020	1,000,000	999,115		356			2.875	2.935	AO	5,750	28,750	04/12/2011	04/19/2016
89114Q-AE-8	TORONTO DOMINION BANK		I		1FE	870,135	103.663	907,051	875,000	872,427		872			2.375	2.499	AO	4,156	20,781	10/12/2011	10/19/2016
055451-AU-2	BHP BILLITON FIN USA LTD		R		1FE	898,893	100.765	906,885	900,000	899,342		449			3.850	3.896	MS	8,759		09/25/2013	09/30/2023
05574L-TW-8	BNP PARIBAS / BNP PARIBAS US		R		1FE	854,119	100.073	855,627	855,000	854,341		221			1.250	1.281	JD	564		12/05/2013	12/12/2016
22546Q-AA-5	CREDIT SUISSE NEW YORK		R		1FE	275,787	101.647	279,529	275,000	275,055		(225)			5.500	5.487	MN	2,521	15,125	04/28/2009	05/01/2014
822582-AM-4	SHELL INTERNATIONAL FINANCE BV		R		1FE	1,175,824	108.921	1,252,592	1,150,000	1,169,956		(2,849)			4.375	4.106	MS	13,417	50,313	07/25/2011	03/25/2020
961214-BK-8	WESTPAC BANKING CORP		R		1FE	713,161	110.528	773,696	700,000	709,093		(1,366)			4.875	4.681	MN	3,981	34,125	09/28/2010	11/19/2019
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						56,865,002		56,494,711	56,224,000	56,817,938		(67,978)						541,867	1,504,492		
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
15200W-AB-1	CENTRPOINT ENGY TRANS 2012-4			2	1FE	100,000	99.682	99,682	100,000	100,037		(7)			2.161	2.164	AO	456	2,161	01/11/2012	10/15/2021
161571-FJ-8	CHASE ISSUANCE TRUST			2	1FE	499,916	100.415	502,075	500,000	499,997		2			0.790	0.793	MON	176	3,950	06/11/2012	06/15/2017
12613S-AA-0	CNH EQUIPMENT TRUST SERIES			2	1FE	335,302	99.937	335,091	335,302	335,302					0.250	0.253	MON	37	260	08/20/2013	09/15/2014
31679G-AA-7	FIFTH THIRD AUTO TR			2	1FE	262,542	99.942	262,389	262,542	262,542					0.250	0.253	MON	31	232	08/14/2013	09/15/2014
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER			2	1FE	999,611	98.607	986,070	1,000,000	999,909		24			1.360	1.371	MON	604	13,600	08/22/2012	08/15/2020
36830N-AA-7	GE EQUIP MID TCKT 2013-1			2	1FE	184,221	99.929	184,090	184,221	184,221					0.230	0.233	MON	12	112	09/17/2013	09/22/2014
43812X-AA-3	HONDA AUTO RECV 2013-3			2	1FE	336,074	99.954	335,920	336,074	336,074					0.220	0.223	MON	35	319	07/17/2013	08/15/2014
43814F-AA-0	HONDA AUTO RECV 2013-4			2	1FE	385,657	100.000	385,657	385,657	385,657					0.240	0.243	MON	36	126	10/23/2013	11/18/2014
44890Q-AA-1	HYUNDAI AUTO RECV TR			2	1FE	136,057	99.932	135,965	136,057	136,057					0.220	0.223	MON	14	81	09/11/2013	09/15/2014
58768V-AA-9	MERC BENZ AUTO LEASE			2	1FE	92,259	99.985	92,245	92,259	92,259					0.270	0.275	MON	12	170	04/16/2013	05/15/2014
58768W-AA-7	MERC BENZ AUTO RECV			2	1FE	105,137	99.967	105,103	105,137	105,137					0.220	0.225	MON	9	93	07/23/2013	08/15/2014
92867P-AA-1	VOLKSWAGEN AUTO			2	1FE	273,145	100.000	273,145	273,145	273,145					0.230	0.232	MON	21	65	11/06/2013	11/20/2014
92867N-AA-6	VOLKSWAGEN AUTO LEASE			2	1FE	163,665	99.978	163,629	163,665	163,665					0.230	0.234	MON	13	165	07/17/2013	08/15/2014
98158K-AD-1	WORLD OMNI AUTO TR 2011-A			2	1FE	740,888	100.804	730,829	725,000	728,906		(7,361)			1.910	0.986	MON	615	13,848	05/22/2012	04/15/2016
98160N-AA-7	WORLD OMNI AUTO TR 2013-B			2	1FE	257,902	100.000	257,902	257,902	257,902					0.240	0.243	MON	26	91	10/23/2013	11/17/2014
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,872,376		4,849,791	4,856,961	4,860,809		(7,341)						2,097	35,272		
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)						61,737,377		61,344,501	61,080,961	61,678,747		(75,319)						543,963	1,539,765		
7799999 - Total Bonds - Subtotal - Issuer Obligations						116,203,642		116,396,456	114,769,000	115,738,614		(201,849)						800,662	2,487,825		
7899999 - Total Bonds - Subtotal - Residential Mortgage-Backed Securities						9,111,452		9,616,692	8,905,949	9,113,304		(2,142)						36,703	441,633		

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	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999 - Total Bonds - Subtotal - Other Loan-Backed and Structured Securities						4,872,376		4,849,791	4,856,961	4,860,809		(7,341)						2,097	35,272		
8399999 - Subtotal - Total Bonds						130,187,470		130,862,939	128,531,910	129,712,727		(211,332)						839,462	2,964,731		

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Sch. D, Pt. 2, Sn. 1, Preferred Stocks Owned

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated)																	
88579Y-10-1	3M COMPANY			1,425.000	199,856	140.250	199,856	180,580				19,277		19,277		L	12/12/2013
002824-10-0	ABBOTT LABORATORIES			3,410.000	130,705	38.330	130,705	124,001				6,704		6,704		L	12/12/2013
00287Y-10-9	ABBVIE INC COM			3,478.000	183,673	52.810	183,673	182,276				1,397		1,397		U	12/12/2013
00724F-10-1	ADOBE SYS INC			1,025.000	61,376	59.879	61,376	55,387				5,989		5,989		L	12/12/2013
00130H-10-5	AES CORP			1,350.000	19,589	14.510	19,589	18,681				907		907		L	12/12/2013
00817Y-10-8	AETNA INC NEW			816.000	55,969	68.590	55,969	49,185		323		6,785		6,785		L	09/27/2013
001055-10-2	AFLAC INC			1,020.000	68,136	66.800	68,136	66,985				1,151		1,151		L	12/12/2013
001084-10-2	AGCO CORP			1,606.000	95,059	59.190	95,059	80,605		590		14,454	186	14,268		L	04/04/2013
00846U-10-1	AGILENT TECHNOLOGIES INC			726.000	41,520	57.190	41,520	40,195				1,325		1,325		L	12/12/2013
001204-10-6	AGL RES INC			260.000	12,280	47.230	12,280	11,817				463		463		L	12/12/2013
009158-10-6	AIR PRODS & CHEMS INC			460.000	51,419	111.780	51,419	49,501				1,918		1,918		L	12/12/2013
009363-10-2	AIRGAS INC			145.000	16,218	111.850	16,218	15,605				614		614		L	12/12/2013
00971T-10-1	AKAMAI TECHNOLOGIES			391.000	18,447	47.180	18,447	17,119				1,328		1,328		L	12/12/2013
013817-10-1	ALCOA INC			2,347.000	24,949	10.630	24,949	22,013				2,936		2,936		L	12/12/2013
015351-10-9	ALEXION PHARMACEUTICALS INC			429.000	57,007	132.884	57,007	52,640				4,367		4,367		L	12/12/2013
016255-10-1	ALIGN TECHNOLOGY INC			3,107.000	177,534	57.140	177,534	135,310				42,224	85	42,139		L	08/21/2013
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			237.000	8,444	35.630	8,444	7,650		43		794		794		L	12/12/2013
01748X-10-2	ALLEGIANT TRAVEL CO			1,067.000	112,504	105.440	112,504	100,842	2,401			11,662	10,791	871		L	06/18/2013
018490-10-2	ALLERGAN INC			651.000	72,313	111.080	72,313	63,102				9,211		9,211		L	12/12/2013
018581-10-8	ALLIANCE DATA SYSTEM CORP COM			107.000	28,134	262.930	28,134	27,956				178		178		L	12/31/2013
020002-10-1	ALLSTATE CORP			1,017.000	55,467	54.540	55,467	36,775	1,966	917		11,062		11,062		L	02/20/2013
021441-10-0	ALTERA CORP			701.000	22,790	32.511	22,790	21,837				953		953		L	12/12/2013
02209S-10-3	ALTRIA GROUP INC			4,398.000	168,839	38.390	168,839	149,004	6,418	4,046		19,835	12,112	7,723		L	05/10/2013
023135-10-6	AMAZON COM INC			802.000	319,830	398.790	319,830	306,433				13,397		13,397		L	12/12/2013
00164V-10-3	AMC NETWORKS INC			1,747.000	118,988	68.110	118,988	108,279				10,709	4,191	6,518		L	06/18/2013
023608-10-2	AMEREN CORP			532.000	19,237	36.160	19,237	18,696				541		541		L	12/12/2013
024013-10-4	AMERICAN ASSET TR INC COM			4,646.000	146,024	31.430	146,024	137,568		2,973		8,456	15,721	(7,265)		L	04/04/2013
025537-10-1	AMERICAN ELEC PWR INC			1,068.000	49,918	46.740	49,918	49,071				847		847		L	12/12/2013
025816-10-9	AMERICAN EXPRESS CO			2,036.000	184,726	90.730	184,726	97,866		1,751		67,697		67,697		L	12/21/2012
025932-10-4	AMERICAN FINL GROUP INC OHIO			2,626.000	151,573	57.720	151,573	81,590		5,500		47,793		47,793		L	04/27/2011
026874-78-4	AMERICAN INTL GROUP INC			3,239.000	165,351	51.050	165,351	160,395				4,956		4,956		L	12/12/2013
03027X-10-0	AMERICAN TOWER CORP NEW			867.000	69,204	79.820	69,204	66,601				2,603		2,603		L	12/12/2013
030420-10-3	AMERICAN WTR WKS CO INC			5,096.000	215,357	42.260	215,357	193,784		5,042		21,573		21,573		L	01/03/2013
03076C-10-6	AMERIPRISE FINANCIAL INC			434.000	49,932	115.050	49,932	46,356				3,576		3,576		L	12/12/2013
03073E-10-5	AMERISOURCEBERGEN CORP			507.000	35,647	70.310	35,647	34,946				702		702		L	12/12/2013
031100-10-0	AMETEK INC			536.000	28,231	52.670	28,231	26,247				1,985		1,985		L	12/12/2013
031162-10-0	AMGEN INC			1,653.000	188,574	114.080	188,574	186,527				2,048		2,048		L	12/12/2013
032095-10-1	AMPHENOL CORP CL A			349.000	31,124	89.180	31,124	29,718				1,406		1,406		L	12/12/2013
03232P-40-5	AMSURG CORP			8,818.000	404,923	45.920	404,923	200,760				140,294		140,294		L	08/08/2012
032511-10-7	ANADARKO PETROLEUM CORP			1,103.000	87,490	79.320	87,490	87,490					4,946	(4,946)		L	12/12/2013
032654-10-5	ANALOG DEVICES INC			682.000	34,734	50.930	34,734	32,791				1,944		1,944		L	12/12/2013
037411-10-5	APACHE CORP			886.000	76,143	85.940	76,143	76,143					199	(199)		L	12/12/2013
03748R-10-1	APARTMENT INVT & MGMT CO			320.000	8,291	25.910	8,291	8,185				106		106		L	12/12/2013
037612-30-6	APOLLO GLOBAL MGMT LLC			5,567.000	175,973	31.610	175,973	175,301				671		671		L	12/20/2013
037833-10-0	APPLE INC			1,947.000	1,092,306	561.020	1,092,306	802,848		12,624		89,368		89,368		L	11/29/2013
038222-10-5	APPLIED MATLS INC			2,639.000	46,658	17.680	46,658	44,264				2,394		2,394		L	12/12/2013
(continues)																	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 12 , the total $ value (included in Column 8) of all such issues $ 1,293,388 .

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			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
039483-10-2	ARCHER DANIELS MIDLAND CO			1,446.000	62,756	43.400	62,756	58,723				4,033		4,033		L	12/12/2013
044209-10-4	ASHLAND INC NEW COM			2,801.000	271,809	97.040	271,809	194,597		3,487		46,581		46,581		L	09/26/2012
04621X-10-8	ASSURANT INC			2,531.000	167,982	66.370	167,982	157,049		592		10,933		10,933		L	12/12/2013
00206R-10-2	AT&T INC			11,541.000	405,782	35.160	405,782	392,082				13,699		13,699		L	12/12/2013
050095-10-8	ATWOOD OCEANICS INC			2,369.000	126,481	53.390	126,481	115,118				11,363		11,363		L	01/15/2013
052769-10-6	AUTODESK INC			489.000	24,606	50.319	24,606	22,308				2,298		2,298		L	12/12/2013
053015-10-3	AUTOMATIC DATA PROCESSING INC			1,059.000	85,566	80.799	85,566	81,883				3,683		3,683		L	12/12/2013
05329W-10-2	AUTONATION INC			141.000	7,006	49.690	7,006	7,000				6		6		L	12/12/2013
053332-10-2	AUTOZONE INC			78.000	37,279	477.940	37,279	36,458				821		821		L	12/12/2013
053484-10-1	AVALONBAY CMNTYS INC			267.000	31,567	118.230	31,567	31,567					495	(495)		L	12/12/2013
053611-10-9	AVERY DENNISON CORP			215.000	10,791	50.190	10,791	10,346				445		445		L	12/12/2013
054303-10-2	AVON PRODS INC			951.000	16,376	17.220	16,376	15,994				382		382		L	12/12/2013
057224-10-7	BAKER HUGHES INC			972.000	53,713	55.260	53,713	51,610				2,103		2,103		L	12/12/2013
058498-10-6	BALL CORP			318.000	16,428	51.660	16,428	15,848				580		580		L	12/12/2013
064058-10-0	BANK NEW YORK MELLON CORP			2,524.000	88,189	34.940	88,189	83,083				5,106		5,106		L	12/12/2013
060505-10-4	BANK OF AMERICA CORP			23,168.000	360,726	15.570	360,726	354,104				6,621		6,621		L	12/12/2013
067383-10-9	BARD C R INC			174.000	23,306	133.940	23,306	23,306					36	(36)		L	12/12/2013
071813-10-9	BAXTER INTERNATIONAL INC			1,191.000	82,834	69.550	82,834	79,413				3,421		3,421		L	12/12/2013
054937-10-7	BB&T CORP			1,544.000	57,622	37.320	57,622	54,767				2,855		2,855		L	12/12/2013
073302-10-1	BE AEROSPACE INC			4,912.000	427,491	87.030	427,491	167,264				179,229		179,229		L	04/18/2013
073730-10-3	BEAM INC			355.000	24,161	68.060	24,161	23,413				748		748		L	12/12/2013
075887-10-9	BECTON DICKISON & CO			426.000	47,069	110.490	47,069	39,035		1,719		8,034		8,034		L	05/09/2013
075896-10-0	BED BATH & BEYOND INC			478.000	38,383	80.300	38,383	36,621				1,763		1,763		L	12/12/2013
081437-10-5	BEMIS INC			226.000	9,257	40.960	9,257	8,763				494		494		L	12/12/2013
084670-70-2	BERKSHIRE HATHAWAY INC DEL			3,949.000	468,193	118.560	468,193	451,844				16,349		16,349		L	12/12/2013
086516-10-1	BEST BUY INC			592.000	23,609	39.880	23,609	20,105		1,156		3,504		3,504		L	08/21/2013
09062X-10-3	BIOGEN IDEC INC			521.000	145,657	279.572	145,657	110,983				34,674	14,236	20,437		L	05/28/2013
09247X-10-1	BLACKROCK INC			276.000	87,346	316.470	87,346	80,696				6,650		6,650		L	12/12/2013
093671-10-5	BLOCK H & R INC			601.000	17,453	29.040	17,453	16,942				511		511		L	12/12/2013
097023-10-5	BOEING CO			1,523.000	207,874	136.490	207,874	126,885		2,367		80,990	878	80,112		L	05/28/2013
099724-10-6	BORGWARNER INC COM			502.000	28,067	55.910	28,067	26,837				1,230		1,230		L	12/12/2013
101121-10-1	BOSTON PROPERTIES INC			334.000	33,524	100.370	33,524	33,223				301		301		L	12/12/2013
101137-10-7	BOSTON SCIENTIFIC CORP			2,946.000	35,411	12.020	35,411	33,873				1,538		1,538		L	12/12/2013
110122-10-8	BRISTOL MYERS SQUIBB CO			3,612.000	191,978	53.150	191,978	182,544				9,434		9,434		L	12/12/2013
110394-10-3	BRISTOW GROUP INC			1,753.000	131,580	75.060	131,580	102,046		1,315		29,535		29,535		L	03/12/2013
111320-10-7	BROADCOM CORP CL A			1,207.000	35,782	29.645	35,782	34,267				1,514		1,514		L	12/12/2013
115637-20-9	BROWN FORMAN CORP			357.000	26,978	75.570	26,978	26,285				694		694		L	12/12/2013
119848-10-9	BUFFALO WILD WINGS INC COM			1,651.000	243,027	147.200	243,027	199,869				43,158		43,158		L	10/23/2013
12541W-20-9	C H ROBINSON WORLDWIDE INC			350.000	20,423	58.350	20,423	19,979		123		443		443		L	12/12/2013
12673P-10-5	CA INC			720.000	24,228	33.650	24,228	23,395				833		833		L	12/12/2013
12686C-10-9	CABLEVISION SYSTEMS CORP NY GROUP			469.000	8,409	17.930	8,409	7,523				886		886		L	12/12/2013
127097-10-3	CABOT OIL & GAS CORP			923.000	35,775	38.760	35,775	33,734				2,041		2,041		L	12/12/2013
133131-10-2	CAMDEN PPTY TR			1,616.000	91,918	56.880	91,918	91,918	1,018	4,827		(6,012)	12,298	(18,309)		L	08/01/2012
13342B-10-5	CAMERON INTERNATIONAL CORP			540.000	32,146	59.530	32,146	30,304				1,842		1,842		L	12/12/2013
134429-10-9	CAMPBELL SOUP CO			392.000	16,966	43.280	16,966	15,996				970		970		L	12/12/2013
14040H-10-5	CAPITAL ONE FINL CORP			1,284.000	98,367	76.610	98,367	83,759		696		14,609	4,474	10,134		L	09/27/2013
14149Y-10-8	CARDINAL HEALTH INC			745.000	49,773	66.810	49,773	49,340				434		434		L	12/12/2013
14170T-10-1	CAREFUSION CORP			4,578.000	182,296	39.820	182,296	116,589				46,687		46,687		L	12/12/2013

(continues)

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			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
143130-10-2	CARMAX INC			491.000	23,087	47.020	23,087	23,087					2,057	(2,057)		L	12/12/2013
149123-10-1	CATERPILLAR INC			1,396.000	126,771	90.810	126,771	119,400				7,371		7,371		L	12/12/2013
12503M-10-8	CBOE HLDGS INC			2,354.000	122,314	51.960	122,314	106,471		847		15,842	6,169	9,673		L	08/21/2013
12504L-10-9	CBRE GROUP INC			608.000	15,990	26.300	15,990	15,052				938		938		L	12/12/2013
124857-20-2	CBS CORP			1,234.000	78,655	63.740	78,655	43,928	595	506		30,072		30,072		L	03/21/2013
151020-10-4	CELGENE CORP			902.000	152,409	168.968	152,409	70,780				81,404		81,404		L	12/21/2012
15189T-10-7	CENTERPOINT ENERGY INC			940.000	21,789	23.180	21,789	21,502				287		287		L	12/12/2013
156700-10-6	CENTURYTEL INC			1,318.000	41,978	31.850	41,978	40,547				1,431		1,431		L	12/12/2013
156782-10-4	CERNER CORP			647.000	36,064	55.740	36,064	35,040				1,024		1,024		L	12/12/2013
125269-10-0	CF INDUSTRIES HOLDINGS INC			126.000	29,363	233.040	29,363	28,506				857		857		L	12/12/2013
165167-10-7	CHESAPEAKE ENERGY CORP			1,112.000	30,180	27.140	30,180	29,800				380		380		L	12/12/2013
166764-10-0	CHEVRON CORP			4,180.000	522,124	124.910	522,124	382,282		13,117		49,092		49,092		L	12/12/2013
169656-10-5	CHIPOTLE MEXICAN GRILL INC			68.000	36,229	532.780	36,229	35,130				1,099		1,099		L	12/12/2013
171232-10-1	CHUBB CORP			561.000	54,209	96.630	54,209	29,657	1,131	1,194		11,955		11,955		L	09/16/2011
125509-10-9	CIGNA CORPORATION			621.000	54,325	87.480	54,325	52,435				1,890		1,890		L	12/12/2013
172062-10-1	CINCINNATI FINL CORP			323.000	16,916	52.370	16,916	16,613				303		303		L	12/12/2013
172908-10-5	CINTAS CORP			6,155.000	366,776	59.590	366,776	195,382		5,364		108,480		108,480		L	12/12/2013
17275R-10-2	CISCO SYSTEMS INC			11,763.000	263,844	22.430	263,844	185,877		5,999		32,118		32,118		L	03/21/2013
172967-42-4	CITIGROUP INC			6,592.000	343,509	52.110	343,509	299,551		187		43,958	6,401	37,557		L	05/20/2013
177376-10-0	CITRIX SYS INC			411.000	25,996	63.250	25,996	23,608				2,388		2,388		L	12/12/2013
18683K-10-1	CLIFFS NATURAL RESOURCES INC			336.000	8,807	26.210	8,807	8,006				801		801		L	12/12/2013
189054-10-9	CLOROX CO DEL			286.000	26,529	92.760	26,529	26,529					193	(193)		L	12/12/2013
12572Q-10-5	CME GROUP INC			689.000	54,059	78.460	54,059	54,059					1,093	(1,093)		L	12/12/2013
125896-10-0	CMS ENERGY CORP			5,696.000	152,482	26.770	152,482	92,676		5,443		12,547		12,547		L	12/12/2013
12621E-10-3	CNO FINANCIAL GROUP INC			13,664.000	241,716	17.690	241,716	73,922		1,503		114,231		114,231		L	02/09/2011
189754-10-4	COACH INC			619.000	34,744	56.130	34,744	34,393				351		351		L	12/12/2013
19122T-10-9	COCA COLA ENTERPRISE INC NEW			545.000	24,051	44.130	24,051	17,451		385		5,428		5,428		L	03/21/2013
191216-10-0	COCA-COLA CO			8,365.000	345,558	41.310	345,558	298,864		5,038		29,559		29,559		L	12/12/2013
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			661.000	66,748	100.980	66,748	61,767				4,981		4,981		L	12/12/2013
194162-10-3	COLGATE-PALMOLIVE CO			1,934.000	126,116	65.210	126,116	123,847				2,269		2,269		L	12/12/2013
20030N-10-1	COMCAST CORP NEW CL A			5,738.000	298,175	51.965	298,175	212,877		3,789		74,374		74,374		L	03/21/2013
200340-10-7	COMERICA INC			406.000	19,301	47.540	19,301	18,519				782		782		L	12/12/2013
205363-10-4	COMPUTER SCIENCES CORP			324.000	18,105	55.880	18,105	16,999				1,106		1,106		L	12/12/2013
205887-10-2	CONAGRA FOODS INC			926.000	31,206	33.700	31,206	29,786				1,420		1,420		L	12/12/2013
20825C-10-4	CONOCOPHILLIPS			2,683.000	189,554	70.650	189,554	184,381		1,010		5,173	85	5,087		L	10/11/2013
20854P-10-9	CONSOL ENERGY INC			502.000	19,096	38.040	19,096	18,523				573		573		L	12/12/2013
209115-10-4	CONSOLIDATED EDISON INC			643.000	35,545	55.280	35,545	35,024				521		521		L	12/12/2013
21036P-10-8	CONSTELLATION BRANDS INC CL A			364.000	25,618	70.380	25,618	25,543				75		75		L	12/12/2013
219350-10-5	CORNING INC			3,204.000	57,095	17.820	57,095	54,523				2,572		2,572		L	12/12/2013
22160K-10-5	COSTCO WHSL CORP NEW			958.000	114,021	119.020	114,021	113,482				539		539		L	12/12/2013
22410J-10-6	CRACKER BARREL OLD COUNTRY ST			2,645.000	291,135	110.070	291,135	162,535		6,612		121,167		121,167		L	08/01/2012
228227-10-4	CROWN CASTLE INTL CORP			722.000	53,016	73.430	53,016	53,016					448	(448)		L	12/12/2013
126408-10-3	CSX CORP			2,235.000	64,301	28.770	64,301	61,052				3,249		3,249		L	12/12/2013
231021-10-6	CUMMINS INC			382.000	53,851	140.970	53,851	49,573				4,277		4,277		L	12/12/2013
231561-10-1	CURTISS WRIGHT CORP			3,906.000	243,070	62.230	243,070	181,979		391		61,092		61,092		L	10/10/2013
126650-10-0	CVS CAREMARK CORP			2,612.000	186,941	71.570	186,941	146,504		1,418		40,437	1,131	39,306		L	05/14/2013
23251P-10-2	CYBERONICS INC COM			2,127.000	139,153	65.422	139,153	107,924				31,229	2,114	29,114		L	06/18/2013
232820-10-0	CYTEC INDS INC			2,555.000	238,024	93.160	238,024	182,606		1,333		55,418	7,103	48,315		L	01/15/2013

(continues)

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
23331A-10-9	D R HORTON INC COM			623.000	13,905	22.320	13,905	11,121				2,713	3,026	(314)		L	03/21/2013
235851-10-2	DANAHER CORP DEL COM			1,312.000	101,286	77.200	101,286	97,570				3,717		3,717		L	12/12/2013
237194-10-5	DARDEN RESTAURANTS INC			286.000	15,550	54.370	15,550	14,700				850		850		L	12/12/2013
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC			387.000	24,524	63.370	24,524	23,319				1,206		1,206		L	12/12/2013
244199-10-5	DEERE & CO			840.000	76,717	91.330	76,717	72,975				3,742		3,742		L	12/12/2013
247361-70-2	DELTA AIR LINES INC DEL			1,882.000	51,699	27.470	51,699	41,106		165		10,592		10,592		L	10/10/2013
247916-20-8	DENBURY RES INC			818.000	13,440	16.430	13,440	13,103				337		337		L	12/12/2013
249030-10-7	DENTSPLY INTERNATIONAL INC			312.000	15,126	48.480	15,126	15,074				52		52		L	12/12/2013
25179M-10-3	DEVON ENERGY CORP NEW			837.000	51,785	61.870	51,785	49,767				2,019		2,019		L	12/12/2013
25271C-10-2	DIAMOND OFFSHORE DRILLING INC			153.000	8,709	56.920	8,709	8,653				56		56		L	12/12/2013
25490A-30-9	DIRECTV			1,120.000	77,347	69.060	77,347	75,055				2,292		2,292		L	12/12/2013
254709-10-8	DISCOVER FINANCIAL SERVICES			1,061.000	59,363	55.950	59,363	34,112		699		14,731		14,731		L	03/21/2013
25470F-10-4	DISCOVERY COMMUNICATNS NEW			507.000	45,843	90.420	45,843	42,150				3,693		3,693		L	12/12/2013
254687-10-6	DISNEY WALT CO			3,645.000	278,478	76.400	278,478	192,811	4,830			83,090		83,090		L	03/21/2013
256677-10-5	DOLLAR GEN CORP NEW			653.000	39,389	60.320	39,389	39,389					183	(183)		L	12/12/2013
256746-10-8	DOLLAR TREE INC			457.000	25,784	56.420	25,784	25,528				256		256		L	12/12/2013
25746U-10-9	DOMINION RES INC VA NEW			1,270.000	82,156	64.690	82,156	80,737				1,419		1,419		L	12/12/2013
260003-10-8	DOVER CORP			374.000	36,106	96.540	36,106	33,577				2,529		2,529		L	12/12/2013
260543-10-3	DOW CHEM CO			2,655.000	117,882	44.400	117,882	108,323				9,559		9,559		L	12/12/2013
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			447.000	21,778	48.720	21,778	21,163				615		615		L	12/12/2013
26168L-20-5	DREW INDS INC			2,852.000	146,022	51.200	146,022	90,679	5,704			54,045		54,045		L	12/04/2012
233326-10-7	DST SYS INC DEL			3,273.000	296,992	90.740	296,992	196,469		3,928		98,648		98,648		L	12/04/2012
23334L-10-2	DSW INC			6,062.000	259,029	42.730	259,029	245,188		758		13,841		13,841		U	10/23/2013
233331-10-7	DTE ENERGY CO			384.000	25,494	66.390	25,494	25,136				358		358		L	12/12/2013
263534-10-9	DU PONT E I DE NEMOURS & CO			2,026.000	131,629	64.970	131,629	121,519				10,110		10,110		L	12/12/2013
26441C-20-4	DUKE ENERGY CORP NEW			1,549.000	106,896	69.010	106,896	105,670				1,227		1,227		L	12/12/2013
26483E-10-0	DUN & BRADSTREET CORP DEL NEW			85.000	10,434	122.750	10,434	9,899				535		535		L	12/12/2013
269246-40-1	E TRADE FINANCIAL CORP			630.000	12,373	19.640	12,373	11,615				758		758		L	12/12/2013
268948-10-6	EAGLE BANCORP INC			8,021.000	245,683	30.630	245,683	114,846				100,066		100,066		L	03/07/2012
277432-10-0	EASTMAN CHEMICAL CO			338.000	27,277	80.700	27,277	24,989				2,287		2,287		L	12/12/2013
278642-10-3	EBAY INC			2,556.000	140,235	54.865	140,235	99,096				9,828		9,828		L	12/21/2012
278865-10-0	ECOLAB INC			595.000	62,041	104.270	62,041	61,262				779		779		L	12/12/2013
281020-10-7	EDISON INTL COM			715.000	33,105	46.300	33,105	32,553				551		551		L	12/12/2013
28176E-10-8	EDWARDS LIFESCIENCES CORP			246.000	16,177	65.760	16,177	15,218				959		959		L	12/12/2013
285512-10-9	ELECTRONIC ARTS INC			673.000	15,439	22.940	15,439	14,145				1,294		1,294		L	12/12/2013
532457-10-8	ELI LILLY & CO			2,175.000	110,925	51.000	110,925	107,316				3,609		3,609		L	12/12/2013
268648-10-2	EMC CORP			4,565.000	114,810	25.150	114,810	105,955				8,854		8,854		L	12/12/2013
291011-10-4	EMERSON ELECTRIC CO			1,568.000	110,042	70.180	110,042	104,538				5,504		5,504		L	12/12/2013
292562-10-5	ENCORE WIRE CORP			3,473.000	188,237	54.200	188,237	181,534				6,703		6,703		L	12/20/2013
29364G-10-3	ENTERGY CORP NEW			391.000	24,739	63.270	24,739	23,974				765		765		L	12/12/2013
29404K-10-6	ENVESTNET INC COM			5,597.000	225,559	40.300	225,559	101,289				124,270		124,270		L	04/18/2013
26875P-10-1	EOG RESOURCES INC			598.000	100,368	167.840	100,368	77,202		224		23,167	1,099	22,067		L	05/28/2013
29414B-10-4	EPAM SYS INC			3,720.000	129,977	34.940	129,977	113,698				16,279		16,279		L	08/21/2013
26884L-10-9	EQT CORP			330.000	29,627	89.780	29,627	28,787				840		840		L	12/12/2013
26885B-10-0	EQT MIDSTREAM PARTNER LP			4,196.000	246,683	58.790	246,683	126,076		6,819		115,977		115,977		L	11/08/2012
294429-10-5	EQUIFAX INC COM			3,873.000	267,586	69.090	267,586	199,204	679	2,527		46,479		46,479		L	12/12/2013
29476L-10-7	EQUITY RESIDENTIAL			735.000	38,124	51.870	38,124	38,124					509	(509)		L	12/12/2013
518439-10-4	ESTEE LAUDER COMPANIES CL A			561.000	42,255	75.320	42,255	40,990				1,264		1,264		L	12/12/2013

(continues)

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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	Changes in Book/Adjusted Carrying Value 13	Changes in Book/Adjusted Carrying Value 14	Changes in Book/Adjusted Carrying Value 15	Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
298736-10-9	EURONET WORLDWIDE INC			4,634.000	221,737	47.850	221,737	174,284				47,453		47,453		L	09/10/2013
30161N-10-1	EXELON CORP			1,879.000	51,466	27.390	51,466	51,466					969	(969)		L	12/12/2013
30212P-30-3	EXPEDIA INC DEL NEW CLASS			236.000	16,440	69.660	16,440	14,778				1,662		1,662		L	12/12/2013
302130-10-9	EXPEDITORS INTL WASH INC			453.000	20,045	44.250	20,045	19,353				692		692		L	12/12/2013
30219G-10-8	EXPRESS SCRIPTS HLDG CO			1,786.000	125,449	70.240	125,449	119,376				6,073		6,073		L	12/12/2013
30231G-10-2	EXXON MOBIL CORP			9,468.000	958,162	101.200	958,162	842,620		12,903		115,541	10,781	104,761		L	12/12/2013
302491-30-3	F M C CORP			299.000	22,563	75.460	22,563	21,997				565		565		L	12/12/2013
315616-10-2	F5 NETWORKS INC			172.000	15,628	90.860	15,628	14,146				1,482		1,482		L	12/12/2013
30303M-10-2	FACEBOOK INC			3,512.000	191,927	54.649	191,927	191,927					309	(309)		U	12/31/2013
307000-10-9	FAMILY DOLLAR STORES INC			212.000	13,774	64.970	13,774	13,613				161		161		L	12/12/2013
311900-10-4	FASTENAL CO			599.000	28,458	47.510	28,458	27,829				630		630		L	12/12/2013
31428X-10-6	FEDEX CORPORATION			652.000	93,738	143.770	93,738	89,115				4,623		4,623		L	12/12/2013
31620M-10-6	FIDELITY NATL INFORMATION SVCS			641.000	34,409	53.680	34,409	32,413				1,996		1,996		L	12/12/2013
316773-10-0	FIFTH THIRD BANCORP			1,946.000	40,924	21.030	40,924	31,739	1,515	681		9,185	204	8,981		L	03/21/2013
32023E-10-5	FIRST FINANCIAL HOLDINGS INC			4,080.000	271,361	66.510	271,361	143,003		3,155		107,426		107,426		L	06/27/2012
336433-10-7	FIRST SOLAR INC			152.000	8,305	54.640	8,305	8,281				24		24		U	12/12/2013
337932-10-7	FIRSTENERGY CORP			918.000	30,276	32.980	30,276	29,544				732		732		L	12/12/2013
337738-10-8	FISERV INC			570.000	33,659	59.050	33,659	31,987				1,671		1,671		L	12/12/2013
339041-10-5	FLEETCOR TECHNOLOGIES INC COM			1,859.000	217,819	117.170	217,819	217,819					1,824	(1,824)		L	11/19/2013
302445-10-1	FLIR SYS INC			312.000	9,391	30.100	9,391	8,994				397		397		L	12/12/2013
34354P-10-5	FLOWSERVE CORP			309.000	24,358	78.830	24,358	22,322				2,036		2,036		L	12/12/2013
343412-10-2	FLUOR CORP NEW			358.000	28,744	80.290	28,744	26,839				1,904		1,904		L	12/12/2013
30249U-10-1	FMC TECHNOLOGIES INC			520.000	27,149	52.210	27,149	26,606				543		543		L	12/12/2013
345370-86-0	FORD MOTOR CO			8,644.000	133,377	15.430	133,377	133,377		864			16,686	(16,686)		L	09/10/2013
345838-10-6	FOREST LABS INC			518.000	31,096	60.030	31,096	28,509				2,586		2,586		L	12/12/2013
346233-10-9	FORESTAR GROUP INC			9,159.000	194,812	21.270	194,812	104,229				36,086		36,086		L	01/17/2012
34964C-10-6	FORTUNE BRANDS HOME & SECURIT			3,961.000	181,018	45.700	181,018	145,923		1,188		35,094	15,831	19,264		L	05/10/2013
34988V-10-6	FOSSIL GROUP INC			110.000	13,193	119.940	13,193	13,193					83	(83)		L	12/12/2013
354613-10-1	FRANKLIN RESOURCES INC			892.000	51,495	57.730	51,495	40,443	835	226		11,052	5,620	5,432		L	05/28/2013
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC			2,277.000	85,934	37.740	85,934	78,278				7,656		7,656		L	12/12/2013
35906A-10-8	FRONTIER COMMUNICATIONS CORP			2,193.000	10,197	4.650	10,197	9,782				416		416		L	12/12/2013
36467W-10-9	GAMESTOP CORP NEW			256.000	12,611	49.260	12,611	11,687				924		924		L	12/12/2013
364730-10-1	GANNETT INC			503.000	14,879	29.580	14,879	13,073				1,806		1,806		L	12/12/2013
364760-10-8	GAP INC			605.000	23,643	39.080	23,643	23,234				409		409		L	12/12/2013
368736-10-4	GENERAC HLDGS INC			3,308.000	187,365	56.640	187,365	71,287		16,540		73,868		73,868		L	08/01/2012
369550-10-8	GENERAL DYNAMICS CORP			729.000	69,656	95.550	69,656	65,609				4,047		4,047		L	12/12/2013
369604-10-3	GENERAL ELECTRIC CO			22,343.000	626,274	28.030	626,274	505,059	4,617	8,110		121,215	21,932	99,283		L	12/12/2013
370023-10-3	GENERAL GROWTH PPTYS INC NEW			1,215.000	24,385	20.070	24,385	24,385					520	(520)		L	12/12/2013
370334-10-4	GENERAL MILLS INC			1,408.000	70,273	49.910	70,273	69,832				441		441		L	12/12/2013
37045V-10-0	GENERAL MTRS CO			2,485.000	101,562	40.870	101,562	100,044				1,518		1,518		L	12/31/2013
37253A-10-3	GENTHERM INC			6,457.000	173,112	26.810	173,112	108,026				65,087	4,512	60,575		L	08/21/2013
372460-10-5	GENUINE PARTS CO			340.000	28,285	83.190	28,285	27,635				649		649		L	12/12/2013
37247D-10-6	GENWORTH FINL INC			1,083.000	16,819	15.530	16,819	16,143				676		676		L	12/12/2013
375558-10-3	GILEAD SCIENCES INC			3,358.000	252,186	75.100	252,186	237,214				14,971		14,971		L	12/12/2013
38141G-10-4	GOLDMAN SACHS GROUP INC			916.000	162,370	177.260	162,370	133,800		2,637		28,570	1,159	27,411		L	03/21/2013
382550-10-1	GOODYEAR TIRE & RUBBER CO			540.000	12,879	23.850	12,879	12,085				795		795		L	12/12/2013
38259P-50-8	GOOGLE INC			610.000	683,633	1,120.710	683,633	477,153				168,768		168,768		L	12/12/2013
384109-10-4	GRACO INC COM			2,381.000	186,004	78.120	186,004	179,114		595		6,890		6,890		L	10/10/2013
(continues)																	

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
384637-10-4	GRAHAM HLDGS CO COM			452.000	299,821	663.320	299,821	224,165				75,656		75,656		L	12/12/2013
384802-10-4	GRAINGER W W INC			136.000	34,737	255.420	34,737	34,322				415		415		L	12/12/2013
38526M-10-6	GRAND CANYON ED INC			5,423.000	236,443	43.600	236,443	180,966				55,477		55,477		L	08/21/2013
406216-10-1	HALLIBURTON CO			1,855.000	94,141	50.750	94,141	69,299		1,622		20,041		20,041		L	07/19/2013
412822-10-8	HARLEY DAVIDSON INC			489.000	33,858	69.240	33,858	33,392		103		466		466		L	12/12/2013
413086-10-9	HARMAN INTL INDS INC			149.000	12,196	81.850	12,196	11,841				355		355		L	12/12/2013
413875-10-5	HARRIS CORP DEL			235.000	16,405	69.810	16,405	15,399				1,006		1,006		L	12/12/2013
416515-10-4	HARTFORD FINL SVCS GROUP INC			998.000	36,158	36.230	36,158	35,104				1,054		1,054		L	12/12/2013
418056-10-7	HASBRO INC			253.000	13,918	55.010	13,918	13,023				895		895		L	12/12/2013
40414L-10-9	HCP INC COM			998.000	36,247	36.320	36,247	35,650				597		597		L	12/12/2013
42217K-10-6	HEALTH CARE REIT INC			629.000	33,696	53.570	33,696	33,696					95	(95)		L	12/12/2013
421924-30-9	HEALTHSOUTH CORP COM NEW			7,397.000	246,468	33.320	246,468	156,151		1,331		90,317		90,317		L	08/01/2012
422806-10-9	HEICO CORP			3,449.000	199,870	57.950	199,870	181,099				18,771		18,771		L	10/10/2013
423452-10-1	HELMERICH & PAYNE INC COM			234.000	19,675	84.080	19,675	14,286		259		5,389	656	4,733		L	08/07/2013
427866-10-8	HERSHEY COMPANY			328.000	31,891	97.230	31,891	19,211		1,414		8,203		8,203		L	12/21/2012
42809H-10-7	HESS CORP			633.000	52,539	83.000	52,539	49,772		158		2,767		2,767		L	12/12/2013
428236-10-3	HEWLETT PACKARD CO			4,217.000	117,992	27.980	117,992	112,525				5,467		5,467		L	12/12/2013
437076-10-2	HOME DEPOT INC			3,094.000	254,760	82.340	254,760	153,639		5,697		63,396		63,396		L	12/21/2012
438516-10-6	HONEYWELL INTL INC			1,722.000	157,339	91.370	157,339	148,875				8,464		8,464		L	12/12/2013
440327-10-4	HORACE MANN EDUCATORS CORP NEW			9,463.000	298,463	31.540	298,463	161,912		7,381		109,582		109,582		L	04/03/2012
440452-10-0	HORMEL FOODS CORP			295.000	13,325	45.170	13,325	13,171				155		155		L	12/12/2013
441060-10-0	HOSPIRA INC			363.000	14,985	41.280	14,985	14,670				315		315		L	12/12/2013
44107P-10-4	HOST HOTELS & RESORTS INC			1,646.000	31,998	19.440	31,998	29,529				2,469		2,469		L	12/12/2013
44267D-10-7	HOWARD HUGHES CORP			2,096.000	251,730	120.100	251,730	214,211				37,518	5,655	31,863		L	08/21/2013
443683-10-7	HUDSON CITY BANCORP			1,043.000	9,835	9.430	9,835	9,566				269		269		L	12/12/2013
444859-10-2	HUMANA INC			343.000	35,404	103.220	35,404	34,494				911		911		L	12/12/2013
446150-10-4	HUNTINGTON BANCSHARES INC COM			1,820.000	17,563	9.650	17,563	17,199				364		364		L	12/12/2013
447462-10-2	HURON CONSULTING GROUP INC			3,513.000	220,160	62.670	220,160	175,964				44,196		44,196		L	09/10/2013
44919P-50-8	IAC/INTERACTIVECORP			4,419.000	303,369	68.651	303,369	210,256		2,306		93,113	11,429	81,684		L	06/18/2013
45169U-10-5	IGATE CORP COM			6,778.000	272,204	40.160	272,204	220,063				52,141		52,141		L	11/19/2013
452308-10-9	ILLINOIS TOOL WKS INC			904.000	76,008	84.080	76,008	71,029				4,979		4,979		L	12/12/2013
45672H-10-4	INFOBLOX INC COM			4,346.000	143,505	33.020	143,505	138,116				5,389	40,852	(35,463)		L	10/10/2013
45822P-10-5	INTEGRYS ENERGY GROUP INC			175.000	9,522	54.410	9,522	9,302				220		220		L	12/12/2013
458140-10-0	INTEL CORP			10,931.000	283,714	25.955	283,714	245,846		4,485		37,868		37,868		U	12/12/2013
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP COM			251.000	56,455	224.920	56,455	40,623		864		15,832		15,832		U	03/21/2013
459200-10-1	INTERNATIONAL BUSINESS MACHINES			2,259.000	423,721	187.570	423,721	392,162				31,558		31,558		L	12/12/2013
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES			1,573.000	135,247	85.980	135,247	125,372	544	544		9,875	648	9,226		L	12/12/2013
459902-10-2	INTERNATIONAL GAME TECH COM			572.000	10,388	18.160	10,388	9,911				476		476		L	12/12/2013
460146-10-3	INTERNATIONAL PAPER CO			978.000	47,951	49.030	47,951	45,273				2,678		2,678		L	12/12/2013
460690-10-0	INTERPUBLIC GROUP COS INC			926.000	16,390	17.700	16,390	15,476				914		914		L	12/12/2013
461202-10-3	INTUIT			651.000	49,684	76.320	49,684	48,414				1,270		1,270		L	12/12/2013
46120E-60-2	INTUITIVE SURGICAL INC			87.000	33,415	384.080	33,415	32,192				1,223		1,223		L	12/12/2013
46146P-10-2	INVESTORS BANCORP INC			5,757.000	147,264	25.580	147,264	72,711		1,202		44,905		44,905		L	04/20/2011
462846-10-6	IRON MTN INC			373.000	11,321	30.350	11,321	10,815				505		505		L	12/12/2013
450911-20-1	ITT CORP			6,199.000	269,161	43.420	269,161	109,102		2,588		123,732		123,732		L	02/13/2012
466313-10-3	JABIL CIRCUIT INC			405.000	7,063	17.440	7,063	7,063					684	(684)		L	12/12/2013
466367-10-9	JACK IN THE BOX INC			4,867.000	243,447	50.020	243,447	186,322				57,125		57,125		L	06/18/2013
469814-10-7	JACOB ENGR GROUP INC DEL COM			288.000	18,141	62.990	18,141	16,317				1,824		1,824		L	12/12/2013

(continues)

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
471109-10-8	JARDEN CORP COM			4,006.000	245,768	61.350	245,768	220,020				25,749		25,749		L	11/19/2013
478160-10-4	JOHNSON & JOHNSON			6,183.000	566,301	91.590	566,301	433,428		16,014		132,873		132,873		L	12/21/2012
478366-10-7	JOHNSON CTLS INC			1,501.000	77,001	51.300	77,001	75,154				1,847		1,847		L	12/12/2013
481165-10-8	JOY GLOBAL INC COM			233.000	13,628	58.490	13,628	12,483				1,145		1,145		L	12/12/2013
46625H-10-0	JPMORGAN CHASE & CO			8,180.000	478,366	58.480	478,366	395,838		8,271		82,528	7,460	75,068		L	09/27/2013
48203R-10-4	JUNIPER NETWORKS INC			1,112.000	25,098	22.570	25,098	23,026				2,072		2,072		L	12/12/2013
48282T-10-4	KADANT INC			8,027.000	325,254	40.520	325,254	166,239		3,221		112,458		112,458		L	01/17/2012
485170-30-2	KANSAS CITY SOUTHERN			242.000	29,967	123.830	29,967	28,363				1,604		1,604		L	12/12/2013
48562P-10-3	KAPSTONE PAPER & PACKAGING CRP			4,535.000	253,325	55.860	253,325	70,020				152,693		152,693		L	11/09/2011
487836-10-8	KELLOGG CO			565.000	34,505	61.070	34,505	34,294				211		211		L	12/12/2013
493267-10-8	KEYCORP NEW			2,000.000	26,840	13.420	26,840	26,220				620		620		L	12/12/2013
494368-10-3	KIMBERLY-CLARK CORP			840.000	87,746	104.460	87,746	87,284				462		462		L	12/12/2013
49446R-10-9	KIMCO RLTY CORP			899.000	17,755	19.750	17,755	17,755					456	(456)		L	12/12/2013
49456B-10-1	KINDER MORGAN INC DEL			1,477.000	53,172	36.000	53,172	48,618				4,554		4,554		L	12/12/2013
482480-10-0	KLA-TENCOR CORP			364.000	23,463	64.460	23,463	22,226				1,237		1,237		L	12/12/2013
500255-10-4	KOHL'S CORP			448.000	25,424	56.750	25,424	24,647				777		777		L	12/12/2013
50076Q-10-6	KRAFT FOODS GROUP INC			1,307.000	70,460	53.910	70,460	69,270				1,190		1,190		L	12/12/2013
501044-10-1	KROGER CO			1,137.000	44,946	39.530	44,946	44,946					530	(530)		L	12/12/2013
501797-10-4	L BRANDS INC			534.000	33,028	61.850	33,028	32,513				515		515		L	12/12/2013
502424-10-4	L-3 COMMUNICATIONS HLDGS INC			197.000	21,051	106.860	21,051	19,980				1,072		1,072		L	12/12/2013
50540R-40-9	LABORATORY CORP AMER HLDGS			198.000	18,091	91.370	18,091	17,394				697		697		L	12/12/2013
512807-10-8	LAM RESEARCH CORP			358.000	19,493	54.450	19,493	18,204				1,289		1,289		L	12/12/2013
524901-10-5	LEGG MASON INC			238.000	10,348	43.480	10,348	9,683				665		665		L	12/12/2013
524660-10-7	LEGGETT & PLATT INC			312.000	9,653	30.940	9,653	9,080				573		573		L	12/12/2013
526057-10-4	LENNAR CORP			364.000	14,400	39.560	14,400	12,726				1,674		1,674		L	12/12/2013
527288-10-4	LEUCADIA NATL CORP			688.000	19,498	28.340	19,498	18,927				571		571		L	12/12/2013
53217V-10-9	LIFE TECHNOLOGIES CORP			379.000	28,728	75.800	28,728	28,669				59		59		L	12/12/2013
53220K-50-4	LIGAND PHARMACEUTICALS INC			4,228.000	222,393	52.600	222,393	65,196				134,704		134,704		L	06/27/2012
534187-10-9	LINCOLN NATL CORP IND COM			580.000	29,940	51.620	29,940	19,149		136		10,791		10,791		L	09/27/2013
535678-10-6	LINEAR TECHNOLOGY CORP			512.000	23,322	45.550	23,322	22,216				1,105		1,105		L	12/12/2013
539830-10-9	LOCKHEED MARTIN CORP			591.000	87,858	148.660	87,858	83,571		1,636		4,287		4,287		L	11/25/2013
540424-10-8	LOEWS CORP			671.000	32,369	48.240	32,369	31,312				1,057		1,057		L	12/12/2013
544147-10-1	LORILLARD INC			820.000	41,558	50.680	41,558	41,329				228		228		L	12/12/2013
548661-10-7	LOWE'S COS INC			2,308.000	114,361	49.550	114,361	108,295				6,066		6,066		L	12/12/2013
502161-10-2	LSI CORPORATION			1,200.000	13,242	11.035	13,242	9,550				3,692		3,692		L	12/12/2013
55261F-10-4	M & T BK CORP			285.000	33,180	116.420	33,180	32,528				652		652		L	12/12/2013
554382-10-1	MACERICH CO			308.000	18,138	58.890	18,138	18,022				117		117		L	12/12/2013
55616P-10-4	MACYS INC			825.000	44,055	53.400	44,055	42,710				1,345		1,345		L	12/12/2013
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP			11,898.000	232,011	19.500	232,011	187,394				44,618	2,901	41,717		L	01/03/2013
562750-10-9	MANHATTAN ASSOCS INC			2,003.000	235,312	117.480	235,312	91,557				114,451		114,451		L	05/31/2012
565849-10-6	MARATHON OIL CORP			1,557.000	54,962	35.300	54,962	54,962					1,456	(1,456)		L	12/12/2013
56585A-10-2	MARATHON PETE CORP			687.000	63,019	91.730	63,019	58,970				4,048		4,048		L	12/12/2013
570535-10-4	MARKEL CORP			188.000	109,106	580.350	109,106	96,012				13,094	4,181	8,914		L	06/18/2013
571903-20-2	MARRIOTT INTL INC NEW			499.000	24,626	49.351	24,626	23,012				1,614		1,614		L	12/12/2013
571748-10-2	MARSH & MCLENNAN COS INC			1,206.000	58,322	48.360	58,322	57,150				1,172		1,172		L	12/12/2013
574599-10-6	MASCO CORP			783.000	17,829	22.770	17,829	16,858				971		971		L	12/12/2013
57636Q-10-4	MASTERCARD INC CL A			228.000	190,485	835.460	190,485	178,674				11,811		11,811		L	12/12/2013
577081-10-2	MATTEL INC			756.000	35,970	47.580	35,970	34,264				1,706		1,706		L	12/12/2013

(continues)

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Showing all COMMON STOCKS Owned December 31 of Current Year

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		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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
55264U-10-8	MB FINANCIAL INC NEW COM			7,430.000	238,206	32.060	238,206	228,325				9,880		9,880		L	12/12/2013
579780-20-6	MCCORMICK & CO INC			290.000	19,987	68.920	19,987	19,748				239		239		L	12/12/2013
580135-10-1	MCDONALD'S CORP			2,193.000	212,787	97.030	212,787	206,446				6,341		6,341		L	12/12/2013
580645-10-9	MCGRAW HILL FINL INC			604.000	47,233	78.200	47,233	43,554				3,679		3,679		L	12/12/2013
58155Q-10-3	MCKESSON CORP			502.000	81,023	161.400	81,023	71,685				9,338		9,338		L	10/25/2013
582839-10-6	MEAD JOHNSON NUTRITION CO			444.000	37,189	83.760	37,189	37,189					110	(110)		L	12/12/2013
583334-10-7	MEADWESTVACO CORP			390.000	14,403	36.930	14,403	13,648				755		755		L	12/12/2013
58502B-10-6	MEDNAX INC COM			4,540.000	242,345	53.380	242,345	241,807				538		538		L	10/23/2013
585055-10-6	MEDTRONIC INC			2,188.000	125,569	57.390	125,569	121,972				3,597		3,597		L	12/12/2013
587200-10-6	MENTOR GRAPHICS CORP			4,689.000	112,864	24.070	112,864	80,323	211	787		32,542	456	32,086		L	01/03/2013
58933Y-10-5	MERCK & CO INC NEW			6,421.000	321,371	50.050	321,371	310,435				10,936		10,936		L	12/12/2013
59156R-10-8	METLIFE INC			2,457.000	132,481	53.920	132,481	93,415		3,142		39,066	142	38,924		L	03/21/2013
595017-10-4	MICROCHIP TECHNOLOGY INC			433.000	19,377	44.750	19,377	18,217				1,160		1,160		U	12/12/2013
595112-10-3	MICRON TECHNOLOGY INC			2,278.000	49,547	21.750	49,547	49,547					1,954	(1,954)		L	12/12/2013
594918-10-4	MICROSOFT CORP			16,631.000	622,166	37.410	622,166	547,352		5,880		64,527		64,527		L	12/12/2013
596278-10-1	MIDDLEBY CORP COM			1,666.000	399,380	239.724	399,380	192,656				185,782		185,782		L	09/26/2012
608190-10-4	MOHAWK INDS INC			1,969.000	293,184	148.900	293,184	255,626				37,558		37,558		L	12/31/2013
60871R-20-9	MOLSON COORS BREWING CO			346.000	19,428	56.150	19,428	18,515				913		913		L	12/12/2013
609207-10-5	MONDELEZ INTL INC			3,907.000	137,917	35.300	137,917	132,811				5,106		5,106		L	12/12/2013
61166W-10-1	MONSANTO CO			1,170.000	136,364	116.550	136,364	129,194				7,169		7,169		L	12/12/2013
611740-10-1	MONSTER BEVERAGE CORP			298.000	20,195	67.770	20,195	18,365				1,831		1,831		L	12/12/2013
615369-10-5	MOODYS CORP			426.000	33,428	78.470	33,428	30,615				2,813		2,813		L	12/12/2013
617446-44-8	MORGAN STANLEY			3,051.000	95,679	31.360	95,679	93,178				2,501		2,501		L	12/12/2013
61945C-10-3	MOSAIC CO			747.000	35,311	47.270	35,311	32,735				2,575		2,575		L	12/12/2013
620076-30-7	MOTOROLA SOLUTIONS INC			519.000	35,033	67.500	35,033	33,701				1,332		1,332		L	12/12/2013
55354G-10-0	MSCI INC			6,384.000	279,108	43.720	279,108	218,166				60,942		60,942		L	07/09/2013
626717-10-2	MURPHY OIL CORP			385.000	24,979	64.880	24,979	24,361				617		617		L	12/12/2013
628530-10-7	MYLAN INC			838.000	36,369	43.400	36,369	35,209				1,160		1,160		L	12/12/2013
631103-10-8	NASDAQ OMX GROUP INC			253.000	10,069	39.800	10,069	9,826				244		244		L	12/12/2013
637071-10-1	NATIONAL OILWELL VARCO INC			938.000	74,599	79.530	74,599	73,749				850		850		L	12/12/2013
64110D-10-4	NETAPP INC			746.000	30,690	41.140	30,690	29,583				1,108		1,108		L	12/12/2013
64110L-10-6	NETFLIX INC			129.000	47,494	368.170	47,494	47,494					669	(669)		L	12/12/2013
651229-10-6	NEWELL RUBBERMAID INC			632.000	20,483	32.410	20,483	19,693				790		790		L	12/12/2013
651290-10-8	NEWFIELD EXPL CO COM			298.000	7,340	24.630	7,340	7,018				322		322		L	12/12/2013
651639-10-6	NEWMONT MINING CORP			1,092.000	25,149	23.030	25,149	25,149					311	(311)		L	12/12/2013
65249B-10-9	NEWS CORP NEW			1,093.000	19,696	18.020	19,696	19,170				525		525		U	12/12/2013
65339F-10-1	NEXTERA ENERGY INC COM			932.000	79,798	85.620	79,798	77,272				2,526		2,526		L	12/12/2013
654106-10-3	NIKE INC			1,641.000	129,048	78.640	129,048	89,813	770	689		39,235		39,235		L	03/08/2013
65473P-10-5	NISOURCE INC			686.000	22,556	32.880	22,556	21,266				1,289		1,289		L	12/12/2013
655044-10-5	NOBLE ENERGY INC			788.000	53,671	68.110	53,671	53,671					507	(507)		L	12/12/2013
655664-10-0	NORDSTROM INC			316.000	19,529	61.800	19,529	19,096				432		432		L	12/12/2013
655844-10-8	NORFOLK SOUTHERN CORP			684.000	63,496	92.830	63,496	59,905				3,590		3,590		L	12/12/2013
664397-10-6	NORTHEAST UTILS			691.000	29,291	42.390	29,291	28,597				695		695		L	12/12/2013
665859-10-4	NORTHERN TRUST CORP			495.000	30,636	61.890	30,636	28,337				2,299		2,299		L	12/12/2013
666807-10-2	NORTHROP GRUMMAN CORP			505.000	57,878	114.610	57,878	54,589				3,289		3,289		L	12/12/2013
629377-50-8	NRG ENERGY INC			709.000	20,362	28.720	20,362	19,871				492		492		L	12/12/2013
670346-10-5	NUCOR CORP			698.000	37,259	53.380	37,259	35,793				1,466		1,466		L	12/12/2013
67066G-10-4	NVIDIA CORP			1,269.000	20,329	16.020	20,329	19,182				1,147		1,147		L	12/12/2013

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
67103H-10-7	O'REILLY AUTOMOTIVE INC			238.000	30,633	128.710	30,633	29,764				869		869		L	12/12/2013
674599-10-5	OCCIDENTAL PETE CORP DEL			1,768.000	168,137	95.100	168,137	161,521				6,616		6,616		L	12/12/2013
675232-10-2	OCEANEERING INTERNATIONAL INC			4,000.000	315,520	78.880	315,520	141,644		3,360		95,170		95,170		L	01/03/2013
675746-30-9	OCWEN FINL CORP			4,791.000	265,661	55.450	265,661	63,289				99,940		99,940		L	07/22/2011
679580-10-0	OLD DOMINION FGHT LINES			3,077.000	163,143	53.020	163,143	59,427				57,663		57,663		L	05/23/2011
681904-10-8	OMNICARE INC			5,423.000	327,332	60.360	327,332	153,427		4,097		126,587		126,587		L	04/18/2013
681919-10-6	OMNICOM GROUP INC			564.000	41,945	74.370	41,945	38,913				3,032		3,032		L	12/12/2013
682680-10-3	ONEOK INC NEW			452.000	28,105	62.180	28,105	26,545				1,561		1,561		L	12/12/2013
68389X-10-5	ORACLE CORP			7,686.000	294,066	38.260	294,066	232,076		1,384		38,627		38,627		L	10/18/2013
690768-40-3	OWENS ILL INC			361.000	12,917	35.780	12,917	12,061				856		856		L	12/12/2013
693718-10-8	PACCAR INC			777.000	45,975	59.170	45,975	43,619				2,356		2,356		L	12/12/2013
695156-10-9	PACKAGING CORP AMER COM			3,562.000	225,403	63.280	225,403	218,208	1,425			7,195	1,704	5,491		L	11/19/2013
696429-30-7	PALL CORP			245.000	20,911	85.350	20,911	20,133				777		777		L	12/12/2013
698813-10-2	PAPA JOHN'S INTERNATIONAL INC			5,812.000	263,865	45.400	263,865	86,591		1,580		104,209		104,209		L	04/27/2011
700666-10-0	PARK OHIO HLDGS CORP			6,184.000	324,042	52.400	324,042	106,179				192,261		192,261		L	12/14/2011
701094-10-4	PARKER HANNIFIN CORP			327.000	42,065	128.640	42,065	38,791				3,274		3,274		L	12/12/2013
703395-10-3	PATTERSON COS INC			182.000	7,498	41.200	7,498	7,373				126		126		L	12/12/2013
704326-10-7	PAYCHEX INC			714.000	32,508	45.530	32,508	30,711				1,797		1,797		L	12/12/2013
704549-10-4	PEABODY ENERGY CORP			592.000	11,562	19.530	11,562	10,842				720		720		L	12/12/2013
712704-10-5	PEOPLES UNITED FINANCIAL INC			10,167.000	153,725	15.120	153,725	144,884		3,075		8,841	8,129	713		L	12/12/2013
713291-10-2	PEPCO HOLDINGS INC			547.000	10,464	19.130	10,464	10,210				254		254		L	12/12/2013
713448-10-8	PEPSICO INC			3,384.000	280,669	82.940	280,669	274,960				5,709		5,709		L	12/12/2013
714046-10-9	PERKINELMER INC			246.000	10,143	41.230	10,143	9,631				511		511		L	12/12/2013
716768-10-6	PET SMART INC			228.000	16,587	72.750	16,587	16,587					4	(4)		L	12/12/2013
717081-10-3	PFIZER INC			14,200.000	434,946	30.630	434,946	385,964		8,800		48,976		48,976		L	12/12/2013
69331C-10-8	PG&E CORP			977.000	39,354	40.280	39,354	39,326				28		28		L	12/12/2013
718172-10-9	PHILIP MORRIS INTL INC			3,496.000	304,606	87.130	304,606	298,289				6,318		6,318		L	12/12/2013
718546-10-4	PHILLIPS 66 COM			1,341.000	103,431	77.130	103,431	95,762				7,670		7,670		L	12/12/2013
72346Q-10-4	PINNACLE FINL PARTNERS INC			4,370.000	142,156	32.530	142,156	109,583		350		32,574		32,574		L	06/18/2013
723484-10-1	PINNACLE WEST CAP CORP			241.000	12,754	52.920	12,754	12,727				27		27		L	12/12/2013
723787-10-7	PIONEER NAT RES CO			304.000	55,957	184.070	55,957	54,397				1,560		1,560		L	12/12/2013
724479-10-0	PITNEY BOWES INC			443.000	10,322	23.300	10,322	9,756				566		566		L	12/12/2013
729251-10-8	PLUM CREEK TIMBER CO INC			384.000	17,860	46.510	17,860	17,012				847		847		L	12/12/2013
693475-10-5	PNC FINL SVCS GROUP INC			1,166.000	90,458	77.580	90,458	88,562				1,897		1,897		L	12/12/2013
69349H-10-7	PNM RES INC			12,111.000	292,117	24.120	292,117	248,397		8,100		43,721		43,721		L	10/15/2012
73278L-10-5	POOL CORPORATION COM			4,272.000	248,374	58.140	248,374	175,264		2,993		58,903		58,903		L	03/12/2013
693506-10-7	PPG INDS INC			314.000	59,553	189.660	59,553	56,875		81		2,678		2,678		L	11/08/2013
69351T-10-6	PPL CORP			1,386.000	41,705	30.090	41,705	40,620				1,085		1,085		L	12/12/2013
74005P-10-4	PRAXAIR INC			647.000	84,129	130.030	84,129	80,735				3,394		3,394		L	12/12/2013
740189-10-5	PRECISION CASTPARTS CORP			319.000	85,907	269.300	85,907	81,025				4,882		4,882		L	12/12/2013
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC			4,559.000	163,212	35.800	163,212	23,616				71,895		71,895		L	07/23/2008
74144T-10-8	PRICE T ROWE GROUP INC			571.000	47,833	83.770	47,833	44,600				3,232		3,232		L	12/12/2013
741503-40-3	PRICELINE.COM INC			113.000	131,351	1,162.400	131,351	131,351					1,640	(1,640)		L	12/12/2013
74251V-10-2	PRINCIPAL FINL GROUP INC			601.000	29,635	49.310	29,635	29,092				544		544		L	12/12/2013
742718-10-9	PROCTER & GAMBLE CO			5,936.000	483,250	81.410	483,250	386,173		12,980		64,864		64,864		L	02/08/2013
743315-10-3	PROGRESSIVE CORP OHIO			1,214.000	33,106	27.270	33,106	32,247				859		859		L	12/12/2013
74340W-10-3	PROLOGIS INC			1,094.000	40,423	36.950	40,423	40,034		306		389		389		L	12/12/2013
744320-10-2	PRUDENTIAL FINL INC			1,020.000	94,064	92.220	94,064	90,301				3,763		3,763		L	12/12/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
74460D-10-9	PUBLIC STORAGE COM			317.000	47,715	150.520	47,715	47,578				137		137		L	12/12/2013
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			1,110.000	35,564	32.040	35,564	35,564					118	(118)		L	12/12/2013
745867-10-1	PULTE GROUP INC			767.000	15,624	20.370	15,624	13,879				1,745		1,745		L	12/12/2013
693656-10-0	PVH CORP			179.000	24,348	136.020	24,348	17,175		105		4,353		4,353		L	03/21/2013
74733V-10-0	QEP RES INC			393.000	12,045	30.650	12,045	11,680				365		365		L	12/12/2013
747316-10-7	QUAKER CHEM CORP COM			2,473.000	190,594	77.070	190,594	181,195		618		9,399		9,399		L	10/10/2013
747525-10-3	QUALCOMM INC			3,688.000	273,834	74.250	273,834	209,056		5,342		45,104		45,104		L	12/21/2012
74762E-10-2	QUANTA SVCS INC			469.000	14,802	31.560	14,802	13,545				1,256		1,256		L	12/12/2013
74834L-10-0	QUEST DIAGNOSTICS INC			333.000	17,829	53.540	17,829	17,829					119	(119)		L	12/12/2013
751212-10-1	RALPH LAUREN CORP			133.000	23,484	176.570	23,484	23,021				463		463		L	12/12/2013
75281A-10-9	RANGE RES CORP			358.000	30,183	84.310	30,183	28,786				1,396		1,396		L	12/12/2013
754730-10-9	RAYMOND JAMES FINANCIAL INC			3,458.000	180,473	52.190	180,473	176,892				3,581		3,581		L	12/20/2013
755111-50-7	RAYTHEON CO			708.000	64,216	90.700	64,216	60,722				3,494		3,494		L	12/12/2013
756577-10-2	RED HAT INC			415.000	23,257	56.040	23,257	19,283				3,973		3,973		L	12/12/2013
75886F-10-7	REGENERON PHARMACEUTICALS			171.000	47,066	275.240	47,066	46,937				130		130		L	12/12/2013
7591EP-10-0	REGIONS FINL CORP NEW			3,063.000	30,293	9.890	30,293	26,817	1,058	184		3,476		3,476		L	05/31/2013
759509-10-2	RELIANCE STEEL & ALUMINIUM CO			1,866.000	141,517	75.840	141,517	120,243		3,014		21,274		21,274		L	01/03/2013
760759-10-0	REPUBLIC SVCS INC			596.000	19,787	33.200	19,787	19,787					359	(359)		L	12/12/2013
761713-10-6	REYNOLDS AMERICAN INC			695.000	34,743	49.990	34,743	34,131				612		612		L	12/12/2013
770323-10-3	ROBERT HALF INTL INC			4,657.000	195,547	41.990	195,547	183,431				12,116		12,116		L	12/12/2013
773903-10-9	ROCKWELL AUTOMATION INC			304.000	35,921	118.160	35,921	33,669				2,252		2,252		L	12/12/2013
774341-10-1	ROCKWELL COLLINS INC			296.000	21,880	73.920	21,880	21,122				758		758		L	12/12/2013
776696-10-6	ROPER INDUSTRIES INC			218.000	30,232	138.680	30,232	28,243				1,989		1,989		L	12/12/2013
778296-10-3	ROSS STORES INC			475.000	35,592	74.930	35,592	33,636				1,956		1,956		L	12/12/2013
749685-10-3	RPM INTL INC COM			6,484.000	269,151	41.510	269,151	247,612				21,539		21,539		L	10/23/2013
783549-10-8	RYDER SYS INC			115.000	8,485	73.780	8,485	7,680				805		805		L	12/12/2013
786514-20-8	SAFEWAY INC			529.000	17,230	32.570	17,230	17,230					595	(595)		L	12/12/2013
790849-10-3	SAINT JUDE MEDICAL INC			630.000	39,029	61.950	39,029	25,877	2,556	460		12,674		12,674		L	07/31/2013
79466L-30-2	SALESFORCE COM INC			1,203.000	66,394	55.190	66,394	61,423				4,971		4,971		L	12/12/2013
795435-10-6	SALIX PHARMACEUTICALS INC			3,099.000	278,724	89.940	278,724	207,261				71,463	21,614	49,849		L	07/30/2013
800013-10-4	SANDERSON FARMS INC			2,560.000	185,165	72.330	185,165	173,690				11,475		11,475		L	12/12/2013
80004C-10-1	SANDISK CORP			496.000	34,988	70.540	34,988	33,855				1,133	20	1,113		L	12/02/2013
80589M-10-2	SCANA CORP NEW			307.000	14,408	46.930	14,408	14,258				150		150		L	12/12/2013
806857-10-8	SCHLUMBERGER LTD			2,903.000	261,589	90.110	261,589	252,851				8,738		8,738		L	12/12/2013
808513-10-5	SCHWAB CHARLES CORP NEW			2,537.000	65,962	26.000	65,962	62,968				2,994		2,994		L	12/12/2013
811065-10-1	SCRIPPS NETWORKS INTERACTIVE			240.000	20,738	86.410	20,738	19,398				1,341		1,341		L	12/12/2013
81211K-10-0	SEALED AIR CORP NEW COM			430.000	14,642	34.050	14,642	13,594				1,048		1,048		L	12/12/2013
816851-10-9	SEMPRA ENERGY			498.000	44,700	89.760	44,700	43,173				1,527		1,527		L	12/12/2013
824348-10-6	SHERWIN WILLIAMS CO			191.000	35,049	183.500	35,049	34,323				726		726		L	12/12/2013
826552-10-1	SIGMA ALDRICH CORP			264.000	24,819	94.010	24,819	23,571				1,248		1,248		L	12/12/2013
828806-10-9	SIMON PROPERTY GROUP INC			681.000	103,621	152.160	103,621	101,295				2,326		2,326		L	12/12/2013
83088M-10-2	SKYWORKS SOLUTIONS INC			7,081.000	202,233	28.560	202,233	177,499				24,735		24,735		L	10/10/2013
78442P-10-6	SLM CORP			957.000	25,150	26.280	25,150	24,528				621		621		L	12/12/2013
832696-40-5	SMUCKER J M CO			231.000	23,936	103.620	23,936	23,936		134			758	(758)		L	08/27/2013
833034-10-1	SNAP ON INC COM			128.000	14,019	109.520	14,019	12,811		56		1,208		1,208		L	11/08/2013
842587-10-7	SOUTHERN CO			1,917.000	78,808	41.110	78,808	77,089				1,719		1,719		L	12/12/2013
844741-10-8	SOUTHWEST AIRLS CO			1,549.000	29,183	18.840	29,183	29,119				64		64		L	12/12/2013
845467-10-9	SOUTHWESTERN ENERGY CO			771.000	30,323	39.330	30,323	29,843				480		480		L	12/12/2013

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
847235-10-8	SPARTON CORP			4,425.000	123,679	27.950	123,679	80,343				43,336		43,336		L	08/21/2013
847560-10-9	SPECTRA ENERGY CORP			1,469.000	52,326	35.620	52,326	49,034				3,292		3,292		L	12/12/2013
853666-10-5	STANDARD MTR PRODS INC COM			5,244.000	192,979	36.800	192,979	115,296		2,408		77,684		77,684		L	02/08/2013
854502-10-1	STANLEY BLACK & DECKER INC			351.000	28,322	80.690	28,322	28,322					38	(38)		L	12/12/2013
855030-10-2	STAPLES INC			1,449.000	23,025	15.890	23,025	22,495				529		529		L	12/12/2013
855244-10-9	STARBUCKS CORP			1,649.000	129,265	78.390	129,265	124,271		429		4,994		4,994		L	09/13/2013
85590A-40-1	STARWOOD HOTELS & RESORTS			428.000	34,005	79.450	34,005	31,417				2,588		2,588		L	12/12/2013
857477-10-3	STATE STREET CORP			978.000	71,775	73.390	71,775	68,782				2,994		2,994		L	12/12/2013
858912-10-8	STERICYCLE INC			188.000	21,840	116.170	21,840	21,536				304		304		L	12/12/2013
861642-10-6	STONE ENERGY CORP COM			5,471.000	189,242	34.590	189,242	180,981				8,261	2,764	5,497		L	10/10/2013
863667-10-1	STRYKER CORP			647.000	48,616	75.140	48,616	46,568				2,048		2,048		L	12/12/2013
867914-10-3	SUNTRUST BANKS INC			1,182.000	43,509	36.810	43,509	41,632				1,877		1,877		L	12/12/2013
78486Q-10-1	SVB FINL GROUP			2,134.000	223,771	104.860	223,771	176,695				47,076	10,734	36,342		L	08/21/2013
871503-10-8	SYMANTEC CORP			1,533.000	36,148	23.580	36,148	34,273				1,875		1,875		L	12/12/2013
871829-10-7	SYSCO CORP			1,291.000	46,605	36.100	46,605	46,605					248	(248)		L	12/12/2013
87612E-10-6	TARGET CORP			1,385.000	87,629	63.270	87,629	87,190				439		439		L	12/12/2013
872375-10-0	TECO ENERGY CORP			448.000	7,724	17.240	7,724	7,548				175		175		L	12/12/2013
88033G-40-7	TENET HEALTHCARE CORP			223.000	9,393	42.120	9,393	9,025				368		368		L	12/12/2013
88076W-10-3	TERADATA CORP DEL			358.000	16,285	45.490	16,285	14,141				2,144		2,144		L	12/12/2013
881609-10-1	TESORO CORP			296.000	17,316	58.500	17,316	16,859				457		457		L	12/12/2013
882508-10-4	TEXAS INSTRS INC			2,416.000	106,087	43.910	106,087	102,728				3,359		3,359		L	12/12/2013
883203-10-1	TEXTRON INC			615.000	22,607	36.760	22,607	19,410				3,197		3,197		L	12/12/2013
00101J-10-6	THE ADT CORPORATION			439.000	17,766	40.470	17,766	17,230				537		537		L	12/12/2013
89417E-10-9	THE TRAVELERS COS INC			819.000	74,152	90.540	74,152	71,005				3,147		3,147		L	12/12/2013
883556-10-2	THERMO FISHER SCIENTIFIC INC			791.000	88,078	111.350	88,078	79,465				8,613		8,613		L	12/12/2013
886547-10-8	TIFFANY & CO			241.000	22,360	92.780	22,360	21,524				836		836		L	12/12/2013
88732J-20-7	TIME WARNER CABLE INC			627.000	84,959	135.500	84,959	82,299				2,660		2,660		L	12/12/2013
887317-30-3	TIME WARNER INC			2,019.000	140,765	69.720	140,765	133,216				7,548		7,548		L	12/12/2013
872540-10-9	TJX COS INC NEW			1,569.000	99,992	63.730	99,992	96,252				3,740		3,740		L	12/12/2013
891027-10-4	TORCHMARK CORP			201.000	15,708	78.150	15,708	15,341				367		367		L	12/12/2013
891906-10-9	TOTAL SYSTEM SERVICES INC			366.000	12,180	33.280	12,180	11,442				738		738		L	12/12/2013
891894-10-7	TOWERS WATSON & CO			2,061.000	263,004	127.610	263,004	164,888	289			98,116		98,116		L	08/21/2013
896239-10-0	TRIMBLE NAVIGATION LTD			3,713.000	128,841	34.700	128,841	93,753				35,088	20,934	14,154		L	01/03/2013
896945-20-1	TRIPADVISOR INC			245.000	20,293	82.830	20,293	20,293					1	(1)		L	12/12/2013
899896-10-4	TUPPERWARE BRANDS CORP			1,819.000	171,950	94.530	171,950	95,352	1,128	3,383		55,352		55,352		L	05/16/2011
90130A-10-1	TWENTY FIRST CENTY FOX INC			4,358.000	153,271	35.170	153,271	143,030				10,241		10,241		U	12/12/2013
902494-10-3	TYSON FOODS INC			610.000	20,411	33.460	20,411	20,411					120	(120)		L	12/12/2013
907818-10-8	UNION PAC CORP			1,018.000	171,024	168.000	171,024	137,490		1,962		32,393		32,393		L	05/28/2013
91324P-10-2	UNITED HEALTH GROUP INC CORP			2,231.000	167,994	75.300	167,994	158,473				9,521		9,521		L	12/12/2013
911312-10-6	UNITED PARCEL SERVICE INC CL B			1,585.000	166,552	105.080	166,552	160,191				6,361		6,361		L	12/12/2013
912909-10-8	UNITED STATES STL CORP NEW			317.000	9,352	29.500	9,352	8,412				939		939		L	12/12/2013
913017-10-9	UNITED TECHNOLOGIES CORP			1,852.000	210,758	113.800	210,758	160,287		3,726		50,471		50,471		L	03/21/2013
91529Y-10-6	UNUM GROUP			578.000	20,276	35.080	20,276	19,561				715		715		L	12/12/2013
917047-10-2	URBAN OUTFITTERS INC			239.000	8,867	37.100	8,867	8,608				259		259		L	12/12/2013
902973-30-4	US BANCORP			4,035.000	163,014	40.400	163,014	158,475				4,539		4,539		L	12/12/2013
918204-10-8	V F CORP			772.000	48,126	62.340	48,126	44,941				3,186		3,186		L	12/12/2013
91913Y-10-0	VALERO ENERGY CORP			1,189.000	59,926	50.400	59,926	55,365				4,561		4,561		L	12/03/2013
92220P-10-5	VARIAN MED SYS INC			236.000	18,335	77.690	18,335	17,957				378		378		L	12/12/2013

(continues)

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			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
92276F-10-0	VENTAS INC			643.000	36,831	57.280	36,831	35,525				1,307		1,307		L	12/12/2013
92343E-10-2	VERISIGN INC			296.000	17,695	59.780	17,695	16,709				986		986		L	12/12/2013
92343V-10-4	VERIZON COMMUNICATIONS INC			6,278.000	308,501	49.140	308,501	297,431		3,375		11,070	22,000	(10,930)		L	12/12/2013
92532F-10-0	VERTEX PHARMACEUTICALS INC			511.000	37,967	74.300	37,967	33,473				4,494		4,494		L	12/12/2013
92553P-20-1	VIACOM INC CL B			890.000	77,733	87.340	77,733	72,008				5,725		5,725		L	12/12/2013
92827P-10-2	VIRTUSA CORP			9,760.000	371,758	38.090	371,758	162,917				208,842		208,842		L	01/15/2013
92826C-83-9	VISA INC CL A			1,133.000	252,296	222.680	252,296	144,738		1,399		75,193		75,193		L	05/09/2013
929042-10-9	VORNADO RLTY TR			382.000	33,918	88.790	33,918	33,445				472		472		L	12/12/2013
929160-10-9	VULCAN MATLS CO			285.000	16,935	59.420	16,935	15,523				1,411		1,411		L	12/12/2013
38388F-10-8	W.R. GRACE & CO			2,710.000	267,938	98.870	267,938	90,243				85,744		85,744		L	06/03/2011
931142-10-3	WAL-MART STORES INC			3,571.000	281,002	78.690	281,002	280,493				509		509		L	12/12/2013
931422-10-9	WALGREEN CO			1,907.000	109,538	57.440	109,538	109,538					157	(157)		L	12/12/2013
94106L-10-9	WASTE MGMT INC DEL			957.000	42,941	44.870	42,941	41,977				963		963		L	12/12/2013
941848-10-3	WATERS CORP			187.000	18,700	100.000	18,700	18,016				684		684		L	12/12/2013
94973V-10-7	WELLPOINT LLC			656.000	60,608	92.390	60,608	58,274				2,334		2,334		L	12/12/2013
949746-10-1	WELLS FARGO & CO			10,461.000	474,929	45.400	474,929	333,053		10,434		97,666		97,666		L	03/21/2013
958102-10-5	WESTERN DIGITAL CORP			463.000	38,846	83.900	38,846	29,247	1,125	138		9,599		9,599		U	10/18/2013
959802-10-9	WESTERN UN CO			1,211.000	20,890	17.250	20,890	20,340		151		549		549		L	12/12/2013
962166-10-4	WEYERHAEUSER CO			1,281.000	40,441	31.570	40,441	38,074				2,367		2,367		L	12/12/2013
963320-10-6	WHIRLPOOL CORP			174.000	27,294	156.860	27,294	25,847				1,447		1,447		L	12/12/2013
966837-10-6	WHOLE FOODS MARKET INC			817.000	47,247	57.830	47,247	45,774				1,473		1,473		L	12/12/2013
969457-10-0	WILLIAMS COS INC DEL			1,499.000	57,816	38.570	57,816	51,537				6,280		6,280		L	12/12/2013
97382A-10-1	WINDSTREAM HLDGS INC			1,301.000	10,382	7.980	10,382	10,382					49	(49)		U	12/12/2013
976657-10-6	WISCONSIN ENERGY CORP			500.000	20,670	41.340	20,670	20,190		553		480	495	(15)		L	03/21/2013
98212B-10-3	WPX ENERGY INC			440.000	8,967	20.380	8,967	8,475				492		492		L	12/12/2013
929328-10-2	WSFS FINANCIAL CORP			4,249.000	329,425	77.530	329,425	206,153		1,619		123,272		123,272		L	03/12/2013
98310W-10-8	WYNDHAM WORLDWIDE CORP			292.000	21,517	73.690	21,517	14,531		303		4,914		4,914		L	03/21/2013
983134-10-7	WYNN RESORTS LTD			177.000	34,375	194.210	34,375	22,651		885		11,724	1,885	9,840		L	05/31/2013
98389B-10-0	XCEL ENERGY INC			1,092.000	30,510	27.940	30,510	30,367				143		143		L	12/12/2013
984121-10-3	XEROX CORP			2,542.000	30,936	12.170	30,936	28,555				2,381		2,381		L	12/12/2013
983919-10-1	XILINX INC			584.000	26,817	45.920	26,817	25,417				1,400		1,400		L	12/12/2013
98419M-10-0	XYLEM INC			407.000	14,082	34.600	14,082	13,670				413		413		L	12/12/2013
984332-10-6	YAHOO! INC			2,082.000	84,196	40.440	84,196	57,469				26,727		26,727		L	10/03/2013
988498-10-1	YUM BRANDS INC			979.000	74,022	75.610	74,022	70,186				3,836		3,836		L	12/12/2013
98956P-10-2	ZIMMER HOLDINGS INC			372.000	34,667	93.190	34,667	33,553				1,114		1,114		L	12/12/2013
989701-10-7	ZIONS BANCORPORATION			405.000	12,134	29.960	12,134	11,686				448		448		L	12/12/2013
98978V-10-3	ZOETIS INC			1,097.000	35,861	32.690	35,861	34,257				1,604		1,604		L	12/12/2013
375916-10-3	GILDAN ACTIVEWEAR INC COM		I	2,700.000	143,937	53.310	143,937	109,377	292	182		34,560	1,514	33,046		L	06/18/2013
G1151C-10-1	ACCENTURE PLC CLASS A		R	1,415.000	116,341	82.220	116,341	104,945				11,396		11,396		L	12/12/2013
H0023R-10-5	ACE LTD		R	746.000	77,233	103.530	77,233	74,415				2,819		2,819		L	12/12/2013
G0083B-10-8	ACTAVIS PLC		R	380.000	63,840	168.000	63,840	60,590				3,250		3,250		L	12/12/2013
G01767-10-5	ALKERMES PLC SHS		R	8,862.000	360,329	40.660	360,329	138,424				196,205		196,205		L	02/29/2012
G0176J-10-9	ALLEGION PUB LTD CO		R	198.000	8,750	44.190	8,750	8,503				247		247		L	12/12/2013
L0175J-10-4	ALTISOURCE PORTFOLIO SOLNS SA		R	1,720.000	272,844	158.630	272,844	235,054				37,790		37,790		L	10/10/2013
G02602-10-3	AMDOCS LTD		R	7,534.000	310,702	41.240	310,702	204,322	979	3,918		54,622		54,622		L	08/03/2011
G0408V-10-2	AON PLC		R	675.000	56,626	83.890	56,626	55,362				1,264		1,264		L	12/12/2013
143658-30-0	CARNIVAL CORP		R	960.000	38,563	40.170	38,563	33,977				4,586		4,586		L	12/12/2013
G2554F-11-3	COVIDIEN PLC		R	1,009.000	68,713	68.100	68,713	66,476				2,237		2,237		U	12/12/2013

(continues)

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			Changes 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. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Industrial and Miscellaneous (Unaffliated) (continued)																	
G27823-10-6	DELPHI AUTOMOTIVE PLC		R	619.000	37,220	60.130	37,220	35,893				1,328		1,328		L	12/12/2013
G29183-10-3	EATON CORP PLC		R	1,040.000	79,165	76.120	79,165	73,549				5,616		5,616		L	12/12/2013
G3157S-10-6	ENSCO PLC		R	512.000	29,276	57.180	29,276	29,276					459	(459)		L	12/12/2013
G3223R-10-8	EVEREST RE GROUP LTD		R	1,359.000	211,827	155.870	211,827	147,411		2,976		62,405		62,405		L	10/15/2012
H2906T-10-9	GARMIN LTD		R	270.000	12,471	46.190	12,471	12,471					282	(282)		L	12/12/2013
G47791-10-1	INGERSOLL-RAND PLC		R	594.000	36,590	61.600	36,590	33,884				2,706		2,706		L	12/12/2013
G491BT-10-8	INVESCO LTD		R	972.000	35,381	36.400	35,381	33,506				1,875		1,875		L	12/12/2013
G50871-10-5	JAZZ PHARMACEUTICALS PLC		R	2,715.000	343,610	126.560	343,610	123,116				199,036		199,036		L	07/10/2012
N53745-10-0	LYONDELLBASELL INDUSTRIES N V		R	983.000	78,915	80.280	78,915	75,221				3,694		3,694		L	12/12/2013
G60754-10-1	MICHAEL KORS HLDGS LTD		R	392.000	31,826	81.190	31,826	20,004				11,823		11,823		L	12/21/2012
G6359F-10-3	NABORS INDUSTRIES INC		R	570.000	9,684	16.990	9,684	8,865				820		820		L	12/12/2013
N63218-10-6	NIELSEN HOLDINGS N V		R	554.000	25,423	45.890	25,423	23,787				1,636		1,636		L	12/12/2013
G65431-10-1	NOBLE CORP PLC		R	556.000	20,833	37.470	20,833	20,619				214		214		L	12/12/2013
H6169Q-10-8	PENTAIR LTD SHS		R	437.000	33,942	77.670	33,942	30,634				3,308		3,308		L	12/12/2013
G97822-10-3	PERRIGO CO PLC		R	293.000	44,964	153.460	44,964	44,964					453	(453)		L	12/31/2013
74735M-10-8	QIWI PLC SPON ADR		R	3,617.000	202,552	56.000	202,552	113,067		1,085		89,485	820	88,665		L	09/10/2013
G7665A-10-1	ROWAN COMPANIES PLC		R	273.000	9,653	35.360	9,653	9,135				519		519		L	12/12/2013
G7945M-10-7	SEAGATE TECHNOLOGY PLC		R	711.000	39,930	56.160	39,930	35,176				4,754		4,754		L	12/12/2013
H84989-10-4	TE CONNECTIVITY LTD		R	907.000	49,985	55.110	49,985	47,332				2,653		2,653		L	12/12/2013
H8817H-10-0	TRANSOCEAN LTD REG SHS		R	743.000	36,719	49.420	36,719	36,170				549		549		L	12/12/2013
H89128-10-4	TYCO INTERNATIONAL LTD		R	1,014.000	41,615	41.040	41,615	38,349				3,265		3,265		L	12/12/2013
G98290-10-2	XL GROUP PLC		R	628.000	19,996	31.840	19,996	18,824				1,171		1,171		L	12/12/2013
9099999 - Industrial and Miscellaneous (Unaffliated)					59,845,899		59,845,899	47,937,735	42,085	331,924		9,716,089	371,851	9,344,238			
Mutual Funds																	
69351J-10-8	PNC FDS INTL EQT FUND I			386,677.888	7,752,892	20.050	7,752,892	3,884,811		112,035		1,672,295		1,672,295		L	12/20/2013
9299999 - Mutual Funds					7,752,892		7,752,892	3,884,811		112,035		1,672,295		1,672,295			
9799999 - Total Common Stocks					67,598,791		67,598,791	51,822,545	42,085	443,959		11,388,384	371,851	11,016,533			
9899999 - Total Preferred and Common Stocks					67,598,791		67,598,791	51,822,545	42,085	443,959		11,388,384	371,851	11,016,533			

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								
912828-MH-0	UNITED STATES TREASURY NOTE		12/16/2013	Greenwich Capital Markets		2,046,328	2,000,000.00	16,997
912828-RE-2	UNITED STATES TREASURY NOTE		12/05/2013	VARIOUS		1,411,527	1,400,000.00	6,351
912828-RF-9	UNITED STATES TREASURY NOTE		05/31/2013	Bank of America Fixed Inc		506,602	500,000.00	1,291
912828-RQ-5	UNITED STATES TREASURY NOTE		08/27/2013	VARIOUS		3,457,852	3,450,000.00	3,849
912828-SL-5	UNITED STATES TREASURY NOTE		03/14/2013	RBC Cap Mkts Corp		2,001,569	2,000,000.00	2,266
912828-UN-8	UNITED STATES TREASURY NOTE		07/12/2013	VARIOUS		972,363	1,000,000.00	7,127
912828-VS-6	UNITED STATES TREASURY NOTE		08/27/2013	Greenwich Capital Markets		490,664	500,000.00	442
0599999 - Subtotal - Bonds - U.S. Governments						10,886,905	10,850,000.00	38,322
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3135G0-RT-2	FEDERAL NATIONAL MORTGAGE ASSOC		04/10/2013	PNC Institutional Investm		1,063,440	1,055,000.00	2,872
3199999 - Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,063,440	1,055,000.00	2,872
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00751Y-AB-2	ADVANCE AUTO PARTS INC		11/20/2013	Sterne, Agee & Leach Inc		1,010,250	1,000,000.00	16,250
025816-BD-0	AMERICAN EXPRESS CO SR NT		11/14/2013	VARIOUS		1,007,692	1,100,000.00	7,928
03076C-AF-3	AMERIPRISE FINL INC		11/20/2013	Keybanc Capital Markets		1,364,513	1,350,000.00	11,850
037833-AK-6	APPLE INC GLBL NT 2.4%23		04/30/2013	Goldman Sachs Co		1,218,377	1,220,000.00	
042735-BC-3	ARROW ELECTRS INC		02/12/2013	Chase Securities		198,404	200,000.00	
00206R-AZ-5	AT&T INC		01/18/2013	Wells Fargo Securities		1,379,338	1,250,000.00	21,393
053611-AG-4	AVERY DENNISON CORP		04/03/2013	Bank of America Fixed Inc		788,195	789,000.00	
06051G-EU-9	BANK AMER CORP		08/28/2013	VARIOUS		1,432,515	1,475,000.00	3,545
084670-BF-4	BERKSHIRE HATHAWAY INC		01/14/2013	Wells Fargo Securities		745,185	700,000.00	11,041
14040H-AY-1	CAPITAL ONE FINL CORP		01/11/2013	Goldman Sachs Co		693,132	600,000.00	79
172967-FT-3	CITIGROUP INC		01/14/2013	KGS Alpha Capital		499,964	450,000.00	169
12613S-AA-0	CNH EQUIPMENT TRUST SERIES		08/20/2013	Credit Suisse First Bosto		500,000	500,000.00	
20030N-BD-2	COMCAST CORP NEW		01/10/2013	Bank of America Fixed Inc		1,023,420	1,000,000.00	
25459H-BF-1	DIRECT HLDG LLC		01/11/2013	Clearview Correspondent		1,039,470	1,000,000.00	12,772
25470D-AE-9	DISCOVERY COMMUNICATIONS		01/14/2013	Credit Suisse First Bosto		1,027,842	925,000.00	3,597
25468P-CW-4	DISNEY WALT CO MTNS		01/11/2013	Clearview Correspondent		1,292,369	1,300,000.00	3,904
31679G-AA-7	FIFTH THIRD AUTO TR		08/14/2013	Barclays Capital Le		600,000	600,000.00	
316773-CP-3	FIFTH THIRD BANCORP		11/18/2013	Goldman Sachs Co		747,975	750,000.00	
36830N-AA-7	GE EQUIP MID TCKT 2013-1		09/17/2013	Greenwich Capital Markets		300,000	300,000.00	
372491-AB-6	GENWORTH HLDGS INC		12/05/2013	Deutsche Bank Securities,		624,344	625,000.00	
38141G-GS-7	GOLDMAN SACHS GROUP INC		01/11/2013	KGS Alpha Capital		766,662	650,000.00	17,857
428236-BF-9	HEWLETT-PACKARD CO		01/11/2013	Goldman Sachs Co		581,052	600,000.00	2,813
43812X-AA-3	HONDA AUTO RECV 2013-3		07/17/2013	Chase Securities		800,000	800,000.00	
43814F-AA-0	HONDA AUTO RECV 2013-4		10/23/2013	Greenwich Capital Markets		500,000	500,000.00	
44890Q-AA-1	HYUNDAI AUTO RECV TR		09/11/2013	Chase Securities		300,000	300,000.00	
458140-AM-2	INTEL CORP		01/10/2013	SG Americas Securities		1,290,796	1,300,000.00	3,315
460146-CG-6	INTL PAPER CO		01/11/2013	Goldman Sachs Co		678,396	600,000.00	11,954
24422E-RM-3	JOHN DEERE CAPITAL CORP		01/14/2013	Clearview Correspondent		1,270,388	1,250,000.00	11,649
46625H-HZ-6	JPMORGAN CHASE & CO		01/14/2013	Merrill Lynch Pierc Fenn		1,138,550	1,000,000.00	8,608
501044-CS-8	KROGER CO SR NT		07/18/2013	Bank/America Sec Llc Mont		999,580	1,000,000.00	
50540R-AM-4	LABORATORY CORP AMER HLDGS		10/29/2013	Wells Fargo Secs LLC		789,336	790,000.00	
58768V-AA-9	MERC BENZ AUTO LEASE		04/16/2013	Bank of America Fixed Inc		800,000	800,000.00	
58768W-AA-7	MERC BENZ AUTO RECV		07/23/2013	Greenwich Capital Markets		400,000	400,000.00	
637071-AJ-0	NATIONAL OIL WELL VARCO INC		03/25/2013	Nomura Securities		1,312,184	1,325,000.00	12,249
652482-CB-4	NEWS AMERICA INC		01/11/2013	Greenwich Capital Markets		689,760	600,000.00	11,325
68389X-AP-0	ORACLE CORP		02/06/2013	Goldman Sachs Co		1,276,002	1,300,000.00	9,569
695156-AQ-2	PACKAGING CORP AMER		10/15/2013	Bank/America Sec Llc Mont		847,748	850,000.00	

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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
Bonds - Industrial and Miscellaneous (Unaffiliated) (continued)								
713448-CG-1	PEPSICO INC		02/25/2013	Chase Securities		669,357	670,000.00	
779382-AP-5	ROWAN COS INC		03/25/2013	Barclays Fixed Income		678,600	625,000.00	9,902
828807-CN-5	SIMON PPTY GROUP		01/10/2013	Goldman Sachs Co		1,288,209	1,300,000.00	2,781
857477-AL-7	STATE STR CORP		05/08/2013	Bank of America Fixed Inc		673,907	675,000.00	
91159H-HC-7	U S BANCORP MTNS BK ENT		11/20/2013	Barclays Capital Le		760,918	775,000.00	4,521
91159J-AA-4	US BANCORP MTN		01/28/2013	CitiGroup Global Markets		1,289,587	1,300,000.00	1,704
92343V-BC-7	VERIZON COMMUNICATIONS INC		01/11/2013	Clearview Correspondent		1,415,180	1,300,000.00	9,479
92867P-AA-1	VOLKSWAGEN AUTO		11/06/2013	Barclays Capital Le		370,000	370,000.00	
92867N-AA-6	VOLKSWAGEN AUTO LEASE		07/17/2013	Credit Suisse First Bosto		800,000	800,000.00	
94974B-FD-7	WELLS FARGO CO MTN BE		11/13/2013	Chase Securities		513,725	500,000.00	292
94974B-FJ-4	WELLS FARGO CO MTN BE		11/20/2013	SG Americas Securities		306,992	325,000.00	3,177
98160N-AA-7	WORLD OMNI AUTO TR 2013-B		10/23/2013	Chase Securities		400,000	400,000.00	
055451-AU-2	BHP BILLITON FIN USA LTD	R	09/25/2013	Goldman Sachs Co		898,893	900,000.00	
05574L-TW-8	BNP PARIBAS / BNP PARIBAS US	R	12/05/2013	BNP Parisbas Sec Corp		854,119	855,000.00	
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						42,852,923	41,994,000.00	213,723
8399997 - Subtotal - Bonds - Part 3						54,803,269	53,899,000.00	254,917
8399998 - Summary Item from Part 5 for Bonds						1,875,118	1,875,117.88	46
8399999 - Subtotal - Bonds						56,678,387	55,774,117.88	254,963
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
88579Y-10-1	3M COMPANY		12/12/2013	Citation Group	1,425.000	180,580		
002824-10-0	ABBOTT LABORATORIES		12/12/2013	Citation Group	3,410.000	124,001		
00287Y-10-9	ABBVIE INC COM		12/12/2013	Citation Group	3,478.000	182,276		
00724F-10-1	ADOBE SYS INC		12/12/2013	Citation Group	1,025.000	55,387		
00130H-10-5	AES CORP		12/12/2013	Citation Group	1,350.000	18,681		
00817Y-10-8	AETNA INC NEW		09/27/2013	VARIOUS	4,550.000	274,252		
001055-10-2	AFLAC INC		12/12/2013	Citation Group	1,020.000	66,985		
001084-10-2	AGCO CORP		04/04/2013	VARIOUS	6,636.000	333,830		
00846U-10-1	AGILENT TECHNOLOGIES INC		12/12/2013	Citation Group	726.000	40,195		
001204-10-6	AGL RES INC		12/12/2013	Citation Group	260.000	11,817		
009158-10-6	AIR PRODS & CHEMS INC		12/12/2013	Citation Group	460.000	49,501		
009363-10-2	AIRGAS INC		12/12/2013	Citation Group	145.000	15,605		
00971T-10-1	AKAMAI TECHNOLOGIES		12/12/2013	Citation Group	391.000	17,119		
013817-10-1	ALCOA INC		12/12/2013	Citation Group	2,347.000	22,013		
015351-10-9	ALEXION PHARMACEUTICALS INC		12/12/2013	Citation Group	429.000	52,640		
016255-10-1	ALIGN TECHNOLOGY INC		08/21/2013	Investment Technology Gro	3,650.000	159,058		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		12/12/2013	Citation Group	237.000	7,650		
01748X-10-2	ALLEGIANT TRAVEL CO		06/18/2013	JP Morgan Securities	1,254.000	131,198		
018490-10-2	ALLERGAN INC		12/12/2013	Citation Group	651.000	63,102		
018581-10-8	ALLIANCE DATA SYSTEM CORP COM		12/31/2013	Stifel Nicolaus	107.000	27,956		
020002-10-1	ALLSTATE CORP		02/20/2013	Citation Group	4,210.000	196,587		
021441-10-0	ALTERA CORP		12/12/2013	Citation Group	701.000	21,837		
02209S-10-3	ALTRIA GROUP INC		05/10/2013	Barclays Fixed Income	15,460.000	566,362		
023135-10-6	AMAZON COM INC		12/12/2013	Citation Group	812.000	310,254		
00164V-10-3	AMC NETWORKS INC		06/18/2013	JP Morgan Securities	2,052.000	132,106		
023608-10-2	AMEREN CORP		12/12/2013	Citation Group	532.000	18,696		
024013-10-4	AMERICAN ASSET TR INC COM		04/04/2013	JP Morgan Securities	5,458.000	180,080		
025537-10-1	AMERICAN ELEC PWR INC		12/12/2013	Citation Group	1,068.000	49,071		

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
026874-78-4	AMERICAN INTL GROUP INC		12/12/2013	Citation Group	3,239.000	160,395		
03027X-10-0	AMERICAN TOWER CORP NEW		12/12/2013	Citation Group	867.000	66,601		
030420-10-3	AMERICAN WTR WKS CO INC		01/03/2013	Investment Technology Gro	8,136.000	309,385		
03076C-10-6	AMERIPRISE FINANCIAL INC		12/12/2013	Citation Group	434.000	46,356		
03073E-10-5	AMERISOURCEBERGEN CORP		12/12/2013	Citation Group	507.000	34,946		
031100-10-0	AMETEK INC		12/12/2013	Citation Group	536.000	26,247		
031162-10-0	AMGEN INC		12/12/2013	Citation Group	1,653.000	186,527		
032095-10-1	AMPHENOL CORP CL A		12/12/2013	Citation Group	349.000	29,718		
032511-10-7	ANADARKO PETROLEUM CORP		12/12/2013	Citation Group	1,103.000	92,436		
032654-10-5	ANALOG DEVICES INC		12/12/2013	Citation Group	682.000	32,791		
037411-10-5	APACHE CORP		12/12/2013	Citation Group	886.000	76,342		
03748R-10-1	APARTMENT INVT & MGMT CO		12/12/2013	Citation Group	320.000	8,185		
037612-30-6	APOLLO GLOBAL MGMT LLC		12/20/2013	Morgan Stanley	5,567.000	175,301		
037833-10-0	APPLE INC		11/29/2013	VARIOUS	1,300.000	651,226		
038222-10-5	APPLIED MATLS INC		12/12/2013	Citation Group	2,639.000	44,264		
039483-10-2	ARCHER DANIELS MIDLAND CO		12/12/2013	Citation Group	1,446.000	58,723		
04621X-10-8	ASSURANT INC		12/12/2013	Citation Group	2,531.000	157,049		
00206R-10-2	AT&T INC		12/12/2013	Citation Group	11,652.000	395,853		
050095-10-8	ATWOOD OCEANICS INC		01/15/2013	Credit Suisse First Bosto	3,684.000	179,018		
052769-10-6	AUTODESK INC		12/12/2013	Citation Group	489.000	22,308		
053015-10-3	AUTOMATIC DATA PROCESSING INC		12/12/2013	Citation Group	1,059.000	81,883		
05329W-10-2	AUTONATION INC		12/12/2013	Citation Group	141.000	7,000		
053332-10-2	AUTOZONE INC		12/12/2013	Citation Group	78.000	36,458		
053484-10-1	AVALONBAY CMNTYS INC		12/12/2013	Citation Group	267.000	32,063		
053611-10-9	AVERY DENNISON CORP		12/12/2013	Citation Group	215.000	10,346		
054303-10-2	AVON PRODS INC		12/12/2013	Citation Group	951.000	15,994		
057224-10-7	BAKER HUGHES INC		12/12/2013	Citation Group	972.000	51,610		
058498-10-6	BALL CORP		12/12/2013	Citation Group	318.000	15,848		
064058-10-0	BANK NEW YORK MELLON CORP		12/12/2013	Citation Group	2,524.000	83,083		
060505-10-4	BANK OF AMERICA CORP		12/12/2013	Citation Group	23,571.000	360,264		
067383-10-9	BARD C R INC		12/12/2013	Citation Group	174.000	23,341		
071813-10-9	BAXTER INTERNATIONAL INC		12/12/2013	Citation Group	1,191.000	79,413		
054937-10-7	BB&T CORP		12/12/2013	Citation Group	1,544.000	54,767		
073302-10-1	BE AEROSPACE INC		04/18/2013	Credit Suisse First Bosto	861.000	49,693		
073730-10-3	BEAM INC		12/12/2013	Citation Group	355.000	23,413		
075887-10-9	BECTON DICKISON & CO		05/09/2013	VARIOUS	2,380.000	218,081		
075896-10-0	BED BATH & BEYOND INC		12/12/2013	Citation Group	478.000	36,621		
081437-10-5	BEMIS INC		12/12/2013	Citation Group	226.000	8,763		
084670-70-2	BERKSHIRE HATHAWAY INC DEL		12/12/2013	Citation Group	3,949.000	451,844		
086516-10-1	BEST BUY INC		08/21/2013	Barclays Capital Le	6,210.000	210,899		
09062X-10-3	BIOGEN IDEC INC		05/28/2013	JP Morgan Securities	640.000	153,821		
09247X-10-1	BLACKROCK INC		12/12/2013	Citation Group	276.000	80,696		
093671-10-5	BLOCK H & R INC		12/12/2013	Citation Group	601.000	16,942		
097023-10-5	BOEING CO		05/28/2013	VARIOUS	3,172.000	283,151		
099724-10-6	BORGWARNER INC COM		12/12/2013	Citation Group	251.000	26,837		
101121-10-1	BOSTON PROPERTIES INC		12/12/2013	Citation Group	334.000	33,223		
101137-10-7	BOSTON SCIENTIFIC CORP		12/12/2013	Citation Group	2,946.000	33,873		
110122-10-8	BRISTOL MYERS SQUIBB CO		12/12/2013	Citation Group	3,612.000	182,544		
110394-10-3	BRISTOW GROUP INC		03/12/2013	Investment Technology Gro	2,059.000	119,859		
111320-10-7	BROADCOM CORP CL A		12/12/2013	Citation Group	1,207.000	34,267		
115637-20-9	BROWN FORMAN CORP		12/12/2013	Citation Group	357.000	26,285		

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

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
119848-10-9	BUFFALO WILD WINGS INC COM		10/23/2013	Investment Technology Gro	1,939.000	234,734		
12541W-20-9	C H ROBINSON WORLDWIDE INC		12/12/2013	Citation Group	350.000	19,979		
12673P-10-5	CA INC		12/12/2013	Citation Group	720.000	23,395		
12686C-10-9	CABLEVISION SYSTEMS CORP NY GROUP		12/12/2013	Citation Group	469.000	7,523		
127097-10-3	CABOT OIL & GAS CORP		12/12/2013	Citation Group	923.000	33,734		
13342B-10-5	CAMERON INTERNATIONAL CORP		12/12/2013	Citation Group	540.000	30,304		
134429-10-9	CAMPBELL SOUP CO		12/12/2013	Citation Group	392.000	15,996		
14040H-10-5	CAPITAL ONE FINL CORP		09/27/2013	VARIOUS	6,160.000	423,298		
14149Y-10-8	CARDINAL HEALTH INC		12/12/2013	Citation Group	745.000	49,340		
14170T-10-1	CAREFUSION CORP		12/12/2013	Citation Group	470.000	18,202		
143130-10-2	CARMAX INC		12/12/2013	Citation Group	491.000	25,143		
149123-10-1	CATERPILLAR INC		12/12/2013	Citation Group	1,396.000	119,400		
12503M-10-8	CBOE HLDGS INC		08/21/2013	Investment Technology Gro	2,765.000	132,307		
12504L-10-9	CBRE GROUP INC		12/12/2013	Citation Group	608.000	15,052		
124857-20-2	CBS CORP		03/21/2013	MKM Partners LLC	810.000	37,369		
15189T-10-7	CENTERPOINT ENERGY INC		12/12/2013	Citation Group	940.000	21,502		
156700-10-6	CENTURYTEL INC		12/12/2013	Citation Group	1,318.000	40,547		
156782-10-4	CERNER CORP		12/12/2013	Citation Group	647.000	35,040		
125269-10-0	CF INDUSTRIES HOLDINGS INC		12/12/2013	Citation Group	126.000	28,506		
165167-10-7	CHESAPEAKE ENERGY CORP		12/12/2013	Citation Group	1,112.000	29,800		
166764-10-0	CHEVRON CORP		12/12/2013	VARIOUS	2,148.000	259,487		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		12/12/2013	Citation Group	68.000	35,130		
125509-10-9	CIGNA CORPORATION		12/12/2013	Citation Group	621.000	52,435		
172062-10-1	CINCINNATI FINL CORP		12/12/2013	Citation Group	323.000	16,613		
172908-10-5	CINTAS CORP		12/12/2013	VARIOUS	1,399.000	64,370		
17275R-10-2	CISCO SYSTEMS INC		03/21/2013	Deutsche Bank Securities,	997.000	20,767		
172967-42-4	CITIGROUP INC		05/20/2013	VARIOUS	9,496.000	440,734		
177376-10-0	CITRIX SYS INC		12/12/2013	Citation Group	411.000	23,608		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		12/12/2013	Citation Group	336.000	8,006		
189054-10-9	CLOROX CO DEL		12/12/2013	Citation Group	286.000	26,722		
12572Q-10-5	CME GROUP INC		12/12/2013	Citation Group	689.000	55,152		
125896-10-0	CMS ENERGY CORP		12/12/2013	Citation Group	583.000	15,280		
189754-10-4	COACH INC		12/12/2013	Citation Group	619.000	34,393		
19122T-10-9	COCA COLA ENTERPRISE INC NEW		03/21/2013	Deutsche Bank Securities,	5,647.000	208,642		
191216-10-0	COCA-COLA CO		12/12/2013	Citation Group	4,271.000	167,591		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		12/12/2013	Citation Group	661.000	61,767		
194162-10-3	COLGATE-PALMOLIVE CO		12/12/2013	Citation Group	1,934.000	123,847		
20030N-10-1	COMCAST CORP NEW CL A		03/21/2013	Deutsche Bank Securities,	5,336.000	215,613		
200340-10-7	COMERICA INC		12/12/2013	Citation Group	406.000	18,519		
205363-10-4	COMPUTER SCIENCES CORP		12/12/2013	Citation Group	324.000	16,999		
205887-10-2	CONAGRA FOODS INC		12/12/2013	Citation Group	926.000	29,786		
20825C-10-4	CONOCOPHILLIPS		10/11/2013	VARIOUS	5,240.000	360,270		
20854P-10-9	CONSOL ENERGY INC		12/12/2013	Citation Group	502.000	18,523		
209115-10-4	CONSOLIDATED EDISON INC		12/12/2013	Citation Group	643.000	35,024		
21036P-10-8	CONSTELLATION BRANDS INC CL A		12/12/2013	Citation Group	364.000	25,543		
219350-10-5	CORNING INC		12/12/2013	Citation Group	3,204.000	54,523		
22160K-10-5	COSTCO WHSL CORP NEW		12/12/2013	Citation Group	958.000	113,482		
228227-10-4	CROWN CASTLE INTL CORP		12/12/2013	Citation Group	722.000	53,465		
126408-10-3	CSX CORP		12/12/2013	Citation Group	2,235.000	61,052		
231021-10-6	CUMMINS INC		12/12/2013	Citation Group	382.000	49,573		
231561-10-1	CURTISS WRIGHT CORP		10/10/2013	Investment Technology Gro	4,588.000	213,753		

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

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
126650-10-0	CVS CAREMARK CORP		05/14/2013	VARIOUS	8,140.000	460,087		
23251P-10-2	CYBERONICS INC COM		06/18/2013	JP Morgan Securities	2,499.000	129,283		
232820-10-0	CYTEC INDS INC		01/15/2013	Credit Suisse First Bosto	3,001.000	222,825		
23331A-10-9	D R HORTON INC COM		03/21/2013	VARIOUS	9,323.000	232,535		
235851-10-2	DANAHER CORP DEL COM		12/12/2013	Citation Group	1,312.000	97,570		
237194-10-5	DARDEN RESTAURANTS INC		12/12/2013	Citation Group	286.000	14,700		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		12/12/2013	Citation Group	387.000	23,319		
244199-10-5	DEERE & CO		12/12/2013	Citation Group	840.000	72,975		
247361-70-2	DELTA AIR LINES INC DEL		10/10/2013	VARIOUS	17,920.000	391,406		
247916-20-8	DENBURY RES INC		12/12/2013	Citation Group	818.000	13,103		
249030-10-7	DENTSPLY INTERNATIONAL INC		12/12/2013	Citation Group	312.000	15,074		
25179M-10-3	DEVON ENERGY CORP NEW		12/12/2013	Citation Group	837.000	49,767		
25271C-10-2	DIAMOND OFFSHORE DRILLING INC		12/12/2013	Citation Group	153.000	8,653		
25490A-30-9	DIRECTV		12/12/2013	Citation Group	1,120.000	75,055		
254709-10-8	DISCOVER FINANCIAL SERVICES		03/21/2013	Deutsche Bank Securities,	3,871.000	172,589		
25470F-10-4	DISCOVERY COMMUNICATNS NEW		12/12/2013	Citation Group	507.000	42,150		
254687-10-6	DISNEY WALT CO		03/21/2013	Deutsche Bank Securities,	4,916.000	277,717		
256677-10-5	DOLLAR GEN CORP NEW		12/12/2013	Citation Group	653.000	39,572		
256746-10-8	DOLLAR TREE INC		12/12/2013	Citation Group	457.000	25,528		
25746U-10-9	DOMINION RES INC VA NEW		12/12/2013	Citation Group	1,270.000	80,737		
260003-10-8	DOVER CORP		12/12/2013	Citation Group	374.000	33,577		
260543-10-3	DOW CHEM CO		12/12/2013	Citation Group	2,655.000	108,323		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/12/2013	Citation Group	447.000	21,163		
23334L-10-2	DSW INC		10/23/2013	Investment Technology Gro	3,561.000	288,061		
233331-10-7	DTE ENERGY CO		12/12/2013	Citation Group	384.000	25,136		
263534-10-9	DU PONT E I DE NEMOURS & CO		12/12/2013	Citation Group	2,026.000	121,519		
26441C-20-4	DUKE ENERGY CORP NEW		12/12/2013	Citation Group	1,549.000	105,670		
26483E-10-0	DUN & BRADSTREET CORP DEL NEW		12/12/2013	Citation Group	85.000	9,899		
269246-40-1	E TRADE FINANCIAL CORP		12/12/2013	Citation Group	630.000	11,615		
277432-10-0	EASTMAN CHEMICAL CO		12/12/2013	Citation Group	338.000	24,989		
278865-10-0	ECOLAB INC		12/12/2013	Citation Group	595.000	61,262		
281020-10-7	EDISON INTL COM		12/12/2013	Citation Group	715.000	32,553		
28176E-10-8	EDWARDS LIFESCIENCES CORP		12/12/2013	Citation Group	246.000	15,218		
285512-10-9	ELECTRONIC ARTS INC		12/12/2013	Citation Group	673.000	14,145		
532457-10-8	ELI LILLY & CO		12/12/2013	Citation Group	2,175.000	107,316		
268648-10-2	EMC CORP		12/12/2013	Citation Group	4,565.000	105,955		
291011-10-4	EMERSON ELECTRIC CO		12/12/2013	Citation Group	1,568.000	104,538		
292562-10-5	ENCORE WIRE CORP		12/20/2013	Morgan Stanley	3,473.000	181,534		
29364G-10-3	ENTERGY CORP NEW		12/12/2013	Citation Group	391.000	23,974		
29404K-10-6	ENVESTNET INC COM		04/18/2013	Credit Suisse First Bosto	6,575.000	118,988		
26875P-10-1	EOG RESOURCES INC		05/28/2013	Morgan Stanley	1,180.000	154,507		
29414B-10-4	EPAM SYS INC		08/21/2013	Investment Technology Gro	4,370.000	133,565		
26884L-10-9	EQT CORP		12/12/2013	Citation Group	330.000	28,787		
294429-10-5	EQUIFAX INC COM		12/12/2013	VARIOUS	1,418.000	89,659		
29476L-10-7	EQUITY RESIDENTIAL		12/12/2013	Citation Group	735.000	38,634		
518439-10-4	ESTEE LAUDER COMPANIES CL A		12/12/2013	Citation Group	561.000	40,990		
298736-10-9	EURONET WORLDWIDE INC		09/10/2013	MKM Partners LLC	5,444.000	204,748		
30161N-10-1	EXELON CORP		12/12/2013	Citation Group	1,879.000	52,435		
30212P-30-3	EXPEDIA INC DEL NEW CLASS		12/12/2013	Citation Group	236.000	14,778		
302130-10-9	EXPEDITORS INTL WASH INC		12/12/2013	Citation Group	453.000	19,353		
30219G-10-8	EXPRESS SCRIPTS HLDG CO		12/12/2013	Citation Group	1,786.000	119,376		

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
30231G-10-2	EXXON MOBIL CORP		12/12/2013	VARIOUS	9,286.000	841,452		
302491-30-3	F M C CORP		12/12/2013	Citation Group	299.000	21,997		
315616-10-2	F5 NETWORKS INC		12/12/2013	Citation Group	172.000	14,146		
30303M-10-2	FACEBOOK INC		12/31/2013	Stifel Nicolaus	3,512.000	192,236		
307000-10-9	FAMILY DOLLAR STORES INC		12/12/2013	Citation Group	212.000	13,613		
311900-10-4	FASTENAL CO		12/12/2013	Citation Group	599.000	27,829		
31428X-10-6	FEDEX CORPORATION		12/12/2013	Citation Group	652.000	89,115		
31620M-10-6	FIDELITY NATL INFORMATION SVCS		12/12/2013	Citation Group	641.000	32,413		
316773-10-0	FIFTH THIRD BANCORP		03/21/2013	Deutsche Bank Securities,	12,623.000	207,203		
336433-10-7	FIRST SOLAR INC		12/12/2013	Citation Group	152.000	8,281		
337932-10-7	FIRSTENERGY CORP		12/12/2013	Citation Group	918.000	29,544		
337738-10-8	FISERV INC		12/12/2013	Citation Group	285.000	31,987		
339041-10-5	FLEETCOR TECHNOLOGIES INC COM		11/19/2013	CitiGroup Global Markets	1,859.000	219,643		
302445-10-1	FLIR SYS INC		12/12/2013	Citation Group	312.000	8,994		
34354P-10-5	FLOWSERVE CORP		12/12/2013	Citation Group	309.000	22,322		
343412-10-2	FLUOR CORP NEW		12/12/2013	Citation Group	358.000	26,839		
30249U-10-1	FMC TECHNOLOGIES INC		12/12/2013	Citation Group	520.000	26,606		
345370-86-0	FORD MOTOR CO		09/10/2013	VARIOUS	21,130.000	366,823		
345838-10-6	FOREST LABS INC		12/12/2013	Citation Group	518.000	28,509		
34964C-10-6	FORTUNE BRANDS HOME & SECURIT		05/10/2013	MKM Partners LLC	4,653.000	190,013		
34988V-10-6	FOSSIL GROUP INC		12/12/2013	Citation Group	110.000	13,276		
354613-10-1	FRANKLIN RESOURCES INC		05/28/2013	VARIOUS	2,319.000	359,261		
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD INC		12/12/2013	Citation Group	2,277.000	78,278		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		12/12/2013	Citation Group	2,193.000	9,782		
36467W-10-9	GAMESTOP CORP NEW		12/12/2013	Citation Group	256.000	11,687		
364730-10-1	GANNETT INC		12/12/2013	Citation Group	503.000	13,073		
364760-10-8	GAP INC		12/12/2013	Citation Group	605.000	23,234		
369550-10-8	GENERAL DYNAMICS CORP		12/12/2013	Citation Group	729.000	65,609		
369604-10-3	GENERAL ELECTRIC CO		12/12/2013	VARIOUS	28,233.000	664,647		
370023-10-3	GENERAL GROWTH PPTYS INC NEW		12/12/2013	Citation Group	1,215.000	24,905		
370334-10-4	GENERAL MILLS INC		12/12/2013	Citation Group	1,408.000	69,832		
37045V-10-0	GENERAL MTRS CO		12/31/2013	VARIOUS	2,485.000	100,044		
37253A-10-3	GENTHERM INC		08/21/2013	Investment Technology Gro	7,585.000	132,197		
372460-10-5	GENUINE PARTS CO		12/12/2013	Citation Group	340.000	27,635		
37247D-10-6	GENWORTH FINL INC		12/12/2013	Citation Group	1,083.000	16,143		
375558-10-3	GILEAD SCIENCES INC		12/12/2013	Citation Group	3,358.000	237,214		
38141G-10-4	GOLDMAN SACHS GROUP INC		03/21/2013	VARIOUS	2,890.000	425,800		
382550-10-1	GOODYEAR TIRE & RUBBER CO		12/12/2013	Citation Group	540.000	12,085		
38259P-50-8	GOOGLE INC		12/12/2013	VARIOUS	318.000	313,379		
384109-10-4	GRACO INC COM		10/10/2013	Investment Technology Gro	2,797.000	210,408		
384637-10-4	GRAHAM HLDGS CO COM		12/12/2013	VARIOUS	529.000	262,156		
384802-10-4	GRAINGER W W INC		12/12/2013	Citation Group	136.000	34,322		
38526M-10-6	GRAND CANYON ED INC		08/21/2013	Investment Technology Gro	6,370.000	212,568		
406216-10-1	HALLIBURTON CO		07/19/2013	MKM Partners LLC	3,310.000	151,396		
412822-10-8	HARLEY DAVIDSON INC		12/12/2013	Citation Group	489.000	33,392		
413086-10-9	HARMAN INTL INDS INC		12/12/2013	Citation Group	149.000	11,841		
413875-10-5	HARRIS CORP DEL		12/12/2013	Citation Group	235.000	15,399		
416515-10-4	HARTFORD FINL SVCS GROUP INC		12/12/2013	Citation Group	998.000	35,104		
418056-10-7	HASBRO INC		12/12/2013	Citation Group	253.000	13,023		
40414L-10-9	HCP INC COM		12/12/2013	Citation Group	998.000	35,650		
42217K-10-6	HEALTH CARE REIT INC		12/12/2013	Citation Group	629.000	33,790		

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
422806-10-9	HEICO CORP		10/10/2013	Investment Technology Gro	3,242.000	212,787		
423452-10-1	HELMERICH & PAYNE INC COM		08/07/2013	VARIOUS	6,619.000	422,642		
42809H-10-7	HESS CORP		12/12/2013	Citation Group	633.000	49,772		
428236-10-3	HEWLETT PACKARD CO		12/12/2013	Citation Group	4,217.000	112,525		
438516-10-6	HONEYWELL INTL INC		12/12/2013	Citation Group	1,722.000	148,875		
440452-10-0	HORMEL FOODS CORP		12/12/2013	Citation Group	295.000	13,171		
441060-10-0	HOSPIRA INC		12/12/2013	Citation Group	363.000	14,670		
44107P-10-4	HOST HOTELS & RESORTS INC		12/12/2013	Citation Group	1,646.000	29,529		
44267D-10-7	HOWARD HUGHES CORP		08/21/2013	Investment Technology Gro	3,912.000	410,362		
443683-10-7	HUDSON CITY BANCORP		12/12/2013	Citation Group	1,043.000	9,566		
444859-10-2	HUMANA INC		12/12/2013	Citation Group	343.000	34,494		
446150-10-4	HUNTINGTON BANCSHARES INC COM		12/12/2013	Citation Group	1,820.000	17,199		
447462-10-2	HURON CONSULTING GROUP INC		09/10/2013	Investment Technology Gro	4,127.000	206,719		
44919P-50-8	IAC/INTERACTIVECORP		06/18/2013	JP Morgan Securities	5,191.000	260,413		
45169U-10-5	IGATE CORP COM		11/19/2013	Citation Group	6,778.000	220,063		
452308-10-9	ILLINOIS TOOL WKS INC		12/12/2013	Citation Group	904.000	71,029		
45672H-10-4	INFOBLOX INC COM		10/10/2013	Investment Technology Gro	5,105.000	210,224		
45822P-10-5	INTEGRYS ENERGY GROUP INC		12/12/2013	Citation Group	175.000	9,302		
458140-10-0	INTEL CORP		12/12/2013	VARIOUS	10,931.000	245,846		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP COM		03/21/2013	Deutsche Bank Securities,	1,329.000	215,093		
459200-10-1	INTERNATIONAL BUSINESS MACHINES		12/12/2013	Citation Group	2,259.000	392,162		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES		12/12/2013	VARIOUS	1,817.000	145,412		
459902-10-2	INTERNATIONAL GAME TECH COM		12/12/2013	Citation Group	572.000	9,911		
460146-10-3	INTERNATIONAL PAPER CO		12/12/2013	Citation Group	978.000	45,273		
460690-10-0	INTERPUBLIC GROUP COS INC		12/12/2013	Citation Group	926.000	15,476		
461202-10-3	INTUIT		12/12/2013	Citation Group	651.000	48,414		
46120E-60-2	INTUITIVE SURGICAL INC		12/12/2013	Citation Group	87.000	32,192		
462846-10-6	IRON MTN INC		12/12/2013	Citation Group	373.000	10,815		
466313-10-3	JABIL CIRCUIT INC		12/12/2013	Citation Group	405.000	7,748		
466367-10-9	JACK IN THE BOX INC		06/18/2013	JP Morgan Securities	6,931.000	265,337		
469814-10-7	JACOB ENGR GROUP INC DEL COM		12/12/2013	Citation Group	288.000	16,317		
471109-10-8	JARDEN CORP COM		11/19/2013	CitiGroup Global Markets	4,006.000	220,020		
478366-10-7	JOHNSON CTLS INC		12/12/2013	Citation Group	1,501.000	75,154		
481165-10-8	JOY GLOBAL INC COM		12/12/2013	Citation Group	233.000	12,483		
46625H-10-0	JPMORGAN CHASE & CO		09/27/2013	VARIOUS	12,044.000	593,805		
48203R-10-4	JUNIPER NETWORKS INC		12/12/2013	Citation Group	1,112.000	23,026		
485170-30-2	KANSAS CITY SOUTHERN		12/12/2013	Citation Group	242.000	28,363		
487836-10-8	KELLOGG CO		12/12/2013	Citation Group	565.000	34,294		
493267-10-8	KEYCORP NEW		12/12/2013	Citation Group	2,000.000	26,220		
494368-10-3	KIMBERLY-CLARK CORP		12/12/2013	Citation Group	840.000	87,284		
49446R-10-9	KIMCO RLTY CORP		12/12/2013	Citation Group	899.000	18,212		
49456B-10-1	KINDER MORGAN INC DEL		12/12/2013	Citation Group	1,477.000	48,618		
482480-10-0	KLA-TENCOR CORP		12/12/2013	Citation Group	364.000	22,226		
500255-10-4	KOHL'S CORP		12/12/2013	Citation Group	448.000	24,647		
50076Q-10-6	KRAFT FOODS GROUP INC		12/12/2013	Citation Group	1,307.000	69,270		
501044-10-1	KROGER CO		12/12/2013	Citation Group	1,137.000	45,475		
501797-10-4	L BRANDS INC		12/12/2013	Citation Group	534.000	32,513		
502424-10-4	L-3 COMMUNICATIONS HLDGS INC		12/12/2013	Citation Group	197.000	19,980		
50540R-40-9	LABORATORY CORP AMER HLDGS		12/12/2013	Citation Group	198.000	17,394		
512807-10-8	LAM RESEARCH CORP		12/12/2013	Citation Group	358.000	18,204		
524901-10-5	LEGG MASON INC		12/12/2013	Citation Group	238.000	9,683		
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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
524660-10-7	LEGGETT & PLATT INC		12/12/2013	Citation Group	312.000	9,080		
526057-10-4	LENNAR CORP		12/12/2013	Citation Group	364.000	12,726		
527288-10-4	LEUCADIA NATL CORP		12/12/2013	Citation Group	688.000	18,927		
53217V-10-9	LIFE TECHNOLOGIES CORP		12/12/2013	Citation Group	379.000	28,669		
534187-10-9	LINCOLN NATL CORP IND COM		09/27/2013	VARIOUS	7,600.000	250,912		
535678-10-6	LINEAR TECHNOLOGY CORP		12/12/2013	Citation Group	512.000	22,216		
539830-10-9	LOCKHEED MARTIN CORP		11/25/2013	VARIOUS	1,230.000	173,930		
540424-10-8	LOEWS CORP		12/12/2013	Citation Group	671.000	31,312		
544147-10-1	LORILLARD INC		12/12/2013	Citation Group	820.000	41,329		
548661-10-7	LOWE'S COS INC		12/12/2013	Citation Group	2,308.000	108,295		
502161-10-2	LSI CORPORATION		12/12/2013	Citation Group	1,200.000	9,550		
55261F-10-4	M & T BK CORP		12/12/2013	Citation Group	285.000	32,528		
554382-10-1	MACERICH CO		12/12/2013	Citation Group	308.000	18,022		
55616P-10-4	MACYS INC		12/12/2013	Citation Group	825.000	42,710		
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP		01/03/2013	Investment Technology Gro	13,977.000	223,545		
565849-10-6	MARATHON OIL CORP		12/12/2013	Citation Group	1,557.000	56,418		
56585A-10-2	MARATHON PETE CORP		12/12/2013	Citation Group	687.000	58,970		
570535-10-4	MARKEL CORP		06/18/2013	JP Morgan Securities	486.000	259,007		
571903-20-2	MARRIOTT INTL INC NEW		12/12/2013	Citation Group	499.000	23,012		
571748-10-2	MARSH & MCLENNAN COS INC		12/12/2013	Citation Group	1,206.000	57,150		
574599-10-6	MASCO CORP		12/12/2013	Citation Group	783.000	16,858		
57636Q-10-4	MASTERCARD INC CL A		12/12/2013	Citation Group	228.000	178,674		
577081-10-2	MATTEL INC		12/12/2013	Citation Group	756.000	34,264		
55264U-10-8	MB FINANCIAL INC NEW COM		12/12/2013	Investment Technology Gro	7,430.000	228,325		
579780-20-6	MCCORMICK & CO INC		12/12/2013	Citation Group	290.000	19,748		
580135-10-1	MCDONALD'S CORP		12/12/2013	Citation Group	2,193.000	206,446		
580645-10-9	MCGRAW HILL FINL INC		12/12/2013	Citation Group	604.000	43,554		
58155Q-10-3	MCKESSON CORP		10/25/2013	VARIOUS	3,060.000	436,964		
582839-10-6	MEAD JOHNSON NUTRITION CO		12/12/2013	Citation Group	444.000	37,300		
583334-10-7	MEADWESTVACO CORP		12/12/2013	Citation Group	390.000	13,648		
58502B-10-6	MEDNAX INC COM		10/23/2013	Investment Technology Gro	2,667.000	284,097		
585055-10-6	MEDTRONIC INC		12/12/2013	Citation Group	2,188.000	121,972		
587200-10-6	MENTOR GRAPHICS CORP		01/03/2013	Investment Technology Gro	9,535.000	164,261		
58933Y-10-5	MERCK & CO INC NEW		12/12/2013	Citation Group	6,421.000	310,435		
59156R-10-8	METLIFE INC		03/21/2013	Deutsche Bank Securities,	6,511.000	247,925		
595017-10-4	MICROCHIP TECHNOLOGY INC		12/12/2013	Citation Group	433.000	18,217		
595112-10-3	MICRON TECHNOLOGY INC		12/12/2013	Citation Group	2,278.000	51,501		
594918-10-4	MICROSOFT CORP		12/12/2013	Citation Group	10,569.000	395,602		
608190-10-4	MOHAWK INDS INC		12/31/2013	VARIOUS	2,290.000	296,883		
60871R-20-9	MOLSON COORS BREWING CO		12/12/2013	Citation Group	346.000	18,515		
609207-10-5	MONDELEZ INTL INC		12/12/2013	Citation Group	3,907.000	132,811		
61166W-10-1	MONSANTO CO		12/12/2013	Citation Group	1,170.000	129,194		
611740-10-1	MONSTER BEVERAGE CORP		12/12/2013	Citation Group	298.000	18,365		
615369-10-5	MOODYS CORP		12/12/2013	Citation Group	426.000	30,615		
617446-44-8	MORGAN STANLEY		12/12/2013	Citation Group	3,051.000	93,178		
61945C-10-3	MOSAIC CO		12/12/2013	Citation Group	747.000	32,735		
620076-30-7	MOTOROLA SOLUTIONS INC		12/12/2013	Citation Group	519.000	33,701		
55354G-10-0	MSCI INC		07/09/2013	Investment Technology Gro	7,500.000	256,304		
626717-10-2	MURPHY OIL CORP		12/12/2013	Citation Group	385.000	24,361		
628530-10-7	MYLAN INC		12/12/2013	Citation Group	838.000	35,209		
631103-10-8	NASDAQ OMX GROUP INC		12/12/2013	Citation Group	253.000	9,826		

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Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
637071-10-1	NATIONAL OILWELL VARCO INC		12/12/2013	Citation Group	938.000	73,749		
64110D-10-4	NETAPP INC		12/12/2013	Citation Group	746.000	29,583		
64110L-10-6	NETFLIX INC		12/12/2013	Citation Group	129.000	48,163		
651229-10-6	NEWELL RUBBERMAID INC		12/12/2013	Citation Group	632.000	19,693		
651290-10-8	NEWFIELD EXPL CO COM		12/12/2013	Citation Group	298.000	7,018		
651639-10-6	NEWMONT MINING CORP		12/12/2013	Citation Group	1,092.000	25,459		
65249B-10-9	NEWS CORP NEW		12/12/2013	Citation Group	1,093.000	19,170		
65339F-10-1	NEXTERA ENERGY INC COM		12/12/2013	Citation Group	932.000	77,272		
654106-10-3	NIKE INC		03/08/2013	Morgan Stanley	3,210.000	175,686		
65473P-10-5	NISOURCE INC		12/12/2013	Citation Group	686.000	21,266		
655044-10-5	NOBLE ENERGY INC		12/12/2013	Citation Group	788.000	54,177		
655664-10-0	NORDSTROM INC		12/12/2013	Citation Group	316.000	19,096		
655844-10-8	NORFOLK SOUTHERN CORP		12/12/2013	Citation Group	684.000	59,905		
664397-10-6	NORTHEAST UTILS		12/12/2013	Citation Group	691.000	28,597		
665859-10-4	NORTHERN TRUST CORP		12/12/2013	Citation Group	495.000	28,337		
666807-10-2	NORTHROP GRUMMAN CORP		12/12/2013	Citation Group	505.000	54,589		
629377-50-8	NRG ENERGY INC		12/12/2013	Citation Group	709.000	19,871		
670346-10-5	NUCOR CORP		12/12/2013	Citation Group	698.000	35,793		
67066G-10-4	NVIDIA CORP		12/12/2013	Citation Group	1,269.000	19,182		
67103H-10-7	O'REILLY AUTOMOTIVE INC		12/12/2013	Citation Group	238.000	29,764		
674599-10-5	OCCIDENTAL PETE CORP DEL		12/12/2013	Citation Group	1,768.000	161,521		
675232-10-2	OCEANEERING INTERNATIONAL INC		01/03/2013	Investment Technology Gro	3,091.000	174,313		
681904-10-8	OMNICARE INC		04/18/2013	Barclays Fixed Income	1,161.000	47,757		
681919-10-6	OMNICOM GROUP INC		12/12/2013	Citation Group	564.000	38,913		
682680-10-3	ONEOK INC NEW		12/12/2013	Citation Group	452.000	26,545		
68389X-10-5	ORACLE CORP		10/18/2013	OPPENHEIMER & CO. INC	2,970.000	97,943		
690768-40-3	OWENS ILL INC		12/12/2013	Citation Group	361.000	12,061		
693718-10-8	PACCAR INC		12/12/2013	Citation Group	777.000	43,619		
695156-10-9	PACKAGING CORP AMER COM		11/19/2013	Citation Group	3,562.000	219,913		
696429-30-7	PALL CORP		12/12/2013	Citation Group	245.000	20,133		
701094-10-4	PARKER HANNIFIN CORP		12/12/2013	Citation Group	327.000	38,791		
703395-10-3	PATTERSON COS INC		12/12/2013	Citation Group	182.000	7,373		
704326-10-7	PAYCHEX INC		12/12/2013	Citation Group	714.000	30,711		
704549-10-4	PEABODY ENERGY CORP		12/12/2013	Citation Group	592.000	10,842		
712704-10-5	PEOPLES UNITED FINANCIAL INC		12/12/2013	VARIOUS	27,045.000	407,518		
713291-10-2	PEPCO HOLDINGS INC		12/12/2013	Citation Group	547.000	10,210		
713448-10-8	PEPSICO INC		12/12/2013	Citation Group	3,384.000	274,960		
714046-10-9	PERKINELMER INC		12/12/2013	Citation Group	246.000	9,631		
716768-10-6	PET SMART INC		12/12/2013	Citation Group	228.000	16,591		
717081-10-3	PFIZER INC		12/12/2013	Citation Group	5,851.000	177,260		
69331C-10-8	PG&E CORP		12/12/2013	Citation Group	977.000	39,326		
718172-10-9	PHILIP MORRIS INTL INC		12/12/2013	Citation Group	3,551.000	302,982		
718546-10-4	PHILLIPS 66 COM		12/12/2013	Citation Group	1,341.000	95,762		
72346Q-10-4	PINNACLE FINL PARTNERS INC		06/18/2013	JP Morgan Securities	5,134.000	128,741		
723484-10-1	PINNACLE WEST CAP CORP		12/12/2013	Citation Group	241.000	12,727		
723787-10-7	PIONEER NAT RES CO		12/12/2013	Citation Group	304.000	54,397		
724479-10-0	PITNEY BOWES INC		12/12/2013	Citation Group	443.000	9,756		
729251-10-8	PLUM CREEK TIMBER CO INC		12/12/2013	Citation Group	384.000	17,012		
693475-10-5	PNC FINL SVCS GROUP INC		12/12/2013	Citation Group	1,166.000	88,562		
73278L-10-5	POOL CORPORATION COM		03/12/2013	Investment Technology Gro	1,962.000	93,230		
693506-10-7	PPG INDS INC		11/08/2013	VARIOUS	2,540.000	460,074		

(continues)

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
69351T-10-6	PPL CORP		12/12/2013	Citation Group	1,386.000	40,620		
74005P-10-4	PRAXAIR INC		12/12/2013	Citation Group	647.000	80,735		
740189-10-5	PRECISION CASTPARTS CORP		12/12/2013	Citation Group	319.000	81,025		
74144T-10-8	PRICE T ROWE GROUP INC		12/12/2013	Citation Group	571.000	44,600		
741503-40-3	PRICELINE.COM INC		12/12/2013	Citation Group	113.000	132,991		
74251V-10-2	PRINCIPAL FINL GROUP INC		12/12/2013	Citation Group	601.000	29,092		
742718-10-9	PROCTER & GAMBLE CO		02/08/2013	JP Morgan Securities	3,220.000	244,685		
743315-10-3	PROGRESSIVE CORP OHIO		12/12/2013	Citation Group	1,214.000	32,247		
74340W-10-3	PROLOGIS INC		12/12/2013	Citation Group	1,094.000	40,034		
744320-10-2	PRUDENTIAL FINL INC		12/12/2013	Citation Group	1,020.000	90,301		
74460D-10-9	PUBLIC STORAGE COM		12/12/2013	Citation Group	317.000	47,578		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		12/12/2013	Citation Group	1,110.000	35,683		
745867-10-1	PULTE GROUP INC		12/12/2013	Citation Group	767.000	13,879		
693656-10-0	PVH CORP		03/21/2013	Deutsche Bank Securities,	1,595.000	179,136		
74733V-10-0	QEP RES INC		12/12/2013	Citation Group	393.000	11,680		
747316-10-7	QUAKER CHEM CORP COM		10/10/2013	Investment Technology Gro	2,905.000	212,848		
74762E-10-2	QUANTA SVCS INC		12/12/2013	Citation Group	469.000	13,545		
74834L-10-0	QUEST DIAGNOSTICS INC		12/12/2013	Citation Group	333.000	17,947		
751212-10-1	RALPH LAUREN CORP		12/12/2013	Citation Group	133.000	23,021		
75281A-10-9	RANGE RES CORP		12/12/2013	Citation Group	358.000	28,786		
754730-10-9	RAYMOND JAMES FINANCIAL INC		12/20/2013	Morgan Stanley	3,458.000	176,892		
755111-50-7	RAYTHEON CO		12/12/2013	Citation Group	708.000	60,722		
756577-10-2	RED HAT INC		12/12/2013	Citation Group	415.000	19,283		
75886F-10-7	REGENERON PHARMACEUTICALS		12/12/2013	Citation Group	171.000	46,937		
7591EP-10-0	REGIONS FINL CORP NEW		05/31/2013	VARIOUS	35,280.000	308,884		
759509-10-2	RELIANCE STEEL & ALUMINIUM CO		01/03/2013	Investment Technology Gro	4,788.000	308,533		
760759-10-0	REPUBLIC SVCS INC		12/12/2013	Citation Group	596.000	20,147		
761713-10-6	REYNOLDS AMERICAN INC		12/12/2013	Citation Group	695.000	34,131		
770323-10-3	ROBERT HALF INTL INC		12/12/2013	VARIOUS	4,657.000	183,431		
773903-10-9	ROCKWELL AUTOMATION INC		12/12/2013	Citation Group	304.000	33,669		
774341-10-1	ROCKWELL COLLINS INC		12/12/2013	Citation Group	296.000	21,122		
776696-10-6	ROPER INDUSTRIES INC		12/12/2013	Citation Group	218.000	28,243		
778296-10-3	ROSS STORES INC		12/12/2013	Citation Group	475.000	33,636		
749685-10-3	RPM INTL INC COM		10/23/2013	Investment Technology Gro	7,617.000	290,880		
783549-10-8	RYDER SYS INC		12/12/2013	Citation Group	115.000	7,680		
786514-20-8	SAFEWAY INC		12/12/2013	Citation Group	529.000	17,825		
790849-10-3	SAINT JUDE MEDICAL INC		07/31/2013	VARIOUS	6,389.000	290,630		
79466L-30-2	SALESFORCE COM INC		12/12/2013	Citation Group	1,203.000	61,423		
795435-10-6	SALIX PHARMACEUTICALS INC		07/30/2013	Sanford Bernstein	3,640.000	268,830		
800013-10-4	SANDERSON FARMS INC		12/12/2013	Investment Technology Gro	2,560.000	173,690		
80004C-10-1	SANDISK CORP		12/02/2013	Stifel Nicolaus	2,710.000	185,080		
80589M-10-2	SCANA CORP NEW		12/12/2013	Citation Group	307.000	14,258		
806857-10-8	SCHLUMBERGER LTD		12/12/2013	Citation Group	2,903.000	252,851		
808513-10-5	SCHWAB CHARLES CORP NEW		12/12/2013	Citation Group	2,537.000	62,968		
811065-10-1	SCRIPPS NETWORKS INTERACTIVE		12/12/2013	Citation Group	240.000	19,398		
81211K-10-0	SEALED AIR CORP NEW COM		12/12/2013	Citation Group	430.000	13,594		
816851-10-9	SEMPRA ENERGY		12/12/2013	Citation Group	498.000	43,173		
824348-10-6	SHERWIN WILLIAMS CO		12/12/2013	Citation Group	191.000	34,323		
826552-10-1	SIGMA ALDRICH CORP		12/12/2013	Citation Group	264.000	23,571		
828806-10-9	SIMON PROPERTY GROUP INC		12/12/2013	Citation Group	681.000	101,295		
83088M-10-2	SKYWORKS SOLUTIONS INC		10/10/2013	Investment Technology Gro	8,318.000	208,506		
(continues)								

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
78442P-10-6	SLM CORP		12/12/2013	Citation Group	957.000	24,528		
832696-40-5	SMUCKER J M CO		08/27/2013	Morgan Stanley	1,410.000	150,728		
833034-10-1	SNAP ON INC COM		11/08/2013	VARIOUS	2,220.000	222,186		
842587-10-7	SOUTHERN CO		12/12/2013	Citation Group	1,917.000	77,089		
844741-10-8	SOUTHWEST AIRLS CO		12/12/2013	Citation Group	1,549.000	29,119		
845467-10-9	SOUTHWESTERN ENERGY CO		12/12/2013	Citation Group	771.000	29,843		
847235-10-8	SPARTON CORP		08/21/2013	J.P. Morgan Securities	7,436.000	135,012		
847560-10-9	SPECTRA ENERGY CORP		12/12/2013	Citation Group	1,469.000	49,034		
853666-10-5	STANDARD MTR PRODS INC COM		02/08/2013	VARIOUS	10,444.000	229,624		
854502-10-1	STANLEY BLACK & DECKER INC		12/12/2013	Citation Group	351.000	28,360		
855030-10-2	STAPLES INC		12/12/2013	Citation Group	1,449.000	22,495		
855244-10-9	STARBUCKS CORP		09/13/2013	Morgan Stanley	2,100.000	158,259		
85590A-40-1	STARWOOD HOTELS & RESORTS		12/12/2013	Citation Group	428.000	31,417		
857477-10-3	STATE STREET CORP		12/12/2013	Citation Group	978.000	68,782		
858912-10-8	STERICYCLE INC		12/12/2013	Citation Group	188.000	21,536		
861642-10-6	STONE ENERGY CORP COM		10/10/2013	Investment Technology Gro	6,427.000	215,853		
863667-10-1	STRYKER CORP		12/12/2013	Citation Group	647.000	46,568		
867914-10-3	SUNTRUST BANKS INC		12/12/2013	Citation Group	1,182.000	41,632		
78486Q-10-1	SVB FINL GROUP		08/21/2013	Investment Technology Gro	2,507.000	220,190		
871503-10-8	SYMANTEC CORP		12/12/2013	Citation Group	1,533.000	34,273		
871829-10-7	SYSCO CORP		12/12/2013	Citation Group	1,291.000	46,853		
87612E-10-6	TARGET CORP		12/12/2013	Citation Group	1,385.000	87,190		
872375-10-0	TECO ENERGY CORP		12/12/2013	Citation Group	448.000	7,548		
88033G-40-7	TENET HEALTHCARE CORP		12/12/2013	Citation Group	223.000	9,025		
88076W-10-3	TERADATA CORP DEL		12/12/2013	Citation Group	358.000	14,141		
881609-10-1	TESORO CORP		12/12/2013	Citation Group	296.000	16,859		
882508-10-4	TEXAS INSTRS INC		12/12/2013	Citation Group	2,416.000	102,728		
883203-10-1	TEXTRON INC		12/12/2013	Citation Group	615.000	19,410		
00101J-10-6	THE ADT CORPORATION		12/12/2013	Citation Group	439.000	17,230		
89417E-10-9	THE TRAVELERS COS INC		12/12/2013	Citation Group	819.000	71,005		
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/12/2013	Citation Group	791.000	79,465		
886547-10-8	TIFFANY & CO		12/12/2013	Citation Group	241.000	21,524		
88732J-20-7	TIME WARNER CABLE INC		12/12/2013	Citation Group	627.000	82,299		
887317-30-3	TIME WARNER INC		12/12/2013	Citation Group	2,019.000	133,216		
872540-10-9	TJX COS INC NEW		12/12/2013	Citation Group	1,569.000	96,252		
891027-10-4	TORCHMARK CORP		12/12/2013	Citation Group	201.000	15,341		
891906-10-9	TOTAL SYSTEM SERVICES INC		12/12/2013	Citation Group	366.000	11,442		
891894-10-7	TOWERS WATSON & CO		08/21/2013	VARIOUS	2,421.000	193,689		
896239-10-0	TRIMBLE NAVIGATION LTD		01/03/2013	Investment Technology Gro	2,692.000	166,300		
896945-20-1	TRIPADVISOR INC		12/12/2013	Citation Group	245.000	20,294		
90130A-10-1	TWENTY FIRST CENTY FOX INC		12/12/2013	Citation Group	4,358.000	143,030		
902494-10-3	TYSON FOODS INC		12/12/2013	Citation Group	610.000	20,530		
907818-10-8	UNION PAC CORP		05/28/2013	VARIOUS	1,699.000	246,972		
91324P-10-2	UNITED HEALTH GROUP INC CORP		12/12/2013	Citation Group	2,231.000	158,473		
911312-10-6	UNITED PARCEL SERVICE INC CL B		12/12/2013	Citation Group	1,585.000	160,191		
912909-10-8	UNITED STATES STL CORP NEW		12/12/2013	Citation Group	317.000	8,412		
913017-10-9	UNITED TECHNOLOGIES CORP		03/21/2013	Deutsche Bank Securities,	1,551.000	143,629		
91529Y-10-6	UNUM GROUP		12/12/2013	Citation Group	578.000	19,561		
917047-10-2	URBAN OUTFITTERS INC		12/12/2013	Citation Group	239.000	8,608		
902973-30-4	US BANCORP		12/12/2013	Citation Group	4,035.000	158,475		
918204-10-8	V F CORP		12/12/2013	Citation Group	193.000	44,941		

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
91913Y-10-0	VALERO ENERGY CORP		12/03/2013	Citation Group	3,820.000	177,876		
92220P-10-5	VARIAN MED SYS INC		12/12/2013	Citation Group	236.000	17,957		
92276F-10-0	VENTAS INC		12/12/2013	Citation Group	643.000	35,525		
92343E-10-2	VERISIGN INC		12/12/2013	Citation Group	296.000	16,709		
92343V-10-4	VERIZON COMMUNICATIONS INC		12/12/2013	VARIOUS	7,388.000	378,800		
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/12/2013	Citation Group	511.000	33,473		
92553P-20-1	VIACOM INC CL B		12/12/2013	Citation Group	890.000	72,008		
92827P-10-2	VIRTUSA CORP		01/15/2013	Investment Technology Gro	13,902.000	232,056		
92826C-83-9	VISA INC CL A		05/09/2013	VARIOUS	1,240.000	200,471		
929042-10-9	VORNADO RLTY TR		12/12/2013	Citation Group	382.000	33,445		
929160-10-9	VULCAN MATLS CO		12/12/2013	Citation Group	285.000	15,523		
931142-10-3	WAL-MART STORES INC		12/12/2013	Citation Group	3,571.000	280,493		
931422-10-9	WALGREEN CO		12/12/2013	Citation Group	1,907.000	109,695		
94106L-10-9	WASTE MGMT INC DEL		12/12/2013	Citation Group	957.000	41,977		
941848-10-3	WATERS CORP		12/12/2013	Citation Group	187.000	18,016		
94973V-10-7	WELLPOINT LLC		12/12/2013	Citation Group	656.000	58,274		
949746-10-1	WELLS FARGO & CO		03/21/2013	Deutsche Bank Securities,	8,312.000	309,760		
958102-10-5	WESTERN DIGITAL CORP		10/18/2013	VARIOUS	3,750.000	236,880		
959802-10-9	WESTERN UN CO		12/12/2013	Citation Group	1,211.000	20,340		
962166-10-4	WEYERHAEUSER CO		12/12/2013	Citation Group	1,281.000	38,074		
963320-10-6	WHIRLPOOL CORP		12/12/2013	Citation Group	174.000	25,847		
966837-10-6	WHOLE FOODS MARKET INC		12/12/2013	Citation Group	817.000	45,774		
969457-10-0	WILLIAMS COS INC DEL		12/12/2013	Citation Group	1,499.000	51,537		
97382A-10-1	WINDSTREAM HLDGS INC		12/12/2013	Citation Group	1,301.000	10,431		
976657-10-6	WISCONSIN ENERGY CORP		03/21/2013	Deutsche Bank Securities,	7,707.000	318,845		
98212B-10-3	WPX ENERGY INC		12/12/2013	Citation Group	440.000	8,475		
929328-10-2	WSFS FINANCIAL CORP		03/12/2013	Investment Technology Gro	4,992.000	242,201		
98310W-10-8	WYNDHAM WORLDWIDE CORP		03/21/2013	Deutsche Bank Securities,	2,525.000	156,291		
983134-10-7	WYNN RESORTS LTD		05/31/2013	VARIOUS	2,040.000	282,779		
98389B-10-0	XCEL ENERGY INC		12/12/2013	Citation Group	1,092.000	30,367		
984121-10-3	XEROX CORP		12/12/2013	Citation Group	2,542.000	28,555		
983919-10-1	XILINX INC		12/12/2013	Citation Group	584.000	25,417		
98419M-10-0	XYLEM INC		12/12/2013	Citation Group	407.000	13,670		
984332-10-6	YAHOO! INC		10/03/2013	VARIOUS	13,010.000	359,112		
988498-10-1	YUM BRANDS INC		12/12/2013	Citation Group	979.000	70,186		
98956P-10-2	ZIMMER HOLDINGS INC		12/12/2013	Citation Group	372.000	33,553		
989701-10-7	ZIONS BANCORPORATION		12/12/2013	Citation Group	405.000	11,686		
98978V-10-3	ZOETIS INC		12/12/2013	Citation Group	1,097.000	34,257		
375916-10-3	GILDAN ACTIVEWEAR INC COM	I	06/18/2013	JP Morgan Securities	3,172.000	130,276		
G1151C-10-1	ACCENTURE PLC CLASS A	R	12/12/2013	Citation Group	1,415.000	104,945		
H0023R-10-5	ACE LTD	R	12/12/2013	Citation Group	746.000	74,415		
G0083B-10-8	ACTAVIS PLC	R	12/12/2013	Citation Group	380.000	60,590		
G0176J-10-9	ALLEGION PUB LTD CO	R	12/12/2013	Citation Group	198.000	8,503		
L0175J-10-4	ALTISOURCE PORTFOLIO SOLNS SA	R	10/10/2013	Investment Technology Gro	2,020.000	276,052		
G0408V-10-2	AON PLC	R	12/12/2013	Citation Group	675.000	55,362		
143658-30-0	CARNIVAL CORP	R	12/12/2013	Citation Group	960.000	33,977		
G2554F-11-3	COVIDIEN PLC	R	12/12/2013	Citation Group	1,009.000	66,476		
G27823-10-6	DELPHI AUTOMOTIVE PLC	R	12/12/2013	Citation Group	619.000	35,893		
G29183-10-3	EATON CORP PLC	R	12/12/2013	Citation Group	1,040.000	73,549		
G3157S-10-6	ENSCO PLC	R	12/12/2013	Citation Group	512.000	29,735		
H2906T-10-9	GARMIN LTD	R	12/12/2013	Citation Group	270.000	12,753		

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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
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)								
G47791-10-1	INGERSOLL-RAND PLC	R	12/12/2013	Citation Group	594.000	33,884		
G491BT-10-8	INVESCO LTD	R	12/12/2013	Citation Group	972.000	33,506		
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	12/12/2013	Citation Group	983.000	75,221		
G6359F-10-3	NABORS INDUSTRIES INC	R	12/12/2013	Citation Group	570.000	8,865		
N63218-10-6	NIELSEN HOLDINGS N V	R	12/12/2013	Citation Group	554.000	23,787		
G65431-10-1	NOBLE CORP PLC	R	12/12/2013	Citation Group	556.000	20,619		
H6169Q-10-8	PENTAIR LTD SHS	R	12/12/2013	Citation Group	437.000	30,634		
G97822-10-3	PERRIGO CO PLC	R	12/31/2013	VARIOUS	293.000	45,417		
74735M-10-8	QIWI PLC SPON ADR	R	09/10/2013	Investment Technology Gro	5,609.000	176,609		
G7665A-10-1	ROWAN COMPANIES PLC	R	12/12/2013	Citation Group	273.000	9,135		
G7945M-10-7	SEAGATE TECHNOLOGY PLC	R	12/12/2013	Citation Group	711.000	35,176		
H84989-10-4	TE CONNECTIVITY LTD	R	12/12/2013	Citation Group	907.000	47,332		
H8817H-10-0	TRANSOCEAN LTD REG SHS	R	12/12/2013	Citation Group	743.000	36,170		
H89128-10-4	TYCO INTERNATIONAL LTD	R	12/12/2013	Citation Group	1,014.000	38,349		
G98290-10-2	XL GROUP PLC	R	12/12/2013	Citation Group	628.000	18,824		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						53,315,983		
Common Stocks - Mutual Funds								
69351J-10-8	PNC FDS INTL EQT FUND I		12/20/2013	Dividend Reinvestment	5,786.945	112,035		
9299999 - Subtotal - Common Stocks - Mutual Funds						112,035		
9799997 - Subtotal - Common Stocks - Part 3						53,428,019		
9799998 - Summary Item from Part 5 for Common Stocks						22,841,137		
9799999 - Subtotal - Common Stocks						76,269,156		
9899999 - Subtotal - Preferred and Common Stocks						76,269,156		
9999999 - TOTALS						132,947,542		254,963

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. (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																				
3620AA-TY-4	GNMA 30YR POOL #724267		12/16/2013	PRINCIPAL RECEIPT		225,710	225,709.83	234,738	234,639		(8,930)		(8,930)		225,710				5,852	09/15/2039
912828-HV-5	UNITED STATES TREASURY NOTE		04/01/2013	MATURITY		1,000,000	1,000,000.00	1,009,375	1,000,519		(519)		(519)		1,000,000				12,500	03/31/2013
912828-MP-2	UNITED STATES TREASURY NOTE		05/13/2013	VARIOUS		4,574,269	3,950,000.00	4,116,201	4,078,605		(2,400)		(2,400)		4,076,205		498,065	498,065	76,617	02/15/2020
912828-NH-9	UNITED STATES TREASURY NOTE		06/15/2013	MATURITY		915,000	915,000.00	924,384	918,602		(3,602)		(3,602)		915,000				5,147	06/15/2013
912828-NU-0	UNITED STATES TREASURY NOTE		08/15/2013	MATURITY		2,000,000	2,000,000.00	2,011,875	2,006,989		(6,989)		(6,989)		2,000,000				15,000	08/15/2013
912828-PL-8	UNITED STATES TREASURY NOTE		12/15/2013	VARIOUS		1,000,150	1,000,000.00	1,005,625	1,005,152		(5,024)		(5,024)		1,000,128		22	22	7,323	12/15/2013
912828-RC-6	UNITED STATES TREASURY NOTE		01/15/2013	VARIOUS		1,463,164	1,400,000.00	1,413,328	1,411,972		(45)		(45)		1,411,926		51,238	51,238	12,531	08/15/2021
912828-RK-8	UNITED STATES TREASURY NOTE		09/30/2013	VARIOUS		4,000,003	4,000,000.00	3,996,719	3,997,627		2,369		2,369		3,999,997		6	6	4,995	09/30/2013
912828-RR-3	UNITED STATES TREASURY NOTE		01/11/2013	VARIOUS		4,210,914	4,100,000.00	4,128,910	4,126,670		(81)		(81)		4,126,589		84,325	84,325	14,044	11/15/2021
912828-RS-1	UNITED STATES TREASURY NOTE		12/02/2013	MATURITY		1,500,000	1,500,000.00	1,500,469	1,500,395		(395)		(395)		1,500,000				3,750	11/30/2013
912828-SV-3	UNITED STATES TREASURY NOTE		01/14/2013	VARIOUS		3,992,070	4,000,000.00	4,033,906	4,033,800		(103)		(103)		4,033,697		(41,627)	(41,627)	12,037	05/15/2022
912828-TJ-9	UNITED STATES TREASURY NOTE		04/04/2013	VARIOUS		6,591,934	6,700,000.00	6,639,917	6,640,737		467		467		6,641,204		(49,271)	(49,271)	51,205	08/15/2022
0599999 - Subtotal - Bonds - U.S. Governments						31,473,215	30,790,709.83	31,015,446	30,955,707		(25,251)		(25,251)		30,930,456		542,759	542,759	221,000	
Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
313371-UC-8	FEDERAL HOME LOAN BANK BOND 0.875%		12/27/2013	MATURITY		270,000	270,000.00	269,409	269,801		199		199		270,000				2,363	12/27/2013
312935-M2-2	FHLMC 30YR (GOLD) POOL #A8847		12/16/2013	PRINCIPAL RECEIPT		281,777	281,776.74	293,928	293,951		(12,175)		(12,175)		281,777				6,849	09/01/2039
3128PL-A2-8	FHLMC PC GOLD 15 YR		12/16/2013	PRINCIPAL RECEIPT		70,195	70,195.33	70,788	70,722		(527)		(527)		70,195				1,200	06/01/2023
31416N-3J-9	FNMA 15YR POOL #AA5300		12/26/2013	PRINCIPAL RECEIPT		52,567	52,566.77	55,458	54,913		(2,347)		(2,347)		52,567				1,171	09/01/2020
31371L-6G-9	FNMA 30YR POOL #255671		12/26/2013	PRINCIPAL RECEIPT		158,669	158,669.32	158,449	158,449						158,449		221	221	4,150	04/01/2035
31402Q-WA-5	FNMA 30YR POOL #735141		12/26/2013	PRINCIPAL RECEIPT		225,310	225,310.18	220,522	220,588		4,723		4,723		225,310				5,750	01/01/2035
31408F-6B-0	FNMA 30YR POOL #850566		12/26/2013	PRINCIPAL RECEIPT		118,755	118,754.86	112,613	112,718		6,037		6,037		118,755				2,570	01/01/2036
31413V-UA-3	FNMA 30YR POOL #956977		12/26/2013	PRINCIPAL RECEIPT		261,309	261,308.90	261,758	261,739		(430)		(430)		261,309				8,002	12/01/2037
31416T-L5-6	FNMA 30YR POOL #AA9347		12/26/2013	PRINCIPAL RECEIPT		221,992	221,992.17	229,242	229,163		(7,171)		(7,171)		221,992				5,032	08/01/2039
3138AB-YR-4	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		192,625	192,625.04	199,216	199,210		(6,585)		(6,585)		192,625				3,719	04/01/2041
3138AK-QW-2	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		244,686	244,686.33	254,550	255,290		(10,603)		(10,603)		244,686				4,326	07/01/2041
3138E2-GH-2	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		247,582	247,582.03	265,570	265,650		(18,068)		(18,068)		247,582				4,077	01/01/2042
3138EG-HX-5	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		132,134	132,134.35	133,414	133,811		(1,676)		(1,676)		132,134				2,612	04/01/2041
31403C-6L-0	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		182,013	182,012.63	188,518	188,415		(6,403)		(6,403)		182,013				4,106	02/01/2036
31403D-PN-3	FNMA PASS-THRU LONG 30 YEAR		02/25/2013	VARIOUS		244,823	226,642.21	225,589	225,595		113		113		225,708		19,114	19,114	2,581	08/01/2036
31403D-WU-9	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		290,673	290,672.84	308,022	308,240		(17,567)		(17,567)		290,673				7,447	11/01/2036
31409W-LB-5	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		149,890	149,890.26	145,183	145,265		4,625		4,625		149,890				3,518	04/01/2036
31411E-2C-0	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		381,801	381,800.73	377,021	377,021						377,021		4,780	4,780	9,603	01/01/2037
31411E-YD-3	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		408,879	408,879.24	403,547	403,547						403,547		5,332	5,332	11,349	01/01/2037
31412P-6K-2	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		99,548	99,547.54	101,725	101,724		(2,176)		(2,176)		99,548				2,337	02/01/2035
31412W-N2-8	FNMA PASS-THRU LONG 30 YEAR		12/26/2013	PRINCIPAL RECEIPT		299,758	299,757.61	298,634	298,633		1,125		1,125		299,758				9,732	06/01/2037
3199999 - Subtotal - Bonds - U.S Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,534,985	4,516,805.08	4,573,157	4,574,443		(68,904)		(68,904)		4,505,539		29,447	29,447	102,495	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
084664-BD-2	BERKSHIRE HATHAWAY FINANCE CO		05/15/2013	MATURITY		600,000	600,000.00	608,288	600,784		(784)		(784)		600,000				13,800	05/15/2013
12613S-AA-0	CNH EQUIPMENT TRUST SERIES		12/15/2013	PRINCIPAL RECEIPT		164,698	164,698.09	164,698							164,698				65	09/15/2014
31679G-AA-7	FIFTH THIRD AUTO TR		12/14/2013	PRINCIPAL RECEIPT		337,459	337,458.50	337,459							337,459				144	09/15/2014
34529G-AG-0	FORD CR AUTO TRUST 2009-D		08/15/2013	VARIOUS		614,745	614,744.83	630,615	617,859		(3,114)		(3,114)		614,745				6,355	08/15/2014
36830N-AA-7	GE EQUIP MID TCKT 2013-1		12/22/2013	PRINCIPAL RECEIPT		115,780	115,779.50	115,780							115,780				28	09/22/2014
43812X-AA-3	HONDA AUTO RECV 2013-3		12/14/2013	PRINCIPAL RECEIPT		463,926	463,925.58	463,926							463,926				211	08/15/2014
43814F-AA-0	HONDA AUTO RECV 2013-4		12/18/2013	PRINCIPAL RECEIPT		114,343	114,343.03	114,343							114,343				26	11/18/2014
44890Q-AA-1	HYUNDAI AUTO RECV TR		12/15/2013	PRINCIPAL RECEIPT		163,943	163,942.56	163,943							163,943				45	09/15/2014

(continues)

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. (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 - Industrial and Miscellaneous (Unaffiliated) (continued)																				
58768V-AA-9	MERC BENZ AUTO LEASE		12/15/2013	PRINCIPAL RECEIPT		707,741	707,740.99	707,741							707,741				617	05/15/2014
58768W-AA-7	MERC BENZ AUTO RECV		12/15/2013	PRINCIPAL RECEIPT		294,863	294,862.53	294,863							294,863				110	08/15/2014
89233P-6K-7	TOYOTA MOTOR CREDIT CORP MTN		07/25/2013	MATURITY		1,000,000	1,000,000.00	1,000,000	1,000,000						1,000,000				2,861	07/25/2013
92867P-AA-1	VOLKSWAGEN AUTO		12/20/2013	PRINCIPAL RECEIPT		96,855	96,855.17	96,855							96,855				15	11/20/2014
92867N-AA-6	VOLKSWAGEN AUTO LEASE		12/20/2013	PRINCIPAL RECEIPT		636,335	636,334.86	636,335							636,335				334	08/15/2014
949746-JE-2	WELLS FARGO & CO		11/13/2013	Merrill Lynch Prof CLR Co		556,035	500,000.00	411,818	449,446		10,483		10,483		459,929		96,106	96,106	29,825	09/15/2016
98160N-AA-7	WORLD OMNI AUTO TR 2013-B		12/14/2013	PRINCIPAL RECEIPT		142,098	142,098.47	142,098							142,098				15	11/17/2014
06739F-GP-0	BARCLAYS BANK PLC	R	01/23/2013	MATURITY		600,000	600,000.00	599,202	599,984		16		16		600,000				7,500	01/23/2013
05565Q-BF-4	BP CAPITAL MARKETS PLC	R	11/07/2013	MATURITY		300,000	300,000.00	299,805	299,966		34		34		300,000				15,750	11/07/2013
2515A0-T4-5	DEUTSCHE BANK AG	R	01/11/2013	MATURITY		500,000	500,000.00	499,510	499,995		5		5		500,000				5,938	01/11/2013
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,408,819	7,352,784.11	7,287,277	4,068,034		6,640		6,640		7,312,713		96,106	96,106	83,637	
8399997 - Subtotal - Bonds - Part 4						43,417,019	42,660,299.02	42,875,880	39,598,183		(87,515)		(87,515)		42,748,707		668,312	668,312	407,132	
8399998 - Summary Item from Part 5 for Bonds						1,875,118	1,875,117.88	1,875,118							1,875,118				969	
8399999 - Subtotal - Bonds						45,292,137	44,535,416.90	44,750,998	39,598,183		(87,515)		(87,515)		44,623,825		668,312	668,312	408,101	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88579Y-10-1	3M COMPANY		01/04/2013	Citation Group	2,220.000	211,454		196,416	206,127	(9,711)			(9,711)		196,416		15,038	15,038		
002824-10-0	ABBOTT LABORATORIES		01/04/2013	VARIOUS	2,490.000	162,333		153,794	163,095	(9,301)			(9,301)		153,794		8,539	8,539		
00507V-10-9	ACTIVISON BLIZZARD INC		03/21/2013	Deutsche Bank Securities,	12,100.000	170,392		128,502	128,502						128,502		41,890	41,890	2,299	
00508X-20-3	ACTUANT CORP CLASS A NEW		01/03/2013	VARIOUS	8,215.000	232,671		178,386	229,281	(50,895)			(50,895)		178,386		54,285	54,285		
00817Y-10-8	AETNA INC NEW		12/12/2013	Citation Group	3,734.000	243,686		225,068							225,068		18,618	18,618	1,477	
001084-10-2	AGCO CORP		11/13/2013	VARIOUS	5,030.000	275,796		253,006				33	(33)		253,006		22,790	22,790	781	
009128-30-7	AIR METHOD CORP		05/10/2013	MKM Partners LLC	5,685.000	200,313		206,877	209,720	(2,843)			(2,843)		206,877		(6,564)	(6,564)		
00971T-10-1	AKAMAI TECHNOLOGIES		11/19/2013	VARIOUS	5,145.000	234,636		150,954	210,482	(59,528)			(59,528)		150,954		83,681	83,681		
016255-10-1	ALIGN TECHNOLOGY INC		11/13/2013	Credit Suisse First Bosto	543.000	31,561		23,648				15	(15)		23,648		7,914	7,914		
01748X-10-2	ALLEGIANT TRAVEL CO		11/13/2013	Credit Suisse First Bosto	187.000	19,293		17,673				1,891	(1,891)		17,673		1,619	1,619		
018581-10-8	ALLIANCE DATA SYSTEM CORP COM		11/13/2013	VARIOUS	1,222.000	262,557		160,805	176,897	(16,092)			(16,092)		160,805		101,752	101,752		
020002-10-1	ALLSTATE CORP		12/12/2013	VARIOUS	11,619.000	590,331		362,229	319,490	(128,424)			(128,425)		362,229		228,102	228,102	6,174	
02209S-10-3	ALTRIA GROUP INC		12/12/2013	VARIOUS	11,062.000	403,586		374,781				30,465	(30,465)		374,781		28,805	28,805	9,174	
023135-10-6	AMAZON COM INC		12/31/2013	Stifel Nicolaus	10.000	3,960		3,821							3,821		139	139		
00164V-10-3	AMC NETWORKS INC		11/13/2013	Credit Suisse First Bosto	305.000	20,122		18,904				732	(732)		18,904		1,218	1,218		
024013-10-4	AMERICAN ASSET TR INC COM		11/13/2013	Credit Suisse First Bosto	812.000	25,373		24,043				2,748	(2,748)		24,043		1,330	1,330	341	
024835-10-0	AMERICAN CAMPUS COMMUNITIES I		01/15/2013	Credit Suisse First Bosto	4,147.000	196,923		123,564	191,301	(67,737)			(67,737)		123,564		73,359	73,359		
025816-10-9	AMERICAN EXPRESS CO		12/12/2013	Citation Group	614.000	51,251		29,513	35,293	(5,779)			(5,779)		29,513		21,737	21,737	528	
025932-10-4	AMERICAN FINL GROUP INC OHIO		11/13/2013	VARIOUS	4,515.000	241,692		140,281	178,433	(38,152)			(38,152)		140,281		101,411	101,411	2,875	
030420-10-3	AMERICAN WTR WKS CO INC		11/13/2013	VARIOUS	3,040.000	124,436		115,601							115,601		8,835	8,835	1,190	
031100-10-0	AMETEK INC		11/13/2013	VARIOUS	9,475.000	430,275		243,410	355,976	(112,566)			(112,566)		243,410		186,865	186,865	1,100	
032095-10-1	AMPHENOL CORP CL A		07/23/2013	Barclays Capital Le	3,120.000	242,906		191,899	201,864	(9,965)			(9,965)		191,899		51,008	51,008	848	
03232P-40-5	AMSURG CORP		11/13/2013	VARIOUS	1,541.000	67,363		35,084	46,245	(11,161)			(11,161)		35,084		32,279	32,279		
037411-10-5	APACHE CORP		03/21/2013	VARIOUS	5,353.000	398,426		397,567	420,210	(7,548)		15,095	(22,643)		397,567		858	858	910	
037833-10-0	APPLE INC		12/31/2013	VARIOUS	872.000	428,794		304,728	351,147	(153,233)			(153,233)		304,728		124,067	124,067	5,666	
044209-10-4	ASHLAND INC NEW COM		11/13/2013	Credit Suisse First Bosto	490.000	43,627		34,042	39,401	(5,359)			(5,359)		34,042		9,585	9,585	443	
00206R-10-2	AT&T INC		12/31/2013	VARIOUS	7,783.000	287,914		201,339	258,623	(61,055)			(61,055)		201,339		86,576	86,576	6,905	
050095-10-8	ATWOOD OCEANICS INC		11/13/2013	VARIOUS	1,315.000	68,444		63,900							63,900		4,544	4,544		
052769-10-6	AUTODESK INC		03/21/2013	VARIOUS	5,137.000	210,646		159,527	181,593	(22,066)			(22,066)		159,527		51,120	51,120		

(continues)

SCHEDULE D - PART 4

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

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										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. (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 - Industrial and Miscellaneous (Unaffiliated) (continued)																				
05615F-10-2	BABCOCK & WILCOX CO		03/21/2013	VARIOUS	9,920.000	277,664		193,936	259,904	(65,968)			(65,968)		193,936		83,728	83,728	794	
056525-10-8	BADGER METER INC		06/19/2013	VARIOUS	4,639.000	207,731		202,632	219,935	(10,634)		6,670	(17,303)		202,632		5,100	5,100	1,577	
060505-10-4	BANK OF AMERICA CORP		12/31/2013	Stifel Nicolaus	403.000	6,260		6,160							6,160		100	100		
071813-10-9	BAXTER INTERNATIONAL INC		10/22/2013	J.P. Morgan Securities	2,340.000	152,819		153,715	155,984			2,270	(2,270)		153,715		(895)	(895)	3,346	
073302-10-1	BE AEROSPACE INC		12/12/2013	VARIOUS	4,367.000	367,465		187,764	206,523	(29,515)			(29,515)		187,764		179,701	179,701		
075887-10-9	BECTON DICKISON & CO		12/12/2013	Citation Group	1,954.000	205,621		179,047							179,047		26,574	26,574	1,934	
086516-10-1	BEST BUY INC		12/12/2013	Citation Group	5,618.000	226,219		190,794							190,794		35,425	35,425	955	
09062X-10-3	BIOGEN IDEC INC		12/12/2013	Citation Group	119.000	33,157		25,349				3,252	(3,252)		25,349		7,808	7,808		
097023-10-5	BOEING CO		12/12/2013	Citation Group	5,419.000	615,489		437,394	239,725			2,102	(2,102)		437,394		178,095	178,095	5,672	
05564E-10-6	BRE PROPERTIES INC		02/08/2013	VARIOUS	2,296.000	108,578		107,659	116,706	(9,046)			(9,046)		107,659		918	918		
110394-10-3	BRISTOW GROUP INC		11/13/2013	Credit Suisse First Bosto	306.000	24,905		17,813							17,813		7,093	7,093	153	
111320-10-7	BROADCOM CORP CL A		02/05/2013	Morgan Stanley	4,630.000	150,662		147,778	153,762	(5,984)			(5,984)		147,778		2,884	2,884		
111621-30-6	BROCADE COMMUNICATIONS SYSTEM		03/12/2013	VARIOUS	36,802.000	214,313		158,861	196,155	(37,293)			(37,293)		158,861		55,452	55,452		
119848-10-9	BUFFALO WILD WINGS INC COM		11/13/2013	Credit Suisse First Bosto	288.000	41,473		34,865							34,865		6,608	6,608		
133131-10-2	CAMDEN PPTY TR		11/13/2013	VARIOUS	1,114.000	70,438		68,444	75,986	(4,144)		3,398	(7,542)		68,444		1,994	1,994	2,574	
138098-10-8	CANTEL MEDICAL CORP		04/18/2013	Barclays Fixed Income	6,954.000	205,887		179,569	206,742	(27,173)			(27,173)		179,569		26,318	26,318		
14040H-10-5	CAPITAL ONE FINL CORP		12/12/2013	Citation Group	4,876.000	349,011		318,074				16,991	(16,991)		318,074		30,937	30,937	2,643	
14170T-10-1	CAREFUSION CORP		12/12/2013	VARIOUS	2,076.000	79,255		49,720	59,332	(9,612)			(9,612)		49,720		29,535	29,535		
149568-10-7	CAVCO INDS INC		03/12/2013	Investment Technology Gro	3,821.000	178,506		151,688	190,974	(39,286)			(39,286)		151,688		26,818	26,818		
12503M-10-8	CBOE HLDGS INC		11/13/2013	Credit Suisse First Bosto	411.000	20,556		18,590				1,077	(1,077)		18,590		1,967	1,967	74	
124857-20-2	CBS CORP		12/12/2013	Citation Group	3,726.000	217,278		132,638	118,622	(14,055)			(14,055)		132,638		84,639	84,639	1,528	
150185-10-6	CEDAR FAIR L P DEPOSITRY		06/18/2013	JP Morgan Securities	4,938.000	204,290		163,102	165,176	(2,074)			(2,074)		163,102		41,188	41,188	6,173	
151020-10-4	CELGENE CORP		12/12/2013	VARIOUS	1,618.000	261,330		126,964	127,369	(405)			(405)		126,964		134,366	134,366		
125269-10-0	CF INDUSTRIES HOLDINGS INC		10/25/2013	VARIOUS	1,230.000	257,633		212,779	249,887	(34,841)		2,267	(37,108)		212,779		44,854	44,854	1,036	
166764-10-0	CHEVRON CORP		12/31/2013	VARIOUS	1,629.000	191,333		141,651	122,590	(40,705)			(40,705)		141,651		49,682	49,682	4,313	
171232-10-1	CHUBB CORP		12/12/2013	VARIOUS	3,888.000	347,610		205,538	292,844	(87,306)			(87,306)		205,538		142,072	142,072	5,191	
171484-10-8	CHURCHILL DOWNS INC COM		03/12/2013	Investment Technology Gro	2,790.000	181,448		159,588	185,396	(25,807)			(25,807)		159,588		21,859	21,859		
172908-10-5	CINTAS CORP		11/13/2013	VARIOUS	1,036.000	54,998		31,975	35,231	(10,991)			(10,991)		31,975		23,023	23,023		
17275R-10-2	CISCO SYSTEMS INC		12/12/2013	VARIOUS	13,716.000	288,645		216,350	259,644	(53,762)			(53,762)		216,350		72,295	72,295	3,452	
172967-42-4	CITIGROUP INC		12/31/2013	VARIOUS	2,904.000	148,095		131,962				2,820	(2,820)		131,962		16,133	16,133	83	
12561W-10-5	CLECO CORP		06/18/2013	VARIOUS	2,777.000	127,470		78,015	111,108	(33,093)			(33,093)		78,015		49,455	49,455	1,722	
125896-10-0	CMS ENERGY CORP		11/13/2013	Credit Suisse First Bosto	893.000	23,907		13,517	21,771	(8,254)			(8,254)		13,517		10,390	10,390	683	
12621E-10-3	CNO FINANCIAL GROUP INC		11/13/2013	Credit Suisse First Bosto	2,388.000	38,381		12,919	22,280	(9,361)			(9,361)		12,919		25,462	25,462	191	
19122T-10-9	COCA COLA ENTERPRISE INC NEW		12/12/2013	VARIOUS	12,612.000	513,497		399,163	229,086	(29,148)			(29,148)		399,163		114,334	114,334	8,167	
191216-10-0	COCA-COLA CO		10/30/2013	VARIOUS	6,720.000	259,864		215,474	243,600	(28,126)			(28,126)		215,474		44,390	44,390	4,579	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		05/03/2013	VARIOUS	1,920.000	126,706		124,416	142,176	(2,191)		15,569	(17,760)		124,416		2,290	2,290		
20030N-10-1	COMCAST CORP NEW CL A		12/12/2013	Citation Group	4,468.000	194,767		164,786	82,565	(9,067)			(9,067)		164,786		29,981	29,981	1,986	
200525-10-3	COMMERCE BANCSHARES INC		01/03/2013	Investment Technology Gro	4,442.000	160,999		140,009	155,737	(15,728)			(15,728)		140,009		20,991	20,991		
203607-10-6	COMMUNITY BANK SYSTEM INC		01/03/2013	VARIOUS	5,466.000	154,290		79,585	149,550	(69,965)			(69,965)		79,585		74,705	74,705	2,164	
20825C-10-4	CONOCOPHILLIPS		12/12/2013	Citation Group	2,557.000	177,929		175,722				81	(81)		175,722		2,207	2,207	963	
21075N-20-4	CONTANGO OIL & GAS COMPANY		02/08/2013	VARIOUS	2,938.000	126,436		120,429	124,454	(4,025)			(4,025)		120,429		6,007	6,007		
216648-40-2	COOPER COS INC		12/12/2013	Citation Group	1,910.000	228,331		175,308	176,637	(1,329)			(1,329)		175,308		53,023	53,023	115	
21870Q-10-5	CORESITE RLTY CORP COM		02/08/2013	VARIOUS	5,941.000	181,694		135,039	164,328	(29,289)			(29,289)		135,039		46,655	46,655	1,604	
22410J-10-6	CRACKER BARREL OLD COUNTRY ST		11/13/2013	VARIOUS	462.000	51,403		28,390	29,688	(1,298)			(1,298)		28,390		23,013	23,013	1,155	
231561-10-1	CURTISS WRIGHT CORP		11/13/2013	Credit Suisse First Bosto	682.000	34,758		31,774							31,774		2,984	2,984		
126650-10-0	CVS CAREMARK CORP		12/31/2013	VARIOUS	5,528.000	374,274		310,059				2,393	(2,393)		310,059		64,215	64,215	3,001	
23251P-10-2	CYBERONICS INC COM		11/13/2013	Credit Suisse First Bosto	372.000	21,701		18,875				370	(370)		18,875		2,826	2,826		
232820-10-0	CYTEC INDS INC		11/13/2013	Credit Suisse First Bosto	446.000	37,538		31,876				1,240	(1,240)		31,876		5,662	5,662	167	

(continues)

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. (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 - Industrial and Miscellaneous (Unaffiliated) (continued)																				
23331A-10-9	D R HORTON INC COM		12/12/2013	Citation Group	15,190.000	288,985		271,142	123,315	(1,761)		73,785	(75,547)		271,142		17,843	17,843		
235851-10-2	DANAHER CORP DEL COM		03/21/2013	VARIOUS	3,773.000	231,191		169,788	210,911	(41,123)			(41,123)		169,788		61,403	61,403		
247361-70-2	DELTA AIR LINES INC DEL		12/12/2013	Citation Group	16,038.000	453,911		350,300							350,300		103,611	103,611	1,405	
254067-10-1	DILLIARDS INC CL A		10/10/2013	Investment Technology Gro	1,479.000	115,699		51,339	123,896	(72,556)			(72,556)		51,339		64,360	64,360	263	
254709-10-8	DISCOVER FINANCIAL SERVICES		12/12/2013	Citation Group	5,583.000	294,472		179,498	89,828	(55,358)			(55,358)		179,498		114,974	114,974	3,676	
254687-10-6	DISNEY WALT CO		12/12/2013	VARIOUS	5,481.000	361,589		287,616	131,412	(4,329)			(4,329)		287,616		73,973	73,973		
26168L-20-5	DREW INDS INC		11/13/2013	VARIOUS	6,807.000	260,522		216,428	219,526	(3,098)			(3,098)		216,428		44,094	44,094		
233326-10-7	DST SYS INC DEL		11/13/2013	VARIOUS	1,260.000	97,581		75,634	76,356	(722)			(722)		75,634		21,947	21,947	928	
23334L-10-2	DSW INC		11/13/2013	Credit Suisse First Bosto	1,060.000	47,683		42,874							42,874		4,810	4,810		
268948-10-6	EAGLE BANCORP INC		11/13/2013	VARIOUS	5,448.500	140,432		78,013	98,915	(20,902)			(20,902)		78,013		62,420	62,420		
277432-10-0	EASTMAN CHEMICAL CO		06/06/2013	VARIOUS	3,660.000	254,710		242,495	249,063	(8,696)		(2,128)	(6,568)		242,495		12,216	12,216	654	
278642-10-3	EBAY INC		12/12/2013	Citation Group	4,304.000	221,529		166,865	219,590	(52,725)			(52,725)		166,865		54,663	54,663		
281020-10-7	EDISON INTL COM		09/05/2013	VARIOUS	3,029.000	138,432		124,325	136,881	(26,175)		(13,620)	(12,555)		124,325		14,106	14,106	3,375	
268648-10-2	EMC CORP		11/26/2013	VARIOUS	9,383.000	221,427		210,461	237,390	(23,634)		3,296	(26,929)		210,461		10,966	10,966	1,457	
292554-10-2	ENCORE CAPITAL GROUP INC		11/13/2013	VARIOUS	5,896.000	258,938		156,716	180,536	(23,820)			(23,820)		156,716		102,222	102,222		
29264F-20-5	ENDO PHARMACEUTICALS HOLDINGS		01/03/2013	Investment Technology Gro	8,556.000	225,463		224,425	224,766	(341)			(341)		224,425		1,038	1,038		
29266R-10-8	ENERGIZER HOLDINGS INC		03/21/2013	VARIOUS	3,624.000	344,574		243,536	289,848	(46,311)			(46,311)		243,536		101,038	101,038	1,281	
29404K-10-6	ENVESTNET INC COM		11/13/2013	Credit Suisse First Bosto	978.000	35,261		17,699							17,699		17,563	17,563		
26875P-10-1	EOG RESOURCES INC		12/12/2013	Citation Group	582.000	92,319		75,136				1,070	(1,070)		75,136		17,183	17,183	218	
29414B-10-4	EPAM SYS INC		11/13/2013	Credit Suisse First Bosto	650.000	22,665		19,867							19,867		2,799	2,799		
26885B-10-0	EQT MIDSTREAM PARTNER LP		11/13/2013	VARIOUS	2,566.000	123,901		77,100	79,931	(2,831)			(2,831)		77,100		46,801	46,801	2,141	
294429-10-5	EQUIFAX INC COM		11/13/2013	VARIOUS	630.000	40,842		31,687	24,825	(3,826)			(3,826)		31,687		9,155	9,155	303	
29444U-50-2	EQUINIX INC		06/18/2013	JP Morgan Securities	608.000	116,945		55,165	125,370	(70,205)			(70,205)		55,165		61,780	61,780		
298736-10-9	EURONET WORLDWIDE INC		11/13/2013	Credit Suisse First Bosto	810.000	35,051		30,464							30,464		4,587	4,587		
30161N-10-1	EXELON CORP		03/21/2013	VARIOUS	7,897.000	265,738		234,857	234,857						234,857		30,881	30,881	4,146	
30212P-30-3	EXPEDIA INC DEL NEW CLASS		04/18/2013	VARIOUS	3,109.000	196,391		146,809	191,048	(44,239)			(44,239)		146,809		49,582	49,582	404	
30231G-10-2	EXXON MOBIL CORP		12/31/2013	VARIOUS	2,769.000	249,636		243,245	79,131			215	(215)		243,245		6,392	6,392	1,672	
302491-30-3	F M C CORP		01/11/2013	VARIOUS	3,360.000	205,699		172,425	196,627	(24,202)			(24,202)		172,425		33,274	33,274	454	
303250-10-4	FAIR ISSAC CORP		01/03/2013	Investment Technology Gro	4,109.000	178,618		168,868	172,701	(3,833)			(3,833)		168,868		9,749	9,749		
316773-10-0	FIFTH THIRD BANCORP		12/12/2013	Citation Group	10,677.000	217,277		174,142				1,118	(1,118)		174,142		43,136	43,136	3,737	
32023E-10-5	FIRST FINANCIAL HOLDINGS INC		11/13/2013	Credit Suisse First Bosto	713.000	43,501		24,991	28,648	(3,658)			(3,658)		24,991		18,510	18,510	392	
344849-10-4	FOOT LOCKER INC		12/12/2013	Citation Group	3,780.000	146,105		121,716	121,414			(302)	302		121,716		24,389	24,389	2,948	
345370-86-0	FORD MOTOR CO		12/12/2013	Citation Group	12,486.000	205,261		210,639				6,122	(6,122)		210,639		(5,378)	(5,378)	1,249	
346233-10-9	FORESTAR GROUP INC		11/13/2013	VARIOUS	1,601.000	32,777		18,219	27,745	(9,526)			(9,526)		18,219		14,558	14,558		
34964C-10-6	FORTUNE BRANDS HOME & SECURIT		11/13/2013	Credit Suisse First Bosto	692.000	27,863		25,493				2,766	(2,766)		25,493		2,369	2,369	138	
354613-10-1	FRANKLIN RESOURCES INC		12/12/2013	Citation Group	6,065.000	325,827		274,987				38,211	(38,211)		274,987		50,840	50,840	1,539	
368736-10-4	GENERAC HLDGS INC		11/13/2013	VARIOUS	5,221.000	189,525		112,513	179,133	(66,620)			(66,620)		112,513		77,013	77,013	2,890	
369550-10-8	GENERAL DYNAMICS CORP		03/21/2013	Deutsche Bank Securities,	6,345.000	438,344		420,674	439,518			18,845	(18,845)		420,674		17,671	17,671		
369604-10-3	GENERAL ELECTRIC CO		07/02/2013	VARIOUS	5,890.000	137,584		131,288				6,368	(6,368)		131,288		6,296	6,296		
370334-10-4	GENERAL MILLS INC		03/21/2013	VARIOUS	5,306.000	253,870		191,557	214,415	(22,859)			(22,859)		191,557		62,313	62,313	1,751	
371532-10-2	GENESCO INC		03/12/2013	VARIOUS	3,780.000	230,484		207,900	207,900						207,900		22,584	22,584		
37253A-10-3	GENTHERM INC		11/13/2013	Credit Suisse First Bosto	1,128.000	25,772		18,871				788	(788)		18,871		6,900	6,900		
38141G-10-4	GOLDMAN SACHS GROUP INC		12/12/2013	Citation Group	1,974.000	332,477		288,342				2,498	(2,498)		288,342		44,135	44,135	2,257	
38259P-50-8	GOOGLE INC		12/31/2013	VARIOUS	154.000	136,590		100,621	86,859	(14,272)			(14,272)		100,621		35,969	35,969		
384109-10-4	GRACO INC COM		11/13/2013	Credit Suisse First Bosto	416.000	32,070		31,294							31,294		776	776	104	
384637-10-4	GRAHAM HLDGS CO COM		11/13/2013	Credit Suisse First Bosto	77.000	50,085		37,991							37,991		12,094	12,094		
38526M-10-6	GRAND CANYON ED INC		11/13/2013	Credit Suisse First Bosto	947.000	43,888		31,601							31,601		12,286	12,286		
398905-10-9	GROUP 1 AUTOMOTIVE INC		04/18/2013	VARIOUS	4,122.000	233,271		178,065	255,523	(77,458)			(77,458)		178,065		55,206	55,206	618	

(continues)

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. (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 - Industrial and Miscellaneous (Unaffiliated) (continued)																				
402635-30-4	GULFPORT ENERGY CORP		05/10/2013	VARIOUS	7,349.000	324,351		135,810	280,879	(145,069)			(145,069)		135,810		188,541	188,541		
406216-10-1	HALLIBURTON CO		12/12/2013	VARIOUS	12,268.000	560,779		403,823	341,365	(48,576)			(48,576)		403,823		156,956	156,956	2,459	
413086-10-9	HARMAN INTL INDS INC		03/12/2013	Investment Technology Gro	2,729.000	120,708		100,406	121,823	(21,417)			(21,417)		100,406		20,302	20,302	409	
40414L-10-9	HCP INC COM		02/20/2013	Sanford Bernstein	3,420.000	164,798		152,203	154,516	(2,313)			(2,313)		152,203		12,595	12,595	1,796	
421933-10-2	HEALTH MANAGEMENT ASSOCIATION		08/21/2013	VARIOUS	30,636.000	354,555		196,377	285,528	(89,151)			(89,151)		196,377		158,178	158,178		
421924-30-9	HEALTHSOUTH CORP COM NEW		11/13/2013	VARIOUS	1,293.000	44,297		27,295	27,295						27,295		17,001	17,001	233	
422806-10-9	HEICO CORP		11/13/2013	VARIOUS	603.500	31,334		31,688							31,688		(355)	(355)		
423452-10-1	HELMERICH & PAYNE INC COM		12/12/2013	Citation Group	6,385.000	510,058		389,801				17,899	(17,899)		389,801		120,257	120,257	7,063	
427866-10-8	HERSHEY COMPANY		12/12/2013	VARIOUS	2,822.000	264,277		165,281	203,805	(38,524)			(38,524)		165,281		98,996	98,996	3,739	
428236-10-3	HEWLETT PACKARD CO		03/21/2013	VARIOUS	11,531.000	245,414		149,788	164,317	(14,529)			(14,529)		149,788		95,627	95,627	2,959	
40418F-10-8	HFF INC		06/18/2013	JP Morgan Securities	6,298.000	113,792		65,058	93,840	(28,782)			(28,782)		65,058		48,734	48,734		
437076-10-2	HOME DEPOT INC		12/31/2013	VARIOUS	2,616.000	195,086		129,903	161,800	(31,896)			(31,896)		129,903		65,183	65,183	2,423	
440327-10-4	HORACE MANN EDUCATORS CORP NEW		11/13/2013	Credit Suisse First Bosto	1,654.000	45,923		28,300	33,014	(4,714)			(4,714)		28,300		17,623	17,623	968	
44267D-10-7	HOWARD HUGHES CORP		12/12/2013	VARIOUS	1,816.000	199,021		185,595				4,900	(4,900)		185,595		13,426	13,426		
447011-10-7	HUNTSMAN CORP		06/18/2013	JP Morgan Securities	15,839.000	282,884		200,363	251,840	(51,477)			(51,477)		200,363		82,521	82,521	3,960	
447462-10-2	HURON CONSULTING GROUP INC		11/13/2013	Credit Suisse First Bosto	614.000	36,139		30,755							30,755		5,384	5,384		
44919P-50-8	IAC/INTERACTIVECORP		11/13/2013	VARIOUS	5,205.000	238,779		171,752	209,681	(74,660)		1,997	(76,657)		171,752		67,027	67,027	835	
451734-10-7	IHS INC CL A		04/04/2013	Barclays Fixed Income	1,133.000	113,701		77,035	108,768	(31,733)			(31,733)		77,035		36,666	36,666		
452308-10-9	ILLINOIS TOOL WKS INC		03/21/2013	VARIOUS	2,764.000	173,372		118,463	168,079	(49,615)			(49,615)		118,463		54,908	54,908		
45672H-10-4	INFOBLOX INC COM		11/13/2013	Credit Suisse First Bosto	759.000	32,423		31,256							31,256		1,168	1,168		
458140-10-0	INTEL CORP		07/02/2013	VARIOUS	4,906.000	116,252		96,420	101,211	(4,791)			(4,791)		96,420		19,832	19,832	2,208	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP COM		12/12/2013	Citation Group	1,078.000	234,854		174,470							174,470		60,384	60,384		
459200-10-1	INTERNATIONAL BUSINESS MACHINES		10/18/2013	VARIOUS	2,009.000	362,217		310,830	384,824	(73,994)			(73,994)		310,830		51,386	51,386	5,145	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRANCES		11/13/2013	Credit Suisse First Bosto	244.000	21,331		19,278				114	(114)		19,278		2,052	2,052	95	
46146P-10-2	INVESTORS BANCORP INC		11/13/2013	VARIOUS	1,006.000	23,594		12,706	17,887	(5,181)			(5,181)		12,706		10,888	10,888	151	
464287-49-9	ISHARES RUSSELL MIDCAP INDEX		11/13/2013	VARIOUS	1,147.000	159,138		92,253	129,726	(37,472)			(37,472)		92,253		66,884	66,884	1,369	
450911-20-1	ITT CORP		11/13/2013	Credit Suisse First Bosto	1,083.000	44,107		19,061	25,407	(6,346)			(6,346)		19,061		25,046	25,046	325	
466367-10-9	JACK IN THE BOX INC		11/13/2013	VARIOUS	2,064.000	84,416		79,015							79,015		5,400	5,400		
478160-10-4	JOHNSON & JOHNSON		12/12/2013	VARIOUS	3,493.000	285,717		244,859	244,859						244,859		40,857	40,857	3,666	
46625H-10-0	JPMORGAN CHASE & CO		12/31/2013	VARIOUS	3,864.000	217,898		186,983				3,524	(3,524)		186,983		30,915	30,915	3,907	
48282T-10-4	KADANT INC		11/13/2013	VARIOUS	3,381.000	102,502		70,021	89,630	(19,610)			(19,610)		70,021		32,482	32,482	563	
48562P-10-3	KAPSTONE PAPER & PACKAGING CRP		11/13/2013	VARIOUS	3,227.000	141,384		49,825	71,607	(21,782)			(21,782)		49,825		91,559	91,559		
501797-10-4	L BRANDS INC		03/21/2013	Morgan Stanley	3,970.000	170,624		144,400	186,828	(42,428)			(42,428)		144,400		26,224	26,224	1,191	
517942-10-8	LASALLE HOTEL PPTYS		04/18/2013	VARIOUS	7,620.000	193,923		182,423	193,472	(11,049)			(11,049)		182,423		11,500	11,500	3,048	
53220K-50-4	LIGAND PHARMACEUTICALS INC		11/19/2013	VARIOUS	4,285.000	224,830		66,075	88,871	(22,796)			(22,796)		66,075		158,755	158,755		
534187-10-9	LINCOLN NATL CORP IND COM		12/12/2013	VARIOUS	14,943.000	612,838		355,600	205,206	(81,369)			(81,369)		355,600		257,238	257,238	2,600	
539830-10-9	LOCKHEED MARTIN CORP		12/12/2013	Citation Group	639.000	88,244		90,359							90,359		(2,115)	(2,115)		
540424-10-8	LOEWS CORP		03/21/2013	VARIOUS	3,971.000	174,446		157,212	161,818	(4,606)			(4,606)		157,212		17,234	17,234	248	
546347-10-5	LOUISIANA PAC CORP		06/18/2013	JP Morgan Securities	14,998.000	254,617		260,565	289,761	(29,197)			(29,197)		260,565		(5,948)	(5,948)		
548661-10-7	LOWE'S COS INC		03/21/2013	VARIOUS	5,070.000	191,492		98,054	180,086	(82,033)			(82,033)		98,054		93,438	93,438	811	
502175-10-2	LTC PROPERTIES INC		09/10/2013	VARIOUS	7,468.000	282,916		189,090	262,799	(73,709)			(73,709)		189,090		93,826	93,826	8,238	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO LLC		06/18/2013	VARIOUS	5,096.000	267,967		114,354	232,174	(117,820)			(117,820)		114,354		153,613	153,613	1,878	
55616P-10-4	MACYS INC		08/21/2013	Morgan Stanley	4,870.000	218,861		154,021	190,027	(36,006)			(36,006)		154,021		64,840	64,840	2,864	
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP		11/13/2013	Credit Suisse First Bosto	2,079.000	40,029		32,744				507	(507)		32,744		7,285	7,285		
562750-10-9	MANHATTAN ASSOCS INC		11/13/2013	Credit Suisse First Bosto	350.000	38,982		15,999	21,119	(5,121)			(5,121)		15,999		22,983	22,983		
570535-10-4	MARKEL CORP		11/13/2013	VARIOUS	298.000	154,440		156,495				2,320	(2,320)		156,495		(2,055)	(2,055)		
576323-10-9	MASTEC INC		10/23/2013	VARIOUS	13,728.000	437,538		313,410	342,239	(28,829)			(28,829)		313,410		124,127	124,127		
57636Q-10-4	MASTERCARD INC CL A		03/21/2013	VARIOUS	315.000	162,179		67,326	154,753	(87,427)			(87,427)		67,326		94,853	94,853	95	

(continues)

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. (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 - Industrial and Miscellaneous (Unaffiliated) (continued)																				
58155Q-10-3	MCKESSON CORP		12/12/2013	Citation Group	2,558.000	401,550		365,279							365,279		36,271	36,271		
58502B-10-6	MEDNAX INC COM		11/13/2013	Credit Suisse First Bosto	397.000	43,146		42,290							42,290		856	856		
587200-10-6	MENTOR GRAPHICS CORP		11/13/2013	VARIOUS	4,846.000	97,691		83,012				471	(471)		83,012		14,679	14,679	319	
58933Y-10-5	MERCK & CO INC NEW		10/14/2013	VARIOUS	11,992.000	539,738		392,138	490,952	(98,814)			(98,814)		392,138		147,600	147,600	14,204	
59156R-10-8	METLIFE INC		12/12/2013	Citation Group	4,054.000	207,874		154,133				234	(234)		154,133		53,741	53,741	2,230	
594918-10-4	MICROSOFT CORP		09/26/2013	VARIOUS	24,775.000	722,278		650,542	662,236	(11,694)			(11,694)		650,542		71,736	71,736	8,150	
596278-10-1	MIDDLEBY CORP COM		11/13/2013	Credit Suisse First Bosto	291.000	62,490		33,651	37,309	(3,658)			(3,658)		33,651		28,839	28,839		
608190-10-4	MOHAWK INDS INC		11/13/2013	Credit Suisse First Bosto	321.000	43,560		41,257							41,257		2,304	2,304		
615369-10-5	MOODYS CORP		02/08/2013	Banc/America Securities	2,950.000	124,931		139,463	148,444	(8,981)			(8,981)		139,463		(14,532)	(14,532)		
55354G-10-0	MSCI INC		11/13/2013	Credit Suisse First Bosto	1,116.000	46,439		38,138							38,138		8,301	8,301		
628464-10-9	MYERS INDS INC		01/03/2013	VARIOUS	8,323.000	122,427		119,865	126,093	(6,228)			(6,228)		119,865		2,562	2,562		
628530-10-7	MYLAN INC		05/09/2013	Investment Technology Gro	6,250.000	182,658		171,563	171,750	(188)			(188)		171,563		11,096	11,096		
64115T-10-4	NETSCOUT SYS INC COM		05/10/2013	MKM Partners LLC	6,974.000	157,625		148,606	181,254	(32,648)			(32,648)		148,606		9,019	9,019		
64126X-20-1	NEUSTAR INC		11/13/2013	VARIOUS	8,022.000	365,351		258,148	336,362	(78,215)			(78,215)		258,148		107,203	107,203		
65339F-10-1	NEXTERA ENERGY INC COM		03/21/2013	VARIOUS	1,408.000	106,548		71,343	97,420	(26,077)			(26,077)		71,343		35,205	35,205	929	
654106-10-3	NIKE INC		12/12/2013	Citation Group	1,569.000	119,666		85,873							85,873		33,793	33,793	659	
665859-10-4	NORTHERN TRUST CORP		03/21/2013	VARIOUS	4,408.000	237,005		154,192	221,105	(66,913)			(66,913)		154,192		82,813	82,813	1,322	
62944T-10-5	NVR INC		08/21/2013	Investment Technology Gro	142.000	124,850		109,905	130,640	(20,735)			(20,735)		109,905		14,945	14,945		
675232-10-2	OCEANEERING INTERNATIONAL INC		11/13/2013	VARIOUS	2,203.000	176,726		78,010	59,450	(43,347)			(43,347)		78,010		98,715	98,715	1,035	
675746-30-9	OCWEN FINL CORP		11/13/2013	VARIOUS	3,900.000	178,845		51,519	134,901	(83,382)			(83,382)		51,519		127,326	127,326		
679580-10-0	OLD DOMINION FGHT LINES		11/13/2013	VARIOUS	1,894.000	84,981		36,579	64,926	(28,347)			(28,347)		36,579		48,402	48,402		
681904-10-8	OMNICARE INC		11/13/2013	VARIOUS	948.000	54,268		26,821	27,986	(8,272)			(8,272)		26,821		27,447	27,447	374	
68389X-10-5	ORACLE CORP		12/31/2013	VARIOUS	6,946.000	224,068		207,194	196,440	(23,887)			(23,887)		207,194		16,874	16,874	757	
688239-20-1	OSHKOSH CORPORATION		03/21/2013	VARIOUS	10,307.000	417,068		162,232	305,603	(143,370)			(143,370)		162,232		254,836	254,836		
696429-30-7	PALL CORP		04/10/2013	MKM Partners LLC	3,010.000	202,042		179,954	181,383	(1,428)			(1,428)		179,954		22,087	22,087	753	
698813-10-2	PAPA JOHN'S INTERNATIONAL INC		11/13/2013	VARIOUS	2,664.000	186,113		79,380	146,360	(66,980)			(66,980)		79,380		106,733	106,733	127	
700666-10-0	PARK OHIO HLDGS CORP		11/13/2013	VARIOUS	1,080.000	39,782		18,544	23,015	(4,471)			(4,471)		18,544		21,238	21,238		
70931T-10-3	PENNYMAC MTG INVT		04/18/2013	VARIOUS	12,676.000	308,502		234,126	320,576	(86,450)			(86,450)		234,126		74,377	74,377	6,216	
712704-10-5	PEOPLES UNITED FINANCIAL INC		12/20/2013	VARIOUS	16,878.000	244,397		240,005				14,500	(14,500)		240,005		4,392	4,392	1,205	
713448-10-8	PEPSICO INC		03/21/2013	VARIOUS	6,667.000	508,307		431,204	456,223	(25,019)			(25,019)		431,204		77,104	77,104	7,622	
716768-10-6	PET SMART INC		04/04/2013	Barclays Fixed Income	1,752.000	107,949		108,799	119,732	(7,025)		3,907	(10,932)		108,799		(850)	(850)		
717081-10-3	PFIZER INC		12/31/2013	VARIOUS	13,736.000	384,150		345,172	341,215	(10)			(10)		345,172		38,978	38,978	2,855	
69331C-10-8	PG&E CORP		03/21/2013	Deutsche Bank Securities,	2,088.000	91,195		83,896	83,896						83,896		7,299	7,299	950	
718172-10-9	PHILIP MORRIS INTL INC		12/31/2013	VARIOUS	5,895.000	548,154		493,150	488,458						493,150		55,004	55,004	9,928	
72346Q-10-4	PINNACLE FINL PARTNERS INC		11/13/2013	Credit Suisse First Bosto	764.000	23,888		19,158							19,158		4,730	4,730		
69349H-10-7	PNM RES INC		11/13/2013	Credit Suisse First Bosto	2,117.000	48,225		43,420	43,420						43,420		4,805	4,805	1,006	
731068-10-2	POLARIS INDS INC		12/12/2013	Citation Group	2,350.000	316,076		196,219	197,753	(1,534)			(1,534)		196,219		119,857	119,857	3,948	
73278L-10-5	POOL CORPORATION COM		11/13/2013	VARIOUS	747.000	40,084		30,647	19,255	(2,484)			(2,484)		30,647		9,437	9,437	357	
693506-10-7	PPG INDS INC		12/12/2013	Citation Group	2,226.000	409,891		403,198							403,198		6,693	6,693	572	
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC		12/12/2013	VARIOUS	2,616.000	89,393		13,551	52,398	(38,848)			(38,848)		13,551		75,842	75,842		
742718-10-9	PROCTER & GAMBLE CO		12/31/2013	VARIOUS	4,371.000	346,794		283,080	207,153	(24,355)			(24,355)		283,080		63,714	63,714	6,785	
743606-10-5	PROSPERITY BANCSHARES INC		02/07/2013	Investment Technology Gro	2,796.000	128,162		91,373	117,432	(26,059)			(26,059)		91,373		36,789	36,789		
693656-10-0	PVH CORP		12/12/2013	VARIOUS	3,756.000	475,957		343,326	250,423	(75,580)			(75,580)		343,326		132,631	132,631	348	
747316-10-7	QUAKER CHEM CORP COM		11/13/2013	Credit Suisse First Bosto	432.000	32,343		31,652							31,652		690	690	108	
747525-10-3	QUALCOMM INC		12/31/2013	VARIOUS	1,672.000	121,777		94,778	103,697	(8,919)			(8,919)		94,778		26,999	26,999	1,626	
75524B-10-4	RBC BEARINGS INC		05/10/2013	VARIOUS	4,156.000	201,783		191,134	208,091	(16,956)			(16,956)		191,134		10,649	10,649		
756109-10-4	REALTY INCOME CORP		01/03/2013	VARIOUS	2,516.000	103,274		81,116	101,168	(20,053)			(20,053)		81,116		22,159	22,159	382	
7591EP-10-0	REGIONS FINL CORP NEW		12/12/2013	Citation Group	32,217.000	307,148		282,067							282,067		25,082	25,082	1,933	

(continues)

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. (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 - Industrial and Miscellaneous (Unaffiliated) (continued)																				
759351-60-4	REINSURANCE GROUP AMER INC COM		03/21/2013	VARIOUS	2,428.000	142,973		124,314	129,947	(5,633)			(5,633)		124,314		18,659	18,659	583	
759509-10-2	RELIANCE STEEL & ALUMINIUM CO		11/13/2013	VARIOUS	2,922.000	196,235		188,290							188,290		7,945	7,945	1,198	
761152-10-7	RESMED INC		10/25/2013	VARIOUS	5,710.000	270,857		190,856	237,365	(46,509)			(46,509)		190,856		80,001	80,001	2,504	
768573-10-7	RIVERBED TECHNOLOGY INC		01/03/2013	Investment Technology Gro	2,688.000	56,352		43,411	53,007	(9,596)			(9,596)		43,411		12,941	12,941		
776696-10-6	ROPER INDUSTRIES INC		11/13/2013	VARIOUS	879.000	109,779		37,314	97,991	(60,677)			(60,677)		37,314		72,466	72,466	435	
778296-10-3	ROSS STORES INC		03/08/2013	Citation Group	2,420.000	135,810		130,898	131,043	(145)			(145)		130,898		4,912	4,912	411	
749685-10-3	RPM INTL INC COM		11/13/2013	Credit Suisse First Bosto	1,133.000	44,178		43,267							43,267		911	911		
790849-10-3	SAINT JUDE MEDICAL INC		12/12/2013	VARIOUS	15,834.000	818,532		610,124	354,851	(18,263)			(18,263)		610,124		208,409	208,409	8,366	
795435-10-6	SALIX PHARMACEUTICALS INC		11/13/2013	Credit Suisse First Bosto	541.000	45,710		36,182				3,773	(3,773)		36,182		9,528	9,528		
79546E-10-4	SALLY BEAUTY HLDGS INC		01/03/2013	Investment Technology Gro	7,785.000	194,102		98,130	183,492	(85,363)			(85,363)		98,130		95,972	95,972		
80004C-10-1	SANDISK CORP		12/12/2013	Citation Group	2,214.000	145,486		151,117				89	(89)		151,117		(5,632)	(5,632)		
78388J-10-6	SBA COMMUNICATIONS CORP		04/18/2013	VARIOUS	4,342.000	314,137		225,567	308,369	(82,802)			(82,802)		225,567		88,570	88,570		
81725T-10-0	SENSIENT TECHNOLOGIES CORP		01/03/2013	Investment Technology Gro	3,879.000	140,831		121,360	137,937	(16,578)			(16,578)		121,360		19,471	19,471		
826552-10-1	SIGMA ALDRICH CORP		03/21/2013	VARIOUS	1,628.000	125,731		101,510	119,788	(18,278)			(18,278)		101,510		24,221	24,221	350	
828806-10-9	SIMON PROPERTY GROUP INC		02/20/2013	VARIOUS	1,510.000	241,738		208,498	238,716	(30,218)			(30,218)		208,498		33,239	33,239	1,737	
83088M-10-2	SKYWORKS SOLUTIONS INC		11/13/2013	VARIOUS	7,196.000	153,273		127,663	120,968	(24,313)			(24,313)		127,663		25,611	25,611		
832696-40-5	SMUCKER J M CO		12/12/2013	VARIOUS	4,206.000	410,744		346,549	261,048	(37,398)		3,135	(40,534)		346,549		64,195	64,195	2,258	
833034-10-1	SNAP ON INC COM		12/12/2013	Citation Group	2,092.000	216,004		209,375							209,375		6,629	6,629	920	
835495-10-2	SONOCO PRODS CO		03/21/2013	VARIOUS	3,932.000	133,811		116,898	116,898						116,898		16,913	16,913	1,180	
847235-10-8	SPARTON CORP		11/13/2013	VARIOUS	3,011.000	80,651		54,669							54,669		25,982	25,982		
853666-10-5	STANDARD MTR PRODS INC COM		11/13/2013	VARIOUS	5,200.000	179,495		114,328							114,328		65,166	65,166	1,522	
855244-10-9	STARBUCKS CORP		12/12/2013	Citation Group	451.000	34,551		33,988							33,988		563	563	117	
861642-10-6	STONE ENERGY CORP COM		11/13/2013	Credit Suisse First Bosto	956.000	30,388		32,108							32,108		(1,719)	(1,719)		
868157-10-8	SUPERIOR ENERGY SERVICES, INC		01/03/2013	Investment Technology Gro	3,439.000	75,276		69,571	71,256	(1,685)			(1,685)		69,571		5,705	5,705		
78486Q-10-1	SVB FINL GROUP		11/13/2013	Credit Suisse First Bosto	373.000	35,856		30,884				1,876	(1,876)		30,884		4,971	4,971		
87612E-10-6	TARGET CORP		03/21/2013	VARIOUS	8,693.000	591,916		411,018	514,365	(103,347)			(103,347)		411,018		180,898	180,898	3,129	
881609-10-1	TESORO CORP		08/21/2013	VARIOUS	7,423.000	360,056		164,197	326,983	(162,786)			(162,786)		164,197		195,860	195,860	2,141	
89417E-10-9	THE TRAVELERS COS INC		03/21/2013	VARIOUS	4,364.000	365,666		211,544	313,422	(101,878)			(101,878)		211,544		154,121	154,121	2,007	
891894-10-7	TOWERS WATSON & CO		11/13/2013	VARIOUS	360.000	40,092		28,801							28,801		11,290	11,290		
89531P-10-5	TREX CO INC		09/10/2013	VARIOUS	8,057.000	368,717		269,248	299,962	(30,714)			(30,714)		269,248		99,469	99,469		
896239-10-0	TRIMBLE NAVIGATION LTD		11/13/2013	VARIOUS	1,671.000	48,137		44,901				6,713	(6,713)		44,901		3,236	3,236		
899896-10-4	TUPPERWARE BRANDS CORP		11/13/2013	Credit Suisse First Bosto	318.000	27,941		16,670	20,384	(3,714)			(3,714)		16,670		11,272	11,272	591	
90385D-10-7	ULTIMATE SOFTWARE GROUP INC COM		03/12/2013	Investment Technology Gro	1,404.000	140,694		112,053	132,552	(20,499)			(20,499)		112,053		28,641	28,641		
907818-10-8	UNION PAC CORP		12/12/2013	VARIOUS	2,661.000	414,998		352,913	197,240	(4,354)			(4,354)		352,913		62,085	62,085	5,026	
91324P-10-2	UNITED HEALTH GROUP INC CORP		05/31/2013	VARIOUS	5,093.000	305,065		204,773	276,244	(71,471)			(71,471)		204,773		100,292	100,292	523	
911363-10-9	UNITED RENTALS, INC		12/12/2013	Citation Group	3,240.000	229,034		135,020	147,485	(12,464)			(12,464)		135,020		94,013	94,013		
913017-10-9	UNITED TECHNOLOGIES CORP		12/12/2013	VARIOUS	3,059.000	310,938		258,896	188,728						258,896		52,042	52,042	4,537	
91359E-10-5	UNIVERSAL HEALTH RLTY INCM TR		07/30/2013	Stifel Nicolaus	3,387.000	149,131		144,353	171,416	(27,063)			(27,063)		144,353		4,778	4,778	4,217	
91913Y-10-0	VALERO ENERGY CORP		12/12/2013	VARIOUS	7,331.000	295,151		264,640	160,364	(18,235)			(18,235)		264,640		30,512	30,512	1,880	
92343V-10-4	VERIZON COMMUNICATIONS INC		10/10/2013	VARIOUS	4,120.000	192,512		192,301	130,243	(467)		(3,156)	2,689		192,301		211	211	6,817	
92828Q-10-9	VIRTUS INVT PARTNER INC COM		09/10/2013	VARIOUS	2,003.000	356,158		208,324	242,243	(33,919)			(33,919)		208,324		147,834	147,834		
92827P-10-2	VIRTUSA CORP		12/20/2013	VARIOUS	4,142.000	146,893		69,140							69,140		77,754	77,754		
92826C-83-9	VISA INC CL A		12/12/2013	Citation Group	1,510.000	307,688		192,898	121,501	(43,136)			(43,136)		192,898		114,790	114,790	1,865	
38388F-10-8	W.R. GRACE & CO		11/13/2013	Credit Suisse First Bosto	474.000	43,687		15,784	31,867	(16,083)			(16,083)		15,784		27,903	27,903		
931142-10-3	WAL-MART STORES INC		03/21/2013	VARIOUS	1,353.000	97,332		69,244	92,315	(23,071)			(23,071)		69,244		28,087	28,087	429	
94973V-10-7	WELLPOINT LLC		03/21/2013	VARIOUS	4,423.000	281,802		235,702	269,449	(33,748)			(33,748)		235,702		46,100	46,100	1,659	
949746-10-1	WELLS FARGO & CO		12/31/2013	VARIOUS	3,158.000	137,817		100,543	42,062	(13,346)			(13,346)		100,543		37,274	37,274	3,150	
958102-10-5	WESTERN DIGITAL CORP		12/12/2013	Citation Group	3,287.000	259,890		207,633							207,633		52,257	52,257	982	
(continues)																				

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. (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 - Industrial and Miscellaneous (Unaffiliated) (continued)																				
966837-10-6	WHOLE FOODS MARKET INC		02/20/2013	VARIOUS	1,980.000	169,669		140,614	180,833	(40,220)			(40,220)		140,614		29,055	29,055	396	
969904-10-1	WILLIAMS SONOMA INC		11/19/2013	VARIOUS	2,133.000	119,457		65,675	93,361	(27,686)			(27,686)		65,675		53,781	53,781	2,453	
97186T-10-8	WILSHIRE BANCORP INC		01/15/2013	Investment Technology Gro	22,416.000	137,015		107,700	131,582	(23,882)			(23,882)		107,700		29,315	29,315		
976391-30-0	WINTHROP RLY TR		01/03/2013	VARIOUS	14,220.000	157,745		146,324	157,131	(10,807)			(10,807)		146,324		11,421	11,421	2,311	
976657-10-6	WISCONSIN ENERGY CORP		12/12/2013	Citation Group	7,207.000	293,252		291,019				7,141	(7,141)		291,019		2,233	2,233	7,964	
929328-10-2	WSFS FINANCIAL CORP		11/13/2013	Credit Suisse First Bosto	743.000	50,836		36,049							36,049		14,788	14,788	178	
98310W-10-8	WYNDHAM WORLDWIDE CORP		12/12/2013	Citation Group	5,713.000	401,972		284,307	176,167	(40,550)			(40,550)		284,307		117,665	117,665	5,930	
983134-10-7	WYNN RESORTS LTD		12/12/2013	Citation Group	1,863.000	334,969		238,408				19,836	(19,836)		238,408		96,561	96,561	9,315	
984332-10-6	YAHOO! INC		12/12/2013	Citation Group	10,928.000	431,434		301,643							301,643		129,791	129,791		
989701-10-7	ZIONS BANCORPORATION		11/13/2013	VARIOUS	8,299.000	214,739		151,042	177,599	(26,557)			(26,557)		151,042		63,697	63,697	386	
989855-10-1	ZYGO CORP		01/15/2013	VARIOUS	7,065.000	111,166		104,491	110,921	(6,429)			(6,429)		104,491		6,675	6,675		
375916-10-3	GILDAN ACTIVEWEAR INC COM	I	11/13/2013	Credit Suisse First Bosto	472.000	22,777		19,121				265	(265)		19,121		3,656	3,656	32	
867224-10-7	SUNCOR ENERGY INC NEW COM	I	02/26/2013	VARIOUS	5,190.000	159,719		148,249	171,166	(22,918)			(22,918)		148,249		11,470	11,470		
G1151C-10-1	ACCENTURE PLC CLASS A	R	07/02/2013	J.P. Morgan Securities	2,160.000	155,382		143,640	143,640						143,640		11,742	11,742	1,750	
G01767-10-5	ALKERMES PLC SHS	R	11/13/2013	VARIOUS	3,588.000	127,654		56,045	66,450	(10,405)			(10,405)		56,045		71,610	71,610		
L0175J-10-4	ALTISOURCE PORTFOLIO SOLNS SA	R	11/13/2013	Credit Suisse First Bosto	300.000	42,986		40,998							40,998		1,988	1,988		
G02602-10-3	AMDOCS LTD	R	11/13/2013	Credit Suisse First Bosto	1,317.000	52,958		35,717	44,765	(9,048)			(9,048)		35,717		17,241	17,241	685	
03524A-10-8	ANHEUSER BUSCH INBEV SA	R	02/08/2013	Citation Group	2,770.000	237,753		242,126	242,126						242,126		(4,373)	(4,373)		
G2554F-11-3	COVIDIEN PLC	R	05/28/2013	VARIOUS	4,450.000	294,004		219,578	256,943	(37,365)			(37,365)		219,578		74,426	74,426	1,157	
G3157S-10-6	ENSCO PLC	R	05/28/2013	Citation Group	2,280.000	142,820		131,510	135,158	(2,157)		1,491	(3,648)		131,510		11,309	11,309	1,140	
G3223R-10-8	EVEREST RE GROUP LTD	R	11/13/2013	Credit Suisse First Bosto	238.000	37,371		25,816	26,168	(352)			(352)		25,816		11,555	11,555	343	
G50871-10-5	JAZZ PHARMACEUTICALS PLC	R	11/13/2013	Credit Suisse First Bosto	474.000	47,624		21,494	25,241	(3,746)			(3,746)		21,494		26,129	26,129		
G54050-10-2	LAZARD LTD	R	03/21/2013	VARIOUS	8,785.000	304,584		201,211	262,144	(60,933)			(60,933)		201,211		103,372	103,372		
G60754-10-1	MICHAEL KORS HLDGS LTD	R	12/12/2013	Citation Group	2,378.000	194,464		121,349	121,349						121,349		73,115	73,115		
H5833N-10-3	NOBLE CORPORATION	R	03/21/2013	VARIOUS	6,551.000	240,445		198,190	228,106	(29,915)			(29,915)		198,190		42,255	42,255	852	
G6852T-10-5	PARTNERRE LTD COM	R	03/21/2013	VARIOUS	3,169.000	295,255		168,022	255,073	(87,051)			(87,051)		168,022		127,233	127,233	2,028	
H6169Q-10-8	PENTAIR LTD SHS	R	04/04/2013	VARIOUS	4,547.000	232,857		145,549	223,485	(77,936)			(77,936)		145,549		87,308	87,308	765	
74735M-10-8	QIWI PLC SPON ADR	R	11/13/2013	VARIOUS	1,992.000	82,954		62,270				452	(452)		62,270		20,684	20,684		
82481R-10-6	SHIRE PLC SPONSORED ADR	R	12/12/2013	VARIOUS	2,650.000	324,835		232,770	244,277	(11,507)			(11,507)		232,770		92,065	92,065	1,342	
849415-20-3	SPREADTRUM COMMUNICATIONS INC	R	02/08/2013	VARIOUS	6,689.000	109,853		92,308	117,726	(25,418)			(25,418)		92,308		17,545	17,545	932	
H8817H-10-0	TRANSOCEAN LTD REG SHS	R	03/21/2013	VARIOUS	2,249.000	116,883		88,753	100,440	(11,687)			(11,687)		88,753		28,130	28,130		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						57,941,593		44,197,754	37,441,746	(6,485,244)		342,495	(6,827,739)		44,197,754		13,743,839	13,743,839	391,142	
Common Stocks - Mutual Funds																				
69351J-10-8	PNC FDS INTL EQT FUND I		11/08/2013	Mutual Fund Agent	73,107.050	1,400,000		724,135	1,145,587	(421,452)			(421,452)		724,135		675,865	675,865		
9299999 - Subtotal - Common Stocks - Mutual Funds						1,400,000		724,135	1,145,587	(421,452)			(421,452)		724,135		675,865	675,865		
9799997 - Subtotal - Common Stocks - Part 4						59,341,593		44,921,889	38,587,333	(6,906,696)		342,495	(7,249,192)		44,921,889		14,419,704	14,419,704	391,142	
9799998 - Summary Item from Part 5 for Common Stocks						23,639,917		22,841,137				796,427	(796,427)		22,044,710		1,595,207	1,595,207	147,730	
9799999 - Subtotal - Common Stocks						82,981,510		67,763,026	38,587,333	(6,906,696)		1,138,923	(8,045,619)		66,966,599		16,014,911	16,014,911	538,871	
9899999 - Subtotal - Preferred and Common Stocks						82,981,510		67,763,026	38,587,333	(6,906,696)		1,138,923	(8,045,619)		66,966,599		16,014,911	16,014,911	538,871	
9999999 - TOTALS						128,273,647		112,514,024	78,185,516	(6,906,696)	(87,515)	1,138,923	(8,133,134)		111,590,424		16,683,223	16,683,223	946,972	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
14313M-AA-2	CARMAX AUTO TR 2013-2		05/08/2013	Barclays Fixed Income	11/15/2013	PRINCIPAL RECEIPT	800,000.000	800,000	800,000	800,000									482	
44890J-AA-7	HYUNDAI AUTO RECEIVABLES		01/24/2013	CitiGroup Global Markets	09/15/2013	PRINCIPAL RECEIPT	800,000.000	800,000	800,000	800,000									428	
47787T-AA-4	JOHN DEERE TRUST 2013		12/04/2013	Barclays Capital Le	12/14/2013	PRINCIPAL RECEIPT	275,117.880	275,118	275,118	275,118									59	46
3899999 - Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,875,117.880	1,875,118	1,875,118	1,875,118									969	46
8399998 - Subtotal - Bonds							1,875,117.880	1,875,118	1,875,118	1,875,118									969	46
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
88554D-20-5	3-D SYS CORP DEL		08/21/2013	J.P. Morgan Securities	09/10/2013	MKM Partners LLC	2,798.000	133,478	146,390	133,478							12,912	12,912		
00287Y-10-9	ABBVIE INC COM		01/01/2013	VARIOUS	01/04/2013	Sanford Bernstein	2,490.000	80,011	85,541	80,011							5,530	5,530		
002896-20-7	ABERCROMBIE & FITCH CO		12/12/2013	Citation Group	12/31/2013	Stifel Nicolaus	168.000	5,468	5,596	5,468							127	127		
003654-10-0	ABIOMED INC		07/09/2013	Investment Technology Gro	10/10/2013	Investment Technology Gro	11,551.000	267,770	227,694	220,162			47,607	(47,607)			7,532	7,532		
030420-10-3	AMERICAN WTR WKS CO INC		03/21/2013	Deutsche Bank Securities,	05/31/2013	Investment Technology Gro	3,920.000	159,177	157,554	159,177							(1,622)	(1,622)	1,098	
031100-10-0	AMETEK INC		01/29/2013	Sanford Bernstein	06/11/2013	CitiGroup Global Markets	670.000	27,573	28,582	27,573							1,009	1,009	40	
032744-10-4	ANAREN INC COM		06/19/2013	VARIOUS	12/20/2013	VARIOUS	10,225.000	246,185	285,253	234,562			11,624	(11,624)			50,692	50,692		
037411-10-5	APACHE CORP		01/28/2013	Sanford Bernstein	03/21/2013	Deutsche Bank Securities,	267.000	22,514	19,873	19,830			2,684	(2,684)			43	43		
039670-10-4	ARCTIC CAT INC COM		10/10/2013	Investment Technology Gro	11/19/2013	VARIOUS	2,503.000	140,151	132,646	131,157			8,994	(8,994)			1,488	1,488		
00206R-10-2	AT&T INC		03/21/2013	Deutsche Bank Securities,	04/26/2013	Barclays Fixed Income	2,825.000	102,377	104,580	102,377							2,203	2,203	1,271	
053807-10-3	AVNET INC COM		03/21/2013	VARIOUS	12/02/2013	VARIOUS	10,968.000	397,680	439,911	359,202			38,478	(38,478)			80,709	80,709	2,906	
054303-10-2	AVON PRODS INC		07/02/2013	CitiGroup Global Markets	08/27/2013	CitiGroup Global Markets	7,150.000	151,969	141,946	151,969							(10,023)	(10,023)	429	
081437-10-5	BEMIS INC		03/21/2013	Deutsche Bank Securities,	04/19/2013	Barclays Fixed Income	4,451.000	173,453	177,083	173,453							3,630	3,630		
084423-10-2	BERKLEY W R CORP		04/04/2013	Barclays Fixed Income	10/10/2013	Investment Technology Gro	5,377.000	239,310	228,593	219,704			19,606	(19,606)			8,889	8,889	951	
133131-10-2	CAMDEN PPTY TR		03/21/2013	VARIOUS	10/11/2013	Stifel Nicolaus	5,362.000	378,735	344,751	329,441			49,294	(49,294)			15,309	15,309	10,134	
125269-10-0	CF INDUSTRIES HOLDINGS INC		03/21/2013	Deutsche Bank Securities,	07/24/2013	MKM Partners LLC	797.000	155,076	143,189	136,686			18,390	(18,390)			6,504	6,504	319	
168615-10-2	CHICO FAS INC		04/04/2013	Barclays Fixed Income	10/10/2013	Investment Technology Gro	12,072.000	207,683	197,927	188,323			19,360	(19,360)			9,603	9,603	1,328	
17275R-10-2	CISCO SYSTEMS INC		05/22/2013	Barclays Fixed Income	11/26/2013	CitiGroup Global Markets	8,110.000	191,279	171,502	191,279							(19,777)	(19,777)	2,757	
189754-10-4	COACH INC		02/08/2013	Goldman Sachs Co	03/21/2013	Deutsche Bank Securities,	3,084.000	150,089	153,638	149,050			1,039	(1,039)			4,589	4,589	925	
191216-10-0	COCA-COLA CO		03/21/2013	Deutsche Bank Securities,	07/02/2013	Keefe Bruyette & Woods In	3,800.000	152,411	153,506	152,411							1,095	1,095	1,064	
201723-10-3	COMMERCIAL METALS CO		01/03/2013	Investment Technology Gro	04/04/2013	Barclays Fixed Income	7,092.000	110,066	103,346	110,066							(6,721)	(6,721)	851	
203233-10-1	COMMONWEALTH REIT COM		04/18/2013	Barclays Fixed Income	12/12/2013	VARIOUS	13,114.000	298,977	297,957	268,050			30,927	(30,927)			29,907	29,907	8,026	
20451Q-10-4	COMPASS DIVERSIFIED HOLDING		02/08/2013	VARIOUS	08/21/2013	VARIOUS	9,620.000	151,764	166,156	149,110			2,654	(2,654)			17,046	17,046	6,926	
205887-10-2	CONAGRA FOODS INC		03/21/2013	Deutsche Bank Securities,	09/10/2013	VARIOUS	5,116.000	179,990	161,537	172,358			7,632	(7,632)			(10,821)	(10,821)	2,558	
216648-40-2	COOPER COS INC		03/21/2013	Deutsche Bank Securities,	12/12/2013	Citation Group	2,525.000	262,739	301,851	262,739							39,112	39,112	76	
219350-10-5	CORNING INC		05/31/2013	Citation Group	10/03/2013	Goldman Sachs Co	14,370.000	223,018	205,587	201,755			21,263	(21,263)			3,832	3,832	2,486	
225447-10-1	CREE INC		05/10/2013	MKM Partners LLC	11/19/2013	VARIOUS	3,130.000	192,418	173,420	173,684			18,735	(18,735)			(264)	(264)		
12646R-10-5	CST BRANDS INC		05/01/2013	VARIOUS	05/31/2013	VARIOUS	1,088.780	28,337	32,758	28,337							4,421	4,421		
235851-10-2	DANAHER CORP DEL COM		01/28/2013	Sanford Bernstein	03/21/2013	Deutsche Bank Securities,	246.000	14,951	15,074	14,951							123	123		
254067-10-1	DILLIARDS INC CL A		03/12/2013	Investment Technology Gro	10/10/2013	Investment Technology Gro	1,516.000	122,346	118,594	122,346							(3,753)	(3,753)	116	
267475-10-1	DYCOM INDS INC COM		03/12/2013	Investment Technology Gro	04/18/2013	VARIOUS	11,168.000	236,628	207,553	219,898			16,730	(16,730)			(12,345)	(12,345)		
277432-10-0	EASTMAN CHEMICAL CO		03/21/2013	Deutsche Bank Securities,	06/06/2013	Investment Technology Gro	2,392.000	169,272	165,667	159,427			9,845	(9,845)			6,240	6,240		
281020-10-7	EDISON INTL COM		03/21/2013	Deutsche Bank Securities,	09/05/2013	Barclays Capital Le	4,056.000	204,607	179,908	186,130			18,477	(18,477)			(6,222)	(6,222)	1,369	
532457-10-8	ELI LILLY & CO		03/21/2013	Deutsche Bank Securities,	05/14/2013	CitiGroup Global Markets	2,923.000	161,374	163,377	161,374							2,002	2,002	1,432	
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS LTD		06/18/2013	JP Morgan Securities	08/21/2013	Investment Technology Gro	3,735.000	191,348	189,720	191,348							(1,628)	(1,628)		
29358P-10-1	ENSIGN GROUP INC COM		04/18/2013	Barclays Fixed Income	10/10/2013	Investment Technology Gro	3,465.000	118,137	143,846	118,137							25,708	25,708	450	
294429-10-5	EQUIFAX INC COM		05/03/2013	JP Morgan Securities	10/03/2013	OPPENHEIMER & CO. INC	2,590.000	161,216	152,845	161,216							(8,372)	(8,372)	1,140	
30049A-10-7	EVOLUTION PETROLEUM CORP		08/21/2013	Investment Technology Gro	12/12/2013	VARIOUS	18,803.000	215,009	221,895	211,534			3,475	(3,475)			10,361	10,361	777	
30225T-10-2	EXTRA SPACE STORAGE INC		10/11/2013	Stifel Nicolaus	12/12/2013	Citation Group	7,350.000	345,643	297,876	308,112			37,531	(37,531)			(10,236)	(10,236)	2,940	
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC		03/21/2013	VARIOUS	11/13/2013	VARIOUS	18,517.000	450,061	485,537	439,536			10,525	(10,525)			46,001	46,001	7,135	

(continues)

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 Identifi-cation	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
302445-10-1	FLIR SYS INC		09/10/2013	Investment Technology Gro	11/19/2013	VARIOUS	6,726.000	217,871	196,415	191,556			26,315	(26,315)			4,859	4,859	515	
344849-10-4	FOOT LOCKER INC		06/11/2013	VARIOUS	12/12/2013	Citation Group	3,560.000	126,207	137,602	114,632			11,575	(11,575)			22,970	22,970	1,424	
369550-10-8	GENERAL DYNAMICS CORP		02/19/2013	UBS Securities LLC	03/21/2013	VARIOUS	914.000	60,761	63,144	60,761							2,382	2,382		
410345-10-2	HANESBRANDS INC COM		07/23/2013	J.P. Morgan Securities	12/12/2013	Citation Group	4,390.000	230,163	295,209	230,163							65,045	65,045	1,756	
40416E-10-3	HCI GROUP INC		08/21/2013	J.P. Morgan Securities	11/13/2013	Credit Suisse First Bosto	3,991.000	132,721	174,771	132,721							42,050	42,050	1,098	
426281-10-1	HENRY JACK & ASSOC INC		09/26/2013	CitiGroup Global Markets	12/12/2013	Citation Group	3,170.000	162,582	179,642	162,582							17,059	17,059	634	
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		04/10/2013	VARIOUS	11/01/2013	OPPENHEIMER & CO. INC	17,004.000	382,536	387,734	376,809			5,727	(5,727)			10,925	10,925		
437076-10-2	HOME DEPOT INC		03/21/2013	Deutsche Bank Securities,	07/02/2013	Robert Baird	2,724.000	188,172	210,723	188,172							22,551	22,551	1,062	
446150-10-4	HUNTINGTON BANCSHARES INC COM		02/07/2013	Investment Technology Gro	06/18/2013	JP Morgan Securities	32,744.000	234,624	248,022	230,190			4,434	(4,434)			17,831	17,831	2,947	
448579-10-2	HYATT HOTELS CORP		03/21/2013	MKM Partners LLC	05/13/2013	MKM Partners LLC	3,920.000	167,223	162,200	167,223							(5,024)	(5,024)		
448947-50-7	IDT CORP		04/18/2013	Barclays Fixed Income	10/10/2013	VARIOUS	8,753.000	119,220	172,794	119,220							53,574	53,574	700	
458334-10-9	INTER PARFUMS INC		02/08/2013	VARIOUS	10/23/2013	VARIOUS	13,466.000	301,480	405,780	301,480							104,299	104,299	4,295	
459902-10-2	INTERNATIONAL GAME TECH COM		03/12/2013	Investment Technology Gro	11/19/2013	VARIOUS	14,203.000	244,233	240,170	234,350			9,884	(9,884)			5,821	5,821	3,835	
460146-10-3	INTERNATIONAL PAPER CO		03/21/2013	VARIOUS	09/24/2013	VARIOUS	6,601.000	295,056	315,752	292,490			2,566	(2,566)			23,262	23,262	3,961	
464287-49-9	ISHARES RUSSELL MIDCAP INDEX		01/03/2013	Investment Technology Gro	11/13/2013	VARIOUS	1,424.000	164,912	197,569	164,912							32,657	32,657	986	
469814-10-7	JACOB ENGR GROUP INC DEL COM		03/21/2013	VARIOUS	11/25/2013	VARIOUS	7,098.000	370,731	421,936	358,307			12,424	(12,424)			63,629	63,629		
46612J-50-7	JDS UNIPHASE CORP		12/12/2013	Citation Group	12/31/2013	Stifel Nicolaus	521.000	6,157	6,754	6,157							597	597		
48273U-10-2	K12 INC		07/09/2013	Investment Technology Gro	10/10/2013	Investment Technology Gro	4,524.000	132,189	83,522	132,189							(48,667)	(48,667)		
497498-10-5	KIRKLANDS INC COM		06/19/2013	VARIOUS	10/10/2013	VARIOUS	11,064.000	200,977	190,970	190,854			10,123	(10,123)			116	116		
517834-10-7	LAS VEGAS SANDS CORP		09/13/2013	Barclays Capital Le	12/12/2013	Citation Group	2,530.000	160,570	193,201	160,570							32,631	32,631	886	
50187A-10-7	LHC GROUP INC COM		04/04/2013	JP Morgan Securities	07/09/2013	VARIOUS	7,946.000	179,876	166,188	162,724			17,152	(17,152)			3,464	3,464		
540424-10-8	LOEWS CORP		01/28/2013	Sanford Bernstein	03/21/2013	Deutsche Bank Securities,	343.000	14,970	15,068	14,970							98	98	21	
56418H-10-0	MANPOWERGROUP INC		10/18/2013	VARIOUS	12/12/2013	Citation Group	6,120.000	474,294	501,095	474,294							26,801	26,801	2,815	
57636Q-10-4	MASTERCARD INC CL A		01/28/2013	Sanford Bernstein	03/21/2013	Deutsche Bank Securities,	14.000	7,217	7,208	7,217							(9)	(9)		
594918-10-4	MICROSOFT CORP		01/28/2013	Sanford Bernstein	03/21/2013	Deutsche Bank Securities,	1,063.000	29,955	29,926	29,955							(28)	(28)	244	
61166W-10-1	MONSANTO CO		01/11/2013	Keefe Bruyette & Woods In	07/30/2013	J.P. Morgan Securities	2,090.000	208,248	209,509	206,492			1,756	(1,756)			3,017	3,017	1,568	
55354G-10-0	MSCI INC		10/24/2013	VARIOUS	12/12/2013	Citation Group	4,300.000	176,945	186,819	176,945							9,874	9,874		
636180-10-1	NATIONAL FUEL GAS CO N J		09/05/2013	VARIOUS	12/12/2013	Citation Group	4,160.000	263,493	288,733	250,585			12,909	(12,909)			38,148	38,148	2,670	
665859-10-4	NORTHERN TRUST CORP		01/28/2013	Sanford Bernstein	03/21/2013	Deutsche Bank Securities,	290.000	14,998	15,592	14,998							594	594	87	
67018T-10-5	NU SKIN ENTERPRISES INC		10/30/2013	Janney Montgomery Scott I	12/12/2013	Citation Group	1,470.000	172,556	189,355	171,887			669	(669)			17,468	17,468	441	
67073Y-10-6	NV ENERGY INC COM		04/04/2013	Barclays Fixed Income	12/20/2013	VARIOUS	8,761.000	179,378	208,074	179,378							28,696	28,696	4,746	
62944T-10-5	NVR INC		03/12/2013	Investment Technology Gro	08/21/2013	Investment Technology Gro	100.000	104,423	87,923	104,423							(16,500)	(16,500)		
675232-10-2	OCEANEERING INTERNATIONAL INC		09/03/2013	Barclays Capital Le	12/12/2013	Citation Group	1,940.000	150,309	149,031	150,309							(1,278)	(1,278)	427	
670837-10-3	OGE ENERGY CORP		03/21/2013	Deutsche Bank Securities,	05/09/2013	Deutsche Bank Securities,	2,591.000	176,082	183,430	176,082							7,348	7,348	1,082	
681904-10-8	OMNICARE INC		09/27/2013	VARIOUS	12/12/2013	Citation Group	8,730.000	349,373	511,486	349,373							162,113	162,113	3,683	
713448-10-8	PEPSICO INC		01/28/2013	Sanford Bernstein	03/21/2013	Deutsche Bank Securities,	308.000	22,350	23,483	22,350							1,132	1,132	166	
714290-10-3	PERRIGO COMPANY		12/12/2013	Citation Group	12/19/2013	MERGER	206.000	31,642	32,070	31,642							428	428		
718172-10-9	PHILIP MORRIS INTL INC		03/21/2013	Deutsche Bank Securities,	05/14/2013	Morgan Stanley	2,870.000	261,858	272,207	261,858							10,349	10,349	2,440	
726503-10-5	PLAINS ALL AMERN PIPELINE		03/21/2013	Deutsche Bank Securities,	08/30/2013	Deutsche Bank Securities,	3,654.000	203,194	185,443	194,539			8,655	(8,655)			(9,096)	(9,096)	4,248	
69344F-10-6	PMC-SIERRA INC		07/30/2013	Barclays Capital Le	08/21/2013	Investment Technology Gro	58,139.000	370,927	367,089	370,927							(3,838)	(3,838)		
74835Y-10-1	QUESTCOR PHARMACEUTICALS INC		10/15/2013	VARIOUS	12/12/2013	Citation Group	6,290.000	383,688	336,293	364,883			18,805	(18,805)			(28,590)	(28,590)	1,887	
754730-10-9	RAYMOND JAMES FINANCIAL INC		01/15/2013	Credit Suisse First Bosto	10/10/2013	Investment Technology Gro	4,131.000	171,624	172,781	171,106			518	(518)			1,675	1,675	1,735	
759916-10-9	REPLIGEN CORP COM		09/10/2013	MKM Partners LLC	11/13/2013	Credit Suisse First Bosto	21,451.000	215,319	266,762	215,319							51,443	51,443		
76131V-20-2	RETAIL PPTYS AMER INC		06/18/2013	JP Morgan Securities	08/21/2013	Investment Technology Gro	17,115.000	263,117	231,189	241,150			21,967	(21,967)			(9,962)	(9,962)	2,835	
767754-10-4	RITE AID CORP		12/03/2013	UBS Securities LLC	12/12/2013	Citation Group	28,580.000	175,233	158,913	175,233							(16,319)	(16,319)		
770323-10-3	ROBERT HALF INTL INC		01/04/2013	Citation Group	05/03/2013	Citation Group	4,310.000	143,660	141,256	141,454			2,205	(2,205)			(198)	(198)	690	
772739-20-7	ROCK-TENN CO		07/30/2013	VARIOUS	11/08/2013	VARIOUS	3,650.000	375,274	349,760	369,636			5,638	(5,638)			(19,876)	(19,876)	2,373	
781295-10-0	RUE21 INC		08/21/2013	Investment Technology Gro	10/11/2013	Investment Technology Gro	3,169.000	132,752	133,098	127,806			4,947	(4,947)			5,292	5,292		

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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 (Stocks)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) (continued)																				
816850-10-1	SEMTECH CORP		03/12/2013	Investment Technology Gro	12/12/2013	VARIOUS	5,428.000	179,571	155,225	161,320			18,251	(18,251)			(6,095)	(6,095)		
831865-20-9	SMITH A O		11/08/2013	VARIOUS	12/12/2013	Citation Group	8,100.000	426,601	425,193	426,601							(1,408)	(1,408)		
84763R-10-1	SPECTRUM BRANDS HLDS		04/18/2013	Credit Suisse First Bosto	09/10/2013	VARIOUS	6,287.000	358,148	387,418	352,072			6,076	(6,076)			35,346	35,346	2,762	
85254C-30-5	STAGE STORES INC		04/18/2013	Barclays Fixed Income	07/09/2013	VARIOUS	12,831.000	356,036	294,996	295,241			60,795	(60,795)			(245)	(245)	1,604	
862578-10-1	STRAIGHT PATH COMMUNICATIONS INC		08/01/2013	Barclays Fixed Income	09/10/2013	VARIOUS	4,376.500	15,489	22,312	15,489							6,822	6,822		
86764L-10-8	SUNOCO LOGISTIC PRTNRS L P COM		02/07/2013	Investment Technology Gro	07/30/2013	VARIOUS	3,929.000	234,597	242,101	234,597							7,503	7,503	1,743	
867914-10-3	SUNTRUST BANKS INC		03/21/2013	Deutsche Bank Securities,	04/15/2013	Goldman Sachs Co	5,235.000	148,469	147,531	148,469							(938)	(938)		
87612E-10-6	TARGET CORP		01/28/2013	Citation Group	03/21/2013	Deutsche Bank Securities,	489.000	29,772	33,297	29,772							3,524	3,524	176	
879939-10-6	TELETECH HOLDINGS INC COM		04/18/2013	Barclays Fixed Income	10/10/2013	Investment Technology Gro	6,854.000	141,765	169,171	141,765							27,406	27,406		
88033G-40-7	TENET HEALTHCARE CORP		05/10/2013	MKM Partners LLC	12/20/2013	VARIOUS	3,955.000	193,099	160,404	154,443			38,656	(38,656)			5,961	5,961		
880770-10-2	TERADYNE INC		12/12/2013	Citation Group	12/31/2013	Stifel Nicolaus	420.000	6,881	7,344	6,881							463	463		
896522-10-9	TRINITY INDUSTRIES INC		05/10/2013	MKM Partners LLC	11/13/2013	Credit Suisse First Bosto	4,169.000	176,085	222,133	160,256			15,829	(15,829)			61,877	61,877	1,167	
902494-10-3	TYSON FOODS INC		01/15/2013	Credit Suisse First Bosto	11/13/2013	Credit Suisse First Bosto	10,918.000	221,531	305,739	221,531							84,208	84,208	1,638	
91324P-10-2	UNITED HEALTH GROUP INC CORP		03/21/2013	Deutsche Bank Securities,	05/31/2013	MKM Partners LLC	308.000	16,995	19,619	16,995							2,624	2,624		
911163-10-3	UNITED NAT FOODS INC		01/03/2013	Investment Technology Gro	04/04/2013	Barclays Fixed Income	3,019.000	164,882	142,920	148,535			16,347	(16,347)			(5,615)	(5,615)		
911363-10-9	UNITED RENTALS, INC		03/21/2013	VARIOUS	12/12/2013	Citation Group	3,810.000	204,536	269,327	204,536							64,791	64,791		
902973-30-4	US BANCORP		03/21/2013	Deutsche Bank Securities,	04/26/2013	Credit Suisse First Bosto	7,840.000	263,330	260,378	263,330							(2,952)	(2,952)	1,529	
91913Y-10-0	VALERO ENERGY CORP		03/21/2013	VARIOUS	07/31/2013	VARIOUS	6,179.000	243,991	240,302	243,991							(3,688)	(3,688)	1,802	
92240G-10-1	VECTREN CORP COM		04/18/2013	Credit Suisse First Bosto	08/21/2013	J.P. Morgan Securities	3,257.000	118,866	108,884	110,184			8,682	(8,682)			(1,300)	(1,300)	2,312	
941053-10-0	WASTE CONNECTIONS INC		01/29/2013	VARIOUS	05/28/2013	Citation Group	5,770.000	201,404	230,363	197,392			4,013	(4,013)			32,971	32,971	1,154	
94973V-10-7	WELLPOINT LLC		01/28/2013	Citation Group	03/21/2013	Deutsche Bank Securities,	226.000	14,906	14,399	14,906							(507)	(507)	85	
966387-10-2	WHITING PETE CORP NEW		07/31/2013	William Blair	12/12/2013	VARIOUS	4,630.000	222,937	275,696	217,327			5,609	(5,609)			58,369	58,369		
989701-10-7	ZIONS BANCORPORATION		07/30/2013	Knight Equity Markets L.P	11/13/2013	VARIOUS	6,367.000	187,921	179,856	187,921							(8,065)	(8,065)	255	
559222-40-1	MAGNA INTL INC	I	07/23/2013	VARIOUS	12/12/2013	Citation Group	5,630.000	398,468	437,423	398,468							38,954	38,954	2,702	
59151K-10-8	METHANEX CORP	I	11/11/2013	VARIOUS	12/12/2013	Citation Group	6,860.000	416,536	387,657	416,536							(28,879)	(28,879)		
775109-20-0	ROGERS COMMUNICATIONS INC	I	04/26/2013	Instinet	12/12/2013	Citation Group	3,200.000	157,530	143,311	125,440			32,090	(32,090)			17,871	17,871	3,340	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	R	06/18/2013	JP Morgan Securities	08/21/2013	Investment Technology Gro	3,467.000	160,954	148,368	151,023			9,932	(9,932)			(2,654)	(2,654)	867	
P31076-10-5	COPA HOLDINGS SA	R	06/11/2013	JP Morgan Securities	10/10/2013	J.P. Morgan Securities	1,360.000	184,872	197,804	177,861			7,011	(7,011)			19,943	19,943	993	
34407D-10-9	FLY LEASING LTD ADR	R	07/09/2013	Investment Technology Gro	07/30/2013	Barclays Capital Le	7,511.000	129,415	104,020	129,415							(25,395)	(25,395)	1,630	
G50871-10-5	JAZZ PHARMACEUTICALS PLC	R	09/27/2013	VARIOUS	12/12/2013	Citation Group	2,400.000	171,078	277,464	171,078							106,386	106,386		
N53745-10-0	LYONDELLBASELL INDUSTRIES N V	R	06/06/2013	VARIOUS	11/11/2013	Barclays Capital Le	5,460.000	335,285	411,947	335,285							76,662	76,662	4,039	
H5833N-10-3	NOBLE CORPORATION	R	01/04/2013	Goldman Sachs Co	03/21/2013	Deutsche Bank Securities,	1,333.000	49,737	48,926	49,737							(811)	(811)	173	
N6596X-10-9	NXP SEMICONDUCTORS N V	R	12/02/2013	VARIOUS	12/12/2013	Citation Group	6,360.000	270,287	268,284	270,287							(2,003)	(2,003)		
82481R-10-6	SHIRE PLC SPONSORED ADR	R	10/25/2013	Morgan Stanley	12/12/2013	Citation Group	500.000	67,729	66,162	67,729							(1,567)	(1,567)		
9099999 - Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								22,841,137	23,639,917	22,044,710			796,427	(796,427)			1,595,207	1,595,207	147,730	
9799998 - Subtotal - Common Stocks								22,841,137	23,639,917	22,044,710			796,427	(796,427)			1,595,207	1,595,207	147,730	
9899999 - Subtotal - Preferred and Common Stocks								22,841,137	23,639,917	22,044,710			796,427	(796,427)			1,595,207	1,595,207	147,730	
9999999 - TOTALS								24,716,255	25,515,035	23,919,828			796,427	(796,427)			1,595,207	1,595,207	148,698	46

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Sch. D, Pt. 6, Sn. 1, Valuation of Shares

NONE

Sch. D, Pt. 6, Sn. 2, Valuation of Shares

NONE

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	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
U.S. Governments - Issuer Obligations																				
	UNITED STATES TREAS NTS			12/16/2013	Bank/America Sec Llc Mont	06/30/2014	2,024,929		(2,181)			2,000,000	2,027,109	145		2.625	0.117	JD	26,250	24,253
	UNITED STATES TREAS NTS			12/16/2013	Morgan Stanley	08/31/2014	3,044,056		(3,131)			3,000,000	3,047,187	24,209		2.375	0.149	FA		21,191
	UNITED STATES TREAS NTS			12/16/2013	Morgan Stanley	11/30/2014	2,035,702		(1,720)			2,000,000	2,037,422	3,736		2.125	0.166	MN		1,985
	UNITED STATES TREASURY NOTE			12/16/2013	Greenwich Capital Markets	05/15/2014	3,762,601		(2,330)			3,750,000	3,764,932	4,869		1.000	0.092	MN		2,396
	UNITED STATES TREASURY NOTE			11/21/2013	Greenwich Capital Markets	08/15/2014	3,708,595		(2,116)			3,700,000	3,710,711	6,988		0.500	0.126	FA		4,207
	UNITED STATES TREASURY NOTE			10/29/2013	Greenwich Capital Markets	09/15/2014	1,000,842		(212)			1,000,000	1,001,055	746		0.250	0.130	MS		311
	UNITED STATES TREASURY NOTE			12/26/2013	Deutsche Bank Fixed Incom	03/31/2014	2,301,126		(1,047)			2,300,000	2,302,173	1,469		0.250	0.050	MS		193
	UNITED STATES TREASURY NOTES			10/29/2013	Greenwich Capital Markets	06/30/2014	3,502,542		(1,286)			3,500,000	3,503,828	24		0.250	0.104	JD	4,375	2,143
0199999 - U.S. Governments - Issuer Obligations							21,380,393		(14,024)			21,250,000	21,394,417	42,186					30,625	56,679
0599999 - Subtotal - U.S. Governments							21,380,393		(14,024)			21,250,000	21,394,417	42,186					30,625	56,679
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
	FEDERAL FARM CREDIT BANKS			08/01/2013	Chase Securities	07/18/2014	550,402		(306)			550,000	550,707	747		0.300	0.166	JJ		60
	FEDERAL HOME LOAN BK DISC NOTE	@		08/15/2013	Jefferies	02/07/2014	999,514					1,000,000	999,514	384			0.100	N/A		
	FEDERAL NATL MTG ASSN FR 2.5%05151			10/17/2013	RBC Cap Mkts Corp	05/15/2014	403,494		(1,929)			400,000	405,423	1,278		2.500	0.151	MN	5,000	4,222
	FEDL HOME LN MTG CORP DISC NT	@		12/18/2013	Goldman Sachs Co	06/16/2014	1,998,700					2,000,000	1,998,700	101			0.130	N/A		
	FEDL HOME LOAN BK CONS DISC NT	@		12/26/2013	Greenwich Capital Markets	04/02/2014	599,843					600,000	599,843	10			0.097	N/A		
	FEDL HOME LOAN BK CONS DISC NT	@		12/17/2013	HSBC Securities	04/04/2014	599,802					600,000	599,802	27			0.110	N/A		
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations							5,151,755		(2,235)			5,150,000	5,153,990	2,547					5,000	4,282
3199999 - Subtotal - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							5,151,755		(2,235)			5,150,000	5,153,990	2,547					5,000	4,282
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	ABBEY NATL NORTH AMER LLC DISC C/P	@		11/27/2013	Wells Fargo Secs LLC	04/25/2014	569,292					570,000	569,292	166			0.301	N/A		
	AUSTRALIA&NEW ZEALAND BKG DISC C/P	@		11/20/2013	Goldman Sachs Co	03/20/2014	1,369,224					1,370,000	1,369,224	272			0.170	N/A		
	COCA COLA CO DISC C/P	@		11/14/2013	Bank/America Sec Llc Mont	03/17/2014	499,797					500,000	499,797	79			0.119	N/A		
	COCA-COLA COMPANY DISC C/P	@		12/17/2013	Morgan Stanley	03/24/2014	499,852					500,000	499,852	23			0.110	N/A		
	COCA-COLA COMPANY DISC C/P	@		12/13/2013	Morgan Stanley	05/12/2014	649,602					650,000	649,602	50			0.147	N/A		
	CPPIB CAP INC DISC C/P	@		10/22/2013	RBC Cap Mkts Corp	02/13/2014	939,554					940,000	939,554	278			0.150	N/A		
	DNB BANK ASA DISC C/P	@		08/29/2013	Goldman Sachs Co	01/28/2014	799,223					800,000	799,223	639			0.230	N/A		
	DNB NOR BK ASA CP 0% DISC C/P	@		12/02/2013	Chase Securities	03/18/2014	1,348,966					1,350,000	1,348,966	436			0.210	N/A		
	ERSTE ABWICKLUNGSANSTALT DISC C/P	@		10/10/2013	Morgan Stanley	01/10/2014	949,563					950,000	949,563	394			0.180	N/A		
	FAIRWAY FIN CORP DISC C/P	@		10/28/2013	Bank/America Sec Llc Mont	02/03/2014	809,603					810,000	809,603	263			0.180	N/A		
	FAIRWAY FINANCE CORP DISC C/P	@		12/30/2013	Morgan Stanley	05/05/2014	799,468					800,000	799,468	8			0.190	N/A		
	HSBC BK DISC C/P	@		07/22/2013	HSBC Securities	01/21/2014	823,994					825,000	823,994	896			0.240	N/A		
	HSBC USA INC DISC C/P	@		12/12/2013	Wells Fargo Secs LLC	06/13/2014	499,441					500,000	499,441	61			0.220	N/A		
	JP MORGAN CHASE BK DISC C/P	@		09/17/2013	Chase Securities	03/04/2014	289,689					290,000	289,689	196			0.230	N/A		
	JPMRGN CHASE BNK NA BANKE DISC C/P	@		10/08/2013	Chase Securities	03/03/2014	203,818					204,000	203,818	106			0.220	N/A		
	KFW DISC C/P	@		11/15/2013	Bank/America Sec Llc Mont	02/24/2014	999,550					1,000,000	999,550	221			0.153	N/A		
	NATIONAL AUSTRALIA FDG DISC C/P	@		11/22/2013	CitiGroup Global Markets	05/27/2014	999,044					1,000,000	999,044	205			0.185	N/A		
	NESTLE CAP CORP DISC C/P	@		11/12/2013	Goldman Sachs Co	04/03/2014	1,669,150					1,670,000	1,669,150	299			0.129	N/A		
	NORDEA BK DISC C/P	@		09/09/2013	Credit Suisse First Bosto	01/03/2014	799,549					800,000	799,549	443			0.175	N/A		
	OVERSEA CHINESE BKG CORP DISC CP	@		10/07/2013	Bank/America Sec Llc Mont	01/07/2014	774,644					775,000	774,644	333			0.180	N/A		
	RABOBANK USA FINL CORP DISC CP	@		10/21/2013	Wells Fargo Secs LLC	07/01/2014	798,482					800,000	798,482	431			0.271	N/A		
	SYDNEY CAP INC DISC C/P	@		11/26/2013	Bank/America Sec Llc Mont	02/25/2014	849,527					850,000	849,527	187			0.220	N/A		

(continues)

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	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
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations (continued)																				
	TORONTO DOMINION DISC C/P	@		09/13/2013	UBS Securities LLC	04/17/2014	829,054					830,000	829,054	482			0.190	N/A		
	TOYOTA MOTOR DISC C/P	@		08/09/2013	Bank/America Sec Llc Mont	01/07/2014	649,509					650,000	649,509	471			0.180	N/A		
	WELLS FARGO CO MTN BE			12/10/2013	Keybanc Capital Markets	10/01/2014	410,029		(779)			400,000	410,808	3,750		3.750	0.398	AO		3,000
	ROYAL BANK OF CANADA 1.125 %		I	01/15/2013	RBC Cap Mkts Corp	01/15/2014	850,264		(6,527)			850,000	856,792	4,409		1.125	0.324	JJ	4,781	
	WESTPAC BANKING CORP DISC C/P	@	R	06/28/2013	Goldman Sachs Co	01/23/2014	698,862					700,000	698,862	1,018			0.281	N/A		
3299999 - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							21,378,748		(7,306)			21,384,000	21,386,054	16,119					4,781	3,000
Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
	HONDA AUTO RECV 2013-3			09/19/2013	RBC Cap Mkts Corp	08/15/2014	37,806		4			37,808	37,802	4		0.220	0.275	MON	22	2
3599999 - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							37,806		4			37,808	37,802	4					22	2
3899999 - Subtotal - Industrial and Miscellaneous (Unaffiliated)							21,416,554		(7,303)			21,421,808	21,423,856	16,123					4,803	3,002
7799999 - Total Bonds - Subtotal - Issuer Obligations							47,910,896		(23,565)			47,784,000	47,934,460	60,852					40,406	63,961
8099999 - Total Bonds - Subtotal - Other Loan-Backed and Structured Securities							37,806		4			37,808	37,802	4					22	2
8399999 - TOTAL - Bonds							47,948,702		(23,561)			47,821,808	47,972,263	60,856					40,428	63,963
Exempt Money Market Mutual Funds																				
993099-20-9	BLACKROCK LIQUIDITY TREAS I SHS			12/31/2013	PNC Instituitional Invest		2,281,154						2,281,154						438	
8899999 - Subtotal - Exempt Money Market Mutual Funds							2,281,154						2,281,154						438	
9199999 - TOTAL Short-Term Investments							50,229,855		(23,561)				50,253,417	60,856					40,867	63,963

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Schedule DB, Part A, Section 1
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E19
Schedule DB, Part A, Section 2
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E20
Schedule DB, Part B, Section 1
NONE

Broker Name
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E21
Schedule DB, Part B, Section 2
NONE

Description of Hedged Risk (s)
NONE

Financial or Economic Impact of the Hedge
NONE

Page E22
Schedule DB, Part D, Section 1
NONE

Page E23
Schedule DB, Part D, Section 2, Collateral Pledged By
NONE

Schedule DB, Part D, Section 2, Collateral Pledged To
NONE

Page E24
Schedule DL, Part 1, Securities Lending Collateral Assets
NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book / Adjusted Carrying Value	7 Maturity Dates

NONE

General Interrogatories:
1. Total activity for the year   Fair Value $ ....   Book / Adjusted Carrying Value $ ....
2. Average Balance for the year   Fair Value $ ....   Book / Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository				Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year		
Name	Location and Supplemental Information	Code	Rate of Interest			Balance	*
Open Depositories							
PNC Bank	Columbus, OH					(2,857,421)	
AUSTR & NEW ZEALAND BK CD	5879 Mt Carmel Short Term & Cash Equiv		0.175		184	300,000	
BANK MONTREAL CHICAGO BRH ILL CD	5879 Mt Carmel Short Term & Cash Equiv		0.210		331	800,000	
BANK NOVA SCOTIA CD	5879 Mt Carmel Short Term & Cash Equiv		0.200		678	1,100,000	
BANK TOKYO-MITSUBISHI LTD 0.2%2014	5879 Mt Carmel Short Term & Cash Equiv		0.200		517	970,000	
CREDIT SUISSE FIRST BOSTON 0.6%14	5879 Mt Carmel Short Term & Cash Equiv		0.600		2,617	500,277	
NORDEA BK FINLAND PLC CD	5879 Mt Carmel Short Term & Cash Equiv		0.215		514	870,030	
NORDEA BK FINLAND PLC N Y BRH	5879 Mt Carmel Short Term & Cash Equiv		0.175		31	800,009	
OVERSEA CHINESE BKG CORP 0.17%2014	5879 Mt Carmel Short Term & Cash Equiv		0.170		198	1,000,000	
ROYAL BANK OF CANADA BD CD	5879 Mt Carmel Short Term & Cash Equiv		0.310	1,254	278	800,095	
SVENSKA HANDELSBANKEN CD	5879 Mt Carmel Short Term & Cash Equiv		0.245		519	600,050	
SVENSKA HANDELSBANKEN 0.175%14	5879 Mt Carmel Short Term & Cash Equiv		0.175		194	1,000,000	
0199998 - Deposits in 14 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories				7,710			
0199999 - TOTAL - Open Depositories				8,965	6,063	5,883,040	
0399999 - TOTAL Cash on Deposit				8,965	6,063	5,883,040	
0499999 - Cash in Company's Office						200	
0599999 - TOTAL Cash				8,965	6,063	5,883,240	

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

1. January	(3,965,317)	4. April	(3,748,299)	7. July	(4,552,176)	10. October	(3,325,723)
2. February	(4,320,637)	5. May	(3,490,591)	8. August	(3,490,369)	11. November	(3,415,745)
3. March	(4,812,772)	6. June	(2,857,421)	9. September	(4,864,749)	12. December	(2,857,421)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
U.S. Governments, Issuer Obligations							
REPURCHASE AGREEMENT - PNC BANK		12/31/2013	0.150	01/01/2014	8,401,336	1,070	
0199999 - U.S. Governments, Issuer Obligations					8,401,336	1,070	
0599999 - Subtotals - U.S. Governments					8,401,336	1,070	
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations							
FEDERAL NATL MTG ASSN DISC NT		12/23/2013		03/19/2014	1,599,675	34	
2599999 - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations					1,599,675	34	
3199999 - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					1,599,675	34	
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations							
ABBEY NATL NORTH AMER LLC DISC C/P		11/05/2013		02/03/2014	1,669,165	529	
ABBOTT LABS DISC• C/P		10/16/2013		01/03/2014	749,753	241	
ABBOT LAB DISC C/P DUE 01/06/2014		12/13/2013		01/06/2014	514,976	19	
ABBOTT LAB DISC C/P DUE 03/06/2014		12/23/2013		03/06/2014	499,899	13	
ALPINE SECURITIZATION CRP DISC C/P		10/22/2013		01/17/2014	999,589	335	
ALPINE SECURITIZATION CRP DISC C/P		10/25/2013		01/22/2014	649,727	209	
BNP PARIBAS FINANCE DISC C/P		12/03/2013		02/03/2014	2,099,145	470	
BNK TKYO MTSBISHI UFJ LTD DISC C/P		12/03/2013		01/08/2014	249,960	32	
BANK TOKYO MITSUBISHI DISC C/P		11/04/2013		01/30/2014	449,793	138	
BEDFORD ROW FNDG DISC C/P		12/30/2013		03/17/2014	299,904	3	
CPPIB CAP INC DISC C/P		10/16/2013		01/08/2014	549,820	165	
CPPIB CAP INC DISC C/P		12/20/2013		03/17/2014	999,662	47	
CATHOLIC HEALTH INIT DISC C/P		11/07/2013		02/03/2014	1,649,355	403	
COLLTRZD COML PAPER CO DISC C/P		12/20/2013		03/11/2014	999,595	60	
COMMONWEALTH BK AUSTRALIA DISC C/P		11/26/2013		01/06/2014	999,875	110	
DNB NOR BK ASA CP 0% DISC C/P		12/23/2013		03/18/2014	299,880	13	
ERSTE ABWICKLUNGSANSTALT DISC C/P		11/21/2013		02/13/2014	699,755	120	
GEMINI SECURITIZATION DISC C/P		12/23/2013		01/22/2014	499,946	16	
GEMINI SECURITIZATION DISC C/P		12/04/2013		03/04/2014	349,825	54	
GOTHAM FDG CORP DISC C/P		11/14/2013		01/13/2014	499,867	107	
GOTHAM FNDG CORP DISC C/P		12/17/2013		01/16/2014	339,958	21	
GOVCO LLC CP DISC C/P		12/02/2013		01/17/2014	579,867	87	
GOVCO INC DISC C/P		11/18/2013		02/11/2014	1,649,299	363	
JPMORGAN CHASE BK BANKERDISC C/P		10/18/2013		01/13/2014	239,896	90	
JPMORGAN CHASE BANK DISC C/P		12/03/2013		01/21/2014	265,935	39	
JPMORGAN CHASE BANK DISC C/P B/A		12/02/2013		01/27/2014	197,945	30	
JPMORGAN CHASE BANK DISC C/P		12/02/2013		02/03/2014	134,953	23	
KFW 4/2 YRS 1& 0% DISC C/P		10/15/2013		01/06/2014	649,775	211	
LIBERTY STREET FNDG CORP DISC C/P		12/02/2013		01/07/2014	799,896	87	
LIBERTY STREET FNDG CORP DISC C/P		12/13/2013		01/14/2014	599,931	41	
METLIFE SHORT TERM FDG DISC C/P		11/21/2013		01/13/2014	899,854	113	
METLIFE SHORT TERM FNDG DISC C/P		12/16/2013		03/12/2014	749,767	43	
METLIFE SHORT TERM FNDG DISC C/P		12/26/2013		03/17/2014	799,748	19	
NIEUW AMSTERDAM RCVBLS CO DISC C/P		11/27/2013		01/07/2014	2,149,344	596	
NORTHERN PINES FUNDING DISC C/P		12/03/2013		02/28/2014	1,649,203	266	
NORTHWESTERN UNIVERSIT DISC C/P		11/14/2013		02/12/2014	849,681	170	
ONTARIO PROVINCE DISC C/P		12/30/2013		01/31/2014	1,199,904	6	

(continues)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations (continued)							
OVERSEA CHIS BKG CORP LTD DISC C/P		12/09/2013		03/04/2014	699,719	76	
PACCAR FINANCIAL CORP DISC C/P		12/24/2013		02/19/2014	999,858	20	
REGENCY MARKETS NO LLC DISC C/P		12/30/2013		01/16/2014	349,977	3	
REGENCY MARKETS NO LLC CP DISC C/P		12/20/2013		01/21/2014	1,669,792	78	
SHEFFIELD RECEIVABLES CRP DISC C/P		12/30/2013		01/27/2014	403,937	4	
SHEFFIELD RECEIVABLS CORP DISC C/P		12/30/2013		02/03/2014	299,948	3	
SHEFFIELD RECEIVABLES DISCOUNT C/P		12/30/2013		02/06/2014	1,139,775	34	
STANDARD CHARTERED BK US DISC C/P		12/20/2013		02/14/2014	1,669,578	170	
SYDNEY CAP INC DISC C/P		10/28/2013		01/24/2014	829,513	360	
TORONTO DOMININ HLDG INC DISC C/P		12/09/2013		02/03/2014	689,828	71	
WELLS FARGO & CO NEW DISC C/P		11/18/2013		02/14/2014	1,649,435	282	
WESTPAC BKG CORP DISC C/P		12/31/2013		03/28/2014	949,679	4	
3299999 - Industrial and Miscellaneous (Unaffiliated), Issuer Obligations					40,835,480	6,390	
3899999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					40,835,480	6,390	
7799999 - TOTAL Bonds, Subtotals - Issuer Obligations					50,836,492	7,494	
8399999 - TOTAL Bonds, Subtotals - Bonds					50,836,492	7,494	
8699999 - TOTAL Cash Equivalents					50,836,492	7,494	

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	Deposits For the Benefit of All Policyholders 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	All Other Special Deposits 6 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	2,576,352	2,564,907		
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	2,576,352	2,564,907		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898. Sum of remaining write-ins for Line 58 from overflow page		XXX	XXX				
5899. Total (Line 5801 through Line 5803 plus Line 5898) (Line 58 above)		XXX	XXX				

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