

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

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

Incorporated/Organized 02/09/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road, (Street and Number) Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box), Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)
Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact RAYMOND THOMAS (Name), 847-402-6018 (Area Code) (Telephone Number)
RTHAX@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

President and Chief Executive Officer: THOMAS JOSEPH WILSON, II
Treasurer: MARIO RIZZO
Secretary: SUSAN LeSUEUR LEES
Chief Financial Officer: STEVEN EMIL SHEBIK

OTHER

DOGAN CIVGIN, President and Chief Executive Officer, Allstate Financial
JAMES DAVID DeVRIES, Executive Vice President
JUDITH PEPPLE GREFFIN, Executive Vice President
SANJAY GUPTA, Executive Vice President
SUREN GUPTA, Executive Vice President
WILLIAM GUY HILL, JR., Executive Vice President
KATHERINE ANNE MABE, # President, Business to Business
SAMUEL HENRY PILCH,* Senior Group Vice President
MICHAEL JOHN ROCHE, Executive Vice President
STEVEN PAUL SORENSON, Executive Vice President
STEVEN CARL VERNEY, Executive Vice President
MATTHEW EVAN WINTER, President, Allstate Personal Lines

DIRECTORS OR TRUSTEES

DOGAN CIVGIN
JAMES DAVID DeVRIES
JUDITH PEPPLE GREFFIN
SANJAY GUPTA
SUREN GUPTA
SUSAN LeSUEUR LEES
KATHERINE ANNE MABE #
STEVEN EMIL SHEBIK
STEVEN CARL VERNEY
THOMAS JOSEPH WILSON, II
MATTHEW EVAN WINTER

State of Illinois
County of Cook SS:

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

THOMAS JOSEPH WILSON, II
President and Chief Executive Officer

SUSAN LeSUEUR LEES
Secretary

MARIO RIZZO
Treasurer

Subscribed and sworn to before me this
21ST day of FEBRUARY 2014

LINDA SCHMITZ
NOTARY
9/22/2016

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.....

* Person having charge of the accounts and finances of the insurer.

LINDA M. SCHMITZ
OFFICIAL SEAL
Notary Public - State of Illinois
My Commission Expires
September 22, 2016

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	24,471,046,941		24,471,046,941	23,312,193,758
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	61,134,787		61,134,787	59,556,457
	2.2 Common stocks	8,553,033,470	4,404,430	8,548,629,039	8,086,806,172
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	429,516,239		429,516,239	491,510,513
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	294,839,289		294,839,289	328,712,274
	4.2 Properties held for the production of income (less $ encumbrances)	881,238		881,238	881,238
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (477,828,995) , Schedule E - Part 1), cash equivalents ($ 684,998,069 , Schedule E - Part 2) and short-term investments ($ 81,385,571 , Schedule DA)	288,554,645		288,554,645	(6,309,614)
6.	Contract loans (including $ premium notes)				
7.	Derivatives (Schedule DB)	791,631		791,631	3,273,175
8.	Other invested assets (Schedule BA)	3,692,774,687	23,502,856	3,669,271,831	3,681,933,774
9.	Receivable for securities	102,395,409		102,395,409	67,888,845
10.	Securities lending reinvested collateral assets (Schedule DL)	12,683,108		12,683,108	11,999,995
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	37,907,651,444	27,907,286	37,879,744,158	36,038,446,588
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	201,986,792	3,938	201,982,855	225,847,015
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,169,629,912	68,404,899	1,101,225,013	998,028,369
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,004,971,312	3,022,540	3,001,948,772	2,995,413,703
	15.3 Accrued retrospective premiums	2,543,414	254,341	2,289,073	2,303,586
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	65,276,357		65,276,357	54,808,677
	16.2 Funds held by or deposited with reinsured companies	694,884	132,006	562,877	611,390
	16.3 Other amounts receivable under reinsurance contracts				546,007
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	1,227,120,315	52,802,864	1,174,317,451	1,352,852,425
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	324,589,452	266,084,717	58,504,735	33,005,553
21.	Furniture and equipment, including health care delivery assets ($)	240,268,809	240,268,809		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	214,606,544	6,916,896	207,689,648	167,577,856
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	95,864,533	56,123,484	39,741,048	263,663,520
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	44,455,203,768	721,921,780	43,733,281,987	42,133,104,688
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	44,455,203,768	721,921,780	43,733,281,987	42,133,104,688
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	23,797,298	3,842,333	19,954,965	26,839,351
2502.	Cash surrender value of COLI	6,539,354		6,539,354	233,664,501
2503.	Advances	8,470,549	2,637,484	5,833,065	
2598.	Summary of remaining write-ins for Line 25 from overflow page	57,057,332	49,643,667	7,413,665	3,159,668
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	95,864,533	56,123,484	39,741,048	263,663,520

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	11,344,712,799	11,294,364,383
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	174,917	252,429
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	3,208,196,884	3,204,569,635
4.	Commissions payable, contingent commissions and other similar charges	174,117,538	157,276,442
5.	Other expenses (excluding taxes, licenses and fees)	1,120,852,944	926,762,640
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	114,329,517	90,897,145
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	192,418,150	227,354,575
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ 189,457,902 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	8,974,853,009	8,601,920,710
10.	Advance premium	254,976,676	238,881,172
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	2,416,829	3,278,573
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)	2,709,146	2,933,664
14.	Amounts withheld or retained by company for account of others	29,014,935	34,190,598
15.	Remittances and items not allocated	30,033,356	19,701,328
16.	Provision for reinsurance (including $ certified) (Schedule F, Part 8)	54,676,039	60,774,404
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	159,865,794	147,754,198
20.	Derivatives	4,286,564	5,018,076
21.	Payable for securities	149,901,788	193,508,540
22.	Payable for securities lending	286,532,713	240,832,947
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	374,475,668	421,955,397
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,478,545,265	25,872,226,858
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	26,478,545,265	25,872,226,858
29.	Aggregate write-ins for special surplus funds	59,258,776	15,995,510
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	4,494,540,201	4,465,725,997
35.	Unassigned funds (surplus)	12,696,737,746	11,774,956,324
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	17,254,736,722	16,260,877,830
38.	TOTALS (Page 2, Line 28, Col. 3)	43,733,281,987	42,133,104,688
	DETAILS OF WRITE-INS		
2501.	Accounts payable	200,752,150	227,966,132
2502.	Reserve for uncashed checks	152,274,038	152,759,256
2503.	Deferred gain on intercompany asset transfers	18,808,303	34,249,778
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,641,177	6,980,230
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	374,475,668	421,955,397
2901.	Deferred gain on sale/leaseback	44,285,541	1,773,097
2902.	SCOR retroactive reinsurance account	14,973,235	14,222,413
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	59,258,776	15,995,510
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	24,735,570,609	23,994,946,154
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	13,411,729,049	13,637,691,565
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	3,007,806,927	3,008,515,868
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	6,938,250,900	6,422,794,598
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)	23,357,786,876	23,069,002,031
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	1,377,783,732	925,944,123
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	1,129,420,919	1,140,073,528
10.	Net realized capital gains or (losses) less capital gains tax of $ 139,174,389 (Exhibit of Capital Gains (Losses))	414,765,533	232,801,167
11.	Net investment gain (loss) (Lines 9 + 10)	1,544,186,453	1,372,874,695
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 82,907,449)	(82,907,449)	(78,665,002)
13.	Finance and service charges not included in premiums	232,238,133	237,771,539
14.	Aggregate write-ins for miscellaneous income	54,881,635	(3,353,795)
15.	Total other income (Lines 12 through 14)	204,212,318	155,752,743
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,126,182,504	2,454,571,561
17.	Dividends to policyholders	(3,959)	
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	3,126,186,462	2,454,571,561
19.	Federal and foreign income taxes incurred	660,730,475	504,170,816
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,465,455,987	1,950,400,745
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	16,260,877,830	15,126,666,705
22.	Net income (from Line 20)	2,465,455,987	1,950,400,745
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $ 110,436,707	597,243,305	556,375,750
25.	Change in net unrealized foreign exchange capital gain (loss)	(21,387,963)	(19,668,273)
26.	Change in net deferred income tax	(212,814,200)	325,110,305
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	8,971,137	148,393,155
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	6,098,364	(11,571,972)
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in	28,814,204	6,180,608
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders	(1,949,666,000)	(1,439,264,793)
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	71,144,057	(381,744,400)
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	993,858,892	1,134,211,125
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	17,254,736,722	16,260,877,830
	DETAILS OF WRITE-INS		
0501.			
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)		
1401.	OPEB curtailment gain	61,620,000	
1402.	Allocated share of loss on sale of fixed assets	(5,195,545)	(2,881,063)
1403.	Fines and penalties	(2,573,554)	(743,690)
1498.	Summary of remaining write-ins for Line 14 from overflow page	1,030,735	270,958
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	54,881,635	(3,353,795)
3701.	Deferred gain on sale/leaseback	45,189,057	1,834,238
3702.	Transition obligation for postretirement benefits	25,955,000	
3703.	Incremental deferred tax asset		(383,578,638)
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	71,144,057	(381,744,400)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	24,959,646,261	24,054,744,435
2.	Net investment income	1,320,796,715	1,234,408,250
3.	Miscellaneous income	204,212,318	155,752,743
4.	Total (Lines 1 through 3)	26,484,655,295	25,444,905,428
5.	Benefit and loss related payments	13,371,302,307	14,273,264,581
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	9,714,680,097	9,259,445,640
8.	Dividends paid to policyholders	(3,959)	
9.	Federal and foreign income taxes paid (recovered) net of $ 139,174,389 tax on capital gains (losses)	834,841,289	411,484,068
10.	Total (Lines 5 through 9)	23,920,819,734	23,944,194,289
11.	Net cash from operations (Line 4 minus Line 10)	2,563,835,561	1,500,711,139
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	17,217,073,685	11,334,056,716
	12.2 Stocks	3,480,237,133	2,033,809,702
	12.3 Mortgage loans	61,448,350	28,388,709
	12.4 Real estate	38,570,985	5,869,439
	12.5 Other invested assets	905,029,391	1,370,934,605
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(270,604)	(79,277)
	12.7 Miscellaneous proceeds		3,540,005
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	21,702,088,939	14,776,519,899
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	18,219,070,510	12,681,725,201
	13.2 Stocks	3,236,042,248	642,133,239
	13.3 Mortgage loans		47,450,538
	13.4 Real estate	30,904,060	34,282,745
	13.5 Other invested assets	663,854,908	1,179,773,575
	13.6 Miscellaneous applications	85,014,800	
	13.7 Total investments acquired (Lines 13.1 to 13.6)	22,234,886,525	14,585,365,298
14.	Net increase (decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(532,797,586)	191,154,601
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	28,814,204	6,180,608
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders	1,949,666,000	1,439,264,793
	16.6 Other cash provided (applied)	184,678,080	129,268,615
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,736,173,716)	(1,303,815,570)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	294,864,259	388,050,170
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	(6,309,614)	(394,359,784)
	19.2 End of period (Line 18 plus Line 19.1)	288,554,645	(6,309,614)

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Proceeds from bonds sold, matured, or repaid	988,981,271	173,085,138
20.0002. Proceeds from equities sold	34,738,195	412,238,068
20.0003. Proceeds from other assets sold	709,560	297,819,300
20.0004. Cost of bonds acquired	988,981,271	173,085,138
20.0005. Cost of equities acquired	31,543,738	336,389,427
20.0006. Cost of other assets acquired	9,033,071	47,171,986
20.0007. Dividends to stockholders		376,264,793

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	30,556,080	15,187,472	16,602,465	29,141,086
2.	Allied lines	2,747,734	1,029,915	1,355,881	2,421,768
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	6,667,325,565	3,515,095,652	3,668,641,348	6,513,779,869
5.	Commercial multiple peril	656,760,416	347,324,460	346,692,070	657,392,805
6.	Mortgage guaranty				
8.	Ocean marine	5,130,232	2,306,361	2,317,910	5,118,683
9.	Inland marine	187,701,651	91,613,868	92,951,927	186,363,592
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	2,897,746	1,376,312	1,480,542	2,793,515
13.	Group accident and health				
14.	Credit accident and health (group and individual)				
15.	Other accident and health				
16.	Workers' compensation	275	(691,076)	(686,722)	(4,079)
17.1	Other liability - occurrence	273,856,380	136,219,826	135,919,588	274,156,618
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	1,229,646	60,425	176,417	1,113,654
18.2	Products liability - claims-made				
19.1, 19.2	Private passenger auto liability	9,933,011,144	2,570,631,632	2,660,513,523	9,843,129,253
19.3, 19.4	Commercial auto liability	229,436,637	107,949,194	117,079,606	220,306,224
21.	Auto physical damage	7,105,586,845	1,804,591,913	1,923,132,909	6,987,045,849
22.	Aircraft (all perils)	(881)			(881)
23.	Fidelity	37,108	120,398	11,458	146,048
24.	Surety	2,942	1,539	1,524	2,957
26.	Burglary and theft	2,237	31,119	309	33,047
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - nonproportional assumed property				
32.	Reinsurance - nonproportional assumed liability				
33.	Reinsurance - nonproportional assumed financial lines				
34.	Aggregate write-ins for other lines of business	12,237,279	6,512,160	6,118,838	12,630,601
35.	TOTALS	25,108,519,033	8,599,361,170	8,972,309,595	24,735,570,609
	DETAILS OF WRITE-INS				
3401.	Identity theft	12,237,279	6,512,160	6,118,838	12,630,601
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,237,279	6,512,160	6,118,838	12,630,601

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1.	Fire	16,602,465				16,602,465
2.	Allied lines	1,355,881				1,355,881
3.	Farmowners multiple peril					
4.	Homeowners multiple peril	3,668,641,348				3,668,641,348
5.	Commercial multiple peril	346,692,070				346,692,070
6.	Mortgage guaranty					
8.	Ocean marine	2,317,910				2,317,910
9.	Inland marine	92,951,927				92,951,927
10.	Financial guaranty					
11.1	Medical professional liability - occurrence					
11.2	Medical professional liability - claims-made					
12.	Earthquake	1,480,542				1,480,542
13.	Group accident and health					
14.	Credit accident and health (group and individual)					
15.	Other accident and health					
16.	Workers' compensation				(686,722)	(686,722)
17.1	Other liability - occurrence	137,369,334			(1,449,746)	135,919,588
17.2	Other liability - claims-made					
17.3	Excess workers' compensation					
18.1	Products liability - occurrence	583,363			(406,946)	176,417
18.2	Products liability - claims-made					
19.1, 19.2	Private passenger auto liability	2,660,513,523				2,660,513,523
19.3, 19.4	Commercial auto liability	117,079,606				117,079,606
21.	Auto physical damage	1,923,132,909				1,923,132,909
22.	Aircraft (all perils)					
23.	Fidelity	11,458				11,458
24.	Surety	1,524				1,524
26.	Burglary and theft	309				309
27.	Boiler and machinery					
28.	Credit					
29.	International					
30.	Warranty					
31.	Reinsurance - nonproportional assumed property					
32.	Reinsurance - nonproportional assumed liability					
33.	Reinsurance - nonproportional assumed financial lines					
34.	Aggregate write-ins for other lines of business	6,118,838				6,118,838
35.	TOTALS	8,974,853,009			(2,543,414)	8,972,309,595
36.	Accrued retrospective premiums based on experience					2,543,414
37.	Earned but unbilled premiums					
38.	Balance (Sum of Line 35 through 37)					8,974,853,009
	DETAILS OF WRITE-INS					
3401.	Identity theft	6,118,838				6,118,838
3402.						
3403.						
3498.	Summary of remaining write-ins for Line 34 from overflow page					
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	6,118,838				6,118,838

(a) State here basis of computation used in each case Monthly Pro Rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

	Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1.	Fire	1,193,147	29,796,451	34,410		467,928	30,556,080
2.	Allied lines	310,633,261	10	2,730		307,888,267	2,747,734
3.	Farmowners multiple peril						
4.	Homeowners multiple peril	2,522,179,955	4,273,544,872	12,126,149		140,525,410	6,667,325,565
5.	Commercial multiple peril	305,741,460	357,811,379	797,767		7,590,190	656,760,416
6.	Mortgage guaranty						
8.	Ocean marine	880,962	4,250,524	(31)		1,223	5,130,232
9.	Inland marine	68,022,872	119,737,406	203		58,829	187,701,651
10.	Financial guaranty						
11.1	Medical professional liability - occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake	1,230,051	1,667,694				2,897,746
13.	Group accident and health						
14.	Credit accident and health (group and individual)						
15.	Other accident and health						
16.	Workers' compensation	(15,509)	1,434	14,350			275
17.1	Other liability - occurrence	102,681,052	171,219,848	(12,988)		31,533	273,856,380
17.2	Other liability - claims-made						
17.3	Excess workers' compensation						
18.1	Products liability - occurrence	1,203,283		48,766		22,404	1,229,646
18.2	Products liability - claims-made						
19.1, 19.2	Private passenger auto liability	2,303,655,378	7,641,050,063	899		11,695,196	9,933,011,144
19.3, 19.4	Commercial auto liability	200,281,404	32,085,534	938,660		3,868,962	229,436,637
21.	Auto physical damage	1,917,361,181	5,193,512,976	35,301		5,322,613	7,105,586,845
22.	Aircraft (all perils)			(881)			(881)
23.	Fidelity	37,108					37,108
24.	Surety	2,935		9		1	2,942
26.	Burglary and theft	2,237					2,237
27.	Boiler and machinery	3,678,487				3,678,487	
28.	Credit						
29.	International						
30.	Warranty						
31.	Reinsurance - nonproportional assumed property	XXX					
32.	Reinsurance - nonproportional assumed liability	XXX					
33.	Reinsurance - nonproportional assumed financial lines	XXX					
34.	Aggregate write-ins for other lines of business	2,879,043	9,358,235				12,237,279
35.	TOTALS	7,741,648,307	17,834,036,426	13,985,345		481,151,045	25,108,519,033
	DETAILS OF WRITE-INS						
3401.	Identity theft	2,879,043	9,358,235				12,237,279
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,879,043	9,358,235				12,237,279

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [ ] No [X]

If yes: 1. The amount of such installment premiums $

2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis $

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

	Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1.	Fire	1,152,951	13,428,380	840,270	13,741,061	7,938,578	9,284,797	12,394,843	42.5
2.	Allied lines	548,226,036	27,827	547,432,119	821,743	1,436,832	1,304,833	953,742	39.4
3.	Farmowners multiple peril								
4.	Homeowners multiple peril	1,085,983,585	1,980,853,780	30,248,388	3,036,588,978	1,410,228,261	1,493,160,717	2,953,656,522	45.3
5.	Commercial multiple peril	136,311,396	145,505,039	514,142	281,302,293	298,070,341	322,915,342	256,457,292	39.0
6.	Mortgage guaranty								
8.	Ocean marine	164,588	1,513,858	12,414	1,666,033	957,312	936,137	1,687,208	33.0
9.	Inland marine	25,568,589	45,163,189	396,551	70,335,228	15,954,168	20,235,276	66,054,119	35.4
10.	Financial guaranty								
11.1	Medical professional liability - occurrence		761	858	(96)	45,491	66,179	(20,784)	
11.2	Medical professional liability - claims-made								
12.	Earthquake	34,998	367,871	1,797	401,072	151,678	17,127	535,622	19.2
13.	Group accident and health		507		507			507	
14.	Credit accident and health (group and individual)					233,529	233,529		
15.	Other accident and health		254		254			254	
16.	Workers' compensation	4,103,776	2,082,939	657,538	5,529,177	97,889,487	107,429,934	(4,011,269)	98,329.9
17.1	Other liability - occurrence	121,576,478	78,637,611	2,169,537	198,044,551	866,428,669	858,424,271	206,048,950	75.2
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	31,655,267	41,819,094	17,700,349	55,774,012	908,025,143	904,828,855	58,970,299	5,295.2
18.2	Products liability - claims-made								
19.1, 19.2	Private passenger auto liability	1,685,930,775	4,387,009,369	86,675,105	5,986,265,039	7,297,223,676	7,180,265,063	6,103,223,652	62.0
19.3, 19.4	Commercial auto liability	102,089,009	41,139,641	3,025,685	140,202,965	277,866,757	296,349,501	121,720,221	55.3
21.	Auto physical damage	761,330,428	2,825,190,551	16,444,029	3,570,076,949	153,062,482	88,883,650	3,634,255,781	52.0
22.	Aircraft (all perils)		839,881	16	839,865	3,517,233	4,102,402	254,696	(28,896.1)
23.	Fidelity	85,640		(259)	85,899	13,649	105,244	(5,697)	(3.9)
24.	Surety		(664,933)	(5,588)	(659,345)	86,717	145,132	(717,761)	(24,269.9)
26.	Burglary and theft	13,098	7		13,104	27,818	61,791	(20,869)	(63.1)
27.	Boiler and machinery	870,109		871,495	(1,386)	18,840	27,918	(10,464)	2,828,059.5
28.	Credit								
29.	International								
30.	Warranty								
31.	Reinsurance - nonproportional assumed property	XXX	3,137		3,137	383,894	389,643	(2,612)	
32.	Reinsurance - nonproportional assumed liability	XXX	319,785		319,785	5,144,019	5,195,002	268,802	
33.	Reinsurance - nonproportional assumed financial lines	XXX							
34.	Aggregate write-ins for other lines of business	1,648	28,162		29,810	8,224	2,040	35,994	0.3
35.	TOTALS	4,505,098,369	9,563,266,711	706,984,447	13,361,380,632	11,344,712,799	11,294,364,382	13,411,729,049	54.2
	DETAILS OF WRITE-INS								
3401.	Identity theft	1,648	28,162		29,810	8,224	2,040	35,994	35.9
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,648	28,162		29,810	8,224	2,040	35,994	

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Line of Business	Reported Losses				Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
		Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	550,893	3,068,541	184	3,619,250	171,717	4,174,913	27,302	7,938,578	2,986,934
2.	Allied lines	2,059,614	444,931	1,883,307	621,237	22,957,699	243,158	22,385,261	1,436,832	6,249,981
3.	Farmowners multiple peril									
4.	Homeowners multiple peril	315,580,929	407,593,959	1,193,960	721,980,928	346,267,301	356,308,748	14,328,716	1,410,228,261	295,888,302
5.	Commercial multiple peril	100,597,950	30,616,874	60,248	131,154,576	141,453,006	25,712,864	250,105	298,070,341	105,067,907
6.	Mortgage guaranty									
8.	Ocean marine	15,034	588,313	3,058	600,289	32,483	354,491	29,951	957,312	143,504
9.	Inland marine	2,081,149	4,740,431	7,840	6,813,739	3,456,883	5,925,880	242,335	15,954,168	4,841,379
10.	Financial guaranty									
11.1	Medical professional liability - occurrence		31,176		31,176		16,855	2,540	45,491	5,218
11.2	Medical professional liability - claims-made									
12.	Earthquake	55,929	97,329		153,258	92	(1,672)		151,678	103,927
13.	Group accident and health								(a)	
14.	Credit accident and health (group and individual)	155,266		153,527	1,739	231,790			233,529	
15.	Other accident and health								(a)	
16.	Workers' compensation	30,321,489	31,879,323	7,169,386	55,031,426	25,766,139	18,334,369	1,242,447	97,889,487	10,487,748
17.1	Other liability - occurrence	178,562,840	167,319,530	38,177,119	307,705,251	401,675,550	186,825,363	29,777,495	866,428,669	113,621,958
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence	387,162,460	158,987,620	195,392,121	350,757,959	346,306,298	397,269,547	186,308,662	908,025,143	223,638,092
18.2	Products liability - claims-made									
19.1, 19.2	Private passenger auto liability	3,502,682,386	4,362,358,793	1,642,538,601	6,222,502,578	1,303,098,463	881,318,243	1,109,695,608	7,297,223,676	2,303,084,862
19.3, 19.4	Commercial auto liability	155,567,108	58,669,027	3,904,705	210,331,429	46,026,810	21,815,819	307,301	277,866,757	48,854,078
21.	Auto physical damage	69,955,919	268,748,438	18,431	338,685,926	(47,194,382)	(132,226,027)	6,203,035	153,062,482	93,093,918
22.	Aircraft (all perils)		1,944,444		1,944,444		1,605,540	32,751	3,517,233	67,274
23.	Fidelity			3,168	(3,168)	16,816			13,649	3,971
24.	Surety	64,934	14,928		79,863		8,070	1,216	86,717	8,666
26.	Burglary and theft	856	9		865	26,953			27,818	2,855
27.	Boiler and machinery	231,903		221,426	10,477	8,363			18,840	29,949
28.	Credit									
29.	International									
30.	Warranty									
31.	Reinsurance - nonproportional assumed property	XXX	202,049		202,049	XXX	181,845		383,894	2,280
32.	Reinsurance - nonproportional assumed liability	XXX	4,520,974		4,520,974	XXX	623,045		5,144,019	14,068
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business	700	2,099		2,799	375	5,050		8,224	13
35.	TOTALS	4,745,647,358	5,501,828,788	1,890,727,081	8,356,749,065	2,590,302,358	1,768,496,102	1,370,834,726	11,344,712,799	3,208,196,884
	DETAILS OF WRITE-INS									
3401.	Identity theft	700	2,099		2,799	375	5,050		8,224	13
3402.										
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page									
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	700	2,099		2,799	375	5,050		8,224	13

(a) Including $ ..... for present value of life indemnity claims.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	279,194,006			279,194,006
	1.2 Reinsurance assumed	461,988,022			461,988,022
	1.3 Reinsurance ceded	18,327,591			18,327,591
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	722,854,438			722,854,438
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		721,544,904		721,544,904
	2.2 Reinsurance assumed, excluding contingent		1,540,807,994		1,540,807,994
	2.3 Reinsurance ceded, excluding contingent		47,408,845		47,408,845
	2.4 Contingent - direct		212,014,308		212,014,308
	2.5 Contingent - reinsurance assumed		525,333,359		525,333,359
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		2,952,291,721		2,952,291,721
3.	Allowances to managers and agents	1,107	65,369,256		65,370,363
4.	Advertising	459,691	843,392,211		843,851,901
5.	Boards, bureaus and associations	3,148,063	14,330,066		17,478,129
6.	Surveys and underwriting reports	11,760	155,836,713		155,848,473
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	1,074,254,338	955,824,642	48,066,975	2,078,145,955
	8.2 Payroll taxes	84,840,864	67,307,413	2,812,076	154,960,354
9.	Employee relations and welfare	382,107,246	339,215,782	13,714,034	735,037,063
10.	Insurance	1,866,282	2,490,281	127,169	4,483,732
11.	Directors' fees				
12.	Travel and travel items	69,529,023	43,845,292	787,988	114,162,303
13.	Rent and rent items	77,085,723	82,566,318	(1,353,066)	158,298,975
14.	Equipment	9,467,140	58,701,089	537,554	68,705,783
15.	Cost or depreciation of EDP equipment and software	71,870,644	135,215,520	3,932,402	211,018,566
16.	Printing and stationery	7,120,651	25,729,849	2,844,709	35,695,209
17.	Postage, telephone and telegraph, exchange and express	49,366,331	124,970,968	412,841	174,750,141
18.	Legal and auditing	(1,093,295)	32,011,967	4,220,444	35,139,115
19.	Totals (Lines 3 to 18)	1,830,035,569	2,946,807,366	76,103,126	4,852,946,062
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $ 235,750		597,511,919		597,511,919
	20.2 Insurance department licenses and fees		19,955,933		19,955,933
	20.3 Gross guaranty association assessments		(838,613)		(838,613)
	20.4 All other (excluding federal and foreign income and real estate)		36,000,028		36,000,028
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		652,629,267		652,629,267
21.	Real estate expenses			28,711,833	28,711,833
22.	Real estate taxes			7,679,085	7,679,085
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	454,916,920	386,522,546	6,699,540	848,139,006
25.	Total expenses incurred	3,007,806,927	6,938,250,900	119,193,584	(a) 10,065,251,411
26.	Less unpaid expenses - current year	3,208,196,884	1,349,805,904	59,494,095	4,617,496,883
27.	Add unpaid expenses - prior year	3,204,569,635	1,121,977,911	52,958,316	4,379,505,862
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	3,004,179,678	6,710,422,907	112,657,806	9,827,260,391
	DETAILS OF WRITE-INS				
2401.	Outside clerical	504,792,307	380,916,556	14,133,855	899,842,718
2402.	Miscellaneous income and expense	67,431,623	41,710,349	(7,434,315)	101,707,657
2403.	Donations	20,194	24,220,134		24,240,328
2498.	Summary of remaining write-ins for Line 24 from overflow page	(117,327,204)	(60,324,493)		(177,651,697)
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	454,916,920	386,522,546	6,699,540	848,139,006

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 9,766,014	9,611,098
1.1	Bonds exempt from U.S. tax	(a) 193,266,245	167,512,749
1.2	Other bonds (unaffiliated)	(a) 630,385,356	635,310,459
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 4,136,260	4,153,841
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	115,860,185	117,427,613
2.21	Common stocks of affiliates	125,796,292	125,805,660
3.	Mortgage loans	(c) 19,871,546	19,487,160
4.	Real estate	(d) 81,048,004	81,048,004
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 1,180,343	1,176,112
7	Derivative instruments	(f) (6,045,900)	(6,519,893)
8.	Other invested assets	163,605,045	118,982,520
9.	Aggregate write-ins for investment income	280,451	280,451
10.	Total gross investment income	1,339,149,839	1,274,275,774
11.	Investment expenses		(g) 111,514,499
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 7,679,085
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 25,661,270
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		144,854,855
17.	Net investment income (Line 10 minus Line 16)		1,129,420,919
	DETAILS OF WRITE-INS		
0901.	Securities lending income	279,193	279,193
0902.	Swap collateral income	1,258	1,258
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	280,451	280,451
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 37,256,090 accrual of discount less $ 127,312,051 amortization of premium and less $ 30,288,844 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 22,128 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 50,710 accrual of discount less $ 181,858 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 81,048,004 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 1,164,181 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ 1,063,164 accrual of discount less $ 1,476,288 amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 25,661,270 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	11,127,987		11,127,987		
1.1	Bonds exempt from U.S. tax	148,048,871	(12,060,023)	135,988,848	2,403,504	
1.2	Other bonds (unaffiliated)	101,558,373	(6,211,661)	95,346,712	1,469,378	575,889
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	75,307	(57,562)	17,745	(218,238)	102,599
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	395,254,109	(130,444,311)	264,809,797	59,725,677	(25,872,511)
2.21	Common stocks of affiliates	32,907,074		32,907,074	370,953,944	
3.	Mortgage loans	(191,652)		(191,652)		
4.	Real estate	44,220,878	(544,790)	43,676,088		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(260,247)		(260,247)		
7.	Derivative instruments	(15,444,797)		(15,444,797)	8,461,312	(1,342,827)
8.	Other invested assets	17,269,583	(1,559,634)	15,709,949	264,884,433	5,159,645
9.	Aggregate write-ins for capital gains (losses)		(29,747,582)	(29,747,582)		(10,759)
10.	Total capital gains (losses)	734,565,486	(180,625,563)	553,939,922	707,680,010	(21,387,963)
	DETAILS OF WRITE-INS					
0901.	Deferred gain from subsidiaries		(29,747,582)	(29,747,582)		
0902.	Revalued Canadian cash account					(10,759)
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(29,747,582)	(29,747,582)		(10,759)

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	4,404,430	3,865,972	(538,459)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	23,502,856	10,688,502	(12,814,353)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	27,907,286	14,554,474	(13,352,812)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	3,938	19,011	15,073
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	68,404,899	13,246,199	(55,158,700)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	3,022,540	3,749,819	727,279
	15.3 Accrued retrospective premiums	254,341	255,954	1,613
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies	132,006	140,095	8,089
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	52,802,864	197,686,979	144,884,115
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	266,084,717	237,259,519	(28,825,198)
21.	Furniture and equipment, including health care delivery assets	240,268,809	225,898,216	(14,370,593)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates	6,916,896	1,990,778	(4,926,118)
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	56,123,484	36,091,873	(20,031,612)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	721,921,780	730,892,917	8,971,137
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	721,921,780	730,892,917	8,971,137
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	OPEB prepaid asset	25,955,000		(25,955,000)
2502.	Prepaid expenses	23,688,667	26,822,271	3,133,604
2503.	Accounts receivable	3,842,333	2,259,006	(1,583,328)
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,637,484	7,010,596	4,373,112
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	56,123,484	36,091,873	(20,031,612)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 or 2, including loan-backed and other structured securities, are reported at amortized cost using the effective yield method. Bonds with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as an unrealized capital loss. In general, loan-backed and structured securities utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*.

Redeemable preferred stocks are reported at amortized cost or the lower of amortized cost or fair value, depending on the assigned credit rating. Perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned credit rating. Unaffiliated common stocks are reported at fair value. For preferred stocks reported at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries, controlled and affiliated ("SCA") entities are recorded based on the underlying statutory equity of the subsidiary. Common stock investments in non-insurance SCA entities are generally recorded based on the underlying audited Generally Accepted Accounting Principles ("GAAP") equity of the investee, with unrealized gains or losses reflected in unassigned surplus.

Mortgage loans are recorded at outstanding principal balances, net of unamortized premium or discount and book value adjustments. Book value adjustments include other-than-temporary impairment ("OTTI") adjustments. OTTI adjustments are recorded when based on the current information and events, it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell.

Investments in real estate are reported at the lower of depreciated cost or fair value less encumbrances. The carrying value of real estate is adjusted for impairments that are other than temporary.

Cash equivalents are reported at amortized cost. They are readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are reported at cost or amortized cost that approximates fair value.

Other invested assets consists of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited GAAP equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits and benefits. Collateral loans are reported at the outstanding principal balance and any related accrued interest. Surplus notes are reported at either their face value or at a reduced face value based on a prescribed statement factor calculation.

Investment income consists primarily of interest and dividends. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for loan-backed and structured securities is determined considering estimated pay-downs, including prepayments, obtained from third party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For beneficial interests in securitized financial assets that are not of high credit quality, the effective yield is recalculated on a prospective basis. For all other loan-backed and structured securities the effective yield is recalculated on a retrospective basis. In periods subsequent to the recognition of an OTTI on a bond or mortgage loan, the difference between the new amortized cost basis and the cash flows expected to be collected are accreted as interest income. Income from investments in joint ventures, partnerships and limited liability companies is recognized as earned income upon cash distribution to the extent it does not exceed undistributed earnings. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other-than-temporary declines in fair value and periodic changes in the fair value on settlement of certain derivatives. Realized capital gains and losses on investment sales, including principal payments, are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each security whose carrying value may be other-than-temporarily impaired. For bonds, excluding loan-backed and structured securities, in an unrealized loss position, the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but the bond's decline in value is specific to an issuer's fundamental credit difficulties, the decline is other than temporary and a write-down of the amortized cost to fair value is required.

For loan-backed and structured securities, the Company assesses whether management with the appropriate authority has made a decision to sell each loan-backed and structured security in an unrealized loss position (fair value is less than amortized cost) or does not have the intent and ability to retain the loan-backed and structured security for a period of time sufficient to recover the amortized cost basis. If either situation occurs, the security's decline is other than temporary and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the loan-backed or structured security and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is significantly extended, the stock's decline in fair value is other than temporary and the difference between the

NOTES TO FINANCIAL STATEMENTS

stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other-than-temporary decline and a realized capital loss is recorded. For stocks managed by a third party, the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position or it recognizes any unrealized loss at the end of the period through a charge to income.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds) or cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the length of time and extent to which the fair value has been less than amortized cost or cost.

Derivative financial instruments

Derivative financial instruments utilized by the Company include interest rate swaption agreements, interest rate and credit default swap agreements, foreign currency forward contracts and futures contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus. The Company's accounting policy for the various types of derivatives instruments is discussed in detail in Note 8, Parts A, B & C.

Off-balance sheet financial instruments

Commitments to invest in limited partnership interests and purchase private placement securities have off-balance sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position.

Premium revenue

Premiums are deferred and earned on a pro-rata basis over the policy period. The portion of premiums written applicable to the unexpired periods of the policies is recorded as unearned premiums. Premiums received in advance of the policies' effective dates are recorded as advance premiums. Premiums written and not yet collected and agents' balances are shown as a receivable, with balances older than 90 days nonadmitted. The Company regularly evaluates this receivable and establishes valuation allowances, as appropriate, for items less than 90 days.

Reserves for losses and loss adjustment expenses

Reserves for losses and loss adjustment expenses are the estimated amounts necessary to settle all reported and unreported claims for the ultimate cost of insured losses, based upon the facts in each case and the Company's experience with similar cases. These reserves are reported net of unpaid reinsurance recoverables and estimated amounts of salvage and subrogation. The establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. Reserve estimates are regularly reviewed and updated using the most current information available. Any resulting reestimates are reflected in the current Statement of Income.

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance. The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses and loss adjustment expenses paid. Reserves in the Liabilities, Surplus and Other Funds page are reported net of unpaid reinsurance recoverables or estimates of amounts expected to be recovered from reinsurers on losses and loss adjustment expense reserves that have not yet been paid. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contract. Reinsurance premiums are generally reflected in income in a manner consistent with the recognition of premiums on the reinsured contracts. For catastrophe coverage, the cost of reinsurance premiums is recognized ratably over the contract period to the extent coverage remains available. Certain catastrophe agreements are subject to reinstatement premiums. Reinstatement premium shall be earned over the period from the reinstatement of the limit to the expiration of the agreement. Reinsurance does not extinguish the Company's primary liability under the policies written. The Company regularly evaluates whether a provision for reinsurance is needed by evaluating the admissibility, collectibility and collateralization of reinsurers' balances in accordance with the APPM. A provision for reinsurance is established, as appropriate, and this liability is netted against the reported reinsurance recoverable.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, limited partnerships and impaired bonds carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2013 or 2012.

NOTES TO FINANCIAL STATEMENTS

3. Business Combinations and Goodwill

A. Statutory Purchase Method

Encompass Insurance Company of America ("EICA"), Encompass Property and Casualty Company ("EPC"), Encompass Independent Insurance Company ("EIIC"), Encompass Insurance Company of Massachusetts ("EICMA") and Encompass Home and Auto Insurance Company ("EHAIC")

On October 1, 2005, Encompass Financial Group, LLC ("Encompass"), a subsidiary dissolved into the Company in December 2006, purchased all the outstanding common stock of EICA, EPC, EIIC, EICMA and EHAIC for $60 million from Continental Casualty Company ("CCC"). The Company paid consideration in 1999 for the option to acquire these insurance companies from CCC at a future date. This consideration was recorded as an intangible asset on the Company's books. In conjunction with the purchase of these five companies, the $8 million balance of intangible asset at October 1, 2005 was reclassed to goodwill and included in common stock investments. The purchase price, which included $55 million of cash, cash equivalents and short-term investments, resulted in the recording of goodwill by Encompass, the details of which are presented in the table below:

(in thousands)

Company Acquired	Purchase Price	Goodwill	Goodwill Amortized 2013	Goodwill Amortized 2012
EICA	$ 28,655	$ 6,475	$ 648	$ 648
EPC	14,423	900	90	90
EIIC	5,891	500	50	50
EICMA	5,546	175	18	18
EHAIC	5,372	400	40	40

B. Statutory Merger

The Company did not participate in business combinations taking the form of a statutory merger in 2013 or 2012.

C. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2013 or 2012.

4. Discontinued Operations

The Company did not have discontinued operations in 2013 or 2012.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. There were no new investments in mortgage loans in 2013. The minimum and maximum lending rates for new mortgage loans in 2012 were 4.05% and 4.75%. All new mortgage loans in 2012 were commercial.

2. There were no new investments in mortgage loans in 2013. For loans acquired during 2012, the maximum percentage of any one loan to the value of the property at the time of the loan was 69.7%.

(in millions)	2013	2012
3. Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

4. Age analysis of mortgage loans

($ in millions)	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 430	$ -	$ 430
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 492	$ -	$ 492
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past Due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ 9	$ -	$ 9
(b) Number of loans	-	-	-	-	1	-	1
(c) Percent reduced	- %	- %	- %	- %	2.00 %	- %	2.00 %

5. None of the Company's mortgage loans were impaired at December 31, 2013 or 2012.

6. None of the Company's mortgage loans were impaired or in nonaccrual status at December 31, 2013 or 2012. The Company did not recognize any interest income on mortgage loans using the cash-basis of accounting in 2013 or 2012.

7. The Company did not have any activity to report for 2013 or 2012 within the allowance for credit losses account.

NOTES TO FINANCIAL STATEMENTS

8. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

B. Debt Restructuring

The Company did not have loan restructurings in 2013 or 2012.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2013 or 2012.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed and structured securities were obtained from external sources and internal estimates.

2. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognized OTTI, the amount of OTTI recognized and the fair value of those securities.

(in millions)	2013			2012		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ 79	$ 2	$ 79	$ 30	$ 18	$ 12
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	98	1	99
c. Present value of cash flows expected to be collected is less than the amortized cost basis	142	2	159	109	3	83
d. Total 1st Quarter	$ 221	$ 4	$ 238	$ 237	$ 22	$ 194
OTTI recognized 2nd Quarter						
e. Intent to sell	$ 14	$ -	$ 14	$ 3	$ -	$ 3
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	51	-	49
g. Present value of cash flows expected to be collected is less than the amortized cost basis	22	1	18	98	3	77
h. Total 2nd Quarter	$ 36	$ 1	$ 32	$ 152	$ 3	$ 129
OTTI recognized 3rd Quarter						
i. Intent to sell	$ 14	$ -	$ 14	$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1	-	1	13	-	13
k. Present value of cash flows expected to be collected is less than the amortized cost basis	15	-	14	74	3	59
l. Total 3rd Quarter	$ 30	$ -	$ 29	$ 87	$ 3	$ 72
OTTI recognized 4th Quarter						
m. Intent to sell	$ 11	$ -	$ 11	$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	3	-	6	-	-	-
o. Present value of cash flows expected to be collected is less than the amortized cost basis	39	1	39	56	2	53
p. Total 4th Quarter	$ 53	$ 1	$ 56	$ 56	$ 2	$ 53
q. Annual Aggregate Total		$ 6			$ 30	

NOTES TO FINANCIAL STATEMENTS

3. The following loan-backed and structured securities were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. This includes any such impaired loan-backed and structured securities where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
12543PAK9	$ 4	$ 4	$ -	$ 4	$ 5	03/31/2013
12544TAB0	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
12544VAD1	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
12666RAF7	$ 3	$ 3	-	$ 3	$ 3	03/31/2013
126673DR0	$ 3	$ 3	-	$ 3	$ 6	03/31/2013
161630BD9	$ 2	$ 2	-	$ 2	$ 3	03/31/2013
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	03/31/2013
17309RAA0	$ 9	$ 8	1	$ 8	$ 10	03/31/2013
32052JAA6	$ 6	$ 6	-	$ 6	$ 6	03/31/2013
466247YH0	$ 6	$ 6	-	$ 6	$ 7	03/31/2013
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
46629CAM9	$ 9	$ 9	-	$ 9	$ 12	03/31/2013
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2013
46630PAZ8	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
52524VAL3	$ -	$ -	-	$ -	$ 1	03/31/2013
59020UH32	$ 5	$ 5	-	$ 5	$ 6	03/31/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2013
69763NAC5	$ -	$ -	-	$ -	$ -	03/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	03/31/2013
73316PJE1	$ 8	$ 8	-	$ 8	$ 7	03/31/2013
749581AJ3	$ 4	$ 4	-	$ 4	$ 4	03/31/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	03/31/2013
759950GV4	$ 7	$ 7	-	$ 7	$ 6	03/31/2013
86359DSR9	$ 11	$ 11	-	$ 11	$ 13	03/31/2013
94980SAT2	$ 2	$ 2	-	$ 2	$ 2	03/31/2013
94984SAA9	$ 8	$ 7	1	$ 7	$ 8	03/31/2013
94985AAA7	$ 4	$ 4	-	$ 4	$ 5	03/31/2013
94985LAG0	$ 6	$ 6	-	$ 6	$ 7	03/31/2013
94985LAH8	$ 4	$ 4	-	$ 4	$ 4	03/31/2013
94985WDN8	$ 3	$ 3	-	$ 3	$ 4	03/31/2013
94985WDZ1	$ 7	$ 7	-	$ 7	$ 9	03/31/2013
			$ 2			**Total 03/31/2013**
12638PBV0	$ 1	$ 1	$ -	$ 1	$ 2	06/30/2013
126673ZW5	$ 2	$ 2	-	$ 2	$ 1	06/30/2013
52524VAL3	$ -	$ -	-	$ -	$ -	06/30/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	06/30/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	06/30/2013
759950GV4	$ 7	$ 6	1	$ 6	$ 5	06/30/2013
			$ 1			**Total 06/30/2013**
25151EAA1	$ 1	$ 1	$ -	$ 1	$ 2	09/30/2013
46629QAH9	$ -	$ -	-	$ -	$ -	09/30/2013
64015@AB3	$ -	$ -	-	$ -	$ -	09/30/2013
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	09/30/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2013
73316PCK4	$ 3	$ 3	-	$ 3	$ 2	09/30/2013
759950FX1	$ 8	$ 8	-	$ 8	$ 7	09/30/2013
7609854U2	$ 2	$ 2	-	$ 2	$ 2	09/30/2013
93362YAE2	$ -	$ -	-	$ -	$ -	09/30/2013
			$ -			**Total 9/30/2013**
225470M42	$ 3	$ 3	$ -	$ 3	$ 6	12/31/2013
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	12/31/2013
46629CAM9	$ 8	$ 8	-	$ 8	$ 11	12/31/2013
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	12/31/2013
46630PAP0	$ -	$ -	-	$ -	$ -	12/31/2013
52520MDR1	$ 6	$ 6	-	$ 6	$ 6	12/31/2013
59020UH32	$ 4	$ 4	-	$ 4	$ 4	12/31/2013
64015@AB3	$ 1	$ 1	-	$ 1	$ -	12/31/2013
64015@AC1	$ 2	$ 1	1	$ 1	$ 1	12/31/2013
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	12/31/2013
73316PBT6	$ 1	$ 1	-	$ 1	$ -	12/31/2013
759950FX1	$ 7	$ 7	-	$ 7	$ 7	12/31/2013
759950GV4	$ 6	$ 6	-	$ 6	$ 5	12/31/2013
92926WAB3	$ -	$ -	-	$ -	$ -	12/31/2013
93362YAE2	$ -	$ -	-	$ -	$ -	12/31/2013
			$ 1			**Total 12/31/2013**
02151LAA4	$ 6	$ 6	$ -	$ 6	$ 4	03/31/2012
12544TAB0	$ 7	$ 7	-	$ 7	$ 7	03/31/2012
12544TAC8	$ 7	$ 7	-	$ 7	$ 8	03/31/2012
126670QS0	$ 6	$ 6	-	$ 6	$ 5	03/31/2012
126673DR0	$ 6	$ 5	1	$ 5	$ 2	03/31/2012
126673ZX3	$ 2	$ 2	-	$ 2	$ 2	03/31/2012

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17025AAF9	$ 8	$ 8	-	$ 8	$ 8	03/31/2012	
32029GAC8	$ 6	$ 6	-	$ 6	$ 3	03/31/2012	
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	03/31/2012	
46629QAG1	$ 8	$ 8	-	$ 8	$ 6	03/31/2012	
46629QAH9	$ -	$ -	-	$ -	$ -	03/31/2012	
46629QAJ5	$ -	$ -	-	$ -	$ -	03/31/2012	
65537MAC0	$ 11	$ 11	-	$ 11	$ 7	03/31/2012	
69121PDE0	$ 4	$ 4	-	$ 4	$ 3	03/31/2012	
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2012	
73316PJE1	$ 10	$ 10	-	$ 10	$ 6	03/31/2012	
74957VAM1	$ 7	$ 7	-	$ 7	$ 7	03/31/2012	
749581AJ3	$ 4	$ 4	-	$ 4	$ 4	03/31/2012	
759950FX1	$ 9	$ 9	-	$ 9	$ 8	03/31/2012	
759950GV4	$ 9	$ 8	1	$ 8	$ 5	03/31/2012	
92926WAB3	$ 2	$ 2	-	$ 2	$ 2	03/31/2012	
93362YAE2	$ 1	$ -	1	$ -	$ 1	03/31/2012	
			$ 3				**Total 3/31/2012**
040104MY4	$ 6	$ 6	$ -	$ 6	$ 3	06/30/2012	
12638PBV0	$ 2	$ 2	-	$ 2	$ 2	06/30/2012	
12666RAF7	$ 3	$ 3	-	$ 3	$ 2	06/30/2012	
126670QS0	$ 5	$ 5	-	$ 5	$ 5	06/30/2012	
126673DR0	$ 5	$ 5	-	$ 5	$ 3	06/30/2012	
126673ZW5	$ 3	$ 3	-	$ 3	$ 2	06/30/2012	
126673ZX3	$ 2	$ 2	-	$ 2	$ 2	06/30/2012	
161630BD9	$ 3	$ 3	-	$ 3	$ 3	06/30/2012	
225470M42	$ 4	$ 3	1	$ 3	$ 3	06/30/2012	
25151EAA1	$ 1	$ 1	-	$ 1	$ 2	06/30/2012	
46630MAG7	$ 1	$ 1	-	$ 1	$ 1	06/30/2012	
46630PAZ8	$ 2	$ 2	-	$ 2	$ 2	06/30/2012	
52524VAL3	$ 2	$ 1	1	$ 1	$ 4	06/30/2012	
61749GAC6	$ 5	$ 5	-	$ 5	$ 3	06/30/2012	
61750YAA7	$ -	$ -	-	$ -	$ -	06/30/2012	
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	06/30/2012	
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	06/30/2012	
65537MAC0	$ 11	$ 11	-	$ 11	$ 7	06/30/2012	
69121PDE0	$ 3	$ 3	-	$ 3	$ 2	06/30/2012	
73316PBT6	$ 1	$ 1	-	$ 1	$ -	06/30/2012	
73316PJE1	$ 10	$ 9	1	$ 9	$ 5	06/30/2012	
759950FX1	$ 9	$ 9	-	$ 9	$ 8	06/30/2012	
759950GV4	$ 8	$ 8	-	$ 8	$ 5	06/30/2012	
7609854U2	$ 3	$ 3	-	$ 3	$ 3	06/30/2012	
86359DSR9	$ 12	$ 12	-	$ 12	$ 13	06/30/2012	
			$ 3				**Total 6/30/2012**
02151LAA4	$ 6	$ 6	$ -	$ 6	$ 4	09/30/2012	
12544VAD1	$ 2	$ 2	-	$ 2	$ 3	09/30/2012	
12666RAF7	$ 3	$ 3	-	$ 3	$ 3	09/30/2012	
126670QS0	$ 4	$ 4	-	$ 4	$ 4	09/30/2012	
126673DR0	$ 5	$ 4	1	$ 4	$ 3	09/30/2012	
126673ZW5	$ 2	$ 2	-	$ 2	$ 1	09/30/2012	
126673ZX3	$ 1	$ 1	-	$ 1	$ 1	09/30/2012	
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	09/30/2012	
46629QAG1	$ 8	$ 8	-	$ 8	$ 6	09/30/2012	
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	09/30/2012	
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2012	
69121PDE0	$ 3	$ 3	-	$ 3	$ 2	09/30/2012	
69763NAC5	$ 1	$ 1	-	$ 1	$ 1	09/30/2012	
73316PBT6	$ 1	$ 1	-	$ 1	$ -	09/30/2012	
73316PJE1	$ 9	$ 8	1	$ 8	$ 6	09/30/2012	
759950FX1	$ 9	$ 9	-	$ 9	$ 7	09/30/2012	
759950GV4	$ 8	$ 7	1	$ 7	$ 5	09/30/2012	
7609854U2	$ 3	$ 3	-	$ 3	$ 3	09/30/2012	
			$ 3				**Total 9/30/2012**
02151LAA4	$ 5	$ 5	$ -	$ 5	$ 4	12/31/2012	
12543PAK9	$ 4	$ 4	-	$ 4	$ 5	12/31/2012	
12638PBV0	$ 2	$ 2	-	$ 2	$ 2	12/31/2012	
12666RAF7	$ 3	$ 3	-	$ 3	$ 2	12/31/2012	
126673DR0	$ 5	$ 4	1	$ 4	$ 3	12/31/2012	
17025AAF9	$ 7	$ 7	-	$ 7	$ 8	12/31/2012	
46629BAF6	$ 2	$ 2	-	$ 2	$ 2	12/31/2012	
59020UH32	$ 5	$ 5	-	$ 5	$ 6	12/31/2012	
64015@AB3	$ 1	$ 1	-	$ 1	$ 1	12/31/2012	
64015@AC1	$ 1	$ 1	-	$ 1	$ 1	12/31/2012	
643528AB8	$ 3	$ 3	-	$ 3	$ 3	12/31/2012	
74957VAM1	$ 6	$ 6	-	$ 6	$ 7	12/31/2012	
759950FX1	$ 9	$ 9	-	$ 9	$ 7	12/31/2012	
92926WAB3	$ 2	$ 1	1	$ 1	$ 1	12/31/2012	
93362YAE2	$ -	$ -	-	$ -	$ -	12/31/2012	
93363DAE7	$ -	$ -	-	$ -	$ -	12/31/2012	
93363TAH5	$ 1	$ 1	-	$ 1	$ 1	12/31/2012	
			$ 2				**Total 12/31/2012**

NOTES TO FINANCIAL STATEMENTS

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI.

   The following table summarizes gross unrealized losses and the fair value of loan-backed and structured securities by the length of time the individual securities have been in a continuous unrealized loss position.

(in millions)		December 31 2013	December 31 2012
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (13)	$ (2)
	2. 12 months or longer	$ (9)	$ (34)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 1,756	$ 110
	2. 12 months or longer	$ 144	$ 335

5. At December 31, 2013, the aggregate amount of unrealized losses related to loan-backed and structured securities was $22 million. Of the $22 million of unrealized losses, $20 million were related to loan-backed and structured securities with an unrealized loss position less than 20% of amortized cost, the degree of which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Of the $20 million, $16 million were related to unrealized losses on investment grade loan-backed and structured securities. Investment grade is defined as a security having a rating from the NAIC of 1 or 2; a rating of Aaa, Aa, A or Baa from Moody's; a rating of AAA, AA, A or BBB from Standard & Poor's, Fitch, Dominion, Kroll or Realpoint; a rating of aaa, aa, a or bbb from A.M. Best; or a comparable internal rating if an externally provided rating is not available. Unrealized losses on investment grade securities are principally related to increasing risk-free interest rates or widening credit spreads since the time of initial purchase.

   The remaining $2 million of unrealized losses at December 31, 2013, were related to investment grade loan-backed and structured securities in unrealized loss positions greater than or equal to 20% of amortized cost. Unrealized losses on investment grade securities were evaluated based on factors such as discounted cash flows and the financial condition and near-term and long-term prospects of the issue or issuer and were determined to have adequate resources to fulfill contractual obligations.

   Loan-backed and structured securities in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns; (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread; and (3) for certain loan-backed and structured securities in an unrealized loss position, credit enhancements from reliable bond insurers, where applicable.

   At December 31, 2013, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis.

E. Repurchase Agreements and/or Securities Lending Transactions

1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligation to return the collateral within liabilities.

2. The Company did not pledge its assets as collateral in securities lending transactions in 2013 or 2012.

3. Collateral Received

   a. Aggregate Amount Collateral Received

      1. The Company did not enter into repurchase agreements in 2013 or 2012.

      2.

(in millions)		Fair Value 2013	Fair Value 2012
Securities lending			
(a)	Open	$ 287	$ 241
(b)	30 days or less	-	-
(c)	31-60 days	-	-
(d)	61-90 days	-	-
(e)	Greater than 90 days	-	-
(f)	Subtotal	$ 287	$ 241
(g)	Securities received	-	-
(h)	Total collateral received	$ 287	$ 241

      3. The Company did not enter into dollar repurchase agreements in 2013 or 2012.

   b.

(in millions)	December 31, 2013	December 31, 2012
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 288	$ 242

   c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Generally, collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large brokerage firms.

4. The Company does not use affiliated agents for its securities lending transactions.

NOTES TO FINANCIAL STATEMENTS

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The Company did not enter into repurchase agreements in 2013 or 2012.

2.

(in millions)	2013		2012	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 7	$ 7	$ 8	$ 8
(b) 30 days or less	281	281	234	234
(c) 31-60 days	-	-	-	-
(d) 61-90 days	-	-	-	-
(e) 91-120 days	-	-	-	-
(f) 121-180 days	-	-	-	-
(g) 181-365 days	-	-	-	-
(h) 1 to 2 years	-	-	-	-
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 288	$ 288	$ 242	$ 242
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 288	$ 288	$ 242	$ 242

3. The Company did not enter into dollar repurchase agreements in 2013 or 2012.

b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term securities that can easily be liquidated on demand to match the liability.

6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.

7. None of the securities lending transactions the Company has entered into extend beyond a year.

F. Real Estate

1. The Company made a decision to demolish a building on property located in South Barrington, IL during 2012. Impairment losses of $1 million and $11 million, including $2 million of demolition costs, were recognized and reported as net realized capital losses in the 2013 and 2012 Statements of Income, respectively related to this decision.

2. During 2013 and 2012, the Company entered into sale-leaseback transactions with unaffiliated third parties for Company occupied buildings in Dallas, TX and Wheeling, IL, respectively. The details of the sale-leaseback transactions are disclosed in Note 15, Part A3. None of the Company's real estate investments were held for sale at December 31, 2013 or 2012.

3. The Company did not experience changes to any plans of sale for real estate investments classified as held for sale at December 31, 2013. During 2012, the Company re-evaluated its decision to hold for sale the building in South Barrington, IL it chose to no longer occupy in 2011. The Company decided to demolish the building and recognize an impairment loss of $11 million in 2012 and continue to hold the land as an investment after being unable to find a suitable buyer.

4. The Company did not engage in retail land sales operations in 2013 or 2012.

5. The Company did not hold real estate with participating mortgage loan features in 2013 or 2012.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 1 to 12 years and 1 to 13 years at December 31, 2013 and 2012, respectively. These investments have a required holding period of 15 years.

2. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews at December 31, 2013 or 2012.

3. The Company's LIHTC property investments did not exceed 10% of total admitted assets at December 31, 2013 or 2012.

4. The Company did not recognize OTTI losses for its LIHTC property investments in 2013 or 2012.

5. In 2013 and 2012, the Company did not write-down or reclassify LIHTC property investments.

NOTES TO FINANCIAL STATEMENTS

H. Restricted Assets

1. Restricted assets (including pledged)

($ in millions)

Restricted Asset Category	Gross Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	287	-	-	-	287
c. Subject to repurchase agreements	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-
h. Letter stock or securities restricted as to sale	1,833	-	-	-	1,833
i. On deposit with states	82	-	-	-	82
j. On deposit with other regulatory bodies	-	-	-	-	-
k. Pledged as collateral not captured in other categories	8	-	-	-	8
l. Other restricted assets	1	-	-	-	1
m. Total restricted assets	$ 2,211	$ -	$ -	$ -	$ 2,211

(a) Subset of column 1
(b) Subset of column 3

Restricted Asset Category	Gross Restricted 6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross Restricted To Total Assets	10 Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	241	46	287	0.6 %	0.7 %
c. Subject to repurchase agreements	-	-	-	- %	- %
d. Subject to reverse repurchase agreements	-	-	-	- %	- %
e. Subject to dollar repurchase agreements	-	-	-	- %	- %
f. Subject to dollar reverse repurchase agreements	-	-	-	- %	- %
g. Placed under option contracts	-	-	-	- %	- %
h. Letter stock or securities restricted as to sale	1,433	400	1,833	4.2 %	4.2 %
i. On deposit with states	78	4	82	0.2 %	0.2 %
j. On deposit with other regulatory bodies	-	-	-	- %	- %
k. Pledged as collateral not captured in other categories	7	1	8	- %	- %
l. Other restricted assets	1	-	1	- %	- %
m. Total restricted assets	$ 1,760	$ 451	$ 2,211	5.0 %	5.1 %

2. Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

($ in millions)

Other Restricted Assets	Gross Restricted Current Year 1 Total General Account (G/A)	2 G/A Supporting Protected Cell Account Activity (a)	3 Total Protected Cell Account Restricted Assets	4 Protected Cell Account Assets Supporting G/A Activity (b)	5 Total (1 plus 3)
Collateral pledged for other-the-counter derivatives and futures contracts	$ 8	$ -	$ -	$ -	$ 8
Total	$ 8	$ -	$ -	$ -	$ 8

(a) Subset of column 1
(b) Subset of column 3

Other Restricted Assets	Gross Restricted 6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)	8 Total Current Year Admitted Restricted	Percentage 9 Gross Restricted To Total Assets	10 Admitted Restricted to Total Admitted Assets
Collateral pledged for other-the-counter derivatives and futures contracts	$ 7	$ 1	$ 8	- %	- %
Total	$ 7	$ 1	$ 8	- %	- %

NOTES TO FINANCIAL STATEMENTS

3. Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

($ in millions)

	Gross Restricted				
	Current Year				
	1	2	3	4	5
Collateral Agreements	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)
Puerto Rico bonds required to be held	$ 1	$ -	$ -	$ -	$ 1
Total	$ 1	$ -	$ -	$ -	$ 1

(a) Subset of column 1
(b) Subset of column 3

	Gross Restricted			Percentage	
	6	7	8	9	10
Collateral Agreements	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted To Total Assets	Admitted Restricted to Total Admitted Assets
Puerto Rico bonds required to be held	$ 1	$ -	$ 1	- %	- %
Total	$ 1	$ -	$ 1	- %	- %

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets at December 31, 2013 or 2012.

B. In 2013, during the normal ongoing portfolio monitoring process, the Company identified and recognized impairment write-downs of $1 million on its investments in two limited liability companies. Both investments were part of organizations experiencing financial difficulties and the Company believes it is unlikely their carrying values will be recovered. The Company did not recognize impairment write-downs on joint ventures or partnerships in 2013. The Company did not recognize impairment write-downs on joint ventures, partnerships or limited liability companies in 2012.

7. Investment Income

A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.

B. The total amount of due and accrued investment income nonadmitted at December 31, 2013 and 2012 was $4 thousand and $19 thousand, respectively.

8. Derivative Instruments

A.,
B. &
C. Derivative financial instruments utilized by the Company during 2013 and 2012 included interest rate swaption agreements, interest rate and credit default swap agreements, foreign currency forward contracts and futures contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in the fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the changes in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transaction.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Certain derivatives, including futures contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

The Company uses derivatives to manage risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, negative equity market valuations, increases in credit spreads and foreign currency fluctuations, and for asset replication. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instrument on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate), based upon designated market rates or rate indices and a notional amount. The Company uses interest rate swap agreements to manage the interest rate risks of existing investments and to reduce exposure to rising or falling interest rates. Portfolio duration management is a risk management strategy that is principally employed wherein interest rates swap agreements are utilized to change the duration of the portfolio in order to offset the economic effect that interest rates would otherwise have on the fair value of its bonds. Cash settlements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash.

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Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity, basket of entities or index. Buying credit protection requires a payment of a premium to a counterparty in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, reducing the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities, or baskets of entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market.

Credit default swap agreements used for buying protection and interest rate swap agreements receive non-hedge accounting treatment, and the change in the fair value of open swap agreements are reported as net unrealized capital gains and losses within unassigned surplus. Credit default swap agreements entered into as replication transactions are valued at amortized cost. Periodic settlements, which represent amounts receivable from/payable to the counterparties are based on the settlement terms within the agreement, and reported as a component of net investment income. Interest rate and credit default swap agreements are reported in Schedule DB, Part A. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are utilized to reduce currency risk exposure arising from investments in foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment.

Futures

The Company utilizes equity index and interest rate (Eurodollar) futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes equity index and Eurodollar futures contracts to reduce the duration of its bonds, manage equity risk in its equity portfolio and to reduce interest rate and equity risk associated with certain deferred compensation liability contracts. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and Eurodollar futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting or non-hedge accounting treatment, depending on the strategy.

Options

Interest rate swaption agreements give the holder the right, but not the obligation, to enter into an interest rate swap agreement at a future date. These agreements are used to maintain the interest rate characteristics of existing investments within specified ranges and to reduce exposure to rising or falling interest rates. Typically, a premium is paid to the counterparty at the inception of a contract. Premiums paid are reported as a derivative asset. The change in fair value of open interest rate swaption agreements is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to derivatives. If an interest rate swaption agreement terminates prior to its expiration date, or if it expires, gains or losses are reported in net realized capital gains or losses. Interest rate swaption agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

D. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2013 or 2012.

E. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualify for hedge accounting treatment in 2013 or 2012.

F. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

9. Income Taxes

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The Company did not record a valuation allowance at December 31, 2013 or 2012.

A. 1. The components of the net DTA (DTL) were as follows at December 31:

	12/31/2013			12/31/2012			Change		
(in millions)	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 1,436	$ 320	$ 1,756	$ 1,593	$ 416	$ 2,009	$ (157)	$ (96)	$ (253)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,436	$ 320	$ 1,756	$ 1,593	$ 416	$ 2,009	$ (157)	$ (96)	$ (253)
(d) DTAs nonadmitted	53	-	53	198	-	198	(145)	-	(145)
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,383	$ 320	$ 1,703	$ 1,395	$ 416	$ 1,811	$ (12)	$ (96)	$ (108)
(f) DTLs	332	197	529	186	272	458	146	(75)	71
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 1,051	$ 123	$ 1,174	$ 1,209	$ 144	$ 1,353	$ (158)	$ (21)	$ (179)

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2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows at December 31:

(in millions)	12/31/2013 (1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 560	$ 123	$ 683
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	491	-	491
1. Adjusted gross DTAs expected to be realized following the balance sheet date	491	-	491
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,370
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	332	197	529
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,383	$ 320	$ 1,703

	12/31/2012 (4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 123	$ 82	$ 205
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	1,086	62	1,148
1. Adjusted gross DTAs expected to be realized following the balance sheet date	1,086	62	1,148
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	2,231
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	186	272	458
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ 1,395	$ 416	$ 1,811

	Change (7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ 437	$ 41	$ 478
(b) Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)	(595)	(62)	(657)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(595)	(62)	(657)
2. Adjusted gross DTAs allowed per limitation threshold	XXX	XXX	139
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	146	(75)	71
(d) DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	$ (12)	$ (96)	$ (108)

3. The Company's risk-based capital level, used for purposes of paragraph 11b, was as follows at December 31:

(in millions)	2013	2012
(a) Ratio percentage used to determine recovery period and threshold limitation amount.	617.7 %	589.7 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation In 2(b)2 above.	$ 16,634	$ 15,315

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows at December 31:

	12/31/2013 (1) Ordinary	(2) Capital	12/31/2012 (3) Ordinary	(4) Capital	Change (5) (Col 1-3) Ordinary	(6) (Col 2-4) Capital
(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted gross DTAs amount from Note 9A1(c)	1,436	320	1,593	416	(157)	(96)
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-	-	-	2.1	-	(2.1)
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	1,383	320	1,395	416	(12)	(96)
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	-	-	-	3.4	-	(3.4)

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes ____ No X

B. The Company recognized all DTLs at December 31, 2013 and 2012.

C. Current income taxes incurred consist of the following major components:

(in millions)	(1) 12/31/2013	(2) 12/31/2012	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 661	$ 504	$ 157
(b) Foreign	-	-	-
(c) Subtotal	$ 661	$ 504	$ 157
(d) Federal income tax on net capital gains	139	79	60
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 800	$ 583	$ 217

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		(1) 12/31/2013	(2) 12/31/2012	(3) (Col 1-2) Change
2.	DTAs			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$ 237	$ 273	$ (36)
(2)	Unearned premium reserve	653	624	29
(3)	Policyholder reserves	-	-	-
(4)	Investments	23	44	(21)
(5)	Deferred acquisition costs	-	-	-
(6)	Policyholder dividends accrual	-	-	-
(7)	Fixed assets	-	-	-
(8)	Compensation and benefits accrual	228	239	(11)
(9)	Pension accrual	-	-	-
(10)	Receivables – nonadmitted	233	186	47
(11)	Net operating loss carry-forward	-	-	-
(12)	Tax credit carry-forward	-	165	(165)
(13)	Other (including items <5% of total ordinary tax assets)	62	62	-
	(99) Subtotal	$ 1,436	$ 1,593	$ (157)
(b)	Valuation allowance	$ -	$ -	$ -
(c)	Nonadmitted	$ 53	$ 198	$ (145)
(d)	Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,383	$ 1,395	$ (12)
(e)	Capital			
(1)	Investments	$ 293	$ 370	$ (77)
(2)	Net capital loss carry-forward	-	-	-
(3)	Real estate	9	9	-
(4)	Unrealized losses	18	37	(19)
(5)	Other (including items <5% of total capital tax assets)	-	-	-
	(99) Subtotal	$ 320	$ 416	$ (96)
(f)	Valuation allowance	$ -	$ -	$ -
(g)	Nonadmitted	$ -	$ -	$ -
(h)	Admitted capital DTAs (2e99 – 2f – 2g)	$ 320	$ 416	$ (96)
(i)	Admitted DTAs (2d + 2h)	$ 1,703	$ 1,811	$ (108)
3.	DTLs			
(a)	Ordinary			
(1)	Investments	$ 41	$ 55	$ (14)
(2)	Fixed assets	112	79	33
(3)	Deferred and uncollected premium	-	-	-
(4)	Policyholder reserves	-	-	-
(5)	Premium acquisition expense	9	9	-
(6)	Salvage & subrogation discounting	6	7	(1)
(7)	Other (including items <5% of total ordinary tax liabilities)	17	16	1
	(99) Subtotal	$ 185	$ 166	$ 19
(b)	Capital			
(1)	Investments	$ 8	$ 47	$ (39)
(2)	Real estate	-	-	-
(3)	Unrealized gains	336	245	91
(4)	Other (including items <5% of total capital tax liabilities)	-	-	-
	(99) Subtotal	$ 344	$ 292	$ 52
(c)	DTLs (3a99 + 3b99)	$ 529	$ 458	$ 71
4.	Net DTAs/DTLs (2i – 3c)	$ 1,174	$ 1,353	$ (179)

The change in net deferred income tax was comprised of the following at December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

(in millions)	2013	2012	Change
Total DTAs	$ 1,756	$ 2,009	$ (253)
Total DTLs	529	458	71
Net DTAs (DTLs)	$ 1,227	$ 1,551	(324)
Tax effect of additional minimum pension liability			-
Tax effect on incremental DTAs			-
Tax effect of unrealized gains (losses)			111
Tax effect of change in accounting principles			-
Change in net deferred income tax			(213)
Tax effect on incremental DTAs			-
Tax effect of nonadmitted assets			(47)
Surplus adjustments – including stock option forfeitures			19
Adjustment of prior year tax liability			2
Capital contribution of securities			-
Transfer of postretirement benefit plans			-
Change in net deferred income tax relating to the provision			$ (239)

(in millions)	2012	2011	Change
Total DTAs	$ 2,009	$ 2,142	$ (133)
Total DTLs	458	313	145
Net DTAs (DTLs)	$ 1,551	$ 1,829	(278)
Tax effect of additional minimum pension liability			-
Tax effect on incremental DTAs			383
Tax effect of unrealized gains (losses)			220
Tax effect of change in accounting principles			-
Change in net deferred income tax			325
Tax effect on incremental DTAs			(383)
Tax effect of nonadmitted assets			(7)
Surplus adjustments – including stock option forfeitures			8
Adjustment of prior year tax liability			-
Capital contribution of securities			-
Transfer of postretirement benefit plans			12
Change in net deferred income tax relating to the provision			$ (45)

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D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at December 31:

(in millions)	2013	Effective Tax Rate	2012	Effective Tax Rate
Provision computed at statutory rate	$ 1,143	35.0 %	$ 886	35.0 %
Tax-exempt interest deduction	(49)	(1.5)	(83)	(3.3)
Valuation allowance	-	-	(130)	(5.1)
Other	(55)	(1.7)	(45)	(1.8)
Change in net deferred income taxes	(239)	(7.3)	(45)	(1.8)
Total statutory income taxes	$ 800	24.5 %	$ 583	23.0 %

E. 1. At December 31, 2013, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. Income taxes incurred by the Company in 2013 and 2012 of $494 million and $189 million, respectively, will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") at December 31, 2013 or 2012.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2013 is consolidated with the entities listed below:

ALIC Reinsurance Company
Allstate Assignment Company
Allstate Assurance Company
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Property and Casualty Insurance Company
Allstate Settlement Corporation
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
Allstate Vehicle and Property Insurance Company
American Heritage Life Insurance Company
American Heritage Life Investment Corporation
American Heritage Service Company
Answer Financial, Inc.
Castle Key Indemnity Company
Castle Key Insurance Company
Charter National Life Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
E.R.J. Insurance Group, Inc.
Esurance Holdings, Inc.
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
Kennett Capital, Inc.
Lincoln Benefit Life Company
Lincoln Benefit Reinsurance Company
North Light Specialty Insurance Company
Northbrook Indemnity Company
Northbrook Services, Inc.
Northeast Agencies, Inc.
Pablo Creek Services, Inc.
Signature Agency, Inc.
Signature Motor Club, Inc.
Signature Motor Club of California, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
Sterling Collision Centers, Inc.
The Allstate Corporation

2. The Company joins the Corporation and its domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return results in an alternative minimum tax liability, the regular tax is allocated first as described above, and the excess of the alternative minimum tax over the regular tax is allocated to the members whose tax posture gave rise to the alternative minimum tax.

G. The Company had no liability for federal income tax loss contingencies as of December 31, 2013 and believes it is reasonably possible that the liability balance will not significantly increase in the next twelve months.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2013 and 2012 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with Allstate Insurance Holdings, LLC ("AIH")

The Company paid a total of $1.95 billion and $1.06 billion cash dividends to its parent, AIH, in 2013 and 2012, respectively. See Note 13, Part 4 for details. In addition, the Company declared an ordinary dividend of $450 million to AIH on January 14, 2014 which was paid in cash on January 31, 2014.

On February 23, 2012, the Company transferred all of its issued and outstanding stock of Allstate Fire and Casualty Insurance Company ("AFCIC"), Allstate Indemnity Company ("AI") and Allstate Property and Casualty Insurance Company ("APC") to AIH by means of a dividend. The dividend was recorded at the subsidiaries' underlying statutory-basis equity as of February 23, 2012 as follows:

(in millions)	
APC	$ 195
AI	141
AFCIC	114
	$ 450

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Transactions with the Corporation

There were two advances made to the Company of $500 million each by the Allstate Corporation under the Intercompany Liquidity Agreement to enhance investment returns. The first advance was made on March 22, 2013 at an interest rate of 0.32% and repaid April 30, 2013 with interest expense of $177 thousand. The second advance was made on April 30, 2013 at an interest rate of 0.31% and repaid on June 7, 2013 with interest expense of $161 thousand. At December 31, 2013 and 2012, the Company did not have outstanding intercompany loans with the Corporation.

Transactions with Allstate Life Insurance Company ("ALIC")

On December 30, 2013, the Company received $500 million in cash from its wholly-owned subsidiary, ALIC, which was accounted for as a return of capital.

On June 19, 2013, with IL DOI approval, ALIC repaid the Company $200 million of principal amount, which represented the remaining balance of the surplus note issued on November 17, 2008, plus $3 million of accrued interest. On April 1, 2013, ALIC also paid accrued interest of $7 million to the Company with IL DOI approval. On December 18, 2012, with IL DOI approval, ALIC repaid the Company $200 million of the principal amount of the same note, plus $3 million of accrued interest.

D. The Company reported the following as receivable from affiliates at December 31:

(in millions)	2013	2012
ALIC	$ 70	$ 69
American Heritage Life Insurance Company	26	14
Lincoln Benefit Life Company ("LBL")	17	30
Allstate Enterprises, LLC	14	6
Pablo Creek Services, Inc.	12	3
Allstate New Jersey Insurance Company ("ANJ")	10	-
First Colonial Insurance Company	9	7
Esurance Insurance Services, Inc.	9	3
Allstate Investments, LLC ("AILLC")	8	10
Allstate Financial Services, LLC ("AFS")	7	6
APC	7	3
Signature Motor Club, Inc.	5	1
E.R.J. Insurance Group, Inc.	4	4
AI	3	1
Allstate Life Insurance Company of New York ("ALNY")	2	2
Tech-Cor, LLC	1	2
Allstate Insurance Company of Canada	1	1
Charter National Life Insurance Company	1	1
Northeast Agencies, Inc.	1	-
Answer Financial Inc.	1	-
EPC	-	2
Northbrook Services, Inc.	-	1
Allstate Motor Club, Inc.	-	1
Encompass Indemnity Company	-	1
Total	$ 208	$ 168

The Company also reported the following as payable to affiliates at December 31:

(in millions)	2013	2012
Esurance Property and Casualty Insurance Company	$ 81	$ 41
Corporation	52	55
Esurance Insurance Company	25	11
Ivantage Select Agency, Inc.	2	1
ANJ	-	28
Castle Key Insurance Company	-	11
AFCIC	-	1
Total	$ 160	$ 148

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively, with two exceptions. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to profit sharing the Corporation grants to the Company's employees are settled annually.

E. The Company issued surety bonds to guarantee the performance of structured settlement arrangements assumed by Allstate Settlement Corporation ("ASC") (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY, subsidiaries of the Company. In addition, the Company and ALIC entered into the Capital Support Agreement ("ALIC Agreement"). The details of the guarantee and ALIC Agreement are disclosed in Note 14, Part A.

F. The Company, ALIC and the Corporation are parties to the Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") which allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes. The Liquidity Agreement does not establish a commitment to advance funds on the part of any party. The Company and ALIC each serve as a lender and borrower and the Corporation serves only as a lender, with a one-year term and with the maximum amount of advances made or received limited to $1 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to $1 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which the Company furnishes a variety of services. The Agreement provides for cost sharing and allocation of operating expenses among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company is a party to the Reimbursement Agreement with the Corporation under which the Corporation sponsors certain benefit and compensation plans.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

G. The Company is a wholly-owned subsidiary of AIH, a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.

NOTES TO FINANCIAL STATEMENTS

H. At both December 31, 2013 and 2012, the Company owned 37,471 common shares of the Corporation with a cost of $1 million. The entire amount of the investment was reported as a nonadmitted asset.

I. The Company did not have investments in SCA entities that exceeded 10% of the Company's December 31, 2013 or 2012 admitted assets.

J. The Company did not recognize impairments related to its SCA entity investments in 2013 or 2012.

K. The Company did not have investments in foreign insurance subsidiaries that were calculated by adjusting annuity GAAP account value reserves using the Commissioners Annuity Reserve Valuation Method and the related actuarial guidelines at December 31, 2013 or 2012.

L. At December 31, 2013, the Company utilized the look-through approach to determine the carrying value of its $224 million investment in Current Creek Investments, LLC ("Current Creek") and $85 million investment in AP Real Estate, LLC ("AP Real Estate"). Current Creek and AP Real Estate are holding companies whose financial statements are not audited. Current Creek and AP Real Estate have invested in five joint ventures and three direct real estate properties, respectively. Each joint venture and the combined real estate properties prepare audited financial statements in conformity with accounting principles generally accepted in the U.S. The Company has limited its investments in Current Creek and AP Real Estate to the value contained in the audited financial statements of its underlying assets as required by SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities*. All liabilities, commitments, contingencies, guarantees and obligations of Current Creek and AP Real Estate, which are required to be recorded as liabilities, commitments, contingencies, guarantees and obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of Current Creek and AP Real Estate.

The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies at December 31, 2012.

11. Debt

A. The Company did not have debt outstanding at December 31, 2013 or 2012.

B. The Company did not have funding agreements or borrowing arrangements with the Federal Home Loan Bank at December 31, 2013 or 2012.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(1) Change in benefit obligation

a. Pension Benefits

The Company was not a sponsor of defined benefit pension plans.

b. Postretirement Benefits

The Company provides certain health care subsidies for eligible claim employees hired before January 1, 2003 when they retire and their eligible dependents and certain life insurance benefits for eligible claim employees hired before January 1, 2003 when they retire. Qualified employees may become eligible for these benefits if they retire in accordance with the Company's established retirement policy and are continuously insured under the Company's group plans or other approved plans in accordance with the plans' participation requirements. The Company shares the cost of retiree medical benefits with non Medicare-eligible retirees based on years of service, with the Company's share being subject to a 5.0% limit on annual medical cost inflation after retirement. The Company provides a fixed company contribution (based on years of service and other factors) for Medicare-eligible retirees, which is not subject to adjustments for inflation. The Company has reserved the right to modify or terminate its benefit plans at any time and for any reason.

The Company calculates its benefit obligations based upon generally accepted actuarial methodologies using the accumulated postretirement benefit obligation ("APBO") for the postretirement plans. The postretirement obligations are determined using a December 31 measurement date. The benefit obligations represent the actuarial present value of all benefits attributed to employee service rendered as of the measurement date. The Company's postretirement benefit plans are not funded.

(in millions)	Overfunded 2013	Overfunded 2012	Underfunded 2013	Underfunded 2012
1. Benefit obligation at beginning of year	$ -	$ -	$ 265	$ 140
2. Service cost	-	-	5	12
3. Interest cost	-	-	10	7
4. Contribution by plan participants	-	-	19	20
5. Actuarial (gain) loss	-	-	(14)	8
6. Foreign currency exchange rate changes	-	-	-	-
7. Benefits paid	-	-	(27)	(27)
8. Plan amendments	-	-	-	-
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	-	-	(72)	-
10. Benefit obligation at end of year	$ -	$ -	$ 186	$ 160

The difference between the beginning of year postretirement benefit obligation at January 1, 2013 and the end of year postretirement benefit obligation at December 31, 2012 of $105 million was the result of adopting SSAP No. 92, *Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14* ("SSAP No. 92") effective January 1, 2013.

c. Postemployment & Compensated Absence Benefits

The Company was not a sponsor of defined benefit postemployment plans.

(2) Change in plan assets

The Company was not a sponsor of defined benefit pension plans or postemployment plans. The Company's other postretirement benefit plans were not funded.

NOTES TO FINANCIAL STATEMENTS

(3) Funded status

(in millions)	Pension Benefits 2013	Pension Benefits 2012	Postretirement Benefits 2013	Postretirement Benefits 2012
Overfunded:				
a. Assets (nonadmitted)				
1. Prepaid benefit costs	$ -	$ -	$ 26	$ -
2. Overfunded plan assets	-	-	-	-
3. Total assets (nonadmitted)	$ -	$ -	$ 26	$ -
Underfunded:				
b. Liabilities recognized				
1. Accrued benefit costs	$ -	$ -	$ 212	$ 260
2. Liability for pension benefits	-	-	-	-
3. Total liabilities recognized	$ -	$ -	$ 212	$ 260
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

(4) Components of net periodic benefit cost

(in millions)	Pension Benefits 2013	Pension Benefits 2012	Postretirement Benefits 2013	Postretirement Benefits 2012	Postemployment & Compensated Absence Benefits 2013	Postemployment & Compensated Absence Benefits 2012
a. Service cost	$ -	$ -	$ 5	$ 12	$ -	$ -
b. Interest cost	-	-	10	7	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(6)	(4)	-	-
f. Prior service cost or credit	-	-	13	(1)	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	(61)	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (39)	$ 14	$ -	$ -

(5) The change in items not yet recognized as a component of net periodic cost, which was recorded in unassigned funds (surplus)

(in millions)	Pension Benefits 2013	Pension Benefits 2012	Postretirement Benefits 2013	Postretirement Benefits 2012
a. Items not yet recognized as a component of net periodic cost - prior year	$ -	$ -	$ (100)	$ (113)
b. Net transition asset of obligation recognized	-	-	-	-
c. Net prior service cost or credit arising during the period	-	-	95	-
d. Net prior service cost or credit recognized	-	-	(13)	1
e. Net gain and loss arising during the period	-	-	(14)	8
f. Net gain and loss recognized	-	-	6	4
g. Items not yet recognized as a component of net periodic cost - current	$ -	$ -	$ (26)	$ (100)

(6) Amounts in unassigned funds (surplus) expected to be recognized in 2014 as components of net periodic benefit cost

(in millions)	Pension Benefits 2013	Pension Benefits 2012	Postretirement Benefits 2013	Postretirement Benefits 2012
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	$ -	$ -	$ 13	$ 13
c. Net recognized gains and losses	$ -	$ -	$ (8)	$ (6)

(7) Amounts in unassigned funds (surplus) that had not been recognized as components of net periodic benefit cost

(in millions)	Pension Benefits 2013	Pension Benefits 2012	Postretirement Benefits 2013	Postretirement Benefits 2012
a. Net transition asset or obligation	$ -	$ -	$ -	$ -
b. Net prior service cost or credit	$ -	$ -	$ 63	$ (20)
c. Net recognized gains and losses	$ -	$ -	$ (89)	$ (80)

(8) Weighted-average assumptions used to determine net periodic benefit cost as of December 31

	2013	2012
a. Weighted-average discount rate	3.47 %	5.25 %
b. Expected long-term rate of return on plan assets	- %	- %
c. Rate of compensation increase	- %	- %

Weighted-average assumptions used to determine projected benefit obligations as of December 31

	2013	2012
d. Weighted-average discount rate	4.94 %	4.25 %
e. Rate of compensation increase	- %	- %

(9) The Company was not a sponsor of defined benefit pension plans.

(10) The weighted average health care trend rate used in measuring the APBO was 7.00% for 2014, gradually declining to 4.50% in 2024, and remaining level thereafter.

NOTES TO FINANCIAL STATEMENTS

(11) Assumed health care cost trend rates have a significant effect on the amounts reported for the postretirement health care plans. A one percentage-point change in assumed health care cost trend rates would have the following effects:

(in thousands)		1 Percentage Point Increase		1 Percentage Point Decrease
a.	Effect on total of service and interest cost components	$ 754	$	751
b.	Effect on postretirement benefit obligation	$ 6,579	$	6,742

(12) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

(in millions)	Years		Amount
a.	2014	$	10
b.	2015	$	11
c.	2016	$	11
d.	2017	$	12
e.	2018	$	13
f.	2019 though 2023	$	82

(13) The Company was not a sponsor of defined benefit pension plans. The Company contributed $8 million and $7 million to the other postretirement benefit plans in 2013 and 2012, respectively. Contributions by participants were $19 million and $20 million in 2013 and 2012, respectively.

(14) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(15) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(16) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(17) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(18) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(19) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(20) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

(21) The Company was not a sponsor of defined benefit pension plans. The Company adopted SSAP No. 92 effective January 1, 2013, and elected to immediately recognize the entire transition surplus impact.

B. The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

C. The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

D. The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.

E. Defined Contribution Plans

The Company was not a sponsor of defined contribution pension or other postretirement benefit plans.

F. Multiemployer Plans

The Company did not participate in multiemployer defined benefit pension or other postretirement plans.

G. Consolidated/Holding Company Plans

The Corporation provides various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated an appropriate share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $153 million and $130 million in 2013 and 2012, respectively.

H. Postemployment Benefits and Compensated Absences

The Company was not a sponsor of defined benefit postemployment plans.

I. Impact of Medicare Modernization Act on Postretirement Benefits

The Medicare Modernization Act did not impact the Company's other postretirement benefit plans.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

1. The Company had 42,000 common shares authorized, issued and outstanding at December 31, 2013 and 2012. All shares had a par value of $100 per share.

2. The Company did not have preferred stock outstanding at December 31, 2013 or 2012.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. At December 31, 2013, the maximum ordinary dividend that can be declared and paid in 2014 by the Company is limited to $2.47 billion.

NOTES TO FINANCIAL STATEMENTS

4. The following ordinary cash dividends were paid to AIH:

(in millions)

Date of Payment	2013	2012
January 31	$ 450	$ 450
February 25	450	-
April 23	235	-
May 10	200	-
July 18	215	213
September 26	-	200
September 27	200	-
December 18	200	200
Total	$ 1,950	$ 1,063

5. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

6. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.

7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.

8. The Company did not hold stock for special purposes at December 31, 2013 or 2012.

9. The special surplus funds balance was $59 million and $16 million at December 31, 2013 and 2012, respectively. The Company reported a gain on the sale from retroactive reinsurance account of $15 million and $14 million at December 31, 2013 and 2012, respectively. The sale involved its United States-based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation ("SCOR") in September 1996. The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company also reported a deferred gain on $44 million and $2 million at December 31, 2013 and 2012, respectively, related to the sale and leaseback of a building in August 2012.

10. Cumulative unrealized gains and losses increased unassigned funds by $1.07 billion and $127 million at December 31, 2013 and 2012, respectively.

11. The Company did not have surplus notes or similar obligations outstanding at December 31, 2013 or 2012.

12. The Company did not have restatements due to quasi-reorganizations in 2013 or 2012.

13. The Company was not quasi-reorganized.

14. Contingencies

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.48 billion and $1.17 billion at December 31, 2013 and 2012, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

   The Company has made no contingent commitments or guarantees related to its investments in joint ventures, limited liability companies or LIHTC property investments.

NOTES TO FINANCIAL STATEMENTS

2. The Company was a party to the following guarantee agreements at December 31, 2013:

(in millions)

1 Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	2 Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under (SSAP No. 5R).	3 Ultimate financial statement impact if action under guarantee required.	4 Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	5 Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
With third parties				
Credit guarantee related to certain bonds in which the Company is obligated to exchange credit risk or forfeit principal due, depending on nature or occurrence of credit events for referenced entities.	$ -	Bonds	$ 1	Obligation associated with bonds expires on or before July 26, 2016.
The Company provides residual value guarantees on Company leased automobiles. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one to three years.	$ 3	Expenses	$ 40	Historically, there have not been any material payments pursuant to these guarantees.
The Company has certain limited rights and obligations under a capital support agreement ("Runoff Support Agreement") with PMI Mortgage Insurance Company ("PMI"), the primary operating subsidiary of PMI Group, related to the Company's disposition of PMI in prior years. Under the Runoff Support Agreement, the Company would be required to pay claims on PMI policies written prior to October 28, 1994, if PMI fails certain financial covenants and fails to pay such claims. The agreement only covers these policies and not any policies issued on or after that date. In the event any amounts are so paid, the Company would receive a commensurate amount of preferred stock or subordinated debt of PMI Group or PMI. The Runoff Support Agreement also restricts PMI's ability to write new business and pay dividends under certain circumstances.	$ -	Paid losses	See [2] below	On October 20, 2011, the Director of the Arizona Department of Insurance took control of the PMI insurance companies; effective October 24, 2011, the Director instituted a partial claim payment plan: claim payments will be made at 50%, with the remaining amount deferred as a policyholder claim. The effect of these developments to the Company is uncertain. The Company has not received any notices or requests for payments under this agreement. Management does not believe these developments will have a material effect on the net income, cash flows or financial position of the Company.
With affiliates				
The Company and ALIC entered into the ALIC Agreement effective December 14, 2007. Under the ALIC Agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level risk-based capital ratio of at least 150%.	See [1] below	Investment in common stock of ALIC	$ 1,000	Since the inception of the ALIC Agreement, no capital has been provided by the Company.
The Company and AFS entered into a Capital Support Agreement ("AFS Agreement") effective December 31, 2003. Under the AFS Agreement, the Company agrees to provide capital contributions as necessary to enable AFS to maintain net capital of at least $10 million at all times.	See [1] below	Investment in common stock of AFS	$ Unlimited	At December 31, 2013, AFS had capital of $22 million. The Company's last payment pursuant to the AFS Agreement was $13 million in 2004.
Total	$ 3		$ 1,041	

[1] Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets*.

[2] The maximum amount of future payments is the amount of claim payments on PMI policies written prior to October 28, 1994 that PMI fails to pay. The Company does not have access to information to develop an estimate at this time.

The agreements above did not contain recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

NOTES TO FINANCIAL STATEMENTS

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

3.

(in millions)	December 31 2013	December 31 2012
a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 1,041	$ 1,047
b. Current liability recognized in F/S:		
1. Noncontingent liabilities	$ -	$ -
2. Contingent liabilities	$ 3	$ 3
c. Ultimate financial statement impact if action under the guarantee is required.		
1. Investments in SCA	$ 1,000	$ 1,000
2. Joint venture	-	-
3. Dividends to stockholders (capital contribution)	-	-
4. Expense	40	46
5. Other	1	1
6. Total (should equal (3)a)	$ 1,041	$ 1,047

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. At both December 31, 2013 and 2012, the Company had accrued $9 million for future guaranty fund assessments. There were no accruals for premium tax offsets related to future guaranty fund assessments at December 31, 2013 or 2012. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

State facilities

The Company is also subject to assessments from the Louisiana Citizens Property Insurance Corporation ("LA Citizens"). LA Citizens can levy a regular assessment on participating companies for a deficit in any calendar year up to a maximum of the greater of 10.0% of the calendar year deficit or 10.0% of Louisiana direct property premiums industry-wide for the prior calendar year. If a deficit remains after the regular assessment, LA Citizens can also levy emergency assessments in the current and subsequent years. Companies are required to collect the emergency assessments directly from residential property policyholders and remit them to LA Citizens as collected.

Facilities such as LA Citizens are generally designed so that the ultimate cost is borne by policyholders; however, the exposure to assessments from these facilities and the availability of recoupments or premium rate increases may not offset each other in the Company's financial statements. Moreover, even if they do offset each other, they may not offset each other in financial statements in the same fiscal period due to the ultimate timing of the assessments and recoupments or premium rate increases, as well as the possibility of policies not being renewed in subsequent years.

Reconciliations of assets recognized from paid and accrued premium tax offsets and policy surcharges were as follows:

(in millions)	2013	2012
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 2	$ 2
b. Decreases during the year:		
Payments made	8	8
c. Increases during the year:		
Policy surcharges charged off	8	8
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges at current year-end	$ 2	$ 2

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2013, but prior to the issuance of the Company's Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming From Lawsuits

The Company did not incur losses related to extra contractual obligation lawsuits in 2013 or 2012.

E. Product Warranties

The Company did not have warranties on its products at December 31, 2013 or 2012.

F. All Other Contingencies

Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. Premiums and considerations older than 90 days are nonadmitted. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $20 million and $18 million at December 31, 2013 and 2012, respectively.

NOTES TO FINANCIAL STATEMENTS

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

As of September 30, 2013, the CEA's capital balance was approximately $4.43 billion. Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $3.12 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. The authority of the CEA to assess participating insurers extends through December 1, 2018. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.66 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second additional assessment, currently estimated not to exceed $385 million, if aggregate CEA earthquake losses exceed $9.90 billion and the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $9.90 billion as of September 30, 2013 and if an event were to result in claims greater than its capacity, affected policyholders would be paid a prorated portion of their covered losses.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2012, the Company's share of the CEA was 14.8%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $303 million during 2014. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

New Jersey Unsatisfied Claim and Judgment Fund

The New Jersey Unsatisfied Claim and Judgment Fund ("NJUCJF") provides compensation to qualified claimants for bodily injury or death caused by private passenger automobiles operated by uninsured or "hit and run" drivers. The fund also provides reimbursement to insurers for the medical benefits portion of personal injury protection coverage paid in excess of $75,000 with no limits for policies issued or renewed prior to January 1, 1991 and in excess of $75,000 and capped at $250,000 for policies issued or renewed from January 1, 1991 to December 31, 2004. NJUCJF expenses are assessed on companies writing motor vehicle liability insurance in New Jersey annually based on their private passenger and commercial automobile written premiums. The NJUCJF was merged into the New Jersey Property Liability Guaranty Association who collects the assessments. Assessments to the Company totaled $9 million in 2013.

North Carolina Reinsurance Facility

The North Carolina Reinsurance Facility ("NCRF") provides automobile liability insurance to drivers that insurers are not otherwise willing to insure. All insurers licensed to write and engaged in writing automobile insurance in North Carolina are members of the NCRF. Premium, losses and expenses ceded to the NCRF are shared by the member companies in proportion to their respective North Carolina automobile liability writings. Member companies are assessed based on their participation ratios when necessary to offset NCRF operating losses. As of December 31, 2013, the NCRF reported a surplus of $53 million in members' equity to cover future losses.

North Carolina Joint Underwriters Association

The North Carolina Joint Underwriters Association ("NCJUA") was created to provide property insurance to those unable to buy coverage in the standard insurance market. All licensed property insurers in the state assume plan results based on a market share participation ratio. Assessments are made when plan deficits occur. As of December 31, 2013, the Company has a $2 million receivable from the NCJUA reflecting a plan surplus from all open years.

North Carolina Insurance Underwriting Association

The North Carolina Insurance Underwriting Association ("NCIUA") provides windstorm and hail coverage as well as homeowners policies for properties located in the state's beach and coastal areas. All licensed residential and commercial property insurers in the state participate based on a market share participation ratio which varies by coverage. Insurers are assessed for plan deficits. The plan currently has a surplus. Legislation in 2009 capped insurers' assessments for losses incurred in any year at $1 billion. Subsequent to an industry assessment of $1 billion, if the plan continues to require funding, it may authorize insurers to assess a 10% surcharge on each property insurance policy statewide to be remitted to the plan.

Shared markets

The Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations in various states that provide insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. Underwriting results related to these arrangements, which tend to be adverse, have been immaterial to the Statement of Income. Because of the Company's participation, it may be exposed to losses that surpass the capitalization of these facilities and/or assessments from these facilities.

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

As of December 31, 2013, the Company estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the following disclosed matters where such an estimate is possible is zero to $810 million pre-tax. This disclosure is not an indication of expected loss, if any. Under accounting guidance, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions, and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

Due to the complexity and scope of the matters disclosed in the "Claims related proceedings" and "Other proceedings" subsections below and the many uncertainties that exist, the ultimate outcome of these matters cannot be predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently accrued, if any, and may be material to the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below, as they are resolved over time, is not likely to have a material effect on the financial position of the Company.

NOTES TO FINANCIAL STATEMENTS

Claims related proceedings

The Company is vigorously defending a class action lawsuit in Montana state court challenging aspects of its claim handling practices in Montana. The plaintiff alleges that the Company adjusts claims made by individuals who do not have attorneys in a manner that unfairly resulted in lower payments compared to claimants who were represented by attorneys. In January 2012, the court certified a class of Montana claimants who were not represented by attorneys with respect to the resolution of auto accident claims. The court certified the class to cover an indefinite period that commences in the mid-1990's. The certified claims include claims for declaratory judgment, injunctive relief and punitive damages in an unspecified amount. Injunctive relief may include a claim process by which unrepresented claimants could request that their claims be readjusted. No compensatory damages are sought on behalf of the class. The company appealed the order certifying the class. In August 2013, the Montana Supreme Court affirmed in part, and reversed in part, the lower court's order granting plaintiff's motion for class certification and remanded the case for trial. The Company petitioned for rehearing of the Montana Supreme Court's decision, which the Court denied. On January 30, 2014, the Company timely filed a petition for a writ of certiorari with the U.S. Supreme Court seeking review of the Montana Supreme Court's decision. To date no discovery has occurred related to the potential value of the class members' claims. The Company has asserted various defenses with respect to the plaintiff's claims, which have not been finally resolved. In the Company's judgment a loss is not probable.

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. Although these cases have been pending for many years, they currently are in the early stages of litigation because of appellate court proceedings and threshold procedural issues.

These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws ("EEOC I") and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act, breach of contract and ERISA violations ("Romero I"). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release was voidable at the option of the release signer. The court also ordered that an agent who voided the release must return to Allstate "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court reversed its prior ruling that the release was voidable and granted the Company's motions for summary judgment, ruling that the asserted claims were barred by the release signed by most plaintiffs. Plaintiffs filed a notice of appeal with the U.S. Court of Appeals for the Third Circuit ("Third Circuit"). In July 2009, the Third Circuit vacated the trial court's entry of summary judgment in the Company's favor and remanded the cases to the trial court for additional discovery, including additional discovery related to the validity of the release and waiver. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then all of the claims in Romero I and EEOC I are barred. Thus, if the waiver and release is upheld, then only the claims in Romero I asserted by the small group of employee agents who did not sign the release and waiver would remain for adjudication. In January 2010, following the remand, the cases were assigned to a new judge for further proceedings in the trial court. Plaintiffs filed their Second Amended Complaint on July 28, 2010. Plaintiffs seek broad but unspecified "make whole relief," including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, attorneys' fees and costs, and equitable relief, including reinstatement to employee agent status with all attendant benefits for up to approximately 6,500 former employee agents. Despite the length of time that these matters have been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged back pay or the alleged liquidated, compensatory or punitive damages, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the approximately 6,500 putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. Discovery limited to the validity of the waiver and release is closed. The parties filed cross motions for summary judgment with respect to the validity and release on April 8, 2013, and are awaiting the Court's determination. At present, no class is certified.

A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue ("Romero II"). These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. Romero II was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted the Company's motion to dismiss the case. Plaintiffs filed a notice of appeal with the Third Circuit. In July 2009, the Third Circuit vacated the district court's dismissal of the case and remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then one of plaintiffs' three claims asserted in Romero II is barred. The Third Circuit directed the district court to consider on remand whether the other two claims asserted in Romero II are barred by the release and waiver. In January 2010, following the remand, the case was assigned to a new judge (the same judge for the Romero I and EEOC I cases) for further proceedings in the trial court. On April 23, 2010, plaintiffs filed their First Amended Complaint. Plaintiffs seek broad but unspecified "make whole" or other equitable relief, including losses of income and benefits as a result of their decision to retire from the Company between November 1, 1999 and December 31, 2000. They also seek repeal of the challenged amendments to the Agents Pension Plan with all attendant benefits revised and recalculated for thousands of former employee agents, and attorney's fees and costs. Despite the length of time that this matter has been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged losses, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. As in Romero I and EEOC I, discovery limited to issues relating to the validity of the waiver and release is closed. The parties filed cross motions for summary judgment with respect to the validity of the waiver and release on April 8, 2013, and are awaiting the Court's determination. At present, class certification has not been decided.

In these agency program reorganization matters, the threshold issue of the validity and scope of the waiver and release is yet to be decided and, if decided in favor of the Company, would preclude any damages being awarded in Romero I and EEOC I and may also preclude damages from being awarded in Romero II. In the Company's judgment a loss is not probable. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

15. Leases

A. Lessee Operating Lease

1. The Company leases certain office facilities and computer equipment under various noncancelable operating lease agreements that expire through 2025. Total rent expense, net of sublease rental income, was $173 million and $215 million in 2013 and 2012, respectively, before allocation to affiliates. Sublease rental income was $1 million in both 2013 and 2012.

The Company closed certain leased office facilities, which resulted in the early termination or non-use of leased property benefits. Under these lease agreements, the Company recognized a liability of $3 million at December 31, 2013 and 2012.

NOTES TO FINANCIAL STATEMENTS

2. a. At December 31, 2013, the minimum aggregate rental commitments under noncancelable operating leases with an initial or remaining term of more than one year were as follows:

(in millions)

	Year Ending December 31	Operating Leases
1.	2014	$ 136
2.	2015	$ 105
3.	2016	$ 79
4.	2017	$ 41
5.	2018	$ 28
6.	Total*	$ 468

*Includes $79 million required after December 31, 2018

b. At December 31, 2013, the total of minimum aggregate rental commitments to be received under noncancelable subleases with an initial or remaining term of more than one year was $2 million.

3. In 2013, the Company entered into a sale-leaseback transaction to dispose of three buildings in Irving, Texas, and leaseback 100% of the buildings over a period of twelve years. The transaction resulted in a pre-tax gain of $45 million which was deferred. The deferred gain of $45 million will be recognized in special surplus funds and amortized to unassigned funds over the twelve year leaseback period. The Company has limited involvement other than being a tenant and the lease is accounted for as an operating lease.

In 2012, the Company entered into a sale-leaseback transaction to dispose of a building in Wheeling, Illinois, and leaseback 82.9% of the building over a period of ten years. The transaction resulted in a pre-tax gain of $4 million of which $2 million was recognized in 2012 and $2 million was deferred. The deferred gain of $2 million will be recognized in special surplus funds and amortized to unassigned funds over the ten year leaseback period. The Company has limited involvement other than being a tenant and the lease is accounted for as an operating lease.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2013 or 2012.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance sheet risk at December 31:

(in millions)

	Assets		Liabilities	
	2013	2012	2013	2012
a. Swaps	$ 121	$ 468	$ 211	$ 400
b. Futures	-	-	-	-
c. Options	-	-	-	-
d. Total	$ 121	$ 468	$ 211	$ 400

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are not representative of the potential for gain or loss on these agreements.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2013 and 2012 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

3. The Company did not have credit exposure related to its outstanding swap contracts at December 31, 2013. The Company's credit exposure related to its outstanding swap contracts was $3 million at December 31, 2012.

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, margin deposits are required as well as daily cash settlements of margin accounts. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. At December 31, 2013 and 2012, the Company pledged $8 million and $6 million, respectively, of cash and securities in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. At December 31, 2013, the Company pledged $1 million of securities to counterparties. Counterparties did not pledge any collateral to the Company at December 31, 2013. At December 31, 2012, counterparties pledged $1 million of cash to the Company, and the Company pledged $2 million of securities to counterparties.

Off-balance sheet financial instruments

1. The contractual amounts of off-balance sheet financial instruments at December 31 were as follows:

(in millions)	2013	2012
Commitments to invest in limited partnership interests	$ 1,476	$ 1,122
Private placement commitments	$ 38	$ 48

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company enters into both of these types of agreements in the normal course of business.

3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance sheet financial instruments with credit risk.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. The Company did not report transfers of premium receivables as sales in 2013 or 2012.

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large brokerage firms. At December 31, 2013 and 2012, U.S. Treasury and corporate bonds with fair values of $280 million and $232 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. For more information about securities lending collateral please see Note 5, Part E.

2. The Company did not enter into agreements to service assets or liabilities.

3. The Company did not service assets and liabilities that were subsequently measured at fair value.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing.

5. The Company did not transfer financial assets accounted for as secured borrowings.

6. The Company did not transfer receivables with recourse.

7. The Company did not enter into repurchase, reverse repurchase, dollar repurchase or dollar reverse repurchase agreements

C. 1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance its yield on the investment portfolio.

2. The details, by NAIC designation 3 or below, and any unrated securities sold during the years ended December 31, 2013 and 2012, and reacquired within 30 days of the sale date were:

($ in millions)

	2013				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	2	$ 4	$ 4	$ -
Bonds	4	-	$ -	$ -	$ -
Unaffiliated common stocks	Unrated	238	$ 116	$ 148	$ 32

	2012				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	6	$ 11	$ 10	$ -
Bonds	4	1	$ 2	$ 2	$ -

Unaffiliated common stocks were not evaluated for wash sale transactions in 2012.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

The Company did not act as an administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

There were no direct premiums written/produced by managing general agents/third party administrators in 2013 or 2012.

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100, *Fair Value Measurements* ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3. The first is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources. The second situation is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

NOTES TO FINANCIAL STATEMENTS

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value at December 31:

(in millions)	2013			
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 525	$ 257	$ 782
U.S. special revenue and special assessment obligations	-	-	64	64
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
Total bonds	-	525	324	849
Perpetual preferred stocks				
Industrial and miscellaneous	-	32	-	32
Unaffiliated common stocks				
Industrial and miscellaneous	2,490	1	11	2,502
Mutual funds	713	592	-	1,305
Total unaffiliated common stocks	3,203	593	11	3,807
Derivative assets				
Credit contracts	-	-	-	-
Foreign currency contracts	-	-	-	-
Total derivative assets	-	-	-	-
Total assets at fair value	$ 3,203	$ 1,150	$ 335	$ 4,688
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (4)	$ -	$ (4)
Total liabilities at fair value	$ -	$ (4)	$ -	$ (4)

	2012			
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 204	$ 93	$ 297
U.S. special revenue and special assessment obligations	-	9	119	128
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	4	4
Total bonds	-	213	216	429
Perpetual preferred stocks				
Industrial and miscellaneous	-	29	-	29
Unaffiliated common stocks				
Industrial and miscellaneous	1,856	-	13	1,869
Mutual funds	402	808	-	1,210
Total unaffiliated common stocks	2,258	808	13	3,079
Derivative assets				
Credit contracts	-	2	-	2
Foreign currency contracts	-	1	-	1
Total derivative assets	-	3	-	3
Total assets at fair value	$ 2,258	$ 1,053	$ 229	$ 3,540
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (2)	$ -	$ (2)
Total liabilities at fair value	$ -	$ (2)	$ -	$ (2)

Transfers from Level 1 to Level 2, during 2013 and 2012 included unaffiliated common stocks where the fair value was based on quoted prices for identical or similar assets in markets that are no longer active.

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value:

(in millions) Description	Beginning balance at 01/01/2013	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 93	$ 175	$ (50)	$ 1	$ (3)
Hybrid securities	-	-	-	-	-
U.S. special revenue and special assessment obligations	119	76	(24)	(4)	3
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	4	8	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	13	-	-	1	(3)
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 229	$ 259	$ (74)	$ (2)	$ (3)

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 12/31/2013
Bonds					
Industrial and miscellaneous	$ 366	$ -	$ (207)	$ (118)	$ 257
Hybrid securities	1	-	(1)	-	-
U.S. special revenue and special assessment obligations	1	-	(105)	(2)	64
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	(9)	-	3
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	1	-	(1)	-	11
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 369	$ -	$ (323)	$ (120)	$ 335

(in millions)

Description	Beginning balance at 01/01/2012	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 93	$ 12	$ (45)	$ 1	$ 1
Hybrid securities	-	-	-	-	-
U.S. special revenue and special assessment obligations	224	72	(74)	(26)	19
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	19	-	(7)	(3)	3
Redeemable preferred stocks					
Industrial and miscellaneous	-	2	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	28	-	(3)	(7)	5
Derivatives, net	-	-	-	(13)	13
Total assets and liabilities	$ 364	$ 86	$ (129)	$ (48)	$ 41

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance at 12/31/2012
Bonds					
Industrial and miscellaneous	$ 133	$ -	$ (55)	$ (47)	$ 93
Hybrid securities	-	-	-	-	-
U.S. special revenue and special assessment obligations	5	-	(100)	(1)	119
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	(8)	-	4
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	(2)	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	4	-	(14)	-	13
Derivatives, net	-	-	-	-	-
Total assets and liabilities	$ 142	$ -	$ (179)	$ (48)	$ 229

Transfers into Level 3 during 2013 and 2012 included securities where assets were measured at lower of cost or market and reported at fair value in 2013 and 2012, and at cost in 2012 and 2011. In addition, transfers into Level 3 during 2012 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value.

Transfers out of Level 3 during 2013 and 2012 included situations where assets were measured at lower of cost or market and reported at cost in 2013 and 2012 and fair value in 2012 and 2011. Transfers out of Level 3 during 2013 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value. In addition, transfers out of Level 3 during 2012 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, whose inputs have not been corroborated to be market observable, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

NOTES TO FINANCIAL STATEMENTS

Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds

Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, residential and commercial mortgage-backed securities and asset-backed securities. The primary inputs to the valuation for corporate bonds, including those that are privately placed include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for commercial mortgage-backed securities include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. The primary inputs to the valuation for residential mortgage-backed securities and asset-backed securities include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain asset-backed securities are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

U.S. special revenue and special assessment obligations bonds consist of municipal bonds. The primary inputs to the valuation for municipal bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

Unaffiliated common and preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates, and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Level 3 measurements

Bonds

Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, municipal bonds, commercial mortgage-backed securities and asset-backed securities. Corporate bonds, including those that are privately placed are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Municipal bonds consist of auction rate securities primarily backed by student loans that have become illiquid due to failures in the auction market. They are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses significant non-market observable inputs, including the anticipated date liquidity will return to the market. Also included are municipal bonds that are not rated by third party credit rating agencies but are rated by the NAIC. The primary inputs to the valuation of these municipal bonds include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Commercial mortgage-backed securities and asset-backed securities are valued based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

U.S. special revenue and special assessment obligations bonds consist of municipal bonds that are not rated by third party credit rating agencies but are rated by the NAIC and auction rate securities. The significant valuation techniques for these securities are explained above in the Level 3 industrial and miscellaneous bond paragraph.

U.S. political subdivisions of states territories and possessions bonds also consist of municipal bonds that are not rated by third party credit rating agencies but are rated by the NAIC and auction rate securities. The significant valuation techniques for these securities are explained above in the Level 3 industrial and miscellaneous bond paragraph.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the admitted, statement value and fair value estimates of financial instruments at December 31:

Financial assets

(in millions)	2013					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 24,991	$ 24,471	$ 346	$ 23,133	$ 1,512	$ -
Preferred stocks	$ 67	$ 61	$ -	$ 67	$ -	$ -
Unaffiliated common stocks	$ 3,806	$ 3,806	$ 3,203	$ 592	$ 11	$ -
Mortgage loans on real estate	$ 449	$ 430	$ -	$ -	$ 449	$ -
Cash equivalents	$ 685	$ 685	$ 181	$ 504	$ -	$ -
Short-term investments	$ 81	$ 81	$ 31	$ 35	$ 15	$ -
Derivatives	$ 2	$ 1	$ 1	$ 1	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 349	$ 332	$ -	$ -	$ 349	$ -
Affiliated surplus notes	$ 175	$ 169	$ -	$ -	$ 175	$ -
Collateral loans	$ 7	$ 7	$ -	$ -	$ 7	$ -
Securities lending reinvested collateral	$ 13	$ 13	$ -	$ 13	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

	2012					
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 24,492	$ 23,312	$ 612	$ 22,732	$ 1,148	$ -
Preferred stocks	$ 66	$ 60	$ -	$ 66	$ -	$ -
Unaffiliated common stocks	$ 3,079	$ 3,079	$ 2,258	$ 808	$ 13	$ -
Mortgage loans on real estate	$ 520	$ 492	$ -	$ -	$ 520	$ -
Cash equivalents	$ 525	$ 525	$ 30	$ 495	$ -	$ -
Short-term investments	$ 14	$ 14	$ 14	$ -	$ -	$ -
Derivatives	$ 7	$ 3	$ 3	$ 4	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 396	$ 392	$ -	$ -	$ 396	$ -
Affiliated surplus notes	$ 375	$ 369	$ -	$ -	$ 375	$ -
Collateral loans	$ 21	$ 21	$ -	$ -	$ 21	$ -
Securities lending reinvested collateral	$ 12	$ 12	$ -	$ 12	$ -	$ -

The fair value of U.S. Treasury bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2, including loan-backed and structured securities, is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Non-publicly traded bonds in Level 2, including loan-backed and structured securities, are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of all other bonds, including loan-backed and structured securities in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments in Level 1 is based on quoted prices or net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents and short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads or amortized cost. The fair value of short-term investments in Level 3 is based on amortized cost which approximates fair value and is in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost which approximates fair value.

The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of the reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

(in millions)	December 31, 2013					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 287	$ 287	$ -	$ 287	$ -	$ -
Derivatives	$ 3	$ 4	$ -	$ 3	$ -	$ -
Derivative collateral	$ -	$ -	$ -	$ -	$ -	$ -

	December 31, 2012					
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Securities lending collateral	$ 241	$ 241	$ -	$ 241	$ -	$ -
Derivatives	$ 1	$ 5	$ -	$ 1	$ -	$ -
Derivative collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -

The fair value of the liabilities for collateral related to securities lending and derivatives in Level 2 is based on carrying value due to its short-term nature.

D. The Company was able to estimate the fair value of all its financial instruments in 2013 and 2012.

21. Other Items

A. Extraordinary Items

The Company did not have extraordinary items at December 31, 2013 or 2012.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings at December 31, 2013 or 2012.

NOTES TO FINANCIAL STATEMENTS

C. Other Disclosures and Unusual Items

On July 17, 2013, the Company's wholly-owned subsidiary, ALIC, entered into a definitive agreement with Resolution Life Holdings, Inc., and Resolution Life L.P., both unaffiliated entities, to sell all of the outstanding shares of LBL, a Nebraska domiciled insurance company, for $600 million subject to certain adjustments as of the closing date. Prior to closing of the sale, LBL business written through independent master brokerage agencies, totaling approximately $12 billion of total policy reserves, and ceded to ALIC will be commuted. An estimated $3 billion of LBL's total policy reserves will continue to be reinsured by ALIC. An after-tax gain to ALIC on this transaction is estimated to be $350 million to $400 million. The transaction is subject to regulatory approvals and other customary closing conditions. The Company expects the closing to occur in April 2014.

Included in the Annual Statement is a schedule of net losses and loss expenses unpaid, as reported in Schedule P - Part 1, columns 13 through 24, for accident years 2003, 2002, 2001, 2000, 1999, and 1998 and prior, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included $26 million and $28 million of reserves related to employee medical and dental plans at December 31, 2013 and 2012, respectively.

D. Business Interruption Insurance Recoveries

The Company did not procure business interruption insurance in 2013 or 2012.

E. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits at December 31, 2013 or 2012.

F. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. At December 31, 2013, the ABS RMBS portfolio had net unrealized gains of $3 million, comprised of $6 million in gross unrealized gains and $3 million in gross unrealized losses. At December 31, 2012, the ABS RMBS portfolio had net unrealized losses of $2 million, which were primarily comprised of gross unrealized losses.

   In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At December 31, 2013, the Alt-A portfolio had net unrealized gains of $29 million, which were primarily comprised of gross unrealized gains. At December 31, 2012, the Alt-A portfolio had net unrealized gains of $21 million, comprised of $24 million in gross unrealized gains and $3 million in gross unrealized losses.

   Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. The Company recorded OTTI losses related to asset impairments as follows for the years ended December 31:

(in millions)	2013	2012
ABS RMBS portfolio	$ 1	$ 6
Alt-A portfolio	1	3
Total OTTI	$ 2	$ 9

   OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the ABS RMBS or Alt-A portfolios in 2013 or 2012. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI losses, the unrealized losses should reverse over the remaining lives of the securities.

   The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

2. The Company did not have direct exposure to subprime mortgage loans.

3. The Company's direct exposure to other subprime investments is summarized as follows at December 31:

(in millions)	2013			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 102	$ 81	$ 84	$ 1
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 102	$ 81	$ 84	$ 1

NOTES TO FINANCIAL STATEMENTS

	2012			
	Actual Cost	Book/ Adjusted Carrying Value	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 109	$ 79	$ 77	$ 6
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 109	$ 79	$ 77	$ 6

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses at December 31:

(in millions)	2013	2012
Actual cost	$ 136	$ 174
Book/adjusted carrying value	$ 128	$ 147
Fair value	$ 157	$ 169
OTTI losses recognized	$ 1	$ 3

4. The Company did not sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

22. Events Subsequent

An evaluation of subsequent events was made through February 25, 2014 for the Annual Statement issued on February 27, 2014. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had the following unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus at December 31:

($ in millions) Reinsurer	NAIC Group Code	FEIN	2013	2012
Michigan Catastrophic Claim Association ("MCCA")	0000	AA-9991159	$ 2,362	$ 1,805
National Flood Insurance Program	0000	AA-9992201	$ 206	$ 513

The MCCA is a mandatory insurance coverage and reinsurance indemnification mechanism for personal injury protection losses that provides indemnification for losses over a retention level that increases every other MCCA fiscal year. The retention level is $530 thousand per claim and $500 thousand per claim for the fiscal years ending June 30, 2014 and 2013, respectively. The MCCA operates similar to a reinsurance program and is funded by participating companies through a per vehicle annual assessment. This assessment is included in the premiums charged to the Company's customers and when collected, the Company remits the assessment to the MCCA. The MCCA is required to assess an amount each year sufficient to cover lifetime claims of all persons catastrophically injured in that year, its operating expenses, and adjustments for the amount for excesses or deficiencies in prior assessments. The MCCA prepares statutory-basis financial statements in conformity with accounting practices prescribed or permitted by the State of Michigan Department of Insurance and Financial Services ("MI DOI"). The MI DOI has granted the MCCA a statutory permitted practice that expires in 2016 to discount its liabilities for loss and loss adjustment expense. As of June 30, 2013, the date of its most recent annual financial report, the permitted practice reduced the MCCA's accumulated deficit by $51.48 billion to $1.87 billion.

The collectibility of reinsurance recoverables is subject to uncertainty arising from a number of factors, including changes in market conditions, whether insured losses meet the qualifying conditions of the reinsurance contract and whether reinsurers, or their affiliates, have the financial capacity and willingness to make payments under the terms of a reinsurance treaty or contract. The Company also has credit risk exposure associated with the MCCA. There have been no significant uncollectible balances from the MCCA.

B. Reinsurance Recoverable in Dispute

The Company did not have reinsurance recoverables on paid or unpaid (including incurred but not reported) losses in dispute by reason of notification, arbitration or litigation at December 31, 2013 or 2012, that either individually exceeded 5% of the Company's policyholders surplus, or in the aggregate exceeded 10% of the Company's policyholders surplus.

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed as of December 31 with the return of unearned premium reserve was as follows:

(in millions)	2013					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 6,271	$ -	$ -	$ -	$ 6,271	$ -
b. All other	-	-	-	-	-	-
c. Total	$ 6,271	$ -	$ -	$ -	$ 6,271	$ -

d. Direct unearned premium reserve $ 2.88 billion

(in millions)	2012					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 5,755	$ -	$ -	$ -	$ 5,755	$ -
b. All other	-	-	-	-	-	-
c. Total	$ 5,755	$ -	$ -	$ -	$ 5,755	$ -

d. Direct unearned premium reserve $ 3.02 billion

NOTES TO FINANCIAL STATEMENTS

2. The Company had no additional or return commission, predicated on loss experience or any other form of profit sharing arrangement as a result of existing contractual arrangements at December 31, 2013 or 2012.

3. The Company had no protected cells at December 31, 2013 or 2012.

D. Uncollectible Reinsurance

The Company reported the following impacts as a result of uncollectible reinsurance with certain companies as of December 31, 2013 and 2012.

(in thousands)	2013	2012
1. Losses incurred	$ 1,045	$ -
2. Loss adjustment expenses incurred	$ -	$ -
3. Premiums earned	$ -	$ -
4. Other	$ -	$ -

5. Company	Amount	Amount
Lumbermens Mutual Casualty Company	$ 773	$ -
American Motorists Insurance Company	$ 272	$ -

Net underwriting losses as a result of uncollectible reinsurance were $1 million and zero in 2013 and 2012, respectively.

E. Commutation of Ceded Reinsurance

The Company has reported in its operations in 2013 and 2012 as a result of commutations of reinsurance with the companies listed below, amounts that are reflected as:

(in thousands)	2013	2012
1. Losses incurred	$ 118	$ 7,540
2. Loss adjustment expenses incurred	$ -	$ -
3. Premiums earned	$ -	$ 894
4. Other	$ -	$ -

5. Company	Amount	Amount
La Licorne CIE, De Reassurances	$ 118	$ -
INSCO Limited	$ -	$ 7,540
Hannover Rueckversicherung AG	$ -	$ 894

Net underwriting gains as a result of commutations were $118 thousand and $7 million in 2013 and 2012, respectively.

F. Retroactive Reinsurance

The Company entered into an Assumption and Indemnity Retrocession Agreement with SCOR, and the related activity is shown below.

(in millions)	SCOR			
	2013		2012	
	Assumed	Ceded	Assumed	Ceded
a. Reserves transferred				
1. Initial reserves	$ -	$ 411	$ -	$ 411
2. Adjustments - prior year(s)	-	(397)	-	(397)
3. Adjustments - current year	-	1	-	-
4. Current total	$ -	$ 15	$ -	$ 14
b. Consideration paid or received				
1. Initial consideration	$ -	$ 348	$ -	$ 348
2. Adjustments - prior year(s)	-	-	-	-
3. Adjustments - current year	-	-	-	-
4. Current total	$ -	$ 348	$ -	$ 348
c. Paid losses reimbursed or recovered				
1. Prior year(s)	$ -	$ -	$ -	$ -
2. Current year	-	-	-	-
3. Current total	$ -	$ -	$ -	$ -
d. Special surplus from retroactive reinsurance				
1. Initial surplus gain or loss	$ -	$ 63	$ -	$ 63
2. Adjustments - prior year(s)	-	(49)	-	(49)
3. Adjustments - current year	-	1	-	-
4. Current year restricted surplus	-	15	-	14
5. Cumulative total transferred to unassigned funds	$ -	$ -	$ -	$ -

e. All cedents and reinsurers involved in all transactions included in summary totals above:

	2013		2012	
Company	Assumed Amount	Ceded Amount	Assumed Amount	Ceded Amount
SCOR (NAIC Company Code 30058)	$ -	$ 15	$ -	$ 14
Total	$ -	$ 15	$ -	$ 14

f. There were no amounts of total paid loss or loss adjustment expenses recoverable at December 31, 2013 or 2012.

NOTES TO FINANCIAL STATEMENTS

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation ("CNA"). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. The inception-to-date payments for this agreement totaled $843 million and $840 million at December 31, 2013 and 2012, respectively. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by $187 million at both December 31, 2013 and 2012.

(in millions)

Description	Interest Income	Cash Recoveries	Deposit Balance
Initial payment			$ 1,047
Year 1 (-%)	$ -		$ 1,047
End of year 1999		$ (47)	$ 1,000
Year 2 (-%)	$ -		$ 1,000
End of year 2000		$ (413)	$ 587
Year 3 (-%)	$ -		$ 587
End of year 2001		$ (207)	$ 380
Year 4 (-%)	$ -		$ 380
End of year 2002		$ (64)	$ 89
Year 5 (-%)	$ -		$ 89
End of year 2003		$ (43)	$ 68
Year 6 (-%)	$ -		$ 68
End of year 2004		$ (32)	$ 54
Year 7 (-%)	$ -		$ 54
End of year 2005		$ (2)	$ 52
Year 8 (-%)	$ -		$ 52
End of year 2006		$ (9)	$ 43
Year 9 (-%)	$ -		$ 43
End of year 2007		$ (7)	$ 36
Year 10 (-%)	$ -		$ 36
End of year 2008		$ (3)	$ 33
Year 11 (-%)	$ -		$ 33
End of year 2009		$ (5)	$ 28
Year 12 (-%)	$ -		$ 28
End of year 2010		$ (4)	$ 24
Year 13 (-%)	$ -		$ 24
End of year 2011		$ (1)	$ 23
Year 14 (-%)	$ -		$ 23
End of year 2012		$ (4)	$ 19
Year 15 (-%)	$ -		$ 19
End of year 2013		$ (2)	$ 17

H. Transfer of Run-off Agreements

The Company did not enter into any agreements that qualified to receive run-off accounting treatment in 2013 or 2012.

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

1. The domiciliary state of the Company has not enacted legislation that regulates certified reinsurance.

2. The Company was not a certified reinsurer in 2013 or 2012.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company accrues estimated retrospective premium adjustments on certain commercial insurance policies through the review of each individual retrospectively rated risk, comparing the known loss development, including IBNR reserves, with that anticipated in the policy contract to arrive at the best estimate of returned or additional retrospective premium.

The Company also accrues estimated retrospective premium adjustments related to Your Choice Auto platinum ("YCA"), Your Choice Home platinum and gold ("YCH") and Allstate Blue policies in eligible states. YCA and YCH policies that are claim free during the policy period receive 5.0% of the premium paid for certain major coverages as a billing credit or refund. Allstate Blue policies offer non-standard auto coverage and contain a loyalty bonus which rewards eligible policyholders who stay with the Company for a full policy term with a 5.0% to 10.0% bonus of premium paid for certain major coverages. The amount of accrued retrospective premium adjustments is determined by analyzing the historical loss experience of these policyholders.

B. The Company records accrued retrospective premium as an adjustment to earned premiums on certain commercial insurance policies. For YCA, YCH and Allstate Blue policies, the Company records accrued retrospective premium as an adjustment to written premiums.

C. The amount of net premiums written by the Company in 2013 and 2012 subject to retrospective rating features was $2.02 billion and $1.98 billion, respectively. These amounts represented 8.0% and 8.2% of total net premiums written in 2013 and 2012, respectively.

D. The Company did not have medical loss ratio rebates required pursuant to the Public Health Service Act.

NOTES TO FINANCIAL STATEMENTS

E. The Company nonadmitted 10.0% of accrued retrospective premiums related to certain commercial insurance policies not offset by retrospective return premiums, other liabilities to the same party (other than loss and loss adjustment expense reserves), or collateral as permitted by SSAP No. 66, *Retrospectively Rated Contracts*, as follows:

(in millions)	2013	2012
a. Total accrued retro premiums	$ 3	$ 3
b. Unsecured amount	3	3
c. Less: Nonadmitted amount (10.0%)	-	-
d. Less: Nonadmitted for any person for whom agents' balances or uncollected premiums are nonadmitted	-	-
e. Admitted amount (a) - (c) - (d)	$ 3	$ 3

The Company is responsible for the return of premium to YCA, YCH and Allstate Blue policyholders. These amounts represent a liability to the Company.

25. Changes in Incurred Losses and Loss Adjustment Expenses

The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company's reserving process takes into account known facts and interpretations of circumstances and factors including the Company's experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, changes in law and regulation, judicial decisions, and economic conditions. In the normal course of business, the Company may also supplement its claim processes by utilizing third party adjusters, appraisers, engineers, inspectors, other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Since reserves are estimates of the unpaid portion of losses that have occurred, including IBNR losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. The highest degree of uncertainty is associated with reserves for losses incurred in the current reporting period as it contains the greatest proportion of losses that have not been reported or settled. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in prior year reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	2013	2012
Balance at January 1	$ 14,499	$ 15,084
Incurred related to:		
Current year	16,392	17,173
Prior years	28	(527)
Total incurred	16,420	16,646
Paid related to:		
Current year	10,735	11,527
Prior years	5,631	5,704
Total paid	16,366	17,231
Balance at December 31	$ 14,553	$ 14,499

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $1.25 billion and $2.06 billion for the years ended December 31, 2013 and 2012, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformity with generally accepted actuarial principles. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practicable to develop a meaningful range for such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $28 million and $(527) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2013 and 2012, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known. During 2012, development in incurred losses and loss adjustment expenses related to prior years was primarily due to favorable prior year catastrophes.

Anticipated salvage and subrogation of $543 million and $512 million was included as a reduction of loss reserves at December 31, 2013 and 2012, respectively.

26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2013 or 2012.

27. Structured Settlements

A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. The following table represents the aggregate amount of reserves for which the Company was contingently liable at December 31:

(in millions)

Loss Reserves Eliminated by Annuities		Unrecorded Loss Contingencies	
2013	2012	2013	2012
$ 287	$ 290	$ 287	$ 290

B. The following table presents the aggregate statement value of annuities due from a life insurer to the extent that the aggregate value of those annuities equals or exceeds 1% of policyholders' surplus at December 31:

Life Insurance Company and Location	Licensed in Company's State of Domicile Yes/No	(in millions) Statement Value (i.e., Present Value) of Annuities 2013	2012
ALIC Northbrook, Illinois	Yes	$ 168	$ 170

28. Health Care Receivables

The Company did not have health care receivables at December 31, 2013 or 2012.

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29. Participating Policies

The Company did not have participating policies, as defined by SSAP No. 51, *Life Contracts*, or SSAP No. 54, *Individual and Group Accident and Health Contracts*, at December 31, 2013 or 2012.

30. Premium Deficiency Reserves

Premium deficiency reserves at December 31 were as follows:

(in millions)	2013	2012
1. Liability carried for premium deficiency reserves	$ -	$ -
2. Date of the most recent evaluation of this liability	01/11/2014	01/16/2013
3. Was anticipated investment income utilized in the calculation?	Yes [x] No [ ]	Yes [x] No [ ]

31. High Deductibles

At December 31, 2013 and 2012, the amount of reserve credit recorded for high deductibles on unpaid claims was $44 thousand and $53 thousand, respectively. The amount billed and recoverable on paid claims was $25 thousand and $79 thousand at December 31, 2013 and 2012, respectively.

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company did not discount its liabilities for unpaid losses or unpaid loss adjustment expenses at December 31, 2013 or 2012.

33. Asbestos/Environmental Reserves

A. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses? Yes (X) No ( )

The Company continues to receive asbestos and environmental claims. Asbestos claims relate primarily to bodily injuries asserted by people who were exposed to asbestos or products containing asbestos. Environmental claims relate primarily to pollution and related clean-up costs.

The Company's exposure to asbestos and environmental claims arises principally from assumed reinsurance coverage written during the 1960s through the mid-1980s, including reinsurance on primary insurance written on large U.S. companies, and from direct excess insurance written from 1972 through 1985, including substantial excess general liability coverages on large U.S. companies. Additional exposure stems from direct primary commercial insurance written during the 1960s through the mid-1980s.

In 1986, the general liability policy form used by the Company and others in the property and casualty insurance industry was amended to introduce an "absolute pollution exclusion," which excluded coverage for environmental damage claims, and added an asbestos exclusion. Most general liability policies issued prior to 1987 contain annual aggregate limits for product liability coverage. General liability policies issued in 1987 and thereafter contain annual aggregate limits for product liability coverage and annual aggregate limits for all coverages. The Company's experience to date has been that these policy form changes have limited the extent of its exposure to environmental and asbestos claim risks.

The Company's exposure to liability for asbestos and environmental losses manifests differently depending on whether it arises from assumed reinsurance coverage, direct excess insurance, or direct primary commercial insurance. The direct insurance coverage the Company provided for these exposures was substantially "excess" in nature.

Direct excess insurance and reinsurance involve coverage written by the Company for specific layers of protection above retentions and other insurance plans. The nature of excess coverage and reinsurance provided to other insurers limits the Company's exposure to loss to specific layers of protection in excess of policyholder retention on primary insurance plans. The Company's exposure is further limited by the significant reinsurance that was purchased on the direct excess business.

The Company's assumed reinsurance business involved writing generally small participations in other insurers' reinsurance programs. The reinsured losses in which the Company participates may be a proportion of all eligible losses or eligible losses in excess of defined retentions. The majority of the Company's assumed reinsurance exposure, approximately 85%, is for excess of loss coverage, while the remaining 15% is for pro-rata coverage.

The Company's direct primary commercial insurance business did not include coverage to large asbestos manufacturers. This business comprises a cross section of policyholders engaged in many diverse business sectors located throughout the country.

The Company conducts an annual review in the third quarter to evaluate and establish asbestos and environmental reserves. Changes to reserves are recorded in the reporting period in which they are determined. Using established industry and actuarial best practices and assuming no change in the regulatory or economic environment, this detailed and comprehensive methodology determines asbestos reserves based on assessments of the characteristics of the exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, and determines environmental reserves based on assessments of the characteristics of exposure (e.g. environmental damages, respective shares of liability of potentially responsible parties, appropriateness and cost of remediation) to pollution and related clean-up costs. The number and cost of these claims is affected by intense advertising by trial lawyers seeking asbestos plaintiffs, and entities with asbestos exposure seeking bankruptcy protection as a result of asbestos liabilities, initially causing a delay in the reporting of claims, often followed by acceleration and an increase in losses and loss adjustment expenses as settlements occur.

After evaluating insureds' probable liabilities for asbestos and/or environmental claims, the Company evaluates the insureds' coverage programs for such claims. The Company considers the insureds' total available insurance coverage, including the coverage it issued. The Company also considers relevant judicial interpretations of policy language and applicable coverage defenses or determinations, if any.

Evaluation of both the insureds' estimated liabilities and the Company's exposure to the insureds depends heavily on an analysis of the relevant legal issues and litigation environment. This analysis is conducted by the Company's specialized claims adjusting staff and legal counsel. Based on these evaluations, case reserves are established by claims adjusting staff and actuarial analysis is employed to develop an IBNR reserve, which includes estimated potential reserve development and claims that have occurred but have not yet been reported.

For both asbestos and environmental reserves, the Company also evaluates its historical direct net loss and loss expense paid and incurred experience to assess any emerging trends, fluctuations or characteristics suggested by the aggregate paid and incurred activity.

Establishing net loss reserves for asbestos and environmental claims is subject to uncertainties that are much greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure and unresolved legal issues regarding policy coverage; unresolved legal issues regarding the determination, availability and timing of exhaustion of policy limits; plaintiffs'' evolving and expanding theories of liability, availability and collectibility of recoveries from reinsurance; retrospectively determined premiums and other contractual agreements; estimates of the extent and timing of any contractual liability; the impact of bankruptcy protection sought by various asbestos producers and other asbestos defendants; and other uncertainties. There are also complex legal issues concerning the interpretation of various insurance policy provisions and whether those losses are covered, or were ever intended to be covered, and could be recoverable through retrospectively determined premium, reinsurance or other contractual agreements. Courts have reached different and sometimes inconsistent conclusions as to when losses were deemed to

NOTES TO FINANCIAL STATEMENTS

have occurred and which policies provide coverage; what types of losses are covered; whether there is an insurer obligation to defend; how policy limits are determined; how policy exclusions and conditions are applied and interpreted; and whether clean-up costs represent insured property damage. The Company's reserves for asbestos and environmental exposures could be affected by tort reform, class action litigation and other potential legislation and judicial decisions. Environmental exposures could also be affected by a change in the existing federal Superfund law and similar state statutes. There can be no assurance that any reform legislation will be enacted or that any such legislation will provide for a fair, effective and cost-efficient system for settlement of asbestos or environmental claims. Management believes these issues are not likely to be resolved in the near future, and the ultimate costs may vary materially from the amounts currently recorded resulting in material changes in loss reserves.

Management believes its net loss reserves for asbestos and environmental exposures are appropriately established based on available facts, technology, laws, regulations, and assessments of other pertinent factors and characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, assuming no change in the legal, legislative or economic environment. Due to the uncertainties and factors described above, management believes it is not practicable to develop a meaningful range for any such additional net loss reserves that may be required.

The table below summarizes the Company's reserve and claim activity for asbestos claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	2009	2010	2011	2012	2013
Direct					
Beginning reserves	$ 1,178,280,000	$1,090,432,000	$1,064,822,000	$1,009,835,000	$ 974,268,000
Incurred losses and loss adjustment expenses	(9,589,000)	42,225,000	(2,294,000)	17,443,000	12,471,000
Calendar year payments for losses and loss adjustment expenses	(78,259,000)	(67,835,000)	(52,693,000)	(53,010,000)	(63,017,000)
Ending reserves	$ 1,090,432,000	$1,064,822,000	$1,009,835,000	$ 974,268,000	$ 923,722,000
Assumed Reinsurance					
Beginning reserves	$ 753,333,000	$ 688,276,000	$ 589,091,000	$ 592,849,000	$ 545,576,000
Incurred losses and loss adjustment expenses	5,882,000	(49,445,000)	37,058,000	16,817,000	69,372,000
Calendar year payments for losses and loss adjustment expenses	(70,939,000)	(49,740,000)	(33,300,000)	(64,090,000)	(48,332,000)
Ending reserves	$ 688,276,000	$ 589,091,000	$ 592,849,000	$ 545,576,000	$ 566,616,000
Net of Ceded Reinsurance					
Beginning reserves	$ 1,227,494,000	$1,179,111,000	$1,098,670,000	$1,073,448,000	$1,023,093,000
Incurred losses and loss adjustment expenses	(8,584,000)	5,201,000	22,918,000	27,861,000	71,984,000
Calendar year payments for losses and loss adjustment expenses	(39,799,000)	(85,642,000)	(48,140,000)	(78,216,000)	(85,582,000)
Ending reserves	$ 1,179,111,000	$1,098,670,000	$1,073,448,000	$1,023,093,000	$1,009,495,000

B. The table below summarizes the Company's ending IBNR reserves for asbestos claims at December 31:

	2012	2013
Direct basis	$ 438,199,000	$ 415,613,000
Assumed reinsurance basis	$ 376,859,000	$ 377,608,000
Net of ceded reinsurance basis	$ 586,431,000	$ 567,949,000

C. The table below summarizes the Company's ending reserves for loss adjustment expenses for asbestos claims at December 31:

	2012	2013
Direct basis	$ 237,324,000	$ 237,874,000
Assumed reinsurance basis	$ 35,118,000	$ 38,612,000
Net of ceded reinsurance basis	$ 158,876,000	$ 162,429,000

D. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses? Yes (X) No ( )

The table below summarizes the Company's reserve and claim activity for environmental claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	2009	2010	2011	2012	2013
Direct					
Beginning reserves	$ 118,756,000	$ 119,240,000	$ 113,544,000	$ 105,459,000	$ 121,380,000
Incurred losses and loss adjustment expenses	10,576,000	6,792,000	5,513,000	20,842,000	45,055,000
Calendar year payments for losses and loss adjustment expenses	(10,092,000)	(12,488,000)	(13,598,000)	(4,921,000)	(3,786,000)
Ending reserves	$ 119,240,000	$ 113,544,000	$ 105,459,000	$ 121,380,000	$ 162,649,000
Assumed Reinsurance					
Beginning reserves	$ 107,610,000	$ 100,648,000	$ 104,882,000	$ 92,275,000	$ 90,387,000
Incurred losses and loss adjustment expenses	6,036,000	11,892,000	(6,237,000)	9,833,000	(948,000)
Calendar year payments for losses and loss adjustment expenses	(12,998,000)	(7,658,000)	(6,370,000)	(11,721,000)	(10,944,000)
Ending reserves	$ 100,648,000	$ 104,882,000	$ 92,275,000	$ 90,387,000	$ 78,495,000
Net of Ceded Reinsurance					
Beginning reserves	$ 175,330,000	$ 176,177,000	$ 177,428,000	$ 163,344,000	$ 169,651,000
Incurred losses and loss adjustment expenses	13,313,000	17,510,000	1,398,000	20,270,000	30,786,000
Calendar year payments for losses and loss adjustment expenses	(12,466,000)	(16,259,000)	(15,482,000)	(13,963,000)	(13,805,000)
Ending reserves	$ 176,177,000	$ 177,428,000	$ 163,344,000	$ 169,651,000	$ 186,632,000

E. The table below summarizes the Company's ending IBNR reserves for environmental claims at December 31:

	2012	2013
Direct basis	$ 61,194,000	$ 65,110,000
Assumed reinsurance	$ 53,870,000	$ 44,917,000
Net of Ceded reinsurance	$ 95,165,000	$ 88,220,000

NOTES TO FINANCIAL STATEMENTS

F. The table below summarizes the Company's ending reserves for loss adjustment expenses for environmental claims at December 31:

	2012	2013
Direct basis	$ 17,837,000	$ 19,054,000
Assumed reinsurance	$ 19,136,000	$ 16,708,000
Net of Ceded reinsurance	$ 31,518,000	$ 29,974,000

34. Subscriber Savings Accounts

The Company is not a reciprocal insurance company, and accordingly, does not have subscriber savings accounts.

35. Multiple Peril Crop Insurance

The Company did not write multiple peril crop insurance in 2013 or 2012.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2013 or 2012.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... ILLINOIS

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2008

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 07/19/2010

3.4 By what department or departments?
ILLINOIS and CALIFORNIA .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

Part 1, #12.1

Name of Real Estate Holding Company	Book/ Adjusted Carrying Value
AEP GEORGIA INVESTMENT FUND 2007 LLC	$ 11,013,489
ALLIANT TAX CREDIT FUND 65 LP	12,916,188
ALLIANT TAX CREDIT FUND 66, LTD	19,520,200
AP REAL ESTATE LLC	84,959,736
AP TIMBER LLC	157,746,440
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	4,692,442
BEACON CAPITAL STRATEGIC PARTNERS V, LP	6,771,267
BEACON CAPITAL STRATEGIC PARTNERS VI	11,160,152
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	23,116,481
BLACKSTONE REAL ESTATE PARTNERS IV	10,277,186
BLACKSTONE REAL ESTATE PARTNERS V	32,218,787
BLACKSTONE REAL ESTATE PARTNERS VI LP	38,199,625
BLACKSTONE REAL ESTATE PARTNERS VII	34,543,447
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	14,696,591
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	8,236,324
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	17,243,238
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP (FORMERLY MMA)	7,002,795
BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	5,864,671
BROADWAY PARTNERS REAL ESTATE FUND II, LP	-
CABOT INDUSTRIAL VALUE FUND III	-
CABOT PROPERTIES VALUE FUND II	8,885,713
CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	47,304,087
CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	2,094,970
CB STRATEGIC PARTNERS III	531,851
CBRE STRATEGIC PTR US OPP V LP	16,877,138
CENTERLINE CORPORATE PARTNERS XXXVII	12,277,743
CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	263,958,383
CERBERUS INST PARTNERS LP (FKA BLACKACRE)	2,244,205
CHICAGO EQUITY FUND	88,403
CLARION LION PROPERTIES FUND, LP	110,249,095
COMMREINVEST V LLC	-
COMMUNITY REINVESTMENT FUND 2003 LLC	-
COMMUNITY REINVESTMENT FUND 2005 LLC	-
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	13,116,792
CSFB GEORGIA STATE FUND I, LLC	1,677,946
CURRENT CREEK INVESTMENTS LLC	224,466,144
DRA GROWTH & INCOME IV	774,792
EMERGING MARKETS I	-
ENTERPRISE HOUSING PARTNERS XX	15,430,832
ENTERPRISE HOUSING PARTNERS XXI LP	8,573,841
GEM REALTY FUND III	2,350,675
HD SUPPLY HUGHES MIAMI CTL	2,905,188
HEMISFERIO SUL INVESTIMENTOS FUND IV LP	4,982,868
ILLINOIS EQUITY FUND	39,060
IMPACT C.I.L. PARENT LLC	1,521,251
IMPACT CHILDCARE LLC	247,496
IMPACT HEALTHCARE LLC	218,662
IMPACT PCCP IV LLC	2,485,765
INVESCO CORE REAL ESTATE- U.S.A. LP	75,114,482
JER FUND III	1,341,059
JER REAL ESTATE PARTNERS IV LP	2,509,850
KEYSTONE INDUSTRIAL FUND, LP	13,983,993
KTR INDUSTRIAL FUND II	19,447,588
KTR INDUSTRIAL FUND III LP	7,176,391
LANDMARK FUND IV	62,641
LANDMARK REAL ESTATE FUND V, LP	3,950,797
LANDMARK REAL ESTATE FUND VII	318,545
LANDMARK REAL ESTATE PARTNERS FUND VI	26,231,947
LEHMAN HOUSING VII a	84,906
LEHMAN HOUSING VII b	59,877
LION GABLES APARTMENT FUND	17,179,225
LONE STAR FUND VII	43,774,513
MEADOWBROOK	-
MOGA TAX CREDIT FUND II LLC	7,236,570
MORGAN STANLEY REAL ESTATE FUND II	114,680
MORGAN STANLEY REAL ESTATE FUND III	140,367
MORGAN STANLEY REAL ESTATE FUND IV- U.S.	520,308
MORGAN STANLEY REAL ESTATE FUND V - U.S	2,342,908
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	17,269,081
MORGAN STANLEY REAL ESTATE FUND VI-INTL	2,577,429
NATIONAL EQUITY FUND	76,898

NATIONAL EQUITY FUND 2007		5,061,831
NATIONAL EQUITY FUND 2011 LP		15,975,704
O'CONNOR NORTH AMERICAN PROPERTIES		7,066,192
PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP		43,313,749
PATRIA BRAZIL REAL ESTATE FUND II		10,196,853
PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP		10,368,053
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45		11,301,816
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46		7,918,712
PRIME PROPERTY FUND, LLC		114,941,427
PROSPERITAS REAL ESTATE PARTNERS III		9,268,221
RAYMOND JAMES TAX CREDIT FUND 36 LLC		12,403,313
RAYMOND JAMES TAX CREDIT FUND 37, LLC		15,576,775
RAYMOND JAMES TAX CREDIT FUND 38, LLC		18,128,044
RBC TAX CREDIT EQUITY NATIONAL FUND 13		15,567,929
RBC TAX CREDIT EQUITY NATIONAL FUND 14		16,479,936
RED FORT INDIA REAL ESTATE FUND II		45,763,208
RED STONE 2011 NATIONAL FUND		10,039,533
RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX		19,931,359
RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP (USA 84)		25,362,037
ROCKPOINT REAL ESTATE FUND I		1,461,571
ROCKPOINT REAL ESTATE FUND II, LP		6,299,309
ROCKPOINT REAL ESTATE FUND III LP		6,436,810
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		1,104,063
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		10,579,924
SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP		4,901,442
STARWOOD CAPITAL HOSPITALITY FUND II		24,349,231
STARWOOD HOSPITALITY I		19,342,863
STARWOOD OPPORTUNITY FUND IV		-
STARWOOD OPPORTUNITY FUND V		-
STARWOOD OPPORTUNITY FUND VII, LP		14,096,555
TCF A/GA-1 LLC		3,885,587
WALTON STREET REAL ESTATE FUND IV		3,849,484
WALTON STREET REAL ESTATE FUND V		15,292,047
WALTON STREET REAL ESTATE FUND VI		22,045,354
WESTBROOK REAL ESTATE FUND I		109,041
WESTBROOK REAL ESTATE FUND III		28,894
WESTBROOK REAL ESTATE FUND III - UBS		9,631
WESTBROOK REAL ESTATE FUND IV		59,802
WESTBROOK REAL ESTATE FUND VII		13,091,753
WESTBROOK REAL ESTATE FUND VIII		20,002,135
WESTBROOK REAL ESTATE PARTNERS V, LP		1,275,291
WESTBROOK REAL ESTATE PARTNERS VI		7,190,875
WESTMINSTER FUND II, LP		-
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP		11,254,900
	$	2,086,327,264

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606-4301

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

SCOTT WEINSTEIN, PRINCIPAL, KPMG, LLP, 303 PEACHTREE STREET NE, SUITE 2000, ATLANTA, GA 30308

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... SEE ATTACHED

12.12 Number of parcels involved 115

12.13 Total book/adjusted carrying value ..... $ 2,086,327,264

12.2 If, yes provide explanation:

THE COMPANY HOLDS INTERESTS IN LIMITED PARTNERSHIPS WHICH INVEST IN REAL ESTATE.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
SEE NOTE 17B

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 286,532,713

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [X] No [ ] N/A [ ]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	288,105,325
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	288,105,587
24.103	Total payable for securities lending reported on the liability page.	$	286,532,713

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$	
25.22	Subject to reverse repurchase agreements	$	
25.23	Subject to dollar repurchase agreements	$	
25.24	Subject to reverse dollar repurchase agreements	$	
25.25	Pledged as collateral	$	8,326,747
25.26	Placed under option agreements	$	
25.27	Letter stock or other securities restricted as to sale	$	1,832,946,019
25.28	On deposit with state or other regulatory body	$	82,394,443
25.29	Other	$	1,019,700

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount
CONTRACTUAL	RESTRICED FOR SALE FOR THE DURATION OF THE INVESTMENT	1,832,946,019

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 61,231,130

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	227 W. MONROE - 4th FLOOR, CHICAGO, IL 60606

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

28.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of brokers/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository Number(s)	2 Name	3 Address
N/A	ALLSTATE INVESTMENTS, LLC	3075 SANDERS RD. NORTHBROOK, IL 60062
361	GOLDMAN, SACHS & CO.	200 WEST ST. NEW YORK, NY 10282
107151	RHUMBLINE ADVISORS	30 ROWES WHARF SUITE 420, BOSTON, MA 02110
N/A	BLACKROCK	55 E. 52ND ST., NEW YORK, NY 10055

GENERAL INTERROGATORIES

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [X] No [ ]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTMENT PORTFOLIO	283,670,677
464286-53-3	ISHARES MSCI EMERGING MARKETS MINI	174,780,000
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	169,354,000
464287-20-0	ISHARES CORE S&P 500 ETF	157,802,500
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	86,959,346
46429B-68-9	ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	79,262,327
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND	49,295,580
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE	26,135,477
46429B-69-7	ISHARES MSCI USA MIN VOL	12,720,076
78462F-10-3	SPDR S&P 500 ETF TRUST	5,252,938
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND	838,304
29.2999 - Total		1,046,071,224

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
ASHMORE EMERGING MARKETS LIQUID INVESTMENT PORTFOLIO	ASHMORE EM CORPORATE DEBT	253,841,146	12/31/2013
ASHMORE EMERGING MARKETS LIQUID INVESTMENT PORTFOLIO	AEI (WWJW.AEIENERGY.COM)	114,767,631	12/31/2013
ASHMORE EMERGING MARKETS LIQUID INVESTMENT PORTFOLIO	PACNET PIK/PPN VIA ASHMORE CAYMAN	60,125,081	12/31/2013
ASHMORE EMERGING MARKETS LIQUID INVESTMENT PORTFOLIO	ALPHALAND PIK/PPN ZCPPN	57,201,065	12/31/2013
ASHMORE EMERGING MARKETS LIQUID INVESTMENT PORTFOLIO	WIN EAGLE EQUITY - ORDS	49,525,522	12/31/2013
ISHARES MSCI EMERGING MARKETS MINI	PUBLIC BANK BHD	36,969,793	12/31/2013
ISHARES MSCI EMERGING MARKETS MINI	CHUNGHWA TELECOM CO LTD	35,257,244	12/31/2013
ISHARES MSCI EMERGING MARKETS MINI	MALAYAN BANKING BHD	34,962,484	12/31/2013
ISHARES MSCI EMERGING MARKETS MINI	CHINA RESOURCES GAS GROUP LTD	34,765,925	12/31/2013
ISHARES MSCI EMERGING MARKETS MINI	KT&G Corp	34,738,305	12/31/2013
ISHARES CORE MSCI EMERGING MARKETS	SAMSUNG ELECTRONICS CO LTD	123,633,175	12/31/2013
ISHARES CORE MSCI EMERGING MARKETS	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	66,470,627	12/31/2013
ISHARES CORE MSCI EMERGING MARKETS	TENCENT HOLDINGS LTD	49,129,579	12/31/2013
ISHARES CORE MSCI EMERGING MARKETS	CHINA MOBILE LTD	47,169,081	12/31/2013
ISHARES CORE MSCI EMERGING MARKETS	CHINA CONSTRUCTION BANK CORP	40,889,189	12/31/2013
ISHARES CORE S&P 500 ETF	APPLE INC	1,697,376,828	12/31/2013
ISHARES CORE S&P 500 ETF	EXXON MOBIL CORP	1,486,385,424	12/31/2013
ISHARES CORE S&P 500 ETF	GOOGLE INC	1,057,463,852	12/31/2013
ISHARES CORE S&P 500 ETF	MICROSOFT CORP	956,009,624	12/31/2013
ISHARES CORE S&P 500 ETF	GENERAL ELECTRIC CO	953,478,459	12/31/2013
VANGUARD FTSE EMERGING MARKETS ETF	TENCENT HOLDINGS LTD	18,128,672	12/31/2013
VANGUARD FTSE EMERGING MARKETS ETF	CHINA CONSTRUCTION BANK-	1,428,355,968	12/31/2013
VANGUARD FTSE EMERGING MARKETS ETF	CHINA MOBILE LTD	103,177,568	12/31/2013
VANGUARD FTSE EMERGING MARKETS ETF	IND & COMM BK OF CHINA-H	1,426,923,008	12/31/2013
VANGUARD FTSE EMERGING MARKETS ETF	TAIWAN SEMICONDUCTOR MA	235,633,840	12/31/2013
ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	ASTRAZENECA PLC	15,714,217	12/31/2013
ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	VODAFONE GROUP PLC	14,654,451	12/31/2013
ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	NATIONAL GRID PLC	14,501,747	12/31/2013
ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	GLAXOSMITHKLINE PLC	14,266,951	12/31/2013
ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	SWISSCOM AG-REG	14,260,452	12/31/2013
GMO EMERGING DOMESTIC OPPORTUNITIES FUND	UNILEVER PLC	110,125,715	12/31/2013
GMO EMERGING DOMESTIC OPPORTUNITIES FUND	GMO US TREASURY FUND	109,562,800	12/31/2013
GMO EMERGING DOMESTIC OPPORTUNITIES FUND	COPA HOLDINGS SA	78,101,658	12/31/2013
GMO EMERGING DOMESTIC OPPORTUNITIES FUND	COLGATE-PALMOLIVE CO	73,418,635	12/31/2013
GMO EMERGING DOMESTIC OPPORTUNITIES FUND	DANONE	67,964,939	12/31/2013
ISHARES S&P GLOBAL INFRASTRUCTURE	TRANSURBAN GROUP	30,356,358	12/31/2013
ISHARES S&P GLOBAL INFRASTRUCTURE	ABERTIS INFRAESTRUCTURAS SA	27,404,749	12/31/2013
ISHARES S&P GLOBAL INFRASTRUCTURE	ENBRIDGE INC	25,405,424	12/31/2013
ISHARES S&P GLOBAL INFRASTRUCTURE	ATLANTIA SPA	23,399,225	12/31/2013
ISHARES S&P GLOBAL INFRASTRUCTURE	TRANSCANADA CORP	22,754,046	12/31/2013
ISHARES MSCI USA MIN VOL	EXXON MOBIL CORP	38,829,124	12/31/2013
ISHARES MSCI USA MIN VOL	PAYCHEX INC	37,766,862	12/31/2013
ISHARES MSCI USA MIN VOL	AUTOMATIC DATA PROCESSIN	37,552,326	12/31/2013
ISHARES MSCI USA MIN VOL	MERCK & CO. INC.	37,436,099	12/31/2013
ISHARES MSCI USA MIN VOL	UNITED PARCEL SERVICE-CL	37,224,065	12/31/2013
SPDR S&P 500 ETF TRUST	APPLE INC	5,341,495,062	12/31/2013
SPDR S&P 500 ETF TRUST	EXXON MOBIL CORP	4,673,425,715	12/31/2013
SPDR S&P 500 ETF TRUST	GOOGLE INC-CL A	3,324,455,092	12/31/2013
SPDR S&P 500 ETF TRUST	MICROSOFT CORP	3,004,912,141	12/31/2013
SPDR S&P 500 ETF TRUST	GENERAL ELECTRIC CO	2,997,746,834	12/31/2013
ISHARES TRUST RUSSELL 2000 INDEX FUND	COSTAR GROUP INC	87,414,504	12/31/2013
ISHARES TRUST RUSSELL 2000 INDEX FUND	ATHENAHEALTH INC	82,009,492	12/31/2013
ISHARES TRUST RUSSELL 2000 INDEX FUND	ACUITY BRANDS INC	77,712,308	12/31/2013
ISHARES TRUST RUSSELL 2000 INDEX FUND	MIDDLEBY CORP	74,852,162	12/31/2013
ISHARES TRUST RUSSELL 2000 INDEX FUND	ISIS PHARMACEUTICALS INC	74,248,334	12/31/2013

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	25,417,923,327	25,937,933,505	520,010,178
30.2 Preferred stocks	61,134,787	66,809,127	5,674,340
30.3 Totals	25,479,058,114	26,004,742,632	525,684,518

30.4 Describe the sources or methods utilized in determining the fair values:

THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THESE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

32.2 If no, list exceptions:

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 32,631,880

33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
INSURANCE SERVICES OFFICE INC	11,448,160

34.1 Amount of payments for legal expenses, if any? ..... $ 35,004,508

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
N/A	

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 4,425,475

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
N/A	

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. $

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	24,735,570,609	23,994,946,154
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	23,527,937,609	23,101,107,157
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does the reporting entity issue both participating and non-participating policies? Yes [X] No [ ]

3.2 If yes, state the amount of calendar year premiums written on:

3.21 Participating policies $ 312,510,166
3.22 Non-participating policies $ 7,429,138,141

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? Yes [ ] No [ ]

4.2 Does the reporting entity issue non-assessable policies? Yes [ ] No [ ]

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? %

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. $

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? Yes [ ] No [ ]

5.2 If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation Yes [ ] No [ ] N/A [ ]
5.22 As a direct expense of the exchange Yes [ ] No [ ] N/A [ ]

5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? Yes [ ] No [ ]

5.5 If yes, give full information

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
THE COMPANY DOES NOT WRITE THIS LINE OF BUSINESS.

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
THE COMPANY PLACES HEAVY EMPHASIS ON THE USE OF CATASTROPHIC (CAT) SIMULATION MODELING PROVIDED BY A LEADING CAT MODELING VENDOR TO ESTIMATE PROBABLE MAXIMUM LOSS (PML). AN ADVANCED METHODOLOGY IS EMPLOYED TO GENERATE A LARGE SAMPLE OF HYPOTHETICAL BUT POSSIBLE EVENTS, APPLY MODEL DAMAGE EXPECTATIONS AGAINST THE COMPANY'S BOOK OF BUSINESS, AND EVALUATE THE EXISTING POLICY CONDITIONS OF THE POLICIES IN FORCE TO DETERMINE AN ESTIMATE OF TOTAL DAMAGE.

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
UTILIZING A RISK MANAGEMENT METHODOLOGY, THE CORPORATION HAS DESIGNED A REINSURANCE PROGRAM TO ADDRESS EXPOSURE TO CATASTROPHES NATIONWIDE. THE PROGRAM IS DESIGNED TO PROVIDE REINSURANCE PROTECTION FOR CATASTROPHES INCLUDING HURRICANES, WINDSTORMS, HAIL, TORNADOS, FIRES FOLLOWING EARTHQUAKES, EARTHQUAKES, AND WILDFIRES. CONSISTENT WITH THE CORPORATION'S CATASTROPHE MANAGEMENT STRATEGY, THE PROGRAM IS INTENDED TO PROVIDE AN ACCEPTABLE RETURN ON THE RISKS ASSUMED IN OUR PROPERTY BUSINESS. AS OF DECEMBER 31, 2013, THE CORPORATION HAD LESS THAN A 1% LIKELIHOOD OF EXCEEDING ANNUAL AGGREGATE CATASTROPHE LOSSES BY $2 BILLION, NET OF REINSURANCE, FROM HURRICANES AND EARTHQUAKES, BASED ON MODELED ASSUMPTIONS AND APPLICATIONS CURRENTLY AVAILABLE.

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? Yes [X] No [ ]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.

7.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)? Yes [ ] No [X]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions:

7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)? Yes [ ] No [ ]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? Yes [ ] No [X]

8.2 If yes, give full information

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 32 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? Yes [ ] No [X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or, Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. Yes [ ] No [X]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? ..... Yes [ ] No [X]

11.2 If yes, give full information

.....

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses ..... $ 2,170,311

12.12 Unpaid underwriting expenses (including loss adjustment expenses) ..... $ 188,723

12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral, and other funds ..... $

12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? ..... Yes [ ] No [X] N/A [ ]

12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From ..... %

12.42 To ..... %

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies? ..... Yes [X] No [ ]

12.6 If yes, state the amount thereof at December 31 of the current year:

12.61 Letters of credit ..... $ 2,000,000

12.62 Collateral and other funds ..... $ 389,347

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): ..... $ 12,566,093

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? ..... Yes [ ] No [X]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. 1

14.1 Is the company a cedant in a multiple cedant reinsurance contract? ..... Yes [X] No [ ]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:
REINSURANCE PREMIUM IS DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF MODELED EXPECTED LOSSES UNDER THE CONTRACT. RETENTION AND RECOVERIES ARE DISTRIBUTED AMONG THE CEDANTS BASED ON THEIR PROPORTION OF TOTAL LOSSES. .....

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? ..... Yes [X] No [ ]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? ..... Yes [ ] No [ ]

14.5 If the answer to 14.4 is no, please explain:

.....

15.1 Has the reporting entity guaranteed any financed premium accounts? ..... Yes [ ] No [X]

15.2 If yes, give full information

.....

16.1 Does the reporting entity write any warranty business? ..... Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

		1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11	Home					
16.12	Products					
16.13	Automobile					
16.14	Other*					

* Disclose type of coverage:

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that it excludes from Schedule F - Part 5? ..... Yes [X] No [ ]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from inclusion in Schedule F - Part 5. Provide the following information for this exemption:

17.11	Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$ 67,255
17.12	Unfunded portion of Interrogatory 17.11	$
17.13	Paid losses and loss adjustment expenses portion of Interrogatory 17.11	$
17.14	Case reserves portion of Interrogatory 17.11	$
17.15	Incurred but not reported portion of Interrogatory 17.11	$ 67,255
17.16	Unearned premium portion of Interrogatory 17.11	$
17.17	Contingent commission portion of Interrogatory 17.11	$

Provide the following information for all other amounts included in Schedule F - P art 3 and excluded from Schedule F - Part 5, not included above.

17.18	Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	$
17.19	Unfunded portion of Interrogatory 17.18	$
17.20	Paid losses and loss adjustment expenses portion of Interrogatory 17.18	$
17.21	Case reserves portion of Interrogatory 17.18	$
17.22	Incurred but not reported portion of Interrogatory 17.18	$
17.23	Unearned premium portion of Interrogatory 17.18	$
17.24	Contingent commission portion of Interrogatory 17.18	$

18.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

18.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $

18.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

18.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		1 2013	2 2012	3 2011	4 2010	5 2009
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	10,453,152,175	10,112,370,975	9,763,943,433	9,706,771,167	9,772,033,450
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	7,643,229,930	7,363,281,345	7,293,440,569	7,425,980,590	7,722,473,356
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	7,481,010,642	7,189,554,882	6,968,271,916	6,863,300,205	6,871,202,056
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	12,277,330	13,390,143	14,404,694	14,683,145	15,455,608
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	25,589,670,078	24,678,597,345	24,040,060,613	24,010,735,107	24,381,164,471
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	10,437,534,080	10,090,767,588	9,742,353,276	9,684,770,891	9,747,943,319
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	7,329,492,292	7,064,065,815	6,987,937,815	7,123,133,495	7,426,192,954
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	7,329,215,332	7,025,194,243	6,803,044,127	6,660,789,058	6,643,291,229
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	12,277,329	13,390,142	14,404,691	14,683,144	15,455,618
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	25,108,519,033	24,193,417,788	23,547,739,909	23,483,376,588	23,832,883,119
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	1,377,783,732	925,944,123	(992,703,370)	290,609,204	798,300,533
14.	Net investment gain or (loss) (Line 11)	1,544,186,453	1,372,874,695	1,063,490,025	897,635,287	770,872,109
15.	Total other income (Line 15)	204,212,318	155,752,743	170,340,535	185,846,372	165,577,903
16.	Dividends to policyholders (Line 17)	(3,959)		(90,985)		(9,802)
17.	Federal and foreign income taxes incurred (Line 19)	660,730,475	504,170,816	18,262,740	344,953,104	449,711,856
18.	Net income (Line 20)	2,465,455,987	1,950,400,745	222,955,435	1,029,137,759	1,285,048,492
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	43,733,281,987	42,133,104,688	41,023,043,030	40,786,140,291	40,828,513,489
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	1,101,225,013	998,028,369	887,855,234	758,274,710	799,521,688
	20.2 Deferred and not yet due (Line 15.2)	3,001,948,772	2,995,413,703	2,968,126,035	3,033,281,082	3,026,525,143
	20.3 Accrued retrospective premiums (Line 15.3)	2,289,073	2,303,586	25,718,103	25,664,919	24,897,256
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	26,478,545,265	25,872,226,858	25,896,376,325	25,402,325,178	25,802,439,589
22.	Losses (Page 3, Line 1)	11,344,712,799	11,294,364,383	11,929,026,841	11,849,054,545	11,537,355,291
23.	Loss adjustment expenses (Page 3, Line 3)	3,208,196,884	3,204,569,635	3,155,471,434	2,931,068,752	2,961,512,762
24.	Unearned premiums (Page 3, Line 9)	8,974,853,009	8,601,920,710	8,426,864,967	8,281,432,913	8,411,216,255
25.	Capital paid up (Page 3, Lines 30 & 31)	4,200,000	4,200,000	4,200,000	4,200,000	4,200,000
26.	Surplus as regards policyholders (Page 3, Line 37)	17,254,736,722	16,260,877,830	15,126,666,705	15,383,815,113	15,026,073,900
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	2,563,835,561	1,500,711,139	406,631,658	862,598,910	1,616,297,387
	Risk-Based Capital Analysis					
28.	Total adjusted capital	17,808,207,800	16,667,675,922	15,340,406,643	15,454,192,775	15,026,104,405
29.	Authorized control level risk-based capital	2,692,780,406	2,597,130,345	2,505,954,820	2,475,856,263	2,420,248,620
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	64.6	64.7	62.3	64.2	64.6
31.	Stocks (Lines 2.1 & 2.2)	22.7	22.6	25.6	26.4	27.6
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)	1.1	1.4	1.4	0.0	0.1
33.	Real estate (Lines 4.1, 4.2 & 4.3)	0.8	0.9	1.0	0.9	0.9
34.	Cash, cash equivalents and short-term investments (Line 5)	0.8	0.0	(1.1)	(1.2)	(0.7)
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)	0.0	0.0	0.0	0.2	XXX
37.	Other invested assets (Line 8)	9.7	10.2	10.5	9.4	6.8
38.	Receivables for securities (Line 9)	0.3	0.2	0.4	0.0	0.2
39.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0			XXX
40.	Aggregate write-ins for invested assets (Line 11)			0.1		0.5
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)	4,746,881,494	5,011,838,442	5,109,117,267	5,224,501,167	5,014,756,649
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	671,290,559	852,472,994	1,486,814,196	2,236,280,480	1,464,027,592
48.	Total of above Lines 42 to 47	5,418,172,053	5,864,311,436	6,595,931,463	7,460,781,647	6,478,784,241
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	31.4	36.1	43.6	48.5	43.1

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2013	2 2012	3 2011	4 2010	5 2009
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	597,243,305	556,375,750	46,730,774	272,939,951	(215,185,509)
52.	Dividends to stockholders (Line 35)	(1,949,666,000)	(1,439,264,793)	(838,000,000)	(1,300,000,000)	
53.	Change in surplus as regards policyholders for the year (Line 38)	993,858,892	1,134,211,125	(257,148,408)	357,741,213	2,004,998,826
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,496,044,720	6,497,623,508	6,028,889,261	6,393,013,622	6,318,017,253
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	4,220,503,923	4,125,993,683	3,780,837,453	3,494,365,809	3,792,052,594
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	3,352,042,237	4,085,687,138	5,673,568,587	4,535,371,442	4,682,836,045
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	(548,722)	81,456	110,262	162,963	(108,635)
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	322,922	470,582	832,446	288,415	377,637
59.	Total (Line 35)	14,068,365,080	14,709,856,367	15,484,238,009	14,423,202,251	14,793,174,894
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	6,385,815,647	6,370,106,331	5,900,721,115	6,274,181,234	6,120,411,744
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	3,655,389,157	3,816,468,929	3,642,308,594	3,418,109,293	3,586,454,072
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	3,320,395,782	4,085,224,712	5,647,558,221	4,522,556,822	4,674,256,647
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	(542,875)	83,470	113,357	158,643	(95,103)
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	322,922	470,582	832,446	288,415	377,637
65.	Total (Line 35)	13,361,380,632	14,272,354,024	15,191,533,731	14,215,294,408	14,381,404,998
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	54.2	56.8	65.3	61.5	59.6
68.	Loss expenses incurred (Line 3)	12.2	12.5	13.2	11.8	12.1
69.	Other underwriting expenses incurred (Line 4)	28.0	26.8	25.8	25.5	24.9
70.	Net underwriting gain (loss) (Line 8)	5.6	3.9	(4.2)	1.2	3.3
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	26.8	25.9	24.9	24.8	24.5
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	66.4	69.4	78.4	73.3	71.7
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	145.5	148.8	155.7	152.6	158.6
	One Year Loss Development (000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(38,678)	(384,864)	(256,427)	16,104	(68,275)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(0.2)	(2.5)	(1.7)	0.1	(0.5)
	Two Year Loss Development (000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(507,347)	(357,566)	23,060	(3,953)	312,795
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(3.4)	(2.3)	0.2	0.0	1.7

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alabama DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	14,814	10,451		8,694	18,635	(2,391)	1,558		(16)	42	1,749	508
2.1 Allied lines	13,946	12,404		7,309		90,505	94,668	115	3,539	3,650	1,720	478
2.2 Multiple peril crop												
2.3 Federal flood	2,253,048	2,208,642		1,351,265	218,103	190,765	1,200				331,182	78,270
3. Farmowners multiple peril												
4. Homeowners multiple peril	37,746,161	36,799,065		19,487,819	15,417,180	13,552,063	4,605,016	331,652	240,803	273,704	4,616,134	1,332,112
5.1 Commercial multiple peril (non-liability portion)	4,026,561	3,839,850		1,994,529	1,423,262	1,553,101	1,020,083	17,926	18,925	44,445	483,935	143,184
5.2 Commercial multiple peril (liability portion)	1,091,033	1,099,269		541,133	531,327	228,217	933,271	166,145	156,825	521,708	132,887	38,841
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,101,342	1,142,396		493,429	369,564	334,002	61,960	9,398	7,489	1,245	137,953	39,770
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	9	7		6							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					11,956	214,639	344,838	1,707	19,350	21,629		
17.1 Other Liability - occurrence	196,260	561,072		65,523	1,000	(92,112)	998,028		3,404	61,930	33,330	7,761
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	27,691	23,896		11,557		(17,396)	80,121	2,729	3,115	39,938	4,052	964
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	30,319,214	31,106,944		7,236,474	22,071,987	18,588,027	22,122,739	853,065	359,109	3,605,931	3,758,731	1,222,509
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,088,504	2,746,897		1,566,760	1,550,046	1,903,628	1,664,162	28,552	64,545	215,291	364,826	110,849
21.1 Private passenger auto physical damage	44,365,692	45,017,830		10,694,468	14,682,676	14,256,728	413,601	67,260	54,017	49,307	5,491,227	1,784,591
21.2 Commercial auto physical damage	1,268,797	1,152,072		646,036	654,941	626,853	11,802	13,288	12,649	4,149	150,468	45,121
22. Aircraft (all perils)												
23. Fidelity	(4)	133				(2,779)	223		(54)	1	(1)	
24. Surety							30,059			504		
26. Burglary and theft	5	880				(776)	415		(3)	4	1	
27. Boiler and machinery	90,251	73,096		45,150	5,065	5,065					10,609	3,246
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	31,276	32,618		16,048							3,866	1,116
35. TOTALS (a)	125,634,600	125,827,522		44,166,201	56,955,744	51,428,139	32,383,745	1,491,838	943,699	4,843,477	15,522,672	4,809,321
DETAILS OF WRITE-INS												
3401. Identity theft	31,276	32,618		16,048							3,866	1,116
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	31,276	32,618		16,048							3,866	1,116

(a) Finance and service charges not included in Lines 1 to 35 $ 1,575,980

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Alaska DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	5,632	6,259		1,430	11,981	(1,459)	840		2	23	1,052	173
2.1 Allied lines	18,523	15,741		8,761		1,653	6,910		(30)	173	2,737	554
2.2 Multiple peril crop												
2.3 Federal flood	714,973	719,756		423,572	76,968	58,068					106,713	19,701
3. Farmowners multiple peril												
4. Homeowners multiple peril	24,242,583	25,108,871		12,883,917	11,218,861	10,725,616	5,768,444	427,559	490,044	606,177	3,274,484	680,690
5.1 Commercial multiple peril (non-liability portion)	4,054,585	4,217,483		2,123,497	3,393,159	2,954,830	1,363,705	104,612	72,746	58,598	526,248	115,026
5.2 Commercial multiple peril (liability portion)	1,315,026	1,592,993		650,982	93,761	(270,076)	1,815,953	338,878	394,742	789,570	171,696	37,392
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,268,762	1,378,494		597,543	442,799	425,167	85,648	3,922	3,521	2,349	170,890	36,279
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	8	7		2							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					18,087	23,666	26,104	1,971	6,847	5,442		
17.1 Other Liability - occurrence	271,984	297,980		130,309	47,198	(34,244)	98,506	910	(9,232)	31,936	35,795	7,520
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	47,302	43,974		24,715		(31,287)	102,614		1,286	64,507	7,428	1,333
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	17,157,548	17,622,815		3,930,981	12,462,980	10,080,140	13,017,415	776,995	458,061	2,129,305	2,256,031	489,230
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,037,870	1,014,121		502,765	219,351	293,665	660,496	3,228	23,887	97,996	124,660	29,625
21.1 Private passenger auto physical damage	16,855,438	17,141,899		4,014,377	4,569,111	4,669,055	407,398	9,960	8,996	39,868	2,199,539	477,870
21.2 Commercial auto physical damage	846,790	892,045		421,130	134,948	125,499	2,738		(194)	798	97,946	24,134
22. Aircraft (all perils)												
23. Fidelity	1,835	4,823		677		1,861	2,634		(3)	12	309	56
24. Surety												
26. Burglary and theft	150	469		6		(758)	652		(2)	6	28	5
27. Boiler and machinery	75,555	41,516		42,012	484	10,441	9,957		43	43	9,653	2,149
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	67,914,563	70,099,245		25,756,675	32,689,687	29,031,836	23,370,012	1,668,033	1,450,712	3,826,804	8,985,210	1,921,737
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 529,981

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arizona DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(928)	(980)		654	15,065	(2,485)	70	37	37	2	(180)	(42)
2.1 Allied lines	7,169	6,012		3,630	6,593	3,286	162		(245)	4	760	169
2.2 Multiple peril crop												
2.3 Federal flood	2,252,487	2,208,546		1,350,903	18,888	12,888					322,578	51,986
3. Farmowners multiple peril												
4. Homeowners multiple peril	23,778,243	24,348,896		12,116,576	12,157,193	11,887,033	3,552,207	258,316	258,977	296,684	2,746,136	563,406
5.1 Commercial multiple peril (non-liability portion)	3,675,365	3,738,702		1,827,640	2,561,573	2,612,851	962,853	29,043	18,202	45,730	418,684	88,112
5.2 Commercial multiple peril (liability portion)	1,181,103	1,259,861		598,624	423,471	266,805	1,033,974	62,446	67,406	502,575	133,316	28,500
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	676,891	712,204		322,097	275,653	263,875	46,160	599	608	1,231	79,995	16,427
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	66	75		28							8	2
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					969,283	476,554	7,459,043	9,067	181,818	354,430		
17.1 Other Liability - occurrence	1,019,074	1,111,032		466,871	752,834	177,670	6,731,509	705,552	1,030,034	1,030,925	121,250	24,647
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	14,304	13,182		8,206	(8)	(8,327)	325,958	12,446	869	141,584	1,576	339
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	15,072,484	15,784,915		3,461,268	10,857,420	8,798,922	9,716,912	316,392	(55,203)	1,586,425	1,779,034	359,879
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,806,152	3,037,824		2,056,644	2,524,032	4,457,077	2,533,777	20,345	243,299	309,294	413,041	91,550
21.1 Private passenger auto physical damage	18,584,917	19,304,886		4,305,817	5,068,756	4,914,878	122,910	28,430	2,276	33,652	2,193,373	444,009
21.2 Commercial auto physical damage	1,654,833	1,218,910		927,087	972,536	928,602	(16,089)	7,393	7,311	4,020	177,999	39,474
22. Aircraft (all perils)												
23. Fidelity	212	364		133	25,000	24,918	47		(2)		24	6
24. Surety	1,535	1,550		704								
26. Burglary and theft		97				(148)	87		(1)	1		
27. Boiler and machinery	62,557	55,111		31,178	14,545	15,541	996		4	4	6,878	1,539
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	43,408	46,357		21,625							4,991	1,024
35. TOTALS (a)	71,829,872	72,847,545		27,499,683	36,642,834	34,829,941	32,470,576	1,450,068	1,755,392	4,306,562	8,399,465	1,711,025
DETAILS OF WRITE-INS												
3401. Identity theft	43,408	46,357		21,625							4,991	1,024
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	43,408	46,357		21,625							4,991	1,024

(a) Finance and service charges not included in Lines 1 to 35 $ 711,189

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Arkansas DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	12,616	14,066		5,882	5,591	(597)	4,041		8	108	1,988	362
2.1 Allied lines	20,174	21,307		8,788		157	6,266		(18)	172	3,183	578
2.2 Multiple peril crop												
2.3 Federal flood	870,940	862,632		517,467	159,927	154,927					124,337	24,938
3. Farmowners multiple peril												
4. Homeowners multiple peril	11,349,086	11,708,895		5,683,783	4,365,849	3,172,756	1,042,793	91,762	47,143	37,144	1,453,273	344,276
5.1 Commercial multiple peril (non-liability portion)	2,753,259	2,735,037		1,381,891	1,359,587	1,308,850	612,431	22,845	12,157	28,506	366,377	79,551
5.2 Commercial multiple peril (liability portion)	684,964	795,131		357,063	54,987	(139,733)	410,679	11,924	(9,809)	222,837	90,739	19,789
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	505,281	536,775		234,401	84,127	80,290	15,359	479	338	423	68,591	14,705
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	29	14		24							4	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							8,257					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					1,750	301	19,090	18	1,825	3,136		
17.1 Other Liability - occurrence	85,285	188,617		44,332	13,580	(56,691)	455,827	2,509	(1,066)	53,914	14,051	2,419
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,930	9,492		4,752		(7,249)	223,717		1,179	70,026	1,448	287
19.1 Private passenger auto no-fault (personal injury protection)	1,061,635	1,096,756		251,233	892,102	719,097	771,914	9,087	3,683	25,888	133,998	29,576
19.2 Other private passenger auto liability	14,542,119	15,012,419		3,422,693	9,742,959	9,439,695	12,988,486	483,518	397,340	1,678,963	1,838,130	405,687
19.3 Commercial auto no-fault (personal injury protection)		44			5,000	5,043	94		(2)	10		
19.4 Other commercial auto liability	1,514,370	1,267,585		788,139	319,011	102,678	1,404,260	18,545	(21,452)	170,446	193,205	44,644
21.1 Private passenger auto physical damage	22,707,259	23,129,974		5,418,629	7,267,319	7,101,470	253,773	51,135	30,909	30,855	2,864,426	631,292
21.2 Commercial auto physical damage	800,026	696,667		417,314	354,259	332,391	25,827	4,672	4,867	4,011	107,744	23,816
22. Aircraft (all perils)												
23. Fidelity		3				(54)	31		(1)			
24. Surety												
26. Burglary and theft	(60)	189				(98)	58			1	(7)	(2)
27. Boiler and machinery	42,284	24,814		21,461	28,357	33,845	5,488		12	12	5,855	1,261
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	4,905	5,324		2,587							646	153
35. TOTALS (a)	56,964,102	58,105,740		18,560,440	24,654,406	22,247,079	18,248,393	696,494	467,112	2,326,452	7,267,990	1,623,332
DETAILS OF WRITE-INS												
3401. Identity theft	4,905	5,324		2,587							646	153
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,905	5,324		2,587							646	153

(a) Finance and service charges not included in Lines 1 to 35 $ 681,514

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF California DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	8,321	7,916		3,981	287,017	(35,451)	1,197		4	36	1,138	181
2.1 Allied lines	1,139,432	756,200		561,781	30,685	27,774	1,787		(73)	49	129,789	27,382
2.2 Multiple peril crop												
2.3 Federal flood	17,748,732	18,054,381		10,734,413	511,534	231,834	5,000				2,646,398	404,734
3. Farmowners multiple peril												
4. Homeowners multiple peril	565,030,439	581,484,844		286,526,479	219,146,084	211,040,389	174,821,304	15,117,921	18,349,973	24,755,293	67,185,175	13,114,620
5.1 Commercial multiple peril (non-liability portion)	80,190,600	82,542,523		39,402,137	23,883,547	25,684,037	18,994,696	416,636	402,852	892,441	9,597,647	1,873,951
5.2 Commercial multiple peril (liability portion)	21,385,072	26,062,376		10,250,880	5,663,743	731,955	25,544,728	3,657,572	3,715,409	11,251,987	2,539,627	500,266
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	15,208,972	15,482,624		7,435,147	5,739,520	5,644,363	1,502,516	342,428	337,489	41,192	1,858,705	357,584
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	2,177	796		1,381		(6,664)	1,773	8,424	7,801	93	191	42
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							215					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					652,968	(168,537)	10,056,424	132,550	641,364	1,033,932		
17.1 Other Liability - occurrence	40,289,289	40,838,707		20,406,167	28,322,344	24,696,773	63,559,448	1,145,712	712,955	7,713,836	4,865,441	927,527
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	164,311	138,660		67,470	524,212	(5,374,548)	43,512,203	1,043,997	(860,727)	13,639,043	19,716	4,053
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	141,772,628	143,464,224		35,360,939	75,525,763	63,249,598	94,106,218	7,095,492	5,033,287	14,751,464	17,214,436	3,498,412
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	29,104,226	25,851,327		14,958,735	13,918,806	20,068,211	27,160,036	1,254,389	1,705,318	3,426,706	3,121,563	687,681
21.1 Private passenger auto physical damage	104,675,534	106,195,644		26,891,503	46,995,399	47,665,896	(708,644)	355,689	449,919	587,395	12,661,100	2,572,422
21.2 Commercial auto physical damage	8,116,332	7,263,762		4,160,546	5,898,189	5,710,632	70,689	66,277	64,971	43,728	871,878	191,774
22. Aircraft (all perils)												
23. Fidelity	18,910	102,656		1,821	47,091	(33,596)	7,606		(1,571)	33	2,389	486
24. Surety							1,042			17		
26. Burglary and theft	378	6,398		12		(14,376)	14,102		(30)	134	50	10
27. Boiler and machinery	872,864	462,215		453,148	78,039	146,742	68,703		297	297	99,573	20,534
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	51,100	45,893		12,740							6,280	1,277
35. TOTALS (a)	1,025,779,316	1,048,761,147		457,229,279	427,224,940	399,265,033	458,721,042	30,637,087	30,559,239	78,137,675	122,821,099	24,182,934
DETAILS OF WRITE-INS												
3401. Identity theft	51,100	45,893		12,740							6,280	1,277
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	51,100	45,893		12,740							6,280	1,277

(a) Finance and service charges not included in Lines 1 to 35 $ 10,593,679

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Colorado DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,475	1,900		738	14,022	(2,511)	237		(34)	6	323	31
2.1 Allied lines	12,758	10,637		6,206		(11,084)	1,352		(1,140)	21	1,687	143
2.2 Multiple peril crop												
2.3 Federal flood	965,476	905,341		584,257	2,571,967	3,146,256	574,290				143,678	9,852
3. Farmowners multiple peril												
4. Homeowners multiple peril	32,103,174	32,357,832		16,490,601	17,569,728	17,182,182	4,507,021	274,745	302,785	194,297	4,030,229	343,131
5.1 Commercial multiple peril (non-liability portion)	3,407,070	3,420,930		1,725,918	1,475,608	1,487,736	929,138	26,119	12,052	42,526	443,110	37,502
5.2 Commercial multiple peril (liability portion)	956,182	1,064,929		484,041	30,084	(207,158)	941,550	8,083	80,905	614,807	118,278	10,581
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	680,745	714,642		325,199	270,319	213,641	36,467		(1,563)	882	88,186	7,407
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	14	8		9							2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					102,080	59,932	1,100,397	17,295	35,336	36,722		
17.1 Other Liability - occurrence	205,162	1,332,527		52,557	1,664,863	1,027,940	4,463,009	27,307	(36,510)	323,326	44,092	2,918
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	7,218	6,562		4,138		(25,085)	781,130		(5,110)	200,250	958	85
19.1 Private passenger auto no-fault (personal injury protection)					4,516	(20,265)	11,476	25	(5,541)	1,914		
19.2 Other private passenger auto liability	22,284,635	22,989,606		5,265,643	14,997,357	13,998,004	18,192,187	944,431	638,360	2,414,897	2,844,406	244,669
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,593,565	1,256,091		802,768	344,009	342,901	517,273	20,212	12,299	74,188	177,436	17,585
21.1 Private passenger auto physical damage	22,497,952	22,856,408		5,382,980	8,913,444	9,140,978	526,539	7,221	15,068	60,792	2,869,227	247,026
21.2 Commercial auto physical damage	644,455	505,066		328,857	320,464	316,578	11,905		1,275	3,038	72,236	7,152
22. Aircraft (all perils)												
23. Fidelity		176				(28)	21		(1)			
24. Surety												
26. Burglary and theft		1				(51)	39					
27. Boiler and machinery	61,802	52,829		30,804							7,743	694
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	35,074	36,294		17,563							4,337	369
35. TOTALS (a)	85,457,757	87,511,780		31,502,279	48,278,460	46,649,966	32,594,031	1,325,438	1,048,182	3,967,667	10,845,926	929,145
DETAILS OF WRITE-INS												
3401. Identity theft	35,074	36,294		17,563							4,337	369
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	35,074	36,294		17,563							4,337	369

(a) Finance and service charges not included in Lines 1 to 35 $ 764,661

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Connecticut DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(7,535)			(336)			
2.1 Allied lines					(2,961)	(11,580)			(394)			
2.2 Multiple peril crop												
2.3 Federal flood	3,292,287	3,175,844		2,014,751	4,870,712	931,498	513,598				477,501	58,526
3. Farmowners multiple peril												
4. Homeowners multiple peril	91,462,544	91,713,690		47,599,603	32,181,844	28,752,948	19,063,007	1,392,767	1,567,436	3,264,587	10,644,066	1,680,597
5.1 Commercial multiple peril (non-liability portion)	1,467,200	1,462,461		732,178	827,186	741,786	111,421	11,237	546	8,316	172,164	27,807
5.2 Commercial multiple peril (liability portion)	410,266	407,483		203,393	288,333	(515,200)	1,048,550	42,875	(162,549)	343,275	47,831	7,905
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,505,934	2,583,946		1,246,236	789,480	630,997	134,072	2,554	(1,122)	3,278	295,423	46,697
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	54,127	56,234		29,377							6,230	983
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health (b)												
15.3 Guaranteed renewable accident and health (b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					33,229	(5,898)	87,579	2,547	6,662	9,111		
17.1 Other Liability - occurrence	4,088,255	4,283,120		2,031,488	6,213,379	6,311,758	13,275,052	95,881	(65,540)	939,297	482,754	76,746
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,421	994		977	37,445	(179,598)	6,712,364	33,572	5,142	1,906,308	153	28
19.1 Private passenger auto no-fault (personal injury protection)					166,380	23,149	376,755	42,324	6,112	46,987		
19.2 Other private passenger auto liability	36,544,607	37,761,549		8,635,318	31,193,843	24,666,416	51,197,069	2,719,612	1,642,345	9,986,740	4,289,388	687,684
19.3 Commercial auto no-fault (personal injury protection)					19,885	34,445	14,560	320	1,715	1,395		
19.4 Other commercial auto liability	3,455,031	2,287,553		1,687,617	464,486	1,072,073	1,608,981	42,924	93,466	174,613	352,788	63,482
21.1 Private passenger auto physical damage	41,569,565	42,399,051		9,950,568	12,370,779	12,255,460	275,253	46,832	29,504	85,683	4,864,448	780,314
21.2 Commercial auto physical damage	949,432	620,791		461,158	352,523	327,388	(1,697)	2,087	1,145	1,328	95,954	17,250
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	2,769	1,805		1,396							282	58
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	224,651	236,643		118,473	1,523	1,742	220				26,066	4,132
35. TOTALS (a)	186,028,090	186,991,164		74,712,533	89,808,066	75,029,851	94,416,784	4,435,532	3,124,131	16,770,919	21,755,049	3,452,210
DETAILS OF WRITE-INS												
3401. Identity theft	224,651	236,643		118,473	1,523	1,742	220				26,066	4,132
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	224,651	236,643		118,473	1,523	1,742	220				26,066	4,132

(a) Finance and service charges not included in Lines 1 to 35 $ 1,961,779

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Delaware DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					6,301	(778)						
2.1 Allied lines	622	356		303							73	17
2.2 Multiple peril crop												
2.3 Federal flood	426,048	416,308		262,149	216,041	(121,816)	31,000				62,455	8,712
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,680,748	9,702,898		5,219,330	3,487,811	3,233,781	1,957,095	81,222	63,535	164,583	1,186,796	205,100
5.1 Commercial multiple peril (non-liability portion)	603,675	615,508		306,872	161,987	126,359	86,415	1,980	(1,329)	4,530	72,002	13,098
5.2 Commercial multiple peril (liability portion)	203,381	206,480		100,652	99,380	(75,581)	154,099	37,742	(1,654)	62,416	24,033	4,620
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	309,767	310,212		147,098	178,163	150,162	20,554	1,457	369	595	38,775	6,770
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	3	2		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					22,697	(44,851)	425,234	3,118	5,717	11,118		
17.1 Other Liability - occurrence	34,889	36,048		16,020	8,305	65,910	1,504,586	31,614	106,154	432,490	4,544	1,080
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	896	703		518	5,000,000	(91,239)	3,332,229	101,884	127,319	1,101,187	127	23
19.1 Private passenger auto no-fault (personal injury protection)	1,321,155	1,361,011		321,524	1,063,093	651,871	(710,835)	56,982	(25,432)	52,824	158,814	28,117
19.2 Other private passenger auto liability	5,264,777	5,409,563		1,272,461	3,785,846	3,904,014	5,332,462	174,353	117,424	735,858	632,778	112,022
19.3 Commercial auto no-fault (personal injury protection)	120,784	96,109		61,747	253,352	314,933	413,496	3,780	6,338	43,830	12,929	2,587
19.4 Other commercial auto liability	1,235,227	993,079		621,848	495,908	786,795	1,075,759	9,208	35,548	123,133	135,738	26,607
21.1 Private passenger auto physical damage	3,956,698	3,996,766		980,698	1,506,372	1,491,197	1,064	4,055	2,032	10,582	472,419	83,640
21.2 Commercial auto physical damage	336,955	279,894		168,121	177,199	143,959	(4,732)	1,088	321	1,101	37,565	7,315
22. Aircraft (all perils)												
23. Fidelity						(9)	9					
24. Surety												
26. Burglary and theft	50	148		2		(16)	17				6	1
27. Boiler and machinery	6,630	6,634		3,683							739	166
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	25,439	27,048		13,408							3,145	542
35. TOTALS (a)	23,527,743	23,458,767		9,496,435	16,462,458	10,534,690	13,618,450	508,480	436,342	2,744,245	2,842,936	500,416
DETAILS OF WRITE-INS												
3401. Identity theft	25,439	27,048		13,408							3,145	542
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	25,439	27,048		13,408							3,145	542

(a) Finance and service charges not included in Lines 1 to 35 $ 239,515

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF District of Columbia DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,157	3,386		1,887	2,396	(282)	281		1	8	245	571
2.1 Allied lines	20,048	26,235		9,275		22	436		(1)	12	2,030	4,727
2.2 Multiple peril crop												
2.3 Federal flood	65,754	55,160		41,835	1,633	1,633					9,789	1,336
3. Farmowners multiple peril												
4. Homeowners multiple peril	7,185,507	7,257,875		3,637,106	2,650,460	2,491,965	720,237	138,445	119,245	39,773	774,360	153,960
5.1 Commercial multiple peril (non-liability portion)	1,150,904	1,201,741		608,727	234,310	172,476	103,627	3,564	115	5,105	125,756	60,690
5.2 Commercial multiple peril (liability portion)	301,640	306,641		158,629	21,000	15,156	223,419	81,653	95,100	107,168	32,792	19,800
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	210,413	220,604		106,441	228,660	227,965	4,892	444	428	80	23,150	4,579
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1			1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					44,394	55,817	883,899	(45)	11,099	20,165		
17.1 Other Liability - occurrence	89,215	132,824		29,080	3,046,268	3,047,405	194,702	36,613	37,016	13,229	10,621	4,141
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	7,641	7,948		3,449		(4,929)	22,147		684	12,615	766	1,785
19.1 Private passenger auto no-fault (personal injury protection)	110,525	114,396		25,913	110,963	81,374	33,567		(679)	1,590	12,312	2,336
19.2 Other private passenger auto liability	2,079,553	2,144,761		488,394	1,806,127	1,659,902	1,962,016	126,859	82,335	511,331	231,597	43,855
19.3 Commercial auto no-fault (personal injury protection)	19,402	12,365		9,750	690	865	934		38	203	2,011	406
19.4 Other commercial auto liability	337,731	257,190		169,668	70,750	53,585	37,352		(2,525)	5,936	35,125	7,076
21.1 Private passenger auto physical damage	4,670,283	4,759,070		1,115,495	989,918	992,914	(26,247)	10,684	11,516	8,270	517,515	98,303
21.2 Commercial auto physical damage	103,150	74,644		50,677	66,587	55,187	(6,673)	38	(425)	105	10,850	2,191
22. Aircraft (all perils)												
23. Fidelity	(5)	507				(162)	124		(5)	1	(1)	(1)
24. Surety												
26. Burglary and theft	77	1,058		2		(292)	230		(1)	2	9	20
27. Boiler and machinery	7,233	3,399		4,147		15,931	15,931		69	69	715	1,665
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	10,367	10,413		4,921							1,092	236
35. TOTALS (a)	16,371,596	16,590,218		6,465,399	9,274,157	8,866,533	4,170,873	398,254	354,010	725,661	1,790,735	407,675
DETAILS OF WRITE-INS												
3401. Identity theft	10,367	10,413		4,921							1,092	236
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	10,367	10,413		4,921							1,092	236

(a) Finance and service charges not included in Lines 1 to 35 $ 155,228

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Florida DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(248)	(289)		(7)	(8)		
2.1 Allied lines						(385)	(448)		(10)	(12)		
2.2 Multiple peril crop												
2.3 Federal flood	91,320,189	91,421,238		54,814,610	5,249,000	4,236,527	116,924				13,741,466	2,333,037
3. Farmowners multiple peril												
4. Homeowners multiple peril					4,065	(56,757)	23,787	1,020	(1,294)	11	25,245	3
5.1 Commercial multiple peril (non-liability portion)	260,137	270,217		131,431	1,211,492	829,912	246,519	(473)	(20,520)	11,605	32,264	2,639
5.2 Commercial multiple peril (liability portion)	615,741	610,084		354,718	389,897	(569,748)	2,195,474	119,568	(53,653)	1,273,043	77,728	6,252
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	166,818	160,223		84,357	112,372	110,223	3,901		(14)	28	19,003	1,676
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							231,664					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					429,864	1,044,343	4,224,077	129,236	438,808	462,101		
17.1 Other Liability - occurrence	7,732,775	8,045,511		3,789,859	4,905,882	3,327,611	13,924,096	235,707	180,607	1,542,827	895,162	68,598
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	92,023	74,880		51,044	23,676	(29,181)	2,078,961	23,696	114,050	693,922	10,653	930
19.1 Private passenger auto no-fault (personal injury protection)	72,609,557	76,392,802		17,248,325	38,359,887	42,236,218	43,844,749	2,331,557	1,794,385	5,747,694	8,483,734	2,096,451
19.2 Other private passenger auto liability	244,342,493	250,349,161		58,209,199	172,039,886	149,557,510	199,616,293	15,815,312	11,584,784	28,444,514	28,499,688	7,048,650
19.3 Commercial auto no-fault (personal injury protection)	7,720,420	8,277,732		3,838,408	2,666,887	1,644,631	3,884,207	446,916	296,717	377,093	800,047	197,982
19.4 Other commercial auto liability	28,724,304	26,905,948		14,434,251	21,350,952	24,118,065	36,979,795	2,915,463	2,435,926	4,819,330	3,030,697	710,739
21.1 Private passenger auto physical damage	117,393,492	118,664,078		28,233,955	62,342,767	62,724,875	3,228,685	416,971	515,295	640,157	13,688,961	3,361,413
21.2 Commercial auto physical damage	9,540,931	9,136,208		4,681,937	4,168,167	3,808,887	(163,351)	37,364	26,310	25,062	1,007,804	238,982
22. Aircraft (all perils)												
23. Fidelity	6,765	6,914		3,824		(705)	504		(20)	2	803	68
24. Surety												
26. Burglary and theft		125				(1,271)	935		(4)	9		
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	124,383	126,689		28,656	125	125					14,609	3,611
35. TOTALS (a)	580,650,029	590,441,808		185,904,575	313,254,917	292,980,632	310,436,483	22,472,337	17,311,360	44,037,378	70,327,864	16,071,031
DETAILS OF WRITE-INS												
3401. Identity theft	124,383	126,689		28,656	125	125					14,609	3,611
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	124,383	126,689		28,656	125	125					14,609	3,611

(a) Finance and service charges not included in Lines 1 to 35 $ 2,248,351

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Georgia DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	8,352	7,135		5,706	44,109	(7,974)	999		(111)	27	1,084	156
2.1 Allied lines	32,269	26,138		15,888		(5,406)	1,547		(332)	42	3,840	633
2.2 Multiple peril crop												
2.3 Federal flood	7,135,928	7,326,448		4,271,396	791,873	795,873	5,000				1,108,295	128,517
3. Farmowners multiple peril												
4. Homeowners multiple peril	97,597,867	100,088,133		50,352,935	49,879,172	48,532,315	13,805,876	1,175,335	1,087,486	911,064	11,709,052	1,850,727
5.1 Commercial multiple peril (non-liability portion)	12,606,293	12,299,478		6,276,140	8,446,425	9,515,040	3,246,973	96,739	118,743	137,649	1,483,804	235,799
5.2 Commercial multiple peril (liability portion)	3,317,627	3,545,407		1,664,193	817,509	78,146	2,090,739	29,287	4,638	998,981	391,701	62,152
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,091,488	3,200,751		1,480,440	961,876	958,829	223,101	52,697	52,688	5,348	382,888	58,644
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	145	109		62							16	3
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					25,499	55,303	602,592	8	3,770	6,852		
17.1 Other Liability - occurrence	3,578,547	3,744,591		1,792,511	4,541,510	5,105,854	7,636,360	81,430	232,175	489,400	437,654	68,647
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	46,804	36,014		26,118		(21,001)	70,995	(5,205)	(3,661)	44,670	5,584	875
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	61,734,152	63,594,979		14,486,901	53,954,726	48,559,033	44,107,422	2,249,560	1,178,095	6,701,042	7,681,904	1,113,488
19.3 Commercial auto no-fault (personal injury protection)					2,264	2,264		1,830	1,830			
19.4 Other commercial auto liability	7,745,243	6,255,415		3,901,946	1,424,340	4,887,567	4,942,069	61,646	434,938	601,211	862,482	144,394
21.1 Private passenger auto physical damage	77,356,753	78,835,445		18,404,313	23,369,381	23,876,371	594,451	74,900	81,627	139,646	9,605,876	1,392,365
21.2 Commercial auto physical damage	2,688,086	2,146,370		1,368,020	1,112,190	1,094,394	18,434	16,961	17,714	6,974	302,207	50,195
22. Aircraft (all perils)												
23. Fidelity	126	278		110		(440)	234		(11)	1	1	
24. Surety												
26. Burglary and theft		802			945	148	435		(3)	4		
27. Boiler and machinery	192,154	169,563		97,144	33,290	34,286	996		4	4	21,414	3,682
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	83,593	84,703		42,861							9,780	1,578
35. TOTALS (a)	277,215,427	281,361,761		104,186,686	145,405,108	143,460,600	77,348,224	3,835,187	3,209,589	10,042,915	34,007,584	5,111,857
DETAILS OF WRITE-INS												
3401. Identity theft	83,593	84,703		42,861							9,780	1,578
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	83,593	84,703		42,861							9,780	1,578

(a) Finance and service charges not included in Lines 1 to 35 $ 3,690,622

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Hawaii DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	824,446	856,394		403,730	101,346	456,189	408,018	11,953	54,943	45,227	99,805	37,090
2.1 Allied lines	655,189	681,686		314,793	415,076	892,923	500,634	1,703	11,583	10,806	79,215	29,546
2.2 Multiple peril crop												
2.3 Federal flood	1,410,593	1,408,646		848,030							206,388	61,571
3. Farmowners multiple peril												
4. Homeowners multiple peril	20,326,987	20,313,663		10,255,819	12,570,095	13,391,293	4,372,308	538,782	555,697	422,225	2,410,359	902,296
5.1 Commercial multiple peril (non-liability portion)	57,622	47,169		30,694	945	2,124	2,310		48	97	6,204	2,477
5.2 Commercial multiple peril (liability portion)	38,697	37,999		22,206		8,331	29,580		8,503	18,097	4,000	1,662
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	293,134	292,290		153,218	69,564	70,567	16,115		(1)	369	34,852	12,954
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	10	6		4				3,451	3,451		1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	1,945,310	1,929,345		976,097	388,696	693,910	3,050,783	5,063	94,837	575,529	232,394	85,634
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,503	6,205		3,188		(3,208)	13,844		693	8,687	630	270
19.1 Private passenger auto no-fault (personal injury protection)	6,905,710	6,858,241		1,728,009	4,349,583	4,151,783	902,980	14,800	6,193	53,766	796,942	316,520
19.2 Other private passenger auto liability	22,968,110	22,784,234		5,746,912	9,859,710	11,418,498	14,661,551	328,318	479,010	2,127,992	2,647,320	1,051,195
19.3 Commercial auto no-fault (personal injury protection)	66,010	60,582		34,465	70,163	32,443	110,267		(8,199)	15,109	7,050	3,111
19.4 Other commercial auto liability	1,324,674	1,271,858		667,384	739,831	12,617	468,151	18,811	(133,570)	66,030	145,167	64,123
21.1 Private passenger auto physical damage	20,224,574	19,909,872		5,069,555	9,149,804	9,361,701	369,607	15,544	35,172	87,906	2,331,023	925,696
21.2 Commercial auto physical damage	390,206	377,106		192,445	207,189	208,556	(48,200)	4,856	5,265	1,858	42,470	18,728
22. Aircraft (all perils)												
23. Fidelity		247				(58)	38		(2)			
24. Surety												
26. Burglary and theft	35	119		1		(105)	70			1	4	2
27. Boiler and machinery	2,646	1,242		1,485							258	111
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	77,439,457	76,836,904		26,448,037	37,922,000	40,697,565	24,858,055	943,282	1,113,623	3,433,699	9,044,082	3,512,985
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 807,414

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Idaho DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,110	942		542	5,236	(654)	92			2	212	18
2.1 Allied lines	2,546	1,784		1,173	38,800	37,798	142		(71)	4	387	43
2.2 Multiple peril crop												
2.3 Federal flood	515,702	502,531		290,047							73,935	7,761
3. Farmowners multiple peril												
4. Homeowners multiple peril	6,244,348	6,449,612		3,338,295	3,414,288	3,483,300	1,009,243	77,387	87,161	62,113	779,201	111,359
5.1 Commercial multiple peril (non-liability portion)	943,386	976,279		484,500	440,121	448,090	282,975	8,953	6,314	13,022	124,053	15,537
5.2 Commercial multiple peril (liability portion)	293,170	357,992		146,504	46,705	(87,633)	289,814	30,545	7,909	155,515	37,099	4,956
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	227,988	248,720		105,812	116,970	110,295	15,277	1,148	870	503	28,861	3,691
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					508	5,727	56,847	16	4,186	7,182		
17.1 Other Liability - occurrence	99,705	105,416		44,669	11,837	(38,405)	874,230		(625)	146,633	12,689	1,901
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	12,653	13,666		6,984	4,574	(26,803)	935,743		(4,808)	244,668	2,089	215
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	5,016,895	5,274,097		1,169,932	3,841,701	2,420,799	4,348,195	241,269	(77,075)	578,970	645,244	82,656
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	481,802	336,570		248,215	127,442	541,017	583,959	11,349	51,684	72,467	59,097	7,622
21.1 Private passenger auto physical damage	5,758,019	5,980,301		1,368,704	1,638,407	1,638,613	121,677	9,440	6,620	10,513	740,116	95,103
21.2 Commercial auto physical damage	233,866	154,747		122,069	93,800	81,966	3,608		(375)	744	28,150	3,665
22. Aircraft (all perils)												
23. Fidelity	459	696		105		(86)	57		(2)		68	9
24. Surety												
26. Burglary and theft	34	109		2		(155)	106			1	3	1
27. Boiler and machinery	15,042	9,238		7,573	10,000	10,000					1,989	261
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	7,259	7,883		3,532							929	133
35. TOTALS (a)	19,853,984	20,420,581		7,338,657	9,790,388	8,623,866	8,521,967	380,106	81,788	1,292,338	2,534,121	334,928
DETAILS OF WRITE-INS												
3401. Identity theft	7,259	7,883		3,532							929	133
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	7,259	7,883		3,532							929	133

(a) Finance and service charges not included in Lines 1 to 35 $ 261,777

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Illinois DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	4,690	4,690		1,166	55,291	(24,059)	432	45	(727)	12	547	238
2.1 Allied lines	267,316	238,993		128,760		(939)	670		(100)	18	28,328	12,245
2.2 Multiple peril crop												
2.3 Federal flood	4,706,681	4,747,430		2,777,480	9,656,204	10,696,204	1,068,000				683,408	32,250
3. Farmowners multiple peril												
4. Homeowners multiple peril	113,679,603	118,506,855		60,197,085	57,057,265	55,674,157	19,654,254	1,358,177	1,191,448	2,048,323	13,389,702	5,456,881
5.1 Commercial multiple peril (non-liability portion)	14,503,879	14,345,645		7,218,543	7,271,679	7,942,005	5,233,753	94,426	96,134	211,760	1,612,657	686,236
5.2 Commercial multiple peril (liability portion)	3,759,373	4,082,807		1,843,557	2,977,131	(313,379)	9,960,896	600,226	547,706	4,631,000	418,589	176,987
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,432,974	3,564,090		1,728,332	1,060,856	916,433	143,390	20,300	19,529	2,790	412,133	68,392
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	131	83		87							14	6
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					16,651	395,042	985,644	2,992	5,816	8,275		
17.1 Other Liability - occurrence	474,569	474,817		212,503	462,808	756,007	27,866,758	386,212	620,288	3,169,380	52,529	22,456
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	28,085	18,937		14,814	2,215,730	(3,570,743)	130,882,140	4,107,611	1,697,404	20,436,975	3,318	1,224
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	60,891,335	63,471,418		14,407,434	55,809,796	54,350,645	89,121,765	3,977,703	2,802,594	13,805,169	7,438,717	3,780,377
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	5,843,796	4,731,962		2,936,024	1,595,431	1,590,388	3,178,102	151,475	133,327	453,689	815,894	45,912
21.1 Private passenger auto physical damage	99,072,190	102,194,744		24,242,882	24,049,804	24,405,070	1,235,869	333,023	309,687	259,544	12,045,937	6,099,769
21.2 Commercial auto physical damage	2,331,817	1,880,450		1,171,478	1,268,870	1,205,377	17,500	6,001	5,968	10,550	247,904	17,800
22. Aircraft (all perils)												
23. Fidelity	663	5,779		495		(1,967)	1,008		(50)	4	78	34
24. Surety												
26. Burglary and theft	(33)	608				(3,559)	1,870		(13)	18	(4)	(2)
27. Boiler and machinery	318,293	264,446		156,092	53,353	86,706	33,366	104	242	139	34,070	14,573
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	123,329	128,453		64,672							14,555	5,963
35. TOTALS (a)	309,438,692	318,662,206		117,101,404	163,550,870	154,103,385	289,385,417	11,038,296	7,429,256	45,037,645	37,198,377	16,421,340
DETAILS OF WRITE-INS												
3401. Identity theft	123,329	128,453		64,672							14,555	5,963
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	123,329	128,453		64,672							14,555	5,963

(a) Finance and service charges not included in Lines 1 to 35 $ 3,024,996

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Indiana DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(59)	21			27,601	(7,442)			(180)		(7)	(1)
2.1 Allied lines	3,775	3,149		2,413		(2,373)	998		(198)	11	352	64
2.2 Multiple peril crop												
2.3 Federal flood	1,385,142	1,465,652		886,792	847,375	879,375	32,000				224,484	32,359
3. Farmowners multiple peril												
4. Homeowners multiple peril	49,211,663	50,504,567		25,891,531	23,577,303	21,406,017	7,382,304	584,913	559,174	568,169	5,733,773	1,158,221
5.1 Commercial multiple peril (non-liability portion)	2,074,592	2,075,056		1,075,859	1,024,790	814,172	347,532	19,294	7,261	20,432	243,179	46,860
5.2 Commercial multiple peril (liability portion)	638,234	675,800		331,950	303,633	2,273,616	3,430,758	87,911	196,117	633,046	73,740	14,061
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	983,865	1,021,455		480,397	570,707	563,755	99,483	5,537	5,934	2,138	119,172	21,453
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake		1		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							414					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	706,590	734,342		334,617	970,128	765,769	1,926,775	27,110	(263,776)	264,300	87,054	14,436
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,558	6,596		3,132	10,995	(637,667)	1,553,762	100	(1,276,749)	392,599	919	134
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	13,318,419	13,842,519		3,076,099	12,197,098	11,132,592	18,612,453	898,527	483,274	3,438,436	1,621,814	352,723
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	949,972	786,545		477,612	626,559	(919,008)	1,021,676	50,104	(148,995)	150,554	102,694	18,178
21.1 Private passenger auto physical damage	23,433,009	24,070,930		5,503,216	5,853,670	5,800,819	163,526	26,863	14,676	38,194	2,840,899	531,755
21.2 Commercial auto physical damage	468,011	424,073		240,206	229,565	221,780	22,405	3,930	4,879	3,162	52,221	9,034
22. Aircraft (all perils)												
23. Fidelity		262				(285)	191		(8)	1		
24. Surety												
26. Burglary and theft		1,599				(514)	354		(2)	3		
27. Boiler and machinery	28,952	21,870		14,753	2,977	2,977					3,081	569
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	61,198	63,184		31,986							7,122	1,149
35. TOTALS (a)	93,269,920	95,697,620		38,350,565	46,242,403	42,293,584	34,594,632	1,704,290	(418,594)	5,511,045	11,110,496	2,200,995
DETAILS OF WRITE-INS												
3401. Identity theft	61,198	63,184		31,986							7,122	1,149
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	61,198	63,184		31,986							7,122	1,149

(a) Finance and service charges not included in Lines 1 to 35 $ 1,299,200

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Iowa DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(8)	6					
2.1 Allied lines	288	88		205		(339)	9		(28)		32	5
2.2 Multiple peril crop												
2.3 Federal flood	226,222	230,277		137,526	77,829	77,329					34,538	2,719
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,946,749	3,133,235		1,575,325	922,574	770,487	250,172	15,314	(5,833)	18,030	347,466	36,665
5.1 Commercial multiple peril (non-liability portion)	222,477	204,706		125,801	238,955	308,021	110,424	1,921	5,613	6,304	25,232	3,181
5.2 Commercial multiple peril (liability portion)	76,257	83,294		40,672	12,500	(112,245)	55,585		(22,150)	27,135	8,482	1,136
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	221,760	231,731		99,394	199,987	204,932	22,005	4,155	4,292	790	27,996	2,893
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	293,810	313,924		140,229	(5,555)	212,784	1,289,198	5,000	38,515	201,071	36,230	3,939
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	373	129		244		(395)	564		(96)	354	44	7
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,781,127	2,905,953		658,231	2,078,849	1,803,546	2,231,024	124,578	60,452	284,534	335,206	35,313
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	146,013	102,586		80,126	25,364	37,787	18,846		438	2,929	16,520	1,892
21.1 Private passenger auto physical damage	5,005,117	5,159,256		1,197,632	1,419,777	1,445,692	87,559	3,178	2,790	9,140	603,178	63,606
21.2 Commercial auto physical damage	101,669	65,480		57,372	96,871	100,052	2,560		209	218	11,520	1,298
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	4,523	2,394		2,954							482	74
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	3,068	3,286		1,622							344	36
35. TOTALS (a)	12,029,452	12,436,338		4,117,334	5,067,151	4,847,642	4,067,954	154,146	84,202	550,507	1,447,272	152,765
DETAILS OF WRITE-INS												
3401. Identity theft	3,068	3,286		1,622							344	36
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,068	3,286		1,622							344	36

(a) Finance and service charges not included in Lines 1 to 35 $ 139,385

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kansas DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	500	583		104	3,550	(7,012)	188		(293)	5	90	7
2.1 Allied lines	1,260	1,438		276		(2,970)	1,321		(326)	28	221	18
2.2 Multiple peril crop												
2.3 Federal flood	304,020	299,316		176,802	14,637	14,637					43,557	3,779
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,114,822	9,138,903		4,783,171	5,449,579	5,361,753	1,213,808	91,403	169,477	121,095	1,131,233	118,979
5.1 Commercial multiple peril (non-liability portion)	615,490	570,362		304,027	349,318	355,864	100,564	7,469	7,342	5,965	76,724	8,064
5.2 Commercial multiple peril (liability portion)	174,401	182,963		88,237	2,543	2,407	179,828	16,739	29,646	84,057	21,388	2,295
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	270,039	273,867		125,298	54,682	42,968	12,342	964	484	321	34,433	3,529
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1			1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	132,211	250,543		37,082	3,738	7,780	638,086	5,000	3,974	71,210	19,506	2,082
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,962	3,022		2,639		(6,235)	169,427		(954)	44,740	571	54
19.1 Private passenger auto no-fault (personal injury protection)	852,826	882,957		204,971	405,131	394,255	(40,101)	7,544	(17,191)	55,537	110,464	11,754
19.2 Other private passenger auto liability	3,974,990	4,101,208		962,931	2,579,827	2,356,623	2,428,486	103,706	38,732	424,540	514,185	54,663
19.3 Commercial auto no-fault (personal injury protection)	31,225	26,187		14,742	19,187	48,674	41,652		3,702	6,366	4,441	424
19.4 Other commercial auto liability	973,689	654,534		481,670	209,075	(648,053)	407,766	35,733	(50,371)	76,024	132,974	13,059
21.1 Private passenger auto physical damage	8,647,718	8,885,751		2,075,523	2,974,112	2,897,825	52,876	1,637	(8,373)	7,509	1,115,303	118,852
21.2 Commercial auto physical damage	817,253	583,768		407,823	260,699	272,365	6,929		1,550	1,584	119,785	11,101
22. Aircraft (all perils)												
23. Fidelity	145	154		115		(7)	8				17	2
24. Surety												
26. Burglary and theft						(12)	14					
27. Boiler and machinery	13,946	9,102		6,765							1,739	189
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	12,125	12,376		6,091							1,521	165
35. TOTALS (a)	25,940,622	25,877,033		9,678,265	12,326,078	11,090,862	5,213,194	270,195	177,398	898,979	3,328,153	349,016
DETAILS OF WRITE-INS												
3401. Identity theft	12,125	12,376		6,091							1,521	165
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12,125	12,376		6,091							1,521	165

(a) Finance and service charges not included in Lines 1 to 35 $ 336,072

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Kentucky DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	(455)	1,245		424	11,182	(1,373)	180			5	21	(14)
2.1 Allied lines	1,646	2,269		1,509		13	279		(1)	8	259	32
2.2 Multiple peril crop												
2.3 Federal flood	994,085	991,167		588,739	260,857	260,857					146,903	21,808
3. Farmowners multiple peril												
4. Homeowners multiple peril	18,256,400	18,996,486		9,505,003	7,447,981	6,765,366	2,395,422	209,046	235,850	177,411	2,336,857	399,329
5.1 Commercial multiple peril (non-liability portion)	1,801,715	1,859,310		954,755	1,282,074	1,378,360	512,148	11,276	12,423	28,702	237,512	40,057
5.2 Commercial multiple peril (liability portion)	560,275	640,269		280,836	59,763	(134,716)	364,729	31,391	6,019	186,081	73,076	12,621
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	518,423	536,492		235,459	99,635	98,613	13,148	3,446	3,265	527	67,880	11,652
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	938,420	900,499		496,567							120,501	20,529
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					7,809	73,121	722,065	547	41,268	70,454		
17.1 Other Liability - occurrence	67,767	180,978		29,146	83,065	(43,797)	1,046,564	13,683	16,803	147,708	10,534	1,772
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,150	6,171		2,310		(7,533)	42,445		(430)	17,650	775	119
19.1 Private passenger auto no-fault (personal injury protection)	5,609,490	5,745,226		1,327,920	3,634,802	4,194,478	797,993	143,398	(2,474)	746,134	724,291	130,339
19.2 Other private passenger auto liability	29,877,548	30,392,177		7,175,158	21,039,038	20,333,298	28,198,277	1,710,174	1,394,054	3,107,248	3,844,071	691,713
19.3 Commercial auto no-fault (personal injury protection)	63,775	48,919		29,128	1,991	33,451	61,410	34,330	37,471	7,588	8,595	1,454
19.4 Other commercial auto liability	902,297	728,609		456,300	133,903	200,260	199,038	4,562	15,372	33,063	115,789	20,682
21.1 Private passenger auto physical damage	26,858,254	27,037,573		6,474,944	10,001,619	9,952,832	158,854	35,400	31,719	49,882	3,462,738	621,802
21.2 Commercial auto physical damage	363,094	315,810		183,375	241,947	232,631	(5,940)	220	206	845	48,473	8,369
22. Aircraft (all perils)												
23. Fidelity		33				(42)	24		(1)			
24. Surety												
26. Burglary and theft	70	201		3		(76)	45				8	2
27. Boiler and machinery	21,498	12,747		12,116	1,446	1,446					2,720	503
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	22,530	23,419		11,721							2,837	485
35. TOTALS (a)	86,861,982	88,419,601		27,765,410	44,307,113	43,337,190	34,506,682	2,197,473	1,791,545	4,573,306	11,203,839	1,983,255
DETAILS OF WRITE-INS												
3401. Identity theft	22,530	23,419		11,721							2,837	485
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	22,530	23,419		11,721							2,837	485

(a) Finance and service charges not included in Lines 1 to 35 $ 1,011,213

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Louisiana DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	64,732	61,688		31,258	33,636	(19,786)	12,053		(379)	323	10,929	2,901
2.1 Allied lines	104,327	96,232		50,622	6,860	(58,272)	18,702		(1,614)	513	16,944	4,691
2.2 Multiple peril crop												
2.3 Federal flood	50,028,064	49,549,536		29,213,679	13,012,200	5,556,843	1,328,981				7,840,972	2,388,643
3. Farmowners multiple peril												
4. Homeowners multiple peril	106,982,998	105,088,129		54,005,265	50,484,429	31,790,374	10,967,172	964,989	784,905	997,652	13,005,583	5,168,779
5.1 Commercial multiple peril (non-liability portion)	4,446,001	4,009,960		2,239,025	1,233,237	(2,025,536)	1,691,556	134,407	(63,475)	89,833	561,104	203,028
5.2 Commercial multiple peril (liability portion)	1,643,437	2,116,874		810,342	1,382,780	(6,318)	7,034,935	186,000	307,635	2,698,481	211,111	74,581
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,353,699	1,418,997		659,401	437,516	373,740	80,216	7,625	5,703	2,047	169,917	54,692
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	9,312	9,586		4,637							1,135	455
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							3,530					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					10,626	(672,605)	757,943	4,116	16,723	41,540		
17.1 Other Liability - occurrence	214,393	784,238		91,732	2,293,580	959,274	3,277,810	70,509	(49,269)	224,099	28,845	9,361
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	75,759	70,133		40,767		(772,532)	26,877,112	785	(177,500)	6,779,300	12,303	3,252
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	82,959,080	84,767,040		19,772,624	52,060,998	49,647,093	58,864,739	6,164,568	5,525,434	9,818,492	10,253,621	4,287,394
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	4,165,595	3,177,563		2,216,324	2,265,910	2,533,030	3,427,053	244,791	199,698	441,780	506,728	166,784
21.1 Private passenger auto physical damage	72,629,454	73,479,448		17,404,806	29,803,862	28,573,116	771,044	96,441	13,719	143,678	8,971,799	3,736,959
21.2 Commercial auto physical damage	1,067,463	797,673		565,346	341,517	130,402	40,133	2,193	(7,660)	5,532	126,454	41,451
22. Aircraft (all perils)												
23. Fidelity	285	3,099		32		(862)	643		(25)	3	32	15
24. Surety	260	260		163								
26. Burglary and theft	50	4,381				(1,554)	1,193		(4)	11	6	3
27. Boiler and machinery	200,069	119,525		100,171	12,623	12,623					25,171	9,210
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	40,938	42,390		20,263							4,961	1,938
35. TOTALS (a)	325,985,915	325,596,755		127,226,454	153,379,772	116,019,030	115,154,817	7,876,423	6,553,892	21,243,284	41,747,615	16,154,138
DETAILS OF WRITE-INS												
3401. Identity theft	40,938	42,390		20,263							4,961	1,938
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	40,938	42,390		20,263							4,961	1,938

(a) Finance and service charges not included in Lines 1 to 35 $ 2,854,775

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maine DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	170,469	174,269		94,015	8,988	208,955	216,045	5,495	29,298	24,248	24,362	4,143
2.1 Allied lines	58,136	59,638		31,721		879	1,348	250	232	16	8,163	1,389
2.2 Multiple peril crop												
2.3 Federal flood	1,366,825	1,344,034		866,103	151,289	120,309					216,137	31,983
3. Farmowners multiple peril												
4. Homeowners multiple peril	9,494,068	9,667,618		5,104,085	3,800,460	3,704,116	1,164,119	85,370	64,218	62,444	1,362,841	230,479
5.1 Commercial multiple peril (non-liability portion)	579,404	573,019		310,515	381,908	705,816	363,056	2,028	12,485	12,899	80,283	14,046
5.2 Commercial multiple peril (liability portion)	159,068	156,727		85,906	80,000	(122,846)	69,479	6,671	(46,901)	32,679	21,909	3,863
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	498,958	508,319		234,141	91,781	80,209	19,602	757	305	595	73,051	12,552
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	11	7		6							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					79	2,950	22,245	56	1,018	1,678		
17.1 Other Liability - occurrence	350,771	377,216		168,648	5,725	75,243	1,334,050	385	12,727	238,339	51,196	8,622
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,309	1,150		445		(970)	2,716		(24)	1,704	221	35
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	4,081,314	4,301,554		916,779	4,353,057	4,220,408	5,625,405	196,395	199,642	805,207	605,216	102,102
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	454,176	301,642		248,078	126,105	167,793	146,031		5,637	18,075	55,805	11,060
21.1 Private passenger auto physical damage	7,215,665	7,549,293		1,667,020	1,722,404	1,773,508	163,564	12,643	12,146	20,954	1,065,377	179,921
21.2 Commercial auto physical damage	250,167	160,466		136,124	99,110	106,271	11,718	325	1,237	1,474	30,814	6,114
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	4,277	3,188		2,235							521	105
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	15,248	15,754		8,388							2,096	355
35. TOTALS (a)	24,699,865	25,193,895		9,874,209	10,820,907	11,042,641	9,139,379	310,376	292,022	1,220,312	3,597,993	606,768
DETAILS OF WRITE-INS												
3401. Identity theft	15,248	15,754		8,388							2,096	355
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	15,248	15,754		8,388							2,096	355

(a) Finance and service charges not included in Lines 1 to 35 $ 378,450

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Maryland DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	268	232		111	71,355	(15,823)	33	195	(118)	1	38	6
2.1 Allied lines	12,515	8,867		6,926		(621)	51		(48)	1	1,364	259
2.2 Multiple peril crop												
2.3 Federal flood	3,544,215	3,464,955		2,180,762	806,826	(97,728)	115,000				521,093	71,727
3. Farmowners multiple peril												
4. Homeowners multiple peril	126,001,867	129,015,063		66,150,725	52,028,872	51,101,200	50,312,193	1,990,267	2,550,571	7,267,762	14,150,012	2,632,780
5.1 Commercial multiple peril (non-liability portion)	4,088,989	4,138,236		2,064,141	1,532,958	1,133,183	797,048	34,522	2,152	40,776	466,471	87,633
5.2 Commercial multiple peril (liability portion)	1,206,634	1,325,400		587,763	2,111,220	1,704,863	10,107,364	1,177,190	709,615	2,250,587	136,776	25,875
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,577,090	3,692,084		1,804,637	1,265,712	1,195,293	300,367	6,381	2,748	5,150	414,400	76,104
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	17	7		10		(5)					2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					20,502	(45,572)	607,437	1,437	16,750	36,082		
17.1 Other Liability - occurrence	341,688	1,246,272		174,790	40,262,604	22,303,405	158,040,720	11,597,036	17,255,347	28,596,096	35,399	8,187
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	9,444	9,324		5,444		(42,697)	1,264,909		(8,746)	345,234	1,116	208
19.1 Private passenger auto no-fault (personal injury protection)	8,511,332	8,746,808		2,033,317	4,815,918	3,245,427	2,439,816	252,298	(94,461)	846,909	980,947	186,219
19.2 Other private passenger auto liability	77,918,394	79,914,718		18,660,217	53,556,511	49,881,284	53,392,724	2,651,149	1,779,233	10,216,405	8,973,271	1,703,525
19.3 Commercial auto no-fault (personal injury protection)	120,675	85,580		67,115	79,116	106,756	206,444	2,231	4,253	21,820	12,214	2,457
19.4 Other commercial auto liability	4,276,077	3,133,634		2,372,065	1,101,236	987,673	875,851	50,820	9,595	109,405	451,230	91,548
21.1 Private passenger auto physical damage	95,808,335	97,045,553		23,289,186	32,752,902	32,833,629	(65,108)	107,914	90,072	225,860	11,008,072	2,089,872
21.2 Commercial auto physical damage	1,244,649	905,422		693,025	457,229	430,183	10,625	1,421	1,166	5,579	131,182	25,840
22. Aircraft (all perils)												
23. Fidelity	198	443		25		(107)	90		(3)		30	5
24. Surety												
26. Burglary and theft	269	897		26		(192)	168			2	31	6
27. Boiler and machinery	44,845	36,658		22,623	5,714	38,155	32,442		68	68	4,966	956
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	248,677	256,561		127,902		567	800				27,958	5,253
35. TOTALS (a)	326,956,178	333,026,714		120,240,812	190,868,674	164,758,873	278,438,975	17,872,862	22,318,192	49,967,738	37,316,571	7,008,461
DETAILS OF WRITE-INS												
3401. Identity theft	248,677	256,561		127,902		567	800				27,958	5,253
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	248,677	256,561		127,902		567	800				27,958	5,253

(a) Finance and service charges not included in Lines 1 to 35 $ 3,164,838

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Massachusetts DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	20,905	7,844		15,728							1,955	487
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					1,188	(29,057)	124,524	887	13,553	18,827		
17.1 Other Liability - occurrence						69,761	1,872,490	(1,374)	6,095	416,220		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(394,615)	16,958,867	523,525	285,114	4,259,920		
19.1 Private passenger auto no-fault (personal injury protection)	2,904,784	2,257,448		1,586,355	2,714,743	3,179,163	2,135,414	(65,549)	106,506	572,847	170,150	74,454
19.2 Other private passenger auto liability	27,823,200	22,317,481		15,039,342	11,838,902	22,053,938	17,318,065	108,685	1,050,581	1,636,495	1,639,366	749,602
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage	22,368,033	17,431,787		11,959,405	12,482,207	13,139,899	1,866,270	133,135	188,188	166,485	1,313,778	574,699
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,909	2,620		1,328							225	77
35. TOTALS (a)	53,119,831	42,017,181		28,602,158	27,037,039	38,019,089	40,275,630	699,310	1,650,037	7,070,794	3,125,474	1,399,319
DETAILS OF WRITE-INS												
3401. Identity theft	2,909	2,620		1,328							225	77
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,909	2,620		1,328							225	77

(a) Finance and service charges not included in Lines 1 to 35 $ 929,507

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Michigan DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	113	331		211	25,037	(34,507)	14	400	(967)		14	2
2.1 Allied lines	5,459	3,611		3,588	(118)	(10,055)	664		(359)	78	546	69
2.2 Multiple peril crop												
2.3 Federal flood	1,366,620	1,350,441		826,654	455,291	455,291					214,780	15,719
3. Farmowners multiple peril												
4. Homeowners multiple peril	46,427,373	48,911,591		24,471,867	16,417,817	15,348,985	8,088,802	736,016	529,645	733,056	5,227,739	575,039
5.1 Commercial multiple peril (non-liability portion)	3,012,673	2,901,073		1,610,125	1,371,515	1,513,593	915,277	33,151	44,398	48,360	336,143	37,815
5.2 Commercial multiple peril (liability portion)	833,939	863,820		449,524	51,695	354,105	1,062,287	52,823	159,565	389,611	92,699	10,532
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,707,724	1,782,347		830,979	504,248	438,529	147,041	8,033	5,649	3,938	201,917	21,048
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	15	15		8							2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					84,063	529,414	2,039,149	3,893	29,343	54,918		
17.1 Other Liability - occurrence	1,000,123	1,041,212		481,234	1,746	258,338	6,061,421	105,367	143,432	1,287,464	116,904	12,340
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,968	7,202		4,153	349,578	45,249	6,942,551	561,093	(64,542)	4,025,004	740	94
19.1 Private passenger auto no-fault (personal injury protection)	26,977,550	26,663,535		7,073,691	87,701,702	596,494,190	2,162,928,092	4,998,584	27,398,756	280,819,906	3,101,133	1,061,205
19.2 Other private passenger auto liability	8,116,579	8,435,812		1,929,561	7,569,136	1,282,429	8,641,143	1,292,179	445,860	2,112,717	940,677	321,995
19.3 Commercial auto no-fault (personal injury protection)	2,139,193	1,450,817		1,193,465	948,098	(323,648)	2,047,135	118,525	(109,098)	266,166	218,942	52,153
19.4 Other commercial auto liability	2,091,644	1,606,671		1,126,352	1,175,390	893,463	1,116,253	237,844	200,355	154,610	217,412	52,041
21.1 Private passenger auto physical damage	37,704,522	38,709,670		9,050,286	12,260,996	12,558,671	1,378,735	20,882	25,026	79,084	4,357,067	1,483,421
21.2 Commercial auto physical damage	2,332,285	1,757,121		1,268,118	1,414,993	1,385,763	23,258	5,171	4,212	4,075	242,750	57,836
22. Aircraft (all perils)												
23. Fidelity		108				(154)	75		(4)			
24. Surety												
26. Burglary and theft		212				(278)	139		(1)	1		
27. Boiler and machinery	54,387	41,081		31,237	27,892	31,102	3,210		7	7	5,784	727
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	51,708	53,883		26,899							5,837	641
35. TOTALS (a)	133,828,875	135,580,551		50,377,952	130,359,080	631,220,479	2,201,395,246	8,173,963	28,811,276	289,978,996	15,281,085	3,702,677
DETAILS OF WRITE-INS												
3401. Identity theft	51,708	53,883		26,899							5,837	641
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	51,708	53,883		26,899							5,837	641

(a) Finance and service charges not included in Lines 1 to 35 $ 1,423,129

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Minnesota DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,866	1,939		293	7,721	(948)	246		1	7	213	50
2.1 Allied lines	3,863	3,248		1,532		10	381		(1)	10	447	101
2.2 Multiple peril crop												
2.3 Federal flood	325,801	318,897		190,947	2,465	2,465					48,585	6,716
3. Farmowners multiple peril												
4. Homeowners multiple peril	18,310,381	19,250,394		9,949,932	10,362,007	10,269,927	3,829,831	203,120	216,139	402,287	2,014,473	383,196
5.1 Commercial multiple peril (non-liability portion)	944,115	977,017		481,940	472,798	474,741	147,515	6,209	5,348	9,214	107,343	20,040
5.2 Commercial multiple peril (liability portion)	262,691	305,595		133,817	78,751	(177,264)	274,488	68,711	1,719	114,274	29,576	5,666
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	677,218	723,267		329,039	158,047	152,703	26,895	295	15	855	77,646	14,029
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	2	2		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					289,896	50,215	3,068,599	12,113	135,296	197,424		
17.1 Other Liability - occurrence	638,014	929,558		229,810		78,445	2,782,563	57,809	3,213	405,143	76,938	12,947
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	5,599	6,975		3,305	112,259	(85,730)	10,317,821	939,072	(20,417)	7,102,564	764	143
19.1 Private passenger auto no-fault (personal injury protection)	3,061,998	3,220,284		714,985	1,725,119	1,857,216	1,241,151	87,850	(30,349)	444,345	345,786	64,089
19.2 Other private passenger auto liability	5,789,290	6,077,043		1,360,283	4,079,664	3,229,463	7,832,529	444,971	343,462	1,232,346	652,610	120,901
19.3 Commercial auto no-fault (personal injury protection)	44,903	35,829		22,427	68,657	114,553	176,163	2,348	1,047	20,580	4,857	989
19.4 Other commercial auto liability	551,678	447,084		274,229	218,339	425,085	585,669	7,852	15,983	59,539	59,920	12,000
21.1 Private passenger auto physical damage	9,045,502	9,412,466		2,144,673	3,040,462	3,213,951	278,438	18,913	26,846	31,872	1,019,798	188,147
21.2 Commercial auto physical damage	310,415	250,224		147,159	183,090	162,501	(4,776)	1,417	1,051	1,459	34,309	6,829
22. Aircraft (all perils)												
23. Fidelity		90				(23)	14		(1)			
24. Surety												
26. Burglary and theft		66				(41)	26					
27. Boiler and machinery	10,928	6,780		6,029		(1,997)			(3)		1,214	266
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	28,095	30,179		14,902							3,088	583
35. TOTALS (a)	40,012,358	41,996,936		16,005,303	20,799,276	19,765,274	30,557,552	1,850,681	699,349	10,021,921	4,477,566	836,691
DETAILS OF WRITE-INS												
3401. Identity theft	28,095	30,179		14,902							3,088	583
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	28,095	30,179		14,902							3,088	583

(a) Finance and service charges not included in Lines 1 to 35 $ 386,491

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Mississippi DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,256	2,443		1,398	8,609	(1,080)	438			12	335	77
2.1 Allied lines	3,807	4,082		2,087	9,719	6,043	677		(90)	19	549	127
2.2 Multiple peril crop												
2.3 Federal flood	3,772,755	3,702,612		2,156,895	1,433,451	(300,301)	362,036				552,094	173,931
3. Farmowners multiple peril												
4. Homeowners multiple peril	23,559,486	23,721,479		11,880,143	17,316,732	14,931,185	3,867,525	229,322	237,078	280,063	2,842,372	1,121,828
5.1 Commercial multiple peril (non-liability portion)	1,974,539	1,934,492		969,267	1,888,100	1,033,768	492,914	15,098	(33,675)	29,727	237,761	84,860
5.2 Commercial multiple peril (liability portion)	578,395	664,060		284,697	278,093	(131,720)	570,738	46,948	(10,387)	264,643	69,834	24,222
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	445,985	473,859		209,309	412,425	379,037	32,810	1,619	612	869	55,702	19,571
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	19	9		10							2	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	65,726	211,760		35,407	3,898	(43,275)	579,268	10	(948)	51,822	10,436	2,952
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	11,502	9,659		6,623	468,254	(151,550)	13,465,707	296,337	(22,623)	4,919,899	1,534	435
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	27,288,082	27,774,321		6,413,297	18,687,872	18,039,045	21,235,110	812,190	621,224	2,468,409	3,180,073	1,338,429
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,498,208	1,021,161		740,536	297,227	429,506	323,789	22,693	38,052	39,118	178,759	51,617
21.1 Private passenger auto physical damage	28,842,644	29,741,842		6,783,976	22,606,502	23,271,662	1,216,089	49,749	46,065	64,639	3,362,424	1,411,274
21.2 Commercial auto physical damage	610,458	406,586		309,264	265,119	276,242	28,108	2,357	2,604	1,984	74,166	20,954
22. Aircraft (all perils)												
23. Fidelity		230				(59)	47		(2)			
24. Surety												
26. Burglary and theft		324				(107)	87			1		
27. Boiler and machinery	46,271	31,487		21,642	48,798	55,285	6,486		14	14	5,471	1,661
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	11,269	12,070		5,572							1,399	543
35. TOTALS (a)	88,711,401	89,712,475		29,820,124	63,724,799	57,793,678	42,181,829	1,476,323	877,923	8,121,220	10,572,910	4,252,482
DETAILS OF WRITE-INS												
3401. Identity theft	11,269	12,070		5,572							1,399	543
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,269	12,070		5,572							1,399	543

(a) Finance and service charges not included in Lines 1 to 35 $ 1,020,505

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Missouri DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,526	2,173		1,612	6,745	(870)	137		(1)	4	149	(11)
2.1 Allied lines	5,248	4,136		3,196		(210)	212		(21)	6	389	(28)
2.2 Multiple peril crop												
2.3 Federal flood	564,289	563,515		329,065	796,651	801,651	5,000				82,031	(5,481)
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,034,808	14,196,674		7,345,735	6,033,042	5,316,548	1,823,052	261,005	210,545	119,590	1,624,627	(85,268)
5.1 Commercial multiple peril (non-liability portion)	1,568,236	1,599,121		831,366	536,105	691,535	469,319	7,331	11,865	24,481	175,598	(10,658)
5.2 Commercial multiple peril (liability portion)	465,993	504,910		253,664	128,381	(16,307)	370,455	9,089	(10,561)	164,835	52,188	(3,154)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	380,081	398,136		185,646	151,509	157,683	22,487	1,167	1,316	457	46,381	(2,615)
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	5	5		2							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	365,853	396,670		170,050	566,995	(389,180)	1,161,900	48,130	46,399	220,377	43,817	(2,565)
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,222	4,885		3,801		(55,235)	1,967,881	37,101	37,776	564,017	741	(40)
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	8,403,266	8,767,107		1,918,516	6,125,060	5,166,302	6,402,157	256,137	30,639	1,458,416	1,029,993	(80,734)
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,301,567	1,042,053		632,142	546,212	693,110	708,059	16,381	25,933	84,434	149,625	(9,991)
21.1 Private passenger auto physical damage	11,904,116	12,281,505		2,767,843	2,959,018	2,984,199	144,555	8,035	12,140	22,314	1,452,755	(113,807)
21.2 Commercial auto physical damage	604,964	498,564		295,989	481,420	465,058	(2,204)	6,738	6,516	1,486	70,774	(4,647)
22. Aircraft (all perils)												
23. Fidelity	200	121		125		(10)	9				21	(2)
24. Surety												
26. Burglary and theft		31				(18)	16					
27. Boiler and machinery	21,890	15,908		11,246							2,244	(161)
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	10,247	10,603		5,450							1,214	(65)
35. TOTALS (a)	39,639,512	40,286,116		14,755,448	18,331,138	15,814,257	13,073,035	651,114	372,546	2,660,419	4,732,549	(319,225)
DETAILS OF WRITE-INS												
3401. Identity theft	10,247	10,603		5,450							1,214	(65)
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	10,247	10,603		5,450							1,214	(65)

(a) Finance and service charges not included in Lines 1 to 35 $ 450,034

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Montana DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	565	770		447	1,331	(160)	81			2	102	20
2.1 Allied lines	837	704		567	5,026	8,101	6,886		(333)	77	118	32
2.2 Multiple peril crop												
2.3 Federal flood	197,116	190,578		117,632							29,587	5,908
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,551,992	2,705,273		1,356,909	576,925	505,314	251,891	44,110	43,172	15,782	339,836	77,804
5.1 Commercial multiple peril (non-liability portion)	456,370	446,932		239,226	236,756	2,353	110,431	2,412	(9,005)	5,927	59,961	16,069
5.2 Commercial multiple peril (liability portion)	138,147	170,525		67,273	1,000,000	1,007,716	142,431	7,823	19,248	67,452	18,038	5,058
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	278,088	277,788		130,084	87,367	82,333	19,112	310	82	704	38,951	8,744
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					10,745	2,939	1,087,155	117	3,820	10,069		
17.1 Other Liability - occurrence	123,090	145,866		51,907	139,701	170,228	202,390	2,250	(2,757)	31,397	17,561	3,867
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,984	3,696		3,699		(2,611)	8,819		175	5,534	850	188
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,066,165	2,163,092		480,219	942,891	762,918	996,449	67,797	46,493	149,839	285,534	64,548
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,027,475	868,341		488,380	739,290	456,971	681,157	29,320	5,424	96,330	152,838	32,273
21.1 Private passenger auto physical damage	1,729,428	1,798,655		410,439	577,828	571,767	31,447		(757)	1,214	237,668	53,749
21.2 Commercial auto physical damage	616,333	574,232		292,393	358,923	357,471	19,624		1,198	2,049	90,541	18,937
22. Aircraft (all perils)												
23. Fidelity						(6)	5					
24. Surety												
26. Burglary and theft		54				(11)	9					
27. Boiler and machinery	7,401	3,961		4,135							925	316
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	1,345	1,414		771							162	37
35. TOTALS (a)	9,199,336	9,351,882		3,644,079	4,676,784	3,925,324	3,557,886	154,139	106,761	386,376	1,272,672	287,551
DETAILS OF WRITE-INS												
3401. Identity theft	1,345	1,414		771							162	37
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,345	1,414		771							162	37

(a) Finance and service charges not included in Lines 1 to 35 $ 104,603

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nebraska DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					2,307	(2,257)			(88)			
2.1 Allied lines	84	55		56		(2,293)			(247)		8	1
2.2 Multiple peril crop												
2.3 Federal flood	294,626	276,384		180,593							43,879	3,353
3. Farmowners multiple peril												
4. Homeowners multiple peril	4,684,822	4,883,738		2,399,632	6,694,817	6,926,521	818,121	40,844	30,201	35,284	581,629	56,851
5.1 Commercial multiple peril (non-liability portion)	251,262	252,180		122,748	861,239	947,167	130,246	1,659	5,485	6,533	31,469	3,284
5.2 Commercial multiple peril (liability portion)	71,849	80,520		36,122	6,233	70,803	114,110		22,473	43,060	8,581	981
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	167,267	177,252		76,810	21,961	19,106	12,011		(33)	363	21,564	2,066
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(2)		16	16			
17.1 Other Liability - occurrence	32,324	139,906		15,268	10,005	(28,297)	468,655		(3,382)	46,475	7,321	753
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	806	620		452		(23)	578		81	363	109	12
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,815,830	3,960,675		895,855	2,462,838	3,833,998	5,158,299	73,524	206,683	662,782	486,408	46,441
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	435,122	396,895		210,598	37,273	111,262	106,073	2,120	10,944	20,983	62,208	5,494
21.1 Private passenger auto physical damage	4,644,683	4,765,175		1,116,160	2,488,729	2,474,437	77,090	1,795	(3,263)	8,001	589,581	56,320
21.2 Commercial auto physical damage	256,889	238,998		133,284	194,055	200,004	12,991		779	1,375	37,604	3,043
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	3,918	2,948		1,880							484	61
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	4,400	4,571		2,224							560	55
35. TOTALS (a)	14,663,882	15,179,916		5,191,683	12,779,457	14,550,428	6,898,175	119,959	269,648	825,219	1,871,406	178,714
DETAILS OF WRITE-INS												
3401. Identity theft	4,400	4,571		2,224							560	55
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	4,400	4,571		2,224							560	55

(a) Finance and service charges not included in Lines 1 to 35 $ 121,030

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Nevada DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,743	1,777		1,514	7,189	(1,072)	81		(9)	2	177	60
2.1 Allied lines	7,562	5,205		3,336		78,382	78,471		3,070	3,073	871	280
2.2 Multiple peril crop												
2.3 Federal flood	819,941	815,378		475,234	10,857	9,857					118,702	29,347
3. Farmowners multiple peril												
4. Homeowners multiple peril	12,191,343	12,797,459		6,213,154	5,717,101	5,820,788	3,049,377	169,067	209,405	313,579	1,415,499	443,705
5.1 Commercial multiple peril (non-liability portion)	3,011,823	3,143,627		1,559,118	1,362,684	1,377,880	485,275	10,266	9,948	32,184	336,928	109,456
5.2 Commercial multiple peril (liability portion)	983,974	1,082,287		517,755	232,047	(122,435)	2,457,162	405,488	236,414	1,027,316	110,055	35,924
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	685,012	702,280		313,756	253,460	289,444	67,618	38,704	39,871	2,262	79,986	25,773
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	439	276		164							52	18
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	157,013	428,260		79,783	1,503,036	477,299	1,364,900	4,302	(13,522)	111,697	22,591	6,419
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	15,683	7,265		11,323	13,880	(212,619)	1,931,538	21,148	(105,757)	505,851	1,945	634
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	13,334,247	13,963,523		3,104,235	10,533,292	7,671,177	10,562,011	725,495	348,108	1,163,225	1,562,214	487,945
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,426,171	1,914,958		1,234,781	521,607	983,593	960,375	33,196	83,083	110,794	272,724	88,689
21.1 Private passenger auto physical damage	11,684,737	12,115,117		2,737,150	3,154,721	3,268,414	77,004	83,625	86,936	32,553	1,368,494	427,328
21.2 Commercial auto physical damage	679,153	548,185		331,449	307,024	307,105	31,968	949	1,884	4,410	74,474	24,753
22. Aircraft (all perils)												
23. Fidelity	(44)	10				(18)	12		(1)		(5)	(2)
24. Surety							3,097			52		
26. Burglary and theft	(98)	21			600	567	22				(12)	(4)
27. Boiler and machinery	47,174	32,295		24,541		3,493	3,493		7	7	5,294	1,750
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	18,937	20,116		9,265							2,233	700
35. TOTALS (a)	46,065,809	47,578,038		16,616,559	23,617,497	19,951,852	21,072,405	1,492,240	899,438	3,307,005	5,372,222	1,682,773
DETAILS OF WRITE-INS												
3401. Identity theft	18,937	20,116		9,265							2,233	700
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	18,937	20,116		9,265							2,233	700

(a) Finance and service charges not included in Lines 1 to 35 $ 467,000

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Hampshire DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	105	44		61		(73)			(8)		12	4
2.2 Multiple peril crop												
2.3 Federal flood	547,743	516,436		339,242	654	654					85,597	7,843
3. Farmowners multiple peril												
4. Homeowners multiple peril	8,638,096	8,782,358		4,572,874	2,416,724	2,528,989	1,329,739	119,133	132,807	136,211	1,043,980	159,271
5.1 Commercial multiple peril (non-liability portion)	319,450	324,685		163,413	126,510	129,031	43,186	1,567	1,152	2,136	37,211	7,340
5.2 Commercial multiple peril (liability portion)	114,319	114,841		60,783	63,110	1,228	62,064	8,382	(8,143)	33,508	12,909	3,454
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	792,979	782,912		379,831	268,127	269,782	45,796	6,644	6,677	1,747	97,927	14,477
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	28,712	28,701		15,707							3,441	527
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					(452)	(69,231)	122,121	1,942	8,746	13,823		
17.1 Other Liability - occurrence	647,482	672,126		310,479		33,488	950,356	112,925	11,935	130,019	79,230	10,609
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	765	258		507		(522)	124,357	6,619	(53,635)	210,638	85	17
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	5,394,575	5,652,517		1,244,489	4,712,752	3,922,719	4,895,513	222,362	106,102	564,046	661,419	131,707
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	670,409	410,590		371,425	484,448	325,994	57,302	14,399	(19,073)	6,415	72,112	10,003
21.1 Private passenger auto physical damage	8,604,347	8,886,795		2,007,635	2,552,003	2,440,217	(46,248)	17,512	4,078	15,674	1,052,622	209,749
21.2 Commercial auto physical damage	304,911	181,038		170,739	80,408	86,964	3,238	869	1,912	1,052	32,260	4,481
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft						(1)						
27. Boiler and machinery	3,840	2,617		2,074							426	148
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	29,250	30,293		14,247							3,610	547
35. TOTALS (a)	26,096,984	26,386,211		9,653,505	10,704,285	9,669,238	7,587,424	512,354	192,549	1,115,269	3,182,840	560,177
DETAILS OF WRITE-INS												
3401. Identity theft	29,250	30,293		14,247							3,610	547
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	29,250	30,293		14,247							3,610	547

(a) Finance and service charges not included in Lines 1 to 35 $ 360,839

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Jersey DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril					1,181,258	(893,280)	6,807,944	189,141	(187,999)	1,498,629		
5.1 Commercial multiple peril (non-liability portion)					16,535	(16,312)	13,829	5,537	4,797	95		
5.2 Commercial multiple peril (liability portion)					208,639	(671,607)	161,553	2,701	(137,661)	49,317		
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine					6,924	(10,249)	3,727		(117)	27		
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					203,717	86,725	1,137,724	6,011	75,013	126,565		
17.1 Other Liability - occurrence					298,564	4,665,592	42,402,726	366,235	884,118	4,788,870		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					1,847,568	15,324,081	55,060,407	1,704,141	6,227,692	37,373,448		
19.1 Private passenger auto no-fault (personal injury protection)					25,423,568	325,097,779	438,716,107	660,935	38,340,576	60,078,228		
19.2 Other private passenger auto liability	(18)	(18)			1,345,403	(1,210,039)	180,455	13,030	18,217	33,295		839
19.3 Commercial auto no-fault (personal injury protection)					17,299	5,945	44,188	1,966	(1,655)	5,595		
19.4 Other commercial auto liability	(2,557)	(2,557)			13,494	(160,179)	7,390	2,445	(11,169)	3,043		545
21.1 Private passenger auto physical damage	(18)	(18)			(15,804)	(33,127)	18,176		(2,074)	1,407		840
21.2 Commercial auto physical damage					22,126	21,978	(148)		(1)	(1)		
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	(2,593)	(2,593)			30,569,292	342,207,308	544,554,077	2,952,141	45,209,737	103,958,516		2,224
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New Mexico DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,509	2,823		1,412	8,431	(1,041)	400		1	11	335	90
2.1 Allied lines	4,775	4,316		2,228	5,720	6,014	8,350		(716)	101	728	172
2.2 Multiple peril crop												
2.3 Federal flood	1,727,833	1,723,820		1,028,070	54,484	54,484					251,113	53,051
3. Farmowners multiple peril												
4. Homeowners multiple peril	15,073,607	15,682,787		7,575,993	6,972,665	6,649,858	2,260,452	152,915	179,356	215,591	1,860,211	472,459
5.1 Commercial multiple peril (non-liability portion)	2,364,656	2,414,331		1,160,173	2,352,708	1,920,729	400,519	79,574	57,504	24,387	279,100	74,482
5.2 Commercial multiple peril (liability portion)	674,012	768,293		331,390	249,901	37,556	698,648	32,272	9,077	291,778	78,934	21,278
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	322,603	331,381		150,797	146,335	129,150	21,806	1,612	883	640	39,190	10,388
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1	2										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation								(17)	(17)			
17.1 Other Liability - occurrence	242,338	426,724		74,025	80,134	34,607,863	35,706,505	522,419	701,322	263,004	31,990	7,794
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	10,158	7,749		5,557		(19,540)	582,210		(3,453)	151,111	1,584	343
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	10,352,702	10,677,261		2,446,791	9,684,750	7,122,248	14,085,111	384,414	163,445	1,558,270	1,262,893	335,508
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,762,826	1,492,997		863,110	632,562	610,091	1,887,790	5,993	(4,121)	195,861	201,460	56,231
21.1 Private passenger auto physical damage	12,336,119	12,653,267		2,928,919	3,513,580	3,548,307	76,158	22,502	21,995	21,260	1,501,719	398,945
21.2 Commercial auto physical damage	658,650	568,414		318,768	371,926	358,995	4,628	2,564	2,540	2,329	75,077	20,997
22. Aircraft (all perils)												
23. Fidelity		32				(15)	12					
24. Surety												
26. Burglary and theft		71				(28)	22					
27. Boiler and machinery	33,060	25,450		15,939							3,869	1,061
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	15,991	16,893		8,354							1,973	501
35. TOTALS (a)	45,581,841	46,796,608		16,911,526	24,073,195	55,024,670	55,732,610	1,204,247	1,127,816	2,724,342	5,590,175	1,453,299
DETAILS OF WRITE-INS												
3401. Identity theft	15,991	16,893		8,354							1,973	501
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	15,991	16,893		8,354							1,973	501

(a) Finance and service charges not included in Lines 1 to 35 $ 460,915

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF New York DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	706	20		690	14,400	(4,868)	3,095	6,593	5,941	344	32	7
2.1 Allied lines	1,913	1,343		1,241		(8,148)	908		(740)	11	202	36
2.2 Multiple peril crop												
2.3 Federal flood	30,580,204	28,420,955		18,620,807	493,532,898	201,636,458	19,285,313				4,559,540	638,763
3. Farmowners multiple peril												
4. Homeowners multiple peril	367,504,152	372,906,525		192,223,587	167,211,924	105,197,029	195,220,370	6,941,334	2,519,572	34,615,325	43,236,896	10,632,123
5.1 Commercial multiple peril (non-liability portion)	16,322,911	17,524,562		8,191,306	6,260,247	3,982,202	2,479,903	158,631	6,486	181,603	1,935,501	352,184
5.2 Commercial multiple peril (liability portion)	4,780,981	5,066,132		2,408,212	9,221,475	7,858,665	77,722,110	1,067,378	2,626,722	20,936,989	567,883	103,763
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	7,012,074	7,282,848		3,547,999	3,248,315	1,923,241	849,016	26,029	(19,385)	19,564	839,656	150,551
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	177,622	186,676		95,129							20,771	5,111
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					498,784	(7,899)	10,779,527	38,695	296,016	534,541		
17.1 Other Liability - occurrence	21,765,786	22,641,055		10,561,140	15,385,948	14,385,495	99,815,002	414,024	2,009,567	9,929,863	2,604,318	463,304
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	19,282	18,229		9,100	1,681,244	(1,012,194)	167,695,175	2,869,620	5,446,806	29,751,350	3,159	458
19.1 Private passenger auto no-fault (personal injury protection)	192,723,571	202,509,029		48,555,950	99,393,069	29,493,534	199,245,186	16,450,593	599,990	29,884,875	23,408,208	5,557,301
19.2 Other private passenger auto liability	415,839,773	426,950,794		103,256,826	307,444,430	301,792,599	527,428,369	32,061,604	23,891,328	97,011,404	50,094,424	11,861,405
19.3 Commercial auto no-fault (personal injury protection)	6,447,952	6,752,804		3,259,409	3,737,692	2,913,468	8,113,792	572,231	199,763	837,026	663,119	187,253
19.4 Other commercial auto liability	32,793,601	31,667,206		17,729,461	26,408,732	10,322,308	59,294,536	1,817,103	319,248	5,799,758	3,304,408	932,351
21.1 Private passenger auto physical damage	292,867,156	298,831,707		70,726,055	148,874,416	146,892,827	(302,509)	1,608,841	754,133	769,160	35,088,109	8,289,112
21.2 Commercial auto physical damage	5,899,471	5,687,185		3,221,552	2,483,786	2,049,400	145,334	32,358	26,946	25,816	596,313	166,002
22. Aircraft (all perils)												
23. Fidelity	699	1,076		276		(102)	89		(3)		81	17
24. Surety												
26. Burglary and theft	109	164		47		(183)	165			2	16	3
27. Boiler and machinery	42,951	30,876		26,491							4,507	897
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	430,954	446,098		203,684		(39)	10				51,066	12,050
35. TOTALS (a)	1,395,211,869	1,426,925,283		482,638,963	1,285,397,360	827,413,794	1,367,775,390	64,065,033	38,682,391	230,297,633	166,978,210	39,352,689
DETAILS OF WRITE-INS												
3401. Identity theft	430,954	446,098		203,684		(39)	10				51,066	12,050
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	430,954	446,098		203,684		(39)	10				51,066	12,050

(a) Finance and service charges not included in Lines 1 to 35 $ 13,263,551

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Carolina DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	7,713	9,994		2,232	162,711	121,751	1,982		(24)	53	1,089	240
2.1 Allied lines	8,559	9,414		3,671	8,196	(17,213)	3,071		(627)	84	1,076	231
2.2 Multiple peril crop												
2.3 Federal flood	3,431,558	3,353,141		2,072,420	533,275	413,275					505,910	83,525
3. Farmowners multiple peril												
4. Homeowners multiple peril	64,384,077	64,193,957		33,552,322	27,312,117	26,319,243	9,214,212	562,245	521,042	535,190	7,643,226	1,584,756
5.1 Commercial multiple peril (non-liability portion)	5,604,397	5,721,913		2,793,278	1,860,734	1,169,150	1,273,486	50,883	15,685	58,647	645,408	141,079
5.2 Commercial multiple peril (liability portion)	1,607,642	1,834,798		804,540	537,829	16,029	1,687,776	15,802	8,572	861,699	186,454	40,583
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,170,295	2,260,976		1,034,921	992,084	885,389	126,460	35,579	34,089	3,051	269,755	55,352
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	13	9		11							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							476					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					248,122	675,107	3,356,633	48,140	124,214	119,502		
17.1 Other Liability - occurrence	391,051	1,432,446		113,119	158,240	23,561	3,659,747	450	(93,860)	296,829	72,697	11,246
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	46,783	47,843		19,167	8,383	(42,112)	968,307	41	(2,890)	279,218	5,663	1,241
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	56,968,549	58,709,220		13,343,460	32,551,533	29,833,189	29,205,100	1,076,033	480,407	3,212,789	6,999,833	1,475,619
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	6,825,658	6,284,063		3,503,419	4,808,239	2,509,124	7,277,677	146,692	(191,352)	959,963	742,142	175,294
21.1 Private passenger auto physical damage	46,106,200	46,913,691		10,885,038	19,518,487	19,265,604	1,077,263	60,601	42,214	136,953	5,657,300	1,191,994
21.2 Commercial auto physical damage	1,305,808	1,132,553		694,090	380,979	317,609	3,363	4,888	2,088	3,835	148,471	32,981
22. Aircraft (all perils)												
23. Fidelity	75	858		46		(908)	541		(24)	2	7	2
24. Surety												
26. Burglary and theft	(29)	3,450			7,234	5,593	1,004		(6)	10	(3)	(1)
27. Boiler and machinery	114,358	99,731		55,792	158,406	170,048	11,642		27	27	12,367	2,938
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	121,662	127,024		62,256							14,397	3,022
35. TOTALS (a)	189,094,369	192,135,082		68,939,782	89,246,567	81,664,442	57,868,742	2,001,354	939,557	6,467,853	22,905,794	4,800,101
DETAILS OF WRITE-INS												
3401. Identity theft	121,662	127,024		62,256							14,397	3,022
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	121,662	127,024		62,256							14,397	3,022

(a) Finance and service charges not included in Lines 1 to 35 $ 2,966,127

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF North Dakota DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					710	(92)	16					
2.1 Allied lines	18	24		11		(176)	24		(19)	1	1	
2.2 Multiple peril crop												
2.3 Federal flood	214,446	205,642		124,902	109,488	109,488					30,852	4,027
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,653,318	1,707,983		901,815	478,575	469,349	166,281	2,017	1,318	7,119	200,279	32,086
5.1 Commercial multiple peril (non-liability portion)	65,648	62,139		34,486	4,627	3,525	14,372		(114)	727	8,481	1,242
5.2 Commercial multiple peril (liability portion)	25,045	26,099		13,547		(5,771)	23,722		450	13,702	3,643	480
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	223,002	217,257		107,237	89,130	96,077	17,361	75	190	550	32,263	4,368
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1	2		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							38,301					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	69,790	71,482		33,676	2,311	4,662	46,711		(240)	2,808	10,391	1,351
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,085	1,668		974		(1,023)	3,618		95	2,270	72	35
19.1 Private passenger auto no-fault (personal injury protection)	643,907	634,527		170,061	719,098	308,630	325,323	36,042	(14,539)	117,408	76,201	12,763
19.2 Other private passenger auto liability	3,397,935	3,336,405		894,795	1,605,419	2,151,281	2,201,920	64,925	88,185	279,036	402,012	67,321
19.3 Commercial auto no-fault (personal injury protection)	13,040	9,817		6,869	3,788	53,674	51,726		6,616	7,038	1,273	261
19.4 Other commercial auto liability	140,138	101,161		76,112	20,096	20,803	113,697		(3,619)	16,723	24,701	2,713
21.1 Private passenger auto physical damage	5,015,161	4,828,272		1,342,085	2,028,806	2,177,345	297,225	1,701	9,601	18,425	590,581	98,741
21.2 Commercial auto physical damage	130,152	91,529		70,596	110,551	97,129	2,074		(522)	427	12,546	2,574
22. Aircraft (all perils)												
23. Fidelity						(2)	2					
24. Surety												
26. Burglary and theft		35				(4)	4					
27. Boiler and machinery	1,473	859		783							59	28
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	11,595,159	11,294,900		3,777,949	5,172,597	5,484,896	3,302,379	104,760	87,402	466,235	1,393,355	227,988
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 125,307

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Ohio DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,152	1,175		1,285	(5,422)	(39,302)	1,887	(381)	(1,774)	201	251	43
2.1 Allied lines	31,678	28,777		14,597	53,503	44,968	646	53	(554)	10	4,127	598
2.2 Multiple peril crop												
2.3 Federal flood	2,258,702	2,247,099		1,357,207	572,449	685,449	174,000				330,866	38,779
3. Farmowners multiple peril												
4. Homeowners multiple peril	57,099,462	57,979,610		29,884,298	28,858,127	25,770,464	11,104,703	748,927	850,787	839,501	6,590,222	1,016,075
5.1 Commercial multiple peril (non-liability portion)	4,534,296	4,491,232		2,275,075	2,641,305	2,853,950	1,453,142	85,013	91,813	74,979	513,064	81,954
5.2 Commercial multiple peril (liability portion)	1,168,272	1,208,287		591,348	421,221	(30,590)	946,442	31,476	(16,146)	490,924	132,053	21,132
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,590,421	1,649,534		767,872	405,839	441,848	176,438	5,260	5,257	3,619	188,746	28,709
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	14	11		8							2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					23,454	74,822	526,496	33	1,081	2,032		
17.1 Other Liability - occurrence	975,123	1,701,649		275,176	776,632	1,103,213	7,205,452	58,200	107,651	945,608	132,217	18,306
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	21,464	16,317		10,021	3,066,041	(2,387,427)	47,974,786	5,442,767	13,375,771	22,799,493	2,525	418
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	44,061,410	45,192,483		10,434,185	33,028,181	32,844,891	39,135,359	1,640,435	1,172,501	6,068,065	5,210,527	790,354
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,557,171	2,365,991		1,297,621	606,738	1,372,894	1,684,273	17,984	115,277	201,290	265,884	46,871
21.1 Private passenger auto physical damage	71,143,316	71,942,036		17,146,503	21,244,301	21,294,014	1,585,337	85,759	52,985	157,291	8,386,792	1,272,990
21.2 Commercial auto physical damage	1,310,259	1,217,763		674,831	820,641	780,637	(23,241)	3,291	2,915	2,586	136,355	23,899
22. Aircraft (all perils)												
23. Fidelity	1,142	1,364		858	13,549	13,208	189		(9)	1	155	22
24. Surety	260	260		141								
26. Burglary and theft		62				(615)	351		(2)	3		
27. Boiler and machinery	93,918	84,366		46,377	74,006	77,449	3,503	126	133	7	10,331	1,736
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	103,164	106,720		53,535		(4)	3				11,944	1,841
35. TOTALS (a)	186,952,224	190,234,738		64,830,938	92,600,565	84,899,869	111,949,766	8,118,940	15,757,685	31,585,610	21,916,062	3,343,727
DETAILS OF WRITE-INS												
3401. Identity theft	103,164	106,720		53,535		(4)	3				11,944	1,841
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	103,164	106,720		53,535		(4)	3				11,944	1,841

(a) Finance and service charges not included in Lines 1 to 35 $ 2,772,572

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oklahoma DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	4,540	4,243		2,556		(15,838)	869		(701)	23	721	100
2.1 Allied lines	11,924	8,717		7,395	827	(26,071)	1,838	95	(2,215)	42	1,710	243
2.2 Multiple peril crop												
2.3 Federal flood	595,325	592,338		359,687	264,310	264,310					88,879	12,938
3. Farmowners multiple peril												
4. Homeowners multiple peril	22,230,586	22,254,540		11,245,960	19,761,263	20,289,071	3,729,985	171,764	188,709	184,151	2,660,192	538,164
5.1 Commercial multiple peril (non-liability portion)	2,701,078	2,494,092		1,415,227	2,328,283	1,785,471	527,411	6,181	(24,447)	30,498	323,323	61,007
5.2 Commercial multiple peril (liability portion)	643,640	750,169		330,005	41,766	(109,009)	477,644	10,196	12,046	263,846	76,705	14,526
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	460,510	474,919		212,876	226,278	189,150	39,649	29	(1,269)	1,219	56,698	10,761
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	2	1		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	186,403	327,819		56,399	6,101	(17,484)	677,594		(2,708)	72,446	24,802	4,384
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	12,002	11,260		5,165		(7,795)	26,130		491	16,395	2,018	295
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	15,478,183	16,032,654		3,606,181	12,051,045	10,592,636	12,906,686	689,219	485,812	2,239,865	1,890,148	381,714
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,574,308	1,299,803		776,534	827,523	674,354	583,186	26,195	(1,884)	76,586	193,297	35,691
21.1 Private passenger auto physical damage	20,247,537	20,766,529		4,749,319	10,358,817	10,631,834	546,213	47,745	45,587	30,794	2,471,948	498,631
21.2 Commercial auto physical damage	753,601	640,910		361,762	471,449	453,557	2,289	265	(243)	1,482	95,337	17,084
22. Aircraft (all perils)												
23. Fidelity	120	322		95		(60)	44		(2)			
24. Surety												
26. Burglary and theft		252				(108)	81			1		
27. Boiler and machinery	52,862	33,441		28,271	8,407	8,407					6,574	1,210
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	8,812	9,321		4,410		(1)					1,026	207
35. TOTALS (a)	64,961,433	65,701,329		23,161,843	46,346,068	44,712,425	19,519,618	951,688	699,175	2,917,347	7,893,378	1,576,954
DETAILS OF WRITE-INS												
3401. Identity theft	8,812	9,321		4,410		(1)					1,026	207
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	8,812	9,321		4,410		(1)					1,026	207

(a) Finance and service charges not included in Lines 1 to 35 $ 665,713

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Oregon DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,786	1,749		313	13,077	(5,271)	245		(150)	7	379	46
2.1 Allied lines	16,587	11,970		8,133	(425)	(2,453)	378		(202)	10	1,965	823
2.2 Multiple peril crop												
2.3 Federal flood	2,101,523	2,109,853		1,267,575	6,357	7,857	6,000				306,957	93,590
3. Farmowners multiple peril												
4. Homeowners multiple peril	17,572,173	18,261,694		8,983,036	6,854,615	6,035,574	2,552,786	337,606	234,846	194,527	2,066,962	892,453
5.1 Commercial multiple peril (non-liability portion)	2,560,525	2,567,533		1,300,209	1,306,951	1,351,375	596,603	10,286	7,475	27,996	297,576	136,457
5.2 Commercial multiple peril (liability portion)	778,973	893,393		397,337	249,570	(805,270)	1,462,481	12,127	(289,452)	537,657	89,354	41,183
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	657,238	694,144		314,339	149,327	161,729	46,265	1,185	1,650	1,712	79,548	29,039
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	4	1		4								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					11,535	(7,727)	437,568	2,151	3,601	5,032		
17.1 Other Liability - occurrence	96,340	642,918		58,738	14,314	(184,595)	2,155,778	154,041	191,141	217,451	24,077	6,511
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	23,038	16,528		8,556		19,253	593,257	134,610	177,165	217,363	2,718	1,172
19.1 Private passenger auto no-fault (personal injury protection)	3,068,336	3,176,242		710,287	1,922,411	2,012,054	(1,598,422)	131,660	(49,909)	329,480	367,854	167,428
19.2 Other private passenger auto liability	17,962,374	18,563,770		4,163,269	13,762,949	12,498,797	17,926,093	960,195	679,623	3,024,537	2,151,933	973,175
19.3 Commercial auto no-fault (personal injury protection)	56,629	50,341		28,831	80,223	312,693	316,122	795	22,713	36,248	6,040	2,163
19.4 Other commercial auto liability	1,393,106	1,216,072		709,567	410,814	718,833	1,236,347	24,856	43,902	138,522	145,072	52,190
21.1 Private passenger auto physical damage	18,078,899	18,497,069		4,263,219	5,348,158	5,453,070	358,776	41,051	40,867	48,810	2,158,337	970,733
21.2 Commercial auto physical damage	544,846	517,496		273,391	209,969	140,758	(14,617)	167	(4,141)	1,298	56,967	20,305
22. Aircraft (all perils)												
23. Fidelity	623	1,147		130		(245)	177		(7)	1	70	36
24. Surety												
26. Burglary and theft	50	972				(443)	328		(1)	3	10	1
27. Boiler and machinery	42,751	30,764		21,936		4,979	4,979		21	21	4,873	2,111
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	64,955,802	67,253,655		22,508,871	30,339,845	27,710,967	26,081,144	1,810,729	1,059,142	4,780,675	7,760,692	3,389,415
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 821,870

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Pennsylvania DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	791	331		485	15,000	(12,266)	156	3,706	2,491	4	92	18
2.1 Allied lines	3,324	2,651		1,712	(1,050)	(9,714)	240	4,891	4,191	7	412	91
2.2 Multiple peril crop												
2.3 Federal flood	4,982,242	4,925,535		3,024,452	850,471	765,495					727,477	101,045
3. Farmowners multiple peril												
4. Homeowners multiple peril	178,904,230	186,137,829		93,479,728	72,208,593	65,975,939	37,156,724	4,530,781	4,163,147	4,357,409	22,033,543	3,768,290
5.1 Commercial multiple peril (non-liability portion)	4,986,876	4,982,753		2,537,973	1,416,336	1,244,952	760,798	77,292	65,892	40,961	594,250	110,559
5.2 Commercial multiple peril (liability portion)	1,703,532	1,687,444		853,776	260,421	502,095	2,285,697	83,788	236,520	802,275	196,779	38,803
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	3,353,755	3,510,289		1,664,192	1,131,809	940,221	228,302	13,275	5,017	4,889	419,001	72,003
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	21	14		13		(111)	69		(8)	9	2	1
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					109,151	(139,535)	751,530	27,345	52,671	91,195		
17.1 Other Liability - occurrence	580,658	2,195,877		164,174	2,302,358	(6,065,993)	21,715,291	1,478,889	1,720,541	4,184,167	105,440	15,469
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	21,337	19,702		13,082	15,239,391	16,947,270	124,357,461	9,735,640	19,933,275	71,420,475	2,384	538
19.1 Private passenger auto no-fault (personal injury protection)	1,334,700	1,392,981		308,419	9,878,422	15,483,204	103,598,466	101,710	(3,960,227)	15,510,072	167,874	35,221
19.2 Other private passenger auto liability	98,465,577	102,741,606		22,846,590	77,442,146	59,892,151	115,675,431	5,529,769	2,310,462	17,041,899	12,372,496	2,595,766
19.3 Commercial auto no-fault (personal injury protection)	226,026	203,376		113,898	380,646	408,996	1,622,487	5,719	(37,129)	202,566	23,859	5,021
19.4 Other commercial auto liability	6,389,449	5,759,084		3,315,861	1,765,158	3,692,759	6,023,620	53,358	202,558	656,161	670,562	141,769
21.1 Private passenger auto physical damage	109,415,512	112,638,572		25,729,594	38,201,260	37,852,473	957,689	253,300	156,962	298,187	13,713,225	2,875,680
21.2 Commercial auto physical damage	3,044,387	2,744,234		1,541,312	1,600,790	1,507,053	(16,180)	10,136	8,595	8,912	322,389	67,578
22. Aircraft (all perils)												
23. Fidelity	261	268		237		(61)	34		(2)		18	4
24. Surety												
26. Burglary and theft		58				(110)	63			1		
27. Boiler and machinery	81,887	70,733		40,634	62,569	43,478	7,247		(30)	15	8,628	1,989
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	434,647	457,437		218,173		(1)	1				54,177	9,384
35. TOTALS (a)	413,929,211	429,470,774		155,854,306	222,863,471	199,028,295	415,125,125	21,909,598	24,864,926	114,619,204	51,412,610	9,839,229
DETAILS OF WRITE-INS												
3401. Identity theft	434,647	457,437		218,173		(1)	1				54,177	9,384
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	434,647	457,437		218,173		(1)	1				54,177	9,384

(a) Finance and service charges not included in Lines 1 to 35 $ 4,806,263

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Rhode Island DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					10,561	(1,304)						
2.1 Allied lines	111	59		72							13	3
2.2 Multiple peril crop												
2.3 Federal flood	1,646,873	1,648,638		1,004,866	611,103	362,051	26,000				247,459	32,950
3. Farmowners multiple peril												
4. Homeowners multiple peril	24,215,950	24,912,907		12,312,481	8,316,394	7,029,935	3,199,989	239,245	52,469	404,828	2,905,902	504,193
5.1 Commercial multiple peril (non-liability portion)	1,696,309	1,772,858		845,818	762,590	910,373	315,766	50,634	51,989	16,602	201,321	35,339
5.2 Commercial multiple peril (liability portion)	401,488	410,617		202,234	407,180	652,074	1,387,099	35,943	142,650	438,844	46,915	8,571
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	494,816	508,305		236,866	116,804	157,984	67,221	1,481	2,116	2,095	61,148	10,537
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	18,347	19,736		10,366							1,994	344
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					35,838	59,302	573,810	347	12,091	20,793		
17.1 Other Liability - occurrence	363,839	397,749		168,811	18,850	151,836	1,218,392	10,089	13,229	134,813	45,214	7,708
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	468	301		265		(6,060)	227,851		(1,459)	57,031	55	14
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	12,103,137	12,560,933		3,666,465	11,032,245	10,634,527	17,081,048	703,614	604,153	3,173,366	1,520,658	258,181
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	876,699	544,356		443,700	127,342	304,794	213,027	2,422	20,897	24,225	87,186	18,101
21.1 Private passenger auto physical damage	9,873,673	10,144,527		2,274,567	2,881,084	2,815,236	(55,722)	24,767	17,476	16,084	1,220,814	211,657
21.2 Commercial auto physical damage	202,039	122,576		101,384	123,355	116,236	(2,923)	1,500	1,477	585	20,115	4,193
22. Aircraft (all perils)												
23. Fidelity						(10)	3					
24. Surety												
26. Burglary and theft		23				(18)	6					
27. Boiler and machinery	3,922	1,913		2,148							385	97
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	49,024	52,921		23,247		(65)	41				5,821	1,026
35. TOTALS (a)	51,946,695	53,098,419		21,293,291	24,443,346	23,186,891	24,251,607	1,070,043	917,087	4,289,265	6,365,000	1,092,915
DETAILS OF WRITE-INS												
3401. Identity theft	49,024	52,921		23,247		(65)	41				5,821	1,026
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	49,024	52,921		23,247		(65)	41				5,821	1,026

(a) Finance and service charges not included in Lines 1 to 35 $ 571,349

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Carolina DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	9,803	8,923		7,959	29,110	(12,544)	1,853		(396)	50	1,000	242
2.1 Allied lines	16,260	14,268		10,166	2,005	(15,416)	2,871		(538)	79	1,914	499
2.2 Multiple peril crop												
2.3 Federal flood	6,768,445	6,650,439		4,128,386	477,989	472,145					1,030,712	238,046
3. Farmowners multiple peril												
4. Homeowners multiple peril	58,052,278	59,604,530		29,816,296	16,308,768	15,602,368	5,891,328	427,308	502,412	451,903	7,490,904	2,080,013
5.1 Commercial multiple peril (non-liability portion)	7,461,833	7,166,820		3,680,648	2,349,179	2,069,429	1,268,177	46,983	27,492	62,026	951,832	267,892
5.2 Commercial multiple peril (liability portion)	1,648,861	1,876,592		819,185	982,552	661,475	1,788,740	73,908	58,198	804,856	204,648	59,239
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,314,028	1,379,944		619,483	299,432	279,055	66,738	18,238	17,617	1,579	173,209	48,242
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	10	9		5		1	1				1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,305					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					32,176	22,810	72,838	1,408	3,989	10,678		
17.1 Other Liability - occurrence	581,057	1,264,573		177,567	177,284	563,400	2,629,716	14,855	3,794	102,938	88,429	22,886
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	30,183	34,138		14,223	9,298	(17,980)	107,195	4,562	5,154	58,283	3,657	1,081
19.1 Private passenger auto no-fault (personal injury protection)					181,224	888,013	1,602,747	27,774	84,740	163,473		
19.2 Other private passenger auto liability	60,543,718	61,851,422		14,575,453	39,417,198	36,201,264	39,679,467	1,260,192	627,483	5,171,646	7,853,929	2,184,021
19.3 Commercial auto no-fault (personal injury protection)	5	5									1	
19.4 Other commercial auto liability	3,709,433	3,058,185		1,851,176	1,084,112	1,560,891	1,437,074	28,170	73,960	177,867	413,228	132,537
21.1 Private passenger auto physical damage	56,231,940	56,745,933		13,641,068	20,262,241	20,436,808	630,227	54,133	58,007	113,119	7,240,090	2,013,853
21.2 Commercial auto physical damage	1,413,012	1,160,322		716,453	530,447	503,364	(892)	3,875	3,565	2,667	155,491	49,921
22. Aircraft (all perils)												
23. Fidelity	303	1,143		138		(310)	219		(9)	1	35	12
24. Surety												
26. Burglary and theft		1,125				(560)	406		(2)	4		
27. Boiler and machinery	134,571	103,125		65,670	15,877	15,884	7				16,587	4,836
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	54,703	56,748		27,529							7,094	1,973
35. TOTALS (a)	197,970,443	200,978,242		70,151,406	82,158,891	79,230,095	55,180,016	1,961,406	1,465,467	7,121,168	25,632,759	7,105,294
DETAILS OF WRITE-INS												
3401. Identity theft	54,703	56,748		27,529							7,094	1,973
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	54,703	56,748		27,529							7,094	1,973

(a) Finance and service charges not included in Lines 1 to 35 $ 2,604,193

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF South Dakota DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					444	(55)						
2.1 Allied lines	159	93		66							16	4
2.2 Multiple peril crop												
2.3 Federal flood	30,648	34,007		15,777							4,224	811
3. Farmowners multiple peril												
4. Homeowners multiple peril	885,221	939,131		467,518	683,734	740,119	142,753	6,273	6,555	3,806	79,248	24,054
5.1 Commercial multiple peril (non-liability portion)	65,106	68,678		31,549	87,042	88,923	14,913	343	505	923	8,603	2,243
5.2 Commercial multiple peril (liability portion)	16,701	24,641		7,626	18,000	(7,046)	14,834	7,123	(11,206)	8,009	2,459	744
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	125,827	128,584		56,912	51,433	50,666	8,387	660	621	306	17,745	3,424
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	46,135	55,742		18,494		5,732	197,191		426	34,254	6,612	1,517
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					294,880	(1,319)	1,237,058	193,128	5,689	2,012,002		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,570,137	1,555,721		386,822	784,296	1,285,069	1,133,177	24,168	140,156	217,447	129,691	43,751
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	34,941	26,548		14,489	7,950	88,186	106,691		8,568	12,520	4,758	976
21.1 Private passenger auto physical damage	1,631,229	1,611,083		408,892	1,378,077	1,471,519	142,107	637	2,850	6,164	134,966	45,314
21.2 Commercial auto physical damage	21,189	14,959		9,925	36,816	38,027	749		106	106	1,438	580
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	761	926		364							77	22
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	4,428,054	4,460,113		1,418,433	3,342,672	3,759,823	2,997,860	232,330	154,270	2,295,536	389,836	123,440
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 48,686

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	728	968		424	20,754	(2,908)	361			10	126	22
2.1 Allied lines	3,574	3,984		1,720		(47)	559		(4)	15	465	105
2.2 Multiple peril crop												
2.3 Federal flood	1,237,567	1,226,756		714,210	923,064	918,064					178,042	33,600
3. Farmowners multiple peril												
4. Homeowners multiple peril	39,953,774	41,868,535		20,266,911	15,440,573	14,058,774	4,430,004	383,335	357,273	293,217	4,820,254	1,090,318
5.1 Commercial multiple peril (non-liability portion)	3,367,605	3,322,204		1,721,112	1,448,904	1,300,950	524,771	22,339	9,074	28,233	404,001	91,917
5.2 Commercial multiple peril (liability portion)	959,702	1,013,712		492,749	156,269	291,774	1,614,990	112,117	393,111	877,423	114,207	26,380
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	831,270	877,488		379,530	291,720	229,714	27,217	2,473	1,493	640	103,402	23,105
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	(109)	(5)		12	34,998	89,175	54,177	17,582	24,716	7,133	(13)	(3)
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					18,566	61,867	463,932	824	4,800	7,997		
17.1 Other Liability - occurrence	1,251,815	1,303,433		606,653	719,606	932,426	2,531,314	50,897	56,485	238,362	153,428	33,466
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	19,783	20,724		6,610		(58,872)	1,091,529	15,166	(3,399)	311,378	2,941	597
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	30,536,408	31,155,636		7,315,881	19,634,228	17,660,011	27,665,796	1,971,092	1,526,249	4,770,644	3,732,063	803,338
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,798,026	1,317,121		899,792	275,204	994,670	1,108,028	24,796	86,724	122,261	201,300	50,407
21.1 Private passenger auto physical damage	36,956,996	37,340,478		8,947,529	13,052,832	12,896,907	459,896	60,448	50,483	79,116	4,503,430	968,053
21.2 Commercial auto physical damage	750,655	564,540		376,304	230,491	234,345	23,036	1,036	2,662	3,661	85,760	20,944
22. Aircraft (all perils)												
23. Fidelity	578	1,106		380		(175)	145		(5)	1	67	18
24. Surety												
26. Burglary and theft	87	779				(315)	269		(1)	3	10	3
27. Boiler and machinery	40,907	28,501		20,722							4,670	1,169
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	36,986	38,765		18,489							4,496	1,016
35. TOTALS (a)	117,746,352	120,084,726		41,769,030	52,247,208	49,606,360	39,996,025	2,662,105	2,509,659	6,740,094	14,308,649	3,144,456
DETAILS OF WRITE-INS												
3401. Identity theft	36,986	38,765		18,489							4,496	1,016
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	36,986	38,765		18,489							4,496	1,016

(a) Finance and service charges not included in Lines 1 to 35 $ 1,398,065

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Texas DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	10,037	61,609		5,890	11,878	(5,715)	62,824		(355)	1,684	1,268	215
2.1 Allied lines	63,777	195,329		31,864	221,672	170,558	114,076	6,834	5,109	2,980	7,913	1,279
2.2 Multiple peril crop												
2.3 Federal flood	40,179,208	39,512,377		24,673,834	6,237,637	6,226,965	435,706				5,912,962	736,609
3. Farmowners multiple peril												
4. Homeowners multiple peril	16,528,466	19,188,215		8,489,484	7,970,023	6,819,057	2,506,766	172,402	108,736	215,248	1,935,924	427,867
5.1 Commercial multiple peril (non-liability portion)	9,890,094	9,397,628		5,061,826	5,856,070	5,650,434	4,181,694	49,537	25,076	191,861	1,192,700	190,522
5.2 Commercial multiple peril (liability portion)	3,040,655	3,476,999		1,533,277	939,654	340,074	8,859,004	311,415	601,694	3,788,916	363,605	58,573
6. Mortgage guaranty												
8. Ocean marine	880,962	936,332		381,725	164,588	169,488	47,517	22	208	2,096	114,034	17,248
9. Inland marine	790,374	885,864		405,006	1,010,358	1,012,634	100,579	29	(881)	931	100,512	14,978
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	137	235		107							16	3
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	(15,509)	(15,509)			123,590	(57,898)	1,997,344	19,457	86,357	127,017		387
17.1 Other Liability - occurrence	4,062,785	4,221,391		1,980,568	1,446,910	931,781	10,245,232	116,015	19,216	1,398,212	519,571	76,972
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	273,565	259,925		127,385	104,524	(1,094,085)	31,273,072	127,724	51,391	8,236,288	41,529	5,506
19.1 Private passenger auto no-fault (personal injury protection)	1,492,810	1,532,208		346,990	859,456	804,046	356,185	10,181	(9,138)	75,648	190,626	32,416
19.2 Other private passenger auto liability	22,199,106	22,731,119		5,251,221	12,875,700	10,335,697	8,971,475	785,187	507,132	1,481,395	2,829,289	480,897
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	35,330	43,655		16,310	100,468	45,430	384,882		(125,047)	115,226	7,363	10,804
21.1 Private passenger auto physical damage	22,433,597	22,561,247		5,340,911	10,205,691	10,319,034	590,194	54,948	15,939	51,170	2,855,052	483,846
21.2 Commercial auto physical damage	1,102	1,335		46	2,869	(2,810)	4,644		(24)	20	126	23
22. Aircraft (all perils)												
23. Fidelity	392	1,391		305		(1,087)	532		(27)	2	52	8
24. Surety	520	520		412			30,736			515		
26. Burglary and theft	(222)	2,016		(37)	3,919	1,951	1,843		(8)	10	(19)	(4)
27. Boiler and machinery	436,846	369,692		222,620	117,428	138,763	26,332		65	73	51,777	8,390
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	56,029	68,185		27,598							6,616	1,150
35. TOTALS (a)	122,360,060	125,431,761		53,897,340	48,252,435	41,804,317	70,190,636	1,653,751	1,285,443	15,689,291	16,130,915	2,547,690
DETAILS OF WRITE-INS												
3401. Identity theft	56,029	68,185		27,598							6,616	1,150
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	56,029	68,185		27,598							6,616	1,150

(a) Finance and service charges not included in Lines 1 to 35 $ 1,883,283

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Utah DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	958	1,071		279	11,626	(6,338)	217		(218)	6	169	25
2.1 Allied lines	6,843	4,739		3,254		(2,814)	336		(283)	9	889	171
2.2 Multiple peril crop												
2.3 Federal flood	264,213	269,122		157,046	2,978	2,978					40,221	6,186
3. Farmowners multiple peril												
4. Homeowners multiple peril	13,115,425	13,648,793		6,669,543	6,164,305	6,207,165	2,473,784	119,558	120,641	275,309	1,640,934	315,757
5.1 Commercial multiple peril (non-liability portion)	1,552,629	1,612,815		774,087	627,761	580,602	446,451	1,680	(1,669)	21,479	185,738	37,778
5.2 Commercial multiple peril (liability portion)	560,522	638,369		273,277	1,145,723	658,627	736,791	46,928	(554,471)	407,591	66,837	13,743
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	669,864	707,421		311,856	261,899	274,263	50,325		336	1,671	82,778	16,473
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	85	65		24							10	2
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					6,923	31,565	267,905	272	10,137	17,377		
17.1 Other Liability - occurrence	754,536	812,303		350,660	212,936	597,314	2,277,499	50,914	321,738	510,520	93,932	18,430
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	11,673	10,353		4,885		(7,669)	22,946	341	387	14,398	1,702	315
19.1 Private passenger auto no-fault (personal injury protection)	1,870,018	1,942,668		434,676	1,407,173	3,025,193	79,920	22,910	75,438	320,555	232,995	45,957
19.2 Other private passenger auto liability	20,187,731	20,973,653		4,699,565	13,239,126	11,008,256	14,537,729	467,322	124,231	2,386,680	2,514,561	495,980
19.3 Commercial auto no-fault (personal injury protection)	55,083	43,434		26,069	3,112	15,004	20,768		1,694	3,553	6,539	1,340
19.4 Other commercial auto liability	1,655,902	1,299,925		792,415	361,834	683,900	1,196,244	54,116	102,308	211,099	195,991	40,331
21.1 Private passenger auto physical damage	18,537,588	18,919,804		4,401,962	7,562,855	7,689,810	483,402	25,610	23,302	57,593	2,301,590	453,996
21.2 Commercial auto physical damage	628,621	554,192		300,184	242,544	284,259	33,782		4,011	4,345	75,084	15,408
22. Aircraft (all perils)												
23. Fidelity	425	498		301		(62)	46		(2)		51	12
24. Surety												
26. Burglary and theft	(32)	34				(112)	86			1	(4)	(1)
27. Boiler and machinery	33,971	23,193		16,217	63,323	63,323					4,036	846
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	26,471	27,838		13,699							3,315	642
35. TOTALS (a)	59,932,526	61,490,289		19,230,000	31,314,118	31,105,262	22,628,232	789,650	227,581	4,232,188	7,447,369	1,463,390
DETAILS OF WRITE-INS												
3401. Identity theft	26,471	27,838		13,699							3,315	642
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	26,471	27,838		13,699							3,315	642

(a) Finance and service charges not included in Lines 1 to 35 $ 648,241

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Vermont DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					1,953	(4,416)			(186)			
2.1 Allied lines	60	35		41		(1,806)			(30)		5	1
2.2 Multiple peril crop												
2.3 Federal flood	489,029	458,845		307,242	169,173	160,237					69,832	10,030
3. Farmowners multiple peril												
4. Homeowners multiple peril	3,303,417	3,370,378		1,801,530	1,156,509	1,109,695	345,173	16,239	9,667	14,169	499,657	70,929
5.1 Commercial multiple peril (non-liability portion)	138,736	130,196		73,628	23,957	(14,589)	24,994	31	(491)	1,055	21,169	3,229
5.2 Commercial multiple peril (liability portion)	40,950	44,573		19,401	28,444	4,293	140,610	518	(12,658)	47,882	6,047	944
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	342,318	349,715		169,695	113,034	115,544	25,919	3,730	3,763	855	49,911	7,544
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	303,964	313,883		146,202	4,621	53,823	1,363,243	959	(3,743)	163,103	44,305	6,890
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,930	2,088		1,904		(1,254)	4,400		110	2,761	621	77
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	3,259,750	3,396,030		753,935	2,415,408	2,102,932	3,201,776	85,089	(11,847)	414,945	501,509	78,201
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	146,037	74,609		83,015	318,399	(367,815)	165,090		(88,689)	20,461	16,694	3,040
21.1 Private passenger auto physical damage	4,934,678	5,064,398		1,167,262	1,648,242	1,677,328	123,630	59,929	61,374	12,389	756,877	118,024
21.2 Commercial auto physical damage	101,336	52,692		54,801	33,581	24,166	(2,848)		(560)	2	12,211	2,177
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	1,555	674		1,002							208	33
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	7,908	8,480		4,143							1,196	171
35. TOTALS (a)	13,072,668	13,266,595		4,583,801	5,913,318	4,858,137	5,391,988	166,495	(43,289)	677,622	1,980,243	301,290
DETAILS OF WRITE-INS												
3401. Identity theft	7,908	8,480		4,143							1,196	171
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	7,908	8,480		4,143							1,196	171

(a) Finance and service charges not included in Lines 1 to 35 $ 192,865

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Virginia DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	19,341	26,114		16,878	39,797	(7,082)	1,508	135	73	40	410	73
2.1 Allied lines	62,147	52,054		39,012		(282)	2,337		(16)	64	4,992	1,291
2.2 Multiple peril crop												
2.3 Federal flood	7,094,315	7,004,357		4,358,480	368,630	35,866	72,000				1,038,772	192,641
3. Farmowners multiple peril												
4. Homeowners multiple peril	76,185,175	79,107,486		40,280,855	18,259,359	17,371,584	8,449,408	622,180	659,083	531,856	8,746,926	2,135,748
5.1 Commercial multiple peril (non-liability portion)	7,778,709	7,787,997		3,894,199	2,953,064	2,679,346	1,435,598	33,621	14,155	73,140	889,492	216,975
5.2 Commercial multiple peril (liability portion)	2,328,419	2,638,499		1,052,422	686,133	(312,954)	2,047,576	32,250	(70,881)	937,989	267,033	65,376
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,143,639	2,231,015		1,038,571	538,945	522,521	133,697	23,698	22,567	3,695	251,728	60,884
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	13	5		8							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							1,663					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					38,363	4,458	899,316	823	31,310	62,030		
17.1 Other Liability - occurrence	2,602,459	2,678,514		1,236,028	1,197,099	1,154,704	3,219,506	10,353	16,343	167,320	302,232	72,042
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	27,999	27,285		11,243		(25,475)	154,322		(329)	63,483	3,753	892
19.1 Private passenger auto no-fault (personal injury protection)	6,408,076	6,484,183		1,529,040	4,482,754	4,351,642	3,918,115	24,733	6,219	178,939	741,906	191,050
19.2 Other private passenger auto liability	83,162,495	83,831,993		19,857,860	54,321,851	48,351,551	58,830,674	2,903,645	1,947,045	8,493,579	9,593,976	2,469,883
19.3 Commercial auto no-fault (personal injury protection)	210	131		79	665	665					23	6
19.4 Other commercial auto liability	4,548,350	3,034,115		2,342,586	910,579	1,439,028	2,457,535	22,231	78,557	282,472	514,532	126,850
21.1 Private passenger auto physical damage	88,550,247	89,172,799		21,470,374	34,491,686	34,445,960	1,003,964	67,322	42,680	236,265	10,214,434	2,629,834
21.2 Commercial auto physical damage	1,654,831	1,094,971		867,615	622,200	578,359	23,230		(1,351)	4,546	187,670	45,683
22. Aircraft (all perils)												
23. Fidelity	1,614	4,127		612		(379)	410		(12)	2	201	52
24. Surety	360	360		105								
26. Burglary and theft	1,384	2,988		245		(679)	760		(1)	7	181	45
27. Boiler and machinery	81,480	64,846		44,340		(1,513)			(3)		8,589	2,208
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	158,423	164,418		82,128							18,271	4,466
35. TOTALS (a)	282,809,687	285,408,257		98,122,679	118,911,124	110,587,322	82,651,619	3,740,990	2,745,438	11,035,427	32,785,124	8,215,999
DETAILS OF WRITE-INS												
3401. Identity theft	158,423	164,418		82,128							18,271	4,466
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	158,423	164,418		82,128							18,271	4,466

(a) Finance and service charges not included in Lines 1 to 35 $ 3,099,015

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Washington DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	2,787	2,486		599	26,536	(3,767)	173		(21)	5	442	65
2.1 Allied lines	106,512	82,555		51,119		(5,498)	266		(228)	7	11,828	2,319
2.2 Multiple peril crop												
2.3 Federal flood	3,134,700	3,111,651		1,957,285	164,637	74,291					454,874	64,143
3. Farmowners multiple peril												
4. Homeowners multiple peril	45,212,770	46,575,953		23,183,239	17,716,945	19,292,386	10,051,823	957,954	1,039,879	1,065,620	5,374,342	1,032,252
5.1 Commercial multiple peril (non-liability portion)	10,381,243	10,493,183		5,223,885	3,662,518	3,917,141	3,127,489	178,932	173,093	158,953	1,193,302	219,431
5.2 Commercial multiple peril (liability portion)	2,449,774	3,242,141		1,238,611	973,360	1,119,649	6,428,204	317,919	1,197,040	3,403,728	282,272	51,747
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,024,061	2,145,507		1,023,444	807,669	836,673	231,535	12,821	13,813	7,335	244,325	43,112
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	211	138		111							22	4
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							2,574					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	2,489,309	4,021,268		732,323	1,954,498	1,582,171	7,949,496	86,528	69,426	654,093	316,893	54,766
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	50,188	51,055		23,594	53,600	(102,470)	952,579	5,886	(38,419)	274,138	6,943	1,114
19.1 Private passenger auto no-fault (personal injury protection)	7,467,617	7,699,054		1,761,633	5,873,648	6,203,802	(2,148,907)	256,431	(25,006)	488,409	892,257	164,642
19.2 Other private passenger auto liability	47,441,314	48,761,272		11,133,223	42,248,831	36,063,193	65,467,408	3,764,703	2,631,744	10,813,708	5,672,006	1,046,625
19.3 Commercial auto no-fault (personal injury protection)	122,388	80,348		62,394	11,925	22,721	88,897	355,225	358,003	11,650	13,003	2,587
19.4 Other commercial auto liability	3,762,448	2,720,680		1,898,746	1,025,592	4,427,175	4,453,520	126,883	550,652	590,995	395,792	79,373
21.1 Private passenger auto physical damage	48,249,568	49,227,560		11,426,407	14,552,574	14,757,846	883,300	66,303	62,619	142,813	5,760,692	1,063,795
21.2 Commercial auto physical damage	908,661	713,517		455,378	356,296	335,574	21,440	325	(106)	4,172	96,070	19,249
22. Aircraft (all perils)												
23. Fidelity	728	5,028		398		(945)	621		(26)	3	69	14
24. Surety												
26. Burglary and theft	(37)	1,506			400	(1,306)	1,151		(5)	11	(5)	(1)
27. Boiler and machinery	177,952	117,520		86,249	35,284	40,773	5,488		12	12	19,661	3,812
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	173,982,193	179,052,422		60,258,637	89,464,316	88,559,407	97,517,058	6,129,909	6,032,469	17,615,650	20,734,786	3,849,051
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ 1,879,045

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF West Virginia DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire						(4,739)			(211)			
2.1 Allied lines	2,485	2,267		1,267		(4,591)			(456)		371	123
2.2 Multiple peril crop												
2.3 Federal flood	1,109,049	1,110,987		638,820	233,628	233,628					162,851	52,378
3. Farmowners multiple peril												
4. Homeowners multiple peril	14,286,300	14,113,986		7,393,680	7,289,255	5,894,728	1,876,022	184,475	86,827	94,335	1,649,287	682,633
5.1 Commercial multiple peril (non-liability portion)	923,667	907,799		458,128	178,642	200,964	290,103	25,398	24,343	13,509	115,858	44,346
5.2 Commercial multiple peril (liability portion)	303,917	346,857		149,706	101,649	(122,547)	373,900	13,657	(1,421)	179,476	36,578	14,626
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	318,806	331,209		176,326	103,424	84,756	21,222	5,482	4,747	660	40,120	15,436
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	6	6		1							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							98,657					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	178,518	258,905		57,060	3,224	5,699	548,219	6,258	(1,481)	75,042	24,024	9,020
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	3,792	4,669		1,387		(24,844)	2,141,033	42,690	15,482	1,301,815	564	188
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	16,838,679	17,307,389		3,977,079	9,415,439	8,209,468	13,538,846	783,477	452,148	1,527,681	1,995,292	808,207
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	820,894	737,316		367,005	199,297	(2,330)	1,083,207	54,065	30,382	161,113	104,398	39,864
21.1 Private passenger auto physical damage	16,546,697	16,772,063		3,948,798	6,195,159	6,144,433	273,226	15,917	3,909	29,856	1,955,612	792,381
21.2 Commercial auto physical damage	343,888	306,202		157,582	202,311	199,008	19,935		(200)	2,152	44,192	16,568
22. Aircraft (all perils)												
23. Fidelity		44				(79)	56		(2)			
24. Surety												
26. Burglary and theft		602				(143)	104			1		
27. Boiler and machinery	23,883	15,380		11,360							2,868	1,156
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	26,808	28,218		13,611							3,063	1,266
35. TOTALS (a)	51,727,389	52,243,897		17,351,812	23,922,029	20,813,412	20,264,529	1,131,419	614,067	3,385,640	6,135,079	2,478,192
DETAILS OF WRITE-INS												
3401. Identity theft	26,808	28,218		13,611							3,063	1,266
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	26,808	28,218		13,611							3,063	1,266

(a) Finance and service charges not included in Lines 1 to 35 $ 541,408

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wisconsin DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire					8,342	(1,029)						
2.1 Allied lines	3,667	2,141		1,623		(382)	171		(31)	21	331	64
2.2 Multiple peril crop												
2.3 Federal flood	455,016	456,772		265,205	100,102	100,102					67,581	11,419
3. Farmowners multiple peril												
4. Homeowners multiple peril	11,283,175	11,573,076		5,954,427	4,497,434	5,021,807	2,360,811	153,234	228,148	266,671	1,328,682	286,134
5.1 Commercial multiple peril (non-liability portion)	1,069,054	1,078,397		512,278	374,884	382,139	171,213	12,053	12,363	9,404	124,213	26,619
5.2 Commercial multiple peril (liability portion)	309,908	351,378		147,247	184,018	426,403	862,557	29,046	127,420	312,738	35,497	7,781
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	774,824	804,808		369,449	231,278	212,182	54,152	3,620	3,445	1,364	94,612	20,616
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	(1)											
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					133	133						
17.1 Other Liability - occurrence	398,278	1,142,258		122,593	593,038	1,583,344	6,832,991	25,382	287,384	1,110,823	65,357	8,736
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	881	948		360	589,742	(537,131)	26,105,727	457,995	191,673	11,030,796	120	18
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,793	1,890		364	2,069,671	(920,919)	4,301,181	380,029	(104,921)	655,419	160	167
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	518,245	348,184		239,729	54,711	112,881	97,848		7,108	11,436	59,095	13,004
21.1 Private passenger auto physical damage	6,784	6,982		1,752	(29,800)	(7,975)	(10,287)	5,441	2,667	1,055	767	314
21.2 Commercial auto physical damage	243,061	164,285		116,255	82,154	77,375	4,084		241	1,370	27,923	4,700
22. Aircraft (all perils)												
23. Fidelity	116	138		102		(23)	15		(1)		12	2
24. Surety												
26. Burglary and theft		21				(41)	29					
27. Boiler and machinery	10,972	7,211		4,899							1,116	216
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	18,697	19,330		9,731							2,141	340
35. TOTALS (a)	15,094,470	15,957,820		7,746,012	8,755,710	6,448,866	40,780,493	1,066,800	755,496	13,401,097	1,807,608	380,129
DETAILS OF WRITE-INS												
3401. Identity theft	18,697	19,330		9,731							2,141	340
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	18,697	19,330		9,731							2,141	340

(a) Finance and service charges not included in Lines 1 to 35 $ 188,892

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Wyoming DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	87	91		11	799	(1,212)	45		(50)	1	14	
2.1 Allied lines	1,542	1,463		445		(2,887)	69		(313)	2	239	4
2.2 Multiple peril crop												
2.3 Federal flood	150,339	156,114		92,271							24,473	710
3. Farmowners multiple peril												
4. Homeowners multiple peril	1,902,243	1,918,952		997,010	974,892	872,504	260,790	39,932	38,003	12,146	263,139	9,828
5.1 Commercial multiple peril (non-liability portion)	235,112	236,384		113,071	167,354	186,716	49,625	27	1,105	4,737	33,411	(855)
5.2 Commercial multiple peril (liability portion)	69,422	86,773		33,232		(7,432)	77,192		4,203	41,365	9,609	(549)
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine	164,450	170,330		86,333	69,466	70,891	11,672	293	341	388	23,823	863
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1			1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	93,696	111,619		39,260	4,643	8,307	146,016		(370)	18,329	13,669	474
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,806	6,893		3,110		(3,957)	15,678		633	9,838	419	(63)
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,416,375	1,457,277		322,740	708,277	1,043,413	914,942	83,936	109,814	108,967	198,539	8,461
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	531,091	388,402		273,453	107,191	108,057	118,803	3,539	4,429	22,158	81,309	2,940
21.1 Private passenger auto physical damage	2,133,466	2,177,050		499,588	547,885	517,648	113,568	361	(3,133)	7,178	297,545	12,679
21.2 Commercial auto physical damage	401,947	295,856		200,615	216,021	201,153	(12,066)		(278)	225	60,679	2,195
22. Aircraft (all perils)												
23. Fidelity	287	380		119		(25)	26		(1)		51	(11)
24. Surety												
26. Burglary and theft		100				(45)	48					
27. Boiler and machinery	4,408	3,005		2,324	12,226	12,226					597	(53)
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,035	2,139		1,008							282	11
35. TOTALS (a)	7,111,307	7,012,827		2,664,590	2,808,754	3,005,357	1,696,409	128,088	154,384	225,334	1,007,798	36,635
DETAILS OF WRITE-INS												
3401. Identity theft	2,035	2,139		1,008							282	11
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,035	2,139		1,008							282	11

(a) Finance and service charges not included in Lines 1 to 35 $ 74,273

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Puerto Rico DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						2,216	63,231		181	12,887		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability						(58,643)	2,170,796		(14,691)	542,478		
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						(56,427)	2,234,027		(14,510)	555,365		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Alien DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						52	1,499		(4)	304		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						52	1,499		(4)	304		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Other Aliens DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
3. Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence						52	1,499		(4)	304		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability												
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability												
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						52	1,499		(4)	304		
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2013 NAIC Company Code 19232

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 Direct Premiums Written	2 Direct Premiums Earned	3 Dividends Paid or Credited to Policyholders on Direct Business	4 Direct Unearned Premium Reserves	5 Direct Losses Paid (deducting salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Direct Defense and Cost Containment Expense Paid	9 Direct Defense and Cost Containment Expense Incurred	10 Direct Defense and Cost Containment Expense Unpaid	11 Commissions and Brokerage Expenses	12 Taxes, Licenses and Fees
1. Fire	1,193,147	1,281,225		606,811	1,152,951	478,342	722,610	28,177	85,449	72,533	150,713	47,713
2.1 Allied lines	2,744,819	2,416,457		1,354,402	800,128	1,164,990	860,265	13,941	15,068	22,222	323,222	91,614
2.2 Multiple peril crop												
2.3 Federal flood	307,888,442	304,318,373		185,133,109	547,425,908	240,639,040	24,157,048				46,276,618	8,417,275
3. Farmowners multiple peril												
4. Homeowners multiple peril	2,522,179,955	2,582,580,960		1,304,474,409	1,085,983,585	961,443,983	661,848,231	43,967,873	42,008,261	90,400,943	300,408,864	66,812,944
5.1 Commercial multiple peril (non-liability portion)	238,768,154	240,956,313		119,393,982	102,269,516	96,466,614	59,284,251	2,017,192	1,318,427	2,889,618	28,396,164	6,147,084
5.2 Commercial multiple peril (liability portion)	66,973,306	76,783,101		33,105,040	34,041,880	14,237,474	182,766,706	9,528,673	10,765,590	65,006,749	7,928,191	1,725,742
6. Mortgage guaranty												
8. Ocean marine	880,962	936,332		381,725	164,588	169,488	47,517	22	208	2,096	114,034	17,248
9. Inland marine	68,022,872	70,490,296		33,227,638	25,568,589	23,088,375	5,538,032	676,632	593,840	139,866	8,334,498	1,587,928
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1,230,051	1,203,353		653,895	34,998	82,398	56,020	29,457	35,959	7,236	154,413	28,032
13. Group accident and health (b)												
14. Credit accident and health (group and individual)							387,056					
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	(15,509)	(15,509)			4,103,776	2,757,939	56,087,628	471,092	2,330,394	3,549,670		387
17.1 Other Liability - occurrence	102,681,052	116,956,084		49,380,832	121,576,478	125,991,766	580,238,390	18,169,155	26,409,441	74,290,133	12,565,466	2,238,988
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,203,283	1,089,871		583,363	31,655,267	15,164,476	733,468,758	28,440,820	45,036,282	253,705,563	163,643	31,940
19.1 Private passenger auto no-fault (personal injury protection)	344,935,598	358,710,357		86,333,298	296,084,762	1,044,875,852	2,958,827,692	25,601,869	64,187,653	396,563,427	41,096,494	10,207,837
19.2 Other private passenger auto liability	1,958,719,780	2,003,895,937		479,635,089	1,389,846,013	1,263,520,249	1,846,953,157	107,587,393	75,163,803	298,286,376	235,269,019	57,707,993
19.3 Commercial auto no-fault (personal injury protection)	17,247,720	17,234,421		8,768,795	8,370,641	5,747,577	17,214,344	1,546,215	785,818	1,863,836	1,784,942	460,193
19.4 Other commercial auto liability	183,033,684	158,583,200		94,247,479	93,718,368	96,064,592	184,379,573	7,716,810	6,687,455	21,814,123	20,008,230	4,579,098
21.1 Private passenger auto physical damage	1,857,110,276	1,885,571,831		453,963,679	731,385,294	731,942,747	22,423,466	4,606,183	3,555,087	5,196,312	223,176,619	55,018,872
21.2 Commercial auto physical damage	60,250,905	51,751,902		30,861,389	29,945,134	28,017,230	338,072	246,020	216,268	214,285	6,638,716	1,456,052
22. Aircraft (all perils)												
23. Fidelity	37,108	146,048		11,458	85,640	(5,956)	16,816		(1,896)	75	4,636	866
24. Surety	2,935	2,950		1,524			64,934			1,088		
26. Burglary and theft	2,237	33,047		309	13,098	(20,861)	27,809		(93)	256	308	87
27. Boiler and machinery	3,678,487	2,620,674		1,873,813	870,109	1,075,457	240,266	229	989	819	422,077	101,014
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	2,879,043	3,001,569		1,407,311	1,648	2,323	1,075			1	342,344	71,696
35. TOTALS (a)	7,741,648,307	7,880,548,793		2,885,399,353	4,505,098,369	4,652,904,093	7,335,949,715	250,647,754	279,194,004	1,214,027,225	933,559,213	216,750,602
DETAILS OF WRITE-INS												
3401. Identity theft	2,879,043	3,001,569		1,407,311	1,648	2,323	1,075			1	342,344	71,696
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,879,043	3,001,569		1,407,311	1,648	2,323	1,075			1	342,344	71,696

(a) Finance and service charges not included in Lines 1 to 35 $ 80,705,388

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	263,330		77,405	77,405			73,569				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL	5,237,391		1,896,986	1,896,986			1,455,682				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	4,203,722		1,330,039	1,330,039			1,578,966				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	IL	4,778,986		1,739,224	1,739,224			1,708,209				
75-6378207	26530	ALLSTATE TEXAS LLOYDS	TX	404,385		17,547	17,547			223,409				
04-2680300	37907	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY	IL	470,637		21,069	21,069			283,711				
20-1110680	11996	ENCOMPASS FLORIDIAN INDEMNITY	IL	116		935	935			8				
20-1110782	11993	ENCOMPASS FLORIDIAN INSURANCE COMPANY	IL	284		2,663	2,663			20				
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	331,963		103,233	103,233			177,390				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	380,009		147,746	147,746			207,795				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	11,706		3,437	3,437			6,342				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	83,844		33,091	33,091			42,833				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	192,740		75,187	75,187			100,526				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA	42,580		19,720	19,720			21,855				
36-3976911	10072	ENCOMPASS PROPERTY & CASUALTY COMPANY	IL	58,434		27,919	27,919			31,275				
73-0486465	25712	ESURANCE INSURANCE COMPANY	WI	412,433	123	116,983	117,106			99,497				
22-2853625	30210	ESURANCE PROPERTY AND CASUALTY INSURANCE COMPANY	CA	808,656		163,929	163,929			208,227				
26-2331872	13167	NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	43,839		477	477			24,669				
36-2999368	36455	NORTHBROOK INDEMNITY COMPANY	IL	108,981		53,247	53,247			27,006				
0399999. Affiliates - U.S. Non-Pool - Other				17,834,036	123	5,830,836	5,830,959			6,270,990				
0499999. Total - U.S. Non-Pool				17,834,036	123	5,830,836	5,830,959			6,270,990				
AA-1560030	00000	ALLSTATE INSURANCE COMPANY OF CANADA	CAN											
0699999. Affiliates - Other (Non-U.S.) - Other														
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates				17,834,036	123	5,830,836	5,830,959			6,270,990				
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			10,125	10,125		10					
36-6033855	22837	AGCS MARINE INSURANCE COMPANY	IL			859	859							
13-5303710	19399	AIU INSURANCE COMPANY	NY			1,242	1,242							
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	IL			557	557							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	IL			199	199							
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			986	986							
41-1719183	45934	AMERICAN COMPENSATION INSURANCE COMPANY	MN			68	68							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			19	19							
22-0731810	21857	AMERICAN INSURANCE COMPANY	OH											
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			150	150							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI			1,590	1,590							
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL		(30)	3,540	3,510							
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE		17	4,995	5,012							
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL		1	10,753	10,754							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			1,758	1,758							
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY			10	10							
14-1442772	41947	CAPITAL MUTUAL INSURANCE COMPANY	NY			461	461							
36-2789296	30015	CENTAUR INSURANCE COMPANY	IL			13	13							
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			3,215	3,215							
36-6042949	22810	CHICAGO INSURANCE COMPANY	IL			10	10							
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ			11,552	11,552							
13-6104559	10669	CHURCH INSURANCE COMPANY	NY			78	78							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE	1		330	330		5					
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL		(54)	5,373	5,319							
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL		5	8,025	8,030		(10)					
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA	(24)		63,361	63,361							
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			6,220	6,220							
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ			4,476	4,476							
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	IL	7		2,817	2,817							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
36-1508140	24287	EDISON INSURANCE COMPANY	IL			41	41							
13-1203170	21350	EMPIRE INSURANCE COMPANY	NY			218	218							
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			1,671	1,671							
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			87	87							
54-1132719	39020	ESSEX INSURANCE COMPANY	DE			114	114							
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA			87	87							
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			6	6							
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI			102	102							
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA			6,344	6,344		2					
04-2198460	21822	FIRST STATE INSURANCE COMPANY	CT			28,750	28,750							
03-0308973	10594	GENCON INSURANCE COMPANY OF VERMONT	VT			115	115							
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			247	247							
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			143	143							
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	PA			1,144	1,144							
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			7,059	7,059							
47-6024508	11371	GREAT WEST CASUALTY COMPANY	NE			73	73							
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT			86	86							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT			219	219							
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			303	303							
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			3,399	3,399							
02-0308052	22527	HOME INSURANCE COMPANY	NH		3	197	200							
15-0341230	14214	HOME MUTUAL INSURANCE COMPANY OF BINGHAMTON NEW YORK	NY											
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX		(1)	162	161							
35-0410010	22659	INDIANA INSURANCE COMPANY	IN			153	153							
35-0410420	14265	INDIANA LUMBERMENS MUTUAL INSURANCE COMPNAY	IN			2	2							
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA	82	(1)	4,064	4,063		82					
13-5540698	19429	INSURANCE COMPANY OF THE STATE OF PA	PA											
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			555	555							
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY	IL		(2)	54	51							
36-6077839	26077	LANCER INSURANCE COMPANY	IL			159	159							
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DE			4	4							
22-2227331	19917	LIBERTY INSURANCE UNDERWRITERS INC	IL			11	11							
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA		4	16,383	16,387							
52-0403120	19356	MARYLAND CASUALTY COMPANY	MD			430	430							
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI											
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE COMPANY	MI			24	24							
13-1916653	23493	MIDLAND INSURANCE COMPANY	NY		3		3							
46-0368854	41653	MILBANK INSURANCE COMPANY	IA			55	55							
37-0420520	14583	MILLERS FIRST INSURANCE COMPANY	IL			16	16							
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI		(1)	(38)	(38)							
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE			1,088	1,088							
91-0217580	14761	MUTUAL OF ENUMCLAW INSURANCE COMPANY	WA			299	299							
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI			502	502							
43-6027380	15679	NATIONAL FIRE & IND EXCH	MO			129	129							
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE			2,168	2,168							
36-2704643	21881	NATIONAL SURETY CORPORATION	IL			1	1							
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA		(189)	3,661	3,472							
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			1,811	1,811							
13-3138390	42307	NAVIGATORS INSURANCE COMPANY	NY											
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			93	93		7					
02-0172170	23841	NEW HAMPSHIRE INSURANCE COMPANY	PA											
21-0524225	12122	NEW JERSEY MANUFACTURERS INSURANCE COMPANY	NJ			449	449							
04-1675920	23965	NORFOLK & DEDHAM MUTUAL FIRE INSURANCE COMPANY	MA			10	10							
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			137	137							

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Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI											
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA			(23)	95	72						
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA				2,639	2,639						
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA				16	16						
95-1077060	22748	PACIFIC EMPLOYERS INSURANCE COMPANY	PA				658	658						
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY				41	41						
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA				848	848						
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUATLY INSURANCE COMPANY	PA	10			39	39						
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT				111	111						
15-0420080	15024	PREFERRED MUTUAL INSURANCE COMPANY	NY				168	168						
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			(2)	9,394	9,392						
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	IL				38	38						
23-1740414	22705	R&Q REINSURANCE COMPANY	PA				36	36						
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH				1,474	1,474						
31-1024978	41297	SCOTTSDALE INSURANCE COMPANY	OH				3	3						
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN				120	120						
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI				109	109						
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	NY				1	1						
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT				149	149						
36-2542404	19224	ST PAUL PROTECTIVE INSURANCE COMPANY	IL	(6)			4,731	4,731						
22-3590451	40045	STARNET INSURANCE COMPANY	DE				3	3						
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX				134	134						
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE COMPANY	OH				210	210						
94-3231751	35076	STATE COMPENSATION INSURANCE FUND	CA				612	612						
63-0202590	22276	STONEWALL INSURANCE COMPANY	NE				2,131	2,131						
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY				143	143						
04-2974375	38369	THE NORTHERN ASSURANCE COMPANY OF AMERICA	MA				23	23						
94-1517098	25534	TIG INSURANCE COMPANY	CA				9,405	9,405						
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY											
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH				2,123	2,123						
23-6200030	23221	TRANSPORTATION MUTUAL INSURANCE COMPANY	PA				230	230						
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT				3,299	3,299	33					
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT				2,560	2,560	27					
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT				30	30						
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN				16	16						
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE			32		32						
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT				709	709						
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY				4,434	4,434						
52-0903682	10815	VERLAN FIRE INSURANCE COMPANY MD	NH											
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO				17,164	17,164	77					
94-1590201	26220	YOSEMITE INSURANCE COMPANY	IN				2,713	2,713						
95-1651549	13269	ZENITH INSURANCE COMPANY	CA				688	688						
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY											
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL				130	130						
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY				735	735						
0999998. Other U.S. Unaffiliated Insurers Reinsurance for which the total of Column 8 is less than $100,000														
0999999. Total Other U.S. Unaffiliated Insurers				71	(239)	293,731	293,492		233					
AA-9991100	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL	12		4	4			12				
AA-9991300	00000	ALABAMA INSURANCE UNDERWRITING ASSOCIATION	AL	4,875		104	104			1,380				
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK	9		1	1			6				
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ	1		2	2			1				
AA-9991103	00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR											
AA-9991105	00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	137		205	205			89				

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					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	2,247		427	427			1,204				
AA-9991201	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	8		9	9			4				
AA-9991107	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO											
AA-9991108	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	4		4	4			2				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	47		60	60			25				
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	CT	137		26	26			71				
AA-9991110	00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DE	2		1	1			1				
AA-9991203	00000	DELAWARE FAIR PLAN	DE	13		6	6			5				
AA-9991167	00000	DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	3		1	1			1				
AA-9991204	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	13										
AA-9991111	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FL	95		18	18			47				
AA-9991112	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	1										
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA	15		2	2			18				
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	772		151	151			462				
AA-9991113	00000	HAWAII JOINT UNDERWRITING ASSOCIATION	HI	52		21	21			31				
AA-9991114	00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID											
AA-9991115	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	IL	8		3	3			3				
AA-9991206	00000	ILLINOIS FAIR PLAN	IL	212		25	25			118				
AA-9991117	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN											
AA-9991118	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA											
AA-9991209	00000	KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS											
AA-9991209	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	KS	97		25	25			50				
AA-9991119	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	KS	3		2	2			1				
AA-9991120	00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	1		5	5							
AA-9991121	00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	1		30	30			1				
AA-9991122	00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME											
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	104		33	33			58				
AA-9991421	00000	MASSACHUSETTES WORKERS COMPENSATION ASSOCIATION	MA			233	233							
AA-9991422	00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			578	578							
AA-9991125	00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	MN	1		1	1			1				
AA-9991127	00000	MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	MS			1	1							
AA-9991216	00000	MISSISSIPPI RURAL RISK UNDRWRTNG ASSOCIATION	MS	504		87	87			263				
AA-9991217	00000	MISSOURI COMMERCIAL INSURANCE PLACEMENT FACILITY	MO											
AA-9990014	00000	MISSOURI COMMERICAL AUTOMOBILE INS PROCEDURE	MO											
AA-9991217	00000	MISSOURI HABITATIONAL INSURANCE PLACEMENT FACITLITY	MO	21		2	2			9				
AA-9991128	00000	MISSOURI JOINT UNDERWRITING ASSOCIATION	MO											
AA-9991129	00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT											
AA-9992118	00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY			8,476	8,476							
AA-9991130	00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE			2	2							
AA-9991131	00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV	4		1	1			3				
AA-9991133	00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	6		3	3			2				
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH	2										
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM											
AA-9991431	00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NM			117	117							
AA-9991220	00000	NEW YORK PROPERTY INSURANCE UNDRWRTNG ASSOCIATION	NY	577		274	274			293				
AA-9991138	00000	NEW YORK PUBLIC AUTO PROGRAM	NY	222										
AA-9991137	00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	373		673	673			261				
AA-9991221	00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	NC	408		47	47			47				
AA-9991140	00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	ND											
AA-9991141	00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	OH											
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	OH	477		70	70			240				
AA-9991142	00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	OK	1										
AA-9991143	00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR											
AA-9991144	00000	PENNSYLVANIA COMMERCIAL AUTO INSURANCE PROCEDURE	PA	7										

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Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

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ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-9991224	00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PA	351		44	44			174				
AA-9991146	00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	RI	4		6	6			2				
AA-9991225	00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	RI	979		914	914			617				
AA-9991147	00000	SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	SC											
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	SC	364		9	9			1,998				
AA-9991149	00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	SD											
AA-9991150	00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	TN	1		3	3			1				
AA-9991151	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	UT	2						1				
AA-9991152	00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	VT	1		2	2							
AA-9991153	00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	12		10	10			6				
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	691		151	151			389				
AA-9991154	00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	1		3	3			1				
AA-9991227	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	7		1	1			3				
AA-9991156	00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV	1										
AA-9991228	00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	11		4	4			6				
AA-9991229	00000	WISCONSIN INSURANCE PLAN	WI	27		8	8			11				
AA-9991157	00000	WISCONSIN SPECIAL RISK	WI			1	1							
AA-9991158	00000	WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WY											
1099998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Mandatory Pools														
1099999. Total Pools, Associations or Other Similar Facilities - Mandatory Pools				13,928		12,889	12,889			7,922				
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT	(12)		5,397	5,397		673		448			
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ		187	1,540	1,727							
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY			2,252	2,252							
00-0000000	00000	FIRST STATE UNDER. AGENCY OF NEW ENGLAND	MA			3	3							
AA-9995063	00000	IAGM CORPORATION	NY	(1)		185	185				4			
AA-9995032	00000	MUTUAL MARINE OFFICE INC.	NY			1,675	1,675							
AA-9995037	00000	NEW YORK MARINE MANAGERS	NY			359	359		2					
AA-9995087	00000	RAILROAD INSURANCE UNDERWRITERS	NY			51	51							
AA-9995043	00000	UNITED STATES AIRCRAFT INSURANCE GROUP	NY			145	145							
1199998. Pools and Associations - Reinsurance for which the total of Column 8 is less than $100,000 - Voluntary Pools														
1199999. Total Pools, Associations or Other Similar Facilities - Voluntary Pools				(13)	187	11,605	11,792		675		451			
1299999. Total - Pools and Associations				13,915	187	24,494	24,681		675	7,922	451			
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GBR			455	455							
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR			10	10							
AA-3190010	00000	ANCON INSURANCE COMPANY S.A.	BMU			8	8							
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE		3	1,174	1,177							
AA-3190453	00000	BLUEFIELD INSURANCE LIMITED	BMU			432	432							
AA-1560054	00000	BOREAL INSURANCE INC.	CAN			19	19							
AA-1120290	00000	BRITISH AVIATION INSURANCE COMPANY LIMITED	GBR		(40)	4	(36)							
AA-1120365	00000	CHEVANSTELL LIMITED	GBR			3	3							
AA-1121106	00000	CNA INSURANCE COMPANY LIMITED	GBR			343	343							
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR			9	9							
AA-1121274	00000	DIRECT LINES INSURANCE COMPANY PLC	GBR		110	3,829	3,939							
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR			53	53							
AA-5320040	00000	EAST POINT REINSURANCE COMPANY OF HONG KONG LIMITED	HKG			7	7							
AA-1120520	00000	ECCLESIASTICAL INSURANCE OFFICE PLC.	GBR											
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR			98	98							
AA-1560460	00000	GUARANTEE COMPANY OF NORTH AMERICA	CAN											
AA-1121401	00000	GUILDHALL INSURANCE COMPANY LIMITED	GBR			17	17							
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GBR			7	7							
00-0000000	00000	ICS ASSURANCES, S A	FRA			57	57							
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG		4		4							

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7							Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted		Amount of Assets Pledged or Collateral Held in Trust
AA-1561037	00000	INSURANCE CORPORATION OF BRITISH COLUMBIA	CAN			3	3							
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA		3		3							
AA-1720115	00000	KANSA GENERAL INSURANCE COMPANY LIMITED	FIN		(7)		(7)							
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GBR			39	39							
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN											
AA-1122000	00000	LLOYDS OF LONDON	GBR		8	966	975							
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GBR			262	262							
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR											
AA-2831004	00000	METROPOLITANA DE SEGUROS DE VIDA S.A.	PAN			2	2							
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR			11	11							
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN			1	1							
AA-1380165	00000	N.R.G., NEDERLANDSE REASSURANTIE GROEP N.V.	NLD											
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR			400	400							
AA-1121175	00000	PA (GI) LIMITED	GBR			197	197							
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR		1	105	106							
00-0000000	00000	RIDGEWELL FOX & PARTNERS (UNDER. MGMT)	GBR		21	57	77							
AA-1560735	00000	ROYAL & SUN ALLIANCE INSURANCE COMPANY OF CANADA	CAN			177	177							
AA-1120013	00000	ROYAL INSURANCE (UK) LIMITED	GBR			1	1							
AA-0000000	00000	RW GIBBON & SONS SYNDICATE	GBR			33	33							
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN			35	35							
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	DEU			104	104							
AA-2330018	00000	SEGUROS TEQUENDAMA S.A.	COL											
AA-1960940	00000	STATE INSURANCE OFFICE	NZL			22	22							
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GBR			312	312				111			
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN			5	5							
AA-1121475	00000	UIC INSURANCE COMPANY LIMITED	GBR			2	2							
1399998. Other Non-U.S. Insurers - Reinsurance for which the total of Column 8 is less than $100,000														
1399999. Total Other Non-U.S. Insurers					104	9,260	9,364				111			
9999999 Totals				17,848,022	175	6,158,321	6,158,496		909	6,278,912	563			

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Com-pany Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium

NONE

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
36-2554642	60186	ALLSTATE LIFE INSURANCE COMPANY	IL					154						154			154	
0399999. Total Authorized - Affiliates - U.S. Non-Pool - Other								154						154			154	
0499999. Total Authorized - Affiliates - U.S. Non-Pool								154						154			154	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																		
0899999. Total Authorized - Affiliates								154						154			154	
95-2371728	22667	ACE AMERICAN INSURANCE COMPANY	PA															
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			36	16	385	164	377	92			1,070			1,070	
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	IL		1,734													
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN					4		24	6			33			33	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			8	8	509	163	448	109			1,246			1,246	
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY			38	7	796	230	597	130			1,798			1,798	
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN			20	1	212	2	146	32			412			412	
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL			16	9	314	140	421	100			1,000			1,000	
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE			30	6	657	289	425	103			1,511			1,511	3
95-2769926	27189	ASSOCIATED INTERNATIONAL INSURANCE COMPANY	IL							5	1			6			6	
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI											1			1	
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA			144	42	2,947	263	813	148			4,356			4,356	
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY	PA					914	667	198	48			1,827			1,827	
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH			1		16	9	6	2			35			35	
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE			251	143	12,136	4,568	8,582	2,086			27,766			27,766	
36-2994662	36552	COLISEUM REINSURANCE COMPANY	DE		12	126	(11)							115	12		103	
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL		32	2,720	177	314	3,329	4,926	1,203			12,669	32		12,637	
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA			114	38	1,815	563	2,048	500			5,079			5,079	
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI			3	(2)	514	76	771	78			1,439			1,439	
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI		1	123	39	4,211	1,168	5,215	1,112			11,867	1		11,866	
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA			4	1	254	73	517	84			931			931	
35-2293075	11551	ENDURANCE REINSURANCE COMPANY OF AMERICA	DE		99													
54-1132719	39020	ESSEX INSURANCE COMPANY	DE			2	4	12		117	29			163			163	
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL					180		151	37			368			368	
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE		6,584	(133)	(73)	772	65	4,310	1,016			5,957	80		5,877	
39-1092844	24961	EVERSPAN FINANCIAL GUARANTEE CORP	WI							6	2			8			8	
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI			512	112	2,461	1,988	5,319	1,232			11,624			11,624	15
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA			1	4			24	6			35			35	
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA			3	5	54	5	91	8			166			166	
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI											1			1	
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA					8	4	4	1			18			18	
06-1325038	39136	FINIAL REINSURANCE COMPANY	CT											1			1	
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA											1			1	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD			4	8	137	80	122	30			381			381	
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE			4		3,258	473	510	125			4,370			4,370	2
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE			27	9	541	183	335	82			1,177			1,177	
13-5617450	11231	GENERALI US BRANCH	NY			10	5	248	86	103	25			477			477	1
13-5009848	21032	GLOBAL REINSURANCE CORPORATION OF AMERICA	NY					9	12	26	6			53			53	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			51	5	917	292	773	139			2,177			2,177	
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY			1		18	9	7	2			37			37	
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			6		116	61	55	13			251			251	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT		3,911	96		289	8	10	2	2,009	1,173	3,588	569		3,019	
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI					6	5	5	1			18			18	
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI			7		2		3				13			13	
74-2195939	42374	HOUSTON CASUALTY COMPANY	TX		59													
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA			4	3			11	3			21			21	
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC			1		9	3	4	1			18			18	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
61-0392792	22993	KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY															
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			8	1	223	108	144	35			520			520	13
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN			6	10	1,039	29	8	2			1,093			1,093	
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ							1				1			1	
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL					10	7	7	2			25			25	
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			5	1	62	31	33	8			139			139	
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI			1	(1)	1,343	3	1,262	308			2,916			2,916	26
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	RI			18	2	164	97	147	36			465			465	
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL			72	8	106	9	177	15			388			388	
22-3818012	20362	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	NY							1				1			1	
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY															
04-2482364	16187	MOSAIC INSURANCE COMPANY	DE			3	1	35	23	65	16			143			143	
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH			2		31	15	11	3			61			61	
38-0855585	22012	MOTORS INSURANCE CORPORATION	MI					208						208			208	
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE		5,684	61	11	939	66	1,572	351	11		3,012	60		2,952	
47-0247300	23663	NATIONAL AMERICAN INSURANCE COMPANY	OK							1				1			1	
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI			90	26	680	272	537	130			1,735			1,735	
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE		15	28	23	1,629	492	1,029	251			3,451			3,451	
36-2704643	21881	NATIONAL SURETY CORPORATION	IL							4	1			5			5	
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA		62	19	10	1,642	283	656	160			2,770			2,770	
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH			1		35	37	8	2			83			83	
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH			34	2	899	46	803	196			1,981			1,980	9
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT			9		112	10	186	16			332			332	
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT			2,419	121	22,872	4,038	2,796	580			32,826			32,826	31
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY			2	6	114	47	122	30			320			320	
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			77	65	73	450	58	14			736			736	
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		2,872	30	6	20		398	80			534	32		502	
25-0410420	24147	OLD REPUBLIC INSURANCE COMPANY	PA															
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA			41	21	349	93	210	51			765			765	
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA			48	19	595	156	375	91			1,284			1,284	
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			10		76	7	127	11			231			231	
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY			10	9	476	205	686	168			1,553			1,553	
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			2	1	181	36	252	26			498			498	
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			39	13	325	86	115	28			605			605	9
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT							1				2			2	
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA			7		96	46	107	26			282			282	
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI			4		31	16	17	4			73			73	3
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	IL															
06-1206728	29807	PXRE REINSURANCE COMPANY	CT															
23-1641984	10219	QBE REINSURANCE CORPORATION	PA			7	(2)	88	61	19	4			178			178	55
23-1740414	22705	R&Q REINSURANCE COMPANY	PA			6	29	17,853	6,908	2,493	609			27,897			27,897	
13-3028939	38512	RAMPART INSURANCE COMPANY	NY					3		6				10			10	1
86-0274508	31089	REPWEST INSURANCE COMPANY	AZ					46	4	75	7			132			132	
37-0915434	13056	RLI INSURANCE COMPANY	IL			504	293	1,669	1,859	954	233			5,513			5,513	
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			6		60	31	21	5			123			123	
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA					481	119	55	13			669			669	2
75-1444207	30058	SCOR REINSURANCE COMPANY	NY			8	3	202	31	719	494			1,457			1,457	2
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			3		14	1	23	2			43			43	
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI			14	2	729	106	1,032	206			2,089			2,089	
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	NY			153	112	1,230	721	2,013	489			4,717			4,717	2
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT			1		24	11	70	17			124			124	1
22-3590451	40045	STARNET INSURANCE COMPANY	DE			4	2	9	1	15	1			32			32	

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX			230	105	2,126	633	2,454	594			6,142			6,142	
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL			2		18	8	10	2			41			41	
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH			6	4	340	146	316	74			886			886	
13-3031274	39187	SUECIA INSURANCE COMPANY	NY											1			1	
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY		28,162	527	183	11,455	1,146	7,914	1,786			23,012	231		22,781	
94-1517098	25534	TIG INSURANCE COMPANY	CA			150	12	750	128	2,678	496			4,214			4,214	
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE			28	13	1,545	480	1,345	328			3,739			3,739	3
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY			4	3	211	43	471	68			799			799	
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		2,294	330	194	2,510	2,856	2,071	498			8,457	26		8,431	
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			88	9	676	279	233	57			1,341			1,341	
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			55	15	1,134	358	890	166			2,618			2,618	1
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			49	6	254	135	125	30			599			599	2
91-6027360	25747	UNIGARD INSURANCE COMPANY	WI															
47-0547953	25844	UNION INSURANCE COMPANY	IA			9	4	461	82	319	78			952			952	2
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY			23	12	330	146	233	57			802			802	
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA					1		4	1			5			5	
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE															
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT					1	1					2			2	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN			1		15	9	9	2			37			37	
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			109	1,154	62,853	1,637	17,126	1,677			84,556			84,556	
13-1290712	20583	XL REINSURANCE AMERICA INC	NY			5	10	2,923	171	2,838	693			6,639			6,639	1
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			7	1	78	43	41	10			180			180	
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY					667		1				668			668	1
0999998. Total Authorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
0999999. Total Authorized - Other U.S. Unaffiliated Insurers					51,521	9,602	3,076	180,155	39,842	95,994	19,934	2,020	1,173	351,796	1,044		350,753	184
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL		201	491		40				106		637	47		590	
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN		36	37						19		56	9		47	
AA-9991502	00000	KENTUCKY MINE SUBSIDENCE FUND	KY		17							9		9	3		5	
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		10,830	17,095		1,238,013		1,107,315				2,362,423			2,362,423	
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			429		914						1,343			1,343	
AA-9992201	00000	NATIONAL FLOOD INSURANCE PROGRAM	DC		307,888			1,806		22,351		185,133		209,290			209,290	
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH		5							2		2			2	
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ			10,885		352,556						363,441			363,441	
AA-9991139	00000	NORTH CAROLINA REINSURANCE FACILITY	NC		4,730			4,246	602	206	54	2,022		7,129			7,129	
AA-9991503	00000	OHIO MINE SUBSIDENCE FUND	OH		15							8		8	4		4	
AA-9992082	00000	TEXAS SMALL PREMIUM POLICY PLAN	TX			15		166						181			181	
AA-9991506	00000	WEST VIRGINIA MINE SUBSIDENCE FUND	WV		81			152				42		194	19		175	
1099999. Total Authorized - Pools - Mandatory Pools					323,802	28,952		1,597,892	602	1,129,872	54	187,341		2,944,712	82		2,944,630	
AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU		2,410	25	5	16		332	67			445	26		419	
AA-3194139	00000	AXIS SPECIALTY LIMITED	BMU		1,188													
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU		5,845	83	16	55		1,122	226			1,503	100		1,404	
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DEU		135			149	28	195	39			411			411	12
AA-1122000	00000	LLOYDS OF LONDON	GBR		2	932	714	58,998	22,610	73,581	17,491			174,327	3		174,324	147
AA-1127084	00000	LLOYDS SYNDICATE NUMBER 1084	GBR		46													
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GBR		357	2		2		33	7			44	3		42	
AA-1120085	00000	LLOYDS SYNDICATE NUMBER 1274	GBR		101													
AA-1127414	00000	LLOYDS SYNDICATE NUMBER 1414	GBR		401							51		51			51	
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GBR		673	6	1	4		77	15			103	8		95	
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GBR		3,909	50	10	33		675	136			904	55		849	
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GBR		1,896	23	4	15		303	61			406	26		380	
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GBR		1,286	18	4	12		244	49	46		372	18		354	

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120071	00000	LLOYDS SYNDICATE NUMBER 2007	GBR		108													
AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GBR		15													
AA-1128623	00000	LLOYDS SYNDICATE NUMBER 2623	GBR		96													
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GBR		1,220	21	4	14		277	56			371	26		344	
AA-1126382	00000	LLOYDS SYNDICATE NUMBER 382	GBR		15													
AA-1120116	00000	LLOYDS SYNDICATE NUMBER 3902	GBR		288													
AA-1120075	00000	LLOYDS SYNDICATE NUMBER 4020	GBR		44													
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GBR		1,557	89	17	59		1,195	241			1,601	95		1,507	
AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510	GBR		73													
AA-1126623	00000	LLOYDS SYNDICATE NUMBER 623	GBR		21													
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP		379													
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BMU		3,266	24	5	16		321	65			430	24		406	
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BMU		5,698	71	14	47		952	192			1,275	79		1,196	12
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU		14,898	229	45	152		3,085	622			4,132	233		3,899	
1299998. Total Authorized - Other Non-U.S. Insurers (Under $100,000)																		
1299999. Total Authorized - Other Non-U.S. Insurers					45,928	1,573	839	59,571	22,639	82,392	19,267	97		186,377	695		185,681	171
1399999. Total Authorized					421,251	40,126	3,915	1,837,771	63,082	1,308,258	39,255	189,458	1,173	3,483,039	1,821		3,481,218	356
1499999. Total Unauthorized - Affiliates - U.S. Intercompany Pooling																		
1799999. Total Unauthorized - Affiliates - U.S. Non-Pool																		
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.)																		
2199999. Total Unauthorized - Affiliates																		
22-2235730	24856	ADMIRAL INSURANCE COMPANY	DE							14	3			17			17	
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL			1		16	9	9	2			38			38	
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL			113	3	(9)	(1)	6				112			112	
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY					57	5	95	8			165			165	2
22-2320779	38989	CHUBB CUSTOM INSURANCE COMPANY	NJ							1				2			2	
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ					1,000						1,000			1,000	
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO							1				1			1	
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL							50	12			62			62	
31-0908652	22144	CONSTELLATION REIN COMPANY	NY			2		2		8	1			13			13	
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			21	2	51	4	85	7			171			171	
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA			4,116	(3)	(8)	(1)	31	3			4,138			4,138	
13-6107326	11266	GLOBAL REINSURANCE CORPORATION US BRANCH	NY					9	12	9	2			32			32	
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL			32	17	883	304	815	163			2,213			2,213	
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX			80				1				81			81	
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX			6	1	137	52	88	21			305			305	
13-3077651	40223	ICM INSURANCE COMPANY	NY			4	6	10	6	1				27			27	
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL							1				1			1	
47-6025666	23264	INLAND INSURANCE COMPANY	NE			1		20	12	11	3			48			48	
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY			653	3	(50)	(4)	77	7			686			686	
AA-9993214	00000	JH WF SYNDICATE	NY					200						200			200	
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA					1		5	1			7			7	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL			293	(1)							292			292	
23-0902460	14729	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	DE							1				1			1	
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI			9								9			9	
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA			36								36			36	
34-1532771	15156	SHELBY INSURANCE COMPANY	TX			11								11			11	
AA-9993225	00000	SOUTH PLACE SYNDICATE	NY					6	2					8			8	
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH							1				2			2	
06-1117063	34894	TRENWICK AMERICA REINSURANCE CORPORATION	CT															
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY			3,937				3	1			3,940			3,940	

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
02-0349547	38032	US INTERNATIONAL REINSURANCE COMPANY	NH															
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX			282								282			282	
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC															
2299998. Total Unauthorized - Other U.S. Unaffiliated Insurers (Under $100,000)																		
2299999. Total Unauthorized - Other U.S. Unaffiliated Insurers						9,597	28	2,325	401	1,311	237			13,900			13,900	2
2399999. Total Unauthorized - Pools - Mandatory Pools																		
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT		(4)			250	22	417	36			725			725	272
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY							21	5			26			26	
74-1718972	18562	EQUITABLE INSURANCE EXCH	TX															
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY			289	65	1,121	764	1,192	291			3,722			3,722	
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY			2	1	6	2					10			10	
2499999. Total Unauthorized - Pools - Voluntary Pools					(4)	290	66	1,377	788	1,630	333			4,484			4,484	272
AA-1380080	00000	Avero Schadeverzekering Benelux N.V.	NLD															
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GBR															
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BMU		4,929	56	11	37		753	152			1,008	53		956	
AA-1120120	00000	AEGON INSURANCE COMPANY (UK) LIMITED	GBR			10	5	174	47	95	23			354			354	2
AA-1240006	00000	AG INSURANCE	BEL					8		11	3			22			22	
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR			7	4	53	36	12	3			114			114	
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN		1	66	66	2,768	885	2,377	566			6,728	1		6,727	
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DEU										1	1			1	
AA-1460115	00000	ALEA EUROPE LIMITED	CHE			1								1			1	
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS			3	2	165	52	144	35			402			402	6
AA-1240011	00000	ALLIANZ BELGIUM SA	BEL			43	26	789	258	619	150			1,886			1,886	
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP			1	1	47	18	50	12			129			129	56
AA-1320029	00000	ALLIANZ FRANCE SA	FRA					8	1	13	1			23			22	
AA-1344102	00000	ALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	DEU		2,394													
AA-1320013	00000	ALLIANZ IARD	FRA			1	1	86	34	86	19			226			226	126
AA-1120445	00000	ALLIANZ INSURANCE PLC	GBR															
AA-1464104	00000	ALLIANZ RISK TRANSFER - ZURICH	CHE		59													
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CHE															
AA-3194128	00000	ALLIED WORLD ASSURANCE COMPANY LIMITED	BMU		1,168													
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DEU							1				1			1	
AA-1320150	00000	AM PRUDENCE SA	FRA											1			1	
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU			2	2	199	31	223	54			511			511	
AA-1460019	00000	AMLIN AG	CHE		1,510	17	3	11		232	47			311	13		298	
AA-1930020	00000	AMP GENERAL INSURANCE LIMITED	AUS															
AA-1860050	00000	ANADOLU SIGORTA	TUR			2	1	100	28	82	20			233			233	80
AA-3194126	00000	ARCH REINS LIMITED	BMU		10,219	123	24	82		1,660	335			2,224	121		2,103	
AA-1320060	00000	AREAS-CMA	FRA															
AA-3190932	00000	ARGO RE	BMU		85													
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA			2	1	10	1	26	5			44			44	
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BEL			3		127	11	212	18			372			372	
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BEL			42	22	723	275	600	147			1,808			1,808	1
AA-9681000	00000	ASTRA SA INS AND REINS COMPANY	ROU			18	2	29	2	48	4			103			103	9
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SWE			910		1		3				914			914	
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FIN			2								2			2	2
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET	SWE		1	3		111	5	144	29			293	1		292	80
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AUS					3		1				5			5	33
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN							7	2			9			9	
AA-1120375	00000	AVIVA INTERNATIONAL	GBR			21	2	132	53	67	16			292			292	
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FRA										34	34			34	
AA-1244102	00000	AXA BELGIUM	BEL			107	35	2,691	562	3,350	534			7,278			7,278	2

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1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1121220	00000	AXA INSURANCE UK PLC	GBR			14		4		6	1			25			24	
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE			46	12	1,280	341	1,036	241			2,955			2,955	92
AA-1320030	00000	AZUR ASSURANCES IARD	FRA															
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	URY															
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CHE							1				1			1	
AA-3191105	00000	BAYSIDE REINS COMPANY LIMITED	BMU							2	1			3			3	
AA-3191004	00000	BISON INSURANCE COMPANY	BMU			15	8	432	159	418	102			1,134			1,134	7
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BMU															8
AA-1560054	00000	BOREAL INSURANCE INC.	CAN															
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GBR															
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GBR			3		1		1				5	2		3	
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR					20	4	17	4			46			46	27
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BMU			2		4	1	3	1			10			10	1
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BMU															
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BMU		1,192	13	3	9		177	36			237	11		227	
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TWN			3	2	121	37	101	25			289			289	
AA-1990110	00000	CENTRAL REINSURANCE CORPORATION LIMITED	ZAF															
AA-1121065	00000	CGU BONUS LIMITED	GBR															
AA-1930019	00000	CGU INSURANCE LIMITED	AUS					8	4	8	2			22			22	
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS					8	4	8	2			22			22	
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU					5		8	1			14			13	2
AA-1120365	00000	CHEVANSTELL LIMITED	GBR			6		74	40	79	16			216	(2)		217	
AA-9244101	00000	CHINA REINSURANCE COMPANY	CHN		59	4	2	97	8	162	14			287			287	36
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TWN															
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	ITA															
AA-2232002	00000	CIA. REAL BRASILEIRA DE SEGUROS	BRA															
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA			16	3	(16)	(1)	(8)	(1)			(7)			(7)	
AA-1930130	00000	CIC INSURANCE LTD.	AUS			100								100			100	
AA-1320035	00000	COLISEE RE	FRA					8	4	4	1			17			17	
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR			2		2		6	1			11			11	3
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FRA							1				2			2	
AA-1460035	00000	CONTINENTALE ALLGEMEINE VERS. AG	CHE															
AA-1340077	00000	DEUTSCHER HEROLD ALLGEMEINE VERSICH. AG	DEU															
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR			18	16	872	421	1,849	450			3,627			3,627	
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU			1		16	1	29	5			52			51	6
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR			2		25	19	17	4			68			68	
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GBR															
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		2,902	53	10	35		708	143			949	26		923	
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GBR															
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL			2	2	118	36	100	24			282			282	
00-0000000	00000	EULER HERMES KREDITFORSIKRING	DNK							1				2			2	
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR			122	73	3,138	1,647	4,223	991			10,194			10,194	1
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA			3	3	64	22	73	18			183			183	1
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GBR							1				1			1	
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FIN			2								2			2	
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GBR			3		1						4			4	
AA-1360195	00000	FONDIARIA - SAI SPA	ITA			18	2	29	3	50	5			108			108	9
AA-5280027	00000	FUBON INSURANCE COMPANY LIMITED	TWN		59													
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN		1	56	24	1,156	312	1,278	200			3,027	1		3,027	1
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GBR			1								2			2	
AA-1320135	00000	GAN ASSURANCES IARD	FRA					1		1				2			2	1
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GBR															

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT			1	1	80	18	71	16			187			187	
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT					20	4	17	4			47			47	
AA-1340220	00000	GENERALI VERSICHERUNG AG	DEU															
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NOR					1		1				2			2	2
00-0000000	00000	GORDIAN RUNOFF LIMITED	AUS			1	1	24	9	26	6			67			67	
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DEU					1		2				3			3	1
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DEU					1		1				2			2	
AA-1120700	00000	GREYFRIARS INSURANCE COMPANY LIMITED	GBR															
AA-1860340	00000	GUNES SIGORTA A.S.	TUR			2	2	133	42	112	27			319			319	6
AA-1340115	00000	HAMBURGER INTERNATIONALE RUCK-VERS. AG	DEU							1				1			1	
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU		1,539	14	3	9		188	38			252	13		239	
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GBR															
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DEU							1				1			1	
AA-5420070	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR			2	2	140	43	116	28			332			332	96
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GBR															
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU															
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DEU											1			1	
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR			3,089								3,089			3,089	
AA-1121430	00000	HILLCOT RE LIMITED	GBR					1		1				2			2	
AA-1120525	00000	HISCOX COMPANY LIMITED	GBR							1				1			1	
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU		2,389	19	4	13		255	51			341	34		307	
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MYS															
00-0000000	00000	ICS ASSURANCES, S A	FRA											1			1	
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FRA															5
AA-1122022	00000	INDEMNITY GUARANTEE	GBR			1								1			1	
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG			18								18			18	
AA-1780035	00000	INSURANCE CORPORATION OF IRELAND PLC	IRL															
AA-1360090	00000	INTERCONTINENTALE ASSIC. S.P.A.	ITA															
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA		2	43	2	381	33	635	55			1,149	2		1,147	1
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SWE															
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GBR															
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR			75	44	1,989	601	1,187	290			4,185			4,185	
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GBR			19	10	673	275	1,036	252			2,265	1		2,263	
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN			10	9	619	204	536	131			1,509			1,509	
AA-1240068	00000	L'ETOILE 1905 S.A.	BEL					2		8	2			13			13	
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA			3		7	1	12	1			23			23	8
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	ITA			2	1	43	12	24	6			88			88	
AA-1320167	00000	LA LICORNE CIE. DE REASSURANCES	FRA															
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN					4		7	1			12			12	11
AA-1360165	00000	LA NATIONALE S.P.A.	ITA															
AA-1360180	00000	LA PREVIDENTE ASSICURAZIONI SPA.	ITA															
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FRA			2		8	1	27	7			44			44	
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FRA					1		2				3			3	
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN															
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BMU			1	1	35	12	37	9			95			95	
AA-3190871	00000	LANCASHIRE INSURANCE COMPANY LIMITED	BMU		17													
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE															
AA-1120230	00000	LDMS LIMITED	GBR			14		1		2				17	5		12	
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX					10	2	8	2			23			23	15
AA-3190804	00000	LEHMAN RE LIMITED	BMU		(151)													
AA-1860690	00000	LIBERTY SIGORTA A.S.	TUR															
AA-5424101	00000	LIG INSURANCE COMPANY LIMITED	KOR			1	1	63	20	59	14			158			158	80

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GBR			18	15	519	289	782	187			1,810			1,810	426
AA-1121402	00000	LONDON ASSURANCE	GBR															
AA-1121315	00000	LONGMYND INSURANCE COMPANY LIMITED	GBR					1		1				2			2	
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	ITA															5
AA-1320171	00000	MAAF ASSURANCES	FRA							1				1			1	
AA-3190107	00000	MALVERN INSURANCE LIMITED	BMU															
AA-1340160	00000	MANNHEIMER AG HOLDING	DEU															
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP			5	2	23	14	62	15			122			122	8
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU		2,517	25	5	16		332	67			445	26		419	
AA-1561016	00000	MARKEL INS CO OF CANADA	CAN			7		7	1	13	1			29	2		27	
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR			119	62	4,275	1,399	3,235	768			9,858	10		9,848	
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GBR					1		1				2			2	1
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FRA			2		1		1				3			3	
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GBR															
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BEL															
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR		1	1		14	1	23	2			41	1		40	4
AA-1364113	00000	MILANO ASSICURAZIONI SPA	ITA			1		28	11	20	5			65			65	85
AA-1860620	00000	MILLI REASURANS T.A.S.	TUR			3	2	158	50	134	33			379			379	151
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR			1		1		1				2			2	
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GBR							1				1			1	
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR			1		21	11	10	2			45			45	
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN		1	61	19	2,385	767	2,385	469			6,086	1		6,085	
AA-0051036	00000	MLC REINSURANCE LIMITED	TCA			2	1	64	19	54	13			153			153	1
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GBR			1								2			2	
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU		5,999	3,630	90	1,795	309	2,336	388			8,549	48		8,500	1
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FRA															
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR			23	6	81	55	35	8			208			208	12
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IND											1			1	
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NLD															13
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR			1								2			2	
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GBR															
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JPN		1	90	40	2,416	587	2,647	437			6,216	1		6,214	22
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN			3	4	199	72	179	43			500			500	251
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DNK															
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DNK					4		7	1			13			13	
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GBR			28		(1)		16	1			44			44	
AA-1560210	00000	NORTHBRIDGE INDEMNITY INSURANCE CORPORATION	CAN			98	51	1,676	536	1,512	347			4,221			4,221	35
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU		1			12	1	20	2			34	1		34	7
AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN			1		11	1	18	2			33			33	3
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NOR															
AA-3190131	00000	OWENS INSURANCE LIMITED	BMU															
AA-1240163	00000	P & V ASSURANCES SC	BEL			1	1	64	19	54	13			152			152	54
AA-5360100	00000	P.T. INDONESIA RE	IDN							1				1			1	
AA-3191183	00000	PACRE LIMITED	BMU		252													
AA-1320265	00000	PARTNERRE SA	FRA			7	3	842	238	937	229			2,256			2,256	4
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BMU															
AA-1121165	00000	PEARL ASSURANCE PLC.	GBR															
AA-3194174	00000	PLATINUM BERMUDA	BMU		764	15	3	10		199	40			267	16		251	
AA-3194224	00000	POSEIDON RE LIMITED	BMU		1,242													
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU							1				1			1	
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DEU							1				1			1	
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DEU			3	2	473	148	304	74			1,004			1,004	

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR			3		2		4				10	1		8	2
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL					9	1	14	1			26			25	
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU					1		2				3			3	1
AA-3190137	00000	RAMUS INSURANCE COMPANY LIMITED	BMU															
AA-2990857	00000	REASEGURADORA DELTA CA	VEN															
AA-2990860	00000	REASEGURADORA NACIONAL DE VENEZUELA C.A.	VEN							1				1			1	
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK		5	17								17			17	
AA-1340201	00000	RHEINLAND VERS.-AG	DEU					8		16	4			28			28	
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR			2	1	2		4				9			9	
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR			11	2	5		9	1			28	1		28	2
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GBR					1		2				4			4	
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FIN			7		1		1				9			9	
AA-1720070	00000	SAMPO PLC	FIN											1			1	1
AA-3191213	00000	SANDERS RE	BMU		4,000										14		(14)	
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU															
AA-1320275	00000	SCOR GLOBAL LIFE S.E.	FRA			72	11	1,030	90	1,717	149			3,069			3,069	2
AA-1320031	00000	SCOR GLOBAL P&C SE	FRA		2,260	50	9	466	39	1,026	121			1,712	37		1,675	
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU			4	2	141	12	235	20			415			415	
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN							22	5			27			27	
AA-1121310	00000	SCOTTISH LION INSURANCE COMPANY LIMITED	GBR					2		4				6			6	
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BEL					9		16	4			29			29	
AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	DEU															
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP					5		8	1			15			14	4
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP			1	1	57	18	48	12			137			137	
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE					2		4				7			6	
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SWE		970	10	2	7		133	27			178	11		167	
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU			2	2	80	15	82	20			201			201	
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN			205	60	3,274	1,061	3,196	774			8,569			8,569	
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL											1			1	
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GBR			3								3			3	
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR			6	4	160	49	146	36			400			400	
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GBR			58		15	1	26	2			103	4		99	
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU			23	11	294	42	183	45			599			599	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE					77	3	90	22			192			192	2
AA-1420010	00000	STOREBRAND SOR A/S	NOR															
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GBR			91	49	2,854	1,174	4,961	1,212			10,341			10,341	127
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GBR					1		1				2			2	1
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AUS			6	2	175	67	131	32			414			414	
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU			2		305	85	229	43			665			665	2
AA-1440105	00000	SWEDISH CLUB	SWE			1	1	79	18	78	19			196			196	
AA-1370021	00000	SWISS RE EUROPE SA	LUX		2	21	14	938	313	785	174			2,245	2		2,243	
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GBR															
AA-5324100	00000	TAIPING REINSURANCE COMPANY LIMITED.	HKG		53													
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN															
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TWN															
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN			3	4	205	71	179	43			506			506	
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN			96	54	3,478	1,141	3,711	906			9,386			9,386	1
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BMU		2,211													6
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	POL			1								1			1	
AA-1960655	00000	TOWER INSURANCE LIMITED	NZL			1		2		3				6			6	
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DEU							1				1			1	

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Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	Reinsurance Recoverable On									Reinsurance Payable		18	19
						7	8	9	10	11	12	13	14	15	16	17		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Contracts Ceding 75% or More of Direct Premiums Written	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 thru 14 Totals	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [16 + 17]	Funds Held By Company Under Reinsurance Treaties
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE					10	1	17	1			29			29	
AA-1340006	00000	UNION REINSURANCE COMPANY	DEU															
AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT					10	2	8	2			23			23	15
AA-1120590	00000	UNITED FRIENDLY GENERAL INSURANCE LIMITED	GBR															
AA-1460006	00000	VALIDUS REINSURANCE (SWITZERLAND) LIMITED	CHE		1,077	44	9	29		598	120			801	47		753	
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU		6,993	36	7	24		487	98			652	53		600	
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NLD			1								2			2	
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA			1	1	170	54	96	23			345			345	
AA-5280060	00000	WALSUN INSURANCE LIMITED	TWN															
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SWE											1			1	
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GBR			7		1		1				9			9	
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AUT															
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU					9	1	15	1			27			27	6
AA-3190757	00000	XL RE LIMITED	BMU		3,177	32	6	21		432	87			578	34		544	
AA-4361275	00000	ZION INSURANCE COMPANY LIMITED	ISR															
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR			5	3	70	19	38	9			143			143	
AA-1460190	00000	ZURICH VERS.GES. AG	CHE							1				1			1	
2599998. Total Unauthorized - Other Non-U.S. Insurers (Under $100,000)																		
2599999. Total Unauthorized - Other Non-U.S. Insurers					59,905	10,241	1,013	49,254	15,445	59,635	12,572		35	148,194	596		147,598	2,079
2699999. Total Unauthorized					59,900	20,128	1,107	52,956	16,634	62,576	13,141		35	166,578	596		165,981	2,353
2799999. Total Certified - Affiliates - U.S. Intercompany Pooling																		
3099999. Total Certified - Affiliates - U.S. Non-Pool																		
3399999. Total Certified - Affiliates - Other (Non-U.S.)																		
3499999. Total Certified - Affiliates																		
3599998. Total Certified - Other U.S. Unaffiliated Insurers (Under $100,000)																		
3599999. Total Certified - Other U.S. Unaffiliated Insurers																		
3899998. Total Certified - Other Non-U.S. Insurers (Under $100,000)																		
3899999. Total Certified - Other Non-U.S. Insurers																		
3999999. Total Certified																		
4099999. Total Authorized, Unauthorized and Certified					481,151	60,255	5,022	1,890,727	79,717	1,370,835	52,395	189,458	1,208	3,649,616	2,417		3,647,200	2,709
4199999. Total Protected Cells																		
9999999 Totals					481,151	60,255	5,022	1,890,727	79,717	1,370,835	52,395	189,458	1,208	3,649,616	2,417		3,647,200	2,709

NOTE: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties.
The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	30.000	3,911
2.			
3.			
4.			
5.			

B. Report the five largest reinsurance recoverables reported in Column 15, due from any one reinsurer (based on the total recoverables, Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
1.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	2,362,423	10,830	Yes [ ] No [X]
2.	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	363,441		Yes [ ] No [X]
3.	NATIONAL FLOOD INSURANCE PROGRAM	209,290	307,888	Yes [ ] No [X]
4.	LLOYDS OF LONDON	174,327	2	Yes [ ] No [X]
5.	WESTPORT INSURANCE CORPORATION	84,556		Yes [ ] No [X]

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
0499999. Total Authorized - Affiliates - U.S. Non-Pool												
0799999. Total Authorized - Affiliates - Other (Non-U.S.)												
0899999. Total Authorized - Affiliates												
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA	12	2	6	4	28	40	52	77.0	53.4
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN								100.0	
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL	12	2	1	1		4	16	23.1	0.0
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NY	19	2	3		22	27	46	59.1	49.1
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	IN	20				1	1	21	6.5	6.1
94-1390273	19801	ARGONAUT INSURANCE COMPANY	IL	16		1		8	9	25	34.8	30.7
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	5		5		26	31	36	86.3	71.7
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI								43.2	
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA	58	5	62	2	59	129	186	69.0	31.7
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY	PA								62.2	31.1
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH					1	1	1	100.0	83.5
13-2781282	25070	CLEARWATER INSURANCE COMPANY	DE	268	61	15	11	38	125	394	31.8	9.7
36-2994662	36552	COLISEUM REINSURANCE COMPANY	DE		115				115	115	100.0	
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	IL		320	11		2,567	2,897	2,897	100.0	88.6
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	PA	42	7	18	10	75	109	152	72.0	49.1
38-2145898	33499	DORINCO REINSURANCE COMPANY	MI	1		(1)					(90.2)	93.4
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI	76	4	16	12	54	86	162	53.1	33.1
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	IA	1		1		2	3	4	78.9	50.7
54-1132719	39020	ESSEX INSURANCE COMPANY	DE					5	5	5	100.0	100.0
36-2950161	35378	EVANSTON INSURANCE COMPANY	IL								100.0	100.0
22-2005057	26921	EVEREST REINSURANCE COMPANY	DE	75				(281)	(281)	(206)	136.5	136.6
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	RI	197	13	42	4	369	427	624	68.4	59.1
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	CA					5	5	5	100.0	100.0
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	CA					8	8	8	100.0	100.0
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	MI								43.2	
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA								99.7	67.1
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA								46.2	
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	MD	9	2			1	3	12	28.0	9.7
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DE					4	4	4	100.0	100.0
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DE	25	2	4	1	3	11	36	30.1	9.4
13-5617450	11231	GENERALI US BRANCH	NY	14	1				1	15	4.4	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH	22	1	2		30	33	56	59.9	54.4
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY					1	1	1	100.0	83.6
13-5129825	22292	HANOVER INSURANCE COMPANY	NH			1		4	6	6	100.0	72.1
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT	76		18		2	20	96	21.2	2.2
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI								99.8	0.4
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI					7	7	7	100.0	100.0
23-0723970	22713	INSURANCE COMPANY OF N AMER	PA					7	7	7	100.0	100.0
56-0473714	22772	INTEGON INDEMNITY CORPORATION	NC					1	2	2	100.0	92.0
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			3		6	10	10	99.9	66.6
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN					15	15	15	100.0	99.6
36-3347420	23876	MAPRE INSURANCE COMPANY	NJ								96.9	94.6
62-0928337	31968	MERASTAR INSURANCE COMPANY	IL								100.0	63.6
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA			1		5	6	6	100.0	85.6
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI								92.5	0.0
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	RI			2	1	17	20	20	100.0	82.5
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	IL	6		28		46	74	80	92.6	58.1
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY								89.2	0.1
04-2482364	16187	MOSAIC INSURANCE COMPANY	DE				1	3	4	4	100.0	71.9
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	OH					2	2	2	100.0	80.6
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	DE	68				4	5	73	6.2	5.4
38-0865250	11991	NATIONAL CASUALTY COMPANY	WI	38		27	1	49	77	115	66.8	42.3

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
47-0355979	20087	NATIONAL INDEMNITY COMPANY	NE	38	5	2	5		13	51	24.9	0.0
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA	23	3	1	2		6	29	20.2	0.0
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	OH	1				1	1	1	58.9	42.7
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	OH	26		1	1	7	10	36	26.7	19.3
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	CT					8	9	9	100.0	95.5
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	CT	54	24	58	22	2,382	2,486	2,540	97.9	93.8
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	NY	4	1	1	1		4	8	47.6	4.9
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ	40	33	59		10	102	142	71.8	7.1
47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT	35						35		
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	MA	29	1	2	1	30	33	62	54.0	47.6
23-1502700	21970	ONEBEACON INSURANCE COMPANY	PA	15	1	3	3	45	51	66	77.5	67.3
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY	7				3	3	10	27.8	27.8
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	NY	14	2	2	1		6	19	29.0	0.0
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			1		2	3	3	100.0	73.3
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA	22	1	4	1	24	30	51	57.5	47.4
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	PA				1	6	7	7	98.7	82.9
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	RI					4	5	5	99.7	85.7
23-1641984	10219	QBE REINSURANCE CORPORATION	PA			1	1	2	4	5	97.2	42.3
23-1740414	22705	R&Q REINSURANCE COMPANY	PA		31			4	35	35	100.0	11.7
13-3028939	38512	RAMPART INSURANCE COMPANY	NY								100.0	(978.8)
86-0274508	31089	REPWEST INSURANCE COMPANY	AZ								43.5	
37-0915434	13056	RLI INSURANCE COMPANY	IL	614	66	118			184	798	23.1	0.0
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	NH			1		6	7	7	100.0	87.7
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	CA								55.4	
75-1444207	30058	SCOR REINSURANCE COMPANY	NY	1		1		10	11	12	94.0	84.9
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN					2	3	3	100.0	97.8
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI	10	3	4	1	(1)	6	16	39.6	(6.4)
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	NY	74	34	67	10	79	190	264	71.9	29.9
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	CT				1		1	1	100.0	26.4
22-3590451	40045	STARNET INSURANCE COMPANY	DE					6	6	6	100.0	99.2
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	TX	31	8	10	14	271	304	335	90.8	81.0
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL					2	3	3	100.0	89.3
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	OH	7	1	1	1		4	11	34.8	0.1
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	NY	609	15	19	10	57	101	710	14.3	8.0
94-1517098	25534	TIG INSURANCE COMPANY	CA	51		110	(2)	2	111	162	68.3	1.3
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE	35	3	1	1		6	41	15.1	1.0
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	NY	(1)		(1)		9	8	6	122.9	136.7
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	17	7	34	2	463	506	523	96.8	88.5
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT	15	1	13		68	82	97	84.3	70.2
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	47	1		1	20	22	70	31.8	28.5
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT			3		51	55	55	100.0	92.9
47-0547953	25844	UNION INSURANCE COMPANY	IA	9	1	1			3	13	26.0	0.1
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	NY	8	1	6	4	15	27	35	77.1	43.2
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY	IA								100.0	100.0
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	CT								97.8	
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN					1	2	2	100.0	84.2
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO	1,207	8	6	8	33	56	1,263	4.4	2.6
13-1290712	20583	XL REINSURANCE AMERICA INC	NY	11	2				3	14	21.0	0.7
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			1		6	7	7	100.0	83.7
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NY								100.0	100.0
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				4,113	792	804	143	6,825	8,564	12,678	67.6	53.8
AA-9991500	00000	ILLINOIS MINE SUBSIDENCE FUND	IL	491						491		
AA-9991501	00000	INDIANA MINE SUBSIDENCE FUND	IN	37						37		
AA-9991159	00000	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI	17,095						17,095		
AA-9991423	00000	MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN	429						429		

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Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-9991160	00000	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ	10,885						10,885		
AA-9992082	00000	TEXAS SMALL PREMIUM POLICY PLAN	TX	15						15		
1099999. Total Authorized - Pools - Mandatory Pools				28,952						28,952		
AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU	29						29		
AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU	100						100		
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	DEU								72.5	
AA-1122000	00000	LLOYDS OF LONDON	GBR	1,408	128	67	37	7	239	1,647	14.5	0.4
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GBR	3						3		
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GBR	7						7		
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910	GBR	60						60		
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GBR	27						27		
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003	GBR	22						22		
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33	GBR	25						25		
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GBR	106						106		
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED	BMU	28						28		
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED	BMU	85						85		
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED	BMU	274						274		
1299999. Total Authorized - Other Non-U.S. Insurers				2,173	128	67	37	7	239	2,412	9.9	0.3
1399999. Total Authorized				35,238	920	871	180	6,832	8,803	44,041	20.0	15.5
1799999. Total Unauthorized - Affiliates - U.S. Non-Pool												
2099999. Total Unauthorized - Affiliates - Other (Non-U.S.)												
2199999. Total Unauthorized - Affiliates												
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL						1	1	100.0	65.1
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL		91	9		16	116	116	100.0	13.5
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY								(669.3)	(669.3)
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO								43.2	
31-0908652	22144	CONSTELLATION REIN COMPANY	NY					2	2	2	100.0	100.0
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ		1			22	23	23	100.0	95.4
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	17	(105)	52		4,149	4,096	4,113	99.6	100.9
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	23	2	10	4	10	26	49	52.9	20.3
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX					81	81	81	100.0	100.2
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX	1	1			5	7	7	91.5	76.3
13-3077651	40223	ICM INSURANCE COMPANY	NY					10	10	10	99.9	99.9
47-6025666	23264	INLAND INSURANCE COMPANY	NE					1	2	2	100.0	79.4
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY		461	9		185	656	656	100.0	28.2
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA								100.0	
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL		302			(10)	292	292	100.0	(3.5)
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI					9	9	9	100.0	100.5
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA					36	36	36	100.0	100.5
34-1532771	15156	SHELBY INSURANCE COMPANY	TX					11	11	11	100.0	100.5
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY		(20)			3,957	3,937	3,937	100.0	100.5
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX		(1)	2		281	282	282	100.0	99.7
2299999. Total Unauthorized - Other U.S. Unaffiliated Insurers				40	729	86	4	8,766	9,585	9,625	99.6	91.1
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	138	1	91	2	122	216	354	61.1	34.6
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY					2	2	2	100.0	100.0
2499999. Total Unauthorized - Pools - Voluntary Pools				138	1	91	2	125	219	356	61.4	35.1
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BMU	67						67		
AA-1120120	00000	AEGON INSURANCE COMPANY (UK) LIMITED	GBR	14		1			1	16	9.1	
AA-1240006	00000	AG INSURANCE	BEL								100.0	100.0
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR	4		5		2	7	11	61.8	15.6
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN	74	13	26	14	5	58	133	44.0	3.5
AA-1460115	00000	ALEA EUROPE LIMITED	CHE					1	1	1	100.0	100.0
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS	4			1		1	5	26.2	0.0
AA-1240011	00000	ALLIANZ BELGIUM SA	BEL	54	4	8	2	1	15	69	21.1	0.8
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP	1					1	2	36.2	3.1

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Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1320029	00000	ALLIANZ FRANCE SA	FRA								93.5	3.5
AA-1320013	00000	ALLIANZ IARD	FRA	2						2	6.3	3.0
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CHE								100.0	100.0
AA-1320150	00000	AM PRUDENCE SA	FRA								100.0	100.0
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU	3	1				1	4	34.0	0.1
AA-1460019	00000	AMLIN AG	CHE	21						21		
AA-1860050	00000	ANADOLU SIGORTA	TUR	2					1	3	22.3	0.0
AA-3194126	00000	ARCH REINS LIMITED	BMU	147						147		
AA-1320060	00000	AREAS-CMA	FRA								100.0	100.0
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA					2	3	3	100.0	87.1
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BEL	4						4	0.2	0.2
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BEL	60	2	2	1		4	64	5.9	
AA-9681000	00000	ASTRA SA INS AND REINS COMPANY	ROU	2		11		7	18	20	88.2	32.9
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SWE		(4)		(1)	916	910	910	100.0	100.6
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FIN					2	2	2	100.0	100.0
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET	SWE					3	3	3	93.8	72.6
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN								86.4	71.3
AA-1120375	00000	AVIVA INTERNATIONAL	GBR			2		21	23	23	100.0	91.4
AA-1244102	00000	AXA BELGIUM	BEL	124	3	11	3	1	17	142	12.2	0.9
AA-1121220	00000	AXA INSURANCE UK PLC	GBR					14	14	14	100.0	100.0
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE	26	4	4	3	21	32	58	54.6	35.6
AA-1320030	00000	AZUR ASSURANCES IARD	FRA								100.0	100.0
AA-3191004	00000	BISON INSURANCE COMPANY	BMU	20	2	1	1		3	23	14.7	
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GBR								100.0	100.0
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GBR					3	3	3	100.0	100.0
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR								42.8	24.4
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BMU					2	2	2	100.0	96.7
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BMU	16						16		
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TWN	3	1	1	1	1	3	5	51.2	14.3
AA-1121065	00000	CGU BONUS LIMITED	GBR								100.0	100.0
AA-1930019	00000	CGU INSURANCE LIMITED	AUS								31.8	0.1
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS								31.8	0.0
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU								99.4	80.5
AA-1120365	00000	CHEVANSTELL LIMITED	GBR					6	6	6	99.0	93.2
AA-9244101	00000	CHINA REINSURANCE COMPANY	CHN	6						6		
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	ITA								100.0	100.0
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA	14	3	1			5	19	24.3	
AA-1930130	00000	CIC INSURANCE LTD.	AUS					100	100	100	100.0	100.4
AA-1320035	00000	COLISEE RE	FRA								100.0	
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR					1	2	2	100.0	84.1
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR	25	1	1		8	10	34	27.8	21.9
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU					1	1	1	99.7	85.1
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR					2	2	2	100.0	77.8
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU	63						63		
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL	3	1	1	1		2	5	44.4	1.0
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR	68	14	26	2	85	127	195	65.3	43.5
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA	1		1	1	3	5	6	78.4	43.3
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GBR								100.0	64.9
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FIN					2	2	2	100.0	100.0
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GBR					3	3	3	100.0	99.9
AA-1360195	00000	FONDIARIA - SAI SPA	ITA	2		11		7	18	21	88.6	34.8
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	71	3	3	2	1	9	80	11.2	0.7
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GBR					1	1	1	100.0	100.0
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT	2						2	21.8	
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT	1						1	14.9	

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1340220	00000	GENERALI VERSICHERUNG AG	DEU								100.0	100.0
00-0000000	00000	GORDIAN RUNOFF LIMITED	AUS	1					1	1	48.8	13.8
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DEU								100.0	98.6
AA-1860340	00000	GUNES SIGORTA A.S.	TUR	3			1		1	4	25.7	0.0
AA-1340115	00000	HAMBURGER INTERNATIONALE RUCK-VERS. AG	DEU								100.0	100.0
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU	17						17		
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GBR								100.0	100.0
AA-5420070	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR	3			1		1	4	24.7	0.0
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU								100.0	100.0
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR		(16)			3,105	3,089	3,089	100.0	100.5
AA-1121430	00000	HILLCOT RE LIMITED	GBR								100.0	89.5
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU	23						23		
AA-1122022	00000	INDEMNITY GUARANTEE	GBR					1	1	1	100.0	100.0
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG			18			18	18	100.0	
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA	27	1			17	18	45	40.0	38.0
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SWE								100.0	100.0
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR	97	7	7	4	4	22	119	18.4	3.5
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GBR	6	13	1		8	22	29	77.9	29.2
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	15	2	1	2		5	20	24.5	0.0
AA-1240068	00000	L'ETOILE 1905 S.A.	BEL								99.9	94.7
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA					3	3	3	100.0	98.4
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	ITA	4						4	4.1	0.0
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN								100.0	32.9
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FRA			1		1	2	2	100.0	41.4
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FRA								100.0	40.9
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BMU	1						1	16.5	
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE								100.0	100.0
AA-1120230	00000	LDMS LIMITED	GBR					14	14	14	100.0	100.0
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX								17.1	
AA-5424101	00000	LIG INSURANCE COMPANY LIMITED	KOR	2					1	2	27.1	0.0
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GBR	27	2	1	1	2	6	32	17.6	6.3
AA-1121315	00000	LONGMYND INSURANCE COMPANY LIMITED	GBR								100.0	89.5
AA-1340160	00000	MANNHEIMER AG HOLDING	DEU								100.0	100.0
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP	2				6	6	8	80.3	80.3
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU	29						29		
AA-1561016	00000	MARKEL INS CO OF CANADA	CAN					7	7	7	100.0	100.0
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR	103	10	3	6	58	78	181	43.0	32.2
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FRA					2	2	2	100.0	100.0
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GBR								100.0	93.9
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BEL								100.0	100.0
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR					1	1	1	99.4	80.3
AA-1364113	00000	MILANO ASSICURAZIONI SPA	ITA	1						1	10.1	
AA-1860620	00000	MILLI REASURANS T.A.S.	TUR	3			1		1	5	25.8	0.0
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR					1	1	1	100.0	100.0
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GBR								100.0	98.4
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR						1	1	100.0	64.5
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN	63	12	1	1	3	17	80	21.1	4.3
AA-0051036	00000	MLC REINSURANCE LIMITED	TCA	1				1	1	3	48.3	32.2
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GBR					1	1	1	100.0	100.0
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	69	1	1	1	3,649	3,652	3,720	98.2	98.1
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR	6		8		15	23	29	77.9	51.1
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IND								100.0	98.8
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR					1	1	1	100.0	100.0
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GBR								100.0	100.0
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JPN	98	7	11	7	7	32	130	24.7	5.1

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	5	1		1		2	7	26.1	0.1
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DNK								100.0	100.0
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DNK								98.2	46.1
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GBR	(1)	1	1	1	26	29	28	102.0	92.9
AA-1560210	00000	NORTHBRIDGE INDEMNITY INSURANCE CORPORATION	CAN	136	5	5	3		13	150	8.9	
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU								96.6	
AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN					1	1	1	99.3	77.7
AA-3190131	00000	OWENS INSURANCE LIMITED	BMU								43.2	
AA-1240163	00000	P & V ASSURANCES SC	BEL	1						2	23.7	0.0
AA-1320265	00000	PARTNERRE SA	FRA	8		1	1		2	10	20.8	
AA-1121165	00000	PEARL ASSURANCE PLC.	GBR								100.0	100.0
AA-3194174	00000	PLATINUM BERMUDA	BMU	18						18		
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DEU	4						5	14.2	1.8
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR					3	3	3	100.0	100.0
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL								97.5	39.9
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU								100.0	100.0
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK					17	17	17	100.0	100.1
AA-1340201	00000	RHEINLAND VERS.-AG	DEU								100.0	100.0
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR					2	2	2	100.0	100.0
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR					12	13	13	100.0	99.8
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FIN					7	7	7	100.0	100.0
AA-1720070	00000	SAMPO PLC	FIN								99.5	99.2
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU								100.0	100.0
AA-1320275	00000	SCOR GLOBAL LIFE S.E.	FRA	83						83	0.2	0.2
AA-1320031	00000	SCOR GLOBAL P&C SE	FRA	60						60	0.0	0.0
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU	6						6		
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BEL								100.0	100.0
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP								98.5	37.2
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP	1						2	43.1	1.0
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE								100.0	100.0
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SWE	12						12		
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU	2		1			2	4	50.2	12.2
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN	122	11	10	5	117	143	265	54.0	43.9
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL								100.0	98.8
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GBR					3	3	3	100.0	99.4
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR	4	1	3	1	2	6	10	63.7	16.2
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GBR					58	58	58	100.0	100.0
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU	32	1	1			2	35	6.2	
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE								54.1	
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GBR	73	1	50	4	12	67	140	48.1	8.9
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AUS	7	1	1			1	9	16.7	
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU		2				2	3	86.4	7.0
AA-1440105	00000	SWEDISH CLUB	SWE	1					1	2	51.2	
AA-1370021	00000	SWISS RE EUROPE SA	LUX	14	1	1	1	17	20	34	58.7	49.1
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN	5	1		1		2	7	24.7	0.1
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN	129	7	7	3	3	21	150	14.0	2.3
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	POL					1	1	1	100.0	100.0
AA-1960655	00000	TOWER INSURANCE LIMITED	NZL					1	1	1	100.0	100.0
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE								98.2	26.3
AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT								39.0	26.4
AA-1460006	00000	VALIDUS REINSURANCE (SWITZERLAND) LIMITED	CHE	53						53		
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU	43						43		
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NLD					1	1	1	100.0	100.0
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA	1	1			1	2	2	76.7	22.5
AA-5280060	00000	WALSUN INSURANCE LIMITED	TWN								99.4	34.8

SCHEDULE F - PART 4

Aging of Ceded Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							12	13
				5	Overdue					11		
					6	7	8	9	10			
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Percentage Overdue Col. 10/Col. 11	Percentage More Than 120 Days Overdue Col. 9/Col. 11
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SWE								100.0	100.0
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GBR					7	7	7	100.0	100.0
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU								97.1	14.3
AA-3190757	00000	XL RE LIMITED	BMU	38						38		
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR	6				1	1	7	19.4	8.6
2599999. Total Unauthorized - Other Non-U.S. Insurers				2,370	125	255	80	8,423	8,883	11,254	78.9	74.8
2699999. Total Unauthorized				2,548	855	431	87	17,314	18,687	21,235	88.0	81.5
3099999. Total Certified - Affiliates - U.S. Non-Pool												
3399999. Total Certified - Affiliates - Other (Non-U.S.)												
3499999. Total Certified - Affiliates												
3999999. Total Certified												
4099999. Total Authorized, Unauthorized and Certified				37,786	1,775	1,302	267	24,146	27,490	65,276	42.1	37.0
4199999. Total Protected Cells												
9999999 Totals				37,786	1,775	1,302	267	24,146	27,490	65,276	42.1	37.0

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Ceded Balances Payable	Miscellaneous Balances Payable	Trust Funds and Other Allowed Offset Items	Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 14	20% of Amount in Dispute Included in Column 5	Provision for Overdue Reinsurance (Col 15 plus Col. 16)	Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
0499999. Total - U.S. Non-Pool							XXX										
0799999. Total - Other (Non-U.S.)							XXX										
0899999. Total - Affiliates							XXX										
63-0255547	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL	26								26					26
36-0727430	22918	AMERICAN MOTORISTS INSURANCE COMPANY	IL	106								106	16	3		3	106
13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	62	2	113	1078				62						
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ	1,000								1,000					1,000
84-0401397	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO														
47-0490411	31127	COLUMBIA CASUALTY COMPANY	IL														
31-0908652	22144	CONSTELLATION REIN COMPANY	NY	4								4	2				4
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ	78								78	22	4		4	78
94-1032958	21040	FREMONT INDEMNITY COMPANY	CA	4,104								4,104	4,149	830		830	4,104
13-6107326	11266	GLOBAL REINSURANCE CORPORATION US BRANCH	NY	21								21					21
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FL	1,236		777	1018				777	459	14	3		3	462
14-0727077	28630	GUILDERLAND REINSURANCE COMPANY	NY														
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TX	81								81	81	16		16	81
75-1728967	38849	HOUSTON GENERAL INSURANCE COMPANY	TX	196								196	5	1		1	196
13-3077651	40223	ICM INSURANCE COMPANY	NY	26		40	1021				26		10	2		2	2
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL														
47-6025666	23264	INLAND INSURANCE COMPANY	NE	34								34	1				34
13-5339725	18341	INSURANCE CORP OF NEW YORK	NY	602								602	185	37		37	602
AA-9993214	00000	JH WF SYNDICATE	NY	200								200					200
23-0867770	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA	1								1					1
36-1410470	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL	292								292					292
39-0509630	23914	NORTHWESTERN NATIONAL INSURANCE COMPANY	WI	9								9	9	2		2	9
23-0580680	24457	RELIANCE INSURANCE COMPANY	PA	36								36	36	7		7	36
34-1532771	15156	SHELBY INSURANCE COMPANY	TX	11								11	11	2		2	11
AA-9993225	00000	SOUTH PLACE SYNDICATE	NY	8								8					8
75-0784127	33014	TRANSPORT INSURANCE COMPANY	OH														
13-2838344	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY	3,937								3,937	3,957	791		791	3,937
63-0598629	11762	VESTA FIRE INSURANCE CORPORATION	TX	282								282	281	56		56	282
56-1507441	13234	WILSHIRE INSURANCE COMPANY	NC														
0999999. Total Other U.S. Unaffiliated Insurers				12,352	2	930	XXX				864	11,488	8,781	1,756		1,756	11,493
AA-9995010	00000	AMERICAN NUCLEAR INSURERS	CT	272	272						272						
AA-9995022	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY	2,239								2,238	125	25		25	2,239
AA-9993217	00000	MAIDEN LANE SYNDICATE INC.	NY	10								10	2				10
1199999. Total Pools and Associations - Voluntary				2,521	272		XXX				272	2,249	127	25		25	2,249
AA-1380080	00000	Avero Schadeverzekering Benelux N.V.	NLD														
AA-1120810	00000	ACE EUROPEAN GROUP LIMITED	GBR														
AA-3190770	00000	ACE TEMPEST REINSURANCE LIMITED	BMU	1,008		6,361	1001	53			1,008						
AA-1120120	00000	AEGON INSURANCE COMPANY (UK) LIMITED	GBR	236	2						2	235					235
AA-1240006	00000	AG INSURANCE	BEL	8								8					8
AA-1120255	00000	AGEAS INSURANCE LIMITED	GBR	99								99	2				99
AA-1580015	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN	3,786		3,443	1027	1			3,444	342	19	4		4	345
AA-1340020	00000	ALBINGIA VERSICHERUNGS AG	DEU	1								1					1
AA-1460115	00000	ALEA EUROPE LIMITED	CHE	1								1	1				1
AA-1930610	00000	ALLIANZ AUSTRALIA LIMITED	AUS	222	6	198	1043				203	18	1				19
AA-1240011	00000	ALLIANZ BELGIUM SA	BEL	1,116		976	1022				976	140	3	1		1	140
AA-1840005	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP	67	56		1036				56	11					11

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Ceded Balances Payable	Miscellaneous Balances Payable	Trust Funds and Other Allowed Offset Items	Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 14	20% of Amount in Dispute Included in Column 5	Provision for Overdue Reinsurance (Col 15 plus Col. 16)	Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
AA-1320029	00000	ALLIANZ FRANCE SA	FRA	9		3	1085				3	5					5
AA-1320013	00000	ALLIANZ IARD	FRA	122	126						122						
AA-1460082	00000	ALLIANZ SUISSE VERSICHERUNG GESELLSCHAFT	CHE														
AA-1340035	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DEU	1													
AA-1320150	00000	AM PRUDENCE SA	FRA				1073										
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED	BMU	234								234					234
AA-1460019	00000	AMLIN AG	CHE	311		1,964	1002	13			311						
AA-1860050	00000	ANADOLU SIGORTA	TUR	131	80						80	50					50
AA-3194126	00000	ARCH REINS LIMITED	BMU	2,224		14,031	1004	121			2,224						
AA-1320060	00000	AREAS-CMA	FRA														
AA-1360015	00000	ASSICURAZIONI GENERALI S.P.A.	ITA	14								14	2				14
AA-1240010	00000	ASSUBEL ACCIDENTS ET DOMMAGES	BEL	142		134	1071				134	8					8
AA-1240037	00000	ASSURANTIE VAN DE BELGISCHE BOERENBOND (ABB)	BEL	1,061	1	769	1020				771	290	1				290
AA-9681000	00000	ASTRA SA INS AND REINS COMPANY	ROU	51	9						9	42	7	1		1	44
AA-1440035	00000	ATERFORSAKRINGS AB LUAP	SWE	911								911	915	183		183	911
AA-1720110	00000	ATERFORSAKRINGSAKTIEBOLAGET URSA	FIN	2	2						2		2				
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET	SWE	120	80			1			81	39	3	1		1	39
AA-1930040	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AUS	3	33						3						
AA-1560390	00000	AVIVA INSURANCE COMPANY OF CANADA	CAN														
AA-1120375	00000	AVIVA INTERNATIONAL	GBR	208								208	21	4		4	208
AA-1320225	00000	AXA ASSURANCE IARD MUTUELLE	FRA	34								34					34
AA-1244102	00000	AXA BELGIUM	BEL	3,395	2	3,217	1053				3,219	176	4	1		1	177
AA-1121220	00000	AXA INSURANCE UK PLC	GBR	18								18	14	3		3	18
AA-1460185	00000	AXA VERSICHERUNGEN AG	CHE	1,678	92	1,253	1067				1,346	332	24	5		5	337
AA-1320030	00000	AZUR ASSURANCES IARD	FRA														
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	URY														
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CHE														
AA-3191004	00000	BISON INSURANCE COMPANY	BMU	614	7						7	607	1				607
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BMU		8												
AA-1560054	00000	BOREAL INSURANCE INC.	CAN														
AA-1120330	00000	BRAMPTON INSURANCE COMPANY LIMITED	GBR														
AA-1121398	00000	BRITISH LAW INSURANCE COMPANY LIMITED	GBR	3				2			2	2	3	1		1	2
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR	25	27						25						
AA-3190045	00000	BRITTANY INSURANCE COMPANY LIMITED	BMU	7	1						1	6	2				6
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BMU														
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BMU	237		1,497	1006	11			237						
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TWN	163		133	1023				133	30	1				31
AA-1121065	00000	CGU BONUS LIMITED	GBR				1048										
AA-1930019	00000	CGU INSURANCE LIMITED	AUS	12								12					12
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED.	AUS	12								12					12
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU	5	2						2	4					4
AA-1120365	00000	CHEVANSTELL LIMITED	GBR	120		50	1024	(2)			48	72	6	1		1	73
AA-9244101	00000	CHINA REINSURANCE COMPANY	CHN	111	36						36	75					75
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TWN														
AA-1360155	00000	CIA. ASSICURAZIONI DI MILANO S.P.A.	ITA														
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA	2								2			4	4	2
AA-1930130	00000	CIC INSURANCE LTD.	AUS	100								100	100	20		20	100
AA-1320035	00000	COLISEE RE	FRA	12			1019					12					12
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR	4	3						3		1				1

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Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Issuing or Confirming Bank Reference Number (a)	9 Ceded Balances Payable	10 Miscellaneous Balances Payable	11 Trust Funds and Other Allowed Offset Items	12 Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	13 Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	14 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	15 20% of Amount in Col. 14	16 20% of Amount in Dispute Included in Column 5	17 Provision for Overdue Reinsurance (Col 15 plus Col. 16)	18 Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FRA														
AA-1120495	00000	DOMINION INSURANCE COMPANY LIMITED	GBR	1,328		1,254	1028				1,254	74	8	2		2	75
AA-1340085	00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU	18	6						6	12	1				12
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR	46								46	2				46
AA-1120536	00000	EL PASO INSURANCE COMPANY LIMITED	GBR														
AA-3194130	00000	ENDURANCE SPECIALTY INSURANCE LIMITED	BMU	949		5,987	1007	26			949						
AA-1120545	00000	ENGLISH AND AMERICAN INSURANCE COMPANY LIMITED	GBR			1	1029										
AA-1120827	00000	ERC FRANKONA REINSURANCE (II) LIMITED	GBR														
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL	158		224	1026				158		1				
00-0000000	00000	EULER HERMES KREDITFORSIKRING	DNK														
AA-1120580	00000	EXCESS INSURANCE COMPANY LIMITED	GBR	4,981	1	3,602	1030				3,604	1,377	87	17		17	1,395
AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA	92	1	86	1031				86	6	4	1		1	7
AA-1120750	00000	FIELDMILL INSURANCE COMPANY LIMITED	GBR	1													
AA-1720035	00000	FINSKA SJOFORSAKRINGS AKTIEBOLAGET	FIN	2							1	1	2				2
AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GBR	4								4	3	1		1	4
AA-1360195	00000	FONDIARIA - SAI SPA	ITA	53	9	2	1058				10	42	7	1		1	44
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	1,549	1	1,295	1032	1			1,297	252	2				253
AA-1120650	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GBR	2								2	1				2
AA-1320135	00000	GAN ASSURANCES IARD	FRA	1	1						1						
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GBR				1079										
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT	100		90	1084				91	10					10
AA-1220035	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT	25		24	1033				24	1					1
AA-1340220	00000	GENERALI VERSICHERUNG AG	DEU														
AA-1420030	00000	GJENSIDIGE NOR FORSIKRING	NOR	1	2	5	1034				1						
00-0000000	00000	GORDIAN RUNOFF LIMITED	AUS	35								35					35
AA-1340100	00000	GOTHAER RUCKVERSICHERUNG AG.	DEU	1	1						1						
AA-1340105	00000	GOTHAER VERSICHERUNGSBANK VVAG	DEU	1			1035										
AA-1120700	00000	GREYFRIARS INSURANCE COMPANY LIMITED	GBR														
AA-1860340	00000	GUNES SIGORTA A.S.	TUR	179	6						6	173	1				173
AA-1340115	00000	HAMBURGER INTERNATIONALE RUCK-VERS. AG	DEU	1								1					1
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU	252		1,591	1009	13			252						
AA-1120730	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GBR														
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DEU														
AA-5420070	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR	187	96						96	91	1				91
AA-1120757	00000	HEDDINGTON INSURANCE (UK) LIMITED	GBR														
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU														
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DEU														
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR	3,089								3,089	3,105	621		621	3,089
AA-1121430	00000	HILLCOT RE LIMITED	GBR	1								1					1
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU	341		2,152	1010	34			341						
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MYS														
00-0000000	00000	ICS ASSURANCES, S A	FRA														
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FRA		5												
AA-1122022	00000	INDEMNITY GUARANTEE	GBR	1								1	1				1
AA-3190095	00000	INSCO LIMITED	BMU			1,114	1038										
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG	18								18					18
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA	459	1	352	1039	2			355	104	17	3		3	107
AA-1440055	00000	JORDBRUKETS FORSAKRINGSBOLAG	SWE														
AA-1120475	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GBR														

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Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	6 Funds Held By Company Under Reinsurance Treaties	7 Letters of Credit	8 Issuing or Confirming Bank Reference Number (a)	9 Ceded Balances Payable	10 Miscellaneous Balances Payable	11 Trust Funds and Other Allowed Offset Items	12 Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	13 Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	14 Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	15 20% of Amount in Col. 14	16 20% of Amount in Dispute Included in Column 5	17 Provision for Overdue Reinsurance (Col 15 plus Col. 16)	18 Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR	2,709		2,442	1040				2,442	267	8	2		2	268
AA-1120876	00000	KX REINSURANCE COMPANY LIMITED	GBR	977		1,318	1017	1			977		8	2		2	2
AA-1580050	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	843		777	1041				777	66	2				66
AA-1240068	00000	L'ETOILE 1905 S.A.	BEL	3								3					3
AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA	11	8						8	3	3	1		1	3
AA-1360095	00000	LA FONDIARIA ASSICURAZIONI S.P.A.	ITA	59								59					59
AA-1560034	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN	4	11		1046				4						
AA-1320245	00000	LA REASSURANCE INTERCONTINENTALE S.A.	FRA	10								10	1				10
AA-1320255	00000	LA REUNION FRANCAISE S.A.	FRA	1			1052				1						
AA-2991000	00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN														
AA-3190349	00000	LAKEWOOD INSURANCE LIMITED	BMU	48								48					48
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE														
AA-1120230	00000	LDMS LIMITED	GBR	15				5			5	10	14	3		3	13
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX	13	15						13						
AA-5424101	00000	LIG INSURANCE COMPANY LIMITED	KOR	85	80						80	4					5
AA-1120887	00000	LONDON AND EDINBURGH INSURANCE COMPANY LIMITED	GBR	841	426						426	415	3	1		1	416
AA-1121402	00000	LONDON ASSURANCE	GBR														
AA-1121315	00000	LONGMYND INSURANCE COMPANY LIMITED	GBR	1								1					1
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	ITA		5												
AA-1320171	00000	MAAF ASSURANCES	FRA														
AA-3190107	00000	MALVERN INSURANCE LIMITED	BMU														
AA-1340160	00000	MANNHEIMER AG HOLDING	DEU														
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP	45	8	45	1044				45		6	1		1	1
AA-3190829	00000	MARKEL BERMUDA LIMITED	BMU	445		2,806	1003	26			445						
AA-1561016	00000	MARKEL INS CO OF CANADA	CAN	15				2			2	13	7	1		1	14
AA-1121425	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR	5,858		4,118	1063	10			4,128	1,730	65	13		13	1,743
AA-1121510	00000	MARLON INSURANCE COMPANY LIMITED	GBR	1	1						1						
AA-1320175	00000	MEAD REASSURANCE S.A./LAFAYETTE RE.	FRA	2								2	2				2
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GBR														
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BEL														
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR	16	4			1			5	11	1				12
AA-1364113	00000	MILANO ASSICURAZIONI SPA	ITA	40	85						40						
AA-1860620	00000	MILLI REASURANS T.A.S.	TUR	213	151						151	62	1				62
AA-1120980	00000	MINSTER INSURANCE COMPANY LIMITED	GBR	1			1045					1	1				1
AA-1121395	00000	MITSUI SUMITOMO INSURANCE (LONDON) LIMITED	GBR														
AA-1121410	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR	33								33	1				33
AA-1580085	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN	3,231		2,580	1062	1			2,581	651	4	1		1	651
AA-0051036	00000	MLC REINSURANCE LIMITED	TCA	86	1	78	1042				79	6	1				7
AA-1121200	00000	MOORGATE INSURANCE COMPANY LIMITED	GBR	2			1082					2	1				2
AA-1340165	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU	6,542	1	7,253	1011	48			6,542		3,649	730		730	730
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FRA														
AA-0000000	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR	165	12						12	153	15	3		3	156
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IND														
AA-1380140	00000	NIEUW ROTTERDAM BEHEER N.V.	NLD		13												
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR	2								2	1				2
AA-1120830	00000	NIPPONKOA INSURANCE COMPANY (EUROPE) LIMITED	GBR														
AA-1580060	00000	NIPPONKOA INSURANCE COMPANY LIMITED	JPN	3,132	22	3,259	1049	1			3,132				12	12	12
AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	278	251						251	26	1				26
AA-1280085	00000	NORDEUROPA FORSIKRINGS - A/S	DNK														

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Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Ceded Balances Payable	Miscellaneous Balances Payable	Trust Funds and Other Allowed Offset Items	Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 14	20% of Amount in Dispute Included in Column 5	Provision for Overdue Reinsurance (Col 15 plus Col. 16)	Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
AA-1280090	00000	NORDISK REINSURANCE COMPANY A/S	DNK	5			1076				1	4					4
AA-1121095	00000	NORTH ATLANTIC INSURANCE COMPANY LIMITED.	GBR	27								27	27	5		5	27
AA-1560210	00000	NORTHBRIDGE INDEMNITY INSURANCE CORPORATION	CAN	2,362	35	1,942	1025				1,977	385	3	1		1	386
AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU	13	7			1			8	5					5
AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN	13	3						4	9	1				9
AA-1422010	00000	OSLO REINSURANCE COMPANY (UK) LIMITED	NOR														
AA-3190131	00000	OWENS INSURANCE LIMITED	BMU														
AA-1240163	00000	P & V ASSURANCES SC	BEL	85	54						54	31					31
AA-1320265	00000	PARTNERRE SA	FRA	1,090	4	1,183	1037				1,090		1				
AA-3190129	00000	PAUMANOCK INSURANCE COMPANY LIMITED	BMU														
AA-1121165	00000	PEARL ASSURANCE PLC.	GBR														
AA-3194174	00000	PLATINUM BERMUDA	BMU	267		1,684	1012	16			267						
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU														
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DEU														
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DEU	625		576	1050				577	49					49
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR	5	2	1	1051	1			4	1	3	1		1	2
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL	10		8	1074				8	2					2
AA-1340004	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU	1	1						1						
AA-2990857	00000	REASEGURADORA DELTA CA	VEN														
AA-1280110	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK	17								17	17	3		3	17
AA-1340201	00000	RHEINLAND VERS.-AG	DEU	8								8					8
AA-1121270	00000	RIVER THAMES INSURANCE COMPANY LIMITED	GBR	5								5	2				5
AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR	18	2			1			3	16	13	3		3	18
AA-1120663	00000	ROAD TRANSPORT AND GENERAL INSURANCE COMPANY LIMITED	GBR	2								1					1
AA-1720100	00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FIN	8								8	7	1		1	8
AA-1720070	00000	SAMPO PLC	FIN	1	1						1						
AA-3191213	00000	SANDERS RE	BMU					14									
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU														
AA-1320275	00000	SCOR GLOBAL LIFE S.E.	FRA	1,203	2	1,455	1072				1,203						
AA-1320031	00000	SCOR GLOBAL P&C SE	FRA	884		2,904	1013	37			884						
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND)AG	DEU	160		387	1083				160						
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN				1056										
AA-1121310	00000	SCOTTISH LION INSURANCE COMPANY LIMITED	GBR	2								2					2
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BEL	9								9					9
AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	SGP	6	4						4	2					2
AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP	77		60	1057				60	16					16
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE	3							1	2					2
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SWE	178		259	1014	11			178						
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU	100		89	1081				89	10	1				11
AA-1580110	00000	SOMPO JAPAN INSURANCE INC	JPN	4,600		3,695	1069				3,695	905	122	24		24	929
AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL														
AA-1121360	00000	SOVEREIGN MARINE & GENERAL INSURANCE COMPANY LIMITED	GBR	3								3	3	1		1	3
AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR	218		210	1055				211	8	3	1		1	8
AA-1121366	00000	SPHERE DRAKE INSURANCE LIMITED	GBR	75				4			4	71	58	12		12	75
AA-3190582	00000	ST JOHN'S INSURANCE COMPANY LIMITED	BMU	371		1,063	1054				371						
AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE	81	2	65	1060				67	14					14
AA-1420010	00000	STOREBRAND SOR A/S	NOR														

SCHEDULE F - PART 5

Provision for Unauthorized Reinsurance as of December 31, Current Year (000 OMITTED)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Reinsurance Recoverable all Items Schedule F Part 3, Col. 15	Funds Held By Company Under Reinsurance Treaties	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Ceded Balances Payable	Miscellaneous Balances Payable	Trust Funds and Other Allowed Offset Items	Total Collateral and Offsets Allowed (Cols. 6+7+9+10 +11 but not in Excess of Col. 5)	Provision for Unauthorized Reinsurance (Col. 5 Minus Col. 12)	Recoverable Paid Losses & LAE Expenses Over 90 Days past Due not in Dispute	20% of Amount in Col. 14	20% of Amount in Dispute Included in Column 5	Provision for Overdue Reinsurance (Col 15 plus Col. 16)	Total Provision for Reinsurance Ceded to Unauthorized Reinsurers (Col. 13 plus Col. 17 but not in Excess of Col. 5)
AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GBR	4,168	127	2,649	1061				2,776	1,392	16	3		3	1,395
AA-1120737	00000	SUECIA RE & MARINE INSURANCE COMPANY LIMITED	GBR	1	1						1						
AA-1930925	00000	SUNCORP-METWAY INSURANCE LIMITED	AUS	250		247	1059				247	3					3
AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU	393	2	384	1070				387	7					7
AA-1440105	00000	SWEDISH CLUB	SWE	99		123	1075				99						
AA-1370021	00000	SWISS RE EUROPE SA	LUX	1,286		1,064	1080	2			1,067	219	17	3		3	222
AA-1121405	00000	SWISS RE INTERNATIONAL SE	GBR														
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN														
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TWN														
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN	284		264	1064				264	20	1				20
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN	4,769	1	3,214	1065				3,215	1,554	7	1		1	1,555
AA-3190838	00000	TOKIO MILLENIUM RE LIMITED	BMU		6												
AA-9641105	00000	TOWARZYSTWO UBEZPIECZEN I REASEKURACJI WARTA SA	POL	1							1	1					1
AA-1960655	00000	TOWER INSURANCE LIMITED	NZL	3							3	1					3
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DEU														
AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE	11		8	1077				9	2					2
AA-1340006	00000	UNION REINSURANCE COMPANY	DEU														
AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT	13	15						13						
AA-1460006	00000	VALIDUS REINSURANCE (SWITZERLAND) LIMITED	CHE	801		4,431	1008	47			801						
AA-3190870	00000	VALIDUS REINSURANCE LIMITED	BMU	652		4,116	1015	53			652						
AA-1380003	00000	VERZ. DE NEDERLANDSCHE LUCHTVAARTPOOL N.V.	NLD	1							1	1					1
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA	226		203	1066				203	22	1				23
AA-5280060	00000	WALSUN INSURANCE LIMITED	TWN														
AA-1440070	00000	WASA INDUSTRIAL INSURANCE COMPANY LIMITED	SWE														
AA-1121532	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GBR	8							8	7	1			1	8
AA-1220070	00000	WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AUT														
AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU	10	6		1068				6	4					4
AA-3190757	00000	XL RE LIMITED	BMU	578		3,648	1016	34			578						
AA-1120018	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR	95		75	1047				75	20	1				20
AA-1460190	00000	ZURICH VERS.GES. AG	CHE														
1299999. Total Other Non-U.S. Insurers				84,423	2,079	112,496	XXX	596			66,486	17,937	8,489	1,698	16	1,713	18,791
1399999. Total Affiliates and Others				99,296	2,353	113,426	XXX	596			67,623	31,673	17,397	3,479	16	3,495	32,533
1499999. Total Protected Cells							XXX										
9999999 Totals				99,296	2,353	113,426	XXX	596			67,623	31,673	17,397	3,479	16	3,495	32,533

1. Amounts in dispute totaling $ 78 are included in Column 5.
2. Amounts in dispute totaling $ 15 are excluded from Column 14.

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
1001	1	021000089	CITIBANK	6,361
1002	1	026009470	ROYAL BANK OF SCOTLAND	1,964
1003	1	026002532	SCOTIABANK	2,806
1004	1	026009593	BANK OF AMERICA	14,031
1006	1	021000089	CITIBANK	1,497
1007	1	021000021	JP MORGAN CHASE	5,987
1008	1	021000089	CITIBANK	4,431

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
1009	1.	026008044	COMMERZBANK	1,591
1010	1.	026008044	COMMERZBANK	2,152
1011	1.	021000089	CITIBANK	7,253
1012	2.	121000248	WELLS FARGO	337
1012	2.	123206710	US BANK	337
1012	2.	021001033	ING BANK	337
1012	2.	026007728	NATIONAL AUSTRALIA BANK	224
1012	2.	026007689	BNP PARIBAS	112
1012	2.	026004307	MIZUHO	112
1012	2.	026002532	THE BANK OF NOVA SCOTIA	112
1012	2.	011307158	STATE STREET BANK AND TRUST	112
1013	3.	026007689	BNP PARIBUS	638
1013	3.	021000089	CITIBANK	2,267
1014	1.	026010786	NORDEA	259
1015	2.	021000021	JP MORGAN CHASE	470
1015	2.	026009580	ABN AMRO BANK	294
1015	2.	026007689	BNP PARIBAS	206
1015	2.	026008073	CREDIT AGRICOLE	412
1015	2.	072000096	COMERICA BANK	294
1015	2.	021001033	DEUTSCHE BANK	470
1015	2.	021001088	HSBC	147
1015	2.	021001033	ING BANK	412
1015	2.	026002532	THE BANK OF NOVA SCOTIA	294
1015	2.	026007993	UBS	294
1015	2.	121000248	WELLS FARGO	412
1015	2.	021000018	THE BANK OF NEW YORK	412
1016	2.	026007689	BNP PARIBAS	182
1016	2.	026002574	BARCLAYS BANK	246
1016	2.	026008044	COMMERZBANK	182
1016	2.	026008073	CREDIT AGRICOLE	246
1016	2.	021001033	DEUTSCHE BANK	307
1016	2.	021001088	HSBC	246
1016	2.	026014601	GOLDMAN SACHS	246
1016	2.	021000021	JP MORGAN CHASE	334
1016	2.	066010296	LLOYDS TSB BANK	246
1016	2.	021001033	ING BANK	246
1016	2.	026014630	MORGAN STANLEY BANK	182
1016	2.	021000018	THE BANK OF NEW YORK MELLON	246
1016	2.	026009632	UFJ LTD	246
1016	2.	026009470	THE ROYAL BANK OF SCOTLAND	307
1016	2.	121000248	WELLS FARGO	182
1017	3.	021000089	CITIBANK	1,318
1018	3.	022000046	M & T BANK	777
1019	1.	021000089	CITIBANK	
1020	3.	021000089	CITIBANK	
1020	3.	026003780	DEUTSCHE BANK	769
1021	1.	021000021	JP MORGAN CHASE	40
1022	1.	026007689	BNP PARIBAS	976
1023	1.	021000089	CITIBANK	133
1024	3.	021000089	CITIBANK	50
1025	1.	021000089	CITIBANK	1,942
1026	3.	071000288	HARRIS NA	104
1026	3.	021001088	HSBC BANK USA N.A.	119
1027	3.	021000089	CITIBANK	366
1027	3.	021000089	SUMITOMO MITSUI BANKING	3,076
1028	1.	021000089	CITIBANK	1,254
1029	1.	021000089	CITIBANK	1
1030	3.	021000089	CITIBANK	3,602
1031	1.	021000089	CITIBANK	86
1032	3.	021000089	CITIBANK	1,295

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
1033	1	021000089	CITIBANK	24
1034	1	021000021	JP MORGAN CHASE	5
1035	1	021000089	CITIBANK	
1036	1	021000089	CITIBANK	
1037	1	026002574	BARCLAYS	1,183
1038	1	026005319	INTESA SANPAOLO S.p.A	1,114
1039	1	021001088	HSBC BANK	352
1040	1	026003780	DEUTSCHE BANK	2,442
1041	1	021000089	CITIBANK	777
1042	1	021000089	CITIBANK	78
1043	1	021000021	WESTPAC BANKING CORPORATION	198
1044	1	021000089	CITIBANK	45
1045	1	021000089	CITIBANK	
1046	1	021000089	CITIBANK	
1047	1	021000089	CITIBANK	75
1048	1	021000089	CITIBANK	
1049	3	026009632	BANK OF TOKYO-MITSUBISHI	3,259
1050	1	021000021	JP MORGAN CHASE	576
1051	1	021000089	CITIBANK	1
1052	1	021000089	CITIBANK	
1053	3	021000089	CITIBANK	3,217
1054	1	072000096	COMERICA BANK	1,063
1055	3	021000089	CITIBANK	5
1055	3	00000000	NORDEA BANK	206
1056	1	026004093	ROYAL BANK OF CANADA	
1057	1	021001088	HSBC BANK USA N.A.	60
1058	3	021000089	CITIBANK	2
1059	1	026009580	ABN AMRO BANK N.V.	247
1060	1	026003036	SKANDINAVISKA ENKILADA	65
1061	3	021000089	CITIBANK	2,649
1062	1	021000089	CITIBANK	2,580
1063	3	021000089	CITIBANK	4,118
1064	3	021000089	CITIBANK	1
1064	3	026004307	MIZUHO BANK	264
1065	1	026009632	BANK OF TOKYO-MITSUBISHI	3,214
1066	1	026007689	BNP PARIBAS	203
1067	1	021000089	CITIBANK	1,253
1068	1	021000089	CITIBANK	
1069	1	021000089	CITIBANK	3,695
1070	3	026008044	COMMERZBANK	384
1071	1	026007689	BNP PARIBAS	134
1072	1	026007689	BNP PARIBUS	1,455
1073	1	021000089	CITIBANK	
1074	1	021000089	CITIBANK	8
1075	1	021000089	SVENSKA HANDELSBANKEN AB	123
1076	1	026008044	COMMERZBANK	
1077	1	021000089	SVENSKA HANDELSBANKEN	8
1078	1	026004093	RBC BANK CANADA	113
1079	1	021000089	CITIBANK	
1080	3	021000089	CITIBANK	
1080	3	026008044	COMMERZBANK	1,064
1081	1	026002574	BARCLAYS	89
1082	1	021000089	CITIBANK	
1083	1	021000021	NATIXIS	387
1084	3	021000089	CITIBANK	90
1085	3	021000089	CITIBANK	1
1085	3	021000021	JP MORGAN CHASE	2

Schedule F - Part 6 - Section 1 - Provision for Reinsurance Ceded to Certified Reinsurers

N O N E

Schedule F - Part 6 - Section 1 - Bank Footnote

N O N E

Schedule F - Part 6 - Section 2 - Provision for Overdue Reinsurance Ceded to Certified Reinsurers

N O N E

SCHEDULE F - PART 7

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	32,241	51,921		62.096				
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	213	213		100.000				
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	1,491	16,136	63,222	1.879	1,491			298
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	22,556	45,732	96,369	15.873	22,556			4,511
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	1,306	21,226	10,414	4.128	1,306			261
94-1390273	19801	ARGONAUT INSURANCE COMPANY	7,791	24,710	20,005	17.424	7,791			1,558
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	26,201	36,447	18,318	47.843				
AA-3194168	00000	ASPEN BERMUDA LIMITED		29,476		0.000				
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	1	3		33.333				
06-6105395	20710	CENTURY INDEMNITY COMPANY	61,535	186,231		33.042				
25-1118791	19402	CHARTIS PROPERTY CASUALTY COMPANY	6	9	32,564	0.018	6			1
31-0542366	10677	CINCINNATI INSURANCE COMPANY	1,244	1,490	118	77.363				
13-2781282	25070	CLEARWATER INSURANCE COMPANY	49,387	393,878	1,193,272	3.112	49,387			9,877
36-2994662	36552	COLISEUM REINSURANCE COMPANY		114,781		0.000				
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	2,566,563	2,897,053	280,280	80.777				
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	84,311	151,971	2,297	54.652				
AA-3194122	00000	DAVINCI REINSURANCE LIMITED		99,629		0.000				
38-2145898	33499	DORINCO REINSURANCE COMPANY	432	332	6,125	6.690	432			86
39-0264050	21458	EMPLOYERS INSURANCE COMPANY OF WAUSAU	65,631	161,690	169,933	19.791	65,631			13,126
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	2,301	4,094	853	46.513				
54-1132719	39020	ESSEX INSURANCE COMPANY	5,364	5,364		100.000				
36-2950161	35378	EVANSTON INSURANCE COMPANY	(3)	(3)		0.000	(3)			
22-2005057	26921	EVEREST REINSURANCE COMPANY	(281,360)	(206,034)	2,091	0.000	(281,360)			
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	372,223	624,106	38,066	56.212				
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	4,915	4,915		100.000				
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	8,470	8,470		100.000				
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	1	3		33.333				
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	250	324	5	75.988				
06-1325038	39136	FINIAL REINSURANCE COMPANY			8	0.000				
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	1	4		25.000				
75-1588101	35882	GEICO GENERAL INSURANCE COMPANY	1,354	12,025	10,437	6.028	1,354			271
13-2673100	22039	GENERAL REINSURANCE CORPORATION	4,129	4,129	113,765	3.502	4,129			826
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	4,769	35,910	18,979	8.688	4,769			954
13-5617450	11231	GENERALI US BRANCH	55	14,926	817	0.349	55			11
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	30,684	55,527	55,744	27.576				
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	1,253	1,499	118	77.489				
AA-1340125	00000	HANNOVER RUCKVERSICHERUNGS AG	28	376	119,009	0.023	28			6
13-5129825	22292	HANOVER INSURANCE COMPANY	4,163	5,777	1,630	56.204				
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	2,089	96,002	299,710	0.528	2,089			418
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY		25	321	0.000				
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	6,799	6,799		100.000				
23-0723970	22713	INSURANCE COMPANY OF N AMER	7,262	7,262		100.000				
56-0473714	22772	INTEGON INDEMNITY CORPORATION	1,379	1,500		91.933				
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	6,488	9,534	1,663	57.944				
AA-1122000	00000	LLOYDS OF LONDON	43,802	1,646,689	1,526,483	1.380	43,802			8,760
AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183		2,947		0.000				
AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458		6,818		0.000				
AA-1120083	00000	LLOYDS SYNDICATE NUMBER 1910		59,936		0.000				
AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001		26,922		0.000				
AA-1128003	00000	LLOYDS SYNDICATE NUMBER 2003		21,616		0.000				
AA-1126033	00000	LLOYDS SYNDICATE NUMBER 33		24,564		0.000				
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435		106,116		0.000				
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	15,300	15,343		99.720				
36-3347420	23876	MAPFRE INSURANCE COMPANY	36	38	1	92.308				
62-0928337	31968	MERASTAR INSURANCE COMPANY	272	428	87	52.816				

SCHEDULE F - PART 7

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	4,883	5,704	354	80.604				
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	190	292	553	22.485				
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	17,593	20,067	953	83.696				
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	46,424	79,852		58.138				
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	30	55		54.545				
AA-3194129	00000	MONTPELIER REINSURANCE LIMITED		28,494	153,041	0.000				
04-2482364	16187	MOSAIC INSURANCE COMPANY	3,159	3,680		85.842				
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	1,708	2,119	380	68.347				
38-0855585	22012	MOTORS INSURANCE CORPORATION			5,139	0.000				
13-4924125	10227	MUNICH REINSURANCE AMERICA INC	4,109	72,705	6,316	5.200	4,109			822
38-0865250	11991	NATIONAL CASUALTY COMPANY	49,570	115,098	9,394	39.818				
47-0355979	20087	NATIONAL INDEMNITY COMPANY	5,202	51,066	174,687	2.304	5,202			1,040
25-0687550	19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	1,929	29,179	124,586	1.255	1,929			386
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	715	1,490		47.987				
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	7,978	35,779	241	22.149				
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	8,450	8,852	5,783	57.738				
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	2,404,554	2,540,065	124,937	90.227				
98-0032627	27073	NIPPONKOA INSURANCE COMPANY LIMITED U.S. BRANCH	(1,228)	781	4,425	0.000	(1,228)	2,742	548	548
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	10,137	142,203	71,107	4.752	10,137			2,027
47-0698507	23680	ODYSSEY REINSURANCE COMPANY		35,372	76,520	0.000				
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	30,580	61,929		49.379				
23-1502700	21970	ONEBEACON INSURANCE COMPANY	47,318	66,242	1,085	70.281				
AA-3190686	00000	PARTNER REINSURANCE COMPANY LIMITED		84,500		0.000				
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	2,708	9,750	4,798	18.614	2,708			542
13-3531373	10006	PARTNERRE INSURANCE COMPANY OF NEW YORK	1,137	19,339	7,896	4.175	1,137			227
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	2,046	2,788	1,228	50.946				
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	25,009	51,434	733	47.940				
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	6,232	6,714	831	82.598				
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	4,113	4,624	1,751	64.518				
23-1641984	10219	QBE REINSURANCE CORPORATION	3,097	4,594	6,156	28.809				
23-1740414	22705	R&Q REINSURANCE COMPANY	4,056	34,600	224,011	1.568	4,056			811
13-3028939	38512	RAMPART INSURANCE COMPANY	(192)	21		0.000	(192)			
AA-3190339	00000	RENAISSANCE REINSURANCE LIMITED		273,802		0.000				
86-0274508	31089	REPWEST INSURANCE COMPANY		1		0.000				
37-0915434	13056	RLI INSURANCE COMPANY	82	797,605	747,450	0.005	82			16
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	5,834	6,655	479	81.777				
94-6078058	21911	SAN FRANCISCO REINSURANCE COMPANY	4	188	18,083	0.022	4			1
75-1444207	30058	SCOR REINSURANCE COMPANY	10,210	11,954	876	79.579				
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	2,512	2,546		98.665				
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	(511)	15,830	2,459	0.000	(511)			
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	88,397	264,276	19,843	31.113				
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	911	1,140	181	68.963				
22-3590451	40045	STARNET INSURANCE COMPANY	5,505	5,549		99.207				
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	285,274	334,539	902	85.044				
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	2,392	2,680		89.254				
31-4423946	10952	STONEBRIDGE CASUALTY INSURANCE COMPANY	1,319	10,605	22,969	3.929	1,319			264
13-3031274	39187	SUECIA INSURANCE COMPANY			8	0.000				
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	67,244	710,205	318	9.464	67,244			13,449
94-1517098	25534	TIG INSURANCE COMPANY	268	161,800	271,870	0.062	268			54
13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	1,783	41,108	17,727	3.031	1,783			357
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	8,943	6,474	303	131.961				
13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	2,198	60,216	19,002	2.775	2,198	463,050	92,610	93,050
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	68,061	96,674	4,564	67.229				
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	20,511	69,603	136,656	9.944	20,511			4,102
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	51,615	55,217		93.477				

SCHEDULE F - PART 7

Provision for Overdue Authorized Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable on Paid Losses and LAE More Than 90 Days Overdue (a)	5 Total Reinsurance Recoverable on Paid Losses and LAE (b)	6 Amounts Received Prior 90 Days	7 Col. 4 divided by (Cols. 5 + 6)	8 Amounts in Col. 4 for Companies Reporting less than 20% in Col. 7	9 Amounts in Dispute Excluded from Col. 4 for Companies Reporting less than 20% in Col. 7	10 20% of Amount in Col. 9	11 Amount Reported in Col. 8 x 20% + Col. 10
47-0547953	25844	UNION INSURANCE COMPANY	388	12,753		3.042	388			78
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	19,727	35,419		55.696				
42-0644327	13021	UNITED FIRE & CASUALTY COMPANY			32	0.000				
52-0515280	25887	US FIDELITY & GUARANTY COMPANY		111	40	0.000				
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	1,309	1,555	150	76.774				
48-0921045	39845	WESTPORT INSURANCE CORPORATION	41,748	1,262,751	2,560,253	1.092	41,748			8,350
13-1290712	20583	XL REINSURANCE AMERICA INC	392	14,303	7,745	1.778	392			78
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	6,112	7,302	638	76.977				
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	20	20	6	76.923				
9999999 Totals			6,546,688	14,619,148	8,922,163	XXX	86,747	465,792	93,158	167,167

(a) From Schedule F - Part 4 Columns 8 + 9, total authorized, less $ 466 in dispute.

(b) From Schedule F - Part 3 Columns 7 + 8, total authorized, less $ 470 in dispute.

SCHEDULE F - PART 8

Provision for Overdue Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 through 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
06-0237820	20699	ACE PROPERTY & CASUALTY INSURANCE COMPANY	1,070,448							1,070,448	1,070,448
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	33,463							33,463	33,463
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	1,510,849	2,763					2,763	1,508,086	1,508,086
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	517							517	517
06-6105395	20710	CENTURY INDEMNITY COMPANY	4,356,355							4,356,355	4,356,355
31-0542366	10677	CINCINNATI INSURANCE COMPANY	34,602							34,602	34,602
36-2114545	20443	CONTINENTAL CASUATLY COMPANY	12,668,528			31,641			31,641	12,636,887	12,636,887
13-5010440	35289	CONTINENTAL INSURANCE COMPANY	5,078,923							5,078,923	5,078,923
42-0234980	21415	EMPLOYERS MUTUAL CASUALTY COMPANY	931,361							931,361	931,361
54-1132719	39020	ESSEX INSURANCE COMPANY	163,199							163,199	163,199
36-2950161	35378	EVANSTON INSURANCE COMPANY	367,817							367,817	367,817
22-2005057	26921	EVEREST REINSURANCE COMPANY	5,956,903			80,389			80,389	5,876,514	5,876,514
05-0316605	21482	FACTORY MUTUAL INSURANCE COMPANY	11,624,360	14,772					14,772	11,609,588	11,609,588
94-0781581	25518	FAIRMONT PREMIER INSURANCE COMPANY	34,840							34,840	34,840
74-1280541	24384	FAIRMONT SPECIALTY INSURANCE COMPANY	166,159							166,159	166,159
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	517							517	517
42-0245840	13897	FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	17,543							17,543	17,543
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	536							536	536
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	2,177,089							2,177,089	2,177,089
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	37,173							37,173	37,173
13-5129825	22292	HANOVER INSURANCE COMPANY	250,897							250,897	250,897
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	12,845							12,845	12,845
23-0723970	22713	INSURANCE COMPANY OF N AMER	20,676							20,676	20,676
56-0473714	22772	INTEGON INDEMNITY CORPORATION	18,222							18,222	18,222
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	519,584	13,198					13,198	506,386	506,386
22-2053189	32352	LM PROPERTY AND CASUALTY INSURANCE COMPANY	1,093,406	107		84			191	1,093,215	1,093,215
36-3347420	23876	MAPRE INSURANCE COMPANY	1,115			2			2	1,113	1,113
62-0928337	31968	MERASTAR INSURANCE COMPANY	25,253							25,253	25,253
04-1614490	19798	MERRIMACK MUTUAL FIRE INSURANCE COMPANY	138,937							138,937	138,937
13-2915260	34339	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	2,916,158	26,101					26,101	2,890,057	2,890,057
13-2725441	26298	METROPOLITAN PROPERTY AND CASUATLY INSURANCE COMPANY	464,525							464,525	464,525
36-1475332	20451	MIDSTATES REINSURANCE CORPORATION	388,163			1			1	388,162	388,162
13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	377							377	377
04-2482364	16187	MOSAIC INSURANCE COMPANY	142,645							142,645	142,645
31-4259550	14621	MOTORISTS MUTUAL INSURANCE COMPANY	61,388							61,388	61,388
38-0865250	11991	NATIONAL CASUALTY COMPANY	1,734,507							1,734,507	1,734,507
31-4425763	23760	NATIONWIDE GENERAL INSURANCE COMPANY	82,727							82,727	82,727
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	1,980,544	8,532		356			8,888	1,971,656	1,971,656
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	332,255							332,255	332,255
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	32,825,917	30,526		3			30,529	32,795,388	32,795,388
04-2475442	20621	ONEBEACON AMERICA INSURANCE COMPANY	765,103							765,103	765,103
23-1502700	21970	ONEBEACON INSURANCE COMPANY	1,283,876			2			2	1,283,874	1,283,874
13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	498,334							498,334	498,334
23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	605,465	8,543					8,543	596,922	596,922
36-3030511	37257	PRAETORIAN INSURANCE COMPANY	281,787							281,787	281,787
05-0204450	24295	PROVIDENCE WASHINGTON INSURANCE COMPANY	72,988	3,135					3,135	69,853	69,853
23-1641984	10219	QBE REINSURANCE CORPORATION	177,802	55,321					55,321	122,481	122,481
86-0274508	31089	REPWEST INSURANCE COMPANY	131,629							131,629	131,629
91-0742148	24740	SAFECO INSURANCE COMPANY OF AMERICA	123,241							123,241	123,241
75-1444207	30058	SCOR REINSURANCE COMPANY	1,456,819	1,717		1			1,718	1,455,101	1,455,101
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	43,056							43,056	43,056
13-2997499	38776	SIRIUS AMERICA INSURANCE COMPANY	4,716,889	2,481					2,481	4,714,408	4,714,408
41-0406690	24767	ST PAUL FIRE & MARINE INSURANCE COMPANY	123,871	742					742	123,129	123,129
22-3590451	40045	STARNET INSURANCE COMPANY	31,646							31,646	31,646
75-1670124	38318	STARR INDEMNITY & LIABILITY COMPANY	6,142,386			7			7	6,142,379	6,142,379
37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	40,839							40,839	40,839
13-6108722	12904	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LTD(US BRANCH)	799,441							799,441	799,441

SCHEDULE F - PART 8

Provision for Overdue Reinsurance as of December 31, Current Year

1 ID Number	2 NAIC Company Code	3 Name of Reinsurer	4 Reinsurance Recoverable All Items	5 Funds Held By Company Under Reinsurance Treaties	6 Letters of Credit	7 Ceded Balances Payable	8 Other Miscellaneous Balances	9 Other Allowed Offset Items	10 Sum of Cols. 5 through 9 but not in excess of Col. 4	11 Col. 4 minus Col. 10	12 Greater of Col. 11 or Schedule F - Part 4 Cols. 8 + 9
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	1,341,383							1,341,383	1,341,383
06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	599,395	2,023					2,023	597,372	597,372
13-2953213	36048	UNIONE ITALIANA REINSURANCE COMPANY OF AMERICA	801,755			3			3	801,752	801,752
41-0430825	15377	WESTERN NATIONAL MUTUAL INSURANCE COMPANY	36,730							36,730	36,730
36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	179,898							179,898	179,898
13-3333609	32220	21ST CENTURY NORTH AMERICA INSURANCE COMPANY	668,225	543		1			544	667,681	667,681
9999999 Totals			110,163,881	170,504		112,490			282,994	109,880,887	109,880,887

1.	Total	109,880,887
2.	Line 1 x .20	21,976,177
3.	Schedule F - Part 7 Col. 11	167,167
4.	Provision for Overdue Authorized Reinsurance (Lines 2 + 3)	22,143,344
5.	Provision for Reinsurance Ceded to Unauthorized Reinsurers (Schedule F - Part 5 Col. 18 x1000)	32,532,695
6.	Provision for Reinsurance Ceded to Certified Reinsurers (Schedule F- Part 6, Section 1, Col. 21 x 1000)	
7.	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Schedule F - Part 6, Section 2, Col 15 x 1000)	
8.	Provision for Reinsurance (sum Lines 4 + 5 + 6 + 7) (Enter this amount on Page 3, Line 16)	54,676,039

SCHEDULE F - PART 9

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	37,879,744,158	138,015	37,879,882,173
2.	Premiums and considerations (Line 15)	4,105,462,858	1,500,969	4,106,963,827
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	65,276,357	(36,324,449)	28,951,908
4.	Funds held by or deposited with reinsured companies (Line 16.2)	562,877		562,877
5.	Other assets	1,682,235,737	93,462,997	1,775,698,734
6.	Net amount recoverable from reinsurers		544,692,297	544,692,297
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	43,733,281,987	603,469,829	44,336,751,816
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	14,553,084,600	665,254,299	15,218,338,899
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	1,601,718,149	(986,966)	1,600,731,183
11.	Unearned premiums (Line 9)	8,974,853,009	2,117,223	8,976,970,231
12.	Advance premiums (Line 10)	254,976,676	116,393	255,093,069
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	2,416,829	(2,334,968)	81,861
15.	Funds held by company under reinsurance treaties (Line 13)	2,708,608	(2,708,608)	
16.	Amounts withheld or retained by company for account of others (Line 14)	29,014,935		29,014,935
17.	Provision for reinsurance (Line 16)	54,676,039	(54,676,039)	
18.	Other liabilities	1,005,096,420	(3,311,504)	1,001,784,916
19.	Total liabilities excluding protected cell business (Line 26)	26,478,545,265	603,469,829	27,082,015,094
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	17,254,736,722	XXX	17,254,736,722
22.	Totals (Line 38)	43,733,281,987	603,469,829	44,336,751,816

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? Yes [ ] No [X]

If yes, give full explanation:

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims	761		507														254	
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	761		507														254	
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total other expenses incurred																		
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(761)		(507)														(254)	
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(761)		(507)														(254)	
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits (deferred maternity and other similar benefits)									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	233,529		233,529						
2. Total prior year	233,529		233,529						
3. Increase									
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	761	507							254
1.2 On claims incurred during current year									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	233,529		233,529						
2.2 On claims incurred during current year									
3. Test:									
3.1 Line 1.1 and 2.1	234,291	507	233,529						254
3.2 Claim reserves and liabilities, December 31, prior year	233,529		233,529						
3.3 Line 3.1 minus Line 3.2	761	507							254
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims				
2. Beginning claim reserves and liabilities				
3. Ending claim reserves and liabilities				
4. Claims paid				
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning claim reserves and liabilities				
7. Ending claim reserves and liabilities				
8. Claims paid				
C. Ceded Reinsurance:				
9. Incurred Claims				
10. Beginning claim reserves and liabilities				
11. Ending claim reserves and liabilities				
12. Claims paid				
D. Net:				
13. Incurred Claims				
14. Beginning claim reserves and liabilities				
15. Ending claim reserves and liabilities				
16. Claims paid				
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred claims and cost containment expenses				
18. Beginning reserves and liabilities				
19. Ending reserves and liabilities				
20. Paid claims and cost containment expenses				

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	290,606	101,548	71,739	14,123	33,453		3,069	280,126	XXX
2. 2004	23,862,982	234,605	23,628,377	12,186,288	295,423	551,364	8,620	2,195,618	1	890,271	14,629,226	XXX
3. 2005	25,030,037	275,750	24,754,287	18,870,011	3,379,319	579,035	4,077	2,889,980	17	968,653	18,955,613	XXX
4. 2006	25,542,160	475,292	25,066,868	12,545,345	76,851	525,968	350	2,019,458	1	988,642	15,013,569	XXX
5. 2007	25,624,575	572,641	25,051,934	13,096,379	48,076	565,941		2,214,368	4	1,125,477	15,828,608	XXX
6. 2008	25,296,003	530,262	24,765,741	14,998,101	356,105	527,010	87	2,316,132	28	955,001	17,485,024	XXX
7. 2009	24,527,839	543,620	23,984,219	13,806,786	90,666	483,996		2,230,984	18	948,168	16,431,082	XXX
8. 2010	24,137,381	523,445	23,613,935	13,458,655	58,710	440,421	3	2,105,794	80	1,010,661	15,946,077	XXX
9. 2011	23,892,689	490,331	23,402,358	14,165,030	150,218	362,503		2,190,026	1,068	1,088,846	16,566,273	XXX
10. 2012	24,481,195	486,249	23,994,946	12,887,868	843,917	231,227	1	2,273,913	54,171	1,124,324	14,494,918	XXX
11. 2013	25,211,985	476,414	24,735,571	8,856,770	37,413	93,172	1	1,830,161	8,605	751,689	10,734,083	XXX
12. Totals	XXX	XXX	XXX	135,161,838	5,438,244	4,432,374	27,263	22,299,887	63,993	9,854,801	156,364,598	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,297,300	1,436,598	2,093,529	1,280,883	428,027	79,117	284,304	47,764	182,320	342		2,440,775	XXX
2. 2004	106,469	73,866	7,463		17,329		3,120		24,237		213	84,752	XXX
3. 2005	105,604	95,229	32,553	7,802	18,732		5,175		30,144		800	89,178	XXX
4. 2006	54,588	30,198	40,444	12,844	20,713	1	8,680	1	26,990		1,428	108,371	XXX
5. 2007	143,154	77,502	43,672	9	25,290		14,762		29,037		2,364	178,402	XXX
6. 2008	140,586	18,335	80,634	2,043	39,073	6	23,612		34,274		4,270	297,794	XXX
7. 2009	277,520	49,558	108,680	7,033	56,908	316	42,125		39,210	13	7,598	467,524	XXX
8. 2010	572,378	29,570	174,655	2,508	91,528	20	67,533	5	48,983	1	15,108	922,973	XXX
9. 2011	999,561	27,499	280,612	862	155,157	101	84,379	7	72,066	7	28,519	1,563,299	XXX
10. 2012	1,738,901	39,467	581,837	46,841	216,767	81	148,641	89	147,006	4,162	69,160	2,742,512	XXX
11. 2013	3,811,416	12,905	914,720	10,010	310,393	75	247,197	2	396,598	3	413,047	5,657,330	XXX
12. Totals	10,247,476	1,890,727	4,358,798	1,370,835	1,379,917	79,717	929,528	47,867	1,030,864	4,528	542,506	14,552,910	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,673,348	767,427
2. 2004	15,091,888	377,910	14,713,978	63.2	161.1	62.3				40,066	44,686
3. 2005	22,531,234	3,486,443	19,044,790	90.0	1,264.3	76.9				35,126	54,052
4. 2006	15,242,185	120,245	15,121,940	59.7	25.3	60.3				51,990	56,381
5. 2007	16,132,602	125,592	16,007,010	63.0	21.9	63.9				109,314	69,088
6. 2008	18,159,421	376,604	17,782,818	71.8	71.0	71.8				200,841	96,952
7. 2009	17,046,209	147,603	16,898,606	69.5	27.2	70.5				329,609	137,914
8. 2010	16,959,946	90,896	16,869,050	70.3	17.4	71.4				714,955	208,018
9. 2011	18,309,333	179,761	18,129,572	76.6	36.7	77.5				1,251,812	311,487
10. 2012	18,226,160	988,730	17,237,430	74.4	203.3	71.8				2,234,430	508,082
11. 2013	16,460,427	69,014	16,391,413	65.3	14.5	66.3				4,703,221	954,109
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	11,344,713	3,208,197

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013	11 One Year	12 Two Year
1. Prior	7,763,489	7,768,305	7,755,013	7,913,138	8,011,648	8,298,363	8,568,985	8,768,512	8,928,351	9,107,618	179,267	339,106
2. 2004	13,199,732	12,776,860	12,528,060	12,472,160	12,473,568	12,497,020	12,489,335	12,483,509	12,485,633	12,494,125	8,491	10,616
3. 2005	XXX	16,993,357	16,398,414	16,098,860	16,206,303	16,215,839	16,190,270	16,183,823	16,149,512	16,124,683	(24,829)	(59,140)
4. 2006	XXX	XXX	13,214,861	13,274,092	13,215,321	13,184,977	13,104,097	13,094,492	13,117,707	13,075,493	(42,214)	(18,999)
5. 2007	XXX	XXX	XXX	14,033,899	14,064,175	13,908,744	13,823,226	13,818,519	13,811,554	13,763,609	(47,945)	(54,910)
6. 2008	XXX	XXX	XXX	XXX	15,691,173	15,488,971	15,482,323	15,474,599	15,450,746	15,432,439	(18,306)	(42,160)
7. 2009	XXX	XXX	XXX	XXX	XXX	14,949,344	14,901,125	14,742,864	14,686,790	14,628,443	(58,347)	(114,421)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	15,178,721	14,915,338	14,750,224	14,714,354	(35,870)	(200,984)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,235,011	15,951,285	15,868,555	(82,731)	(366,456)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,791,039	14,874,844	83,805	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14,173,262	XXX	XXX
										12. Totals	(38,678)	(507,347)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013		
1. Prior	000	2,448,414	3,832,862	4,715,804	5,332,112	5,702,859	6,006,041	6,327,514	6,602,147	6,848,820	XXX	XXX
2. 2004	7,722,449	10,308,811	11,206,575	11,769,628	12,103,298	12,280,723	12,365,565	12,401,684	12,422,644	12,433,609	XXX	XXX
3. 2005	XXX	9,736,934	13,496,705	14,673,681	15,396,315	15,756,314	15,920,421	15,981,987	16,033,324	16,065,650	XXX	XXX
4. 2006	XXX	XXX	8,213,041	10,879,160	11,830,267	12,406,558	12,726,320	12,886,295	12,957,602	12,994,112	XXX	XXX
5. 2007	XXX	XXX	XXX	8,706,215	11,569,308	12,484,334	13,078,161	13,388,679	13,539,356	13,614,244	XXX	XXX
6. 2008	XXX	XXX	XXX	XXX	9,953,455	13,132,825	14,099,086	14,681,995	15,013,856	15,168,919	XXX	XXX
7. 2009	XXX	XXX	XXX	XXX	XXX	9,418,510	12,358,723	13,257,958	13,875,921	14,200,116	XXX	XXX
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	9,451,032	12,254,494	13,254,433	13,840,363	XXX	XXX
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,603,166	13,372,658	14,377,315	XXX	XXX
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,641,000	12,275,176	XXX	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,912,527	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013
1. Prior	2,632,592	1,980,357	1,659,986	1,417,185	1,295,239	1,371,984	1,406,252	1,276,158	1,100,076	1,049,185
2. 2004	1,451,429	634,407	259,739	161,600	112,387	108,477	80,088	38,454	36,442	10,583
3. 2005	XXX	2,832,622	1,036,494	365,681	248,399	173,494	121,396	110,929	59,918	29,926
4. 2006	XXX	XXX	1,104,289	606,197	355,513	230,291	90,571	69,399	76,932	36,279
5. 2007	XXX	XXX	XXX	1,234,159	646,889	349,923	158,992	128,932	109,127	58,424
6. 2008	XXX	XXX	XXX	XXX	1,568,234	503,224	263,522	198,286	144,652	102,203
7. 2009	XXX	XXX	XXX	XXX	XXX	1,314,789	588,648	328,309	197,998	143,773
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	1,491,551	704,808	335,014	239,676
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,593,368	702,436	364,122
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,127,248	683,548
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,151,906

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	13,197	(46)	2,525		1,585		78	17,352	XXX
2. 2004	5,531,382	7,456	5,523,926	2,285,902	456	83,776		416,343		55,190	2,785,565	701,915
3. 2005	6,068,162	23,288	6,044,874	5,376,571	168	108,110	14	965,410		60,723	6,449,909	1,269,133
4. 2006	6,281,167	185,183	6,095,984	2,808,107	247	86,324		459,902		61,592	3,354,085	797,582
5. 2007	6,363,438	262,701	6,100,737	3,054,974	200	114,110		502,170		151,895	3,671,056	802,628
6. 2008	6,400,775	230,447	6,170,328	4,677,457	529	104,366	6	711,751		63,170	5,493,039	1,324,748
7. 2009	6,219,869	212,053	6,007,817	4,079,822		87,035		604,460		64,464	4,771,316	1,049,967
8. 2010	6,200,543	189,598	6,010,945	4,044,492		81,579	3	571,149		67,801	4,697,217	1,017,607
9. 2011	6,257,858	155,045	6,102,813	4,910,006		83,162		673,819		61,522	5,666,987	1,254,255
10. 2012	6,395,277	154,422	6,240,855	3,502,575	30,192	62,102	1	592,409	6,442	48,049	4,120,450	1,021,884
11. 2013	6,654,317	140,537	6,513,780	2,251,852		33,433	1	391,525		21,275	2,676,809	692,271
12. Totals	XXX	XXX	XXX	37,004,954	31,746	846,522	26	5,890,522	6,442	655,759	43,703,784	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	32,498	3	59,269		5,465		11,025		4,115			112,371	453
2. 2004	2,959		2,718		526		521		2,677		1	9,401	98
3. 2005	5,067		6,691		805		615		6,228		90	19,406	199
4. 2006	6,459	10	1,715		1,149		436		2,768		126	12,516	169
5. 2007	10,414	27	5,415		1,844		1,086		2,930		398	21,663	248
6. 2008	15,943		6,706		2,872		1,358		3,162		362	30,042	431
7. 2009	29,951		17,080		5,556		3,639		3,648		1,327	59,874	786
8. 2010	47,750		25,816		9,085		4,906		4,556		3,319	92,112	1,345
9. 2011	81,583		48,974		14,891		6,329		6,533		6,755	158,311	2,390
10. 2012	124,684	1,079	156,616	14,329	20,332		17,662	72	29,328	2,816	13,311	330,326	4,942
11. 2013	365,868	75	371,574		27,336		31,555		63,837		38,124	860,096	27,145
12. Totals	723,175	1,194	702,576	14,329	89,861		79,133	72	129,783	2,816	63,814	1,706,116	38,206

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	91,765	20,606
2. 2004	2,795,422	457	2,794,965	50.5	6.1	50.6				5,677	3,724
3. 2005	6,469,497	182	6,469,315	106.6	0.8	107.0				11,758	7,648
4. 2006	3,366,858	257	3,366,601	53.6	0.1	55.2				8,164	4,352
5. 2007	3,692,944	226	3,692,718	58.0	0.1	60.5				15,803	5,860
6. 2008	5,523,616	536	5,523,080	86.3	0.2	89.5				22,649	7,393
7. 2009	4,831,190		4,831,190	77.7		80.4				47,031	12,843
8. 2010	4,789,332	3	4,789,329	77.2	0.0	79.7				73,565	18,547
9. 2011	5,825,297		5,825,297	93.1		95.5				130,558	27,753
10. 2012	4,505,708	54,932	4,450,776	70.5	35.6	71.3				265,892	64,434
11. 2013	3,536,981	76	3,536,905	53.2	0.1	54.3				737,367	122,729
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,410,228	295,888

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	121,727	80,164	6,604	78	14,544		580	62,633	XXX
2. 2004	9,528,433	38,582	9,489,851	5,252,533	14,111	386,477		1,090,382		107,985	6,715,280	2,024,751
3. 2005	9,699,653	44,139	9,655,514	5,398,029	17,655	388,319		1,125,513		114,541	6,894,206	2,096,512
4. 2006	9,752,360	35,794	9,716,566	5,487,167	13,351	365,781		944,281		113,577	6,783,878	2,070,449
5. 2007	9,649,220	24,276	9,624,944	5,679,972	5,620	378,172		997,987		116,364	7,050,511	2,115,098
6. 2008	9,426,530	22,881	9,403,649	5,438,488	4,690	355,266		947,149		110,418	6,736,213	1,942,471
7. 2009	9,245,354	19,879	9,225,475	5,521,897	5,829	340,682		932,326		114,203	6,789,076	1,988,935
8. 2010	9,203,767	18,621	9,185,146	5,419,997	3,191	312,174		886,764		124,446	6,615,744	2,007,334
9. 2011	9,144,607	18,255	9,126,353	4,916,262	2,422	237,662		860,605		128,805	6,012,107	1,954,441
10. 2012	9,556,802	18,257	9,538,545	4,374,470	971	137,753		880,345	2,852	109,842	5,388,744	1,964,341
11. 2013	9,854,890	11,761	9,843,129	2,731,503	618	43,768		781,334		56,672	3,555,987	1,892,393
12. Totals	XXX	XXX	XXX	50,342,044	148,621	2,952,657	78	9,461,229	2,852	1,097,432	62,604,379	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,372,295	1,195,301	948,118	1,063,234	206,338	39	91,440	51	112,844			472,410	2,669
2. 2004	101,038	73,865	221		16,417		1,325		18,761		179	63,896	390
3. 2005	98,278	95,009	18,285	7,384	17,546		2,784		20,674		425	55,176	562
4. 2006	42,663	30,185	30,282	12,840	18,219		6,114		20,776		666	75,030	855
5. 2007	121,967	77,475	28,973	9	21,437		10,463		22,391		965	127,746	1,618
6. 2008	105,622	18,254	55,065	2,043	32,801	5	17,905		26,354		2,327	217,445	3,158
7. 2009	219,038	47,761	63,381	7,033	47,265		32,777		30,101		4,178	337,768	8,882
8. 2010	471,770	29,561	95,580	2,508	76,897	20	54,676	5	37,847	1	9,292	704,675	16,500
9. 2011	839,318	26,820	155,467	573	130,185	5	68,568		57,267		17,572	1,223,407	27,437
10. 2012	1,512,716	36,703	261,320	5,946	185,627	4	115,268		93,020	4	41,172	2,125,294	49,856
11. 2013	2,980,337	11,605	527,725	8,126	247,126	33	195,632	2	266,409	1	94,257	4,197,461	215,709
12. Totals	7,865,041	1,642,539	2,184,417	1,109,696	999,858	107	596,953	57	706,444	7	171,033	9,600,309	327,636

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	61,878	410,532
2. 2004	6,867,153	87,977	6,779,177	72.1	228.0	71.4				27,393	36,503
3. 2005	7,069,429	120,047	6,949,382	72.9	272.0	72.0				14,171	41,005
4. 2006	6,915,283	56,375	6,858,908	70.9	157.5	70.6				29,921	45,109
5. 2007	7,261,362	83,105	7,178,257	75.3	342.3	74.6				73,455	54,291
6. 2008	6,978,650	24,993	6,953,657	74.0	109.2	73.9				140,390	77,055
7. 2009	7,187,467	60,622	7,126,844	77.7	305.0	77.3				227,625	110,144
8. 2010	7,355,704	35,286	7,320,419	79.9	189.5	79.7				535,280	169,394
9. 2011	7,265,334	29,820	7,235,514	79.4	163.4	79.3				967,393	256,014
10. 2012	7,560,519	46,481	7,514,038	79.1	254.6	78.8				1,731,387	393,907
11. 2013	7,773,833	20,385	7,753,448	78.9	173.3	78.8				3,488,330	709,131
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	7,297,224	2,303,085

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	2,908	28	254		217		7	3,352	XXX
2. 2004	403,581	2,744	400,837	228,747	1,933	20,413		42,077		1,715	289,304	45,346
3. 2005	415,407	3,054	412,353	204,750	1,701	16,733		41,461		2,068	261,243	42,535
4. 2006	407,047	3,097	403,950	196,260	857	16,428		30,750		1,725	242,581	37,269
5. 2007	373,278	3,433	369,845	171,658	3,415	14,611		27,361		1,561	210,214	33,042
6. 2008	323,340	3,617	319,723	134,025	1,328	11,557		22,447		1,574	166,700	26,083
7. 2009	276,273	3,667	272,606	122,714	2,362	10,430		21,040		1,629	151,822	23,618
8. 2010	251,899	3,512	248,387	130,708	2,931	9,113		21,376		1,411	158,265	25,152
9. 2011	235,106	3,456	231,650	103,550	2,698	5,739		20,379		1,409	126,969	23,322
10. 2012	218,207	3,470	214,737	68,771	1,518	2,244		16,466		1,028	85,963	21,043
11. 2013	223,955	3,648	220,306	42,210	410	631		13,759		687	56,190	22,161
12. Totals	XXX	XXX	XXX	1,406,302	19,182	108,153		257,332		14,814	1,752,605	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	7,664	313	2,842	182	839	12	216	16	733			11,770	45
2. 2004	1,574		1,155		177		139		441			3,486	19
3. 2005	768		1,013		115		110		471			2,477	23
4. 2006	2,446	3	1,477	4	319	1	103	1	473		2	4,810	36
5. 2007	5,479		1,004		727		152		523			7,884	85
6. 2008	6,470	6	1,236		933		191		574		45	9,397	119
7. 2009	12,371	1,782	5,260		1,581	316	513		717	13	40	18,331	249
8. 2010	18,400	9	7,779		2,425		799		1,078		86	30,472	492
9. 2011	37,547	649	11,359	49	4,776	96	1,461	7	1,645	6	54	55,981	779
10. 2012	46,474	680	16,829	66	4,936	77	2,282	7	2,688	5	463	72,374	923
11. 2013	75,043	461	17,889	7	7,959	41	2,663		6,694	2	1,315	109,737	3,363
12. Totals	214,236	3,905	67,843	307	24,788	543	8,629	31	16,036	25	2,005	326,720	6,133

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	10,010	1,760
2. 2004	294,724	1,933	292,790	73.0	70.5	73.0				2,729	757
3. 2005	265,421	1,701	263,720	63.9	55.7	64.0				1,781	696
4. 2006	248,256	865	247,391	61.0	27.9	61.2				3,917	893
5. 2007	221,514	3,415	218,098	59.3	99.5	59.0				6,482	1,402
6. 2008	177,432	1,335	176,097	54.9	36.9	55.1				7,700	1,698
7. 2009	174,626	4,473	170,153	63.2	122.0	62.4				15,849	2,483
8. 2010	191,678	2,940	188,738	76.1	83.7	76.0				26,170	4,302
9. 2011	186,456	3,506	182,950	79.3	101.4	79.0				48,207	7,774
10. 2012	160,689	2,352	158,337	73.6	67.8	73.7				62,557	9,816
11. 2013	166,849	922	165,927	74.5	25.3	75.3				92,464	17,273
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	277,867	48,853

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	6,187	658	743	17	1,290		1,171	7,545	XXX
2. 2004	152		152					1			1	3
3. 2005	455		455									
4. 2006	(219)		(219)					(85)			(85)	
5. 2007	237		237									
6. 2008	(21)		(21)					44			44	
7. 2009	(190)		(190)									
8. 2010	130		130					3			4	3
9. 2011	18		18									
10. 2012	90		90									
11. 2013	(4)		(4)									
12. Totals	XXX	XXX	XXX	6,187	658	743	17	1,253		1,171	7,509	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	62,201	7,169	44,101	1,242	3,573	115	2,559	108	4,582			108,381	1,207
2. 2004													
3. 2005													
4. 2006													
5. 2007													
6. 2008													
7. 2009													
8. 2010													
9. 2011													
10. 2012													
11. 2013													
12. Totals	62,201	7,169	44,101	1,242	3,573	115	2,559	108	4,582			108,381	1,207

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	97,889	10,492
2. 2004	1		1	0.7		0.7					
3. 2005				0.0		0.0					
4. 2006	(85)		(85)	38.7		38.7					
5. 2007				0.0		0.0					
6. 2008	44		44	(207.9)		(207.9)					
7. 2009				0.0		0.0					
8. 2010	4		4	2.9		2.9					
9. 2011				0.0		0.0					
10. 2012				0.0		0.0					
11. 2013				0.0		0.0					
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	97,889	10,492

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	9,779		2,562		583		50	12,924	XXX
2. 2004	553,432	5,388	548,044	656,197	96,433	20,688	4,839	70,266		5,806	645,879	44,627
3. 2005	616,209	6,648	609,561	668,687	77,712	23,890	4,065	131,667		6,637	742,468	68,475
4. 2006	633,901	18,829	615,072	266,306	4,884	15,982	361	49,129		6,737	326,172	44,743
5. 2007	617,453	25,091	592,362	268,533		15,722		53,413		7,221	337,667	45,179
6. 2008	620,617	18,583	602,034	349,794	2,503	13,454	76	49,512		5,607	410,180	60,609
7. 2009	639,635	14,679	624,955	338,118	43	12,846		57,043		8,548	407,965	66,842
8. 2010	645,133	11,850	633,283	356,660	8	12,651		50,458		7,381	419,760	69,092
9. 2011	655,167	9,159	646,008	386,750	1	11,472		48,443		8,299	446,663	82,285
10. 2012	662,494	8,495	653,999	266,971	495	7,134		41,086		6,433	314,696	61,491
11. 2013	665,027	7,634	657,393	192,775		3,532		35,091		3,097	231,399	49,610
12. Totals	XXX	XXX	XXX	3,760,569	182,080	139,933	9,340	586,692		65,816	4,295,773	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	38,254		21,387	1	7,928		7,761		2,522			77,851	316
2. 2004	606		2,940		162		1,061		530			5,299	14
3. 2005	527		4,341		193		1,530		861		2	7,452	15
4. 2006	2,299		5,000		960		1,718		856		12	10,833	25
5. 2007	3,224		7,520		990		2,592		1,127		22	15,453	47
6. 2008	5,812		9,787		1,864		3,309		1,484		66	22,255	74
7. 2009	6,871		12,626		1,995		4,099		1,602		135	27,193	113
8. 2010	6,656		16,951		2,006		4,984		1,945		339	32,541	205
9. 2011	13,815		18,911		4,080		4,928		2,362		199	44,096	439
10. 2012	16,343	10	29,072	249	4,159		8,404	2	3,881	49	2,301	61,549	593
11. 2013	36,807	50	38,633		4,866		9,582		8,777		4,424	98,615	2,723
12. Totals	131,215	60	167,166	250	29,202		49,967	2	25,949	49	7,500	403,138	4,564

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	59,640	18,211
2. 2004	752,450	101,272	651,178	136.0	1,879.6	118.8				3,545	1,754
3. 2005	831,696	81,776	749,920	135.0	1,230.1	123.0				4,868	2,584
4. 2006	342,250	5,245	337,005	54.0	27.9	54.8				7,299	3,534
5. 2007	353,120		353,120	57.2		59.6				10,744	4,708
6. 2008	435,015	2,579	432,435	70.1	13.9	71.8				15,599	6,656
7. 2009	435,201	43	435,158	68.0	0.3	69.6				19,497	7,696
8. 2010	452,310	8	452,302	70.1	0.1	71.4				23,607	8,935
9. 2011	490,760	1	490,759	74.9	0.0	76.0				32,726	11,370
10. 2012	377,050	805	376,245	56.9	9.5	57.5				45,155	16,394
11. 2013	330,064	50	330,014	49.6	0.7	50.2				75,390	23,225
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	298,070	105,068

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	1	1							XXX
2. 2004												
3. 2005												
4. 2006												
5. 2007												
6. 2008												
7. 2009												
8. 2010												
9. 2011												
10. 2012												
11. 2013												
12. Totals	XXX	XXX	XXX	1	1							XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	31		17	3	3		1		1			51	1
2. 2004													
3. 2005													
4. 2006													
5. 2007													
6. 2008													
7. 2009													
8. 2010													
9. 2011													
10. 2012													
11. 2013													
12. Totals	31		17	3	3		1		1			51	1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	45	5
2. 2004											
3. 2005											
4. 2006											
5. 2007											
6. 2008											
7. 2009											
8. 2010											
9. 2011											
10. 2012											
11. 2013											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	45	5

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2004												
3. 2005												
4. 2006												
5. 2007												
6. 2008												
7. 2009												
8. 2010												
9. 2011												
10. 2012												
11. 2013												
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2004													
3. 2005													
4. 2006													
5. 2007													
6. 2008													
7. 2009													
8. 2010													
9. 2011													
10. 2012													
11. 2013													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2004											
3. 2005											
4. 2006											
5. 2007											
6. 2008											
7. 2009											
8. 2010											
9. 2011											
10. 2012											
11. 2013											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	849	12	(381)	(1)	1			458	XXX
2. 2004	7,235	1,738	5,497	1,704	235	93		1,103		60	2,665	XXX
3. 2005	7,705	1,969	5,736	2,812	240	155		1,010		97	3,737	XXX
4. 2006	7,927	1,958	5,969	1,824	162	132		735		80	2,529	XXX
5. 2007	8,129	1,729	6,400	2,450	323	141		940		48	3,209	XXX
6. 2008	7,947	1,492	6,455	12,278	515	213	5	1,860		53	13,831	XXX
7. 2009	7,159	1,245	5,915	1,762	82	99		919		35	2,698	XXX
8. 2010	6,615	1,119	5,496	2,243	191	125		665		86	2,842	XXX
9. 2011	6,373	1,065	5,309	1,757	152	35		395		18	2,035	XXX
10. 2012	6,300	1,137	5,163	2,148	142	24		379		22	2,409	XXX
11. 2013	7,740	2,622	5,118	2,325	821	6		523			2,033	XXX
12. Totals	XXX	XXX	XXX	32,153	2,876	641	4	8,530		499	38,445	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,321	3	1,804	63	68		36	5	35			4,192	1
2. 2004									3			3	
3. 2005									3			3	
4. 2006									3			3	
5. 2007									3			3	
6. 2008			4						3			7	1
7. 2009			1						3			3	
8. 2010			20				1		3		1	24	
9. 2011	2		20				1		4		11	27	1
10. 2012			29				1		7		11	37	
11. 2013	457	221	122		9		6		59		27	431	57
12. Totals	2,780	224	2,001	63	77		45	5	125		49	4,734	60

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,060	133
2. 2004	2,903	235	2,668	40.1	13.5	48.5					3
3. 2005	3,980	240	3,739	51.6	12.2	65.2					3
4. 2006	2,693	162	2,531	34.0	8.3	42.4					3
5. 2007	3,534	323	3,211	43.5	18.7	50.2					3
6. 2008	14,359	520	13,838	180.7	34.9	214.4				4	3
7. 2009	2,784	82	2,701	38.9	6.6	45.7				1	3
8. 2010	3,057	191	2,866	46.2	17.1	52.1				20	4
9. 2011	2,215	152	2,063	34.7	14.3	38.9				23	5
10. 2012	2,589	142	2,446	41.1	12.5	47.4				29	9
11. 2013	3,507	1,043	2,464	45.3	39.8	48.1				358	74
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,493	241

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	62,462	2,170	19,877	699	3,389			82,858	XXX
2. 2004	101,482	(25)	101,507	44,483		4,333		7,637		56	56,453	10,421
3. 2005	108,903	757	108,146	43,923		4,992		6,746		139	55,660	6,635
4. 2006	110,799	(372)	111,171	48,453		4,550		7,352		26	60,355	4,567
5. 2007	121,453	102	121,351	45,827		4,553		8,438		49	58,818	3,053
6. 2008	223,782	99	223,683	163,080		5,673		11,341		63	180,094	2,490
7. 2009	311,043	77	310,966	120,028		3,356		8,800		122	132,184	2,049
8. 2010	299,750	5	299,745	83,940	162	2,740		8,424		1	94,941	1,967
9. 2011	294,602	145	294,457	89,211		2,657		7,063			98,931	1,610
10. 2012	290,316	8	290,308	51,695		1,312		6,053		8	59,060	1,355
11. 2013	286,808	21	286,787	8,872		337		4,250		10	13,458	1,020
12. Totals	XXX	XXX	XXX	761,973	2,332	54,379	699	79,493		475	892,813	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	229,077	38,177	273,017	29,777	25,037	2,556	49,308	5,383	16,337	342		516,540	2,113
2. 2004	114		363		35		32		284			829	6
3. 2005	289		947		45		50		314			1,645	12
4. 2006	165		1,387		29		195		542			2,319	18
5. 2007	1,042		1,449		213		282		437			3,423	26
6. 2008	2,784		10,263		334		569		905			14,857	49
7. 2009	5,783		12,198		228		626		1,373			20,209	69
8. 2010	24,431		28,400		831		1,425		1,663			56,751	155
9. 2011	21,080		49,790		645		2,195		1,968			75,678	182
10. 2012	27,211		88,737		834		3,497		2,648			122,927	217
11. 2013	33,909		121,955		1,160		4,607		3,251			164,882	269
12. Totals	345,885	38,177	588,506	29,777	29,392	2,556	62,789	5,383	29,722	342		980,058	3,116

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	434,139	82,401
2. 2004	57,282		57,282	56.4		56.4				477	352
3. 2005	57,305		57,305	52.6		53.0				1,236	409
4. 2006	62,674		62,674	56.6		56.4				1,552	767
5. 2007	62,241		62,241	51.2		51.3				2,491	932
6. 2008	194,951		194,951	87.1		87.2				13,048	1,809
7. 2009	152,392		152,392	49.0		49.0				17,981	2,228
8. 2010	151,854	162	151,692	50.7	3,534.8	50.6				52,831	3,919
9. 2011	174,609		174,609	59.3		59.3				70,869	4,809
10. 2012	181,987		181,987	62.7		62.7				115,948	6,979
11. 2013	178,340		178,340	62.2		62.2				155,864	9,018
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	866,437	113,622

SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2004	1		1									
3. 2005												
4. 2006												
5. 2007												
6. 2008												
7. 2009												
8. 2010												
9. 2011												
10. 2012												
11. 2013												
12. Totals	XXX	XXX	XXX									XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2004													
3. 2005													
4. 2006													
5. 2007													
6. 2008													
7. 2009													
8. 2010													
9. 2011													
10. 2012													
11. 2013													
12. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2004											
3. 2005											
4. 2006											
5. 2007											
6. 2008											
7. 2009											
8. 2010											
9. 2011											
10. 2012											
11. 2013											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	6,638	5,028	646	(75)	950		616	3,281	XXX
2. 2012	518,359	300,459	217,900	887,051	794,151	1,920		76,369	44,877	2,016	126,312	XXX
3. 2013	525,598	304,845	220,753	102,330	35,567	1,643		22,168	8,605	424	81,970	XXX
4. Totals	XXX	XXX	XXX	996,020	834,746	4,210	(75)	99,487	53,482	3,055	211,563	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	2,513	423	3,377	730	210	7	1,010	6	1,853		165	7,796	268
2. 2012	2,596	976	24,277	20,048	85		607	1	6,327	45	263	12,820	185
3. 2013	7,991	492	9,302	1,877	321		758		3,075		563	19,078	856
4. Totals	13,100	1,891	36,956	22,655	616	7	2,375	8	11,256	45	990	39,694	1,309

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,737	3,059
2. 2012	999,231	860,099	139,132	192.8	286.3	63.9				5,848	6,972
3. 2013	147,589	46,541	101,048	28.1	15.3	45.8				14,924	4,154
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	25,509	14,185

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments				
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(6,795)		5,606		5,431		23,316	4,242	XXX
2. 2012	6,832,135		6,832,135	3,734,134	16,447	18,737		660,772		956,926	4,397,197	3,523,944
3. 2013	6,992,368	5,323	6,987,046	3,524,784	(3)	9,822		581,500		669,523	4,116,109	3,489,841
4. Totals	XXX	XXX	XXX	7,252,124	16,444	34,165		1,247,703		1,649,765	8,517,548	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	18,827		(11,171)		1,467		843		13,303		11,139	23,268	1,576
2. 2012	8,878	18	4,574	6,203	794		688	6	9,033	1,244	11,640	16,495	927
3. 2013	310,999		(172,823)		21,610		2,182		44,424		274,336	206,393	95,799
4. Totals	338,704	18	(179,421)	6,203	23,871		3,713	6	66,760	1,244	297,115	246,156	98,302

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	7,656	15,612
2. 2012	4,437,611	23,919	4,413,692	65.0	558,853,317.3	64.6				7,230	9,265
3. 2013	4,322,499	(3)	4,322,502	61.8	(0.1)	61.9				138,176	68,216
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	153,062	93,094

SCHEDULE P - PART 1K - FIDELITY/SURETY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	(665)	(6)	7		6		651	(646)	XXX
2. 2012	273		273	25				1			26	XXX
3. 2013	149		149	61				2			62	XXX
4. Totals	XXX	XXX	XXX	(579)	(6)	7		9		651	(557)	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	80	3	8	1	2		1		6			92	6
2. 2012			13						1			14	
3. 2013			4						1			5	
4. Totals	80	3	25	1	2		1		8			112	6

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	84	9
2. 2012	40		40	14.8		14.8				13	1
3. 2013	67		67	45.2		45.2				4	1
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	100	11

SCHEDULE P - PART 1L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	1							1	XXX
2. 2012												XXX
3. 2013												XXX
4. Totals	XXX	XXX	XXX	1							1	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	155	154	232									234	
2. 2012													
3. 2013													
4. Totals	155	154	232									234	

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	
2. 2012											
3. 2013											
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	234	

SCHEDULE P - PART 1M - INTERNATIONAL

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	Number of Claims Reported Direct and Assumed
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	
1. Prior	XXX	XXX	XXX									XXX
2. 2004												XXX
3. 2005												XXX
4. 2006												XXX
5. 2007												XXX
6. 2008												XXX
7. 2009												XXX
8. 2010												XXX
9. 2011												XXX
10. 2012												XXX
11. 2013												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2004													
3. 2005													
4. 2006													
5. 2007													
6. 2008													
7. 2009													
8. 2010													
9. 2011													
10. 2012													
11. 2013													
12. Totals													

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2004											
3. 2005											
4. 2006											
5. 2007											
6. 2008											
7. 2009											
8. 2010											
9. 2011											
10. 2012											
11. 2013											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	3							3	XXX
2. 2004												XXX
3. 2005												XXX
4. 2006												XXX
5. 2007												XXX
6. 2008												XXX
7. 2009												XXX
8. 2010												XXX
9. 2011												XXX
10. 2012												XXX
11. 2013												XXX
12. Totals	XXX	XXX	XXX	3							3	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	202		182		1		1					386	XXX
2. 2004													XXX
3. 2005													XXX
4. 2006													XXX
5. 2007													XXX
6. 2008													XXX
7. 2009													XXX
8. 2010													XXX
9. 2011													XXX
10. 2012													XXX
11. 2013													XXX
12. Totals	202		182		1		1					386	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	384	2
2. 2004											
3. 2005											
4. 2006											
5. 2007											
6. 2008											
7. 2009											
8. 2010											
9. 2011											
10. 2012											
11. 2013											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	384	2

SCHEDULE P - PART 1O - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	320							320	XXX
2. 2004												XXX
3. 2005												XXX
4. 2006												XXX
5. 2007												XXX
6. 2008												XXX
7. 2009												XXX
8. 2010												XXX
9. 2011				(84)							(84)	XXX
10. 2012												XXX
11. 2013												XXX
12. Totals	XXX	XXX	XXX	236							236	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	4,521		623		7		7					5,158	XXX
2. 2004													XXX
3. 2005													XXX
4. 2006													XXX
5. 2007													XXX
6. 2008													XXX
7. 2009													XXX
8. 2010													XXX
9. 2011													XXX
10. 2012													XXX
11. 2013													XXX
12. Totals	4,521		623		7		7					5,158	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	5,144	14
2. 2004											
3. 2005											
4. 2006											
5. 2007											
6. 2008											
7. 2009											
8. 2010											
9. 2011	(84)		(84)								
10. 2012											
11. 2013											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	5,144	14

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2004												XXX
3. 2005												XXX
4. 2006												XXX
5. 2007												XXX
6. 2008												XXX
7. 2009												XXX
8. 2010												XXX
9. 2011												XXX
10. 2012												XXX
11. 2013												XXX
12. Totals	XXX	XXX	XXX									XXX

NONE

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													XXX
2. 2004													XXX
3. 2005													XXX
4. 2006													XXX
5. 2007													XXX
6. 2008													XXX
7. 2009													XXX
8. 2010													XXX
9. 2011													XXX
10. 2012													XXX
11. 2013													XXX
12. Totals													XXX

NONE

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2004											
3. 2005											
4. 2006											
5. 2007											
6. 2008											
7. 2009											
8. 2010											
9. 2011											
10. 2012											
11. 2013											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

NONE

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	73,390	17,700	39,468	13,404	10,819			92,573	XXX
2. 2004	3,430		3,430	457		107		217			781	171
3. 2005	86	(4)	90	2,736		681		337			3,755	181
4. 2006	3,326	320	3,006	1,196		206		156			1,558	115
5. 2007	1,998	13	1,985	704		56		80			840	65
6. 2008	1,725	92	1,633	266		32		99		1	397	70
7. 2009	1,593	666	927	1,397		64		107			1,568	61
8. 2010	1,326	7	1,319	46		10		21			77	34
9. 2011	1,010	30	980	229				22		1	251	31
10. 2012	942		942	25				12			36	18
11. 2013	1,136	22	1,114	60				9			69	22
12. Totals	XXX	XXX	XXX	80,506	17,700	40,624	13,404	11,879		2	101,904	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	546,125	195,392	741,168	186,309	178,647	76,388	121,845	42,194	39,568			1,127,071	1,648
2. 2004			61				38		28			127	
3. 2005			81				51		32			163	
4. 2006			122				76		38			236	
5. 2007	15		242		12		152		75			496	2
6. 2008			313				197		120			629	
7. 2009			288				181		63			531	
8. 2010	4		338		1		212		77			633	1
9. 2011			254				160		55			469	1
10. 2012			370				232		73			676	
11. 2013	5		339		6		212		69			631	3
12. Totals	546,150	195,392	743,576	186,309	178,666	76,388	123,355	42,194	40,198			1,131,662	1,655

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	905,593	221,478
2. 2004	908		908	26.5		26.5				61	66
3. 2005	3,917		3,917	4,555.1		4,352.6				81	82
4. 2006	1,794		1,794	53.9		59.7				122	114
5. 2007	1,335		1,335	66.8		67.3				257	239
6. 2008	1,027		1,027	59.5		62.9				313	316
7. 2009	2,099		2,099	131.8		226.4				288	244
8. 2010	711		711	53.6		53.9				343	291
9. 2011	721		721	71.4		73.6				254	215
10. 2012	712		712	75.6		75.6				370	305
11. 2013	700		700	61.6		62.9				344	287
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	908,025	223,637

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty

N O N E

SCHEDULE P - PART 1T - WARRANTY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2012				3				21			24	18
3. 2013				(3)							(3)	18
4. Totals	XXX	XXX	XXX					21			21	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2012													
3. 2013													
4. Totals													

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2012	24		24	55,245.0		55,245.0					
3. 2013	(3)		(3)								
4. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013	11 One Year	12 Two Year
1. Prior	595,515	549,243	547,890	549,123	546,427	586,494	709,116	749,261	756,086	761,465	5,379	12,205
2. 2004	2,492,899	2,430,656	2,380,248	2,381,799	2,382,842	2,383,139	2,380,578	2,373,593	2,375,466	2,375,945	479	2,352
3. 2005	XXX	5,772,662	5,508,813	5,462,990	5,530,309	5,527,297	5,520,923	5,522,664	5,514,148	5,497,677	(16,471)	(24,987)
4. 2006	XXX	XXX	2,914,606	2,983,797	2,959,407	2,948,444	2,914,225	2,908,901	2,912,117	2,903,931	(8,186)	(4,969)
5. 2007	XXX	XXX	XXX	3,373,077	3,397,432	3,265,707	3,217,800	3,199,445	3,199,850	3,187,618	(12,232)	(11,827)
6. 2008	XXX	XXX	XXX	XXX	4,946,465	4,854,219	4,838,377	4,830,994	4,820,898	4,808,167	(12,731)	(22,827)
7. 2009	XXX	XXX	XXX	XXX	XXX	4,299,018	4,306,042	4,248,502	4,231,138	4,223,083	(8,056)	(25,419)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	4,308,803	4,279,122	4,227,789	4,213,624	(14,164)	(65,498)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,303,761	5,183,919	5,144,946	(38,973)	(158,815)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,752,895	3,838,297	85,402	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,081,542	XXX	XXX
										12. Totals	(19,553)	(299,786)

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	4,502,616	4,375,065	4,267,505	4,332,214	4,354,765	4,416,365	4,447,829	4,510,796	4,529,878	4,521,508	(8,370)	10,712
2. 2004	6,216,369	5,899,490	5,711,552	5,655,561	5,643,226	5,655,044	5,648,347	5,659,127	5,661,542	5,670,033	8,491	10,906
3. 2005	XXX	6,246,088	5,979,828	5,806,518	5,820,917	5,838,834	5,824,236	5,816,189	5,805,024	5,803,195	(1,828)	(12,994)
4. 2006	XXX	XXX	6,000,645	5,993,887	5,968,618	5,956,464	5,906,351	5,902,608	5,918,758	5,893,852	(24,907)	(8,756)
5. 2007	XXX	XXX	XXX	6,163,334	6,208,227	6,212,218	6,182,665	6,196,995	6,188,496	6,157,879	(30,617)	(39,116)
6. 2008	XXX	XXX	XXX	XXX	5,917,863	5,955,001	6,005,322	5,992,727	5,992,467	5,980,154	(12,313)	(12,573)
7. 2009	XXX	XXX	XXX	XXX	XXX	6,231,251	6,325,863	6,240,377	6,210,164	6,164,417	(45,748)	(75,960)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	6,653,868	6,471,650	6,405,693	6,395,809	(9,884)	(75,841)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,407,865	6,325,068	6,317,642	(7,426)	(90,223)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,526,147	6,543,529	17,382	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,705,706	XXX	XXX
										12. Totals	(115,220)	(293,845)

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	300,027	300,657	273,691	273,997	277,740	272,545	272,923	278,246	279,370	278,300	(1,070)	54
2. 2004	269,276	264,266	248,514	249,179	248,553	249,645	251,491	251,607	250,039	250,273	233	(1,334)
3. 2005	XXX	257,012	259,847	233,514	228,316	225,067	224,277	223,909	222,290	221,788	(501)	(2,121)
4. 2006	XXX	XXX	246,829	237,085	228,661	218,794	218,872	217,332	216,354	216,168	(185)	(1,164)
5. 2007	XXX	XXX	XXX	211,823	202,694	197,461	196,789	190,549	190,110	190,215	105	(334)
6. 2008	XXX	XXX	XXX	XXX	172,688	160,716	162,857	155,689	155,308	153,077	(2,231)	(2,612)
7. 2009	XXX	XXX	XXX	XXX	XXX	158,018	160,076	153,828	148,108	148,409	301	(5,419)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	172,865	182,477	166,822	166,284	(538)	(16,193)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	168,270	162,754	160,933	(1,822)	(7,337)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	149,933	139,188	(10,745)	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145,476	XXX	XXX
										12. Totals	(16,452)	(36,460)

SCHEDULE P - PART 2D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	152,214	162,027	160,531	163,029	177,386	176,449	179,586	187,389	190,585	188,898	(1,687)	1,509
2. 2004												
3. 2005	XXX		3	3	3	3	3					
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	2	3	2		(2)	(3)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(1,689)	1,506

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior	133,591	150,851	158,140	171,841	197,947	222,085	243,882	244,552	272,800	279,520	6,720	34,967
2. 2004	529,853	549,433	567,647	569,443	579,775	590,745	591,227	582,169	579,722	580,382	660	(1,787)
3. 2005	XXX	657,067	647,612	611,467	635,870	634,003	631,380	631,449	621,276	617,392	(3,885)	(14,057)
4. 2006	XXX	XXX	259,285	283,335	278,154	283,875	289,527	289,724	292,345	287,019	(5,326)	(2,705)
5. 2007	XXX	XXX	XXX	319,474	309,548	297,251	293,894	300,188	301,313	298,580	(2,733)	(1,607)
6. 2008	XXX	XXX	XXX	XXX	394,324	395,104	379,767	388,956	381,371	381,439	68	(7,517)
7. 2009	XXX	XXX	XXX	XXX	XXX	375,743	386,321	378,782	378,158	376,513	(1,646)	(2,269)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	392,092	420,605	409,868	399,898	(9,969)	(20,706)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	448,514	447,406	439,954	(7,452)	(8,560)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	316,818	331,328	14,509	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,145	XXX	XXX
										12. Totals	(9,053)	(24,241)

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013	11 One Year	12 Two Year
1. Prior	2,051	2,064	2,105	2,126	1,558	508	472	79	13	(10)	(23)	(89)
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(23)	(89)

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	15,045	7,830	8,126	6,910	6,973	6,407	5,939	7,090	8,527	8,271	(255)	1,182
2. 2004	1,994	1,570	1,561	1,566	1,562	1,562	1,562	1,562	1,562	1,562		
3. 2005	XXX	3,125	2,827	2,768	2,731	2,731	2,729	2,729	2,727	2,727	(1)	(2)
4. 2006	XXX	XXX	1,816	1,852	1,848	1,816	1,798	1,792	1,794	1,794		1
5. 2007	XXX	XXX	XXX	2,124	2,283	2,267	2,251	2,280	2,271	2,269	(2)	(11)
6. 2008	XXX	XXX	XXX	XXX	16,829	13,506	12,818	12,217	11,990	11,975	(14)	(242)
7. 2009	XXX	XXX	XXX	XXX	XXX	1,790	1,783	1,799	1,783	1,780	(3)	(20)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	2,231	2,138	2,197	2,198		60
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,813	1,649	1,663	14	(150)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,166	2,060	(106)	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,882	XXX	XXX
										12. Totals	(367)	818

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	440,689	434,833	474,040	563,223	592,652	768,616	879,495	947,882	1,024,708	1,106,409	81,701	158,526
2. 2004	64,890	57,633	49,530	48,859	50,437	51,404	49,074	49,171	50,483	49,361	(1,122)	190
3. 2005	XXX	64,061	53,801	48,960	53,635	53,284	51,901	50,665	52,181	50,245	(1,936)	(419)
4. 2006	XXX	XXX	49,720	52,014	59,953	57,719	56,922	57,291	57,973	54,780	(3,193)	(2,511)
5. 2007	XXX	XXX	XXX	50,581	63,264	60,077	55,519	54,674	55,442	53,366	(2,076)	(1,308)
6. 2008	XXX	XXX	XXX	XXX	215,498	193,281	180,556	178,688	178,645	182,704	4,059	4,016
7. 2009	XXX	XXX	XXX	XXX	XXX	157,234	146,587	140,859	144,174	142,219	(1,955)	1,360
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	161,336	152,486	142,640	141,605	(1,035)	(10,881)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	176,639	178,074	165,579	(12,495)	(11,060)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	169,050	173,286	4,235	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170,840	XXX	XXX
										12. Totals	66,184	137,912

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior												
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013	11 One Year	12 Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	41,464	33,163	29,240	(3,923)	(12,224)
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	99,130	101,359	2,229	XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84,410	XXX	XXX
										4. Totals	(1,694)	(12,224)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	178,660	87,806	79,128	(8,678)	(99,532)
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,774,171	3,745,131	(29,041)	XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,696,577	XXX	XXX
										4. Totals	(37,719)	(99,532)

SCHEDULE P - PART 2K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	727	237	(490)	(727)	(1,217)
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	95	38	(58)	XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	64	XXX	XXX
										4. Totals	(785)	(1,217)

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	234	234	234	1	1
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals	1	1

SCHEDULE P - PART 2M - INTERNATIONAL

1. Prior												
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013	11 One Year	12 Two Year
1. Prior	908	329	586	699	702	898	709	682	762	759	(3)	77
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(3)	77

SCHEDULE P - PART 2O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	15,479	10,747	11,371	11,645	11,726	11,973	10,274	10,091	10,733	11,003	270	912
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX		(84)	(84)		(84)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	270	828

SCHEDULE P - PART 2P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	4,373	4,026	3,405	1,376	1,236	1,236	1,236	1,241	1,241	1,241		
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013	11 One Year	12 Two Year
1. Prior	1,586,326	1,730,181	1,796,361	1,795,508	1,797,214	1,792,058	1,774,888	1,791,006	1,812,769	1,911,412	98,643	120,406
2. 2004	1,573	1,245	1,093	901	841	885	844	647	672	663	(9)	16
3. 2005	XXX	1,645	1,642	1,708	2,970	3,777	3,642	3,530	3,606	3,549	(57)	18
4. 2006	XXX	XXX	1,367	1,361	1,621	1,688	1,348	1,584	1,691	1,599	(92)	15
5. 2007	XXX	XXX	XXX	1,034	897	1,398	1,253	1,409	1,448	1,181	(267)	(229)
6. 2008	XXX	XXX	XXX	XXX	1,012	1,105	852	1,137	1,061	808	(253)	(329)
7. 2009	XXX	XXX	XXX	XXX	XXX	553	2,027	2,265	2,240	1,929	(311)	(336)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	705	1,020	814	613	(202)	(408)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	895	666	643	(23)	(252)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	634	627	(7)	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	622	XXX	XXX
										12. Totals	97,422	118,903

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

NONE

1. Prior												
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

NONE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										4. Totals		

SCHEDULE P - PART 2T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1		
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		3	3	XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3)	XXX	XXX
										4. Totals	3	

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013		
1. Prior	000	221,937	336,909	411,921	454,133	483,388	505,104	605,720	637,442	653,209	119	128
2. 2004	1,641,966	2,173,250	2,259,865	2,307,381	2,338,158	2,353,673	2,362,695	2,366,023	2,367,990	2,369,221	474,442	227,375
3. 2005	XXX	3,260,587	4,853,873	5,175,661	5,361,865	5,424,593	5,448,844	5,459,655	5,470,603	5,484,499	957,209	311,724
4. 2006	XXX	XXX	2,011,007	2,671,668	2,775,858	2,836,798	2,868,241	2,883,226	2,890,976	2,894,183	549,958	247,455
5. 2007	XXX	XXX	XXX	2,265,303	2,999,812	3,075,041	3,128,877	3,144,799	3,160,992	3,168,885	526,418	275,962
6. 2008	XXX	XXX	XXX	XXX	3,516,896	4,534,387	4,669,064	4,741,759	4,772,482	4,781,288	893,533	430,784
7. 2009	XXX	XXX	XXX	XXX	XXX	3,150,775	3,990,838	4,091,584	4,139,102	4,166,857	715,261	333,920
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	3,141,228	3,977,247	4,078,047	4,126,068	683,484	332,778
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,162,790	4,891,179	4,993,168	854,631	397,234
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,901,693	3,534,483	675,850	341,092
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,285,284	415,944	249,182

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000	1,725,062	2,714,462	3,272,201	3,614,203	3,829,445	3,946,273	4,041,944	4,113,852	4,161,941	286	386
2. 2004	2,405,234	3,974,906	4,684,679	5,129,518	5,382,799	5,510,365	5,571,803	5,599,852	5,616,757	5,624,898	1,113,012	911,349
3. 2005	XXX	2,472,626	4,073,390	4,836,260	5,289,080	5,546,680	5,664,653	5,719,164	5,751,701	5,768,693	1,145,148	950,802
4. 2006	XXX	XXX	2,487,878	4,144,186	4,918,357	5,372,817	5,630,715	5,753,376	5,811,175	5,839,597	1,137,150	932,444
5. 2007	XXX	XXX	XXX	2,575,978	4,333,949	5,111,306	5,605,462	5,872,563	5,992,407	6,052,524	1,154,800	958,680
6. 2008	XXX	XXX	XXX	XXX	2,458,567	4,222,661	4,973,597	5,413,280	5,669,106	5,789,063	1,082,329	856,984
7. 2009	XXX	XXX	XXX	XXX	XXX	2,580,893	4,367,102	5,097,678	5,599,772	5,856,750	1,093,835	886,218
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	2,726,126	4,406,204	5,241,451	5,728,980	1,091,913	898,921
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,507,689	4,318,027	5,151,502	1,052,185	874,819
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,721,811	4,511,252	1,036,829	877,656
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,774,653	843,153	833,531

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000	107,121	174,847	217,727	238,799	247,402	254,160	259,716	264,128	267,263	13	20
2. 2004	65,205	123,307	163,435	197,090	222,238	235,391	242,880	245,925	247,126	247,227	27,068	18,259
3. 2005	XXX	63,104	117,097	155,563	185,814	205,130	213,713	217,911	219,506	219,782	25,287	17,225
4. 2006	XXX	XXX	56,327	104,418	141,880	179,848	194,150	205,061	208,462	211,831	22,299	14,934
5. 2007	XXX	XXX	XXX	47,708	95,519	129,344	155,675	170,445	179,138	182,854	19,837	13,120
6. 2008	XXX	XXX	XXX	XXX	39,681	77,218	98,800	122,792	136,606	144,253	16,078	9,886
7. 2009	XXX	XXX	XXX	XXX	XXX	41,379	75,302	97,165	118,759	130,782	14,261	9,108
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	46,431	90,012	114,273	136,890	15,398	9,262
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,838	83,550	106,591	13,884	8,659
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,367	69,497	13,187	6,933
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,431	11,226	7,572

SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	10,472	19,648	29,435	46,350	53,025	62,844	70,017	78,844	85,099	19	187
2. 2004												3
3. 2005	XXX		3	3	3	3	3					
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						3
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000	57,046	95,204	116,804	143,887	158,347	168,380	181,373	191,850	204,191	58	57
2. 2004	241,200	450,166	504,982	533,596	550,915	567,816	574,133	575,515	575,333	575,613	28,845	15,768
3. 2005	XXX	287,220	511,615	555,161	589,605	605,249	612,962	604,407	610,428	610,800	45,136	23,324
4. 2006	XXX	XXX	164,094	225,384	241,856	255,573	265,214	273,140	275,420	277,042	28,108	16,610
5. 2007	XXX	XXX	XXX	186,332	245,391	257,680	269,409	277,914	282,024	284,254	27,043	18,089
6. 2008	XXX	XXX	XXX	XXX	230,350	322,285	339,996	352,376	358,043	360,668	37,537	22,998
7. 2009	XXX	XXX	XXX	XXX	XXX	243,035	317,683	331,771	342,422	350,922	42,360	24,369
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	253,583	344,474	361,350	369,302	43,032	25,855
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	322,194	386,138	398,220	53,086	28,760
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	217,651	273,611	37,075	23,823
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,307	26,924	19,963

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED) 1	2	3	4	5	6	7	8	9	10	11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013		
1. Prior	000	86	(72)	376	400	1	(2)	(10)	(59)	(59)		
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior	000											
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000	336	1,596	2,131	2,689	2,819	2,819	3,240	3,656	4,114	XXX	XXX
2. 2004	1,327	1,536	1,563	1,562	1,564	1,562	1,562	1,562	1,562	1,562	XXX	XXX
3. 2005	XXX	2,276	2,734	2,734	2,727	2,727	2,727	2,727	2,727	2,727	XXX	XXX
4. 2006	XXX	XXX	1,457	1,796	1,800	1,800	1,794	1,794	1,794	1,794	XXX	XXX
5. 2007	XXX	XXX	XXX	1,600	2,242	2,236	2,239	2,269	2,269	2,269	XXX	XXX
6. 2008	XXX	XXX	XXX	XXX	11,799	13,167	12,683	12,195	11,973	11,971	XXX	XXX
7. 2009	XXX	XXX	XXX	XXX	XXX	1,509	1,768	1,777	1,779	1,779	XXX	XXX
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	1,968	2,153	2,172	2,177	XXX	XXX
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,558	1,638	1,640	XXX	XXX
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,856	2,029	XXX	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,510	XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000	72,278	128,843	197,014	280,749	333,149	397,316	451,635	526,394	605,864	148	167
2. 2004	7,190	18,429	27,770	36,341	41,078	45,736	46,113	46,763	47,913	48,816	1,180	9,235
3. 2005	XXX	4,788	16,620	27,001	39,024	43,649	47,359	47,814	48,022	48,914	1,100	5,523
4. 2006	XXX	XXX	3,722	15,171	34,979	44,155	50,037	52,604	52,914	53,003	1,139	3,410
5. 2007	XXX	XXX	XXX	7,340	19,902	36,986	43,596	47,322	49,199	50,380	1,064	1,964
6. 2008	XXX	XXX	XXX	XXX	14,531	52,564	98,263	131,848	157,548	168,752	1,127	1,314
7. 2009	XXX	XXX	XXX	XXX	XXX	7,497	35,379	67,998	104,743	123,384	980	1,000
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	12,238	40,202	66,559	86,517	759	1,053
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,720	54,520	91,869	651	777
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,472	53,006	505	633
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,209	334	417

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013		
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	20,966	23,297	XXX	XXX
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	77,185	94,820	XXX	XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	68,407	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	70,351	69,162	5,367	6,134
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,674,940	3,736,425	2,735,246	787,771
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,534,609	2,683,660	710,382

SCHEDULE P - PART 3K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	76	(576)	XXX	XXX
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		25	XXX	XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	61	XXX	XXX

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000		1	XXX	XXX
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

1. Prior	000										XXX	XXX
2. 2004											XXX	XXX
3. 2005	XXX										XXX	XXX
4. 2006	XXX	XXX									XXX	XXX
5. 2007	XXX	XXX	XXX								XXX	XXX
6. 2008	XXX	XXX	XXX	XXX							XXX	XXX
7. 2009	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013		
1. Prior	000	5	274	287	299	349	353	362	370	373	XXX	XXX
2. 2004											XXX	XXX
3. 2005	XXX										XXX	XXX
4. 2006	XXX	XXX									XXX	XXX
5. 2007	XXX	XXX	XXX								XXX	XXX
6. 2008	XXX	XXX	XXX	XXX							XXX	XXX
7. 2009	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3O - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	000	760	1,875	3,139	3,532	3,864	4,156	4,975	5,525	5,845	XXX	XXX
2. 2004											XXX	XXX
3. 2005	XXX										XXX	XXX
4. 2006	XXX	XXX									XXX	XXX
5. 2007	XXX	XXX	XXX								XXX	XXX
6. 2008	XXX	XXX	XXX	XXX							XXX	XXX
7. 2009	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX		(84)	(84)	XXX	XXX
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	000	733	485	1,156	1,236	1,236	1,236	1,241	1,241	1,241	XXX	XXX
2. 2004											XXX	XXX
3. 2005	XXX										XXX	XXX
4. 2006	XXX	XXX									XXX	XXX
5. 2007	XXX	XXX	XXX								XXX	XXX
6. 2008	XXX	XXX	XXX	XXX							XXX	XXX
7. 2009	XXX	XXX	XXX	XXX	XXX						XXX	XXX
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013		
1. Prior	000	240,573	333,679	429,606	510,877	554,265	627,641	674,114	742,156	823,910	13	81
2. 2004	217	412	468	481	489	525	531	551	564	564	94	77
3. 2005	XXX	127	372	719	1,974	2,188	3,290	3,324	3,417	3,417	87	94
4. 2006	XXX	XXX	189	412	825	900	914	1,357	1,383	1,402	71	44
5. 2007	XXX	XXX	XXX	124	150	176	751	759	759	760	41	22
6. 2008	XXX	XXX	XXX	XXX	201	217	241	256	294	298	48	22
7. 2009	XXX	XXX	XXX	XXX	XXX	102	321	1,454	1,455	1,461	38	23
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	36	50	50	56	18	15
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	157	227	229	18	12
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25	25	15	3
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60	12	7

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2004												
3. 2005	XXX											
4. 2006	XXX	XXX										
5. 2007	XXX	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX								
7. 2009	XXX	XXX	XXX	XXX	XXX							
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000			XXX	XXX
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	1	1		
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		3		18
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(3)		18

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	215,151	81,779	58,667	43,118	24,240	45,171	145,007	89,128	78,965	70,294
2. 2004	457,313	102,084	30,109	19,874	14,461	10,584	5,502	1,822	2,944	3,240
3. 2005	XXX	1,707,398	451,784	155,956	95,417	59,505	45,891	41,157	20,898	7,306
4. 2006	XXX	XXX	429,169	141,908	76,626	52,360	9,784	6,492	8,173	2,151
5. 2007	XXX	XXX	XXX	557,374	199,232	84,673	22,148	16,030	14,582	6,502
6. 2008	XXX	XXX	XXX	XXX	814,459	140,454	47,999	30,659	17,159	8,065
7. 2009	XXX	XXX	XXX	XXX	XXX	638,517	144,669	56,963	30,687	20,719
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	693,171	153,400	52,015	30,722
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	706,811	143,819	55,304
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	432,720	159,877
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	403,129

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	1,020,671	505,334	311,690	237,309	190,778	170,237	144,744	101,655	(22,936)	(23,727)
2. 2004	855,461	421,245	177,197	108,409	71,093	71,636	52,981	29,323	26,502	1,546
3. 2005	XXX	827,654	413,863	145,139	101,026	77,173	51,269	39,530	24,094	13,686
4. 2006	XXX	XXX	670,804	379,374	223,212	148,980	58,509	47,713	50,904	23,556
5. 2007	XXX	XXX	XXX	688,606	364,199	223,924	112,865	93,733	75,386	39,427
6. 2008	XXX	XXX	XXX	XXX	583,098	220,563	152,441	110,738	98,899	70,927
7. 2009	XXX	XXX	XXX	XXX	XXX	538,271	337,330	194,636	119,999	89,125
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	643,826	403,058	195,130	147,742
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	705,949	412,140	223,462
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	647,375	370,643
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	715,229

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	55,934	50,416	15,202	9,681	8,749	5,748	3,930	6,087	5,278	2,860
2. 2004	60,981	27,567	12,342	10,120	7,763	4,916	4,475	2,127	800	1,294
3. 2005	XXX	55,783	37,482	17,907	11,675	8,212	6,107	2,701	1,388	1,123
4. 2006	XXX	XXX	60,329	35,302	22,789	7,870	6,539	2,212	1,255	1,575
5. 2007	XXX	XXX	XXX	44,543	19,595	10,473	7,402	2,803	1,244	1,156
6. 2008	XXX	XXX	XXX	XXX	42,209	13,946	8,992	6,207	3,935	1,427
7. 2009	XXX	XXX	XXX	XXX	XXX	36,104	14,988	12,087	6,017	5,772
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	42,765	18,653	10,274	8,578
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	38,282	17,549	12,764
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	36,619	19,037
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	20,545

SCHEDULE P - PART 4D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	74,258	68,024	58,569	53,184	55,600	47,109	41,200	46,387	43,794	45,309
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	1	1	1	
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior	46,288	29,117	27,327	21,239	24,772	37,301	44,055	21,312	34,387	29,147
2. 2004	134,866	60,228	31,327	18,677	14,057	18,286	15,022	4,398	3,621	4,001
3. 2005	XXX	232,844	100,570	32,679	28,990	19,031	11,556	20,437	9,554	5,871
4. 2006	XXX	XXX	48,557	39,411	20,114	13,108	12,638	10,241	11,597	6,717
5. 2007	XXX	XXX	XXX	81,274	46,604	20,665	12,016	13,964	14,577	10,112
6. 2008	XXX	XXX	XXX	XXX	93,781	51,450	21,993	24,565	15,261	13,095
7. 2009	XXX	XXX	XXX	XXX	XXX	81,785	42,628	25,596	20,332	16,725
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	90,221	52,306	31,488	21,934
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	79,022	37,509	23,838
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,024	37,225
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	48,215

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	262	238	124	78	98	52	24	31	26	16
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

NONE

1. Prior										
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	10,229	2,583	2,277	1,483	1,261	1,225	1,067	1,582	2,059	1,772
2. 2004	607	34	(2)	4	(2)					
3. 2005	XXX	679	93	34	4	5	2	2	1	
4. 2006	XXX	XXX	203	56	48	16	5	(1)		
5. 2007	XXX	XXX	XXX	220	41	30	12	11	2	
6. 2008	XXX	XXX	XXX	XXX	4,580	336	110	(1)	16	4
7. 2009	XXX	XXX	XXX	XXX	XXX	200	16	22	4	1
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	162	(15)	25	21
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	220	4	22
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	215	30
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	128

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	231,747	197,414	174,079	177,350	161,532	281,424	322,454	343,164	336,843	287,165
2. 2004	44,215	32,356	14,503	7,077	5,559	4,602	1,972	935	2,281	396
3. 2005	XXX	48,657	24,026	13,228	10,243	7,107	3,563	2,091	3,195	997
4. 2006	XXX	XXX	31,779	20,448	16,849	9,395	4,881	4,067	4,608	1,582
5. 2007	XXX	XXX	XXX	31,751	27,842	15,993	7,186	4,161	4,629	1,732
6. 2008	XXX	XXX	XXX	XXX	165,762	94,534	52,201	27,815	13,677	10,833
7. 2009	XXX	XXX	XXX	XXX	XXX	122,174	73,997	43,986	24,080	12,824
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	129,931	82,591	52,112	29,826
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	131,980	92,637	51,985
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,453	92,234
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	126,562

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

NONE

1. Prior										
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,676	8,174	3,651
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,412	4,834
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,183

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(106,504)	(24,777)	(10,329)
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(177,200)	(948)
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(170,640)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	303	48	8
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	13
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	232	232	232
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4M - INTERNATIONAL

1. Prior										
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4N - REINSURANCE
NONPROPORTIONAL ASSUMED PROPERTY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	741	162	156	195	191	260	168	152	186	183
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4O - REINSURANCE
NONPROPORTIONAL ASSUMED LIABILITY

1. Prior	3,111	2,206	1,867	1,374	1,451	1,335	820	437	544	630
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4P - REINSURANCE
NONPROPORTIONAL ASSUMED FINANCIAL LINES

1. Prior	2,710	1,643	1,460	104						
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	975,094	1,028,012	998,761	872,911	821,981	778,808	699,087	662,192	618,904	634,510
2. 2004	1,162	782	625	418	324	337	279	84	108	99
3. 2005	XXX	1,280	747	542	528	511	302	196	188	131
4. 2006	XXX	XXX	936	643	727	677	321	228	217	198
5. 2007	XXX	XXX	XXX	870	702	661	453	626	659	394
6. 2008	XXX	XXX	XXX	XXX	780	686	610	850	768	510
7. 2009	XXX	XXX	XXX	XXX	XXX	375	754	810	769	468
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	645	918	722	551
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	619	432	414
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	609	602
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	551

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

1. Prior										
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4T - WARRANTY

1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	66,176	14,168	10,916	10,010	9,322	9,203	9,246	9,163	9,258	9,377
2. 2004	412,118	469,203	471,832	473,138	473,786	474,109	474,283	474,376	474,411	474,442
3. 2005	XXX	747,088	943,168	951,407	954,829	956,102	956,514	956,706	956,969	957,209
4. 2006	XXX	XXX	470,313	544,249	547,396	548,741	549,455	549,748	549,892	549,958
5. 2007	XXX	XXX	XXX	456,291	521,202	524,134	525,436	526,013	526,299	526,418
6. 2008	XXX	XXX	XXX	XXX	786,112	884,742	890,592	892,430	893,168	893,533
7. 2009	XXX	XXX	XXX	XXX	XXX	621,054	709,951	713,517	714,730	715,261
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	601,323	678,821	682,243	683,484
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	788,316	851,541	854,631
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	610,975	675,850
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	415,944

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	12,986	6,696	3,872	2,289	1,507	1,064	849	676	576	453
2. 2004	41,319	4,162	2,395	1,429	782	497	321	200	138	98
3. 2005	XXX	166,315	14,872	17,949	5,845	3,326	2,679	2,344	2,888	199
4. 2006	XXX	XXX	49,536	4,881	2,481	1,308	671	412	263	169
5. 2007	XXX	XXX	XXX	54,093	5,280	2,807	1,552	806	413	248
6. 2008	XXX	XXX	XXX	XXX	60,005	5,999	4,077	1,913	739	431
7. 2009	XXX	XXX	XXX	XXX	XXX	45,246	4,570	2,440	1,347	786
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	36,058	4,092	2,382	1,345
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,667	4,162	2,390
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	35,231	4,942
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,145

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	48,259	5,351	2,126	1,354	1,095	1,115	1,291	1,464	1,606	1,730
2. 2004	649,473	697,327	700,106	701,165	701,522	701,733	701,819	701,867	701,885	701,915
3. 2005	XXX	1,162,594	1,258,246	1,265,627	1,267,714	1,268,431	1,268,774	1,268,876	1,269,083	1,269,133
4. 2006	XXX	XXX	732,116	792,718	795,530	796,603	797,218	797,457	797,541	797,582
5. 2007	XXX	XXX	XXX	750,754	797,589	800,841	802,002	802,393	802,548	802,628
6. 2008	XXX	XXX	XXX	XXX	1,233,272	1,316,043	1,322,401	1,323,846	1,324,425	1,324,748
7. 2009	XXX	XXX	XXX	XXX	XXX	955,690	1,044,471	1,048,515	1,049,528	1,049,967
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	935,407	1,012,112	1,016,371	1,017,607
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,180,637	1,250,432	1,254,255
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	955,179	1,021,884
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	692,271

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	496,144	257,083	222,974	209,543	203,246	200,815	200,030	199,841	200,008	200,294
2. 2004	822,422	1,055,841	1,087,907	1,101,514	1,107,948	1,110,804	1,112,021	1,112,576	1,112,864	1,113,012
3. 2005	XXX	853,674	1,087,945	1,120,359	1,134,110	1,140,539	1,143,194	1,144,374	1,144,883	1,145,148
4. 2006	XXX	XXX	849,740	1,081,386	1,113,540	1,126,586	1,132,852	1,135,457	1,136,575	1,137,150
5. 2007	XXX	XXX	XXX	856,672	1,098,420	1,130,942	1,144,537	1,150,862	1,153,530	1,154,800
6. 2008	XXX	XXX	XXX	XXX	786,959	1,030,288	1,060,599	1,073,480	1,079,737	1,082,329
7. 2009	XXX	XXX	XXX	XXX	XXX	820,586	1,043,262	1,073,786	1,087,690	1,093,835
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	841,542	1,046,562	1,078,860	1,091,913
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	821,860	1,022,635	1,052,185
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	844,097	1,036,829
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	843,153

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	126,847	67,276	36,788	20,816	12,438	8,041	5,582	4,199	3,303	2,669
2. 2004	252,804	54,691	28,133	14,607	7,162	3,583	1,852	1,067	662	390
3. 2005	XXX	250,501	55,354	27,698	14,062	6,730	3,293	1,750	980	562
4. 2006	XXX	XXX	253,579	54,177	26,842	13,603	6,337	3,078	1,660	855
5. 2007	XXX	XXX	XXX	269,208	55,080	27,718	13,510	6,371	3,359	1,618
6. 2008	XXX	XXX	XXX	XXX	273,529	52,445	25,759	12,643	6,298	3,158
7. 2009	XXX	XXX	XXX	XXX	XXX	258,991	52,976	25,450	13,757	8,882
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	232,958	51,788	27,070	16,500
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	202,445	52,334	27,437
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	214,489	49,856
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	215,709

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	108,239	13,108	4,547	1,816	1,195	964	931	958	965	1,003
2. 2004	1,923,221	2,013,084	2,021,315	2,023,737	2,024,389	2,024,619	2,024,684	2,024,723	2,024,739	2,024,751
3. 2005	XXX	1,991,296	2,085,667	2,093,219	2,095,446	2,096,131	2,096,355	2,096,450	2,096,494	2,096,512
4. 2006	XXX	XXX	1,966,738	2,059,690	2,067,128	2,069,474	2,070,087	2,070,311	2,070,403	2,070,449
5. 2007	XXX	XXX	XXX	2,014,151	2,103,669	2,111,994	2,114,089	2,114,767	2,115,014	2,115,098
6. 2008	XXX	XXX	XXX	XXX	1,837,165	1,931,564	1,938,883	1,941,296	1,942,156	1,942,471
7. 2009	XXX	XXX	XXX	XXX	XXX	1,902,447	1,977,869	1,985,571	1,988,123	1,988,935
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	1,928,686	1,997,301	2,005,102	2,007,334
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,851,341	1,946,890	1,954,441
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,892,350	1,964,341
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,892,393

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	17,207	10,907	9,780	9,267	8,986	8,886	8,849	8,833	8,842	8,855
2. 2004	19,285	25,004	26,037	26,512	26,820	26,962	27,019	27,047	27,063	27,068
3. 2005	XXX	18,108	23,407	24,346	24,819	25,086	25,206	25,258	25,278	25,287
4. 2006	XXX	XXX	15,895	20,610	21,502	21,911	22,127	22,227	22,273	22,299
5. 2007	XXX	XXX	XXX	13,859	18,340	19,133	19,497	19,695	19,796	19,837
6. 2008	XXX	XXX	XXX	XXX	11,014	14,764	15,487	15,825	15,990	16,078
7. 2009	XXX	XXX	XXX	XXX	XXX	9,564	13,086	13,782	14,089	14,261
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	9,989	14,269	15,007	15,398
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,912	13,257	13,884
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,886	13,187
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,226

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	4,761	2,689	1,520	842	477	250	169	115	77	45
2. 2004	6,107	1,807	1,068	615	327	185	98	56	27	19
3. 2005	XXX	5,520	1,748	1,007	559	298	153	78	43	23
4. 2006	XXX	XXX	5,026	1,548	871	494	252	143	77	36
5. 2007	XXX	XXX	XXX	4,758	1,434	800	464	262	137	85
6. 2008	XXX	XXX	XXX	XXX	4,142	1,323	702	369	214	119
7. 2009	XXX	XXX	XXX	XXX	XXX	4,200	1,339	692	400	249
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	5,228	1,513	825	492
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,101	1,276	779
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,844	923
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,363

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	3,766	537	230	114	106	92	97	98	102	103
2. 2004	42,100	44,997	45,236	45,308	45,334	45,340	45,343	45,345	45,346	45,346
3. 2005	XXX	39,542	42,211	42,436	42,496	42,521	42,531	42,535	42,535	42,535
4. 2006	XXX	XXX	34,743	36,978	37,178	37,247	37,260	37,266	37,268	37,269
5. 2007	XXX	XXX	XXX	30,583	32,798	32,966	33,028	33,037	33,039	33,042
6. 2008	XXX	XXX	XXX	XXX	23,917	25,876	26,020	26,059	26,076	26,083
7. 2009	XXX	XXX	XXX	XXX	XXX	21,744	23,378	23,556	23,599	23,618
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	22,911	24,896	25,078	25,152
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21,550	23,135	23,322
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,875	21,043
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22,161

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	7,308	7,502	7,676	7,836	7,962	8,029	8,115	8,184	8,250	8,269
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	2,021	1,932	1,781	1,731	1,669	1,602	1,445	1,387	1,363	1,207
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	2	2	3	
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	1,592	1,823	1,941	2,081	2,219	2,311	2,360	2,423	2,439	2,489
2. 2004			1	3	3	3	3	3	3	3
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	3	3	3	3
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	6,161	2,661	2,235	2,076	2,009	1,998	2,022	2,059	2,107	2,165
2. 2004	22,509	27,950	28,390	28,590	28,733	28,794	28,823	28,837	28,844	28,845
3. 2005	XXX	32,563	43,528	44,332	44,839	45,023	45,064	45,092	45,124	45,136
4. 2006	XXX	XXX	22,567	27,369	27,736	27,919	28,005	28,065	28,097	28,108
5. 2007	XXX	XXX	XXX	22,227	26,333	26,681	26,880	26,978	27,026	27,043
6. 2008	XXX	XXX	XXX	XXX	31,376	36,828	37,208	37,394	37,487	37,537
7. 2009	XXX	XXX	XXX	XXX	XXX	34,899	41,665	42,060	42,246	42,360
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	34,768	42,270	42,798	43,032
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	47,758	52,690	53,086
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	32,899	37,075
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,924

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	2,676	1,346	810	532	388	301	294	300	318	316
2. 2004	5,937	1,154	602	383	204	122	51	25	13	14
3. 2005	XXX	12,541	1,556	1,689	574	241	183	117	105	15
4. 2006	XXX	XXX	4,103	750	477	274	151	87	52	25
5. 2007	XXX	XXX	XXX	4,130	741	463	250	126	70	47
6. 2008	XXX	XXX	XXX	XXX	4,439	659	412	229	126	74
7. 2009	XXX	XXX	XXX	XXX	XXX	3,890	683	434	228	113
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	3,472	670	405	205
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,833	710	439
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,710	593
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,723

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	4,006	790	481	452	495	571	675	774	910	1,023
2. 2004	39,977	44,025	44,372	44,506	44,561	44,595	44,608	44,616	44,623	44,627
3. 2005	XXX	60,344	67,175	68,032	68,322	68,395	68,419	68,437	68,470	68,475
4. 2006	XXX	XXX	39,850	44,173	44,528	44,649	44,701	44,728	44,735	44,743
5. 2007	XXX	XXX	XXX	41,073	44,696	44,995	45,110	45,153	45,168	45,179
6. 2008	XXX	XXX	XXX	XXX	55,081	60,015	60,416	60,554	60,591	60,609
7. 2009	XXX	XXX	XXX	XXX	XXX	58,889	66,224	66,668	66,810	66,842
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	60,155	68,335	68,923	69,092
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	75,641	81,797	82,285
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	56,433	61,491
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	49,610

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	444	444	446	446	447	447	447	447	447	447
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	4	4	2	2	1			1	1	1
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	19	19	19	19	33	33	33	34	34	34
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	4,072	3,751	3,653	3,669	3,724	3,775	3,839	3,931	4,218	4,366
2. 2004	653	919	1,011	1,084	1,131	1,161	1,168	1,173	1,175	1,180
3. 2005	XXX	643	866	966	1,037	1,074	1,090	1,097	1,098	1,100
4. 2006	XXX	XXX	621	896	994	1,071	1,110	1,129	1,136	1,139
5. 2007	XXX	XXX	XXX	598	839	966	1,016	1,039	1,054	1,064
6. 2008	XXX	XXX	XXX	XXX	551	781	929	1,032	1,094	1,127
7. 2009	XXX	XXX	XXX	XXX	XXX	464	681	794	914	980
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	365	564	679	759
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	376	567	651
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	353	505
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	334

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	2,927	2,600	2,465	2,342	2,277	2,230	2,151	2,193	2,042	2,113
2. 2004	659	276	207	133	68	36	20	12	10	6
3. 2005	XXX	633	256	200	122	56	36	21	15	12
4. 2006	XXX	XXX	460	277	207	125	66	37	22	18
5. 2007	XXX	XXX	XXX	451	281	201	124	58	32	26
6. 2008	XXX	XXX	XXX	XXX	433	380	296	178	91	49
7. 2009	XXX	XXX	XXX	XXX	XXX	412	312	234	124	69
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	350	275	218	155
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	292	228	182
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	308	217
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	269

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	4,923	4,704	4,840	5,050	5,378	5,628	5,889	6,253	6,649	7,035
2. 2004	9,769	10,150	10,277	10,361	10,394	10,410	10,415	10,417	10,419	10,421
3. 2005	XXX	5,938	6,325	6,498	6,570	6,606	6,621	6,626	6,631	6,635
4. 2006	XXX	XXX	3,884	4,298	4,434	4,520	4,552	4,562	4,565	4,567
5. 2007	XXX	XXX	XXX	2,398	2,750	2,939	3,003	3,026	3,040	3,053
6. 2008	XXX	XXX	XXX	XXX	1,641	2,114	2,321	2,429	2,469	2,490
7. 2009	XXX	XXX	XXX	XXX	XXX	1,354	1,717	1,884	2,003	2,049
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	1,330	1,676	1,878	1,967
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,102	1,470	1,610
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,075	1,355
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,020

Schedule P - Part 5H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	2,354	2,381	2,415	2,463	2,488	2,511	2,534	2,562	2,602	2,615
2. 2004	54	84	91	92	92	92	92	93	94	94
3. 2005	XXX	40	63	72	78	80	83	85	87	87
4. 2006	XXX	XXX	42	56	62	66	66	70	70	71
5. 2007	XXX	XXX	XXX	32	37	38	40	41	41	41
6. 2008	XXX	XXX	XXX	XXX	37	44	46	46	48	48
7. 2009	XXX	XXX	XXX	XXX	XXX	26	33	37	37	38
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	11	17	17	18
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	17	18
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15	15
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12

SECTION 2A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	1,848	1,850	1,861	1,832	1,773	1,750	1,684	1,634	1,625	1,648
2. 2004	23	7		1	1	1	1	1		
3. 2005	XXX	30	18	10	4	5	2	2		
4. 2006	XXX	XXX	18	10	4	4	4		1	
5. 2007	XXX	XXX	XXX	4	4	6	5	3	2	2
6. 2008	XXX	XXX	XXX	XXX	7	2	1	2		
7. 2009	XXX	XXX	XXX	XXX	XXX	8	4		1	
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	6	4	3	1
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2	4	1
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3

SECTION 3A

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	2,574	2,713	2,889	3,026	3,207	3,320	3,413	3,478	3,661	3,778
2. 2004	139	164	167	170	170	170	170	171	171	171
3. 2005	XXX	130	165	172	176	177	178	180	180	181
4. 2006	XXX	XXX	91	106	108	111	111	113	114	115
5. 2007	XXX	XXX	XXX	52	59	64	65	65	65	65
6. 2008	XXX	XXX	XXX	XXX	56	65	67	68	70	70
7. 2009	XXX	XXX	XXX	XXX	XXX	53	60	61	61	61
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	25	32	33	34
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	31	31
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17	18
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5T - WARRANTY

SECTION 1

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	84	81	81
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

Years in Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8		
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	142	75	75
2. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17	18
3. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior	2,702	(336)	21	(27)	193	189	509	96	336	16	16
2. 2004	400,879	400,679	400,894	400,676	400,515	400,513	400,514	400,542	400,541	400,533	(8)
3. 2005	XXX	415,943	414,586	414,626	414,607	414,601	414,596	414,599	414,598	414,598	
4. 2006	XXX	XXX	408,168	406,851	406,886	406,880	406,880	406,876	406,875	406,873	(2)
5. 2007	XXX	XXX	XXX	374,800	372,956	372,987	372,977	372,970	372,968	372,965	(3)
6. 2008	XXX	XXX	XXX	XXX	325,136	323,059	323,052	323,041	323,038	323,035	(3)
7. 2009	XXX	XXX	XXX	XXX	XXX	278,143	276,364	276,340	276,331	276,322	(9)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	253,190	251,207	251,188	251,174	(14)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	237,008	235,265	235,252	(13)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	219,650	218,554	(1,096)
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	225,087	225,087
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	223,955
13. Earned Premiums (Sch P-Pt. 1)	403,581	415,407	407,047	373,278	323,340	276,273	251,899	235,106	218,207	223,955	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004	2,744	2,744	2,744	2,744	2,744	2,744	2,744	2,744	2,744	2,744	
3. 2005	XXX	3,054	3,054	3,054	3,054	3,054	3,054	3,054	3,054	3,054	
4. 2006	XXX	XXX	3,097	3,097	3,097	3,097	3,097	3,097	3,097	3,097	
5. 2007	XXX	XXX	XXX	3,433	3,433	3,433	3,433	3,433	3,433	3,433	
6. 2008	XXX	XXX	XXX	XXX	3,617	3,617	3,617	3,617	3,617	3,617	
7. 2009	XXX	XXX	XXX	XXX	XXX	3,667	3,667	3,667	3,667	3,667	
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	3,512	3,512	3,512	3,512	
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,456	3,456	3,456	
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,470	3,470	
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,648	3,648
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,648
13. Earned Premiums (Sch P-Pt. 1)	2,744	3,054	3,097	3,433	3,617	3,667	3,512	3,456	3,470	3,648	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior	117	780	(105)	166	(27)	(218)	98	12	34	(15)	(15)
2. 2004	35	35	(86)	(85)	(106)	(105)	(104)	(104)	(62)	(62)	
3. 2005	XXX	(325)	(325)	(323)	(357)	(354)	(353)	(353)	(353)	(350)	3
4. 2006	XXX	XXX	7	7	(46)	(42)	(38)	(39)	(39)	(39)	
5. 2007	XXX	XXX	XXX	68	68	74	80	79	79	79	
6. 2008	XXX	XXX	XXX	XXX	114	114	123	121	120	120	
7. 2009	XXX	XXX	XXX	XXX	XXX	14	14	11	10	9	(1)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	12	12	10	9	(1)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	14	12	(2)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	18	18	
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12	12
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(4)
13. Earned Premiums (Sch P-Pt. 1)	152	455	(219)	237	(21)	(190)	130	18	90	(4)	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004											
3. 2005	XXX										
4. 2006	XXX	XXX									
5. 2007	XXX	XXX									
6. 2008	XXX	XXX	XXX	XXX							
7. 2009	XXX	XXX	XXX	XXX	XXX						
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior	(1,913)	(69)	2	(54)	(7)	(7)					
2. 2004	555,345	554,608	554,553	554,541	554,535	554,532	554,532	554,531	554,530	554,530	
3. 2005	XXX	617,015	616,084	616,094	616,089	616,085	616,085	616,083	616,082	616,082	
4. 2006	XXX	XXX	634,885	633,998	633,981	633,974	633,974	633,968	633,967	633,967	
5. 2007	XXX	XXX	XXX	618,396	617,517	617,503	617,502	617,495	617,494	617,494	
6. 2008	XXX	XXX	XXX	XXX	621,531	620,813	620,802	620,791	620,788	620,787	(1)
7. 2009	XXX	XXX	XXX	XXX	XXX	640,388	639,533	639,514	639,510	639,507	(3)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	646,001	645,473	645,466	645,460	(6)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	655,740	655,265	655,244	(21)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	662,987	662,589	(398)
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	665,456	665,456
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	665,027
13. Earned Premiums (Sch P-Pt. 1)	553,432	616,209	633,901	617,453	620,617	639,635	645,133	655,167	662,494	665,027	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004	5,388	5,388	5,388	5,388	5,388	5,388	5,388	5,388	5,388	5,388	
3. 2005	XXX	6,648	6,648	6,648	6,648	6,648	6,648	6,648	6,648	6,648	
4. 2006	XXX	XXX	18,829	18,829	18,829	18,829	18,829	18,829	18,829	18,829	
5. 2007	XXX	XXX	XXX	25,091	25,091	25,091	25,091	25,091	25,091	25,091	
6. 2008	XXX	XXX	XXX	XXX	18,583	18,583	18,583	18,583	18,583	18,583	
7. 2009	XXX	XXX	XXX	XXX	XXX	14,679	14,679	14,679	14,679	14,679	
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	11,850	11,850	11,850	11,850	
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9,159	9,159	9,159	
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,495	8,495	
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,634	7,634
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,634
13. Earned Premiums (Sch P-Pt. 1)	5,388	6,648	18,829	25,091	18,583	14,679	11,850	9,159	8,495	7,634	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior	(25)	2,146	(544)	3	(85)		35	2	30	(6)	(6)
2. 2004	101,507	101,547	101,499	101,501	101,408	101,410	101,414	101,414	101,414	101,408	(6)
3. 2005	XXX	106,717	106,726	106,728	106,665	106,674	106,680	106,678	106,678	106,678	
4. 2006	XXX	XXX	111,382	111,381	111,361	111,367	111,382	111,380	111,379	111,379	
5. 2007	XXX	XXX	XXX	121,447	121,457	121,456	121,466	121,460	121,459	121,458	(1)
6. 2008	XXX	XXX	XXX	XXX	224,033	224,020	224,022	224,018	224,015	224,014	(1)
7. 2009	XXX	XXX	XXX	XXX	XXX	311,040	311,027	311,026	311,024	311,021	(3)
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	299,691	299,684	299,683	299,681	(2)
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	294,621	294,620	294,619	(1)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	290,295	290,296	1
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,827	286,827
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	286,808
13. Earned Premiums (Sch P-Pt. 1)	101,482	108,903	110,799	121,453	223,782	311,043	299,750	294,602	290,316	286,808	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004	(25)	(25)	(25)	(25)	(25)	(25)	(25)	(25)	(25)	(25)	
3. 2005	XXX	757	757	757	757	757	757	757	757	757	
4. 2006	XXX	XXX	(372)	(372)	(372)	(372)	(372)	(372)	(372)	(372)	
5. 2007	XXX	XXX	XXX	102	102	102	102	102	102	102	
6. 2008	XXX	XXX	XXX	XXX	99	99	99	99	99	99	
7. 2009	XXX	XXX	XXX	XXX	XXX	77	77	77	77	77	
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	5	5	5	5	
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	145	145	145	
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	8	
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21	21
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	21
13. Earned Premiums (Sch P-Pt. 1)	(25)	757	(372)	102	99	77	5	145	8	21	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004	1	1	1	1	1	1	1	1	1	1	
3. 2005	XXX										
4. 2006	XXX	XXX									
5. 2007	XXX	XXX	XXX								
6. 2008	XXX	XXX	XXX	XXX							
7. 2009	XXX	XXX	XXX	XXX	XXX						
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	1										XXX

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004											
3. 2005	XXX										
4. 2006	XXX	XXX									
5. 2007	XXX	XXX									
6. 2008	XXX	XXX									
7. 2009	XXX	XXX									
8. 2010	XXX	XXX									
9. 2011	XXX	XXX									
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6M - INTERNATIONAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004											
3. 2005	XXX										
4. 2006	XXX	XXX									
5. 2007	XXX	XXX									
6. 2008	XXX	XXX									
7. 2009	XXX	XXX									
8. 2010	XXX	XXX									
9. 2011	XXX	XXX									
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004											
3. 2005	XXX										
4. 2006	XXX	XXX									
5. 2007	XXX	XXX									
6. 2008	XXX	XXX									
7. 2009	XXX	XXX									
8. 2010	XXX	XXX									
9. 2011	XXX	XXX									
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2

N O N E

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior	(5)	(1)	(1)			2	1				
2. 2004	3,435	3,443	3,439	3,439	3,439	3,440	3,441	3,441	3,441	3,441	
3. 2005	XXX	79	104	108	108	111	113	112	112	112	
4. 2006	XXX	XXX	3,306	3,328	3,329	3,331	3,335	3,335	3,335	3,335	
5. 2007	XXX	XXX	XXX	1,972	1,981	1,983	1,986	1,984	1,984	1,984	
6. 2008	XXX	XXX	XXX	XXX	1,715	1,715	1,714	1,713	1,713	1,713	
7. 2009	XXX	XXX	XXX	XXX	XXX	1,583	1,568	1,567	1,567	1,567	
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	1,330	1,323	1,322	1,322	
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,022	1,017	1,016	(1)
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	948	942	(6)
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,143	1,143
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,136
13. Earned Premiums (Sch P-Pt. 1)	3,430	86	3,326	1,998	1,725	1,593	1,326	1,010	942	1,136	XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004											
3. 2005	XXX	(4)	(4)	(4)	(4)	(4)	(4)	(4)	(4)	(4)	
4. 2006	XXX	XXX	320	320	320	320	320	320	320	320	
5. 2007	XXX	XXX	XXX	13	13	13	13	13	13	13	
6. 2008	XXX	XXX	XXX	XXX	92	92	92	92	92	92	
7. 2009	XXX	XXX	XXX	XXX	XXX	666	666	666	666	666	
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX	7	7	7	7	
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30	30	30	
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22	22
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	22
13. Earned Premiums (Sch P-Pt. 1)		(4)	320	13	92	666	7	30		22	XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE

SECTION 1B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004											
3. 2005	XXX										
4. 2006	XXX	XXX									
5. 2007	XXX	XXX									
6. 2008	XXX	XXX		XXX							
7. 2009	XXX	XXX		XXX	XXX						
8. 2010	XXX	XXX		XXX	XXX						
9. 2011	XXX	XXX		XXX	XXX	XXX	XXX				
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2B

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	
1. Prior											
2. 2004											
3. 2005	XXX										
4. 2006	XXX	XXX									
5. 2007	XXX	XXX									
6. 2008	XXX	XXX		XXX							
7. 2009	XXX	XXX		XXX	XXX						
8. 2010	XXX	XXX		XXX	XXX						
9. 2011	XXX	XXX		XXX	XXX	XXX	XXX				
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	1,706,116			6,667,326		
2. Private Passenger Auto Liability/ Medical	9,600,309	10,510	0.1	9,933,011		
3. Commercial Auto/Truck Liability/ Medical	326,720	3,556	1.1	229,437	(13)	0.0
4. Workers' Compensation	108,381	25,774	23.8		(16)	(5,826.7)
5. Commercial Multiple Peril	403,138	17	0.0	656,760		
6. Medical Professional Liability - Occurrence	51	49	96.6			
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,734	960	20.3	5,129		
9. Other Liability - Occurrence	980,058	134,576	13.7	286,094		
10. Other Liability - Claims-Made						
11. Special Property	39,694	660	1.7	223,905		
12. Auto Physical Damage	246,156			7,105,587		
13. Fidelity/Surety	112	2	1.8	40		
14. Other	234					
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence	1,131,662	143,796	12.7	1,230		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	14,547,365	319,900	2.2	25,108,519	(29)	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013
1. Prior	1,075,670	1,508,603	1,125,306	1,188,548	1,122,688	1,019,331	967,944	822,669	934,671	769,227
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013
1. Prior	576,162	599,863	314,643	339,958	313,950	264,322	246,000	110,235	216,445	52,666
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	(258)	50	269	314	210	34	599		396	(29)
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior										
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners	1,706,116			6,667,326		
2. Private Passenger Auto Liability/Medical	9,600,309			9,933,011		
3. Commercial Auto/Truck Liability/Medical	326,720			229,437		
4. Workers' Compensation	108,381	718	0.7		4	1,456.7
5. Commercial Multiple Peril	403,138			656,760		
6. Medical Professional Liability - Occurrence	51					
7. Medical Professional Liability - Claims - Made						
8. Special Liability	4,734			5,129		
9. Other Liability - Occurrence	980,058	11	0.0	286,094	(11)	0.0
10. Other Liability - Claims-Made						
11. Special Property	39,694			223,905		
12. Auto Physical Damage	246,156			7,105,587		
13. Fidelity/Surety	112			40		
14. Other	234					
15. International						
16. Reinsurance - Nonproportional Assumed Property	386					
17. Reinsurance - Nonproportional Assumed Liability	5,158					
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence	1,131,662			1,230		
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	14,552,910	729	0.0	25,108,519	(7)	0.0

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013
1. Prior	55,291	58,171	57,036	55,239	45,112	45,180	45,364	45,467	45,903	45,762
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2004	2 2005	3 2006	4 2007	5 2008	6 2009	7 2010	8 2011	9 2012	10 2013
1. Prior	1,543									
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior	78	101	7	61	(16)	(49)	15	31	51	(7)
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior										
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior										
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013
1. Prior										
2. 2004										
3. 2005	XXX									
4. 2006	XXX	XXX								
5. 2007	XXX	XXX	XXX							
6. 2008	XXX	XXX	XXX	XXX						
7. 2009	XXX	XXX	XXX	XXX	XXX					
8. 2010	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2011	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2012	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2013	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? ..... Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A – Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? ..... Yes [ ] No [ ] N/A [ ]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior		
1.602	2004		
1.603	2005		
1.604	2006		
1.605	2007		
1.606	2008		
1.607	2009		
1.608	2010		
1.609	2011		
1.610	2012		
1.611	2013		
1.612	Totals		

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity 34

5.2 Surety 3

6. Claim count information is reported per claim or per claimant (Indicate which). ..... per claim .....

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? ..... Yes [X] No [ ]

7.2 (An extended statement may be attached.)

Persons using Schedule P to estimate the adequacy of auto liability loss and loss expense reserves should consider the effect that disposition rate changes over the last 10 year period may have on their estimates, taking into account the distortions that changing claim disposition rates cause tod evelopment patterns inherent ni the historical data and projections that rely on that data. .....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	L	125,634,600	125,827,522		56,955,744	51,428,139	32,383,745	1,575,980	
2. Alaska AK	L	67,914,563	70,099,245		32,689,687	29,031,836	23,370,012	529,981	
3. Arizona AZ	L	71,829,872	72,847,545		36,642,834	34,829,941	32,470,576	711,189	
4. Arkansas AR	L	56,964,102	58,105,740		24,654,406	22,247,079	18,248,393	681,514	
5. California CA	L	1,025,779,316	1,048,761,147		427,224,940	399,265,033	458,721,042	10,593,679	
6. Colorado CO	L	85,457,757	87,511,780		48,278,460	46,649,966	32,594,031	764,661	
7. Connecticut CT	L	186,028,090	186,991,164		89,808,066	75,029,851	94,416,784	1,961,779	
8. Delaware DE	L	23,527,743	23,458,767		16,462,458	10,534,690	13,618,450	239,515	
9. District of Columbia DC	L	16,371,596	16,590,218		9,274,157	8,866,533	4,170,873	155,228	
10. Florida FL	L	580,650,029	590,441,808		313,254,917	292,980,632	310,436,483	2,248,351	
11. Georgia GA	L	277,215,427	281,361,761		145,405,108	143,460,600	77,348,224	3,690,622	
12. Hawaii HI	L	77,439,457	76,836,904		37,922,000	40,697,565	24,858,055	807,414	
13. Idaho ID	L	19,853,984	20,420,581		9,790,388	8,623,866	8,521,967	261,777	
14. Illinois IL	L	309,438,692	318,662,206		163,550,870	154,103,385	289,385,417	3,024,996	
15. Indiana IN	L	93,269,920	95,697,620		46,242,403	42,293,584	34,594,632	1,299,200	
16. Iowa IA	L	12,029,452	12,436,338		5,067,151	4,847,642	4,067,954	139,385	
17. Kansas KS	L	25,940,622	25,877,033		12,326,078	11,090,862	5,213,194	336,072	
18. Kentucky KY	L	86,861,982	88,419,601		44,307,113	43,337,190	34,506,682	1,011,213	
19. Louisiana LA	L	325,985,915	325,596,755		153,379,772	116,019,030	115,154,817	2,854,775	
20. Maine ME	L	24,699,865	25,193,895		10,820,907	11,042,641	9,139,379	378,450	
21. Maryland MD	L	326,956,178	333,026,714		190,868,674	164,758,873	278,438,975	3,164,838	
22. Massachusetts MA	L	53,119,831	42,017,181		27,037,039	38,019,089	40,275,630	929,507	
23. Michigan MI	L	133,828,875	135,580,551		130,359,080	631,220,479	2,201,395,246	1,423,129	
24. Minnesota MN	L	40,012,358	41,996,936		20,799,276	19,765,274	30,557,552	386,491	
25. Mississippi MS	L	88,711,401	89,712,475		63,724,799	57,793,678	42,181,829	1,020,505	
26. Missouri MO	L	39,639,512	40,286,116		18,331,138	15,814,257	13,073,035	450,034	
27. Montana MT	L	9,199,336	9,351,882		4,676,784	3,925,324	3,557,886	104,603	
28. Nebraska NE	L	14,663,882	15,179,916		12,779,457	14,550,428	6,898,175	121,030	
29. Nevada NV	L	46,065,809	47,578,038		23,617,497	19,951,852	21,072,405	467,000	
30. New Hampshire NH	L	26,096,984	26,386,211		10,704,285	9,669,238	7,587,424	360,839	
31. New Jersey NJ	N	(2,593)	(2,593)		30,569,292	342,207,308	544,554,077		
32. New Mexico NM	L	45,581,841	46,796,608		24,073,195	55,024,670	55,732,610	460,915	
33. New York NY	L	1,395,211,869	1,426,925,283		1,285,397,360	827,413,794	1,367,775,390	13,263,551	
34. North Carolina NC	L	189,094,369	192,135,082		89,246,567	81,664,442	57,868,742	2,966,127	
35. North Dakota ND	L	11,595,159	11,294,900		5,172,597	5,484,896	3,302,379	125,307	
36. Ohio OH	L	186,952,224	190,234,738		92,600,565	84,899,869	111,949,766	2,772,572	
37. Oklahoma OK	L	64,961,433	65,701,329		46,346,068	44,712,425	19,519,618	665,713	
38. Oregon OR	L	64,955,802	67,253,655		30,339,845	27,710,967	26,081,144	821,870	
39. Pennsylvania PA	L	413,929,211	429,470,774		222,863,471	199,028,295	415,125,125	4,806,263	
40. Rhode Island RI	L	51,946,695	53,098,419		24,443,346	23,186,891	24,251,607	571,349	
41. South Carolina SC	L	197,970,443	200,978,242		82,158,891	79,230,095	55,180,016	2,604,193	
42. South Dakota SD	L	4,428,054	4,460,113		3,342,672	3,759,823	2,997,860	48,686	
43. Tennessee TN	L	117,746,352	120,084,726		52,247,208	49,606,360	39,996,025	1,398,065	
44. Texas TX	L	122,360,060	125,431,761		48,252,435	41,804,317	70,190,636	1,883,283	
45. Utah UT	L	59,932,526	61,490,289		31,314,118	31,105,262	22,628,232	648,241	
46. Vermont VT	L	13,072,668	13,266,595		5,913,318	4,858,137	5,391,988	192,865	
47. Virginia VA	L	282,809,687	285,408,257		118,911,124	110,587,322	82,651,619	3,099,015	
48. Washington WA	L	173,982,193	179,052,422		89,464,316	88,559,407	97,517,058	1,879,045	
49. West Virginia WV	L	51,727,389	52,243,897		23,922,029	20,813,412	20,264,529	541,408	
50. Wisconsin WI	L	15,094,470	15,957,820		8,755,710	6,448,866	40,780,493	188,892	
51. Wyoming WY	L	7,111,307	7,012,827		2,808,754	3,005,357	1,696,409	74,273	
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	L					(56,427)	2,234,027		
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	L								
58. Aggregate other alien OT	XXX					52	1,499		
59. Totals	(a) 51	7,741,648,307	7,880,548,793		4,505,098,369	4,652,904,093	7,335,949,715	80,705,388	
DETAILS OF WRITE-INS									
58001. ZZZ other alien	XXX					52	1,499		
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					52	1,499		

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation of premiums by states, etc.

Personal Lines - Premium allocated to various states, etc., according to location of property insured.

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

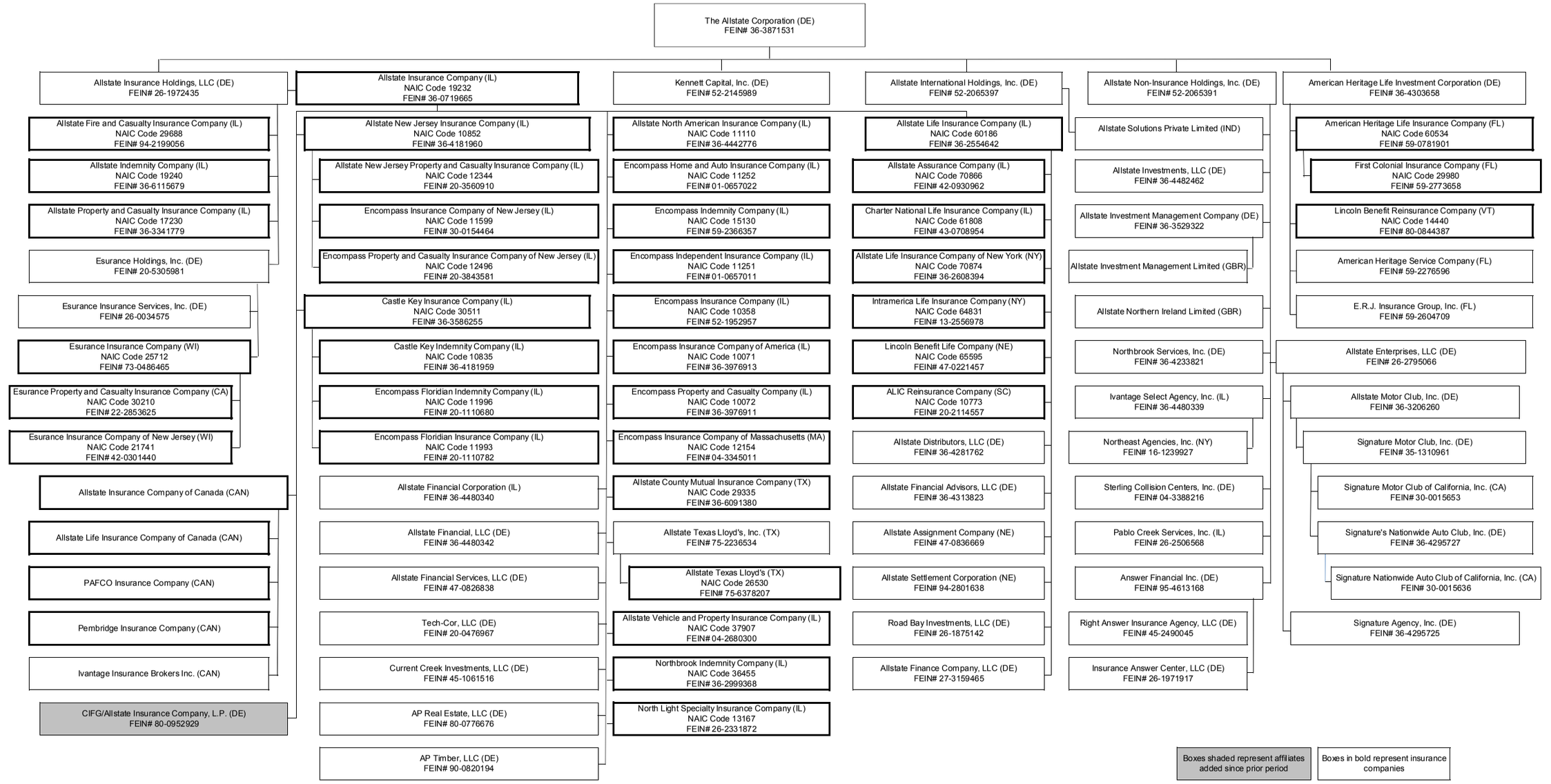
Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
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						
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 Other Alien	OT						
59. Total							

NONE

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board		The Allstate Corporation	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							Allstate Investment Management Limited	GBR	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			36-4303658				American Heritage Life Investment Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
			59-2276596				American Heritage Service Company	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	61808	43-0708954				Charter National Life Insurance Company	IL	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			80-0950292				CIFG/Allstate Insurance Company, L.P.	DE	DS	Allstate Insurance Company	Ownership	99.000	The Allstate Corporation	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	CA	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
							Ivantage Insurance Brokers Inc.	CAN	NIA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	65595	47-0221457				Lincoln Benefit Life Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	American Heritage Life Investment Corporation	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
0008	Allstate Insurance Group	36455	36-2999368				Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4233821				Northbrook Services, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	
			36-4295725				Signature Agency, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
			04-3388216				Sterling Collision Centers, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	36-3871531	The Allstate Corporation					439,543,648				439,543,648	
10073	20-2114557	ALIC Reinsurance Company										(702,712,906)
29335	36-6091380	Allstate County Mutual Insurance Company										97,716,578
29688	94-2199056	Allstate Fire and Casualty Insurance Company		5,000,000			(1,223,345,646)	(1,784,847,521)			(3,003,193,167)	2,332,920,829
19240	36-6115679	Allstate Indemnity Company	(5,000,000)				(1,062,906,180)	(1,868,731,154)			(2,936,637,334)	1,863,655,754
19232	36-0719665	Allstate Insurance Company	(1,823,897,811)	880,281,443			3,064,435,120	5,852,809,923			7,973,628,675	(7,979,166,869)
		Allstate Insurance Company of Canada	(61,834,094)								(61,834,094)	
	26-1972435	Allstate Insurance Holdings, LLC	1,954,666,000	(5,000,000)							1,949,666,000	
60186	36-2554642	Allstate Life Insurance Company		(654,888,822)			229,273,578	235,779,968			(189,835,276)	(13,661,923,421)
70874	36-2608394	Allstate Life Insurance Company of New York										5,397,235
10852	36-4181960	Allstate New Jersey Insurance Company		(6,000,000)							(6,000,000)	(572,565,647)
12344	20-3560910	Allstate New Jersey Property and Casualty Insurance Company		6,000,000							6,000,000	394,028,576
17230	36-3341779	Allstate Property and Casualty Insurance Company					(1,217,726,942)	(1,966,373,018)			(3,184,099,960)	2,396,671,196
	94-2801638	Allstate Settlement Corporation		6,000,000							6,000,000	
26530	75-6378207	Allstate Texas Lloyd's, Inc.						(232,858,230)			(232,858,230)	67,044,369
37907	04-2680300	Allstate Vehicle and Property Insurance Company										45,224,453
60534	59-0781901	American Heritage Life Insurance Company	(74,000,000)								(74,000,000)	256,196,717
	36-4303658	American Heritage Life Investment Corporation	74,000,000								74,000,000	
	80-0776676	AP Real Estate, LLC		22,500,000							22,500,000	
10835	36-4181959	Castle Key Indemnity Company										16,733,217
30511	36-3586255	Castle Key Insurance Company										(17,595,172)
	80-0950929	CFIG/Allstate Insurance Company, L.P.		63,587							63,587	
61808	43-0708954	Charter National Life Insurance Company										28,274,088
	45-1061516	Current Creek Investments, LLC		21,000,000							21,000,000	
11996	20-1110680	Encompass Floridian Indemnity Company										2,088,638
11993	20-1110782	Encompass Floridian Insurance Company										6,034,171
11252	01-0657022	Encompass Home and Auto Insurance Company		3,000,000							3,000,000	139,746,114
15130	59-2366357	Encompass Indemnity Company										215,526,287
11251	01-0657011	Encompass Independent Insurance Company										4,706,979
10358	52-1952957	Encompass Insurance Company	(1,100,000)								(1,100,000)	50,478,367
10071	36-3976913	Encompass Insurance Company of America										117,539,149
12154	04-3345011	Encompass Insurance Company of Massachusetts										23,683,955
11599	30-0154464	Encompass Insurance Company of New Jersey										83,000,382
10072	36-3976911	Encompass Property and Casualty Company	(1,000,000)								(1,000,000)	40,518,066

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
12496	20-3843581	Encompass Property and Casualty Insurance Company of New Jersey										23,193,927
	20-5305981	Esurance Holdings, Inc.	15,000,000								15,000,000	
25712	73-0486465	Esurance Insurance Company	(7,700,000)	(2,000,000)							(9,700,000)	225,173,127
21741	42-0301440	Esurance Insurance Company of New Jersey		2,000,000							2,000,000	72,342,762
30210	22-2853625	Esurance Property and Casualty Insurance Company	(7,300,000)								(7,300,000)	277,515,366
29980	59-2773658	First Colonial Insurance Company										(1,474,295)
	20-4747177	Guggenheim Advisors Select Fund II		(46,842,270)							(46,842,270)	
65595	47-0221457	Lincoln Benefit Life Company					(229,273,578)	(235,779,968)			(465,053,546)	14,077,490,684
14440	80-0844387	Lincoln Benefit Reinsurance Company										(2,875,924)
		Lykaion IAM Ltd		(180,002,760)							(180,002,760)	
13167	26-2331872	North Light Specialty Insurance Company										609,252
36455	36-2999368	Northbrook Indemnity Company										74,803,996
		PAFCO Insurance Company	(33,295,282)								(33,295,282)	
		Pembridge Insurance Company	(28,538,813)								(28,538,813)	
	26-1875142	Road Bay Investments, LLC		(51,111,178)							(51,111,178)	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplemental is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
17.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
18.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
21.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
22.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
23.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
	APRIL FILING	
28.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
29.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
30.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
31.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
33.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



13. Financial Guaranty Insurance Exhibit [Document Identifier 240]



14. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



15. Supplement A to Schedule T [Document Identifier 455]



16. Trusteed Surplus Statement [Document Identifier 490]



17. Premiums Attributed to Protected Cells [Document Identifier 385]



18. Reinsurance Summary Supplemental Filing [Document Identifier 401]



19. Medicare Part D Coverage Supplement [Document Identifier 365]



22. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]



23. Bail Bond Supplement [Document Identifier 500]



24. Director and Officer Insurance Coverage Supplement [Document Identifier 505]



25. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



27. Relief from the Requirements for Audit Committees [Document Identifier 226]



29. Long-Term Care Experience Reporting Forms [Document Identifier 306]



31. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



32. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid assessments	29,009,075	23,688,667	5,320,408	1,218,001
2505.	Patent intangible asset	1,341,667		1,341,667	1,941,667
2506.	Collateral	751,590		751,590	
2507.	OPEB prepaid asset	25,955,000	25,955,000		
2597.	Summary of remaining write-ins for Line 25 from overflow page	57,057,332	49,643,667	7,413,665	3,159,668

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Deposit for assumed reinsurance from CNA	17,088,331	19,487,578
2505.	Retroactive reinsurance reserve ceded	(14,447,154)	(13,912,561)
2506.	Swap collateral reinvested		1,405,213
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,641,177	6,980,230

Additional Write-ins for Statement of Income Line 14

		1 Current Year	2 Prior Year
1404.	Retroactive reinsurance gain	1,030,735	274,576
1405.	CNA renewal rights and option agreement		(3,618)
1497.	Summary of remaining write-ins for Line 14 from overflow page	1,030,735	270,958

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Change in unallocated loss adjustment expense reserves	(62,695,796)			(62,695,796)
2405.	Servicing fees	(54,631,407)	(60,324,493)		(114,955,900)
2497.	Summary of remaining write-ins for Line 24 from overflow page	(117,327,204)	(60,324,493)		(177,651,697)

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Advances	2,637,484	7,010,596	4,373,112
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,637,484	7,010,596	4,373,112

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	333,759,794	0.881	333,759,794		333,759,794	0.881
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	111,248,584	0.294	111,248,584		111,248,584	0.294
1.22 Issued by U.S. government sponsored agencies	73,802,375	0.195	73,802,375		73,802,375	0.195
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	251,921,913	0.665	251,921,913		251,921,913	0.665
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	796,750,856	2.103	796,750,856		796,750,856	2.103
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	592,396,430	1.564	592,396,430		592,396,430	1.564
1.43 Revenue and assessment obligations	2,460,595,603	6.496	2,460,595,603		2,460,595,603	6.496
1.44 Industrial development and similar obligations	97,247,646	0.257	97,247,646		97,247,646	0.257
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	4,598,393	0.012	4,598,393		4,598,393	0.012
1.512 Issued or guaranteed by FNMA and FHLMC	106,731,025	0.282	106,731,025		106,731,025	0.282
1.513 All other						
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	18,549,297	0.049	18,549,297		18,549,297	0.049
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	442,642,251	1.169	442,642,251		442,642,251	1.169
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	16,135,850,664	42.598	16,135,850,664		16,135,850,664	42.598
2.2 Unaffiliated non-U.S. securities (including Canada)	3,044,952,112	8.038	3,044,952,112		3,044,952,112	8.038
2.3 Affiliated securities		0.000				
3. Equity interests:						
3.1 Investments in mutual funds	727,538,241	1.921	727,538,241		727,538,241	1.921
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	61,134,787	0.161	61,134,787		61,134,787	0.161
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	6,160,563	0.016	6,160,563		6,160,563	0.016
3.4 Other equity securities:						
3.41 Affiliated	4,742,477,064	12.520	4,742,477,064		4,742,477,064	12.520
3.42 Unaffiliated	3,072,453,173	8.111	3,072,453,173		3,072,453,173	8.111
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	429,516,239	1.134	429,516,239		429,516,239	1.134
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company	294,839,289	0.778	294,839,289		294,839,289	0.778
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)	881,238	0.002	881,238		881,238	0.002
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives	791,631	0.002	791,631		791,631	0.002
8. Receivables for securities	102,395,409	0.270	102,395,409		102,395,409	0.270
9. Securities Lending (Line 10, Asset Page reinvested collateral)	12,683,108	0.033	12,683,108	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	288,554,645	0.762	288,554,645	12,683,108	301,237,753	0.795
11. Other invested assets	3,669,271,831	9.687	3,669,271,831		3,669,271,831	9.687
12. Total invested assets	37,879,744,160	100.000	37,879,744,160	12,683,108	37,879,744,160	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			329,593,512
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)	30,904,060	30,904,060	
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			44,220,878
5.	Deduct amounts received on disposals, Part 3, Column 15			82,791,863
6.	Total foreign exchange change in book/adjusted carrying value:			
	6.1 Totals, Part 1, Column 15			
	6.2 Totals, Part 3, Column 13			
7.	Deduct current year's other than temporary impairment recognized:			
	7.1 Totals, Part 1, Column 12			
	7.2 Totals, Part 3, Column 10	544,790	544,790	
8.	Deduct current year's depreciation:			
	8.1 Totals, Part 1, Column 11	24,233,615		
	8.2 Totals, Part 3, Column 9	1,427,655	25,661,270	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)			295,720,527
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)			295,720,527

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			491,510,513
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	(123,125)		
	3.2 Totals, Part 3, Column 11	(100,000)	(223,125)	
4.	Accrual of discount			50,710
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			(191,652)
7.	Deduct amounts received on disposals, Part 3, Column 15			61,448,350
8.	Deduct amortization of premium and mortgage interest points and commitment fees			181,858
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:			
	9.1 Totals, Part 1, Column 13			
	9.2 Totals, Part 3, Column 13			
10.	Deduct current year's other than temporary impairment recognized:			
	10.1 Totals, Part 1, Column 11			
	10.2 Totals, Part 3, Column 10			
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			429,516,239
12.	Total valuation allowance			
13.	Subtotal (Line 11 plus 12)			429,516,239
14.	Deduct total nonadmitted amounts			
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)			429,516,239

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,692,622,276
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	185,709,853	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	478,145,055	663,854,908
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	269,504,831	
	5.2 Totals, Part 3, Column 9	(4,620,398)	264,884,433
6.	Total gain (loss) on disposals, Part 3, Column 19		16,498,161
7.	Deduct amounts received on disposals, Part 3, Column 16		905,029,391
8.	Deduct amortization of premium and depreciation		44,427,134
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	5,159,645	
	9.2 Totals, Part 3, Column 14		5,159,645
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	788,211	
	10.2 Totals, Part 3, Column 11		788,211
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,692,774,687
12.	Deduct total nonadmitted amounts		23,502,856
13.	Statement value at end of current period (Line 11 minus Line 12)		3,669,271,831

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		31,462,422,358
2.	Cost of bonds and stocks acquired, Part 3, Column 7		21,460,843,341
3.	Accrual of discount		37,256,090
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(5,710,257)	
	4.2. Part 2, Section 1, Column 15	(218,238)	
	4.3. Part 2, Section 2, Column 13	684,038,979	
	4.4. Part 4, Column 11	(242,931,218)	435,179,266
5.	Total gain (loss) on disposals, Part 4, Column 19		682,046,759
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		20,697,310,818
7.	Deduct amortization of premium		128,179,179
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(302,206)	
	8.2. Part 2, Section 1, Column 19	102,599	
	8.3. Part 2, Section 2, Column 16	2,707,270	
	8.4. Part 4, Column 15	(27,701,685)	(25,194,023)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	15,035,360	
	9.2. Part 2, Section 1, Column 17	59,698	
	9.3. Part 2, Section 2, Column 14	86,479,823	
	9.4. Part 4, Column 13	40,273,716	141,848,597
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		33,085,215,198
11.	Deduct total nonadmitted amounts		4,404,430
12.	Statement value at end of current period (Line 10 minus Line 11)		33,080,810,768

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	449,606,771	455,751,354	452,797,814	450,051,114
Governments	2.	Canada	19,435,921	21,019,677	18,399,487	18,152,552
(Including all obligations guaranteed by governments)	3.	Other Countries	232,485,993	237,331,185	237,178,779	226,000,000
	4.	Totals	701,528,685	714,102,216	708,376,080	694,203,666
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	796,750,856	796,907,140	825,652,575	698,795,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	592,396,430	603,456,064	601,609,317	558,500,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	2,659,678,300	2,737,865,748	2,710,043,868	2,620,731,036
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	16,248,808,132	16,621,066,319	16,369,844,133	16,411,392,235
	9.	Canada	694,820,154	706,211,627	700,305,232	690,719,973
	10.	Other Countries	2,777,064,386	2,811,459,377	2,790,196,590	2,787,352,540
	11.	Totals	19,720,692,672	20,138,737,323	19,860,345,955	19,889,464,748
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	24,471,046,943	24,991,068,490	24,706,027,794	24,461,694,450
PREFERRED STOCKS	14.	United States	47,917,862	52,132,693	42,676,172	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	13,216,925	14,676,435	12,834,222	
	17.	Totals	61,134,787	66,809,128	55,510,394	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	61,134,787	66,809,128	55,510,394	
COMMON STOCKS	20.	United States	3,067,296,832	3,067,296,832	2,699,431,095	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	17,743,614	17,743,614	17,847,058	
	22.	Other Countries	721,111,529	721,111,529	706,078,937	
	23.	Totals	3,806,151,975	3,806,151,975	3,423,357,090	
Parent, Subsidiaries and Affiliates	24.	Totals	4,746,881,494	4,746,881,494	4,499,500,937	
	25.	Total Common Stocks	8,553,033,469	8,553,033,469	7,922,858,027	
	26.	Total Stocks	8,614,168,256	8,619,842,597	7,978,368,421	
	27.	Total Bonds and Stocks	33,085,215,199	33,610,911,087	32,684,396,215	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	220,989,277	299,761,145	133,187,883	405,977		654,344,280	2.6	715,551,652	3.0	654,344,280	
1.2 NAIC 2											
1.3 NAIC 3											
1.4 NAIC 4											
1.5 NAIC 5											
1.6 NAIC 6											
1.7 Totals	220,989,277	299,761,145	133,187,883	405,977		654,344,280	2.6	715,551,652	3.0	654,344,280	
2. All Other Governments											
2.1 NAIC 1	29,021,718	83,734,209	35,910,652	2,444,794		151,111,372	0.6	317,901,535	1.3	56,110,431	95,000,941
2.2 NAIC 2	9,890,595	62,140,237	28,779,709			100,810,541	0.4	118,259,506	0.5	80,065,020	20,745,521
2.3 NAIC 3											
2.4 NAIC 4											
2.5 NAIC 5											
2.6 NAIC 6											
2.7 Totals	38,912,313	145,874,446	64,690,361	2,444,794		251,921,913	1.0	436,161,041	1.8	136,175,451	115,746,462
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	348,883	624,804,039	149,149,107		22,448,827	796,750,856	3.2	761,503,261	3.2	796,750,856	
3.2 NAIC 2								151,623	0.0		
3.3 NAIC 3											
3.4 NAIC 4											
3.5 NAIC 5											
3.6 NAIC 6											
3.7 Totals	348,883	624,804,039	149,149,107		22,448,827	796,750,856	3.2	761,654,884	3.2	796,750,856	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	38,657,985	411,025,595	70,896,917	31,758,859		552,339,356	2.2	929,643,357	3.9	552,339,356	
4.2 NAIC 2		27,513,939	1,959,476	7,117,874		36,591,289	0.1	67,179,288	0.3	36,591,289	
4.3 NAIC 3											
4.4 NAIC 4											
4.5 NAIC 5								11,686,458	0.0		
4.6 NAIC 6	81,919	392,789	674,253	2,316,826		3,465,786	0.0			3,465,786	
4.7 Totals	38,739,903	438,932,323	73,530,645	41,193,559		592,396,430	2.3	1,008,509,103	4.2	592,396,430	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	194,117,507	1,284,055,395	682,947,561	117,416,936	107,420,991	2,385,958,389	9.5	4,125,337,017	17.3	2,374,539,799	11,418,590
5.2 NAIC 2	16,388,539	72,437,810	69,717,254	7,239,918		165,783,520	0.7	431,340,034	1.8	165,783,520	
5.3 NAIC 3	929,597	9,535,494	3,185,806	14,510,062		28,160,958	0.1	99,919,437	0.4	28,160,958	
5.4 NAIC 4	104,989	508,792	880,291	3,085,058	2,010,941	6,590,071	0.0	23,316,857	0.1	6,590,071	
5.5 NAIC 5	733,787	3,460,261	5,581,419	21,386,184	3,975,659	35,137,310	0.1	61,760,078	0.3	35,137,310	
5.6 NAIC 6	762,267	1,894,688	2,289,629	1,792,751	31,308,717	38,048,052	0.2	89,172,901	0.4	38,048,052	
5.7 Totals	213,036,686	1,371,892,440	764,601,960	165,430,908	144,716,307	2,659,678,300	10.5	4,830,846,325	20.3	2,648,259,710	11,418,590

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	1,142,125,515	8,192,910,653	989,353,081	79,448,949	133,472,702	10,537,310,900	41.8	8,127,247,564	34.1	7,470,871,974	3,066,438,926
6.2 NAIC 2	167,478,523	4,818,966,570	866,048,597	9,727,212	48,055,053	5,910,275,955	23.4	5,201,850,457	21.8	4,762,622,485	1,147,653,470
6.3 NAIC 3	42,624,031	848,129,327	1,628,201,589	21,898,774	9,862,324	2,550,716,046	10.1	2,003,029,859	8.4	1,344,947,324	1,205,768,722
6.4 NAIC 4	16,831,830	298,646,823	816,948,758	11,879,114	9,105,750	1,153,412,275	4.6	694,629,563	2.9	706,543,572	446,868,702
6.5 NAIC 5	3,304,165	41,844,552	11,293,742	168,683		56,611,142	0.2	48,264,821	0.2	41,972,519	14,638,624
6.6 NAIC 6	(12,498)	34,731,128	27,358,233	6,909,915	1,179,694	70,166,471	0.3	8,870,269	0.0	1,108,627	69,057,845
6.7 Totals	1,372,351,566	14,235,229,053	4,339,204,000	130,032,647	201,675,523	20,278,492,789	80.4	16,083,892,532	67.4	14,328,066,500	5,950,426,289
7. Hybrid Securities											
7.1 NAIC 1					3,846,013	3,846,013	0.0			3,846,013	
7.2 NAIC 2								11,567,716	0.0		
7.3 NAIC 3								2,341,178	0.0		
7.4 NAIC 4											
7.5 NAIC 5											
7.6 NAIC 6											
7.7 Totals					3,846,013	3,846,013	0.0	13,908,894	0.1	3,846,013	
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1											
8.2 NAIC 2											
8.3 NAIC 3											
8.4 NAIC 4											
8.5 NAIC 5											
8.6 NAIC 6											
8.7 Totals											

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 1,625,260,885	10,896,291,035	2,061,445,200	231,475,514	267,188,533	15,081,661,166	59.8	XXX	XXX	11,908,802,709	3,172,858,457
9.2 NAIC 2	(d) 193,757,657	4,981,058,556	966,505,036	24,085,004	48,055,053	6,213,461,305	24.6	XXX	XXX	5,045,062,314	1,168,398,991
9.3 NAIC 3	(d) 43,553,628	857,664,821	1,631,387,395	36,408,836	9,862,324	2,578,877,004	10.2	XXX	XXX	1,373,108,282	1,205,768,722
9.4 NAIC 4	(d) 16,936,819	299,155,615	817,829,049	14,964,172	11,116,691	1,160,002,345	4.6	XXX	XXX	713,133,643	446,868,702
9.5 NAIC 5	(d) 4,037,952	45,304,812	16,875,162	21,554,867	3,975,659	(c) 91,748,453	0.4	XXX	XXX	77,109,829	14,638,624
9.6 NAIC 6	(d) 831,688	37,018,605	30,322,115	11,019,491	32,488,411	(c) 111,680,309	0.4	XXX	XXX	42,622,465	69,057,845
9.7 Totals	1,884,378,628	17,116,493,445	5,524,363,955	339,507,885	372,686,671	(b) 25,237,430,583	100.0	XXX	XXX	19,159,839,242	6,077,591,341
9.8 Line 9.7 as a % of Col. 6	7.5	67.8	21.9	1.3	1.5	100.0	XXX	XXX	XXX	75.9	24.1
10. Total Bonds Prior Year											
10.1 NAIC 1	1,430,609,280	7,879,788,781	4,088,861,390	1,297,842,918	280,082,016	XXX	XXX	14,977,184,385	62.8	12,453,901,504	2,523,282,881
10.2 NAIC 2	143,500,742	3,897,099,556	1,442,838,769	268,134,887	78,774,670	XXX	XXX	5,830,348,624	24.4	4,541,475,360	1,288,873,264
10.3 NAIC 3	40,722,507	463,190,581	1,479,042,323	107,483,078	14,851,986	XXX	XXX	2,105,290,475	8.8	1,436,140,853	669,149,622
10.4 NAIC 4	17,973,786	116,174,548	544,114,863	32,542,880	7,140,343	XXX	XXX	717,946,420	3.0	421,662,637	296,283,783
10.5 NAIC 5	1,830,391	14,854,111	48,808,454	35,677,250	20,541,152	XXX	XXX	(c) 121,711,357	0.5	104,575,798	17,135,559
10.6 NAIC 6	1,874,121	5,409,706	6,746,855	5,683,004	78,329,484	XXX	XXX	(c) 98,043,170	0.4	98,043,170	
10.7 Totals	1,636,510,827	12,376,517,283	7,610,412,653	1,747,364,017	479,719,651	XXX	XXX	(b) 23,850,524,431	100.0	19,055,799,322	4,794,725,109
10.8 Line 10.7 as a % of Col. 8	6.9	51.9	31.9	7.3	2.0	XXX	XXX	100.0	XXX	79.9	20.1
11. Total Publicly Traded Bonds											
11.1 NAIC 1	913,595,838	8,911,935,085	1,660,232,135	227,269,708	195,769,943	11,908,802,709	47.2	12,453,901,504	52.2	11,908,802,709	XXX
11.2 NAIC 2	139,572,615	4,158,576,042	718,328,628	18,016,220	10,568,808	5,045,062,314	20.0	4,541,475,360	19.0	5,045,062,314	XXX
11.3 NAIC 3	7,562,218	480,850,383	843,760,345	35,040,336	5,895,000	1,373,108,282	5.4	1,436,140,853	6.0	1,373,108,282	XXX
11.4 NAIC 4	104,989	175,309,145	514,770,935	11,831,883	11,116,691	713,133,643	2.8	421,662,637	1.8	713,133,643	XXX
11.5 NAIC 5	1,903,165	34,495,812	15,349,009	21,386,184	3,975,659	77,109,829	0.3	104,575,798	0.4	77,109,829	XXX
11.6 NAIC 6	844,186	2,287,477	2,963,882	5,218,203	31,308,717	42,622,465	0.2	98,043,170	0.4	42,622,465	XXX
11.7 Totals	1,063,583,011	13,763,453,945	3,755,404,934	318,762,535	258,634,817	19,159,839,242	75.9	19,055,799,322	79.9	19,159,839,242	XXX
11.8 Line 11.7 as a % of Col. 6	5.6	71.8	19.6	1.7	1.3	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	4.2	54.5	14.9	1.3	1.0	75.9	XXX	XXX	XXX	75.9	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	711,665,046	1,984,355,951	401,213,065	4,205,806	71,418,590	3,172,858,457	12.6	2,523,282,881	10.6	XXX	3,172,858,457
12.2 NAIC 2	54,185,042	822,482,514	248,176,407	6,068,784	37,486,245	1,168,398,991	4.6	1,288,873,264	5.4	XXX	1,168,398,991
12.3 NAIC 3	35,991,410	376,814,437	787,627,050	1,368,500	3,967,324	1,205,768,722	4.8	669,149,622	2.8	XXX	1,205,768,722
12.4 NAIC 4	16,831,830	123,846,470	303,058,114	3,132,289		446,868,702	1.8	296,283,783	1.2	XXX	446,868,702
12.5 NAIC 5	2,134,788	10,809,000	1,526,153	168,683		14,638,624	0.1	17,135,559	0.1	XXX	14,638,624
12.6 NAIC 6	(12,498)	34,731,128	27,358,233	5,801,288	1,179,694	69,057,845	0.3			XXX	69,057,845
12.7 Totals	820,795,617	3,353,039,500	1,768,959,021	20,745,349	114,051,854	6,077,591,341	24.1	4,794,725,109	20.1	XXX	6,077,591,341
12.8 Line 12.7 as a % of Col. 6	13.5	55.2	29.1	0.3	1.9	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.3	13.3	7.0	0.1	0.5	24.1	XXX	XXX	XXX	XXX	24.1

(a) Includes $ 4,672,721,292 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 8,095,296 current year, $ 10,567,251 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 16,551,313 current year, $ 15,052,898 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 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	206,237,171	221,959,863	109,923,856	376,413		538,497,304	2.1	625,402,213	2.6	538,497,304	
1.2 Residential Mortgage-Backed Securities	1,139,547	2,711,884	717,399	29,563		4,598,393	0.0	14,448,596	0.1	4,598,393	
1.3 Commercial Mortgage-Backed Securities											
1.4 Other Loan-Backed and Structured Securities	13,612,558	75,089,398	22,546,628			111,248,584	0.4	75,700,842	0.3	111,248,584	
1.5 Totals	220,989,277	299,761,145	133,187,883	405,977		654,344,280	2.6	715,551,652	3.0	654,344,280	
2. All Other Governments											
2.1 Issuer Obligations	38,912,313	145,874,446	64,690,361	2,444,794		251,921,913	1.0	436,161,041	1.8	136,175,451	115,746,462
2.2 Residential Mortgage-Backed Securities											
2.3 Commercial Mortgage-Backed Securities											
2.4 Other Loan-Backed and Structured Securities											
2.5 Totals	38,912,313	145,874,446	64,690,361	2,444,794		251,921,913	1.0	436,161,041	1.8	136,175,451	115,746,462
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	348,883	624,804,039	149,149,107		22,448,827	796,750,856	3.2	761,654,884	3.2	796,750,856	
3.2 Residential Mortgage-Backed Securities											
3.3 Commercial Mortgage-Backed Securities											
3.4 Other Loan-Backed and Structured Securities											
3.5 Totals	348,883	624,804,039	149,149,107		22,448,827	796,750,856	3.2	761,654,884	3.2	796,750,856	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	38,739,903	438,932,323	73,530,645	41,193,559		592,396,430	2.3	1,008,509,103	4.2	592,396,430	
4.2 Residential Mortgage-Backed Securities											
4.3 Commercial Mortgage-Backed Securities											
4.4 Other Loan-Backed and Structured Securities											
4.5 Totals	38,739,903	438,932,323	73,530,645	41,193,559		592,396,430	2.3	1,008,509,103	4.2	592,396,430	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	185,896,422	1,301,277,126	735,137,585	156,323,404	133,285,642	2,511,920,179	10.0	4,185,416,404	17.5	2,511,920,179	
5.2 Residential Mortgage-Backed Securities	25,712,400	62,328,538	28,119,804	9,107,504	12,075	125,280,322	0.5	526,946,692	2.2	125,280,322	
5.3 Commercial Mortgage-Backed Securities											
5.4 Other Loan-Backed and Structured Securities	1,427,864	8,286,775	1,344,570		11,418,590	22,477,799	0.1	118,483,229	0.5	11,059,209	11,418,590
5.5 Totals	213,036,686	1,371,892,440	764,601,960	165,430,908	144,716,307	2,659,678,300	10.5	4,830,846,325	20.3	2,648,259,710	11,418,590
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	831,702,468	11,381,908,216	3,882,999,894	33,156,424	66,344,395	16,196,111,398	64.2	13,627,304,459	57.1	11,921,332,825	4,274,778,573
6.2 Residential Mortgage-Backed Securities	57,481,766	144,387,126	74,585,268	76,955,832	37,835,792	391,245,784	1.6	471,909,822	2.0	350,038,613	41,207,172
6.3 Commercial Mortgage-Backed Securities	1,805,922	4,479,334	6,539,062	11,085,903	27,486,245	51,396,466	0.2	62,751,508	0.3	1,679,201	49,717,266
6.4 Other Loan-Backed and Structured Securities	481,361,409	2,704,454,378	375,079,775	8,834,487	70,009,091	3,639,739,141	14.4	1,921,926,743	8.1	2,055,015,862	1,584,723,279
6.5 Totals	1,372,351,566	14,235,229,053	4,339,204,000	130,032,647	201,675,523	20,278,492,789	80.4	16,083,892,532	67.4	14,328,066,500	5,950,426,289
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					3,846,013	3,846,013	0.0	13,908,894	0.1	3,846,013	
7.5 Totals					3,846,013	3,846,013	0.0	13,908,894	0.1	3,846,013	
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 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	1,301,837,161	14,114,756,012	5,015,431,448	233,494,595	222,078,864	20,887,598,080	82.8	XXX	XXX	16,497,073,045	4,390,525,035
9.2 Residential Mortgage-Backed Securities	84,333,713	209,427,548	103,422,471	86,092,899	37,847,867	521,124,499	2.1	XXX	XXX	479,917,327	41,207,172
9.3 Commercial Mortgage-Backed Securities	1,805,922	4,479,334	6,539,062	11,085,903	27,486,245	51,396,466	0.2	XXX	XXX	1,679,201	49,717,266
9.4 Other Loan-Backed and Structured Securities	496,401,831	2,787,830,550	398,970,973	8,834,487	85,273,695	3,777,311,537	15.0	XXX	XXX	2,181,169,669	1,596,141,869
9.5 Totals	1,884,378,628	17,116,493,445	5,524,363,955	339,507,885	372,686,671	25,237,430,583	100.0	XXX	XXX	19,159,839,242	6,077,591,341
9.6 Line 9.5 as a % of Col. 6	7.5	67.8	21.9	1.3	1.5	100.0	XXX	XXX	XXX	75.9	24.1
10. Total Bonds Prior Year											
10.1 Issuer Obligations	1,084,808,687	10,422,290,560	7,268,251,749	1,611,590,370	257,506,737	XXX	XXX	20,644,448,103	86.6	17,141,130,890	3,503,317,213
10.2 Residential Mortgage-Backed Securities	205,312,522	489,477,415	182,404,438	83,467,972	52,642,764	XXX	XXX	1,013,305,111	4.2	953,698,519	59,606,592
10.3 Commercial Mortgage-Backed Securities	3,098,868	12,388,507	17,656,107	24,222,037	5,385,989	XXX	XXX	62,751,508	0.3	2,853,138	59,898,370
10.4 Other Loan-Backed and Structured Securities	343,290,749	1,452,360,802	142,100,359	28,083,638	164,184,161	XXX	XXX	2,130,019,709	8.9	958,116,775	1,171,902,933
10.5 Totals	1,636,510,827	12,376,517,283	7,610,412,653	1,747,364,017	479,719,651	XXX	XXX	23,850,524,431	100.0	19,055,799,322	4,794,725,109
10.6 Line 10.5 as a % of Col. 8	6.9	51.9	31.9	7.3	2.0	XXX	XXX	100.0	XXX	79.9	20.1
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	870,563,529	11,593,713,075	3,583,527,490	231,157,411	218,111,539	16,497,073,045	65.4	17,141,130,890	71.9	16,497,073,045	XXX
11.2 Residential Mortgage-Backed Securities	71,691,360	184,152,556	101,656,830	85,748,409	36,668,173	479,917,327	1.9	953,698,519	4.0	479,917,327	XXX
11.3 Commercial Mortgage-Backed Securities	1,008,076	671,125				1,679,201	0.0	2,853,138	0.0	1,679,201	XXX
11.4 Other Loan-Backed and Structured Securities	120,320,046	1,984,917,190	70,220,613	1,856,715	3,855,105	2,181,169,669	8.6	958,116,775	4.0	2,181,169,669	XXX
11.5 Totals	1,063,583,011	13,763,453,945	3,755,404,934	318,762,535	258,634,817	19,159,839,242	75.9	19,055,799,322	79.9	19,159,839,242	XXX
11.6 Line 11.5 as a % of Col. 6	5.6	71.8	19.6	1.7	1.3	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	4.2	54.5	14.9	1.3	1.0	75.9	XXX	XXX	XXX	75.9	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	431,273,632	2,521,042,938	1,431,903,958	2,337,183	3,967,324	4,390,525,035	17.4	3,503,317,213	14.7	XXX	4,390,525,035
12.2 Residential Mortgage-Backed Securities	12,642,353	25,274,993	1,765,641	344,490	1,179,694	41,207,172	0.2	59,606,592	0.2	XXX	41,207,172
12.3 Commercial Mortgage-Backed Securities	797,846	3,808,209	6,539,062	11,085,903	27,486,245	49,717,266	0.2	59,898,370	0.3	XXX	49,717,266
12.4 Other Loan-Backed and Structured Securities	376,081,786	802,913,360	328,750,360	6,977,773	81,418,590	1,596,141,869	6.3	1,171,902,933	4.9	XXX	1,596,141,869
12.5 Totals	820,795,617	3,353,039,500	1,768,959,021	20,745,349	114,051,854	6,077,591,341	24.1	4,794,725,109	20.1	XXX	6,077,591,341
12.6 Line 12.5 as a % of Col. 6	13.5	55.2	29.1	0.3	1.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	3.3	13.3	7.0	0.1	0.5	24.1	XXX	XXX	XXX	XXX	24.1

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	13,738,241	13,738,241			
2. Cost of short-term investments acquired	471,424,134	471,424,134			
3. Accrual of discount	3,967	3,967			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	2,356	2,356			
6. Deduct consideration received on disposals	403,783,127	403,783,127			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	81,385,571	81,385,571			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	81,385,571	81,385,571			

(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)			(1,744,901)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		(949,448)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		(49,450,453)	(50,399,901)
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(1,082,144)	
	3.2 Section 2, Column 19		7,936,425	6,854,281
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(2,628,900)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(46,180,440)
6.	Amortization:			
	6.1 Section 1, Column 19		(425,393)	
	6.2 Section 2, Column 21		12,269	(413,124)
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		(1,342,827)	(1,342,827)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			(3,494,933)
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			(3,494,933)

SCHEDULE DB - PART B - VERIFICATION

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	5,207,683			
	3.12 Section 1, Column 15, prior year	1,817,080	3,390,603		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	1,607,031			
	3.14 Section 1, Column 18, prior year		1,607,031	4,997,634	
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	6,814,714			
	3.24 Section 1, Column 19, prior year	1,817,080	4,997,634	4,997,634	
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)		16,341,701		
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)	16,341,701	16,341,701		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051GA#6	BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-BANK OF AMERICA CORP	1FE	5,000,000	4,915,885	5,782,034	04/02/2013	06/20/2018	CDS CS4205502 ON BAC 100 06/20/2018	(71,403)	68,469	06051G-EC-9	BANK OF AMERICA CORP	1FE	4,987,288	5,713,565
191216E#3	KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-TOTAL SYSTEM SERVICES IN	1FE	5,000,000	5,129,544	5,022,643	08/21/2012	09/20/2017	CDS CS3857303 ON KO 100 09/20/2017	88,720	158,223	891906-AA-7	TOTAL SYSTEM SERVICES IN	2FE	5,040,825	4,864,420
216871A*4	CBE-COOPIN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security-GOLDCORP INC	2FE	5,000,000	5,041,852	4,961,573	06/25/2012	09/20/2017	CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	32,082	61,098	380956-AC-6	GOLDCORP INC	2FE	5,009,770	4,900,475
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-NATIONAL CINEMEDIA LLC	2FE	2,350,000	2,345,013	2,465,425	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(4,987)	39,050	63530Q-AE-9	NATIONAL CINEMEDIA LLC	3FE	2,350,000	2,426,375
416515E@9	HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security-ONEOK INC	2FE	2,650,000	2,643,287	2,536,986	06/03/2013	06/20/2018	CDS CS4215691 ON HIG 100 06/20/2018	(5,624)	44,035	682680-AQ-6	ONEOK INC	2FE	2,648,911	2,492,950
65505LA*8	DS (NE) due 12/20/2018, CDS attached to Cash Security-FIDELITY NATIONAL INFORM	2FE	5,000,000	5,177,669	5,443,350	09/26/2013	12/20/2018	CDS SINGLE SWAP CDS (NE)	(106,209)	(11,445)	31620M-AD-8	FIDELITY NATIONAL INFORM	2FE	5,283,879	5,454,795
69362BA#9	PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-ROCHE HLDGS INC	2FE	10,000,000	10,983,616	11,867,625	05/23/2011	06/20/2016	CDS CS3378565 ON PEG 100 06/20/2016	(36,833)	165,275	771196-AS-1	ROCHE HLDGS INC	1FE	11,020,450	11,702,350
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-AETNA INC	1FE	5,000,000	5,022,871	5,068,024	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	18,359	141,564	00817Y-AL-2	AETNA INC	2FE	5,004,512	4,926,460
717081C@0	PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-OGLETHORPE POWER CORP	1FE	5,000,000	5,444,117	5,951,409	01/06/2012	03/20/2017	CDS CS3529613 ON PFE 100 03/20/2017	18,359	141,564	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,425,758	5,809,845
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-COCA-COLA CO/THE	1FE	10,000,000	10,115,791	9,991,683	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	133,976	276,753	191216-BA-7	COCA-COLA CO/THE	1FE	9,981,814	9,714,930
742718G#0	PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security-TIME WARNER INC	1FE	10,000,000	10,111,680	11,237,573	01/26/2012	03/20/2017	CDS CS3537285 ON PG 100 03/20/2017	133,976	276,753	887317-AF-2	TIME WARNER INC	2FE	9,977,703	10,960,820
853250A@7	STAN-BANK 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-MYLAN INC	1FE	5,000,000	5,623,012	5,685,832	01/30/2013	03/20/2018	CDS CS4192650 ON STAN-BANK 100 03/20/2018	10,061	28,122	628530-AL-1	MYLAN INC	2FE	5,612,951	5,657,710
94106LF#1	WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security-GENZYME CORP-GENL DIVISN	2FE	10,000,000	10,706,280	11,366,025	02/22/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/2018	40,414	266,705	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,665,865	11,099,320
L4370*AA9	DS (GLENLN) due 12/20/2018, CDS attached to Cash Security-ENBRIDGE ENERGY PARTNERS	2FE	5,000,000	4,775,048	5,265,294	10/02/2013	12/20/2018	CDS SINGLE SWAP CDS (GLENLN)	(223,563)	(101,931)	29250R-AS-5	ENBRIDGE ENERGY PARTNERS	2FE	4,998,611	5,367,225
APPLIED	HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security-SBA TOWER TRUST ABS	2FE	10,000,000	9,982,238	9,932,719	07/09/2013	09/20/2018	CDS CS4218240 ON HIG 100 09/20/2018	(17,762)	157,949	78403D-AE-0	SBA TOWER TRUST ABS	2AM	10,000,000	9,774,770
APPLIED	DS (ECACN) due 03/20/2019, CDS attached to Cash Security-CVS CAREMARK CORP	2FE	5,000,000	5,017,540	5,010,258	12/12/2013	03/20/2019	CDS SINGLE SWAP CDS (ECACN)	23,113	11,718	126650-CB-4	CVS CAREMARK CORP	2FE	4,994,428	4,998,540
031162F#2	DS (AMGN) due 09/20/2018, CDS attached to Cash Security-AMGEN INC	2FE	3,000,000	3,237,357	3,548,579	09/06/2013	09/20/2018	CDS SINGLE SWAP CDS (AMGN)	62,376	91,370	031162-AZ-3	AMGEN INC	2FE	3,174,981	3,457,209
031162F#2	DS (AMGN) due 09/20/2018, CDS attached to Cash Security-NOVARTIS SECS INVEST LTD	2FE	2,000,000	2,039,541	2,325,654	09/06/2013	09/20/2018	CDS SINGLE SWAP CDS (AMGN)	41,584	60,914	66989G-AA-8	NOVARTIS SECS INVEST LTD	1FE	1,997,957	2,264,740
9999999 - Totals				108,312,341	113,462,685	XXX	XXX	XXX	136,639	1,876,186	XXX	XXX	XXX	108,175,702	111,586,499

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	33	363,326,024	14	106,505,804	15	102,700,858	19	113,457,242	33	363,326,024
2. Add: Opened or Acquired Transactions	6	35,707,940	9	38,317,322	14	86,584,769	3	20,776,205	32	181,386,236
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	28,385	XXX	31,612	XXX	621	XXX	5,956	XXX	66,575
4. Less: Closed or Disposed of Transactions	25	292,490,473	8	36,906,863	10	75,718,126	4	25,758,608	47	430,874,070
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	66,072	XXX	5,247,017	XXX	110,881	XXX	168,454	XXX	5,592,423
7. Ending Inventory	14	106,505,804	15	102,700,858	19	113,457,242	18	108,312,341	18	108,312,341

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(3,494,933)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	5,207,683	
3.	Total (Line 1 plus Line 2)		1,712,750
4.	Part D, Section 1, Column 5	5,999,314	
5.	Part D, Section 1, Column 6	(4,286,564)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(1,755,386)	
8.	Part B, Section 1, Column 13	751,590	
9.	Total (Line 7 plus Line 8)		(1,003,796)
10.	Part D, Section 1, Column 8	2,929,763	
11.	Part D, Section 1, Column 9	(3,933,559)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	105,000,000	
14.	Part B, Section 1, Column 20	7,462,400	
15.	Part D, Section 1, Column 11	112,462,400	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	524,592,432	524,592,432	
2. Cost of cash equivalents acquired	42,661,531,541	42,661,531,541	
3. Accrual of discount	1,160,213	1,160,213	
4. Unrealized valuation increase (decrease)			
5. Total gain (loss) on disposals	7,599	7,599	
6. Deduct consideration received on disposals	42,502,293,716	42,502,293,716	
7. Deduct amortization of premium			
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other than temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	684,998,069	684,998,069	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	684,998,069	684,998,069	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office Buildings		Northbrook	IL	05/01/1965	10/31/2008	529,233,439		202,904,932	326,920,000	19,582,519			(19,582,519)		53,971,592	25,980,376
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.		Wheeling	IL	01/01/1967	10/31/2008	30,331,645		3,118,248	15,700,000	620,204			(620,204)		4,424,191	3,671,592
Office Building - 75 Executive Pkwy		Hudson	OH	01/01/1968	10/31/2008	54,170,296		23,759,755	37,500,000	1,680,123			(1,680,123)		7,770,002	5,275,927
Tech-Cor Training Center		Wheeling	IL	01/01/1973	10/31/2008	9,030,008		2,574,155	3,850,000	416,329			(416,329)		1,174,952	638,151
South Barrington Land		South Barrington	IL	01/01/1979	10/31/2013	881,238		881,238	15,000,000							
Greenfield Data Center		Rochelle	IL	11/29/2007	10/31/2008	52,739,422		46,604,362	51,599,876	1,320,725			(1,320,725)		4,957,424	3,636,699
Office Buildings - Texas		Irving	TX	05/01/1989	10/31/2008	1,109,402		1,109,402	1,225,000						5,893,134	
Lincoln Benefit Life Building		Lincoln	NE	06/16/1998	10/31/2008	25,747,905		14,768,435	27,100,000	613,716			(613,716)		2,856,709	1,556,713
0299999. Property occupied by the reporting entity - Administrative						703,243,356		295,720,527	478,894,876	24,233,615			(24,233,615)		81,048,004	40,759,457
0399999. Total Property occupied by the reporting entity						703,243,356		295,720,527	478,894,876	24,233,615			(24,233,615)		81,048,004	40,759,457
0699999 - Totals						703,243,356		295,720,527	478,894,876	24,233,615			(24,233,615)		81,048,004	40,759,457

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				21,612,657
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				796,326
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				7,481,719
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				313,335
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				23,083
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				132,150
South Barrington Building	South Barrington	IL	01/01/1979	VARIOUS				544,790
0199999. Acquired by Purchase								30,904,060
0399999 - Totals								30,904,060

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Office Buildings - Texas	Dallas	TX	06/27/2013	Cole Real Estate Investments	75,500,565		38,455,560	852,755			(852,755)		37,602,806	82,791,863		45,189,057	45,189,057		3,309,879
Home Office Buildings	Northbrook	IL		scrapped/retirements	40,468,224		1,542,417	574,293			(574,293)		968,124			(968,124)	(968,124)		
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL		scrapped/retirements	95,705														
Tech-Cor Training Center	Wheeling	IL		scrapped/retirements	313,431														
Lincoln Benefit Life Building	Lincoln	NE		scrapped/retirements	6,177		662	607			(607)		55			(55)	(55)		
Office Building - 75 Executive Pkwy	Hudson	OH		scrapped/retirements	1,783,069														
South Barrington Building	South Barrington	IL		scrapped/retirements	544,790				544,790		(544,790)								
0199999. Property Disposed					118,711,961		39,998,639	1,427,655	544,790		(1,972,445)		38,570,985	82,791,863		44,220,878	44,220,878		3,309,879
0399999 - Totals					118,711,961		39,998,639	1,427,655	544,790		(1,972,445)		38,570,985	82,791,863		44,220,878	44,220,878		3,309,879

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
123295		WASHINGTON	DC		06/15/2011	4.240	25,000,000						44,629,072	12/20/2013
123296		SANTEE	CA		07/28/2011	4.750	24,500,000						43,295,610	09/23/2013
123297		LAKE OSWEGO	OR		06/01/2011	4.530	24,765,512		7,556				31,526,545	09/23/2013
123299		GREENSBORO	NC		07/21/2011	3.750	16,635,988		(15,387)				38,652,810	09/23/2013
123300		CHICAGO	IL		06/30/2011	4.500	24,833,491		20,531				38,144,412	09/23/2013
123311		CENTENNIAL	CO		08/03/2011	3.530	10,650,000						24,576,190	08/26/2013
123313		LAKEWOOD	CO		07/07/2011	4.170	24,453,801						38,049,070	06/26/2013
123316		PHILADELPHIA	PA		07/26/2011	3.850	8,197,062						12,101,170	12/19/2012
123319		AUSTIN,	TX		09/14/2011	3.500	17,626,875				(123,125)		38,878,060	09/23/2013
123320		PORTLAND	OR		09/14/2011	3.500	22,050,000						48,474,560	09/23/2013
123321		NAPERVILLE	IL		09/14/2011	3.500	26,000,000						49,104,180	09/23/2013
123322		TAMPA	FL		07/13/2011	3.610	27,000,000						39,648,670	09/23/2013
123325		CINCINNATI	OH		08/08/2011	4.610	13,390,594						19,272,540	12/20/2013
123329		ORLANDO	FL		08/01/2011	4.000	14,293,795		13,796				23,298,090	09/23/2013
123333		CLEVELAND	OH		09/30/2011	5.020	9,148,080						14,235,910	12/20/2013
123346		WINSTON SALEM	NC		10/13/2011	4.250	14,521,084						20,346,738	12/20/2013
123349		DALLAS	TX		11/15/2011	3.400	9,500,000						17,318,280	09/23/2013
123350		INDIANAPOLIS	IN		10/13/2011	3.860	10,962,361						14,832,160	12/20/2013
123351		AUSTIN	TX		11/16/2011	3.650	14,500,000						20,646,970	09/23/2013
123358		MAINVILLE	OH		11/30/2011	4.890	8,722,352						11,560,540	12/20/2013
123359		BURLINGAME	CA		11/04/2011	4.250	19,021,180						30,891,960	09/23/2013
123367		CITY OF INDUSTRY	CA		11/17/2011	3.800	17,250,000						32,369,780	09/23/2013
123370		MARLTON	NJ		02/23/2012	4.050	11,257,092						23,160,460	09/23/2013
123371		STOUGHTON	MA		02/03/2012	4.510	9,713,337						15,600,000	11/09/2011
123417		NEW YORK	NY		08/09/2012	4.750	25,523,636		(142,801)				34,562,781	09/23/2013
0599999. Mortgages in good standing - Commercial mortgages-all other							429,516,239		(116,304)		(123,125)		725,176,557	XXX
0899999. Total Mortgages in good standing							429,516,239		(116,304)		(123,125)		725,176,557	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							429,516,239		(116,304)		(123,125)		725,176,557	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122821	PLYMOUTH	MN		06/29/2006	06/10/2013	7,562,350							7,562,350	7,562,350			
123272	ROSEVILLE	CA		05/31/2011	02/14/2013	3,636,090		(3,078)			(3,078)		3,633,012	3,472,912		(160,100)	(160,100)
123276	FOUNTAIN VALLEY	CA		05/31/2011	08/30/2013	12,345,755		(3,355)		(100,000)	(103,355)		12,242,399	12,259,839		17,440	17,440
123277	FOUNTAIN VALLEY	CA		05/31/2011	08/30/2013	8,150,981		(7,732)			(7,732)		8,143,249	8,094,258		(48,992)	(48,992)
123332	HOUSTON	TX		08/24/2011	09/05/2013	25,000,000							25,000,000	25,000,000			
0199999. Mortgages closed by repayment						56,695,176		(14,165)		(100,000)	(114,165)		56,581,011	56,389,359		(191,652)	(191,652)
123297	LAKE OSWEGO	OR		06/01/2011		198,257		61			61		198,318	198,318			
123299	GREENSBORO	NC		07/21/2011		1,243,606		(1,149)			(1,149)		1,242,457	1,242,457			
123300	CHICAGO	IL		06/30/2011		162,366		134			134		162,500	162,500			
123313	LAKEWOOD	CO		07/07/2011		460,841							460,841	460,841			
123316	PHILADELPHIA	PA		07/26/2011		346,185							346,185	346,185			
123325	CINCINNATI	OH		08/08/2011		232,924							232,924	232,924			
123329	ORLANDO	FL		08/01/2011		286,223		277			277		286,500	286,500			
123333	CLEVELAND	OH		09/30/2011		309,689							309,689	309,689			
123346	WINSTON SALEM	NC		10/13/2011		529,786							529,786	529,786			
123350	INDIANAPOLIS	IN		10/13/2011		214,454							214,454	214,454			
123358	MAINVILLE	OH		11/30/2011		142,211							142,211	142,211			
123359	BURLINGAME	CA		11/04/2011		480,635							480,635	480,635			
123370	MARLTON	NJ		02/23/2012		285,925							285,925	285,925			
123371	STOUGHTON	MA		02/03/2012		166,567							166,567	166,567			
0299999. Mortgages with partial repayments						5,059,668		(678)			(678)		5,058,990	5,058,990			
0599999 - Totals						61,754,844		(14,843)		(100,000)	(114,843)		61,640,001	61,448,350		(191,652)	(191,652)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL		MIAMI	FL	DIRECT		01/01/2008		2,905,188	2,319,415	2,905,188						174,856		
000000-00-0	IMPACT C.I.L. PARENT LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		12/23/2009		1,521,251	1,521,251	1,521,251	1,430,129							9.770
000000-00-0	IMPACT CHILDCARE LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		01/03/2006		247,496	247,496	247,496	(57,240)							14.890
000000-00-0	IMPACT HEALTHCARE LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		09/26/2005		218,662	218,662	218,662	(29,094)						369,940	12.960
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated									4,892,597	4,306,824	4,892,597	1,343,795					174,856	369,940	XXX
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	R	Boston	MA	Audax Group		02/14/2011	2	7,323,896	7,323,896	7,323,896	13,076					617,567	9,488,061	1.750
589888-10-2	MERIT MEZZANINE FUND V		Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2	15,906,729	15,906,729	15,906,729	(729,823)					823,904	12,220,408	7.460
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									23,230,625	23,230,625	23,230,625	(716,747)					1,441,471	21,708,469	XXX
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		11/30/2006	3	1,304,143	1,304,143	1,304,143	(495,813)						787,468	4.260
000000-00-0	ACTIS AFRICA IV	R	London	EG	ACTIS CAPITAL		07/19/2013		3,091,972	3,091,972	3,091,972	369,791						21,378,090	9.640
000000-00-0	ACTIS EMERGING MARKETS 3 LP		London	EG	Actis Capital		01/02/2008		18,806,736	18,806,736	18,806,736	506,414						1,140,635	1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Central	HK	AFFINITY EQUITY PARTNERS		01/29/2007	3	12,074,139	12,074,139	12,074,139	748,021					196,504	1,250,438	0.390
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	R	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS		08/16/2013	3	1,264,251	1,264,251	1,264,251	(1,515,288)						35,424,950	1.090
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY	Apollo Management		09/30/2008	3	20,909,578	20,909,578	20,909,578	1,295,369					6,987,033	1,034,556	0.410
000000-00-0	APOLLO INVESTMENT FUND VII LP	R	New York	NY	Apollo Management		01/28/2008	3	9,479,270	9,479,270	9,479,270	(665,727)					5,330,414	3,636,666	0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP		Boston	MA	ArcLight Partners		12/16/2003	3	1,005,817	1,005,817	1,005,817	(680,652)						2,295,492	0.940
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	R	Boston	MA	ArcLight Partners		12/01/2011	3	37,413,333	37,413,333	37,413,333	3,837,449						37,877,355	2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	R	Los Angeles	CA	Ares Management LLC		11/05/2012		6,745,198	6,745,198	6,745,198	(357,938)						25,696,864	0.700
000000-00-0	ARGAN CAPITAL LP		London	EG	Argan Capital		02/12/2007	3	8,379,177	8,379,177	8,379,177	(1,591,769)			430,225				1.850
000000-00-0	ASTORG IV	R	Paris	FR	Astorg Partners		03/20/2008	3	8,357,760	8,357,760	8,357,760	793,776			812,525		20,069	1,887,141	0.940
000000-00-0	ASTORG V	R	Paris	FR	Astorg Partners		12/28/2011	3	2,470,172	2,470,172	2,470,172	(10,001)			133,235			11,701,635	1.020
000000-00-0	ATLAS CAPITAL RESOURCES I		Greenwich	CT	Atlas Holdings		05/07/2010		13,449,907	13,449,907	13,449,907	2,921,409					2,134,568	10,371,679	6.030
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP		New York	NY	Avenue Capital Group		07/20/2006		2,873,367	2,873,367	2,873,367	54,659					411,403		0.280
000000-00-0	AVIGO SME FUND III		New Delhi	IN	Avigo Capital		06/30/2010		11,761,951	11,761,951	11,761,951	(1,600,853)						7,174,000	8.790
000000-00-0	AXA SECONDARY FUND V	R	New York	NY	AXA Private Equity		12/14/2011		30,805,506	30,805,506	30,805,506	3,716,069						17,740,994	3.700
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II		Grand Cayman Islands	KY	AXIOM ASIA PRIVATE CAPITAL		12/22/2011		6,129,268	6,129,268	6,129,268	28,505					28,919	3,183,290	1.080
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	R	Rio de Janeiro	BR	Axxon Group		12/22/2011	3	6,854,212	6,854,212	6,854,212	(232,866)						9,589,670	16.300
000000-00-0	B IV		Waltham	MA	DDJ Capital Mgmt		03/28/2003		577,263	577,263	577,263	(258,786)							2.250
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	R	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS		03/14/2013	3	3,617,493	3,617,493	3,617,493	(349,623)						19,973,939	5.330
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	R	Grand Cayman Islands	KY	BARING PRIVATE EQUITY ASIA		12/01/2010		12,289,549	12,289,549	12,289,549	2,000,283						9,497,186	0.850
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	R	New York	NY	Behrman Capital		08/23/2012	3	8,032,076	8,032,076	8,032,076	1,228,709						2,319,593	1.120
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP		Toronto	ON	BIRCH HILL EQUITY PARTNERS		05/01/2009	3	14,338,445	14,338,445	14,338,445	1,634,430				(611,392)		832,064	5.520
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		01/30/2006	3	9,497,863	9,497,863	9,497,863	2,530,253					631,093	626,348	0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON		New York	NY	Blackstone Group		04/18/2007	3	1,837,106	1,837,106	1,837,106							513,636	0.020
000000-00-0	BRAIT IV LP		Johannesburg	SF	Brait		04/02/2007		6,102,375	6,102,375	6,102,375	(1,523,185)					146,434	1,572,764	2.200
000000-00-0	BRAZOS EQUITY FUND II		Dallas	TX	Brazos Partners		03/17/2006	3	15,020,514	15,020,514	15,020,514	4,742,786						1,186,437	5.100
000000-00-0	CALERA CAPITAL PARTNERS IV		San Francisco	CA	Calera Capital		12/22/2011	3	7,182,296	7,182,296	7,182,296	114,692					72,829	1,532,745	1.540
131388-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004	2	407,105	407,105	407,105	(275,326)					192,455	303,904	1.300
156728-11-1	CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR)		New York	NY	CERBERUS CAPITAL MANAGEMENT LP		03/07/2007		6,290,310	6,290,310	6,290,310	(1,396,113)					2,258,745	620,113	0.110
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	R	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS		12/22/2011		6,187,067	6,187,067	6,187,067	(18,455)				266,658		9,076,234	6.440
000000-00-0	CYPRIUM INVESTORS IV LP	R	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC		12/30/2013	2	119,571	119,571	119,571							23,980,429	6.890
000000-00-0	DOUGHTY HANSON & CO V		London	EG	DOUGHTY HANSON & COMPANY		05/04/2007	3	8,300,051	8,300,051	8,300,051	888,864				599,991	1,017,349	3,356,625	0.370
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP		Toronto	ON	EDGESTONE CAPITAL PARTNERS		04/18/2006	3	2,606,992	2,606,992	2,606,992	206,826				(106,706)		4,653,151	30.780
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP		Toronto	ON	EDGESTONE CAPITAL PARTNERS		04/18/2006	3	2,641,111	2,641,111	2,641,111	89,967						4,142,344	2.300
292698-10-3	EIG ENERGY FUND XV	R	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		03/07/2011	2	19,440,121	19,440,121	19,440,121	1,254,510					1,119,598	11,668,697	0.630
000000-00-0	EIG ENERGY FUND XVI	R	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS		12/13/2013	2	2,187,500	2,187,500	2,187,500							22,812,500	0.410
000000-00-0	ELEVATION PARTNERS, LP		Menlo Park	CA	Elevation Associates		12/13/2004	3	1,331,219	1,331,219	1,331,219	(2,147,426)					4,219,183	894,448	0.810
29277*-10-5	ENERVEST CO-INVESTMENT FUND XII-2A LP	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/19/2011		42,825,703	42,825,703	42,825,703	2,336,861					184,651		29.400
29276#-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		06/22/2007	3	6,694,834	6,694,834	6,694,834	292,062						4,142,344	2.770
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		12/27/2010	3	16,619,013	16,619,013	16,619,013	150,338					1,082,930	8,367	2.340
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	R	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS		04/24/2013	3	5,084,773	5,084,773	5,084,773	(196,656)						8,153,314	1.560
000000-00-0	EQT V FUND	R	St Peter Port	GR	EQT		12/01/2006	3	3,670,539	3,670,539	3,670,539	(2,195,118)			430,372		2,011,189	800,396	0.160
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	R	London	EG	Barclays		02/20/2012	3	28,907,151	28,907,151	28,907,151	2,341,752			856,424		111,337	19,475,206	2.250
000000-00-0	ETHOS PE FUND V		Johannesburg	SF	Ethos Equity Ltd.		09/30/2008	3	8,120,718	8,120,718	8,120,718	(366,665)					1,184	3,883,791	5.120

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	R	Mumbai	IN	Everstone Capital		12/22/2011		11,995,469	11,995,469	11,995,469	(1,205,841)						11,925,000	4.570
000000-00-0	EXCELLERE CAPITAL FUND II	R	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3	3,230,575	3,230,575	3,230,575	910,556						14,388,042	3.600
000000-00-0	EXCELLERE CAPITAL FUND LP		Denver	CO	EXCELLERE PARTNERS, LLC		03/27/2007	3	3,322,425	3,322,425	3,322,425	(167,471)					1,057,589	1,200,681	3.130
000000-00-0	FIMI OPPORTUNITY FUND II		Tel-Aviv	IS	FIMI Opportunity LTD		10/11/2005	3	5,332,012	5,332,012	5,332,012	303,000					1,059,997		6.560
000000-00-0	FIMI OPPORTUNITY FUND IV	R	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008	3	4,217,585	4,217,585	4,217,585	741,666					363,630	971,977	3.210
000000-00-0	FIMI OPPORTUNITY FUND V	R	Tel-Aviv	IS	FIMI Opportunity LTD		08/15/2012	3	5,228,409	5,228,409	5,228,409	(278,884)						21,739,707	7.040
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	R	London	EG	FORTELUS CAPITAL MANAGEMENT		04/01/2013	11	1,180,408	1,180,408	1,180,408	(153,697)							0.880
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006	3	14,353,290	14,353,290	14,353,290	427,048					1,244,506	1,386,900	0.870
000000-00-0	FRANCISCO PARTNERS III, LP		San Francisco	CA	Francisco Partners		12/22/2011	3	14,594,484	14,594,484	14,594,484	1,620,745						8,250,000	1.120
000000-00-0	GET AS CO-INVESTMENT	R	New York	NY	Quadrangle Group		03/31/2009		13,332,336	13,332,336	13,332,336	3,460,272							18.540
000000-00-0	GLOBAL PRIVATE EQUITY III		Boston	MA	Advent Group		03/19/1997	3	94,604	94,604	94,604	11,948							2.300
G0115*-10-5	GLOBAL PRIVATE EQUITY VI		Boston	MA	Advent Group		07/07/2008	3	14,088,326	14,088,326	14,088,326	1,526,239					1,819,031	670,650	0.510
000000-00-0	GTCR FUND IX		Chicago	IL	GTCR		12/01/2006	3	10,015,816	10,015,816	10,015,816	854,362					1,545,725	1,005,804	0.560
000000-00-0	GTCR FUND VIII		Chicago	IL	GTCR		09/29/2003	3	4,639,134	4,639,134	4,639,134	(1,670,431)					86,911		1.480
000000-00-0	GTCR FUND X	R	Chicago	IL	GTCR		07/18/2011	3	31,219,928	31,219,928	31,219,928	5,512,781						15,573,608	1.730
000000-00-0	HARBOURVEST BUYOUT FUND VII		Boston	MA	HarbourVest Partners		11/12/2003	3	10,131,489	10,131,489	10,131,489	51,201					1,663,107	1,200,000	0.790
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	R	St Peter Port	GR	HarbourVest Partners		12/31/2012		9,318,404	9,318,404	9,318,404	9,237,130					362,479		0.670
000000-00-0	HARBOURVEST VENTURE FUND VII		Boston	MA	HarbourVest Partners		11/12/2003		3,187,058	3,187,058	3,187,058	240,301					274,015	190,000	0.200
000000-00-0	HIGHSTAR CAPITAL II		New York	NY	Highstar Capital		05/24/2004	3	10,725,856	10,725,856	10,725,856	24,148						416,414	4.920
000000-00-0	HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		05/25/2007	3	19,345,917	19,345,917	19,345,917	(544,965)					367,224	1,004,994	1.230
000000-00-0	HIGHSTAR CAPITAL IV	R	New York	NY	Highstar Capital		10/03/2011	3	34,197,615	34,197,615	34,197,615	130,805						41,336,517	9.140
000000-00-0	HURON FUND III LP	R	Detroit	MI	HURON CAPITAL PARTNERS		05/31/2009	3	6,502,494	6,502,494	6,502,494	563,053					51,345	1,799,014	2.230
45254@-10-6	IMPACT COMMUNITY CAPITAL LLC CLASS A		San Francisco	CA	IMPACT COMMUNITY CAPITAL		03/17/1998		989,797	989,797	989,797	136,204							12.500
45258#-AA-8	IMPACT HUNTINGTON		San Francisco	CA	IMPACT COMMUNITY		01/01/2009		3,123,330	3,123,330	3,123,330						26,702		
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		06/10/2008		411,876	411,876	411,876	280,355						141,882	22.730
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	R	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013		6,720,893	6,720,893	6,720,893	(171,707)						17,207,400	1.510
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	R	Minneapolis	MN	INTERLACHEN CAPITAL GROUP LP		04/01/2013	11	757,064	757,064	757,064	143,313							7.650
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	R	Shanghai	CN	Jade Invest		07/12/2012		4,513,707	4,513,707	4,513,707	420,287						11,158,980	13.050
000000-00-0	KAINOS CAPITAL PARTNERS LP	R	Dallas	TX	Kainos Capital		05/10/2013	3	160,745	160,745	160,745	(213,761)						11,624,821	2.400
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	257,004	257,004	257,004	(1,382,615)						26,513	2.440
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	4,866,773	4,866,773	4,866,773	3,371,911						29,663	2.470
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	8,103,210	8,103,210	8,103,210	(145,729)						147,331	2.430
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	R	Dallas	TX	Kainos Capital		04/08/2013	3	135,713	135,713	135,713	(369,985)						7,858	2.440
000000-00-0	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		12/28/2004	3	6,753,912	6,753,912	6,753,912	154,915						721,740	3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	R	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	7,454,277	7,454,277	7,454,277	(366,066)					871,987	1,812,252	1.830
000000-00-0	KOHLBERG INVESTORS VII LP	R	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3	4,032,751	4,032,751	4,032,751	375,657						20,657,806	7.930
000000-00-0	KRG CAPITAL FUND III, LP		Denver	CO	KRG Capital Partners		09/30/2008	3	4,284,315	4,284,315	4,284,315	91,522						886,708	1.610
000000-00-0	KRG CAPITAL FUND IV, LP	R	Denver	CO	KRG Capital Partners		01/04/2008	3	10,254,568	10,254,568	10,254,568	(356,455)					329,092	1,999,447	0.810
000000-00-0	LANDMARK EQUITY PARTNERS XI		Simsbury	CT	LANDMARK PARTNERS		07/01/2003		1,519,021	1,519,021	1,519,021	(184,308)					339,314	520,879	2.360
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		12/13/2004		3,418,097	3,418,097	3,418,097	(918,039)					1,273,678	1,579,489	7.020
000000-00-0	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	9,132,526	9,132,526	9,132,526	(246,401)					1,178,292		3.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS		New York	NY	Lexington Partners		06/25/2004		5,700,086	5,700,086	5,700,086	(351,280)					1,264,124	174,973	2.160
000000-00-0	LEXINGTON V, LP		New York	NY	Lexington Partners		06/27/2003		6,334,320	6,334,320	6,334,320	(2,968,192)					3,393,578		2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3	6,391,105	6,391,105	6,391,105	(492,046)					84,000	567,220	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3	6,226,384	6,226,384	6,226,384	156,664						4,731,319	1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3	5,955,597	5,955,597	5,955,597	233,588					906,135	895,579	0.360
000000-00-0	LITTLEJOHN FUND IV		Greenwich	CT	Littlejohn & Co.		06/18/2010		30,605,392	30,605,392	30,605,392	6,147,987					14,432	6,087,690	2.400
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	R	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS		11/26/2013		1,499,105	1,499,105	1,499,105							17,800,895	1.180
000000-00-0	MARQUETTE TRANSPORTATION CO-INVEST		Denver	CO	KRG Capital Partners		03/19/2007		10,112,201	10,112,201	10,112,201	(543,902)							2.450
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	R	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007		5,208,934	5,208,934	5,208,934	(43,885)					547,563	1,257,592	0.160
000000-00-0	MBK PARTNERS FUND III	R	Grand Cayman Islands	KY	MBK Partners		04/17/2013		4,688,080	4,688,080	4,688,080	1,108,549						11,721,036	0.590
58988#-10-0	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		01/13/2005	2	1,724,004	1,724,004	1,724,004	263,232					33,335	276,923	0.880
000000-00-0	MONITOR CLIPPER EQUITY PARTNERS II		Cambridge	MA	Monitor Clipper		12/05/2003	3	11,707,844	11,707,844	11,707,844	(616,024)							3.190
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	R	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV		03/18/2013		336,159	336,159	336,159	1,721						2,263,287	0.170
000000-00-0	NATURAL GAS PARTNERS IX		Irving	TX	Natural Gas Partners		12/22/2011	3	5,440,564	5,440,564	5,440,564	(206,670)					1,382,979	425,803	0.190

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NATURAL GAS PARTNERS X	R	Irving	TX	Natural Gas Partners		06/04/2012	3	13,062,996	13,062,996	13,062,996	1,868,949						13,501,127	0.700
000000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	NB ALTERNATIVE ADVISORS LLC		06/27/2005		7,831,284	7,831,284	7,831,284	566,741					777,153	3,520,000	14.060
000000-00-0	NEW VERNON INDIA FUND, LP	R	Jersey City	NJ	NEW VERNON MGMT		10/26/2007	5	287,999	287,999	287,999	299,747							0.050
000000-00-0	NG CAPITAL PARTNERS II LP	R	Lima	PE	NEXUS GROUP		07/22/2013		3,873,456	3,873,456	3,873,456	(244,310)						13,382,234	2.920
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP		Stamford	CT	Oak Hill Partners		12/28/2004	3	5,118,859	5,118,859	5,118,859	(939,186)					2,123,256	180,544	0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	CT	Oak Hill Partners		12/22/2011	3	12,075,699	12,075,699	12,075,699	2,770,628						4,151,856	0.410
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND		Stamford	CT	Oak Hill Partners		09/30/2008		1,866,050	1,866,050	1,866,050	(596,317)					611,183		2.540
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	8,959,327	8,959,327	8,959,327	92,053						1,229,905	2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	7,470,797	7,470,797	7,470,797	5,370,921						3,418,838	0.680
000000-00-0	ONCAP III	R	Toronto	ON	Onex Partners		07/08/2011		6,007,052	6,007,052	6,007,052	183,085				(247,877)		10,556,072	2.080
000000-00-0	ORCHID ASIA V	R	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT		12/22/2011		9,830,316	9,830,316	9,830,316	2,742,972						9,709,711	3.280
000000-00-0	OZ ASIA OVERSEAS FUND, LTD	R	NEW YORK	NY	OZ MANAGEMENT		05/01/2013												0.010
000000-00-0	OZ EUROPE OVERSEAS FUND II LTD.	R	NEW YORK	NY	OZ MANAGEMENT		05/01/2013												0.010
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)		London	EG	Partners Group		06/27/2006	3	10,060,345	10,060,345	10,060,345	1,259,699				680,976		1,810,262	5.060
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	R	Sao Paulo	BR	Patria Investimentos		08/29/2011		6,995,386	6,995,386	6,995,386	574,159						21,384,563	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	R	Sao Paulo	BR	Patria Investimentos		10/16/2008		6,293,399	6,293,399	6,293,399	1,923,080						1,614,979	1.180
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		09/30/2005	2	2,789,820	2,789,820	2,789,820	104,133					637,902	361,946	2.210
70714#-10-8	PENINSULA FUND V		Detroit	MI	Peninsula Partners		12/22/2011	2	12,632,453	12,632,453	12,632,453	181,876					642,485	8,035,000	5.140
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	R	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC		08/05/2013		7,251,243	7,251,243	7,251,243	2,655,571						29,224,816	0.770
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	11,834,476	11,834,476	11,834,476	(11,319)					133,576	1,534,984	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2	3,086,324	3,086,324	3,086,324	(882,640)					1,439,186	402,246	1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	Quadrangle Group		02/28/2006	3	9,405,746	9,405,746	9,405,746	(155,579)					509,535	1,928,755	0.880
000000-00-0	REALOGY CORP. CO-INVESTMENT		New York	NY	Apollo Management		04/04/2007												0.550
000000-00-0	S.A.C. CAPITAL INTERNATIONAL LTD.	R	Stamford	CT	S.A.C. CAPITAL ADVISORS		05/01/2013	5	1,001,265	1,001,265	1,001,265	217,416							0.030
000000-00-0	SAIF PARTNERS IV		Grand Cayman Islands	KY	SAIF Partners		08/27/2010		13,571,887	13,571,887	13,571,887	1,168,296					172,857	5,026,705	1.410
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	R	Boston	MA	Sankaty Advisors		10/17/2012		4,200,889	4,200,889	4,200,889	3,450					109,414	12,062,000	1.190
000000-00-0	SEGULAH IV, LP	R	Stockholm	SW	Segulah Advisor		04/28/2008	3	5,387,674	5,387,674	5,387,674	721,709				13,225		2,548,940	1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP		New York	NY	Sentinel Partners		05/20/2005	3	1,634,938	1,634,938	1,634,938	(512,809)					1,923,462	205,882	2.730
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		12/28/2011	3	5,915,336	5,915,336	5,915,336	(612,907)					1,915,501	3,559,043	1.900
000000-00-0	SILVER LAKE III, LP	R	Menlo Park	CA	Silver Lake Partners		10/22/2007	3	7,517,359	7,517,359	7,517,359	684,790						2,336,936	0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	R	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	1,481,313	1,481,313	1,481,313	(211,401)						33,907,286	0.350
000000-00-0	SK CAPITAL PARTNERS III LP	R	New York	NY	SK Capital Partners		08/26/2011	3	13,435,883	13,435,883	13,435,883	(236,478)						7,989,218	4.580
000000-00-0	STEELRIVER LDC INVESTMENTS LP	R	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS		12/11/2013		16,052,227	16,052,227	16,052,227								5.370
000000-00-0	STERLING CAPITAL PARTNERS II, LP		Westport	CT	Sterling Partners		09/30/2008		11,402,416	11,402,416	11,402,416	(1,757,653)					1,108,109		2.400
000000-00-0	STERLING CAPITAL PARTNERS III		Westport	CT	Sterling Partners		09/30/2008		11,235,243	11,235,243	11,235,243	436,280						358,260	1.010
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	R	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11	1,332,290	1,332,290	1,332,290	(2,133,026)							0.950
000000-00-0	SUMMER STREET CAPITAL II LP	R	Buffalo	NY	SUMMER STREET CAPITAL PARTNERS		05/01/2007	3	8,589,698	8,589,698	8,589,698	(1,171,194)						77,150	5.740
000000-00-0	SVRF (OFFSHORE) HOLDINGS LTD	R	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11	187,014	187,014	187,014	(256,434)							0.490
000000-00-0	SYCAMORE PARTNERS, LP	R	New York	NY	SYCAMORE PARTNERS, LP		07/10/2012	3	10,065,551	10,065,551	10,065,551	4,804,586					265,464	16,572,161	2.430
000000-00-0	TENASKA POWER FUND II LP	R	Omaha	NE	Tenaska, Inc.		09/30/2008	3	8,713,697	8,713,697	8,713,697	(1,277,496)						1,989,806	0.880
000000-00-0	TENASKA POWER FUND, LP		Omaha	NE	Tenaska, Inc.		03/25/2005	3	3,990,668	3,990,668	3,990,668	(230,138)					108,070	173,625	1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	R	St Peter Port	GR	Terra Firma		11/02/2006	3	8,333,584	8,333,584	8,333,584	269,190				400,378		581,675	0.200
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP		Omaha	NE	Tenaska, Inc.		09/30/2008		8,418,213	8,418,213	8,418,213	(1,065,736)						46,820	5.650
000000-00-0	TPG IV		Fort Worth	TX	TPG Capital		12/09/2003	3	5,838,258	5,838,258	5,838,258	1,160,374					1,366,298		0.220
000000-00-0	TPG V		Fort Worth	TX	TPG Capital		06/27/2006	3	10,365,861	10,365,861	10,365,861	2,431,750					268,967	1,784,728	0.100
000000-00-0	TPG VI	R	Fort Worth	TX	TPG Capital		12/22/2011	3	12,984,231	12,984,231	12,984,231	1,186,136					787,440	3,966,808	0.090
000000-00-0	TRIDENT V	R	Greenwich	CT	Stone Point Capital		12/20/2010	3	17,352,272	17,352,272	17,352,272	1,661,435						10,412,971	1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		11/17/2004	3	2,949,827	2,949,827	2,949,827	557,737					501,516	1,608,436	1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3	6,882,832	6,882,832	6,882,832	1,407,005					603,396	959,304	0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	R	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3	740,097	740,097	740,097	(167,143)						4,090,280	0.250
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	R	Toronto	ON	VICTORIA CAPITAL PARTNERS		03/28/2012	3	410,653	410,653	410,653	(315,334)						13,494,777	1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	11,139,924	11,139,924	11,139,924	(145,078)					4,499,451	271,581	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	R	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	37,994,826	37,994,826	37,994,826	2,846,567						7,347,197	1.590
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP		New York	NY	Warburg Pincus		07/26/2005		7,658,923	7,658,923	7,658,923	(2,433,945)					4,779,388		0.210
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	R	New York	NY	Warburg Pincus		10/24/2007		19,163,566	19,163,566	19,163,566	2,706,336						48,662	0.150

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	R	Wayzata	MN	Wayzata Partners		05/24/2013		2,064,613	2,064,613	2,064,613	(390,522)						26,653,900	1.120
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		4,738,300	4,738,300	4,738,300	(2,566,530)					3,716,395	765,887	0.920
000000-00-0	WCAS XI	R	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	14,367,285	14,367,285	14,367,285	1,749,052					176,326	2,487,943	0.450
000000-00-0	WIND POINT PARTNERS VI, LP		Southfield	MI	Wind Point Partners		02/15/2006	3	8,285,015	8,285,015	8,285,015	1,288,431					651,465	2,184,565	1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated									1,304,314,155	1,304,314,155	1,304,314,155	70,689,316				3,658,036	79,575,112	871,251,270	XXX
02014#-10-6	ALLSTATE FINANCIAL SERVICES LLC		Dover	DE	ALLSTATE FINANCIAL SERVICE		01/01/2007		21,760,035	21,760,035	21,760,035	2,650,841							100.000
000000-00-0	CFIG / ALLSTATE INSURANCE COMPANY LP		NEW YORK	NY	DLJ FUND PARTNERS III LP		11/14/2013		63,587	63,587	63,587							100,000,000	99.010
87822*-10-3	TECH-COR, LLC		Dover	DE	TECH-COR, LLC		01/01/2007												100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									21,823,622	21,823,622	21,823,622	2,650,841						100,000,000	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	BEACON CAPITAL PARTNERS		06/22/2006		4,692,442	4,692,442	4,692,442	271,665						760,000	0.750
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP		Boston	MA	BEACON CAPITAL PARTNERS		09/30/2008		6,771,267	6,771,267	6,771,267	(509,307)					342,397	3,360,000	0.590
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI		Boston	MA	BEACON CAPITAL PARTNERS		02/15/2011		11,160,152	11,160,152	11,160,152	1,805,170						9,660,000	0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	R	New York	NY	Blackstone Group		03/31/2009		23,116,481	23,116,481	23,116,481	1,680,744				1,047,637		4,809,590	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV		New York	NY	Blackstone Group		10/22/2003		10,277,186	10,277,186	10,277,186	887,892							0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		32,218,787	32,218,787	32,218,787	3,837,426					200,754		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		38,199,625	38,199,625	38,199,625	4,266,040					2,111,508	1,763,888	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	R	New York	NY	Blackstone Group		12/12/2011		34,543,447	34,543,447	34,543,447	5,735,895						21,039,385	0.380
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II		Sao Paulo	BR	Brazilian Capital		12/22/2011		5,864,671	5,864,671	5,864,671	1,139,948						6,228,843	30.000
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP		New York	NY	Broadway Partners		09/30/2008												1.800
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	R	Boston	MA	Cabot Properties		02/28/2009					1,391,180					4,824,301	3,665,500	3.000
000000-00-0	CABOT PROPERTIES VALUE FUND II		Boston	MA	Cabot Properties		12/31/2008		8,885,713	8,885,713	8,885,713	1,217,641							2.500
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	R	Luxembourg	LU	CB Richard Ellis		07/15/2011		47,304,087	47,304,087	47,304,087	12,592,114						9,089,286	19.250
000000-00-0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP		Los Angeles	CA	CB Richard Ellis		12/07/2005		2,094,970	2,094,970	2,094,970	(1,250,743)							1.300
000000-00-0	CB STRATEGIC PARTNERS III		Los Angeles	CA	CB Richard Ellis		01/06/2004		531,851	531,851	531,851	(59,520)							3.010
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	R	Los Angeles	CA	CB Richard Ellis		12/11/2007		16,877,138	16,877,138	16,877,138	1,806,443						2,420,636	3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	R	New York	NY	Blackstone Group		06/24/2011		263,958,383	263,958,383	263,958,383	41,778,530					821,765	15,067,907	24.060
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)		New York	NY	Blackacre Capital		05/06/2004		2,244,205	2,244,205	2,244,205	471,279						5,870,030	2.210
000000-00-0	CLARION LION PROPERTIES FUND, LP	R	New York	NY	Clarion Partners		03/30/2012		110,249,095	110,249,095	110,249,095	6,946,718					4,459,669		2.780
000000-00-0	COMMREINVEST V LLC		Chicago	IL	COMMUNITY REINVESTMENT FUND INC.		12/20/2011					(71,987)		232,450					3.330
000000-00-0	COMMUNITY REINVESTMENT FUND 2003 LLC		Chicago	IL	COMMUNITY REINVESTMENT FUND INC.		12/31/2003												13.440
000000-00-0	COMMUNITY REINVESTMENT FUND 2005 LLC		Chicago	IL	COMMUNITY REINVESTMENT FUND INC.		12/20/2011							555,761					13.300
000000-00-0	DRA GROWTH & INCOME IV		New York	NY	DRA Advisors		05/29/2003		774,792	774,792	774,792	955,037					8,939		2.720
000000-00-0	EMERGING MARKETS I		Los Angeles	CA	TCW/HINES		09/16/1996												3.480
000000-00-0	GEM REALTY FUND III		Chicago	IL	GEM REALTY CAPITAL, INC.		09/30/2008		2,350,675	2,350,675	2,350,675	2,584,698					315,719	1,675,472	3.010
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	R	Sao Paulo	BR	HEMISFERIO SUL INVESTIMENTOS		04/27/2012		4,982,868	4,982,868	4,982,868	(744,159)						24,567,045	4.660
000000-00-0	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006		2,485,765	2,485,765	2,485,765	(20,335)					471,946	40,355	7.150
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	R	Dallas	TX	INVESCO		01/02/2013		75,114,482	75,114,482	75,114,482	6,024,645					783,470		1.480
000000-00-0	JER FUND III		McLean	VA	JER Partners		01/05/2005		1,341,059	1,341,059	1,341,059	94,157						5,753,483	2.190
000000-00-0	JER REAL ESTATE PARTNERS IV LP		McLean	VA	JER Partners		12/31/2008		2,509,850	2,509,850	2,509,850	108,332						2,555,032	2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	R	New York	NY	KTR CAPITAL PARTNERS		12/31/2008		13,983,993	13,983,993	13,983,993	(9,278)					632,269	261,386	2.610
000000-00-0	KTR INDUSTRIAL FUND II	R	New York	NY	KTR CAPITAL PARTNERS		12/31/2007		19,447,588	19,447,588	19,447,588	1,090,730					3,295,851	1,608,696	2.860
000000-00-0	KTR INDUSTRIAL FUND III LP	R	Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013		7,176,391	7,176,391	7,176,391	4,906						17,825,328	2.080
000000-00-0	LANDMARK FUND IV		Simsbury	CT	LANDMARK PARTNERS		03/27/2002		62,641	62,641	62,641	16,083							4.960
000000-00-0	LANDMARK REAL ESTATE FUND V, LP		Simsbury	CT	LANDMARK PARTNERS		07/27/2005		3,950,797	3,950,797	3,950,797	765,322						2,136,304	4.410
000000-00-0	LANDMARK REAL ESTATE FUND VII		Simsbury	CT	LANDMARK PARTNERS		10/20/1997		318,545	318,545	318,545	(69,846)							11.430
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	R	Simsbury	CT	LANDMARK PARTNERS		12/22/2011		26,231,947	26,231,947	26,231,947	1,938,636					3,026,911	13,402,491	6.610
000000-00-0	LION GABLES APARTMENT FUND		New York	NY	Clarion Partners		11/02/2005		17,179,225	17,179,225	17,179,225	1,046,477							2.160
000000-00-0	LONE STAR FUND VII	R	Dallas	TX	Lone Star Funds		12/22/2011		43,774,513	43,774,513	43,774,513	19,050,492					28,595,778	6,163,550	3.750
000000-00-0	MEADOWBROOK		Arlington Heights	IL	CONCORD HOMES		08/25/1993												30.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		01/23/1995		114,680	114,680	114,680	114,680							3.440
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		06/05/1998		140,367	140,367	140,367	(1,631)							2.840
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		11/06/2002		520,308	520,308	520,308	34,465							1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		10/10/2006		2,342,908	2,342,908	2,342,908	355,460							1.330

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	R	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009		17,269,081	17,269,081	17,269,081	853,539					1,833,748	3,765,038	0.540
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL		New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/30/2007		2,577,429	2,577,429	2,577,429	212,856							0.130
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES		New York	NY	O'Connor Group		09/30/2008		7,066,192	7,066,192	7,066,192	1,173,413							2.650
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	R	London	EG	Partners Group		07/15/2011		43,313,749	43,313,749	43,313,749	2,643,697					9,961,033		11.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II		Sao Paulo	BR	Patria Investimentos		12/22/2011		10,196,853	10,196,853	10,196,853	1,323,098						16,943,290	9.850
000000-00-0	PRIME PROPERTY FUND, LLC	R	New York	NY	MSRE ADVISOR INC		03/30/2012		114,941,427	114,941,427	114,941,427	11,497,147					4,317,010		1.170
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III		Sao Paulo	BR	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011		9,268,221	9,268,221	9,268,221	(142,760)					591,411	1,065,483	1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	R	New Delhi	IN	RED FORT CAPITAL ADVISORS		10/04/2011		45,763,208	45,763,208	45,763,208	4,651,111						6,929,101	12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND I		Boston	MA	Rockpoint Group		09/28/2004		1,461,571	1,461,571	1,461,571	566,382						338,417	1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP		Boston	MA	Rockpoint Group		10/31/2006		6,299,309	6,299,309	6,299,309	549,046						852,772	1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	R	Boston	MA	Rockpoint Group		09/30/2008		6,436,810	6,436,810	6,436,810	(810,688)					2,888,629	2,909,895	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V		White Plains	NY	Rockwood Capital		09/30/2008		1,104,063	1,104,063	1,104,063	(552,370)					486,323		2.390
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		10/19/2006		10,579,924	10,579,924	10,579,924	648,897							2.320
000000-00-0	SILVERPEAK LEGACY PARTNERS II	R	New York	NY	SILVERPEAK REAL ESTATE PARTNERS		08/26/2005		4,901,442	4,901,442	4,901,442	604,291							0.480
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	R	Greenwich	CT	Starwood Capital		12/22/2011		24,349,231	24,349,231	24,349,231	2,211,495						4,024,800	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		01/10/2006		19,342,863	19,342,863	19,342,863	1,050,408							2.330
000000-00-0	STARWOOD OPPORTUNITY FUND IV		Greenwich	CT	Starwood Capital		01/22/1997												3.010
000000-00-0	STARWOOD OPPORTUNITY FUND V		Greenwich	CT	Starwood Capital		05/14/1999					16,511							4.850
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP		Greenwich	CT	Starwood Capital		01/10/2006		14,096,555	14,096,555	14,096,555	720,817							2.410
000000-00-0	WALTON STREET REAL ESTATE FUND IV		Chicago	IL	Walton Street		10/08/2003		3,849,484	3,849,484	3,849,484	2,409,621							2.670
000000-00-0	WALTON STREET REAL ESTATE FUND V		Chicago	IL	Walton Street		08/08/2006		15,292,047	15,292,047	15,292,047	2,195,975							1.800
000000-00-0	WALTON STREET REAL ESTATE FUND VI	R	Chicago	IL	Walton Street		05/11/2009		22,045,354	22,045,354	22,045,354	2,812,762						7,064,588	1.240
000000-00-0	WESTBROOK REAL ESTATE FUND I		New York	NY	Westbrook Partners		03/29/1995		109,041	109,041	109,041	(5,067)							3.650
000000-00-0	WESTBROOK REAL ESTATE FUND III		New York	NY	Westbrook Partners		09/01/1998		28,894	28,894	28,894	(66,141)							1.610
000000-00-0	WESTBROOK REAL ESTATE FUND III - UBS		New York	NY	Westbrook Partners		09/13/2004		9,631	9,631	9,631	(22,047)							0.540
000000-00-0	WESTBROOK REAL ESTATE FUND IV		New York	NY	Westbrook Partners		10/17/2000		59,802	59,802	59,802	57,769							1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VII		New York	NY	Westbrook Partners		12/03/2007		13,091,753	13,091,753	13,091,753	4,488,475							1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	R	New York	NY	Westbrook Partners		12/22/2011		20,002,135	20,002,135	20,002,135	2,262,143					270,682	3,791,202	1.050
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners		10/01/2004		1,275,291	1,275,291	1,275,291	(16,240)							4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/04/2006		7,190,875	7,190,875	7,190,875	1,607,358							2.260
000000-00-0	WESTMINSTER FUND II, LP		Lake Forest	IL	WESTMINSTER ADVISORS		08/03/1998												18.670
1799999. Joint Venture Interests - Real Estate - Unaffiliated									1,265,715,129	1,265,715,129	1,265,715,129	160,217,498		788,211		1,047,637	60,279,080	217,369,826	XXX
02014@-30-6	AP REAL ESTATE LLC		DOVER	DE	ALLSTATE INSURANCE COMPANY		03/26/2012		84,959,736	84,959,736	84,959,736	(561,825)							100.000
02001@-AS-2	AP Timber LLC		Dover	DE	ALLSTATE INSURANCE COMPANY		05/22/2012		157,746,440	157,746,440	157,746,440	35,294,853							100.000
02014#-20-5	CURRENT CREEK INVESTMENTS LLC		Northbrook	IL	CURRENT CREEK INVESTMENTS LLC		04/29/2011		224,466,144	224,466,144	224,466,144	(1,556,393)						3,659,833	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									467,172,320	467,172,320	467,172,320	33,176,636						3,659,833	XXX
000000-00-0	AQR GRP EL FUND, LP		Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC		07/08/2013		54,193,905	54,193,905	54,193,905	2,100,647							3.980
000000-00-0	IMPACT COMMERCIAL OPPORTUNITIES LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		09/21/2006		393,621	393,621	393,621	(41,487)							14.890
000000-00-0	KREOS CAPITAL IV		London	EG	Kreos Capital		04/26/2012	2	12,830,141	12,830,141	12,830,141	339,018				453,973		15,676,378	8.840
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV		Nellis	NV	Sun Edison		07/20/2007		3,517,650	3,517,650	3,517,650	(137,954)							22.300
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	R	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2	3,781,883	3,781,883	3,781,883	(116,732)						23,297,870	2.370
2199999. Joint Venture Interests - Other - Unaffiliated									74,717,199	74,717,199	74,717,199	2,143,492				453,973		38,974,248	XXX
02000#-AB-8	ALLSTATE CNTY MUTUAL INS SURPLUS NOTE		Dallas	TX	ALLSTATE COUNTY MUTUAL		12/31/2005		12,450,000	12,450,000	12,450,000						12,824		
02010#-AA-8	ALLSTATE NEW JERSEY SURPLUS DEBTS NOTE		BRIDGEWATER	NJ	ALLSTATE NEW JERSEY		04/17/2009		150,000,000	150,000,000	150,000,000						9,375,000		
02004@-AA-8	ALLSTATE TEXAS LLOYD SURPLUS NOTE		IRVING	TX	ALLSTATE TEXAS LLOYD		12/31/2005		12,600,000	12,600,000	12,600,000						12,978		
2499999. Surplus Debentures, etc - Affiliated									175,050,000	175,050,000	175,050,000						9,400,802		XXX
02001@-AR-4	INTERCOMPANY NOTE - RBI-2011 - AIC/AUG		NORTHBROOK	IL	ROAD BAY INVESTMENT LLC		08/23/2011		7,244,617	7,244,617	7,244,617						460,033		
2699999. Collateral Loans - Affiliated									7,244,617	7,244,617	7,244,617						460,033		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach	FL	Alliant Capital		12/21/2011		12,916,188	12,916,188	12,916,188		(1,651,653)					3,581,714	12.550
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		Palm Beach	FL	Alliant Capital		06/12/2012		19,520,200	19,520,200	19,520,200		(1,895,734)					6,997,771	11.650
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII		Boston	MA	Boston Capital		10/01/2010		14,696,591	14,696,591	14,696,591		(1,613,221)					589,074	7.650
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV		Boston	MA	Boston Capital		04/29/2011		8,236,324	8,236,324	8,236,324		(854,354)					763,720	5.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV		Boston	MA	Boston Capital		12/22/2011		17,243,238	17,243,238	17,243,238		(1,817,354)					2,700,001	6.940
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP (FORMERLY MMA)		Boston	MA	Boston Financial		12/22/2011		7,002,795	7,002,795	7,002,795		(1,203,010)						24.690
000000-00-0	CENTERLINE CORPORATE PARTNERS XXXVII	R	New York	NY	CENTERLINE CAPITAL GROUP		12/19/2007		12,277,743	12,277,743	12,277,743		(2,076,520)						21.120
000000-00-0	CHICAGO EQUITY FUND		Chicago	IL	CHICAGO EQUITY FUND		05/29/1998		88,403	88,403	88,403		(2,169)						3.600
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CITY REAL ESTATE ADVISORS		04/11/2012		13,116,792	13,116,792	13,116,792		(1,122,813)					1,975,837	12.400
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		15,430,832	15,430,832	15,430,832		(2,100,343)					3,823,066	9.350
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI LP	R	Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		8,573,841	8,573,841	8,573,841		(815,736)					2,134,066	12.500
000000-00-0	ILLINOIS EQUITY FUND		Chicago	IL	ILLINOIS EQUITY FUND		05/29/1998		39,060	39,060	39,060		(9,849)						11.000
000000-00-0	LEHMAN HOUSING		Dover	DE	LEHMAN HOUSING		11/20/1998		84,906	84,906	84,906		(93,204)				851,558		14.630
000000-00-0	LEHMAN HOUSING		Dover	DE	LEHMAN HOUSING		11/20/1998		59,877	59,877	59,877		(65,731)				600,532		10.320
000000-00-0	NATIONAL EQUITY FUND		Chicago	IL	NATIONAL EQUITY FUND		02/02/1998		76,898	76,898	76,898		(62,095)						24.390
000000-00-0	NATIONAL EQUITY FUND 2007		Chicago	IL	NATIONAL EQUITY FUND, INC.		08/29/2007		5,061,831	5,061,831	5,061,831		(924,715)						5.130
000000-00-0	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND, INC.		12/20/2011		15,975,704	15,975,704	15,975,704		(1,169,042)					4,698,801	9.890
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	R	Louisville	KY	PNC TAX CREDIT CAPITAL		11/30/2007		10,368,053	10,368,053	10,368,053		(1,762,258)					545,103	9.470
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	R	Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		11,301,816	11,301,816	11,301,816		(1,501,160)					1,064,166	6.000
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	R	Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		7,918,712	7,918,712	7,918,712		(1,028,696)					905,689	6.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/23/2010		12,403,313	12,403,313	12,403,313		(1,416,447)					395,675	8.150
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	R	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011		15,576,775	15,576,775	15,576,775		(2,118,325)					2,155,764	8.040
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	R	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012		18,128,044	18,128,044	18,128,044		(1,134,948)					5,288,394	8.500
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 13		Cleveland	OH	RBC Capital Markets		11/04/2010		15,567,929	15,567,929	15,567,929		(2,028,316)					2,350,435	11.430
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14	R	Cleveland	OH	RBC TAX CREDIT EQUITY GROUP		08/15/2011		16,479,936	16,479,936	16,479,936		(1,798,511)					2,178,911	8.330
000000-00-0	RED STONE 2011 NATIONAL FUND		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		10,039,533	10,039,533	10,039,533		(1,096,955)					631,802	11.810
000000-00-0	RELATED CORPORATE PARTNERS		Dover	DE	RELATED CORPORATE PARTNERS		07/01/1998												24.090
000000-00-0	RICHMAN U.S.A. INSTITUTIONAL TAX CREDIT FUND LXXX		Greenwich	CT	Richman Group		07/30/2010		19,931,359	19,931,359	19,931,359		(2,177,880)					1,186,171	10.640
000000-00-0	RICHMAN USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP (USA 84)	R	Greenwich	CT	Richman Group		04/15/2011		25,362,037	25,362,037	25,362,037		(2,316,814)					2,929,875	11.760
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	R	Irvine	CA	WNC & Associates		02/29/2012		11,254,900	11,254,900	11,254,900		(916,645)					1,935,492	12.330
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									324,733,626	324,733,626	324,733,626		(36,774,493)				1,452,090	48,831,527	XXX
000000-00-0	AEP GEORGIA INVESTMENT FUND 2007 LLC		Columbia	MO	AFFORDABLE EQUITY PARTNERS		11/30/2007		11,013,489	11,013,489	11,013,489		(1,762,040)						100.000
000000-00-0	MOGA TAX CREDIT FUND II LLC		New York	NY	AFFORDABLE EQUITY PARTNERS		12/05/2006		7,236,570	7,236,570	7,236,570		(1,657,480)						53.450
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									18,250,059	18,250,059	18,250,059		(3,419,520)						XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC		New York	NY	Credit Suisse		12/12/2006		1,677,946	1,677,946	1,677,946		(359,546)						18.570
000000-00-0	TCF A/GA-1 LLC		Charlotte	NC	Wachovia		10/31/2006		3,885,587	3,885,587	3,885,587		(925,181)						91.370
3999999. All Other Low Income Housing Tax Credit - Unaffiliated									5,563,533	5,563,533	5,563,533		(1,284,728)						XXX
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY		Dover	DE	JPM Chase		11/30/2012		65,058	65,058	65,058								
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY (AICB)		Dover	DE	JPM Chase		04/01/2013		2,147	2,147	2,147								
4299999. Any Other Class of Assets - Unaffiliated									67,205	67,205	67,205								XXX
4499999. Total - Unaffiliated									3,021,484,128	3,020,898,355	3,021,484,128	233,677,354	(41,478,741)	788,211		5,159,645	142,922,609	1,198,505,280	XXX
4599999. Total - Affiliated									671,290,559	671,290,559	671,290,559	35,827,477					9,860,835	103,659,833	XXX
4699999 - Totals									3,692,774,687	3,692,188,914	3,692,774,687	269,504,831	(41,478,741)	788,211		5,159,645	152,783,445	1,302,165,113	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	2		1,175,807		1.750
589888-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	2		3,453,061		7.460
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								4,628,868		XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	3		68,303		4.260
000000-00-0	ACTIS AFRICA IV	London	EG	ACTIS CAPITAL	07/19/2013		247,604	2,474,577		9.640
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008			1,967,118		1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	AFFINITY EQUITY PARTNERS	01/29/2007	3		606,198		0.390
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS	08/16/2013	3	468,531	3,419,973		1.090
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	3		1,575,934		0.410
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	3		2,042,838		0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	3		21,350,739		2.270
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012			6,128,470		0.700
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	3		402,657		1.850
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	3		50,214		0.940
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	12/28/2011	3		1,688,816		1.020
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010			3,609,801		6.030
000000-00-0	AVIGO SME FUND III	New Delhi	IN	Avigo Capital	06/30/2010			2,637,500		8.790
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	12/14/2011			11,535,924		3.700
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Islands	KY	AXIOM ASIA PRIVATE CAPITAL	12/22/2011			1,663,450		1.080
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group	12/22/2011	3		4,501,930		16.300
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	3	3,276,279	1,755,438		5.330
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Grand Cayman Islands	KY	BARING PRIVATE EQUITY ASIA	12/01/2010			4,013,595		0.850
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	3		78,246		1.120
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	3		180,139		5.520
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	3		43,878		0.040
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	3		20,468		0.020
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait	04/02/2007			131,076		2.200
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	3		334,276		5.100
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	3		149,008		1.540
131388-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	2		32,740		1.300
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011			2,332,563		6.440
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	CYPRIUM IV MANAGEMENT LLC	12/30/2013	2	119,571			6.890
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & COMPANY	05/04/2007	3		376,190		0.370
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	04/18/2006	3		87,947		30.780
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	04/18/2006	3		92,840		2.300
292698-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	2		3,438,747		0.630
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	12/13/2013	2	2,187,500			0.410
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	3		372,090		0.810
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	3		1,966,393		2.340
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	3	153,342	5,215,727		1.560
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	3		282,504		0.160
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	3		14,793,373		2.250
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	3		252,042		5.120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IN	Everstone Capital	12/22/2011			5,300,000		4.570
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	3		1,289,428		3.600
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	3		153,069		6.560
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	3		51,369		3.210
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	IS	FIMI Opportunity LTD	08/15/2012	3		3,685,655		7.040
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	London	EG	FORTELUS CAPITAL MANAGEMENT	04/01/2013	11	1,373,037			0.880
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	3		75,057		0.870
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	3		5,005,000		1.120
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	3		398,021		0.510
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	3		1,196,250		1.730
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	3		320,000		0.790
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HarbourVest Partners	12/31/2012			(709,560)		0.670
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003			110,000		0.200
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	3		250,246		4.920
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	3		319,949		1.230
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		13,163,087		9.140
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	05/31/2009	3		640,714		2.230
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013		2,867,900	4,024,700		1.510
000000-00-0	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND LIMITED	Minneapolis	MN	INTERLACHEN CAPITAL GROUP LP	04/01/2013	11	613,751			7.650
000000-00-0	INVESTCORP LONG-SHORT ASIA FUND LIMITED	Hong Kong	HK	PENTA ASIA ADVISORS, LTD.	04/01/2013	5	585,189			6.310

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012			1,367,570		13.050
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	3	213,761	163,803		2.400
000000-00-0	KAINOS CAPITAL PARTNERS, ADVANCED SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3	1,633,550	6,069		2.440
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3	1,494,862	5,553		2.470
000000-00-0	KAINOS CAPITAL PARTNERS, MSG SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3	8,227,144	21,795		2.430
000000-00-0	KAINOS CAPITAL PARTNERS, UNITEK SAV LP	Dallas	TX	Kainos Capital	04/08/2013	3	504,364	1,334		2.440
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	3		9,467		3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	3		7,400		1.830
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	3		1,991,813		7.930
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	3		834,315		1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	3		677,352		0.810
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003			16,512		2.360
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004			35,108		7.020
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	3		187,750		3.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004			414,550		2.160
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	3		50,686		2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	3		1,017,209		1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	08/17/2006	3		213,378		0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010			5,669,012		2.400
000000-00-0	MARLIN EQUITY PARTNERS IV, L.P.	HERMOSA BEACH	CA	MARLIN EQUITY PARTNERS	11/26/2013		1,499,105			1.180
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007			270,178		0.160
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners	04/17/2013		1,189,889	2,560,388		0.590
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	2		79		0.880
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV	03/18/2013		340,245	193,615		0.170
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	3		315,592		0.190
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	3		5,801,942		0.700
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	06/27/2005			203,270		14.060
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PE	NEXUS GROUP	07/22/2013		621,023	3,496,743		2.920
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	3		155,277		0.640
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	3		418,390		0.410
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	09/30/2008			100,201		2.540
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		97,815		2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	3		1,029,833		0.680
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011			380,182		2.080
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT	12/22/2011			5,780,914		3.280
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	3		534,832		5.060
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011			4,543,030		2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BR	Patria Investimentos	10/16/2008			607,322		1.180
707148-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	2		2,575,000		5.140
000000-00-0	PLAINFIELD 2009 LIQUIDATING LIMITED	Greenwich	CT	PLAINFIELD ASSET MANAGEMENT, LTD.	04/01/2013	11	72,835			0.110
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013		5,385,326	4,551,759		0.770
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		240,104		0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	04/28/2005	2		106,137		1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	3		136,816		0.880
000000-00-0	S.A.C GLOBAL DIVERSIFIED FUND, LTD.	Stamford	CT	S.A.C. CAPITAL ADVISORS	07/01/2013	5	4,493,810			0.190
000000-00-0	S.A.C. CAPITAL INTERNATIONAL LTD.	Stamford	CT	S.A.C. CAPITAL ADVISORS	05/01/2013	5	717,894	80,952		0.030
000000-00-0	SAIF PARTNERS IV	Grand Cayman Islands	KY	SAIF Partners	08/27/2010			3,266,891		1.410
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012			2,608,000		1.190
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	3		2,059,610		1.000
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	3		7,372		2.730
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	3		1,127,152		1.900
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	3		813,380		0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3	1,692,714			0.350
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	3		7,841,485		4.580
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013		15,811,000	242,193		5.370
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008			148,480		2.400
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008			411,513		1.010
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	11	3,234,507	230,808		0.950
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	SUMMER STREET CAPITAL PARTNERS	05/01/2007	3		360,612		5.740
000000-00-0	SVRF (OFFSHORE) HOLDINGS LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	11	513,737	128		0.490
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS, LP	07/10/2012	3		4,981,952		2.430
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	3		3,432,807		0.880
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	3		90,795		1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	3		452,604		0.200

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	3		247,373		0.100
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	3		2,165,487		0.090
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	3		6,518,044		1.280
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/17/2004	3		67,623		1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	3		312,277		0.470
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	3	433,908	849,638		0.250
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	VICTORIA CAPITAL PARTNERS	03/28/2012	3		311,228		1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		1,606,678		1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		22,488,532		1.590
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007			470,400		0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013		1,921,535	997,600		1.120
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	3		2,910,512		0.450
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	3		483,788		1.540
1599999. Joint Venture Interests - Common Stock - Unaffiliated							61,893,914	251,322,714		XXX
000000-00-0	CFIG / ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	DLJ FUND PARTNERS III LP	11/14/2013		63,587			99.010
1699999. Joint Venture Interests - Common Stock - Affiliated							63,587			XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008			960,000		0.590
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011			1,890,000		0.830
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009			5,861,219		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003			62,640		0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007			328,648		0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008			740,912		0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011			13,189,581		0.380
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	Brazilian Capital	12/22/2011			1,530,994		30.000
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	02/28/2009			1,766,000		3.000
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis	07/15/2011			3,775,000		19.250
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007			246,274		3.530
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011			1,349,320		24.060
000000-00-0	CLARION LION PROPERTIES FUND, LP	New York	NY	Clarion Partners	03/30/2012			846,127		2.780
000000-00-0	COMMREINVEST V LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011			(77,329)		3.330
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003			272,450		2.720
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BR	HEMISFERIO SUL INVESTIMENTOS	04/27/2012			3,264,821		4.660
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006			54,755		7.150
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	Dallas	TX	INVESCO	01/02/2013		70,000,000	334,593		1.480
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005			16,609		2.190
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008			178,360		2.610
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013		3,750,000	5,000,000		2.080
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011			10,183,136		6.610
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011			18,977,804		3.750
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	11/06/2002			4,757		1.550
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	10/10/2006			31,866		1.330
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009			4,818,265		0.540
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/30/2007			37,686		0.130
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008			140,892		2.650
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	Partners Group	07/15/2011			10,250,205		11.770
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BR	Patria Investimentos	12/22/2011			5,191,540		9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011			1,395,991		1.960
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	RED FORT CAPITAL ADVISORS	10/04/2011			26,173,094		12.000
000000-00-0	ROCKPOINT REAL ESTATE FUND I	Boston	MA	Rockpoint Group	09/28/2004			11,053		1.220
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006			91,017		1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008			693,630		0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006			4,458		2.320
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	SILVERPEAK REAL ESTATE PARTNERS	08/26/2005			64,956		0.480
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital	12/22/2011			2,455,200		2.650
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	Starwood Capital	01/10/2006			25,339		2.410
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003			3,073		2.670
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street	05/11/2009			960,000		1.240
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	Westbrook Partners	10/17/2000			2,033		1.200
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007			261,631		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011			308,008		1.050
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006			79,181		2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated							73,750,000	123,755,789		XXX
02014@-30-6	AP REAL ESTATE LLC	DOVER	DE	ALLSTATE INSURANCE COMPANY	03/26/2012			22,500,000		100.000

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	12/31/2013	144,004							144,004	144,004				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							144,004							144,004	144,004				
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	10/10/2013	533,175							533,175	533,175				
58988#-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	10/02/2013	52,689							52,689	52,689				
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							585,864							585,864	585,864				
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers	11/30/2006	12/27/2013	307,050							307,050	307,050				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	12/23/2013	1,363,205							1,363,205	1,363,205				
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Grand Cayman Islands	KY	AFFINITY EQUITY PARTNERS	08/16/2013	11/29/2013								1,108,964	1,108,964				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	12/24/2013	5,425,064							5,425,064	5,425,064				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	12/30/2013	3,357,171							3,357,171	3,357,171				
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Boston	MA	ArcLight Partners	12/01/2011	09/04/2013	5,857,086							5,857,086	5,857,086				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	11/06/2013	139,574							139,574	139,574				
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	12/31/2013									(1,035)			(1,035)	
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	10/30/2013	3,046,286							3,046,286	2,786,668	(259,618)		(259,618)	
000000-00-0	ASTORG V	Paris	FR	Astorg Partners	12/28/2011	07/03/2013	1,219,557							1,219,557	1,146,832	(72,724)		(72,724)	
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	12/30/2013	4,802,255							4,802,255	4,802,255				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	12/30/2013	881,898							881,898	881,898				
000000-00-0	AVIGO SME FUND III	New Delhi	IN	Avigo Capital	06/30/2010	11/29/2013	949,500							949,500	949,500				
000000-00-0	AXA SECONDARY FUND V	New York	NY	AXA Private Equity	12/14/2011	12/31/2013	5,280,877							5,280,877	5,280,877				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Grand Cayman Islands	KY	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	12/24/2013	769,289							769,289	769,289				
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group	12/22/2011	08/01/2013	10,092							10,092	10,092				
000000-00-0	B IV	Waltham	MA	DDJ Capital Mgmt	03/28/2003	08/30/2013	137,857							137,857	137,857				
000000-00-0	BALFOUR BEATTY INFRASTRUCTURE PARTNERS (LP)	St Peter Port	GR	BALFOUR BEATTY INFRASTRUCTURE PARTNERS	03/14/2013	12/06/2013								1,064,601	1,064,601				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Grand Cayman Islands	KY	BARING PRIVATE EQUITY ASIA	12/01/2010	08/06/2013	178,585							178,585	178,585				
000000-00-0	BEHRMAN CAPITAL PEP L.P./CRAZY HORSE	New York	NY	Behrman Capital	08/23/2012	12/04/2013	1,912,560							1,912,560	1,912,560				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	BIRCH HILL EQUITY PARTNERS	05/01/2009	10/03/2013	277,044							277,044	289,898	12,854		12,854	
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	12/27/2013	1,218,066							1,218,066	1,218,066				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	12/27/2013	1,098,300							1,098,300	1,098,300				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	12/05/2013	163,528							163,528	163,528				
13138#-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	12/30/2013	1,326,185							1,326,185	1,326,185				
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	12/31/2013									(1,240)	(1,240)		(1,240)	
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & COMPANY	05/04/2007	08/28/2013	2,623,165							2,623,165	2,491,728	(131,437)		(131,437)	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	04/18/2006	06/28/2013	3,064							3,064	2,160	(904)		(904)	
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EDGESTONE CAPITAL PARTNERS	04/18/2006	06/28/2013	3,463							3,463	3,463				
29269#-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG ALTERNATIVE INVESTMENTS	03/07/2011	11/08/2013	1,568,917							1,568,917	1,568,917				
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	12/23/2013	2,740,620							2,740,620	2,740,620				
29277*-10-5	ENERVEST CO-INVESTMENT FUND XII-2A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/19/2011	12/31/2013	524,743							524,743	524,743				
29276#-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	12/31/2013	3,100,790							3,100,790	3,100,790				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	12/27/2010	12/31/2013	43,176							43,176	43,176				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	04/24/2013	12/31/2013								87,640	87,640				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	11/01/2013	987,075							987,075	795,566	(191,509)		(191,509)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	EG	Barclays	02/20/2012	12/20/2013	2,616,148							2,616,148	2,651,781	35,633		35,633	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	11/25/2013	328,317							328,317	328,317				
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC	10/03/2011	12/20/2013	603,522							603,522	603,522				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	EXCELLERE PARTNERS, LLC	03/27/2007	11/22/2013	1,032,564							1,032,564	1,032,564				
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	12/24/2013	1,667,057							1,667,057	1,667,057				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD	01/07/2008	12/23/2013	698,511							698,511	698,511				
000000-00-0	FINTAN CAPITAL PARTNERS, LP	Palo Alto	CA	FINTAN CAPITAL PARTNERS, LP	02/28/2008	12/31/2013	83,006,937	(13,006,937)				(13,006,937)		70,000,000	85,136,332		15,136,332	15,136,332	
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD	London	EG	FORTELUS CAPITAL MANAGEMENT	04/01/2013	08/13/2013								38,932	38,932				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	10/25/2013	390,031							390,031	390,031				
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	10/15/2013	272,764							272,764	272,764				
000000-00-0	GEM REALTY SECURITIES LP	Chicago	IL	GEM REALTY ADVISORS	12/29/2010	03/28/2013	26,183,305	(1,183,305)				(1,183,305)		25,000,000	26,412,864		1,412,864	1,412,864	
G0115*-10-5	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group	07/07/2008	11/22/2013	2,699,029							2,699,029	2,699,029				

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/01/2006	11/26/2013	2,347,684							2,347,684	2,347,684				
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR	09/29/2003	12/20/2013	100,106							100,106	100,106				
000000-00-0	GTCR FUND X	Chicago	IL	GTCR	07/18/2011	12/30/2013	1,479,942							1,479,942	1,479,942				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/27/2013	1,560,333							1,560,333	1,560,333				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	St Peter Port	GR	HarbourVest Partners	12/31/2012	12/17/2013	1,891,916							1,891,916	1,891,916				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/31/2013	349,685							349,685	349,685				
000000-00-0	HAVCO WOOD PRODUCTS	Dover	DE	HAVCO WOOD PRODUCTS	08/07/2002	06/30/2013									174,738		174,738	174,738	
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	01/04/2013	4,416,253							4,416,253	4,416,253				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	12/20/2013	1,141,018							1,141,018	1,141,018				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	04/01/2013	1,041,811							1,041,811	1,041,811				
000000-00-0	HUNTINGTON ACQUISTION CORP LP	East Northport	NY	KENDALL	01/31/1992	03/25/2013	5,964,100	(104,031)				(104,031)		5,860,069	6,097,672		237,603	237,603	
000000-00-0	HURON FUND III LP	Detroit	MI	HURON CAPITAL PARTNERS	05/31/2009	11/14/2013	34,255							34,255	34,255				
45258#-AA-8	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009	12/31/2013	420,388							420,388	420,388				
000000-00-0	INVESTCORP LONG-SHORT ASIA FUND LIMITED	Hong Kong	HK	PENTA ASIA ADVISORS, LTD.	04/01/2013	08/13/2013								585,189	287,880		(297,309)	(297,309)	
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CN	Jade Invest	07/12/2012	11/19/2013	1,305,177							1,305,177	1,305,177				
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TX	Kainos Capital	05/10/2013	12/04/2013								3,058	3,058				
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP	Dallas	TX	Kainos Capital	04/08/2013	07/15/2013								5,553	5,553				
000000-00-0	KINGDOM FILMS	Dover	DE	KINGDOM FILMS	08/16/2005	02/22/2013									174,616		174,616	174,616	
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	09/06/2013	2,345,842							2,345,842	2,345,842				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	06/17/2013	1,450,639							1,450,639	1,450,639				
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	12/27/2013	441,609							441,609	441,609				
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	12/30/2013	353,513							353,513	353,513				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	12/19/2013	256,773							256,773	256,773				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	12/17/2013	659,899							659,899	659,899				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS WELD ASSOCIATES	07/21/2004	07/26/2013	152,359							152,359	152,359				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	12/30/2013	744,683							744,683	744,683				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	10/11/2013	289,595							289,595	289,595				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	09/13/2013	42,626							42,626	42,626				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	08/17/2006	12/17/2013	2,218,963							2,218,963	2,218,963				
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010	04/04/2013	66,862							66,862	66,862				
000000-00-0	LONGBOW FOCUS L.P.	New York	NY	LONGBOW CAPITAL PARTNERS, L.P.	03/28/2012	07/31/2013	23,309,031	1,690,969				1,690,969		25,000,000	26,257,628		1,257,628	1,257,628	
000000-00-0	MBK PARTNERS FUND III	Grand Cayman Islands	KY	MBK Partners	04/17/2013	09/27/2013								170,746	170,746				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	10/03/2013	312,050							312,050	312,050				
G6054#-10-1	MEZZANINE MANAGEMENT FUND III	Hamilton Bermuda	BE	Mezzanine Management	11/15/1999	05/31/2013		4,719,098				4,719,098		4,719,098			(4,719,098)	(4,719,098)	
000000-00-0	MORGAN STANLEY PRIVATE EQUITY ASIA IV, LP	New York	NY	MORGAN STANLEY PRIVATE EQUITY ASIA IV	03/18/2013	12/20/2013								199,422	199,422				
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	12/23/2013	1,538,861							1,538,861	1,538,861				
000000-00-0	NATURAL GAS PARTNERS X	Irving	TX	Natural Gas Partners	06/04/2012	11/01/2013	172,454							172,454	172,454				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB ALTERNATIVE ADVISORS LLC	06/27/2005	12/20/2013	1,021,116							1,021,116	1,021,116				
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	06/06/2013	6,608,761							6,608,761	6,281,017		(327,744)	(327,744)	
000000-00-0	NEZU CYCLICALS PARTNERS, LP	Grand Cayman Islands	KY	Nezu Asia Limited	06/28/2012	02/28/2013	12,122,664	(122,664)				(122,664)		12,000,000	12,188,500		188,500	188,500	
000000-00-0	NEZU KUMA PARTNERS, LP	Grand Cayman Islands	KY	Nezu Asia Limited	06/28/2012	02/28/2013	3,012,795	(12,795)				(12,795)		3,000,000	2,508,529		(491,471)	(491,471)	
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	12/31/2013	3,237,874							3,237,874	3,237,874				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	12/31/2013	3,933,224							3,933,224	3,933,224				
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	09/30/2008	12/27/2013	605,321							605,321	605,321				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	07/12/2013	1,248,661							1,248,661	1,248,661				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	12/05/2013	8,273,991							8,273,991	8,273,991				
000000-00-0	ONCAP III	Toronto	ON	Onex Partners	07/08/2011	03/27/2013	364,749							364,749	354,819	(9,930)		(9,930)	
000000-00-0	ORCHID ASIA V	Grand Cayman Islands	KY	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	12/10/2013	3,830,227							3,830,227	3,830,227				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	12/27/2013	3,416,395							3,416,395	3,300,638	(115,756)		(115,756)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos	08/29/2011	03/07/2013	197,375							197,375	197,375				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	12/23/2013	1,084,056							1,084,056	1,084,056				
000000-00-0	PLAINFIELD 2009 LIQUIDATING LIMITED	Greenwich	CT	PLAINFIELD ASSET MANAGEMENT, LTD.	04/01/2013	05/31/2013								72,835	18,598		(54,236)	(54,236)	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	PLATINUM EQUITY PARTNERS III, LLC	08/05/2013	12/27/2013								5,341,413	5,341,413				
000000-00-0	PROTEGE PARTNERS QP FUND	Dublin	IR	Protégé Partners LLC	11/28/2006	06/28/2013									3,261		3,261	3,261	
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	12/19/2013	1,088,103							1,088,103	1,088,103				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	04/28/2005	12/19/2013	31,821							31,821	31,821				

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	REALOGY CORP. CO-INVESTMENT	New York	NY	Apollo Management	04/04/2007	08/02/2013									1,945,619		1,945,619	1,945,619	
000000-00-0	S.A.C GLOBAL DIVERSIFIED FUND, LTD.	Stamford	CT	S.A.C. CAPITAL ADVISORS	07/01/2013	12/31/2013								4,493,810	3,518,156		(975,654)	(975,654)	
000000-00-0	S.A.C. CAPITAL INTERNATIONAL LTD.	Stamford	CT	S.A.C. CAPITAL ADVISORS	05/01/2013	12/20/2013								14,997	14,997				
000000-00-0	S.A.C. CAPITAL MANAGEMENT, LP	Stamford	CT	S.A.C. CAPITAL ADVISORS	12/28/2011	12/31/2013	37,785,156	(2,785,156)				(2,785,156)		35,000,000	43,183,852		8,183,852	8,183,852	
000000-00-0	SAIF PARTNERS IV	Grand Cayman Islands	KY	SAIF Partners	08/27/2010	12/20/2013	2,599,697							2,599,697	2,599,697				
000000-00-0	SANKATY CREDIT OPPORTUNITIES V-A LP	Boston	MA	Sankaty Advisors	10/17/2012	11/20/2013	48,150							48,150	48,150				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	10/09/2013	1,544,215							1,544,215	1,564,576	20,361		20,361	
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	11/27/2013	915,559							915,559	915,559				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	12/12/2013	1,697,717							1,697,717	1,697,717				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/18/2013								965	965				
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	10/22/2013	1,198,044							1,198,044	1,198,044				
000000-00-0	SVRF (OFFSHORE) HOLDINGS LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	09/01/2013								70,417	70,417				
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS, LP	07/10/2012	12/03/2013	5,370,394							5,370,394	5,370,394				
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	09/06/2013	1,435,506							1,435,506	1,435,506				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	09/05/2013	21,454							21,454	21,454				
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	12/31/2013									(1,556)	(1,556)		(1,556)	
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	12/20/2013	1,737,990							1,737,990	1,737,990				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	12/18/2013	985,654							985,654	985,654				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	12/26/2013	1,911,260							1,911,260	1,911,260				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	12/16/2013	1,375,228							1,375,228	1,375,228				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	11/17/2004	12/20/2013	694,147							694,147	694,147				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	12/23/2013	99,478							99,478	99,478				
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	12/26/2013								376,306	376,306				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Toronto	ON	VICTORIA CAPITAL PARTNERS	03/28/2012	01/29/2013	36,410							36,410	36,410				
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	12/30/2013	1,881,871							1,881,871	1,881,871				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	12/20/2013	1,913,346							1,913,346	1,913,346				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	12/20/2013	5,219,182							5,219,182	5,219,182				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	12/03/2013	5,694,140							5,694,140	5,694,140				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	07/01/2013								464,000	464,000				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	12/26/2013	1,483,944							1,483,944	1,483,944				
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	12/23/2013	2,170,007							2,170,007	2,170,007				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							355,118,337	(10,804,821)				(10,804,821)		358,412,363	379,545,001	(716,863)	21,849,501	21,132,637	
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	New York	NY	Guggenheim Advisors	02/26/2007	12/17/2013	47,096,644	4,448,548				4,448,548		51,545,192	46,842,270		(4,702,922)	(4,702,922)	
1699999. Joint Venture Interests - Common Stock - Affiliated							47,096,644	4,448,548				4,448,548		51,545,192	46,842,270		(4,702,922)	(4,702,922)	
000000-00-0	ASLAN REALTY PARTNERS	Chicago	IL	TRANSWESTERN INVESTMENT COMPANY	12/18/1998	12/31/2013									5,957		5,957	5,957	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	06/22/2006	10/17/2013	1,540,173							1,540,173	1,540,173				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	BEACON CAPITAL PARTNERS	09/30/2008	12/12/2013	1,992,257							1,992,257	1,992,257				
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	11/27/2013	1,720,899							1,720,899	1,720,899				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	11/15/2013	2,669,630							2,669,630	2,631,393	(38,237)		(38,237)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	11/21/2013	1,930,109							1,930,109	1,930,109				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	12/23/2013	4,883,655							4,883,655	4,883,655				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	12/23/2013	1,568,316							1,568,316	1,568,316				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	12/05/2013	6,790,327							6,790,327	6,790,327				
000000-00-0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	Sao Paulo	BR	Brazilian Capital	12/22/2011	03/14/2013	624,735							624,735	624,735				
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	New York	NY	Broadway Partners	09/30/2008	12/26/2013	318,000							318,000	817,480		499,480	499,480	
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	02/28/2009	10/08/2013	18,515,821							18,515,821	18,515,821				
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LU	CB Richard Ellis	07/15/2011	12/20/2013	4,213,180							4,213,180	4,213,180				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007	12/30/2013	4,346,454							4,346,454	4,346,454				
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	Blackstone Group	06/24/2011	12/20/2013	3,297,883							3,297,883	3,297,883				
000000-00-0	CERBERUS INST PARTNERS LP (FKA BLACKACRE)	New York	NY	Blackacre Capital	05/06/2004	04/23/2013	612,088							612,088	612,088				
000000-00-0	COMMREINVEST V LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	08/19/2013	5,864							5,864	5,864				
000000-00-0	COMMUNITY REINVESTMENT FUND 2005 LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	08/19/2013	3,221							3,221	3,221				
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	12/06/2013	1,692,289							1,692,289	1,692,289				
000000-00-0	EMERGING MARKETS I	Los Angeles	CA	TCW/HINES	09/16/1996	12/30/2013									19,408		19,408	19,408	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM REALTY CAPITAL, INC.	09/30/2008	07/10/2013	3,061,115							3,061,115	3,061,115				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006	11/27/2013	600,531							600,531	600,531				
000000-00-0	INVESCO CORE REAL ESTATE- U.S.A. LP	Dallas	TX	INVESCO	01/02/2013	10/18/2013								1,244,756	1,244,756				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	07/11/2013	4,127,661							4,127,661	4,127,661				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	10/01/2013	121,140							121,140	121,140				
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS	12/31/2007	12/30/2013	5,268,255							5,268,255	5,268,255				
000000-00-0	KTR INDUSTRIAL FUND III LP	Conshohocken	PA	KTR CAPITAL PARTNERS	06/26/2013	08/02/2013								1,578,515	1,578,515				
000000-00-0	LANDMARK FUND IV	Simsbury	CT	LANDMARK PARTNERS	03/27/2002	06/26/2013	29,010							29,010	29,010				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	12/18/2013	1,603,302							1,603,302	1,603,302				
000000-00-0	LANDMARK REAL ESTATE FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/18/1996	09/27/2013								17,775	17,775		17,775	17,775	
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	12/24/2013	5,438,498							5,438,498	5,438,498				
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	12/19/2013	66,824,300							66,824,300	66,824,300				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LASALLE INVESTMENT MANAGEMENT INC.	07/01/2003	02/28/2013	1,843	(605,297)				(605,297)		(603,454)			603,454	603,454	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	12/16/2013	2,746,423							2,746,423	2,746,423				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VI-INTL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/30/2007	04/15/2013	315,595							315,595	315,595				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES	New York	NY	O'Connor Group	09/30/2008	12/18/2013	380,757							380,757	380,757				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	London	EG	Partners Group	07/15/2011	12/27/2013	3,768,275							3,768,275	3,768,275				
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BR	Patria Investimentos	12/22/2011	05/28/2013	4,452,491							4,452,491	4,452,491				
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BR	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011	10/01/2013	619,542							619,542	619,542				
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IN	RED FORT CAPITAL ADVISORS	10/04/2011	09/25/2013	1,842,867							1,842,867	1,842,867				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group	10/31/2006	08/29/2013	528,587							528,587	528,587				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	12/31/2013	10,934,597							10,934,597	10,934,597				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	12/18/2013	2,553,891							2,553,891	2,553,891				
000000-00-0	SILVERPEAK LEGACY PARTNERS II	New York	NY	SILVERPEAK REAL ESTATE PARTNERS	08/26/2005	12/18/2013	632,294							632,294	632,294				
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital	01/10/2006	12/23/2013	848,526							848,526	848,526				
000000-00-0	STARWOOD OPPORTUNITY FUND V	Greenwich	CT	Starwood Capital	05/14/1999	12/20/2013	47,198							47,198	50,074		2,876	2,876	
000000-00-0	STARWOOD OPPORTUNITY FUND VII, LP	Greenwich	CT	Starwood Capital	01/10/2006	08/28/2013	424,683							424,683	424,683				
000000-00-0	TRANSWESTERN OFFICE PARTNERS II	Chicago	IL	TRANSWESTERN INVESTMENT COMPANY	05/19/1997	12/31/2013								18,153	18,153		18,153	18,153	
000000-00-0	WALTON STREET REAL ESTATE FUND IV	Chicago	IL	Walton Street	10/08/2003	12/19/2013	3,629,111							3,629,111	3,629,111				
000000-00-0	WALTON STREET REAL ESTATE FUND V	Chicago	IL	Walton Street	08/08/2006	12/20/2013	2,705,911							2,705,911	2,705,911				
000000-00-0	WESTBROOK REAL ESTATE FUND II	New York	NY	Westbrook Partners	06/12/1997	03/29/2013	29,908	(1,490,262)				(1,490,262)		(1,460,354)	49,555		1,509,909	1,509,909	
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS	New York	NY	Westbrook Partners	09/10/2004	03/29/2013	10,875	40,630				40,630		51,505	18,020		(33,485)	(33,485)	
000000-00-0	WESTBROOK REAL ESTATE FUND III	New York	NY	Westbrook Partners	09/01/1998	12/16/2013	547,696							547,696	547,696				
000000-00-0	WESTBROOK REAL ESTATE FUND III - UBS	New York	NY	Westbrook Partners	09/13/2004	12/16/2013	182,565							182,565	182,565				
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007	12/23/2013	11,699,394							11,699,394	11,699,394				
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011	12/23/2013	5,590,761							5,590,761	5,590,761				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	02/01/2013	155,152							155,152	155,152				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							198,447,655	(2,054,929)				(2,054,929)		199,215,997	201,821,287	(38,237)	2,643,527	2,605,290	
000000-00-0	AQR GRP EL FUND, LP	Greenwich	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	07/08/2013	12/24/2013								47,906,742	50,000,000		2,093,258	2,093,258	
000000-00-0	ESG CREDIT MACRO EVENT FUND LP	Wilmington	DE	Emerging Sovereign GROUP	06/28/2012	02/28/2013	12,209,195	3,790,805				3,790,805		16,000,000	11,386,218		(4,613,782)	(4,613,782)	
000000-00-0	KREOS CAPITAL IV	London	EG	Kreos Capital	04/26/2012	12/13/2013	595,574							595,574	579,252	(16,322)		(16,322)	
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	Sun Edison	07/20/2007	10/01/2013	362,732							362,732	362,732				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	12/23/2013	186,656							186,656	186,656				
2199999. Joint Venture Interests - Other - Unaffiliated							13,354,157	3,790,805				3,790,805		65,051,704	62,514,858	(16,322)	(2,520,524)	(2,536,846)	
020038-AF-8	ALLSTATE LIFE INS SURPLUS DEBTS NOTES	NORTHBROOK	IL	ALLSTATE LIFE INSURNACE CO	09/30/2008	06/19/2013	200,000,000							200,000,000	200,000,000				10,033,333
2499999. Surplus Debentures, etc - Affiliated							200,000,000							200,000,000	200,000,000				10,033,333
020018-AM-5	INTERCOMPANY NOTE - RBI-2011 - AIC	NORTHBROOK	IL	ROAD BAY INVESTMENT LLC	03/24/2011	08/28/2013	9,744,645							9,744,645	9,744,645				508,955
020018-AN-3	INTERCOMPANY NOTE - RBI-2011 - AIC/APR	NORTHBROOK	IL	ROAD BAY INVESTMENT LLC	04/19/2011	11/12/2013	3,732,210							3,732,210	3,732,210				239,043
2699999. Collateral Loans - Affiliated							13,476,855							13,476,855	13,476,855				747,998
000000-00-0	NATIONAL EQUITY FUND	Chicago	IL	NATIONAL EQUITY FUND	02/02/1998	12/31/2013	90,803							90,803	90,803				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							90,803							90,803	90,803				
000000-00-0	TCF A/NC-1 LLC	Charlotte	NC	Wachovia	08/16/2007	11/27/2013	2,948,393		(2,948,393)			(2,948,393)							40,269
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							2,948,393		(2,948,393)			(2,948,393)							40,269
000000-00-0	ARAMARK CORPORATION LC-2 FACILITY	Dover	DE	JPM Chase	11/30/2012	12/31/2013	8,243							8,243	8,243				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	ARAMARK CORPORATION LC-3 FACILITY (AICB)	Dover	DE	JPM Chase	04/01/2013	12/31/2013								206	206				
4299999. Any Other Class of Assets - Unaffiliated							8,243							8,448	8,448				
4499999. Total - Unaffiliated							570,697,455	(9,068,945)	(2,948,393)			(12,017,338)		623,509,183	644,710,266	(771,422)	21,972,505	21,201,082	40,269
4599999. Total - Affiliated							260,573,499	4,448,548				4,448,548		265,022,047	260,319,125		(4,702,922)	(4,702,922)	10,781,331
4699999 - Totals							831,270,954	(4,620,398)	(2,948,393)			(7,568,791)		888,531,230	905,029,391	(771,422)	17,269,583	16,498,161	10,821,600

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-A2-6	TREASURY NOTE				1	479,700	99.8010	479,044	480,000	479,712		12			0.250	0.281	MN	105		12/02/2013	11/30/2015
912828-A3-4	TREASURY NOTE				1	45,440,914	97.8590	45,113,183	46,100,000	45,445,506		4,592			1.250	1.551	MN	50,659		12/18/2013	11/30/2018
912828-A3-4	TREASURY NOTE	LS			1	14,785,547	97.8590	14,678,910	15,000,000	14,787,041		1,494			1.250	1.551	MN	16,484		12/18/2013	11/30/2018
912828-A6-7	TREASURY NOTE				1	1,177,373	99.7340	1,176,866	1,180,000	1,177,376		4			0.250	0.362	JD	8		12/19/2013	12/31/2015
912828-A7-5	TREASURY NOTE				1	99,214,844	98.8750	98,875,000	100,000,000	99,215,261		417			1.500	1.664	JD	4,144		12/20/2013	12/31/2018
912828-RE-2	TREASURY NOTE				1	1,987,813	99.4920	1,989,844	2,000,000	1,988,494		682			1.500	1.629	FA	10,193		09/18/2013	08/31/2018
912828-WB-2	TREASURY NOTE				1	2,498,438	99.8590	2,496,485	2,500,000	2,498,533		95			0.250	0.282	AO	1,070		11/18/2013	10/31/2015
912828-WC-0	TREASURY NOTE				1	48,906,250	95.9380	47,968,750	50,000,000	48,919,695		13,445			1.750	2.091	AO	149,862		11/27/2013	10/31/2020
912810-DZ-8	U S TREAS BDS				1	10,118,750	127.5940	10,207,504	8,000,000	8,647,435		(154,496)			8.875	6.338	FA	268,179	710,000	03/30/2000	08/15/2017
912810-DZ-8	U S TREAS BDS	SD			1	629,141	127.5940	637,969	500,000	539,529		(9,421)			8.875	6.394	FA	16,761	44,375	03/16/2000	08/15/2017
912810-EB-0	U S TREAS BDS	SD			1	615,313	134.5630	740,094	550,000	573,520		(3,824)			9.000	8.126	MN	6,427	49,470	02/13/1992	11/15/2018
912810-EE-4	U S TREAS BDS	SD			1	388,336	137.1020	479,856	350,000	366,842		(2,125)			8.500	7.832	FA	11,237	29,735	04/19/2000	02/15/2020
912810-ET-1	U S TREAS BDS	SD			1	393,447	142.8590	500,008	350,000	376,413		(1,563)			7.625	6.707	FA	10,080	26,688	09/18/1995	02/15/2025
912810-DW-5	US TREASURY N/B				1	11,220,681	115.7810	11,844,417	10,230,000	10,419,144		(71,844)			7.250	6.514	MN	96,295	741,675	02/29/1996	05/15/2016
912810-DW-5	US TREASURY N/B	SD			1	2,970,688	115.7810	3,357,655	2,900,000	2,913,388		(5,027)			7.250	7.284	MN	27,298	210,250	03/29/1993	05/15/2016
912810-DX-3	US TREASURY N/B				1	5,162,500	119.1560	5,957,810	5,000,000	5,039,117		(11,877)			7.500	7.311	MN	48,688	375,000	07/12/1996	11/15/2016
912810-DX-3	US TREASURY N/B	SD			1	92,500	119.1560	119,156	100,000	98,220		530			7.500	8.439	MN	974	7,500	08/26/1991	11/15/2016
912810-DY-1	US TREASURY N/B	SD			1	111,547	125.6800	125,680	100,000	103,214		(808)			8.750	7.821	MN	1,136	8,750	07/21/1994	05/15/2017
912810-ED-6	US TREASURY N/B	SD			1	1,840,389	133.2270	2,424,724	1,820,000	1,828,101		(1,113)			8.125	8.362	FA	55,855	147,875	12/07/1992	08/15/2019
912810-EH-7	US TREASURY N/B	SD			1	5,196,613	136.0630	5,136,359	3,775,000	4,842,636		(135,856)			7.875	3.592	FA	112,288	293,329	08/09/2011	02/15/2021
912810-EM-6	US TREASURY N/B				1	757,031	135.1250	912,094	675,000	717,922		(3,663)			7.250	6.434	FA	18,485	48,938	11/20/1997	08/15/2022
912810-EM-6	US TREASURY N/B	SD			1	3,632,344	135.1250	4,256,438	3,150,000	3,387,149		(20,364)			7.250	6.200	FA	86,261	228,375	10/13/1993	08/15/2022
912828-RT-9	US TREASURY N/B				1	18,722,971	98.5000	18,631,275	18,915,000	18,777,772		26,703			1.375	1.529	MN	22,864	260,081	12/07/2011	11/30/2018
912828-RT-9	US TREASURY N/B	0			1	579,061	98.5000	576,225	585,000	580,756		826			1.375	1.529	MN	707	8,044	12/07/2011	11/30/2018
912828-RU-6	US TREASURY N/B				1	4,001,420	100.3200	4,012,812	4,000,000	4,000,844		(285)			0.875	0.868	MN	3,077	35,000	12/21/2011	11/30/2016
912828-RV-4	US TREASURY N/B				1	1,499,297	100.0820	1,501,230	1,500,000	1,499,662		354			0.250	0.274	JD	175	3,750	12/19/2012	12/15/2014
912828-UP-3	US TREASURY N/B				1	4,675,000	100.0630	4,677,922	4,675,000	4,675,000					0.250	0.249	FA	3,971	5,844	03/22/2013	02/28/2015
912828-VS-6	US TREASURY N/B				1	49,859,375	96.0310	48,015,600	50,000,000	49,861,511		2,136			2.500	2.532	FA	472,147		10/30/2013	08/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						336,957,280	XXX	336,892,908	334,435,000	333,759,794		(370,977)			XXX	XXX	XXX	1,495,431	3,234,678	XXX	XXX
36208N-YT-4	GOVT NATL MTG ASSOC I #456222			2	1	3,049	100.3310	3,015	3,005	3,045		(11)			7.000	6.218	MON	18	207	04/26/2001	06/15/2028
36213F-VX-8	GOVT NATL MTG ASSOC I #553330			2	1	841,490	106.8200	880,038	823,854	831,993		(537)			5.000	4.432	MON	3,433	39,591	09/11/2003	07/15/2018
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677			2	1	704,708	105.7940	700,963	662,576	708,254		8,088			4.000	2.031	MON	2,209	25,187	10/07/2011	07/15/2024
36225B-5P-9	GOVT NATL MTG ASSOC I #781754			2	1	390,264	106.5060	388,473	364,742	383,946		(1,915)			5.000	2.412	MON	1,520	17,760	10/07/2011	06/15/2019
36241L-KS-4	GOVT NATL MTG ASSOC I #783005			2	1	1,991,899	108.0780	2,006,296	1,856,337	1,991,648		47			5.000	2.152	MON	7,735	89,452	10/07/2011	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759			2	1	138,218	105.7180	137,425	129,993	138,821		1,259			4.000	2.053	MON	433	5,028	10/07/2011	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911			2	1	541,362	105.9610	539,497	509,146	540,685		1,157			4.000	2.109	MON	1,697	19,896	10/07/2011	01/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						4,610,991	XXX	4,655,706	4,349,652	4,598,393		8,089			XXX	XXX	XXX	17,044	197,122	XXX	XXX
49549C-AA-6	KING INTL LEASING LLC				1FE	3,888,347	102.0440	3,967,821	3,888,347	3,888,347					2.754	2.754	JAJO	22,607	105,146	11/10/2010	10/15/2022
59511V-AA-7	MICRON SEMICONDUCTOR ASIA PTE LTD		E	2	1FE	40,000,000	99.6510	39,860,280	40,000,000	40,000,000					1.258	1.258	JAN	15,376		12/16/2013	01/15/2019
74046B-AA-4	PREMIER AIRCRAFT LEASING		E		1FE	14,555,405	105.8180	15,402,282	14,555,405	14,555,405					3.576	3.576	FMAN	79,521	510,327	03/11/2010	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING		E		1FE	7,275,838	105.6970	7,690,321	7,275,838	7,275,838					3.547	3.547	JAJO	58,067	252,688	04/22/2010	04/10/2022
742651-DH-2	PRIVATE EXPORT FUNDING				1FE	4,995,550	102.1940	5,109,680	5,000,000	4,999,259		915			3.050	3.098	AO	32,194	152,500	09/22/2009	10/15/2014
742651-DK-5	PRIVATE EXPORT FUNDING				1FE	2,992,530	102.9870	3,089,607	3,000,000	2,995,728		1,020			2.250	2.179	JD	3,000	67,500	10/06/2010	12/15/2017
742651-DL-3	PRIVATE EXPORT FUNDING				1FE	19,975,000	103.7260	20,745,220	20,000,000	19,987,134		4,879			2.125	2.181	JJ	195,972	425,000	06/14/2011	07/15/2016
746388-AA-5	PURPLE CHEN 2011 LLC				1FE	4,245,892	101.2960	4,300,935	4,245,892	4,245,892					2.735	2.690	FMAN	19,354	114,174	10/25/2011	08/01/2023
797224-AB-8	SAN CLEMENTE LEASING LLC				1FE	7,430,515	104.8050	7,787,558	7,430,515	7,430,515					3.350	3.350	MJSD	16,595	244,132	06/15/2010	06/07/2022
89609G-AB-8	TRICAHUE LEASING LLC				1FE	5,870,467	106.4490	6,249,035	5,870,467	5,870,467					3.744	3.744	FMAN	21,369	215,618	03/26/2010	02/26/2022
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						111,229,542	XXX	114,202,739	111,266,462	111,248,584		6,815			XXX	XXX	XXX	464,054	2,087,085	XXX	XXX
0599999. Total - U.S. Government Bonds						452,797,814	XXX	455,751,354	450,051,114	449,606,771		(356,073)			XXX	XXX	XXX	1,976,529	5,518,884	XXX	XXX
68268A-AA-9	1MALAYSIA SUKUK GLOBAL B		F		1FE	13,000,000	103.9520	13,513,695	13,000,000	13,000,000					3.928	3.928	JD	38,298	510,640	05/27/2010	06/04/2015
135087-WL-4	CANADA 5.750 06/01/2029	SD	C		1FE	1,795,581	125.0410	3,126,024	1,706,015	2,444,794		(2,720)		(165,301)	5.750	5.374	JD	11,491	137,432	03/10/2003	06/01/2029
135087-UT-9	CANADA GOVT	SD	C		1FE	1,617,806	135.4420	2,695,293	1,446,536	1,999,958		(7,157)		(136,906)	8.000	7.019	JD	12,726	152,203	06/05/1997	06/01/2023
15238P-AC-0	CENTRAL AMERICAN BANK		F		1FE	14,000,000	103.0220	14,423,108	14,000,000	14,000,000					5.375	5.375	MS	202,757	752,500	09/17/2009	09/24/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
302154-AV-1	EXPORT-IMPORT BK KOREA		F		1FE	12,433,125	105.0580	13,132,250	12,500,000	12,477,818		12,422			4.125	4.235	MS	160,417	515,625	03/02/2010	09/09/2015
105756-BH-2	FED REPUBLIC OF BRAZIL		F		2FE	1,654,063	111.0000	1,665,000	1,500,000	1,605,785		(53,032)			8.000	6.513	JJ	55,333	106,667	06/19/2012	01/15/2018
105756-BS-8	FED REPUBLIC OF BRAZIL		F		2FE	15,029,604	106.0000	15,900,000	15,000,000	15,022,310		(2,781)			4.875	4.755	JJ	322,969	731,250	07/27/2010	01/22/2021
448814-8U-0	HYDRO-QUEBEC		A		1FE	9,988,400	100.3390	10,033,910	10,000,000	9,991,872		2,273			1.375	1.399	JD	4,583	137,500	06/12/2012	06/19/2017
51511C-AD-0	LANDWIRTSCH. RENTENBANK		F		1FE	2,492,300	105.1140	2,627,858	2,500,000	2,497,090		1,360			3.125	3.018	JJ	36,024	78,138	04/20/2010	01/15/2016
55276V-AA-0	MUBADALA DEVELOPMENT CO		F		1FE	5,125,000	101.7500	5,087,500	5,000,000	5,010,097		(28,212)			5.750	5.152	MN	43,924	287,500	07/21/2009	05/06/2014
65556G-AD-7	NORDDEUTSCHE LANDESBANK GIROZENTRA		F		1FE	29,988,600	98.5000	29,550,000	30,000,000	29,988,920		320			2.000	1.912	FA	93,333		10/29/2013	02/05/2019
683234-8Y-7	ONTARIO (PROVINCE OF)		A		1FE	4,997,700	103.2890	5,164,450	5,000,000	4,999,297		466			2.700	2.710	JD	5,625	135,000	06/09/2010	06/16/2015
74733W-AA-6	QATARI DIAR FINANCE QSC		F		1FE	4,962,600	103.8500	5,192,500	5,000,000	4,987,632		7,592			3.500	3.665	JJ	77,778	175,000	07/14/2010	07/21/2015
105756-BM-1	REPUBLIC OF BRAZIL		F		2FE	15,478,500	110.8000	14,404,000	13,000,000	14,624,278		(514,859)			6.000	1.766	JJ	355,333	780,000	04/27/2012	01/17/2017
168863-AV-0	REPUBLIC OF CHILE		F		1FE	3,894,732	104.0000	4,160,000	4,000,000	3,921,773		10,094			3.875	4.218	FA	62,861	155,000	07/29/2010	08/05/2020
195325-BJ-3	REPUBLIC OF COLOMBIA		F		2FE	8,727,000	115.5000	8,085,000	7,000,000	8,134,809		(355,303)			7.375	1.915	JJ	220,840	516,250	04/24/2012	01/27/2017
50064F-AH-7	REPUBLIC OF KOREA		F		1FE	5,124,400	101.4360	5,071,775	5,000,000	5,008,310		(27,720)			5.750	5.164	AO	59,896	287,500	05/29/2009	04/16/2014
731011-AN-2	REPUBLIC OF POLAND		F		1FE	5,342,500	100.0550	5,002,750	5,000,000	5,003,311		(84,300)			5.250	3.516	JJ	121,042	262,500	09/24/2009	01/15/2014
731011-AS-1	REPUBLIC OF POLAND		F		1FE	10,537,500	104.6300	10,463,000	10,000,000	10,263,298		(166,269)			3.875	2.129	JJ	177,604	387,500	04/30/2012	07/16/2015
836205-AJ-3	REPUBLIC OF SOUTH AFRICA		F		2FE	9,856,250	102.2500	9,713,750	9,500,000	9,533,754		(77,549)			6.500	5.629	JD	49,743	617,500	05/28/2009	06/02/2014
836205-AN-4	REPUBLIC OF SOUTH AFRICA		F		2FE	2,511,250	106.5000	2,662,500	2,500,000	2,507,654		(1,015)			5.500	5.441	MS	42,778	137,500	03/03/2010	03/09/2020
78307A-DA-8	RUSSIA FOREIGN BOND		F		2FE	11,805,000	103.2500	11,873,750	11,500,000	11,653,988		(113,866)			3.625	2.602	AO	71,795	416,875	04/30/2012	04/29/2015
78307A-DD-2	RUSSIAN FEDERATION		F		2FE	9,135,000	104.3500	9,391,500	9,000,000	9,091,533		(26,411)			3.250	2.920	AO	70,688	292,500	05/01/2012	04/04/2017
74727P-AJ-0	STATE OF QATAR		F		1FE	15,935,000	103.3750	15,506,250	15,000,000	15,301,090		(280,100)			4.000	2.062	JJ	268,333	600,000	09/13/2011	01/20/2015
74727P-AM-3	STATE OF QATAR		F		1FE	10,327,500	104.7500	10,475,000	10,000,000	10,216,112		(67,465)			3.125	2.410	JJ	139,757	312,500	05/01/2012	01/20/2017
910860-AU-2	UNITED MEXICAN STATES		F		2FE	18,083,855	111.7500	17,880,000	16,000,000	17,386,686		(440,206)			5.625	2.682	JJ	415,000	900,000	04/25/2012	01/15/2017
910860-AW-8	UNITED MEXICAN STATES		F		2FE	11,735,000	115.5000	11,550,000	10,000,000	11,249,745		(216,047)			5.950	3.321	MS	168,583	595,000	09/13/2011	03/19/2019
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						255,578,266	XXX	258,350,862	244,152,552	251,921,913		(2,430,484)		(302,206)	XXX	XXX	XXX	3,289,511	9,980,079	XXX	XXX
1099999. Total - All Other Government Bonds						255,578,266	XXX	258,350,862	244,152,552	251,921,913		(2,430,484)		(302,206)	XXX	XXX	XXX	3,289,511	9,980,079	XXX	XXX
011770-X5-8	ALASKA ST GO - REF - 2012 SER A				1FE	6,018,250	118.1900	5,614,025	4,750,000	5,707,670		(164,604)			5.000	1.246	FA	98,958	237,500	01/19/2012	08/01/2019
041042-VM-1	ARKANSAS ST				1FE	6,783,014	117.3210	6,728,359	5,735,000	6,755,708		(27,306)			5.000	1.121	AO	47,792		11/05/2013	10/01/2018
041042-UB-6	ARKANSAS ST GO				1FE	9,847,260	112.2790	9,414,594	8,385,000	9,394,566		(363,170)			5.000	0.580	AO	104,813	419,250	09/14/2012	10/01/2016
13063B-3X-8	CALIFORNIA ST			1	1FE	14,884,500	101.0990	15,164,850	15,000,000	14,885,117		617			5.000	5.092	AO	187,500	329,167	08/19/2013	04/01/2043
13063C-FR-6	CALIFORNIA ST FOR PREVIOUS ISS				1FE	15,943,988	116.7470	15,941,803	13,655,000	15,874,997		(68,991)			5.000	1.496	MN	106,206		10/23/2013	11/01/2018
13063C-FT-2	CALIFORNIA ST FOR PREVIOUS ISS			1	1FE	7,564,500	101.1550	7,586,625	7,500,000	7,563,709		(791)			5.000	4.883	MN	58,333		10/23/2013	11/01/2043
13062B-W8-9	CALIFORNIA ST G O BDS 1998 OCT REF			1	1FE	8,404	100.3000	10,030	10,000	9,423		102			4.500	5.910	AO	113	450	10/05/1999	10/01/2018
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR			1	1FE	541,501	101.1560	596,820	590,000	563,512		4,111			5.500	6.538	AO	8,113	32,450	12/06/2007	04/01/2019
13063A-MA-9	CALIFORNIA ST G O VAR PURP 1993 SEPT			1	1FE	1,577,462	100.6450	1,851,868	1,840,000	1,744,416		32,510			4.750	6.628	MS	29,133	87,400	12/07/2007	09/01/2018
13063A-MG-6	CALIFORNIA ST G O VAR PURP 1994 MAR			1	1FE	959,443	100.7800	1,098,502	1,090,000	1,012,062		9,829			5.500	6.969	MS	19,983	59,950	12/06/2007	03/01/2020
20772J-GR-7	CONNECTICUT ST G O - REF - 2012 SER C				1FE	17,469,750	115.9510	17,392,650	15,000,000	17,269,931		(199,819)			5.000	1.450	JD	62,500	375,000	08/01/2013	06/01/2018
20772J-GX-4	CONNECTICUT ST G O - REF - 2012 SER C				1FE	11,877,500	113.8500	11,385,000	10,000,000	11,405,403		(403,975)			5.000	0.817	JD	41,667	500,000	10/25/2012	06/01/2017
20772G-KL-1	CONNECTICUT ST G O 2005 SER B				1FE	19,595,807	118.2770	19,202,271	16,235,000	18,589,562		(402,678)			5.250	2.380	JD	71,028	852,338	06/10/2011	06/01/2019
20772J-DQ-2	CT ST-D				1FE	16,837,716	116.7980	16,772,193	14,360,000	16,658,097		(179,619)			5.000	1.550	MN	119,667	359,000	08/07/2013	11/01/2018
34153P-L8-9	FLORIDA ST BOARD OF ED CAPITAL OUTLAY- R				1FE	44,329,435	114.1410	41,804,141	36,625,000	41,692,404		(1,454,671)			5.000	0.834	JD	152,604	1,831,250	02/08/2012	06/01/2017
34153P-UD-8	FLORIDA ST GO BRD OF ED 2010 SER A				1FE	5,778,180	117.5550	5,525,085	4,700,000	5,507,230		(141,245)			5.000	1.670	JD	19,583	235,000	01/20/2012	06/01/2019
373384-VM-5	GA ST-E2-REF				1FE	40,116,802	106.9880	37,665,125	35,205,000	37,212,037		(1,187,876)			4.500	1.077	MS	528,075	1,584,225	06/23/2011	09/01/2015
373383-4K-1	GEORGIA ST G O 2007 C REF				1FE	61,135	114.5570	57,279	50,000	57,346		(2,064)			5.000	0.740	JJ	1,250	2,500	02/23/2012	07/01/2017
373383-4K-1	GEORGIA ST G O 2007 C REF	SD			1FE	13,144,025	114.5570	12,314,878	10,750,000	12,329,334		(443,789)			5.000	0.740	JJ	268,750	537,500	02/23/2012	07/01/2017
373384-WA-0	GEORGIA ST- REF - SER F				1FE	16,339,524	115.9300	15,917,189	13,730,000	15,367,597		(399,751)			5.000	1.792	JD	57,208	686,500	07/06/2011	12/01/2017
419791-D9-6	HAWAII ST G.O. REF - 2011 SER EA				1FE	7,177,534	117.9890	6,807,965	5,770,000	6,848,107		(171,972)			5.000	1.667	JD	24,042	288,500	01/23/2012	12/01/2019
419791-S3-3	HAWAII ST GO - 2012 SER EE				1FE	6,770,254	111.5970	6,534,004	5,855,000	6,572,648		(183,860)			4.000	0.735	MN	39,033	212,732	11/16/2012	11/01/2017
419791-T3-2	HAWAII ST GO - 2012 SER EF				1FE	24,371,439	115.3510	23,341,275	20,235,000	23,478,369		(830,943)			5.000	0.735	MN	168,625	919,006	11/16/2012	11/01/2017
546415-ZX-1	LOUISIANA ST G O REF 2010 A				1FE	21,751,005	117.3930	21,717,705	18,500,000	21,511,869		(239,136)			5.000	1.520	MN	118,194	462,500	08/01/2013	11/15/2018
546415-D2-3	LOUISIANA ST GO - REF - 2012 SER A				1FE	9,677,140	111.4840	9,130,540	8,190,000	9,069,911		(335,845)			5.000	0.771	FA	170,625	409,500	03/01/2012	08/01/2016
546415-D3-1	LOUISIANA ST GO - REF - 2012 SER A				1FE	22,308,356	114.5930	21,153,868	18,460,000	21,038,487		(702,991)			5.000	0.999	FA	384,583	923,000	03/01/2012	08/01/2017
574193-GL-6	MARYLAND ST				1FE	22,767,600	114.8000	22,960,000	20,000,000	22,590,802		(176,798)			4.500	1.560	FA	375,000		08/27/2013	08/01/2018
574192-W7-1	MARYLAND ST GO - ST & LOC FACS - 2ND SER				1FE	9,158,746	118.2830	8,599,174	7,270,000	8,618,734		(282,760)			5.250	1.120	FA	144,188	381,675	01/25/2012	08/15/2018
574192-4V-9	MARYLAND ST GO - ST & LOC FACS LN - REF2				1FE	2,413,466	115.5960	2,265,682	1,960,000	2,263,698		(77,563)			5.000	0.880	MN	16,333	98,000	01/18/2012	11/01/2017
574193-GN-2	MARYLAND ST-REF 2ND SER				1FE	42,880,400	115.2020	40,320,700	35,000,000	41,620,318		(950,816)			4.500	1.468	FA	656,250	1,518,125	09/07/2012	08/01/2020
57582N-LX-1	MASSACHUSETTS G O CONS LOAN 2002 C				1FE	2,683,145	117.2270	2,549,687	2,175,000	2,563,737		(99,570)			5.500	0.760	MN	19,938	119,625	10/16/2012	11/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57582P-Q3-7	MASSACHUSETTS ST				1FE	4,730,075	117.7800	4,693,533	3,985,000	4,717,544		(12,531)			5.000	1.550	FA	83,021		11/20/2013	08/01/2019
57582P-Q2-9	MASSACHUSETTS ST REF-SER B				1FE	16,621,920	116.6820	16,335,480	14,000,000	16,372,227		(249,693)			5.000	1.091	FA	291,667	56,389	06/05/2013	08/01/2018
594610-2F-3	MICHIGAN ST				1FE	11,081,374	115.2460	11,086,665	9,620,000	11,009,908		(71,466)			5.000	1.540	MN	80,167	240,500	10/03/2013	05/01/2018
594612-AD-5	MICHIGAN ST GO - REF- ENVIRONMENTAL PROG				1FE	2,334,900	112.3020	2,246,040	2,000,000	2,242,626		(84,546)			5.000	0.657	MN	16,667	92,500	11/16/2012	11/01/2016
594612-AF-0	MICHIGAN ST GO - REF- ENVIRONMENTAL PROG				1FE	25,755,250	116.1880	24,248,436	20,870,000	24,875,111		(806,495)			5.000	0.917	MN	173,917	965,238	11/16/2012	11/01/2018
604129-VT-0	MINNESOTA ST G O REF VAR PURP 2010D				1FE	6,085,824	118.1310	5,670,288	4,800,000	5,764,884		(165,789)			5.000	1.260	FA	100,000	240,000	01/17/2012	08/01/2019
604129-LA-2	MINNESOTA ST GO - 2009 SER A				1FE	10,332,090	115.8470	9,846,995	8,500,000	9,891,662		(348,838)			5.000	0.750	JD	35,417	425,000	09/21/2012	12/01/2017
604129-ZB-5	MINNESOTA ST GO - 2011 SER A				1FE	2,332,600	117.3210	2,346,420	2,000,000	2,303,843		(28,757)			5.000	1.660	AO	25,000	50,000	07/09/2013	10/01/2018
604129-SV-9	MINNESOTA ST GO - REF - VAR PURP - 2009S				1FE	5,683,437	115.5960	5,357,875	4,635,000	5,338,029		(179,206)			5.000	0.960	MN	38,625	231,750	01/19/2012	11/01/2017
606301-KT-5	MISSOURI ST GO - REF-WTR POLLUTN CTL-201				1FE	4,794,994	116.0980	4,568,456	3,935,000	4,595,858		(166,059)			5.000	0.650	JD	16,396	196,750	10/16/2012	12/01/2017
606301-MK-2	MISSOURI ST GO REF - 4TH ST BLDG- 2012 S				1FE	2,117,718	112.8250	2,030,850	1,800,000	2,052,570		(51,713)			4.000	0.972	AO	18,000	72,800	09/11/2012	10/01/2018
606301-MK-2	MISSOURI ST GO REF - 4TH ST BLDG- 2012 S	SD			1FE	26,118,522	112.8250	25,047,150	22,200,000	25,315,035		(637,791)			4.000	0.972	AO	222,000	897,867	09/11/2012	10/01/2018
606301-MB-2	MISSOURI ST GO REF - ST WTR POLL CTRL -2				1FE	17,203,280	111.8590	16,611,062	14,850,000	16,619,450		(463,333)			4.000	0.772	AO	148,500	600,600	09/18/2012	10/01/2017
606301-MC-0	MISSOURI ST GO REF - ST WTR POLL CTRL -2				1FE	3,188,342	112.8250	3,057,558	2,710,000	3,090,259		(77,857)			4.000	0.972	AO	27,100	109,604	09/11/2012	10/01/2018
647293-PN-3	NEW MEXICO ST CAPITAL PROJS			1	1FE	14,003,881	102.7250	13,888,420	13,520,000	13,918,843		(85,038)			2.000	1.011	MS	90,133	96,142	03/20/2013	03/01/2018
658256-Q8-8	NORTH CAROLINA ST GO - REF - 2013 SER C				1FE	6,272,805	111.1240	6,111,820	5,500,000	6,149,703		(123,102)			3.750	0.996	MN	34,375	139,219	02/20/2013	05/01/2018
677521-EL-6	OHIO ST G O COMMON SCHOOLS 2010 C				1FE	2,911,525	116.9140	2,922,850	2,500,000	2,876,397		(35,128)			5.000	1.660	MS	36,806	62,500	07/11/2013	09/15/2018
677521-E9-3	OHIO ST GO - 2013 SER A - REF - COMMON S				1FE	23,702,569	116.9140	22,891,761	19,580,000	23,121,428		(581,141)			5.000	1.050	MS	288,261	489,500	02/15/2013	09/15/2018
677521-G2-6	OHIO ST GO - 2013 SER A - REF - HGR EDU				1FE	8,845,937	116.5850	8,551,510	7,335,000	8,628,059		(217,878)			5.000	1.025	FA	152,813	138,550	02/15/2013	08/01/2018
677521-DZ-6	OHIO STATE				1FE	8,369,569	116.5850	8,318,340	7,135,000	8,343,952		(25,617)			5.000	1.190	FA	148,646		11/20/2013	08/01/2018
68608U-TH-9	OREGON ST GO - OR UNIV SYS - 2013 SER A				1FE	233,116	112.0560	224,112	200,000	227,873		(5,243)			4.000	0.884	FA	3,333	3,733	01/17/2013	08/01/2018
68608U-UG-9	OREGON ST GO - OR UNIV SYS - 2013 SER C				1FE	572,850	107.6240	554,264	515,000	563,690		(9,159)			3.000	0.884	FA	6,438	7,210	01/17/2013	08/01/2018
70914P-UN-0	PENNSYLVANIA ST				1FE	11,748,600	117.1030	11,710,300	10,000,000	11,697,082		(51,518)			5.000	1.312	AO	75,000		10/22/2013	10/15/2018
70914P-QU-9	PENNSYLVANIA ST GO - FIRST SER - 2011				1FE	17,719,609	117.7990	16,533,090	14,035,000	16,855,933		(457,485)			5.000	1.425	MN	89,668	701,750	02/02/2012	11/15/2019
83710R-EC-7	SOUTH CAROLINA ST				1FE	9,595,054	117.3720	9,559,949	8,145,000	9,577,943		(17,112)			5.000	1.140	AO	33,938		12/02/2013	10/01/2018
882723-BJ-7	TEXAS ST REF-CLG STUDENT LOAN-SER A-AMT				1FE	19,666,729	115.7640	19,141,577	16,535,000	19,328,635		(338,094)			5.000	1.118	FA	344,479	128,606	05/23/2013	08/01/2018
917542-RG-9	UTAH ST G O 2010 A				1FE	5,863,700	111.4460	5,572,300	5,000,000	5,563,973		(158,511)			4.000	0.730	JJ	100,000	200,000	02/03/2012	07/01/2017
917542-SQ-6	UTAH ST G O 2011 SER A				1FE	11,895,700	114.8930	11,489,300	10,000,000	11,131,111		(311,334)			5.000	1.656	JJ	250,000	500,000	06/16/2011	07/01/2017
917542-SR-4	UTAH ST G O 2011 SER A				1FE	12,896,679	117.4890	12,682,938	10,795,000	12,182,031		(291,721)			5.000	1.996	JJ	269,875	539,750	06/16/2011	07/01/2018
917542-TD-4	UTAH ST GO - REF - 2012 SER A				1FE	33,899,245	114.8930	32,336,635	28,145,000	32,406,424		(1,200,682)			5.000	0.586	JJ	703,625	1,047,619	09/26/2012	07/01/2017
93974A-3X-0	WASHINGTON ST G O MOTOR VEH TAX 2005 SER			1	1FE	18,081,753	102.3310	17,135,326	16,745,000	16,972,652		(447,733)			5.000	2.250	JJ	418,625	837,250	06/21/2011	07/01/2021
93974C-H5-2	WASHINGTON ST GO - MOTOR VEHICLE - REF -				1FE	5,996,650	116.4350	5,821,750	5,000,000	5,877,857		(118,793)			5.000	1.000	JJ	125,000	125,000	05/13/2013	07/01/2018
93974C-C3-2	WASHINGTON ST REF SER R-2012A				1FE	12,239,800	116.4350	11,643,500	10,000,000	11,775,093		(384,183)			5.000	0.960	JJ	250,000	500,000	10/10/2012	07/01/2018
97705L-S9-9	WISCONSIN ST GO - REF 2012 SER 1				1FE	26,207,177	117.2950	24,807,893	21,150,000	24,989,633		(687,622)			5.000	1.477	MN	176,250	1,057,500	02/23/2012	05/01/2019
97705L-2A-4	WISCONSIN ST SER-A				1FE	14,912,022	116.1610	14,438,812	12,430,000	14,596,738		(315,285)			5.000	0.886	MN	103,583	296,939	05/01/2013	05/01/2018
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						825,652,575	XXX	796,907,140	698,795,000	796,750,856		(18,651,883)			XXX	XXX	XXX	9,077,409	24,512,408	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						825,652,575	XXX	796,907,140	698,795,000	796,750,856		(18,651,883)			XXX	XXX	XXX	9,077,409	24,512,408	XXX	XXX
478740-QT-3	JOHNSON CNTY KS UNIF SCH DIST #512 SHAW				1FE	7,291,116	109.2120	7,049,635	6,455,000	7,047,092		(212,795)			4.000	0.617	AO	64,550	236,683	10/23/2012	10/01/2016
478740-QU-0	JOHNSON CNTY KS UNIF SCH DIST #512 SHAW				1FE	7,727,579	111.1530	7,447,251	6,700,000	7,490,424		(206,827)			4.000	0.786	AO	67,000	245,667	10/23/2012	10/01/2017
478740-QV-8	JOHNSON CNTY KS UNIF SCH DIST #512 SHAW				1FE	8,199,552	112.0880	7,829,347	6,985,000	7,968,592		(201,444)			4.000	0.946	AO	69,850	256,117	10/23/2012	10/01/2018
005698-TF-2	ADAMS CNTY CO SCH DIST #50 WESTMINSTER R				1FE	3,414,153	112.3450	3,291,709	2,930,000	3,332,538		(79,204)			4.000	1.109	JD	9,767	111,014	12/13/2012	12/01/2018
012122-6M-4	ALBANY CNTY NY - REF 2012 SER B				1FE	5,319,437	110.7460	5,160,764	4,660,000	5,184,412		(133,547)			4.000	0.967	MN	31,067	157,404	12/13/2012	11/01/2017
03588E-3L-5	ANNE ARUNDEL CNTY MD				1FE	1,622,913	117.0360	1,609,245	1,375,000	1,618,574		(4,339)			5.000	1.480	AO	17,188		11/21/2013	04/01/2019
047804-DE-6	ATLANTA GA DNTWN DEV UNDERGROUND 09A				1FE	3,619,325	102.3860	3,440,170	3,360,000	3,387,251		(53,163)			5.000	3.103	JJ	84,000	168,000	05/06/2009	07/01/2014
052396-2U-1	AUSTIN TEX				1FE	1,167,730	116.5810	1,165,810	1,000,000	1,160,091		(7,639)			5.000	1.415	MS	12,500		09/20/2013	09/01/2018
05914F-JZ-4	BALTIMORE CNTY MD G O 2010 A				1FE	7,279,560	115.4320	6,925,920	6,000,000	6,966,679		(247,781)			5.000	0.730	MN	50,000	300,000	09/21/2012	11/01/2017
079369-BB-9	BELLEVUE WA CONVENTION CTR SER 91 A			1	1	4,000,000	120.9530	4,838,120	4,000,000	4,000,000					7.100	7.127	JD	23,667	284,000	08/09/1991	12/01/2019
084203-UW-6	BERKELEY CO SC SCH DIST REF - 2012 SER D				1FE	5,195,177	115.3380	4,942,233	4,285,000	5,011,414		(170,562)			5.000	0.821	MS	71,417	170,210	11/28/2012	03/01/2018
087401-HJ-7	BETHLEHEM PA AUTH WTR GTD 04			1	1FE	1,033,991	103.0240	999,333	970,000	976,565		(7,248)			5.000	4.201	MN	6,197	48,500	07/13/2004	11/15/2017
107403-QA-8	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	1,096,148	111.3420	1,174,658	1,055,000	1,075,939		(7,610)			5.000	4.160	JJ	26,375	52,750	04/11/2011	07/01/2024
107403-QB-6	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	918,681	111.3420	985,377	885,000	902,147		(6,226)			5.000	4.180	JJ	22,125	44,250	04/11/2011	07/01/2025
107403-QC-4	BREVARD CNTY FL PKS REC SOUTH LTD 07			1	1	871,160	111.3420	935,273	840,000	855,870		(5,757)			5.000	4.200	JJ	21,000	42,000	04/11/2011	07/01/2026
108151-D8-1	BRIDGEPORT CT G O 2004 C				1FE	3,490,214	106.6970	3,360,956	3,150,000	3,213,277		(37,069)			5.250	3.959	FA	62,475	165,375	08/12/2004	08/15/2015
108151-D9-9	BRIDGEPORT CT G O 2004 C				1FE	8,152,345	110.0470	8,088,455	7,350,000	7,570,929		(78,377)			5.250	4.030	FA	145,775	385,875	07/21/2004	08/15/2016
108151-E3-1	BRIDGEPORT CT G O 2004 C				1FE	6,629,162	114.5980	6,703,983	5,850,000	6,158,889		(59,334)			5.500	4.230	FA	121,550	321,750	07/21/2004	08/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
108151-E4-9	BRIDGEPORT CT G O 2004 C				1FE	5,635,816	115.2870	5,741,293	4,980,000	5,275,589		(45,570)			5.500	4.300	FA	103,473	273,900	07/21/2004	08/15/2019
108151-E5-6	BRIDGEPORT CT G O 2004 C				1FE	219,701	114.8340	223,926	195,000	207,320		(1,572)			5.500	4.390	FA	4,052	10,725	07/21/2004	08/15/2020
108151-L6-6	BRIDGEPORT CT G O 2006 B			1	1FE	668,999	104.5190	705,503	675,000	671,431		367			4.500	4.606	JD	2,531	30,375	04/20/2006	12/01/2021
13281K-MZ-8	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A				1FE	4,359,643	103.0920	4,056,670	3,935,000	3,965,800		(44,847)			5.000	3.798	MS	65,583	196,750	06/11/2003	09/01/2014
13281K-NB-0	CAMDEN CNTY NJ IMPT AUTH LSE GTD 03A				1FE	3,531,711	111.3820	3,597,639	3,230,000	3,305,444		(26,285)			5.000	4.066	MS	53,833	161,500	10/28/2003	09/01/2016
144753-AQ-3	CARROLL CNTY GA				1FE	2,251,520	111.8020	2,236,040	2,000,000	2,251,396		(124)			4.000	1.545	JD	222		12/19/2013	06/01/2019
15147N-BB-6	CENTER GROVE IN BLDG CORP 2005			1	1	841,546	104.3690	897,573	860,000	846,867		776			4.500	4.665	JJ	17,845	38,700	02/04/2005	07/15/2026
15147N-BC-4	CENTER GROVE IN BLDG CORP 2005			1	1	1,066,446	104.3690	1,148,059	1,100,000	1,075,237		1,281			4.500	4.727	JJ	22,825	49,500	02/04/2005	01/15/2028
15722T-DE-8	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B	@		1	1FE	2,160,531	69.3370	3,359,378	4,845,000	3,052,268		143,670			0.000	4.880	NA			10/18/2006	08/01/2023
15722T-DF-5	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B	@		1	1FE	2,536,380	65.9180	3,955,080	6,000,000	3,590,816		170,027			0.000	4.910	NA			10/18/2006	08/01/2024
15722T-DG-3	CHABOT-LAS POSITAS CA CMNTY CLG DIST 06B	@		1	1FE	2,206,875	62.6870	3,447,785	5,500,000	3,128,653		148,719			0.000	4.930	NA			10/18/2006	08/01/2025
163357-FG-6	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	328,935	101.6440	304,932	300,000	301,185		(3,475)			5.250	4.039	MN	2,625	15,750	07/23/2004	05/01/2015
163357-FH-4	CHELSEA MI SCH DIST G O BLDG 04			1	1FE	462,069	101.6440	431,987	425,000	426,526		(4,469)			5.250	4.149	MN	3,719	22,313	07/23/2004	05/01/2016
169196-GS-5	CHILLICOTHE OH CITY SCH DIST G O 04			1	1	1,229,925	104.3080	1,241,265	1,190,000	1,194,322		(4,518)			5.000	4.585	JD	4,958	59,500	06/28/2004	12/01/2018
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	3,496,659	92.7850	6,499,589	7,005,000	5,691,308		259,200			0.000	4.670	NA			05/29/2003	06/15/2018
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	@			1FE	1,057,962	84.7060	2,016,003	2,380,000	1,746,055		81,799			0.000	4.808	NA			05/29/2003	06/15/2020
182252-RH-1	CLARKSTON MI CMNTY SCH G O 2004 REF			1	1FE	220,496	101.4680	213,083	210,000	210,432		(1,265)			4.750	4.121	MN	1,663	9,975	07/27/2004	05/01/2015
186392-BM-7	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	282,453	101.9310	270,117	265,000	265,886		(2,069)			5.000	4.181	JD	1,104	13,250	06/28/2004	12/01/2014
186392-BN-5	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	269,255	101.9310	259,924	255,000	255,728		(1,698)			5.000	4.301	JD	1,063	12,750	06/28/2004	12/01/2015
186392-BP-0	CLEVELAND OH MUN SCH DIST G O 2004			1	1FE	1,279,158	101.9310	1,243,558	1,220,000	1,223,031		(7,068)			5.000	4.391	JD	5,083	61,000	06/28/2004	12/01/2016
205759-JF-1	COMSTOCK PK MI PUB SCH G O 03 REF			1	1FE	140,847	100.3630	140,508	140,000	140,000		(458)			5.250	4.242	MN	1,225	7,350	09/18/2012	05/01/2015
206165-FH-0	CONCORD & CARLISLE MA REGL SCH DIST				1FE	1,468,003	116.5180	1,427,346	1,225,000	1,440,925		(27,078)			5.000	0.958	JD	2,722	33,007	05/23/2013	06/15/2018
213309-JZ-1	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP	@			1FE	1,169,703	97.9640	2,659,723	2,715,000	2,318,277		122,219			0.000	8.497	NA			04/12/2001	12/01/2016
213309-KA-4	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP	@			1FE	1,047,514	95.8460	2,491,996	2,600,000	2,096,632		112,081			0.000	5.570	NA			04/12/2001	12/01/2017
217489-YK-3	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1	88,086	99.7870	139,702	140,000	135,153		7,441			0.000	9.215	NA			08/15/2007	08/15/2014
217489-YM-9	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1	238,627	98.2960	427,588	435,000	367,258		20,387			0.000	9.265	NA			08/15/2007	08/15/2016
217489-YN-7	COPPELL TX INDPT SCH DIST BLDG & REF 92	@		1	1	223,190	96.3260	419,018	435,000	343,504		19,069			0.000	6.786	NA			08/15/2007	08/15/2017
224561-7L-8	CRANSTON RI G O 2004				1FE	284,553	100.5360	261,394	260,000	260,381		(3,073)			5.000	3.779	FA	4,911	13,000	01/30/2004	02/15/2014
235219-GX-4	DALLAS TX GO - REF 2012				1Z	40,354	113.1650	39,608	35,000	39,651		(703)			5.000	0.690	FA	661	875	07/09/2013	02/15/2017
235219-HL-9	DALLAS TX GO - REF 2012				1FE	11,489,429	113.0670	11,267,127	9,965,000	11,289,265		(200,164)			5.000	0.690	FA	188,228	249,125	07/09/2013	02/15/2017
240451-XS-8	DEKALB CNTY GA				1FE	3,499,260	116.0490	3,481,470	3,000,000	3,496,091		(3,169)			5.000	1.562	JJ	5,000		12/11/2013	01/01/2019
249174-RW-5	DENVER CITY & CNTY CO SCH DIST #1 - 2012				1FE	4,273,678	109.5840	4,136,796	3,775,000	4,144,372		(125,143)			4.000	0.602	JD	12,583	143,450	12/05/2012	12/01/2016
249174-RX-3	DENVER CITY & CNTY CO SCH DIST #1 - 2012				1FE	3,758,853	111.4780	3,623,035	3,250,000	3,654,214		(101,272)			4.000	0.762	JD	10,833	123,500	12/05/2012	12/01/2017
249174-RY-1	DENVER CITY & CNTY CO SCH DIST #1 - 2012				1FE	8,241,030	112.0450	7,843,150	7,000,000	8,030,373		(203,882)			4.000	0.922	JD	23,333	266,000	12/05/2012	12/01/2018
250325-SB-4	DESCHUTES CNTY OR ADMIN SCH DIST #1 SER				1FE	7,544,273	111.1780	7,504,515	6,750,000	7,483,826		(60,447)			4.000	1.419	JD	12,000	90,750	07/31/2013	06/15/2018
250325-RU-3	DESCHUTES CNTY OR ADMIN SCH DIST #1-REF				1FE	4,016,706	111.1780	3,874,553	3,485,000	3,936,217		(80,490)			4.000	0.975	JD	6,196	107,648	02/22/2013	06/15/2018
283479-GK-3	EL PASO CNTY CO SD NO 38 G O 01 REF			2	1FE	4,405,486	117.9860	4,359,583	3,695,000	3,991,366		(52,929)			6.000	4.187	JD	18,475	221,700	01/20/2004	12/01/2019
287461-CY-1	ELKHART CNTY IN CORR COMPLEX 04			1	1FE	416,469	101.9310	397,531	390,000	391,785		(4,175)			5.000	3.880	JD	1,625	19,500	10/20/2004	12/01/2016
296809-QW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 04			1	1FE	2,285,314	103.4690	2,167,676	2,095,000	2,113,044		(23,288)			5.125	3.946	AO	26,842	107,369	09/02/2004	10/01/2015
29680P-BZ-2	ESSEX CNTY NJ IMPT PROJ CONS GTD 06				1FE	836,084	113.3810	867,365	765,000	788,592		(7,359)			5.250	4.132	JD	1,785	40,163	08/07/2006	12/15/2016
303820-6J-8	FAIRFAX CNTY VA GO - 2012 SER A				1FE	13,211,451	113.5620	12,361,224	10,885,000	12,359,902		(446,487)			5.000	0.719	AO	136,063	544,250	01/18/2012	04/01/2017
355188-GK-3	FRANKLIN WI PUB SD SCH IMPT 2013				1FE	1,467,872	106.3870	1,441,544	1,355,000	1,445,472		(22,399)			3.000	1.065	AO	33,310		02/14/2013	04/01/2017
355188-GL-1	FRANKLIN WI PUB SD SCH IMPT 2013				1FE	1,594,889	106.6590	1,557,221	1,460,000	1,573,594		(21,295)			3.000	1.270	AO	35,892		02/14/2013	04/01/2018
358232-QW-9	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				2FE	353,339	109.4300	333,762	305,000	314,607		(4,313)			6.000	4.401	FA	7,625	18,300	11/06/2002	02/01/2016
358232-QY-5	FRESNO CA UNIFIED SCH DIST G O 2002 A RE				2FE	872,599	112.7430	851,210	755,000	787,247		(9,546)			6.000	4.501	FA	18,875	45,300	11/06/2002	02/01/2017
367298-WV-4	GASTON CO-REF				1FE	7,271,723	115.5540	7,077,683	6,125,000	7,108,700		(163,023)			5.000	1.022	MS	102,083	114,844	03/27/2013	03/01/2018
372640-HD-7	GEORGETOWN CNTY S C SCH DIST				1FE	4,611,335	115.4650	4,578,187	3,965,000	4,596,528		(14,807)			5.000	1.080	MS	66,083		11/20/2013	03/01/2018
391674-GR-3	GREATER CLEVELAND OH REGL TRANS 04				1FE	1,796,481	108.8490	1,796,009	1,650,000	1,681,874		(15,713)			5.000	3.943	JD	6,875	82,500	11/17/2004	12/01/2015
403755-L7-4	GWINNETT CNTY GA SCH DIST - SALES TAX -2				1FE	5,590,650	106.4320	5,321,600	5,000,000	5,288,243		(163,199)			4.000	0.702	AO	50,000	200,000	01/27/2012	10/01/2015
403755-L9-0	GWINNETT CNTY GA SCH DIST - SALES TAX -2				1FE	35,712,300	113.3830	34,014,900	30,000,000	33,854,637		(1,003,865)			4.500	1.022	AO	337,500	1,350,000	01/27/2012	10/01/2017
40785E-LN-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,062,880	102.5440	1,025,440	1,000,000	1,004,054		(7,290)			5.000	4.230	JJ	23,056	50,000	04/29/2004	07/15/2015
40785E-LP-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,287,442	102.5440	1,251,037	1,220,000	1,224,365		(7,844)			5.000	4.320	JJ	28,128	61,000	04/29/2004	07/15/2016
40785E-LQ-7	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,519,238	102.5440	1,486,888	1,450,000	1,454,499		(8,079)			5.000	4.410	JJ	33,431	72,500	04/29/2004	07/15/2017
40785E-LR-5	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	1,180,718	102.5440	1,163,874	1,135,000	1,137,982		(5,352)			5.000	4.608	JJ	26,168	56,750	04/29/2004	07/15/2018
40785E-LT-1	HAMILTON SOUTHEASTN IN CONS SCH BLDG 04B			1	1FE	938,360	102.5440	938,278	915,000	916,536		(2,752)			5.000	4.680	JJ	21,096	45,750	04/29/2004	07/15/2020
415072-GF-8	HARRISON CNTY MS SCH DIST LTD TAX 2007			1	1FE	322,978	108.6740	353,191	325,000	322,461		261			5.000	5.123	AO	4,063	16,250	05/31/2007	10/01/2021
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF			1	1FE	420,579	101.0190	414,178	410,000	410,450		(1,317)			4.500	4.164	MN	3,075	18,450	01/30/2004	05/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45189F-EV-2	ILLINOIS DEV FIN LOC SD 304 GENEVA 98	@			1FE	2,882,757	100.0000	4,135,000	4,135,000	4,135,000		228,167			0.000	5.757	NA			08/23/2007	01/01/2014
46263R-FY-6	IPS MULTI-SCH BLDG CORP IN REF-FIRST MTG			1	2FE	8,759,850	110.7200	8,447,936	7,630,000	8,553,422		(206,429)			5.000	0.950	JJ	175,914	190,750	04/17/2013	07/15/2018
463020-LZ-8	IRONDALE AL G O WTS 2007D			1	1FE	1,713,856	113.3310	2,005,959	1,770,000	1,726,625		2,299			4.500	4.952	AO	19,913	79,650	09/21/2007	10/01/2028
463020-MD-6	IRONDALE AL G O WTS 2007D			1	1FE	3,316,619	114.2300	3,849,551	3,370,000	3,325,547		1,612			4.750	4.999	AO	40,019	160,075	09/21/2007	10/01/2032
468430-6A-6	JACKSON MS G O 2005 REF				1FE	378,599	103.4800	362,180	350,000	352,794		(3,607)			5.000	3.908	AO	4,375	17,500	07/13/2005	10/01/2014
605340-5M-9	JACKSON MS PUBLIC SCH DIST 08				1FE	5,516,573	112.5510	5,593,785	4,970,000	5,349,481		(68,922)			5.250	3.335	AO	65,231	220,894	04/11/2013	04/01/2018
468574-ET-1	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1	541,971	101.9310	524,945	515,000	516,365		(3,182)			5.000	4.350	JD	2,146	25,750	05/06/2004	12/01/2016
468574-EU-8	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1	1,244,443	101.9310	1,212,979	1,190,000	1,192,764		(6,443)			5.000	4.430	JD	4,958	59,500	05/06/2004	12/01/2017
468574-EX-2	JACKSON OH SCH DIST G O CONSTR IMPT 04			1	1	169,985	101.9310	168,186	165,000	165,255		(594)			5.000	4.620	JD	688	8,250	05/06/2004	12/01/2020
485093-CA-4	KANSAS CITY MO SCH DIST BLDG CORP 03A				1	2,600,678	100.3330	2,377,892	2,370,000	2,372,386		(28,284)			5.000	3.769	FA	49,375	118,500	09/29/2003	02/01/2014
494427-FA-0	KIMBERLY WI AREA SCH DIST 2005 REF			1	1FE	855,587	105.2600	905,236	860,000	852,533		1,014			4.750	4.915	MS	13,617	40,850	02/15/2005	03/01/2020
494791-QD-1	KING PUB HOSP #2-REF				1FE	6,730,503	114.6820	6,536,874	5,700,000	6,590,172		(140,331)			5.000	0.941	JD	23,750	155,958	04/26/2013	12/01/2017
494791-QE-9	KING PUB HOSP #2-REF				1FE	3,395,763	115.9960	3,265,287	2,815,000	3,331,584		(64,179)			5.000	1.161	JD	11,729	77,022	04/26/2013	12/01/2018
507686-NW-9	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP				1FE	1,033,710	101.9460	1,019,460	1,000,000	1,025,305		(8,136)			2.000	1.172	JJ	9,222	11,444	12/06/2012	01/15/2017
507686-NY-5	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP				1FE	1,080,110	104.2820	1,042,820	1,000,000	1,064,234		(15,369)			3.000	1.381	JJ	13,833	17,167	12/06/2012	01/15/2018
507686-NZ-2	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP				1FE	1,136,590	109.1090	1,091,090	1,000,000	1,112,079		(23,728)			4.000	1.461	JJ	18,444	22,889	12/06/2012	07/15/2018
517210-WB-2	LARIMER WELD & BOULDER CNTY CO SCH DIST#				1FE	9,016,605	117.2100	8,638,377	7,370,000	8,597,391		(236,854)			5.000	1.436	JD	16,378	368,500	03/07/2012	12/15/2018
517840-3B-8	LAS VEGAS VY WTR DIST- REF SER C				1FE	6,599,390	115.6200	6,601,902	5,710,000	6,393,117		(95,410)			5.000	2.988	JD	23,792	285,500	09/29/2011	06/01/2020
522218-CW-4	LEAVENWORTH CNTY KS USD NO 458 05 REF				1FE	741,588	106.6890	757,492	710,000	716,000		(3,418)			4.500	3.971	MS	10,650	31,950	04/14/2005	09/01/2015
522218-CX-2	LEAVENWORTH CNTY KS USD NO 458 05 REF			1	1FE	207,524	106.5790	213,158	200,000	201,434		(816)			4.500	4.051	MS	3,000	9,000	04/14/2005	09/01/2016
528828-X4-3	LEWISVILLE TX ISD PSF - 2013 SER A - REF				1FE	2,861,264	116.3300	2,745,388	2,360,000	2,787,677		(73,587)			5.000	0.972	FA	44,578	53,756	02/13/2013	08/15/2018
531677-DW-9	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	143,595	101.8310	142,563	140,000	140,182		(425)			4.750	4.430	JD	554	6,650	05/05/2004	12/01/2017
531677-DX-7	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	101,999	101.8310	101,831	100,000	100,102		(237)			4.750	4.500	JD	396	4,750	05/05/2004	12/01/2018
531677-DY-5	LICKING HEIGHTS OH LOC SCH DIST 2004			1	1FE	963,623	101.8310	967,395	950,000	950,695		(1,620)			4.750	4.570	JD	3,760	45,125	05/05/2004	12/01/2019
533288-ES-1	LINCOLN CNTY NE SD NO 1 N PLATTE 05			2	1FE	971,208	104.5840	941,256	900,000	906,352		(8,669)			5.000	3.980	JD	2,000	45,000	04/05/2005	12/15/2014
542264-CX-2	LONE STAR CLG SYS TX TAX NTS 09			1	1FE	2,249,012	112.5170	2,323,476	2,065,000	2,179,642		(17,910)			4.500	3.544	MS	27,361	92,925	11/20/2009	09/15/2020
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04			14	6	4,009,649	43.6500	3,465,786	7,940,000	3,465,786		(306,279)	84,392		7.250	7.250	JD	47,971	575,650	12/22/2004	12/01/2033
567031-RH-4	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,137,354	111.4430	1,131,146	1,015,000	1,046,234		(11,664)			5.250	3.945	JJ	26,644	53,288	02/05/2004	07/01/2016
567031-RJ-0	MARICOPA CNTY AZ ESD 06 WASHINGTON 04				1FE	1,277,041	113.1140	1,317,778	1,165,000	1,201,993		(9,657)			5.000	4.018	JJ	29,125	58,250	02/05/2004	07/01/2017
567423-GQ-5	MARICOPA CNTY AZ USD 89 DYSART 04 B			1	1FE	995,000	102.3310	1,023,310	1,000,000	999,679		618			5.000	5.063	JJ	25,000	50,000	06/17/2004	07/01/2023
567430-JF-1	MARICOPA CNTY AZ USD 95 QUEEN 02				1FE	287,617	102.0180	265,247	260,000	261,521		(2,957)			5.000	3.808	JJ	6,500	13,000	10/10/2002	07/01/2014
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A			1	1FE	1,147,435	100.7480	1,163,639	1,155,000	1,152,395		549			5.000	5.075	MS	19,250	57,750	04/30/2002	03/01/2018
569203-LH-3	MARION & POLK CNTYS OR SCH DIST #24J SAL				1FE	182,150	116.1870	174,281	150,000	176,655		(5,495)			5.000	0.920	JD	333	7,500	01/16/2013	06/15/2018
592112-HP-4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-				1FE	13,929,044	116.9910	13,424,717	11,475,000	13,342,991		(263,625)			5.000	2.217	JJ	286,875	573,750	09/16/2011	07/01/2020
602366-NC-6	MILWAUKEE WI GO SER N3				1FE	8,468,460	115.4260	7,999,022	6,930,000	8,145,362		(271,344)			5.000	0.900	MN	44,275	346,500	10/17/2012	05/15/2018
60534Q-QD-6	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	1,371,102	108.7790	1,484,833	1,365,000	1,366,649		(710)			4.500	4.442	MS	20,475	61,425	10/20/2006	03/01/2023
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006			1	1FE	1,077,365	108.7790	1,169,374	1,075,000	1,075,640		(275)			4.500	4.472	MS	16,125	48,375	10/20/2006	03/01/2024
613340-2E-7	MONTGOMERY CNTY MD				1FE	7,988,558	117.5140	7,932,195	6,750,000	7,964,775		(23,783)			5.000	1.143	MN	32,813		11/20/2013	11/01/2018
613910-MF-2	MONTGOMERY CNTY TX MUD 46 WTR SWR 06			1	1FE	1,250,000	100.7020	1,258,775	1,250,000	1,250,000					4.750	4.749	MS	19,792	59,375	09/27/2007	03/01/2028
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77			1	1	725,000	110.7970	803,278	725,000	725,000					6.350	5.327	JD	2,046	43,656	12/19/1977	06/15/2017
553543-DM-8	MSD WARREN TWP IN VISION 2005 SCH BLDG C				1FE	2,000,000	97.9700	1,959,400	2,000,000	2,000,000					1.390	1.390	JJ	13,205	2,626	05/09/2013	07/10/2017
553543-DN-6	MSD WARREN TWP IN VISION 2005 SCH BLDG C				1FE	2,285,000	96.5040	2,205,116	2,285,000	2,285,000					1.440	1.440	JJ	15,629	3,108	05/09/2013	01/10/2018
553543-DP-1	MSD WARREN TWP IN VISION 2005 SCH BLDG C				1FE	3,895,000	95.9580	3,737,564	3,895,000	3,895,000					1.490	1.490	JJ	27,567	5,481	05/09/2013	07/10/2018
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006			1	1FE	1,713,277	105.0860	1,786,462	1,700,000	1,705,034		(1,840)			4.375	4.250	JJ	34,295	74,375	02/20/2009	07/15/2020
592112-MB-9	NASHVILLE CO-REF				1FE	6,055,900	115.8180	5,790,900	5,000,000	5,889,934		(165,966)			5.000	0.924	JJ	125,000	90,278	01/30/2013	07/01/2018
647634-5C-4	NEW ORLEANS LA G O 1998 REF				1FE	1,118,946	113.3850	1,133,850	1,000,000	1,044,002		(10,118)			5.500	4.268	JD	4,583	55,000	09/09/2004	12/01/2017
647634-5D-2	NEW ORLEANS LA G O 1998 REF				1FE	301,268	113.7320	301,390	265,000	279,101		(2,526)			5.500	4.288	JD	1,215	14,575	06/04/2003	12/01/2018
64763F-KF-5	NEW ORLEANS LA G O 2005 REF				1FE	2,329,499	103.9940	2,235,871	2,150,000	2,171,373		(22,438)			5.250	4.133	JD	9,406	112,875	08/25/2005	12/01/2014
64966H-E4-8	NEW YORK CITY NY GO - 2010 SER B				1FE	7,382,040	115.6430	6,938,580	6,000,000	7,043,342		(176,568)			5.000	1.720	FA	125,000	300,000	01/20/2012	08/01/2019
64966K-YF-4	NEW YORK CITY-I				1FE	4,857,077	115.4270	4,709,422	4,080,000	4,775,306		(81,771)			5.000	1.086	FA	85,000	28,333	05/24/2013	08/01/2018
64966K-YR-8	NEW YORK CITY-I				1FE	8,928,450	115.4270	8,657,025	7,500,000	8,778,135		(150,315)			5.000	1.086	FA	156,250	52,083	05/24/2013	08/01/2018
64966L-DT-5	NEW YORK N Y				1FE	9,263,600	115.4270	9,234,160	8,000,000	9,254,794		(8,806)			5.000	1.329	FA	13,333		12/12/2013	08/01/2018
64966K-DR-1	NEW YORK NY - 2012 SER D				1FE	9,329,132	115.4270	8,905,193	7,715,000	9,048,658		(280,475)			5.000	1.033	FA	160,729	222,878	12/13/2012	08/01/2018
64966H-PQ-7	NEW YORK NY SER C				1FE	4,852,083	115.4270	4,755,592	4,120,000	4,776,138		(75,944)			5.000	1.400	FA	85,833	103,000	06/10/2013	08/01/2018
64966J-3L-8	NEW YORK NY-SER B				1FE	7,181,353	115.4270	6,896,763	5,975,000	6,999,066		(182,287)			5.000	1.150	FA	124,479	149,375	02/25/2013	08/01/2018
649905-EH-5	NEW YORK ST DORM SCH DISTS FING 09C				1FE	477,234	103.4300	449,921	435,000	441,395		(8,317)			5.000	3.194	AO	5,438	21,750	05/29/2009	10/01/2014
655151-BA-5	NOBLESVILLE IN BLDG CORP FIRE 5&6 04			1	2FE	1,157,657	101.8830	1,176,749	1,155,000	1,155,177		(317)			5.000	4.970	JJ	26,629	57,750	05/21/2004	07/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
660631-UZ-3	NORTH LITTLE ROCK AR SCH DIST#1 CONSTRUC				1FE	3,333,753	113.6280	3,295,212	2,900,000	3,288,183		(45,570)			5.000	1.633	FA	72,500		06/11/2013	02/01/2018
68562P-CZ-2	ORCHARD FARM R-V SCH DIST MO 2007B			1	1	88,240	111.7950	100,616	90,000	89,246		216			4.500	4.785	MS	1,350	4,050	10/03/2008	03/01/2027
697334-MG-2	PALMYRA PA AREA SCH DIST 2006			1	1FE	1,137,222	101.9310	1,126,338	1,105,000	1,107,021		(4,707)			5.000	4.552	JD	4,604	55,250	07/14/2006	06/01/2022
708553-QC-9	PENNSBURY PA SCH DIST G O 2004				1FE	117,076	102.7300	118,140	115,000	115,708		(1,179)			5.000	3.917	FA	2,396	5,750	11/02/2012	08/01/2014
708553-QE-5	PENNSBURY PA SCH DIST G O 2004				1FE	142,527	102.7040	143,786	140,000	140,862		(1,436)			5.000	3.917	FA	2,917	7,000	11/02/2012	08/01/2014
717813-JE-0	PHILADELPHIA PA			1	1FE	18,906,181	110.7820	18,783,088	16,955,000	18,736,065		(170,117)			5.000	1.950	FA	353,229		08/20/2013	08/01/2018
717883-HR-6	PHILADELPHIA PA SCH DIST G O 09 B				1FE	5,469,226	108.9530	5,529,365	5,075,000	5,222,578		(57,331)			5.000	3.735	JD	21,146	253,750	04/29/2009	06/01/2016
720424-XB-1	PIERCE CNTY WA SCH DIST #10 TACOMA REF				1FE	1,132,160	109.2800	1,092,800	1,000,000	1,095,101		(32,164)			4.000	0.629	JD	3,333	42,778	10/18/2012	12/01/2016
720424-XD-7	PIERCE CNTY WA SCH DIST #10 TACOMA REF				1FE	1,672,242	111.0710	1,610,530	1,450,000	1,622,587		(43,102)			4.000	0.824	JD	4,833	62,028	10/18/2012	12/01/2017
720390-YC-1	PIERCE CNTY WA SCH DIST #3 PUYALLUP - RE				1FE	13,071,828	111.4780	12,574,718	11,280,000	12,696,892		(355,249)			4.000	0.736	JD	37,600	438,667	11/29/2012	12/01/2017
731469-DS-8	POLK CNTY WI G O 2005 REF			1	1FE	1,065,026	112.9560	1,140,856	1,010,000	1,031,057		(4,854)			4.750	4.167	JD	3,998	47,975	02/10/2005	12/01/2018
741701-M2-9	PRINCE GEORGES COUNTY MD REF - CONS PUBI				1FE	17,327,309	115.0830	16,502,902	14,340,000	16,614,267		(604,320)			5.000	0.660	MS	211,117	717,000	10/23/2012	09/15/2017
742327-BZ-1	PRINCETON OH CITY SCH DIST 2006	0		1	2FE	4,871,841	105.0620	5,090,254	4,845,000	4,854,129		(2,872)			4.500	4.390	JD	18,169	218,025	12/20/2006	12/01/2026
762243-H4-8	RHODE ISLAND HLTH PUB SCH FING 08B			1	1FE	1,223,579	105.6030	1,293,637	1,225,000	1,223,947		76			5.000	5.194	MN	7,826	61,250	07/31/2008	05/15/2024
763682-ZS-3	RICHLAND CNTY SC SCH DIST #2				1FE	2,524,851	117.6800	2,512,468	2,135,000	2,432,387		(42,671)			5.000	2.612	MN	17,792	106,750	10/05/2011	05/01/2020
771537-SU-2	ROCHESTER MI CSD SCH BLDG G O 2004 REF			1	1FE	3,471,796	100.9320	3,441,781	3,410,000	3,412,620		(7,671)			4.500	4.265	MN	25,575	153,450	01/30/2004	05/01/2019
832016-FD-6	SMITH CNTY TN G O SCH 2005 REF			1	1	413,233	101.0400	383,952	380,000	381,139		(4,470)			5.000	3.779	AO	4,750	19,000	01/21/2005	04/01/2014
832016-FE-4	SMITH CNTY TN G O SCH 2005 REF				1	440,943	104.7800	424,359	405,000	410,538		(4,248)			5.000	3.868	AO	5,063	20,250	01/21/2005	04/01/2015
832016-FG-9	SMITH CNTY TN G O SCH 2005 REF			1	1	1,060,225	106.0020	1,033,520	975,000	1,003,300		(7,997)			5.000	4.038	AO	12,188	48,750	01/21/2005	04/01/2017
832016-FH-7	SMITH CNTY TN G O SCH 2005 REF			1	1	902,971	105.6300	882,011	835,000	857,623		(6,384)			5.000	4.101	AO	10,438	41,750	01/21/2005	04/01/2018
833153-SW-0	SNOHOMISH CNTY WASH SCH DIST N				1FE	4,411,239	117.0270	4,417,769	3,775,000	4,379,481		(31,757)			5.000	1.600	JD	15,729	94,375	09/19/2013	12/01/2018
838736-UR-5	SOUTH LYON MI COMM SCH BLDG 06	0		1	1FE	6,776,353	105.0260	7,073,501	6,735,000	6,746,797		(4,701)			4.500	4.420	MN	50,513	303,075	10/10/2006	05/01/2024
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06	0		1	1FE	1,190,451	104.9560	1,243,729	1,185,000	1,186,556		(620)			4.500	4.440	MN	8,888	26,663	10/10/2006	05/01/2025
838868-FJ-1	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,236,860	107.7830	1,293,396	1,200,000	1,208,237		(3,424)			4.500	4.177	AO	13,500	54,000	03/11/2004	04/01/2018
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF			1	1FE	1,101,570	106.6640	1,146,638	1,075,000	1,080,924		(2,460)			4.500	4.240	AO	12,094	48,375	03/11/2004	04/01/2019
846470-AW-2	SPANISH FORT AL G O WTS SER 2004			1	1	6,745,000	103.5230	6,982,626	6,745,000	6,944,677		36,263			7.750	7.749	FA	217,807	514,794	03/04/2004	02/01/2029
846625-HQ-7	SPARTA MI AREA SCHOOLS G O 04			1	1FE	815,123	101.5480	771,765	760,000	762,257		(6,614)			5.000	4.089	MN	6,333	38,000	07/21/2004	05/01/2015
850272-ZF-5	SPRINGDALE AR SD 50-A REF & CONST 2011			1	1FE	3,080,757	104.5630	3,152,574	3,015,000	3,054,157		(10,823)			3.000	2.600	JD	7,538	90,450	06/15/2011	06/01/2018
850272-ZG-3	SPRINGDALE AR SD 50-A REF & CONST 2011			1	1FE	3,109,982	103.1570	3,197,867	3,100,000	3,105,968		(1,637)			3.000	2.940	JD	7,750	93,000	06/15/2011	06/01/2019
850272-ZH-1	SPRINGDALE AR SD 50-A REF & CONST 2011			1	1FE	2,258,393	102.6050	2,308,613	2,250,000	2,255,032		(1,373)			3.250	3.180	JD	6,094	73,125	06/15/2011	06/01/2020
787515-QW-8	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	543,954	105.2540	526,270	500,000	505,569		(4,565)			5.250	4.260	MS	8,750	26,250	01/29/2004	03/01/2015
787515-QX-6	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,556,220	109.6020	1,572,789	1,435,000	1,462,153		(11,715)			5.250	4.325	MS	25,113	75,338	01/26/2004	03/01/2016
787515-QY-4	ST BERNARD PARISH LA SD NO 1 G O 04				1FE	1,224,287	112.9480	1,270,665	1,125,000	1,155,203		(8,720)			5.250	4.333	MS	19,688	59,063	01/26/2004	03/01/2017
864813-ZT-0	SUFFOLK VA				1FE	3,430,725	115.9630	3,426,707	2,955,000	3,385,770		(44,956)			5.000	1.134	JD	12,313	49,660	07/18/2013	12/01/2017
864813-ZU-7	SUFFOLK VA				1FE	4,055,141	117.8570	4,054,281	3,440,000	4,008,558		(46,583)			5.000	1.451	JD	14,333	57,811	07/18/2013	12/01/2018
866854-FC-1	SUN PRAIRIE WI AREA SCH DIST 04 C REF			1	1FE	2,074,796	100.6870	2,059,049	2,045,000	2,045,629		(3,701)			5.000	4.808	MS	34,083	102,250	05/11/2004	03/01/2021
866854-FD-9	SUN PRAIRIE WI AREA SCH DIST 04 C REF			1	1FE	1,083,998	100.6870	1,082,385	1,075,000	1,075,191		(1,121)			5.000	4.888	MS	17,917	53,750	05/11/2004	03/01/2022
890346-GR-4	TOOELE CNTY UT SCH DIST G O GTD 2004 A				1FE	747,656	106.7010	730,902	685,000	694,809		(6,607)			5.000	3.950	JD	2,854	34,250	02/13/2004	06/01/2015
901816-GQ-5	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	1,833,515	104.3550	1,763,600	1,690,000	1,704,894		(15,653)			5.000	4.010	JD	7,042	84,500	04/13/2004	12/01/2015
901816-GS-1	TWINSBURG CITY OH SCH DIST G O IMPT 04			1	1FE	2,000,738	104.3550	1,956,656	1,875,000	1,888,163		(13,809)			5.000	4.210	JD	7,813	93,750	04/13/2004	12/01/2017
935324-G3-1	WARREN MI DOWNTOWN DEV GO LTD 05			1	2FE	2,256,311	102.7370	2,342,404	2,280,000	2,263,745		1,084			4.500	4.634	AO	25,650	102,600	12/29/2005	10/01/2025
938429-E2-9	WASHINGTON CNTY OR SCH DIST #48J BEAVERT				1FE	2,797,495	103.5550	2,754,563	2,660,000	2,765,780		(30,052)			2.000	0.832	JD	2,364	53,791	11/28/2012	06/15/2017
938429-E4-5	WASHINGTON CNTY OR SCH DIST #48J BEAVERT				1FE	2,611,788	111.0410	2,492,870	2,245,000	2,543,007		(65,174)			4.000	0.952	JD	3,991	90,798	11/28/2012	06/15/2018
946363-DN-5	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	2FE	4,742,168	112.6950	4,930,406	4,375,000	4,520,510		(30,497)			5.000	4.143	JJ	103,906	218,750	08/31/2004	07/10/2018
946363-DQ-8	WAYNE TWP IN MARION CNTY SCH BLDG 04			2	2FE	1,188,128	112.3780	1,303,585	1,160,000	1,166,623		(882)			5.000	4.893	JJ	27,550	58,000	08/31/2004	07/10/2020
96023P-AS-4	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,045,979	100.1210	976,180	975,000	975,352		(8,956)			5.000	4.052	JJ	22,479	48,750	03/04/2004	07/15/2016
96023P-AT-2	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	1,605,313	100.1210	1,506,821	1,505,000	1,505,501		(12,720)			5.000	4.127	JJ	34,699	75,250	03/04/2004	07/15/2017
96023P-AU-9	WESTFIELD-WASHINGTON IN MULTI SCH 04A			1	1FE	659,450	100.1210	620,750	620,000	620,199		(5,045)			5.000	4.159	JJ	14,294	31,000	03/04/2004	07/15/2018
968852-WJ-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	786,321	107.2120	836,254	780,000	781,791		(965)			4.500	4.361	AO	8,775	35,100	11/18/2008	10/01/2021
968852-XX-6	WILL CNTY IL CUSD NO 122 NEW LENOX 05B			1	1FE	160,886	107.2470	171,595	160,000	160,266		(143)			4.500	4.400	AO	1,800	7,200	04/22/2009	10/01/2022
968852-ZN-6	WILL CNTY IL SCH DIST #122				1FE	451,183	107.2470	482,612	450,000	451,149		(33)			4.500	4.461	AO	5,063	10,125	09/24/2013	10/01/2021
968852-ZM-8	WILL CNTY IL SCH DIST #122 PREREFUNDED -				1FE	25,066	107.2120	26,803	25,000	25,064		(2)			4.500	4.461	AO	281	563	09/24/2013	10/01/2021
968852-B9-3	WILL CNTY ILL SCH DIST NO 122				1FE	2,395,591	107.2120	2,573,088	2,400,000	2,395,666		75			4.500	4.520	AO	27,000	54,000	09/24/2013	10/01/2025
968852-C3-5	WILL CNTY ILL SCH DIST NO 122			1	1FE	1,352,511	102.7370	1,392,086	1,355,000	1,352,553		43			4.500	4.596	AO	15,244	30,488	09/24/2013	10/01/2025
982427-QL-8	WRIGHTSTOWN WI CMNTY SCH DIST 04 REF			1	1FE	1,517,749	105.5350	1,482,767	1,405,000	1,420,864		(13,039)			5.000	3.999	MS	23,417	70,250	08/10/2004	03/01/2016
982683-DU-5	WYANDOTTE CNTY KS USD 202 G O 2004 A REF				1FE	2,134,441	110.7970	2,121,763	1,915,000	1,977,441		(21,796)			5.250	3.949	MS	33,513	100,538	12/09/2004	09/01/2016
986082-AU-9	YONKERS NY G O 2004 E			1	1	3,046,596	104.3740	2,932,909	2,810,000	2,837,607		(29,045)			5.000	3.898	JD	11,708	140,500	12/08/2004	12/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
986082-AV-7	YONKERS NY G O 2004 E			1	1	1,834,344	104.3740	1,774,358	1,700,000	1,715,724		(16,533)			5.000	3.962	JD	7,083	85,000	12/08/2004	12/01/2016
986082-EY-7	YONKERS NY G O 2007 A			1	1FE	1,051,372	107.7660	1,050,719	975,000	1,003,907		(7,950)			5.000	4.040	MN	8,125	48,750	04/26/2007	05/01/2019
986082-KG-9	YONKERS NY GO - REF 2012 SER A				2FE	5,468,640	106.6130	5,298,666	4,970,000	5,358,543		(106,873)			4.000	1.703	JJ	99,400	105,474	12/12/2012	07/01/2017
986082-KH-7	YONKERS NY GO - REF 2012 SER A				2FE	2,867,438	107.0430	2,761,709	2,580,000	2,816,101		(49,835)			4.000	1.882	JJ	51,600	54,753	12/12/2012	07/01/2018
986082-LG-8	YONKERS NY GO - REF 2012 SER C				2FE	2,387,822	106.8340	2,312,956	2,165,000	2,339,960		(46,457)			4.000	1.752	FA	32,716	56,531	12/12/2012	08/15/2017
986082-LH-6	YONKERS NY GO - REF 2012 SER C				2FE	2,505,893	106.8150	2,403,338	2,250,000	2,461,224		(43,359)			4.000	1.927	FA	34,000	58,750	12/12/2012	08/15/2018
986082-LB-9	YONKERS NY GO SCH - REF 2012 SER B				1FE	1,064,550	104.1850	1,041,850	1,000,000	1,050,255		(13,876)			3.000	1.531	JJ	15,000	15,917	12/12/2012	07/01/2017
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						601,609,317	XXX	603,456,064	558,500,000	592,396,430		(8,285,522)	84,392		XXX	XXX	XXX	6,549,950	19,265,098	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						601,609,317	XXX	603,456,064	558,500,000	592,396,430		(8,285,522)	84,392		XXX	XXX	XXX	6,549,950	19,265,098	XXX	XXX
167593-GV-8	CHICAGO IL O'HARE INTERNATIONAL ARPT RE				1FE	4,924,618	111.3980	4,706,566	4,225,000	4,793,477		(131,140)			5.000	1.520	JJ	105,625	105,625	01/11/2013	01/01/2018
009730-MB-5	AKRON BATH COPLEY OH JT TWP HOSP 06				2FE	1,054,440	100.0000	1,000,000	1,000,000	1,000,000		(8,626)			5.000	4.112	JJ	25,000	50,000	11/09/2006	01/01/2014
009730-MC-3	AKRON BATH COPLEY OH JT TWP HOSP 06				2FE	1,058,070	102.5180	1,025,180	1,000,000	1,008,237		(7,905)			5.000	4.151	JJ	25,000	50,000	11/09/2006	01/01/2015
01069S-EK-6	ALACHUA CNTY FL SCH BRD COP 2005				1FE	3,068,017	105.2690	2,979,113	2,830,000	2,873,517		(27,630)			5.000	3.934	JJ	70,750	141,500	02/18/2005	07/01/2015
01069S-EM-2	ALACHUA CNTY FL SCH BRD COP 2005			1	1FE	3,346,924	104.7700	3,274,063	3,125,000	3,165,805		(25,858)			5.000	4.094	JJ	78,125	156,250	02/18/2005	07/01/2017
01179P-FM-4	ALASKA MUN BOND BANK AUTH REV 04 A			1	1FE	2,451,222	102.3310	2,762,937	2,700,000	2,483,421		6,979			5.000	5.243	JJ	67,500	135,000	10/28/2008	01/01/2035
015086-KU-4	ALEXANDRIA LA UTILS 2004			1	1	222,215	103.5300	212,237	205,000	207,589		(1,855)			5.000	4.017	MN	1,708	10,250	12/10/2003	05/01/2015
015086-KV-2	ALEXANDRIA LA UTILS 2004			1	1	1,279,073	103.5300	1,216,478	1,175,000	1,198,934		(9,592)			5.000	4.076	MN	9,792	58,750	12/10/2003	05/01/2016
015086-KY-6	ALEXANDRIA LA UTILS 2004			1	1	243,625	103.5300	238,119	230,000	233,176		(1,267)			5.000	4.432	MN	1,917	11,500	12/10/2003	05/01/2019
017357-YP-3	ALLEGHENY CNTY PA SAN AUTH REF				1FE	3,460,980	114.3440	3,430,320	3,000,000	3,322,898		(60,718)			5.000	2.541	JD	12,500	150,000	08/17/2011	12/01/2018
017357-YR-9	ALLEGHENY CNTY PA SAN AUTH REF				1FE	9,931,290	114.2280	9,875,011	8,645,000	9,600,440		(145,764)			5.000	2.840	JD	36,021	432,250	08/17/2011	12/01/2019
017357-UR-3	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A				1FE	3,591,695	104.2920	3,478,138	3,335,000	3,364,098		(30,579)			5.000	4.020	JD	13,896	166,750	04/08/2005	12/01/2014
017357-UU-6	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A			1	1FE	5,187,131	106.2480	5,158,340	4,855,000	4,926,666		(35,204)			5.000	4.190	JD	20,229	242,750	04/08/2005	12/01/2016
01757L-EW-2	ALLEN CNTY OH HOSP FACS REVENUE CATHOLIC				1FE	10,156,565	113.5250	9,649,625	8,500,000	9,839,800		(194,315)			5.000	2.302	MN	70,833	425,000	04/27/2012	05/01/2020
03866H-EV-7	ARAPAHOE CNTY CO COP 2006 REF			1	1FE	2,943,250	107.0940	2,902,247	2,710,000	2,767,360		(25,433)			5.000	3.950	FA	51,189	135,500	01/25/2006	02/15/2017
040625-M6-9	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	378,994	102.3000	373,395	365,000	365,996		(1,650)			5.000	4.519	FA	7,604	18,250	06/24/2004	08/01/2017
040625-M7-7	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	196,202	102.1150	194,019	190,000	190,443		(733)			5.000	4.589	FA	3,958	9,500	06/24/2004	08/01/2018
040625-M8-5	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	169,316	102.2360	168,689	165,000	165,309		(512)			5.000	4.669	FA	3,438	8,250	06/24/2004	08/01/2019
040625-M9-3	ARIZONA MUN FIN COP 2004 SER 18			1	1FE	2,161,849	102.1490	2,165,559	2,120,000	2,123,007		(4,974)			5.000	4.749	FA	44,167	106,000	06/24/2004	08/01/2020
04057P-CH-9	ARIZONA SCH FACS BRD COP 2004 A			1	1FE	1,879,317	103.1290	1,804,758	1,750,000	1,760,125		(14,707)			5.000	4.110	MS	29,167	87,500	03/11/2004	09/01/2017
04057P-DP-0	ARIZONA SCH FACS BRD COP 2004 C			1	1FE	447,182	103.0000	437,750	425,000	426,931		(2,806)			4.750	4.051	MS	6,729	20,188	11/18/2004	09/01/2016
040588-VU-6	ARIZONA ST COP 2004 B			1	1FE	273,833	103.2920	258,230	250,000	251,884		(2,737)			5.250	4.091	MS	4,375	13,125	07/13/2004	09/01/2015
040588-VV-4	ARIZONA ST COP 2004 B			1	1FE	1,835,036	103.2920	1,745,635	1,690,000	1,701,521		(16,722)			5.250	4.201	MS	29,575	88,725	07/13/2004	09/01/2016
040588-VW-2	ARIZONA ST COP 2004 B			1	1FE	2,906,529	103.2920	2,830,201	2,740,000	2,753,312		(19,286)			5.250	4.502	MS	47,950	143,850	07/13/2004	09/01/2017
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B			1	1FE	310,000	100.6780	312,102	310,000	310,000					4.625	4.625	JJ	7,169	13,413	03/29/2007	07/01/2022
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D			1	1FE	295,000	102.7030	302,974	295,000	295,000					5.000	5.000	JJ	7,375	12,875	09/27/2007	07/01/2022
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B			1	1FE	9,985,000	104.2780	10,412,158	9,985,000	9,985,000					5.500	5.500	JJ	274,588	549,175	07/18/2008	07/01/2023
041085-CM-1	ARKANSAS DEV FIN WASTEWTR REVOLVE 01A			2	1	3,768,155	107.2510	3,582,183	3,340,000	3,412,649		(39,548)			5.500	4.187	JD	15,308	183,700	01/14/2003	12/01/2015
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05				1FE	1,047,984	113.7920	1,132,230	995,000	1,022,904		(3,791)			5.000	4.480	AO	12,438	49,750	05/11/2006	04/01/2020
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05			1	1FE	442,517	102.4420	507,088	495,000	456,462		2,851			4.500	5.531	JD	1,856	22,275	12/15/2005	12/01/2023
04780N-FP-7	ATLANTA GA DEV AUTH OPPTY PROJ 05			1	1FE	561,550	102.4050	650,272	635,000	579,471		3,611			4.500	5.581	JD	2,381	28,575	12/15/2005	12/01/2024
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A			1	1FE	298,233	106.2380	318,714	300,000	299,833		158			5.625	5.735	JJ	8,438	14,063	07/19/2005	01/01/2016
047849-BB-9	ATLANTA GA TAX ALLOC EASTSIDE 05 B			1	1FE	1,237,600	104.6640	1,308,300	1,250,000	1,244,895		1,093			5.400	5.532	JJ	33,750	67,500	07/19/2005	01/01/2020
047849-BC-7	ATLANTA GA TAX ALLOC EASTSIDE 05 B			1	1FE	1,986,720	103.6480	2,072,960	2,000,000	1,990,551		555			5.600	5.689	JJ	56,000	112,000	07/19/2005	01/01/2030
047870-LQ-1	ATLANTA GA WTR & WASTE WTR REV				1FE	5,767,327	115.4060	5,793,381	5,020,000	5,725,285		(42,042)			5.000	1.999	MN	75,997		08/28/2013	11/01/2018
047870-JT-8	ATLANTA GA WTR & WSTWTR 2009 A				1FE	4,854,738	103.9510	4,937,673	4,750,000	4,767,986		(20,747)			5.000	4.393	MN	39,583	237,500	06/17/2009	11/01/2014
047681-LC-3	ATLANTA-FULTON GA REC AUTH REV 05 A REF			1	1FE	992,060	102.4420	1,137,106	1,110,000	1,023,582		6,394			4.500	5.531	JD	4,163	49,950	12/14/2005	12/01/2023
047681-LD-1	ATLANTA-FULTON GA REC AUTH REV 05 A REF			1	1FE	296,179	102.4050	343,057	335,000	305,705		1,905			4.500	5.581	JD	1,256	15,075	12/14/2005	12/01/2024
052422-ES-7	AUSTIN TEX HOTEL OCCUPANCY TAX				1FE	1,405,859	114.4470	1,401,976	1,225,000	1,404,346		(1,513)			5.000	1.097	MN	2,042		12/06/2013	11/15/2017
052422-ET-5	AUSTIN TEX HOTEL OCCUPANCY TAX				1FE	2,320,580	116.1670	2,323,340	2,000,000	2,318,480		(2,100)			5.000	1.558	MN	3,333		12/06/2013	11/15/2018
052422-DL-3	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	2,144,611	100.2040	2,014,100	2,010,000	2,010,000		(15,258)			5.000	5.000	MN	12,842	100,500	02/13/2004	11/15/2017
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	545,355	100.2040	516,051	515,000	515,000		(3,422)			5.000	5.000	MN	3,290	25,750	02/13/2004	11/15/2018
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004			1	1FE	1,102,637	100.2040	1,047,132	1,045,000	1,045,000		(6,561)			5.000	5.000	MN	6,676	52,250	02/13/2004	11/15/2019
076393-BS-5	BEDFORD PARK IL TIF 65TH & CICERO 05			2	2	2,397,395	100.8400	2,415,118	2,395,000	2,395,531		(172)			4.875	4.860	JD	324	116,756	01/26/2007	12/30/2015
076393-BV-8	BEDFORD PARK IL TIF 65TH & CICERO 05			1	2	1,241,121	100.8090	1,234,910	1,225,000	1,229,244		(1,974)			5.125	4.977	JD	174	62,781	01/25/2007	12/30/2018
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A			2	2	3,700,000	98.7190	3,652,603	3,700,000	3,700,000					6.000	6.000	JD	617	222,000	11/20/2007	12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B			2	2	2,645,000	98.1140	2,595,115	2,645,000	2,645,000					6.000	6.000	JD	441	158,700	11/20/2007	12/30/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996			14	6	1,557,024	47.1000	1,825,125	3,875,000	1,825,125					8.250	0.000	MS			09/30/1996	09/01/2026
078043-EN-2	BELL CNTY TX WTR CTL IMPT DIST NO 1 04			1	1FE	201,280	101.8500	193,515	190,000	190,767		(1,418)			4.750	3.965	JJ	4,287	9,025	09/28/2004	07/10/2015
078344-AA-6	BELLE FONTAINE IMPT DIST AL 2007A			14	6	2,119,647	21.0000	2,165,100	10,310,000	1,983,000		(182,100)	2,989,900		7.500	0.000	MN			12/19/2007	05/01/2037
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006			1	1FE	3,494,620	108.1820	4,165,007	3,850,000	3,580,585		19,464			5.000	5.944	JD	16,042	188,875	07/07/2006	12/01/2023
091096-BB-2	BIRMINGHAM AL WTRWKS BRD WTR 09 B				1FE	4,669,437	100.0000	4,280,000	4,280,000	4,280,000		(89,217)			5.000	2.749	JJ	107,000	214,000	05/20/2009	01/01/2014
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005			2	6	876,375	97.7080	1,670,807	1,710,000	1,483,442		141,248			5.750	33.384	JJ	49,163	75,181	06/23/2009	01/01/2015
09755L-AB-7	BOLINGBROOK IL SALES TAX 2005			14	6	3,220,786	87.9140	7,033,120	8,000,000	3,075,280		(297,787)			6.250	6.250	JJ	250,000	500,000	12/14/2005	01/01/2024
11506K-BS-9	BROWARD CNTY FL PORT FAC SER 2009A				1FE	3,185,222	102.4420	3,119,359	3,045,000	3,064,785		(28,762)			5.000	4.132	MS	50,750	152,250	06/29/2009	09/01/2014
11506K-BU-4	BROWARD CNTY FL PORT FAC SER 2009A				1FE	3,456,153	108.7400	3,648,227	3,355,000	3,396,617		(14,383)			5.000	4.609	MS	55,917	167,750	07/09/2009	09/01/2016
11506K-CH-2	BROWARD CNTY FL PORT FAC SER 2009A				1FE	2,231,100	107.4690	2,305,210	2,145,000	2,170,571		(14,515)			5.000	4.370	MS	35,750	107,250	06/29/2009	09/01/2015
115065-ND-2	BROWARD CNTY FL SCH BRD COP 2004 C			1	1FE	3,108,017	102.4520	2,971,108	2,900,000	2,912,752		(24,695)			5.250	4.351	JJ	76,125	152,250	07/28/2004	07/01/2017
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A			1	1FE	3,705,000	107.9740	4,000,437	3,705,000	3,705,000					5.000	4.999	JJ	92,625	185,250	07/29/2008	07/01/2023
121352-AY-4	BURKE CNTY NC COP 2006 A			1	1FE	1,094,950	110.3480	1,125,550	1,020,000	1,039,295		(8,029)			5.000	4.109	AO	12,750	51,000	01/06/2006	04/01/2018
121352-BW-7	BURKE CNTY NC COP 2006 B			1	1FE	962,422	110.3480	998,649	905,000	920,566		(6,469)			5.000	4.190	AO	11,313	45,250	08/08/2006	04/01/2017
121352-BY-3	BURKE CNTY NC COP 2006 B			1	1FE	1,293,796	110.3480	1,351,763	1,225,000	1,243,704		(7,762)			5.000	4.280	AO	15,313	61,250	08/08/2006	04/01/2019
121352-BZ-0	BURKE CNTY NC COP 2006 B			1	1FE	910,030	110.3480	1,020,719	925,000	910,653		1,892			5.000	5.295	AO	11,563	46,250	08/08/2006	04/01/2020
121352-CA-4	BURKE CNTY NC COP 2006 B			1	1FE	827,364	110.3480	943,475	855,000	832,007		2,525			5.000	5.454	AO	10,688	42,750	08/08/2006	04/01/2021
121352-CC-0	BURKE CNTY NC COP 2006 B			1	1FE	459,774	110.3480	485,531	440,000	445,401		(2,236)			5.000	4.420	AO	5,500	22,000	08/08/2006	04/01/2023
12343C-AY-0	BUTLER CNTY KS PUB BLDG COMMN 05			1	2FE	1,515,990	104.7370	1,544,871	1,475,000	1,483,125		(4,389)			4.500	4.170	AO	16,594	66,375	03/09/2005	10/01/2018
12343C-AZ-7	BUTLER CNTY KS PUB BLDG COMMN 05			1	2FE	1,339,698	104.1250	1,364,038	1,310,000	1,315,900		(3,185)			4.500	4.230	AO	14,738	58,950	03/09/2005	10/01/2019
13068G-PA-8	CALIFORNIA PUB WKS BRD DEPT CORR 93A			2	1FE	3,316,615	110.7030	4,704,878	4,250,000	3,964,754		61,246			5.000	6.908	JD	17,708	212,500	01/05/1995	12/01/2019
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05			1	1FE	732,564	100.6340	754,755	750,000	740,106		1,091			4.200	4.408	JJ	15,750	31,500	02/02/2005	07/01/2021
143294-CQ-7	CARMEL IN REDEV CNTY OPT INC TAX 04 REF			1	1FE	304,454	101.3850	304,155	300,000	300,251		(487)			4.250	4.079	JJ	6,375	12,750	02/25/2004	07/01/2016
143294-CS-3	CARMEL IN REDEV CNTY OPT INC TAX 04 REF			1	1FE	544,408	101.2050	546,507	540,000	540,224		(435)			4.250	4.165	JJ	11,475	22,950	03/16/2004	07/01/2017
149054-AV-0	CATAWBA CNTY NC COP PUB SCH & CLG 04			1	1FE	1,323,355	102.0530	1,250,149	1,225,000	1,230,044		(11,773)			5.250	4.242	JD	5,359	64,313	07/22/2004	06/01/2017
149054-AW-8	CATAWBA CNTY NC COP PUB SCH & CLG 04			1	1FE	1,690,999	102.0320	1,607,004	1,575,000	1,580,969		(13,925)			5.250	4.322	JD	6,891	82,688	07/22/2004	06/01/2018
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A			14	6	2,638,716	37.4050	2,513,603	6,720,000	2,513,603		(40,239)	1,796,484		7.375	0.000	MN			12/19/2007	05/01/2037
15777R-AB-5	CHAMBERS CNTY AL COOP DIST GVDG 07B			4	5Z	0.0000		1							7.375	7.375	MN			12/19/2007	05/01/2012
16007B-KR-4	CHARLESTON CNTY SC PUB FAC COP 04				1FE	885,305	101.7300	834,186	820,000	823,248		(7,590)			5.000	4.031	JD	3,417	41,000	04/14/2004	06/01/2014
16007B-KS-2	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	820,526	101.7190	773,064	760,000	763,010		(7,035)			5.000	4.031	JD	3,167	38,000	04/14/2004	12/01/2014
16007B-KT-0	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	518,232	101.8650	494,045	485,000	486,662		(3,881)			5.000	4.161	JD	2,021	24,250	04/14/2004	06/01/2015
16007B-KU-7	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	806,733	101.8550	769,005	755,000	757,587		(6,042)			5.000	4.161	JD	3,146	37,750	04/14/2004	12/01/2015
16007B-KV-5	CHARLESTON CNTY SC PUB FAC COP 04			1	1FE	307,420	101.8320	295,313	290,000	290,875		(2,042)			5.000	4.261	JD	1,208	14,500	04/14/2004	06/01/2016
16007B-LK-8	CHARLESTON CNTY SC PUB FAC COP 05				1FE	1,299,444	106.5540	1,283,976	1,205,000	1,221,407		(11,045)			5.000	4.001	JD	5,021	60,250	08/25/2005	06/01/2015
16645P-DA-6	CHESTERFIELD MO COP 2004				1FE	319,386	113.6550	340,965	300,000	307,169		(1,556)			5.000	4.360	FA	5,667	15,000	07/26/2004	02/15/2018
16645P-DB-4	CHESTERFIELD MO COP 2004				1FE	1,377,038	113.8950	1,480,635	1,300,000	1,333,011		(5,624)			5.000	4.440	FA	24,556	65,000	07/26/2004	02/15/2019
16645P-DC-2	CHESTERFIELD MO COP 2004				1FE	600,174	113.6200	681,720	600,000	596,399		490			5.000	5.115	FA	11,333	30,000	07/26/2004	02/15/2020
16645P-EA-5	CHESTERFIELD MO COP 2005			1	1FE	231,169	108.8510	261,242	240,000	231,397		639			5.000	5.473	JD	1,000	12,000	01/20/2005	12/01/2023
167562-EH-6	CHICAGO IL MIDWAY ARPT REV 1998 C				1FE	3,230,141	114.1290	3,326,860	2,915,000	3,054,216		(31,342)			5.500	4.190	JJ	80,163	160,325	09/20/2007	01/01/2018
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000			1	2	11,085,000	100.0400	11,089,434	11,085,000	11,085,000					7.450	7.450	JJ	412,916	825,833	03/03/2000	07/01/2019
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06				3	8,231,350	92.7180	8,617,840	9,294,678	8,328,070		47,549			8.000	9.127	FEB	681,610	649,336	08/17/2006	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06				3	6,110,134	92.7180	6,396,597	6,898,981	6,181,992		35,272			8.000	9.127	FEB	505,925	482,019	08/17/2006	12/31/2024
167709-FL-3	CHICAGO IL TIF PILSEN REDEV JR LIEN 04 B			1	2	10,000,000	101.3430	10,134,300	10,000,000	10,000,000					6.750	6.751	JD	56,250	675,000	07/21/2004	06/01/2022
169214-CF-8	CHILLICOTHE OH WTR SYS 2003 REF				2FE	890,330	103.7790	845,799	815,000	822,550		(7,938)			5.000	3.959	JD	3,396	40,750	10/24/2003	12/01/2014
17131N-BY-0	CHULA VISTA CA PUB FING AD 05A REF			1	2FE	754,733	100.2950	777,286	775,000	760,378		1,819			4.500	4.834	MS	11,625	34,875	07/14/2005	09/01/2020
172253-AH-9	CINCINNATI OH CITY SCH DIST COP IMPT 06			1	1FE	1,172,318	111.2330	1,201,316	1,080,000	1,111,029		(9,712)			5.000	3.960	JD	2,400	54,000	11/08/2006	12/15/2017
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06			1	1FE	863,759	107.9390	933,672	865,000	858,066		690			5.000	5.124	JD	1,922	43,250	11/08/2006	12/15/2021
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,173,050	100.5160	1,181,063	1,175,000	1,174,364		200			4.500	4.522	JD	4,406	52,425	05/05/2006	12/01/2016
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	1,634,785	100.0410	1,645,674	1,645,000	1,640,912		933			4.500	4.580	JD	6,169	73,350	05/05/2006	12/01/2017
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,330,000	98.6820	2,299,291	2,330,000	2,330,000					4.625	4.625	JD	8,980	106,838	05/05/2006	12/01/2018
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS			1	2FE	2,426,526	97.5510	2,375,367	2,435,000	2,430,635		627			4.625	4.671	JD	9,385	111,694	05/05/2006	12/01/2019
183253-DJ-9	CLAY CNTY FL SCH BRD COP 2005 B			1	1FE	2,437,119	103.3870	2,388,240	2,310,000	2,333,574		(14,903)			5.000	4.290	JJ	57,750	115,500	12/16/2005	07/01/2019
186398-FZ-1	CLEVELAND OH PUB PWR SYS 2006 A-1 REF	0		1	1FE	4,799,300	105.9990	4,663,956	4,400,000	4,531,450		(42,472)			5.000	3.890	MN	28,111	220,000	12/04/2006	11/15/2021
26822L-GQ-1	COLORADO E-470 PUB HWY SR 06 A			1	2FE	1,748,077	106.6670	1,744,005	1,635,000	1,673,844		(13,534)			5.000	4.050	MS	27,250	81,750	12/06/2007	09/01/2017
26822L-GR-9	COLORADO E-470 PUB HWY SR 06 A			1	2FE	4,943,497	105.6100	4,889,743	4,630,000	4,737,637		(37,490)			5.000	4.070	MS	77,167	231,500	12/04/2007	09/01/2018
19648A-MB-5	COLORADO HEALTH FACS AUTH REV			1	1FE	4,887,400	97.7540	4,887,700	5,000,000	4,887,501		101			5.250	5.417	FEB	34,271		12/03/2013	01/01/2045
196617-FD-1	COLORADO SPRINGS CO HOSP REV 2002			1	1FE	3,797,625	116.2520	4,533,828	3,900,000	3,820,835		4,745			4.750	10.032	JD	8,233	185,250	07/09/2008	12/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
733578-AA-6	COLUMBIANA CNTY OH SLD WST A&L 03A			1	6	0	0.0000		8,545,000						8.000	0.000	JJ			04/24/2003	07/01/2028
199562-BJ-7	COLUMBUS OH TIF POLARIS PROJ 04A			1	1	380,625	101.8510	371,756	365,000	365,867		(2,023)			4.750	4.168	JD	1,445	17,338	10/20/2004	12/01/2019
199562-BK-4	COLUMBUS OH TIF POLARIS PROJ 04A			1	1	1,021,627	101.8510	1,043,973	1,025,000	1,015,238		1,186			4.750	4.925	JD	4,057	48,688	10/20/2004	12/01/2020
199562-BL-2	COLUMBUS OH TIF POLARIS PROJ 04A			1	1	1,292,757	101.8510	1,344,433	1,320,000	1,292,403		2,771			4.750	5.074	JD	5,225	62,700	10/20/2004	12/01/2021
206444-CG-4	CONCORD NC COP 2005			1	1FE	1,315,433	105.9330	1,292,383	1,220,000	1,236,501		(11,107)			5.000	4.008	JD	5,083	61,000	01/27/2005	06/01/2016
206444-CH-2	CONCORD NC COP 2005			1	1FE	1,291,890	105.6580	1,273,179	1,205,000	1,220,064		(10,131)			5.000	4.082	JD	5,021	60,250	01/27/2005	06/01/2017
20774L-4N-2	CONNECTICUT HLTH & EDL CT ST UNIV 05 H				1FE	640,204	108.4830	634,626	585,000	596,880		(6,143)			5.000	3.842	MN	4,875	29,250	09/15/2005	11/01/2015
207758-JQ-7	CONNECTICUT SPL TAX TRANSN 09 A				1FE	2,817,850	116.8960	2,922,400	2,500,000	2,684,341		(33,941)			5.000	3.387	JD	10,417	125,000	10/29/2009	12/01/2018
20774Y-PD-3	CONNECTICUT ST HLTH & EDUCTNFACS AUTH RE			3	1FE	15,000,000	101.2800	15,192,000	15,000,000	15,000,000					1.350	1.350	JJ	100,688		06/26/2013	07/01/2042
207758-PU-1	CONNECTICUT ST SPL TAX OBLIG REV TRANSPR				1FE	16,650,000	114.5370	15,892,009	13,875,000	16,093,129		(541,921)			5.000	0.926	JJ	346,875	366,146	12/12/2012	01/01/2018
207758-KW-2	CONNECTICUT ST SPL TAX OBLIG REVENUE TRA				1FE	16,736,739	116.6680	16,683,524	14,300,000	16,635,449		(101,291)			5.000	1.487	MN	119,167	119,625	11/21/2013	11/01/2018
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08			2	2	5,858,254	112.8360	6,764,518	5,995,000	5,884,422		5,140			9.000	8.866	FA	224,813	525,375	12/16/2008	02/01/2029
219703-DS-1	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A			1	2FE	2,285,935	102.2760	2,331,893	2,280,000	2,267,191		1,577			5.000	5.100	MS	38,000	114,000	07/30/2004	09/01/2020
220245-LG-7	CORPUS CHRISTI TEX UTIL SYS REV REF				1FE	1,261,183	114.5340	1,305,688	1,140,000	1,182,801		(11,023)			5.250	4.099	JJ	27,598	59,850	01/10/2005	07/15/2017
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F			1	1FE	815,067	100.3180	827,624	825,000	823,462		443			5.750	5.888	MS	15,813	47,438	11/09/1995	09/01/2016
235036-F7-0	DALLAS FORT WORTH TEX INTL ARP			1	1FE	3,809,819	93.0230	3,706,967	3,985,000	3,810,353		534			5.000	5.775	MN	33,208		11/07/2013	11/01/2038
235036-XN-5	DALLAS FORT WORTH TEX INTL ARP			1	1FE	9,547,000	93.0230	9,302,300	10,000,000	9,548,518		1,518			5.000	5.714	MN	83,333		10/30/2013	11/01/2038
235036-SG-6	DALLAS FORT WORTH TEX INTL ARP REVT-SERD				1FE	3,790,508	114.3320	3,704,357	3,240,000	3,645,177		(63,388)			5.000	2.631	MN	27,000	162,000	08/18/2011	11/01/2019
235036-WX-4	DALLAS FT WORTH ARPT				1FE	1,593,282	114.9060	1,533,995	1,335,000	1,561,546		(31,736)			5.000	1.360	MN	11,125	66,750	04/15/2013	11/01/2018
235036-WY-2	DALLAS FT WORTH ARPT				1FE	2,601,158	114.3320	2,469,571	2,160,000	2,509,897		(55,937)			5.000	2.032	MN	18,000	108,000	04/27/2012	11/01/2019
235036-JL-5	DALLAS FT WORTH TX INTL ARPT JOINT 04B			1	1FE	344,218	103.8600	321,966	310,000	313,381		(3,904)			5.750	4.397	MN	2,971	17,825	07/16/2004	11/01/2015
235416-4J-0	DALLAS TEX WTRWKS & SWR SYS RE				1FE	5,489,651	117.2920	5,454,078	4,650,000	5,472,799		(16,852)			5.000	1.160	AO	58,125		11/20/2013	10/01/2018
235416-ZA-5	DALLAS TX WTRWKS & SWR SYS 07				1FE	2,966,637	115.0690	2,830,697	2,460,000	2,850,801		(102,501)			5.000	0.700	AO	30,750	123,000	11/08/2012	10/01/2017
238600-BD-1	DAVIDSON CNTY NC COP 2004			1	1FE	1,258,456	102.0530	1,188,917	1,165,000	1,169,704		(10,977)			5.250	4.260	JD	5,097	61,163	04/29/2004	06/01/2016
238600-BE-9	DAVIDSON CNTY NC COP 2004			1	1FE	1,821,270	102.0530	1,745,106	1,710,000	1,715,644		(13,156)			5.250	4.439	JD	7,481	89,775	04/29/2004	06/01/2018
244415-KM-6	DEERFIELD IL CABS - REF	8		1	5Z	7,052	18.0760	128,340	710,000	11,716		2,417			0.000	24.575	NA			02/29/2012	10/01/2031
244415-KL-8	DEERFIELD IL REF			2	5	908,188	79.6970	1,053,594	1,322,000	913,823		2,415			6.000	8.979	AO	19,830	79,320	10/20/2011	10/01/2042
24047C-CN-6	DEKALB CNTY GA HOSP DEKALB MED 03A				1FE	63,426	103.2450	61,947	60,000	60,487		(709)			5.125	3.693	MS	1,025	3,075	04/23/2010	09/01/2014
24047C-CW-6	DEKALB CNTY GA HOSP DEKALB MED 03A				1FE	1,051,808	103.2450	1,027,288	995,000	1,003,080		(11,757)			5.125	3.693	MS	16,998	50,994	04/23/2010	09/01/2014
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1			2	1FE	140,841	100.2290	140,321	140,000	140,359		(83)			5.000	5.005	JJ	3,500	3,500	10/30/2007	07/01/2022
246317-CJ-8	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	2,473,756	108.0940	2,453,734	2,270,000	2,315,211		(21,312)			5.000	3.954	JJ	56,750	113,500	08/26/2004	01/01/2016
246317-CK-5	DELAWARE RIVER & BAY AUTH 2004 REF				1FE	1,310,924	111.3940	1,336,728	1,200,000	1,233,772		(10,396)			5.000	3.995	JJ	30,000	60,000	08/26/2004	01/01/2017
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006			1	1FE	4,112,871	107.2210	4,390,700	4,095,000	4,081,523		1,738			5.000	5.061	JD	17,063	204,750	02/13/2007	06/01/2020
249182-EY-8	DENVER CITY & CNTY CO ARPT REVENUE AMT -				1FE	1,405,475	108.2800	1,353,500	1,250,000	1,369,583		(29,813)			4.000	1.330	MN	6,389	50,000	10/11/2012	11/15/2017
249182-EZ-5	DENVER CITY & CNTY CO ARPT REVENUE AMT -				1FE	1,010,225	113.2760	962,846	850,000	979,751		(25,320)			5.000	1.595	MN	5,431	42,500	10/11/2012	11/15/2018
249182-GV-2	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	276,233	110.0800	275,200	250,000	272,730		(3,502)			5.000	1.650	MN	1,597	4,097	07/11/2013	11/15/2016
249182-GW-0	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	446,680	111.7950	447,180	400,000	441,969		(4,711)			5.000	2.071	MN	2,556	6,556	07/11/2013	11/15/2017
249182-GX-8	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	559,325	112.7830	563,915	500,000	554,566		(4,759)			5.000	2.510	MN	3,194	8,194	07/11/2013	11/15/2018
249182-HR-0	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	339,654	113.4340	340,302	300,000	335,624		(4,030)			5.000	1.736	MN	1,917	4,917	07/11/2013	11/15/2017
249182-HS-8	DENVER CITY & CNTY CO ARPT REVENUE AMT-S				1FE	341,193	115.4750	346,425	300,000	337,860		(3,333)			5.000	2.173	MN	1,917	4,917	07/11/2013	11/15/2018
249182-DC-7	DENVER CITY AND COUNTY CO ARPT REVENUE A				1FE	11,222,800	110.5260	11,052,600	10,000,000	10,705,697		(234,432)			5.000	2.501	MN	63,889	500,000	09/29/2011	11/15/2016
249181-7K-8	DENVER CO ARPT SYS REV AMT SER 2008 A1				1FE	1,823,941	104.0910	1,832,002	1,760,000	1,771,170		(12,327)			5.000	4.250	MN	11,244	88,000	05/18/2009	11/15/2014
249182-EN-2	DENVER CO ARPT SYS REV SER 2006 A	0		1	1	6,469,536	112.8770	7,122,539	6,310,000	6,420,966		(35,545)			5.000	4.340	MN	40,314	315,500	08/15/2012	11/15/2021
24919H-GB-2	DENVER CO EXCISE TAX 2005 A				1FE	360,833	107.5030	354,760	330,000	335,951		(3,395)			5.000	3.872	MS	5,500	16,500	07/27/2005	09/01/2015
249301-FC-1	DENVER URBAN RENWL AUTH TAX INCR REVENUE				1FE	4,656,240	113.0150	4,520,600	4,000,000	4,556,731		(99,509)			5.000	1.263	JD	16,667	135,000	04/03/2013	12/01/2017
249301-FD-9	DENVER URBAN RENWL AUTH TAX INCR REVENUE				1FE	5,907,100	113.4420	5,672,100	5,000,000	5,795,487		(111,613)			5.000	1.541	JD	20,833	168,750	04/03/2013	12/01/2018
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES 0			1	1	1,863,789	114.7540	2,071,310	1,805,000	1,829,427		(6,068)			5.000	4.589	FA	34,094	90,250	08/02/2007	02/15/2026
259230-HT-0	DOUGLAS CNTY NE HOSP NE MED CTR 03				1FE	930,321	110.1690	991,521	900,000	908,367		(2,664)			5.000	4.651	MN	5,750	45,000	11/19/2003	11/15/2016
267169-BK-5	DUVAL CNTY FL SCH BRD COP 2005 REF			1	1FE	2,710,136	104.3200	2,754,048	2,640,000	2,647,499		(4,711)			5.000	4.801	JJ	66,000	132,000	01/28/2005	07/01/2020
273793-CQ-0	EAST MUSKINGUM OH WTR AUTH SER 1977			1	1	100,000	102.9740	102,974	100,000	100,000					6.375	6.464	JJ	3,188	6,375	09/12/1977	07/01/2014
283484-AX-1	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,115,657	110.3390	1,186,144	1,075,000	1,088,518		(4,183)			5.000	4.541	JD	2,389	53,750	06/29/2006	12/15/2018
283484-AY-9	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,556,862	109.7310	1,651,452	1,505,000	1,522,267		(5,339)			5.000	4.581	JD	3,344	75,250	06/29/2006	12/15/2019
283484-BA-0	EL PASO CNTY CO SD NO 49 FALCON COP 06A			1	1FE	1,246,423	108.2000	1,390,370	1,285,000	1,254,480		3,004			5.000	5.371	JD	2,856	51,750	06/29/2006	12/15/2021
283484-BV-4	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	372,541	110.3640	391,792	355,000	362,646		(1,734)			5.000	4.325	JD	789	17,750	07/26/2007	12/15/2019
283484-BX-0	EL PASO CNTY CO SD NO 49 FALCON COP 07A			1	1FE	962,155	108.0460	1,080,460	1,000,000	971,840		2,763			5.000	5.441	JD	2,222	50,000	07/26/2007	12/15/2021
290903-KP-7	EMERALD PEOPLES UTILITY DIST OR REF				1FE	1,524,012	109.6260	1,534,764	1,400,000	1,514,912		(9,100)			4.000	2.315	MN	22,711		07/10/2013	11/01/2018
29270M-BW-2	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	278,409	101.7910	274,836	270,000	270,566		(1,098)			4.500	4.072	JJ	6,075	12,150	01/05/2005	07/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
29270M-BX-0	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	1,405,656	101.8980	1,390,908	1,365,000	1,367,744		(5,325)			4.500	4.090	JJ	30,713	61,425	01/05/2005	07/01/2016
29270M-BZ-5	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	1,361,013	101.5190	1,355,279	1,335,000	1,336,771		(3,433)			4.500	4.229	JJ	30,038	60,075	01/05/2005	07/01/2018
29270M-CA-9	ENERGY NORTHWEST WA WIND PROJ 05			1	1FE	3,901,022	101.3720	3,897,753	3,845,000	3,848,569		(6,913)			4.500	4.311	JJ	86,513	173,025	01/05/2005	07/01/2019
295852-FD-4	ERNEST N MORIAL LA EXHIB HALL SR SUB 04			1	1FE	5,776,042	102.6920	5,601,849	5,455,000	5,555,746		(25,753)			5.000	4.430	JJ	125,768	272,750	02/19/2004	07/15/2017
295852-FL-6	ERNEST N MORIAL LA EXHIB HALL SR SUB 04			1	1FE	2,212,779	100.8010	2,232,742	2,215,000	2,210,973		(224)			5.000	5.090	JJ	51,068	110,750	06/02/2004	07/15/2024
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A			1		750,000	103.1960	773,970	750,000	750,000					5.950	5.950	JJ	22,313	44,625	06/29/2000	07/01/2020
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977			2	1	153,807	105.0170	162,776	155,000	154,909		44			5.800	5.063	JJ	4,495	7,250	10/31/1977	01/01/2016
30648P-AA-7	FALLING WTRS IN CONSERVANCY DIST 05			1	6	5,187,000	52.0000	5,187,000	9,975,000	5,187,000					7.000	0.000	JJ			08/18/2005	01/01/2037
313590-AL-7	FANNIE MAE				1FE	10,432,700	103.7090	10,370,900	10,000,000	10,225,156		(100,142)			2.250	1.212	MS	66,250	225,000	11/29/2011	03/15/2016
313590-GY-3	FANNIE MAE				1FE	9,983,900	101.2030	10,120,330	10,000,000	9,990,072		3,140			1.250	1.177	JJ	52,431	125,000	01/05/2012	01/30/2017
313590-JA-2	FANNIE MAE				1FE	4,998,250	100.3890	5,019,450	5,000,000	4,998,861		335			1.125	1.059	AO	10,000	56,250	02/28/2012	04/27/2017
31222T-AJ-2	FAYETTE CNTY GA CMNTY HOSP 2009A			1	1FE	6,016,422	105.9140	6,444,867	6,085,000	6,039,318		5,973			4.375	4.555	JD	11,832	266,219	11/20/2009	06/15/2020
313379-DD-8	FEDERAL HOME LOAN BANK				1FE	7,475,400	99.6880	7,476,608	7,500,000	7,483,205		4,723			1.000	0.993	JD	2,083	75,000	05/03/2012	06/21/2017
343136-2M-8	FL TPK AUTH-A-REF				1FE	13,536,790	115.4590	13,023,775	11,280,000	13,260,483		(276,307)			5.000	0.929	JJ	282,000	81,467	04/19/2013	07/01/2018
339176-AP-4	FLEMING ISLAND PLANTATION FL CDD 07			1	2FE	1,483,537	98.4270	1,456,720	1,480,000	1,481,357		(370)			4.500	4.470	MN	11,100	66,600	04/20/2007	05/01/2022
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2			1	1FE	567,150	102.4720	584,090	570,000	568,139		248			4.700	4.760	JJ	13,395	23,618	09/02/2009	07/01/2022
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6			1	1FE	2,855,000	102.0480	2,913,470	2,855,000	2,855,000					5.000	4.988	JJ	71,375	132,375	12/06/2007	07/01/2023
341507-G8-8	FLORIDA ST BRD ED LOTTERY REV REF - SER2				1FE	30,560,349	116.8980	30,259,047	25,885,000	29,290,012		(571,939)			5.000	2.344	JJ	647,125	1,294,250	09/02/2011	07/01/2019
343136-X8-5	FLORIDA ST TURNPIKE AUTH DEPT TRANSN 201				1FE	4,823,843	115.6470	4,620,098	3,995,000	4,690,645		(133,198)			5.000	1.007	JJ	99,875	77,126	01/11/2013	07/01/2018
343136-2Z-9	FLORIDA ST TURNPIKE AUTH SER B				1FE	30,195,528	116.2630	30,176,062	25,955,000	29,893,468		(302,060)			5.000	1.454	JJ	465,027		07/19/2013	07/01/2018
313590-YM-9	FNMA	LS			1FE	4,991,350	100.6580	5,032,915	5,000,000	4,991,930		580			1.875	1.755	MS	26,823	6,510	08/21/2013	09/18/2018
34711G-BD-4	FORT COLLINS CO LSE COP 2004 A			1	1FE	104,746	101.9520	101,952	100,000	100,244		(570)			5.000	4.397	JD	417	5,000	06/24/2004	06/01/2016
34711G-BE-2	FORT COLLINS CO LSE COP 2004 A			1	1FE	2,407,970	101.9520	2,360,189	2,315,000	2,319,805		(11,196)			5.000	4.487	JD	9,646	115,750	06/24/2004	06/01/2017
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05			1	1FE	4,128,209	105.9160	4,358,443	4,115,000	4,117,934		(1,436)			4.500	4.461	JD	15,431	180,675	08/11/2005	12/01/2022
353174-ES-0	FRANKLIN CNTY OH CONV AUTH ANTIC 07			1	1FE	409,700	110.4150	447,181	405,000	406,413		(320)			5.000	4.901	JD	1,688	20,250	10/05/2007	12/01/2021
3137EA-DF-3	FREDDIE MAC				1FE	14,911,950	100.6860	15,102,870	15,000,000	14,941,548		16,867			1.250	1.274	MN	25,521	187,500	03/23/2012	05/12/2017
3137EA-DH-9	FREDDIE MAC				1FE	9,948,300	99.4000	9,940,020	10,000,000	9,964,432		9,929			1.000	1.027	JD	556	100,000	05/10/2012	06/29/2017
360066-NE-0	FULTON CNTY GA WTR & SWR REVENUE REF				1FE	5,017,283	116.0750	4,892,561	4,215,000	4,779,387		(105,782)			5.000	2.088	JJ	105,375	210,750	09/07/2011	01/01/2019
360066-NF-7	FULTON CNTY GA WTR & SWR REVENUE REF				1FE	4,773,320	116.2940	4,651,760	4,000,000	4,575,457		(88,121)			5.000	2.337	JJ	100,000	200,000	09/07/2011	01/01/2020
362848-BB-8	GAINESVILLE FL UTILS SYS 1980 A			1	1	452,013	105.7870	534,224	505,000	500,845		2,665			8.125	7.638	AO	10,258	41,031	03/18/1980	10/01/2014
367300-BD-1	GASTON CNTY NC COP 2005 REF				1FE	1,507,646	111.3670	1,531,296	1,375,000	1,415,140		(12,749)			5.000	3.931	JD	5,729	68,750	08/18/2005	12/01/2016
373539-NA-9	GEORGIA HSG FIN AUTH SGL FAM MTG 06A			1	1FE	1,525,000	101.0070	1,540,357	1,525,000	1,525,000					4.950	4.951	JD	6,291	75,488	07/13/2006	12/01/2021
373283-BB-5	GEORGIA MUN ASSN INC COP CITY COURT 02			1	2	2,331,672	100.0460	2,401,104	2,400,000	2,357,040		2,797			5.250	5.461	JD	10,500	126,000	12/19/2001	12/01/2026
375290-BG-7	GILBERT AZ PUB FACS MUN PPTY CORP 06			1	1FE	4,871,722	109.6680	5,006,344	4,565,000	4,650,811		(31,904)			5.000	4.200	JJ	114,125	228,250	12/12/2005	07/01/2017
375306-AG-2	GILBERT AZ WTR RES WTR 2007 SUB				1FE	3,253,842	102.7970	3,161,008	3,075,000	3,099,922		(32,180)			5.000	4.047	AO	38,438	153,750	10/28/2008	10/01/2014
375306-AL-1	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,544,451	113.0580	4,889,759	4,325,000	4,416,655		(22,037)			5.000	4.258	AO	54,063	216,250	06/13/2007	10/01/2018
375306-AM-9	GILBERT AZ WTR RES WTR 2007 SUB			1	1FE	4,149,940	112.2800	4,463,130	3,975,000	4,048,232		(17,574)			5.000	4.336	AO	49,688	198,750	06/13/2007	10/01/2019
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB	0		1	1FE	3,473,459	102.7150	3,553,939	3,460,000	3,463,227		(1,510)			4.500	4.451	JJ	77,850	155,700	02/07/2006	07/01/2024
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB	0		1	1FE	3,797,770	102.3080	3,882,589	3,795,000	3,795,665		(311)			4.500	4.491	JJ	85,388	170,775	02/07/2006	07/01/2025
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB	0		1	1FE	2,968,020	101.8830	3,036,113	2,980,000	2,971,410		501			4.500	4.552	JJ	74,475	134,100	02/07/2006	07/01/2026
37850N-AZ-5	GLENDALE CO COP 2006			1	1FE	981,162	109.6770	1,009,028	920,000	939,477		(6,152)			5.000	4.221	JD	3,833	46,000	03/10/2006	12/01/2018
37850N-BA-9	GLENDALE CO COP 2006			1	1FE	924,758	108.6070	944,881	870,000	887,462		(5,511)			5.000	4.261	JD	3,625	43,500	03/10/2006	12/01/2019
38611T-AE-7	GRAND PARKWAY TRANSPRTN CORP TX SYS TOLL			2	1FE	25,194,750	100.1720	25,043,000	25,000,000	25,156,876		(37,874)			2.000	0.340	AO	125,000	83,333	07/17/2013	10/01/2017
392274-WH-5	GREATER ORLANDO AVIATION AUTHORLAN				1FE	5,766,250	115.1020	5,755,100	5,000,000	5,732,743		(33,507)			5.250	2.000	AO	65,625		10/04/2013	10/01/2018
394659-CQ-7	GREENE CNTY OH WTR SYS GOVT ENT 04			1	1FE	899,655	104.3080	881,403	845,000	850,857		(6,143)			5.000	4.221	JD	3,521	42,250	07/20/2004	12/01/2017
401905-DL-5	GULF CST TX WST DISP BAYPORT AREA 04			1	1FE	1,786,584	103.5290	1,749,640	1,690,000	1,698,617		(11,089)			5.000	4.344	AO	21,125	84,500	07/14/2004	10/01/2016
401905-DM-3	GULF CST TX WST DISP BAYPORT AREA 04			1	1FE	1,862,987	103.5290	1,837,640	1,775,000	1,782,880		(10,133)			5.000	4.434	AO	22,188	88,750	07/14/2004	10/01/2017
401905-DN-1	GULF CST TX WST DISP BAYPORT AREA 04			1	1FE	1,944,990	103.5290	1,930,816	1,865,000	1,872,188		(9,237)			5.000	4.666	AO	23,313	93,250	07/14/2004	10/01/2018
401905-DP-6	GULF CST TX WST DISP BAYPORT AREA 04			1	1FE	2,031,089	103.5290	2,029,168	1,960,000	1,966,409		(8,232)			5.000	4.747	AO	24,500	98,000	07/14/2004	10/01/2019
401905-DQ-4	GULF CST TX WST DISP BAYPORT AREA 04			1	1FE	2,121,068	103.5290	2,127,521	2,055,000	2,060,969		(7,663)			5.000	4.798	AO	25,688	102,750	07/14/2004	10/01/2020
401905-DR-2	GULF CST TX WST DISP BAYPORT AREA 04			1	1FE	2,215,318	103.5290	2,236,226	2,160,000	2,165,015		(6,434)			5.000	4.880	AO	27,000	108,000	07/14/2004	10/01/2021
401905-DT-8	GULF CST TX WST DISP BAYPORT AREA 04			1	1FE	2,406,323	103.5290	2,463,990	2,380,000	2,382,404		(3,080)			5.000	5.063	AO	29,750	119,000	07/14/2004	10/01/2023
401905-DU-5	GULF CST TX WST DISP BAYPORT AREA 04			1	1FE	2,509,725	103.5290	2,588,225	2,500,000	2,500,892		(1,141)			5.000	5.155	AO	31,250	125,000	07/14/2004	10/01/2024
40227L-BA-3	GULF ENVIRONMENTAL SVCS			1	1	1,784,242	119.0930	2,227,039	1,870,000	1,832,616		4,491			5.000	5.311	AO	23,375	93,500	06/19/1998	10/01/2027
403715-BB-0	GWINNETT CNTY GA DEV COP PUB SCH 04			1	1FE	241,545	100.0000	235,000	235,000	235,000		(839)			5.000	4.630	JJ	5,875	11,750	08/10/2004	01/01/2024
407272-N6-6	HAMILTON CNTY OHIO HOSP FACS R				1FE	2,056,693	115.4440	2,049,131	1,775,000	2,056,693					0.000	1.815	MN			12/18/2013	05/15/2019
414152-NN-4	HARRIS CNTY TX HLTH MEM HERMANN 98				1FE	1,482,042	102.1390	1,373,770	1,345,000	1,351,251		(14,578)			5.500	4.360	JD	6,165	73,975	12/13/2002	06/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
414009-EQ-9	HARRIS CNTY TX HLTH MEM HERMANN REF 10A				1FE	5,472,008	113.6900	6,036,939	5,310,000	5,426,841		(15,332)			5.000	4.602	JD	22,125	265,500	11/17/2010	06/01/2020
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A			1	1	3,512,581	102.0250	3,632,090	3,560,000	3,537,067		1,529			6.300	6.436	JD	18,690	218,768	06/15/1995	06/01/2025
414152-SQ-2	HARRIS HLTH-B-RF-MEM			1	1FE	7,611,267	127.3610	7,259,577	5,700,000	7,393,138		(218,130)			7.125	0.930	JD	33,844	406,125	05/02/2013	12/01/2031
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77			2	1	605,375	105.6690	612,880	580,000	580,000					6.375	5.222	JJ	18,488	30,759	10/05/1977	01/01/2016
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79			2	1	405,000	106.3120	430,564	405,000	405,000					7.000	6.033	JJ	14,175	26,425	04/30/1979	01/01/2016
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,151,255	108.7170	2,245,006	2,065,000	2,100,896		(8,823)			5.000	4.525	MS	34,417	103,250	07/25/2007	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	1,916,114	107.0540	2,055,437	1,920,000	1,913,453		884			5.000	5.065	MS	32,000	96,000	07/25/2007	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	2,226,326	105.9850	2,400,560	2,265,000	2,234,931		3,381			5.000	5.224	MS	37,750	113,250	07/25/2007	03/01/2021
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A			1	1FE	1,085,485	100.0600	1,155,693	1,155,000	1,102,234		4,292			5.000	5.645	MS	19,250	57,750	07/25/2007	03/01/2023
426698-CP-9	HENRY CNTY VA PUB SVC AUTH WTR SWR 01			2	1FE	2,864,071	106.4270	2,708,567	2,545,000	2,594,058		(33,997)			5.250	3.803	MN	17,073	133,613	01/28/2004	11/15/2015
431022-MJ-8	HIGHLANDS CNTY FL HOSP ADVENTIST 05 B	0		1	1FE	363,530	108.8400	397,266	365,000	364,555		221			5.000	5.067	MN	2,332	18,250	10/07/2008	11/15/2030
431022-PA-4	HIGHLANDS CNTY FL HOSP ADVENTIST 06 G	0		1	1FE	1,406,325	112.6210	1,576,694	1,400,000	1,402,538		(802)			5.125	5.056	MN	9,168	71,750	10/07/2008	11/15/2032
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04			2	5*	500,000	98.5590	492,795	500,000	492,795	(7,205)				7.750	7.801	JD	3,229	38,750	07/16/2004	12/01/2019
43232L-EG-4	HILLSBOROUGH CNTY FL MOSI CNTY CTR 06			1	1	4,622,199	110.1060	5,081,392	4,615,000	4,617,080		(769)			4.500	4.481	JJ	103,838	207,675	03/30/2006	07/01/2022
432281-DR-1	HILLSBOROUGH CNTY FL SPL ASSMT 06			1	1FE	7,610,552	105.3120	7,729,901	7,340,000	7,410,274		(30,222)			5.000	4.532	MS	122,333	367,000	05/02/2006	03/01/2020
44045P-AA-7	HORIZONS IMP DIST AL SPL ASSMT 08A			14	6	2,264,820	50.0000	2,825,000	5,650,000	2,825,000					7.800	0.000	MN			04/15/2008	05/01/2038
442348-5V-6	HOUSTON TX ARPT SYS REVENUE REF - AMT -S				1FE	1,850,496	111.8080	1,788,928	1,600,000	1,770,034		(46,602)			5.000	1.754	JJ	40,000	80,000	03/07/2012	07/01/2017
442348-5W-4	HOUSTON TX ARPT SYS REVENUE REF - AMT -S				1FE	1,158,570	112.5820	1,125,820	1,000,000	1,116,597		(24,348)			5.000	2.158	JJ	25,000	50,000	03/07/2012	07/01/2018
442348-5Y-0	HOUSTON TX ARPT SYS REVENUE REF - AMT -S				1FE	5,756,450	111.8960	5,594,800	5,000,000	5,611,541		(84,269)			5.000	2.815	JJ	125,000	250,000	03/07/2012	07/01/2020
442348-4M-7	HOUSTON TX ARPT SYS SUB LIEN-A				1FE	7,333,970	111.8960	7,832,720	7,000,000	7,255,076		(33,288)			5.000	4.318	JJ	175,000	350,000	06/29/2011	07/01/2020
442438-LG-0	HOUSTON TX WTR SYS 1979			1	1	152,010	102.4900	138,362	135,000	135,000					6.400	5.030	JD	720	8,640	05/14/2002	12/01/2014
442435-FT-5	HOUSTON UTIL-REF-A				1FE	5,193,014	116.3750	4,975,031	4,275,000	4,981,078		(178,400)			5.250	0.900	MN	28,678	224,438	10/19/2012	11/15/2017
442499-BU-2	HOWARD BEND MO LEVEE DIST 05 REF				2FE	246,301	108.2520	243,567	225,000	232,065		(2,046)			5.250	4.181	MS	3,938	11,813	12/16/2005	03/01/2017
442499-BV-0	HOWARD BEND MO LEVEE DIST 05 REF				2FE	1,113,658	109.6210	1,112,653	1,015,000	1,054,533		(8,510)			5.250	4.221	MS	17,763	53,288	12/16/2005	03/01/2018
442499-BW-8	HOWARD BEND MO LEVEE DIST 05 REF				2FE	928,613	110.3630	932,567	845,000	883,401		(6,516)			5.250	4.261	MS	14,788	44,363	12/16/2005	03/01/2019
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB			1	1FE	25,000	100.0000	25,000	25,000	25,000					5.625	5.624	JJ	703	703	11/16/2000	01/01/2014
45129W-FR-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	6,071,188	107.8640	6,159,034	5,710,000	5,879,615		(48,693)			5.000	3.784	JJ	131,647	259,125	05/21/2013	07/15/2019
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06			1	1FE	9,995,581	107.0950	10,232,927	9,555,000	9,684,254		(47,098)			5.000	4.430	JJ	220,296	477,750	05/04/2006	07/15/2020
45200B-BN-7	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	1,362,695	101.8260	1,405,199	1,380,000	1,370,197		978			5.250	5.414	MN	9,258	72,450	06/23/2004	11/15/2021
45200B-BP-2	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	980,000	101.8260	997,895	980,000	980,000					5.250	5.249	MN	6,574	51,450	04/22/2004	11/15/2022
45200B-BQ-0	ILLINOIS FIN AUTH OSF HLTHCARE 04			1	1FE	2,981,880	101.8260	3,054,780	3,000,000	2,988,574		862			5.250	5.327	MN	20,125	157,500	04/22/2004	11/15/2023
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2			1	1FE	1,945,000	100.1130	1,947,198	1,945,000	1,945,000					4.950	4.950	FA	40,116	92,441	07/12/2006	08/01/2021
45471A-LE-0	IN FIN AUTH HOSP-A				1FE	2,978,696	113.3030	2,894,892	2,555,000	2,918,624		(60,071)			5.000	0.927	FA	48,261	29,808	05/09/2013	08/15/2017
45471A-LF-7	IN FIN AUTH HOSP-A				1FE	2,081,238	114.7090	2,007,408	1,750,000	2,043,809		(37,429)			5.000	1.185	FA	33,056	20,417	05/21/2013	08/15/2018
45450N-AH-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	2,254,730	104.5270	2,168,935	2,075,000	2,135,939		(16,756)			5.000	4.049	MN	17,292	103,750	02/07/2005	05/01/2017
45450N-AJ-8	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	2,901,384	104.4340	2,804,053	2,685,000	2,758,542		(20,193)			5.000	4.112	MN	22,375	134,250	02/07/2005	05/01/2018
45450N-AK-5	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	3,186,254	104.3810	3,094,897	2,965,000	3,040,356		(20,664)			5.000	4.175	MN	24,708	148,250	02/07/2005	05/01/2019
45450N-AL-3	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	1,397,734	104.2340	1,433,218	1,375,000	1,376,225		(330)			5.000	4.971	MN	11,458	68,750	02/07/2005	05/01/2020
45450N-AN-9	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	1,359,241	104.0220	1,456,308	1,400,000	1,363,060		3,430			5.000	5.397	MN	11,667	70,000	02/07/2005	05/01/2022
45450N-AQ-2	INDIAN TRACE DEV DIST FL SA WTR 05			1	2FE	999,078	103.6380	1,088,199	1,050,000	1,006,482		3,052			5.000	5.532	MN	8,750	52,500	05/22/2006	05/01/2024
454623-Y9-4	INDIANA BOND BK GOOD SAMARITAN HOSP 04A			1	1FE	197,010	100.3630	185,672	185,000	185,132		(1,497)			5.000	4.172	FA	3,854	9,250	02/11/2004	08/01/2016
454623-5F-2	INDIANA BOND BK HANCOCK MEM 04			1	1FE	1,054,788	102.2970	1,028,085	1,005,000	1,008,537		(5,856)			5.250	4.630	FA	21,984	52,763	06/08/2004	08/01/2016
455057-GF-0	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,803,222	109.9750	3,123,290	2,840,000	2,813,087		1,563			4.500	4.668	JJ	63,900	127,800	08/25/2006	07/01/2026
455057-GG-8	INDIANA FIN AUTH FORENSIC SCIENCE 06A			1	1FE	2,266,282	109.9750	2,529,425	2,300,000	2,274,661		1,328			4.500	4.690	JJ	51,750	103,500	08/25/2006	07/01/2027
45505M-AF-3	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF				1FE	2,972,190	113.9990	2,975,374	2,610,000	2,933,685		(38,504)			5.000	1.580	AO	32,625	65,250	07/10/2013	10/01/2017
45505M-AG-1	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF				1FE	6,244,222	110.6140	5,984,217	5,410,000	6,115,311		(128,911)			4.000	1.170	AO	54,100	216,400	02/05/2013	10/01/2018
454790-AT-6	INDIANA HLTH FAC CMNTY HLTH 05 A			1	1Z	6,059,773	106.2120	6,351,478	5,980,000	5,995,933		(11,319)			5.000	4.790	MN	49,833	299,000	08/08/2007	05/01/2025
456567-UX-2	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	2FE	113,485	100.5630	115,647	115,000	114,539		126			4.125	4.703	MN	791	4,744	12/17/2003	05/01/2017
456567-UY-0	INDUSTRY CA URBAN DEV AGY TAX ALLOC 03B			1	2FE	1,736,874	100.6630	1,771,669	1,760,000	1,751,447		1,757			4.250	4.854	MN	12,467	74,800	12/17/2003	05/01/2018
45884A-WY-5	INTERMOUNTAIN PWR AGY UT PWR SPLY REVENU			1	1FE	2,806,425	110.9450	2,773,625	2,500,000	2,774,644		(31,781)			5.000	1.750	JJ	62,500		07/25/2013	07/01/2019
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A			1	1	1,675,939	102.3670	1,658,345	1,620,000	1,620,000					6.150	5.633	JJ	49,815	99,630	01/04/2006	07/01/2014
45884A-ZJ-5	INTERMOUNTAIN PWR-A				1FE	7,046,310	116.0730	6,964,380	6,000,000	6,937,937		(108,373)			5.000	1.377	JJ	150,000	37,083	09/13/2013	07/01/2018
462670-CD-0	IREDELL CNTY NC COP SCH PROJ 2006			1	1FE	1,153,108	109.2970	1,202,267	1,100,000	1,115,204		(5,841)			5.000	4.500	JD	4,583	55,000	07/21/2006	06/01/2019
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06			1	1FE	10,097,606	108.4180	10,933,955	10,085,000	10,090,018		(1,562)			5.000	4.980	JD	42,021	504,250	07/30/2008	12/01/2024
468714-BK-5	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,348,884	100.7480	1,344,986	1,335,000	1,335,297		(1,747)			5.000	4.864	MS	22,250	66,750	06/17/2004	03/01/2021
468714-BL-3	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,393,324	100.7480	1,395,360	1,385,000	1,385,178		(1,048)			5.000	4.922	MS	23,083	69,250	06/17/2004	03/01/2022
468714-BM-1	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,455,917	100.7480	1,465,883	1,455,000	1,455,020		(116)			5.000	4.992	MS	24,250	72,750	06/17/2004	03/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
468714-BN-9	JACKSON ST UNIV MS EDL CAMPUS FACS 04A			1	1FE	1,414,355	100.7480	1,435,659	1,425,000	1,424,703		1,747			5.000	5.100	MS	23,750	71,250	06/17/2004	03/01/2024
46613P-T8-9	JEA FL WTR & SWR REVENUE SER A				1FE	1,277,562	116.1900	1,278,090	1,100,000	1,264,402		(13,160)			5.000	1.590	AO	13,750	8,097	07/26/2013	10/01/2018
46613C-G4-1	JEA FLA ELEC SYS REV			1	1FE	6,022,347	101.5980	6,197,478	6,100,000	6,023,038		691			5.000	5.230	AO	76,250	152,500	08/22/2013	10/01/2038
47770V-AS-9	JOBSOHIO BEVERAGE-B				1FE	12,000,000	97.5790	11,709,480	12,000,000	12,000,000					1.820	1.820	JJ	109,200	91,000	01/29/2013	01/01/2018
482097-EE-8	JURUPA CA CMNTY SVC DIST NO 2 03A			1	2FE	220,791	99.0740	227,870	230,000	221,406		617			4.875	5.354	MS	3,738	11,213	07/10/2003	09/01/2025
484890-KJ-6	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT				1FE	2,396,952	111.2990	2,387,364	2,145,000	2,372,151		(24,800)			5.000	1.795	MS	35,750	9,235	07/24/2013	09/01/2017
484890-KK-3	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT				1FE	2,295,032	112.1280	2,281,805	2,035,000	2,274,833		(20,199)			5.000	2.129	MS	33,917	8,762	07/24/2013	09/01/2018
484890-KY-3	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT				1FE	1,132,160	113.2710	1,132,710	1,000,000	1,119,068		(13,092)			5.000	1.480	MS	16,667	4,306	07/24/2013	09/01/2017
484890-KZ-0	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT				1FE	1,432,325	113.7870	1,422,338	1,250,000	1,418,046		(14,279)			5.000	1.809	MS	20,833	5,382	07/24/2013	09/01/2018
485107-DC-7	KANSAS CITY MO TAX INCREMENT FING COMM S			1	2	1,641,325	100.9650	1,676,019	1,660,000	1,644,327		1,224			5.625	5.859	JD	7,781	93,375	06/02/2011	06/01/2023
485107-CG-9	KANSAS CITY MO TIF BLUE PKWY TWN 04			1	1FE	4,390,387	102.3310	4,441,165	4,340,000	4,343,162		(6,101)			5.000	4.853	JJ	108,500	217,000	07/30/2004	07/01/2024
485107-CH-7	KANSAS CITY MO TIF BLUE PKWY TWN 04			1	1FE	893,880	102.3310	920,979	900,000	895,683		235			5.000	5.089	JJ	22,500	45,000	07/30/2004	07/01/2027
48503S-CB-3	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	3,519,398	107.6180	3,508,347	3,260,000	3,355,363		(26,951)			5.000	3.823	AO	40,750	163,000	02/22/2007	04/01/2020
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007			1	1FE	964,676	106.7510	955,421	895,000	920,631		(7,240)			5.000	3.842	AO	11,188	44,750	02/22/2007	04/01/2021
48542A-CB-5	KANSAS DEV FIN ADVENTIST 2009 C				1FE	970,174	103.5710	973,567	940,000	945,340		(5,914)			4.500	3.717	MN	5,405	42,300	06/11/2009	11/15/2014
48542K-NM-7	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	4,264,051	109.7720	4,292,085	3,910,000	4,015,467		(40,909)			5.000	3.911	JD	16,292	195,500	03/15/2007	06/01/2016
48542K-NN-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F				1FE	2,844,120	112.3450	2,915,353	2,595,000	2,689,622		(25,446)			5.000	3.934	JD	10,813	129,750	03/15/2007	06/01/2017
485512-MP-9	KANSAS ST TURNPIKE AUTH TURNPIKE REVENUE				1FE	3,013,100	116.3070	2,907,675	2,500,000	2,958,550		(54,550)			5.000	0.919	MS	41,667	29,514	05/01/2013	09/01/2018
499746-TP-0	KNOXVILLE TN ELEC REVENUE - REF - 2012 S				1FE	3,157,489	113.2480	3,023,722	2,670,000	3,002,051		(92,035)			5.000	1.269	JJ	66,750	133,500	03/14/2012	07/01/2017
499746-TQ-8	KNOXVILLE TN ELEC REVENUE - REF - 2012 S				1FE	3,345,383	115.0610	3,227,461	2,805,000	3,203,045		(84,388)			5.000	1.621	JJ	70,125	140,250	03/14/2012	07/01/2018
499746-TR-6	KNOXVILLE TN ELEC REVENUE - REF - 2012 S				1FE	3,190,301	116.1640	3,084,154	2,655,000	3,070,853		(70,886)			5.000	1.889	JJ	66,375	132,750	03/14/2012	07/01/2019
499746-TS-4	KNOXVILLE TN ELEC REVENUE - REF - 2012 S				1FE	3,014,000	116.6100	2,915,250	2,500,000	2,915,173		(58,703)			5.000	2.147	JJ	62,500	125,000	03/14/2012	07/01/2020
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B			2	2	16,035,000	97.1410	15,576,559	16,035,000	16,035,000					7.750	7.750	JD	103,559	1,223,144	12/15/2006	06/01/2023
505453-AH-3	LAC COURTE OREILLES WI G O TRIBE 03A			1	1	4,480,000	107.9140	4,834,547	4,480,000	4,518,056		6,830			8.000	8.058	JD	29,867	358,400	12/09/2003	12/01/2018
50646P-AJ-8	LAFAYETTE LA COMMUNICATIONS SYS 07				1FE	2,266,521	110.6440	2,450,765	2,215,000	2,235,420		(6,599)			5.000	4.233	MN	18,458	110,750	10/28/2008	11/01/2016
50646P-AM-1	LAFAYETTE LA COMMUNICATIONS SYS 07			1	1FE	1,371,233	109.5850	1,501,315	1,370,000	1,370,592		(137)			5.000	4.377	MN	11,417	68,500	10/28/2008	11/01/2018
506498-WN-0	LAFAYETTE LA UTIL REV 2004			1	1FE	1,282,402	104.1320	1,218,344	1,170,000	1,180,988		(12,722)			5.250	4.092	MN	10,238	61,425	07/21/2004	11/01/2015
506498-WP-5	LAFAYETTE LA UTIL REV 2004			1	1FE	3,976,638	104.1320	3,863,297	3,710,000	3,736,374		(30,464)			5.250	4.372	MN	32,463	194,775	06/30/2004	11/01/2016
506498-YD-0	LAFAYETTE UTILS-REF				1FE	2,500,624	114.6270	2,418,630	2,110,000	2,423,157		(77,468)			5.000	0.996	MN	17,583	84,986	12/14/2012	11/01/2017
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A			1	6	2,357,394	92.5010	2,180,613	2,357,394	2,180,613	(146,418)				7.400	7.556	MN	29,075	165,937	02/21/2001	05/01/2032
50825J-FR-2	LAKE CNTY FL SCH BRD COP 05 B			1	1FE	3,662,684	104.5100	3,553,340	3,400,000	3,444,454		(29,911)			5.000	4.041	JD	14,167	170,000	07/18/2005	06/01/2017
50825J-FZ-4	LAKE CNTY FL SCH BRD COP 05 C				1FE	2,497,114	114.4470	2,569,335	2,245,000	2,350,110		(21,309)			5.250	4.081	JD	9,822	117,863	01/13/2006	06/01/2018
51252A-CH-6	LAKEWOOD CO COP 2006 A REF				1FE	1,796,999	111.8130	1,850,505	1,655,000	1,705,189		(13,441)			5.000	4.041	JD	6,896	82,750	02/28/2006	06/01/2017
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF				1FE	1,778,422	113.2560	1,851,736	1,635,000	1,695,184		(12,201)			5.000	4.081	JD	6,813	81,750	02/28/2006	06/01/2018
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08			14	6	6,043,611	60.0000	7,629,000	12,715,000	4,713,996		(1,220,940)	553,570		7.500	7.500	MN			01/17/2008	05/01/2037
504750-CF-5	LASALLE IL WTRWKS REV SER 1978				1	65,000	102.1700	66,411	65,000	65,000					7.000	7.043	MN	758	4,550	11/30/1978	05/01/2014
504750-CG-3	LASALLE IL WTRWKS REV SER 1978				1	70,000	108.8440	76,191	70,000	70,000					7.000	7.043	MN	817	4,900	11/30/1978	05/01/2015
518651-LV-4	LAUREL CNTY KY SCH DIST FIN CORP 06			1	1FE	2,409,472	104.0360	2,559,286	2,460,000	2,425,367		2,480			4.500	4.760	FA	46,125	110,700	07/20/2006	08/01/2024
52385L-AX-7	LEE FL MEM HLTH SYS HOSP 05 A REF			1	1FE	2,484,864	102.0010	2,448,024	2,400,000	2,414,392		(10,963)			5.000	4.500	AO	30,000	120,000	08/11/2006	04/01/2024
542690-X6-4	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A				1FE	2,660,863	112.4300	2,557,783	2,275,000	2,553,652		(48,220)			5.000	2.566	MN	18,958	113,750	09/16/2011	05/01/2019
542690-X7-2	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A				1FE	5,185,496	111.1270	4,945,152	4,450,000	5,008,940		(79,550)			5.000	2.856	MN	37,083	222,500	09/16/2011	05/01/2020
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A			1	1FE	4,320,577	103.3550	4,294,400	4,155,000	4,172,687		(18,503)			5.000	4.520	JD	17,313	207,750	04/22/2004	12/01/2019
54566P-AA-5	LOST RABBIT MS PUB IMPT SPL ASSMT 2008			14	6	3,392,668	25.0000	4,651,250	18,605,000	4,651,250			3,071,686		7.875	0.000	MN			07/08/2008	05/01/2038
546279-WA-4	LOUISIANA LOC GOVT LIVINGSTON PARISH 06			1	1FE	3,134,112	104.0930	3,148,813	3,025,000	3,053,344		(12,188)			5.000	4.542	MS	50,417	151,250	04/28/2006	03/01/2020
546398-S8-2	LOUISIANA PUB FACS AUTH REV			1	1FE	985,000	113.0240	1,113,286	985,000	985,000					4.550	4.549	JD	1,992	22,409	07/12/2013	12/15/2022
546462-EC-2	LOUISIANA ST ENERGY & PWR AUTH			1	1FE	9,845,200	98.7630	9,876,300	10,000,000	9,845,713		513			5.000	5.290	JUN	102,778		10/02/2013	06/01/2044
546462-CR-1	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ				1FE	540,745	106.0480	530,240	500,000	530,653		(10,092)			4.000	0.962	JJ	13,333		04/04/2013	01/01/2016
546462-CT-7	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ				1FE	1,159,600	112.9960	1,129,960	1,000,000	1,137,465		(22,135)			5.000	1.509	JJ	33,333		04/04/2013	01/01/2018
546475-NK-6	LOUISIANA ST GAS & FUELS TAX REV REF - 2				1FE	1,837,950	117.0170	1,755,255	1,500,000	1,763,049		(46,944)			5.000	1.544	MN	12,500	75,000	05/03/2012	05/01/2019
546475-NL-4	LOUISIANA ST GAS & FUELS TAX REV REF - 2				1FE	2,469,640	117.0970	2,341,940	2,000,000	2,380,108		(56,155)			5.000	1.793	MN	16,667	100,000	05/03/2012	05/01/2020
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006			1	1FE	120,952	106.2760	122,217	115,000	116,751		(649)			5.000	4.351	JJ	2,875	5,750	08/02/2006	07/01/2020
54810C-5Q-9	LOWER COLORADO RIVER TX AUTH REVENUE REF				1FE	8,082,266	114.8930	7,674,852	6,680,000	7,785,915		(245,523)			5.000	1.110	MN	42,678	334,000	10/11/2012	05/15/2018
551688-AU-8	LYNNWOOD WA PUB FACS DIST CONV CTR 05			1	1FE	436,003	102.5050	435,646	425,000	426,241		(1,296)			5.000	4.671	JD	1,771	21,250	12/03/2004	12/01/2023
551688-AV-6	LYNNWOOD WA PUB FACS DIST CONV CTR 05			1	1FE	698,919	102.4410	701,721	685,000	686,574		(1,644)			5.000	4.741	JD	2,854	34,250	12/03/2004	12/01/2024
560425-QF-0	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	199,923	100.2870	185,531	185,000	185,000		(989)			5.000	5.000	JJ	4,625	9,250	09/18/2003	07/01/2014
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	112,673	100.2810	105,295	105,000	105,000		(473)			5.000	4.081	JJ	2,625	5,250	09/18/2003	07/01/2015
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	85,186	100.2810	80,225	80,000	80,000		(321)			5.000	4.181	JJ	2,000	4,000	09/18/2003	07/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
560425-QP-8	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	94,296	100.2200	90,198	90,000	90,000		(268)			5.000	4.391	JJ	2,250	4,500	09/18/2003	07/01/2018
560425-QQ-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D			1	1FE	88,307	100.1660	85,141	85,000	85,000		(207)			5.000	4.501	JJ	2,125	4,250	09/18/2003	07/01/2019
560425-SZ-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,237,326	102.2290	3,148,653	3,080,000	3,089,626		(18,606)			5.250	4.611	JJ	80,850	161,700	05/13/2004	07/01/2015
560425-TB-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	2,987,327	102.2090	2,923,177	2,860,000	2,867,817		(15,101)			5.250	4.691	JJ	75,075	150,150	05/13/2004	07/01/2016
560425-TH-3	MAINE HLTH & HIGHER EDL FACS AUTH 04A			1	1FE	3,499,362	101.9270	3,460,422	3,395,000	3,401,454		(12,452)			5.250	4.861	JJ	89,119	178,238	05/13/2004	07/01/2020
560427-CT-1	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	593,660	107.0730	604,962	565,000	563,826		735			5.000	4.036	JJ	14,125	28,250	07/09/2009	07/01/2022
560427-CU-8	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,097,497	107.0730	1,118,913	1,045,000	1,059,418		(9,142)			5.000	4.045	JJ	26,125	52,250	07/09/2009	07/01/2023
560427-CW-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A			1	1FE	1,065,363	107.0730	1,086,791	1,015,000	1,028,835		(8,772)			5.000	4.057	JJ	25,375	50,750	07/09/2009	07/01/2024
560425-XU-9	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	1,284,554	104.3260	1,257,128	1,205,000	1,219,910		(9,443)			5.000	4.141	JJ	30,125	60,250	02/22/2006	07/01/2020
560427-EP-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A			1	1FE	714,324	111.3420	762,693	685,000	696,360		(4,217)			5.000	4.293	JJ	17,125	34,250	05/28/2009	07/01/2022
560459-QF-9	MAINE MUN BOND BANK DEPT OF TRANS 04A			1	1FE	2,581,306	103.0800	2,458,458	2,385,000	2,402,142		(24,941)			5.000	3.896	MS	39,750	119,250	01/12/2005	09/01/2015
563605-FJ-8	MANITOWOC WI ELEC POWER SYS 2004			1	1FE	1,430,969	103.4640	1,329,512	1,285,000	1,297,984		(16,768)			5.250	3.868	AO	16,866	67,463	03/19/2004	10/01/2015
563605-FK-5	MANITOWOC WI ELEC POWER SYS 2004			1	1FE	557,220	103.4790	522,569	505,000	509,661		(6,014)			5.250	3.987	AO	6,628	26,513	03/19/2004	10/01/2016
567815-BP-9	MARIN CA MUN WTR DIST COP 2004			1	1	278,393	102.3160	286,485	280,000	278,833		56			5.000	5.074	JJ	7,000	14,000	04/16/2004	07/01/2029
574204-WU-3	MARYLAND DOT				1FE	5,533,965	115.7350	5,208,075	4,500,000	5,318,519		(181,357)			5.000	0.800	JD	18,750	225,000	10/19/2012	06/01/2018
574204-WN-9	MARYLAND ST DEPT OF TRANSPORTATION CONSO				1FE	11,848,377	113.8010	11,300,439	9,930,000	11,351,992		(420,657)			5.000	0.650	MN	82,750	496,500	10/23/2012	05/01/2017
574204-XG-3	MARYLAND ST DEPT OF TRANSPRTN 2013				1FE	13,088,821	111.4030	12,677,661	11,380,000	12,804,364		(284,457)			4.000	0.893	FA	171,964	211,162	02/13/2013	02/15/2018
574204-XV-0	MARYLAND ST DEPT TRANSN CONS T				1FE	14,193,360	117.5180	14,102,160	12,000,000	14,170,691		(22,669)			5.000	1.192	JD	31,667		11/20/2013	12/01/2018
575312-BR-3	MASON OH SWR SYS IMPT 04 REF			1	1	1,090,923	101.8510	1,074,528	1,055,000	1,056,805		(4,210)			4.750	4.331	JD	4,176	50,113	04/07/2004	12/01/2018
575312-BS-1	MASON OH SWR SYS IMPT 04 REF			1	1	1,395,088	101.8510	1,385,174	1,360,000	1,361,771		(4,127)			4.750	4.431	JD	5,383	64,600	04/07/2004	12/01/2019
57585K-TW-8	MASSACHUSETTS HLTH ED CAREGROUP 98A			1	1	173,738	113.3920	232,454	205,000	188,181		1,701			5.000	6.413	JJ	5,125	10,250	11/13/2001	07/01/2025
57586P-HG-4	MASSACHUSETTS HSG FIN SGL 2007 SER 128			1	1FE	2,035,000	102.2800	2,081,398	2,035,000	2,035,000					4.750	4.750	JD	8,055	96,663	04/13/2007	12/01/2023
575765-ZN-5	MASSACHUSETTS ST MUNI WHOLESALE ELEC COM				1FE	6,542,531	102.3260	6,103,746	5,965,000	6,084,914		(238,113)			5.000	0.933	JJ	149,125	298,250	01/19/2012	07/01/2014
575765-ZP-0	MASSACHUSETTS ST MUNI WHOLESALE ELEC COM				1FE	4,069,661	106.9170	3,859,704	3,610,000	3,813,319		(133,533)			5.000	1.175	JJ	90,250	180,500	01/19/2012	07/01/2015
576000-NP-4	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX				1FE	13,207,590	114.6330	12,609,630	11,000,000	12,675,900		(454,953)			5.000	0.697	FA	207,778	435,417	10/12/2012	08/15/2017
576000-NQ-2	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX				1FE	34,991,941	116.5750	33,748,463	28,950,000	33,973,544		(894,415)			5.000	1.115	FA	546,833	1,000,059	06/27/2013	08/15/2018
576000-NQ-2	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX	SD			1FE	221,324	116.5750	209,835	180,000	213,156		(6,990)			5.000	0.885	FA	3,400	7,125	10/12/2012	08/15/2018
57604T-AM-8	MASSACHUSETTS ST TRANSPRTN FUND REVENUEA				1FE	15,292,897	118.2290	14,222,949	12,030,000	14,662,235		(389,132)			5.000	1.429	JD	50,125	601,500	05/08/2012	06/01/2020
574218-QP-1	MD HLTH HGR EDUCTNL-C JOHNS HOPKINS			1	1FE	14,703,000	100.8120	15,121,800	15,000,000	14,704,688		1,688			5.000	5.411	MN	256,250		08/14/2013	05/15/2043
586158-MP-9	MEMPHIS TN ELEC SYS SUB 2010				1FE	3,682,753	115.2720	3,515,796	3,050,000	3,537,817		(122,008)			5.000	0.840	JD	12,708	152,500	10/19/2012	12/01/2017
586111-JE-7	MEMPHIS-SHELBY CNTY TN ARPT 03A REF				1FE	1,216,895	103.0220	1,179,602	1,145,000	1,150,338		(7,729)			5.250	4.532	MS	20,038	60,113	01/10/2003	09/01/2014
592646-4X-8	MET WASH ARPT-A-REF				1FE	3,375,338	113.8520	3,341,556	2,935,000	3,344,150		(31,188)			5.000	2.275	AO	36,688	32,611	06/28/2013	10/01/2019
592646-4A-8	MET WASHINGTON DC ARPTS AUTH - ARPT SYSR				1FE	5,863,150	113.8520	5,692,600	5,000,000	5,697,028		(111,811)			5.000	2.297	AO	62,500	250,000	06/06/2012	10/01/2019
592596-B5-8	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1	2,099,981	100.3250	2,227,215	2,220,000	2,213,082		13,273			5.000	6.564	JJ	55,500	111,000	11/20/2002	07/01/2014
592596-B9-0	METRO NY TRANSN AUTH COMTR FAC REV 97D			1	1	3,490,643	100.3170	3,596,364	3,585,000	3,562,317		8,278			5.000	5.273	JJ	89,625	179,250	11/21/2002	07/01/2016
59259N-NU-3	METRO TRANSPRTN AUTH NY DEDICATED TAX FU				1FE	5,822,100	117.7620	5,888,100	5,000,000	5,748,151		(73,949)			5.250	2.010	MN	33,542	131,250	06/25/2013	11/15/2018
59259Y-N2-1	METROPOLITAN TRANSN AUTH N Y R				1FE	1,438,663	114.6920	1,433,650	1,250,000	1,432,754		(5,909)			5.000	1.130	MN	7,986		10/31/2013	11/15/2017
59259Y-N3-9	METROPOLITAN TRANSN AUTH N Y R				1FE	2,439,991	115.4060	2,411,985	2,090,000	2,431,347		(8,645)			5.000	1.510	MN	13,353		10/31/2013	11/15/2018
59259Y-TM-1	METROPOLITAN TRANSN AUTH N Y R				1FE	14,110,217	114.6920	14,021,097	12,225,000	14,047,396		(62,821)			5.000	1.060	MN	78,104	305,625	11/06/2013	11/15/2017
59259Y-FH-7	METROPOLITAN TRANSN AUTH N Y REV F			1	1FE	10,169,916	101.7360	10,468,634	10,290,000	10,171,081		1,165			5.000	5.195	MN	65,742	257,250	08/29/2013	11/15/2034
592646-Z9-7	METROPOLITAN WASHINGTON D C ARPT AUTH SY				1FE	6,967,526	115.1390	7,121,347	6,185,000	6,792,914		(79,002)			5.000	3.363	AO	77,313	309,250	09/21/2011	10/01/2020
59333P-A8-1	MIAMI-DADE CNTY FL AVIATION REVENUE AMT-				1FE	3,800,312	108.9340	3,730,990	3,425,000	3,720,339		(75,795)			4.000	1.553	AO	34,250	110,361	12/03/2012	10/01/2017
59333P-GD-4	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03D			1	1FE	1,057,080	100.3400	1,003,400	1,000,000	1,000,000		(8,167)			5.250	4.130	AO	13,125	52,500	12/12/2007	10/01/2014
59333P-SU-3	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	3,257,879	103.6320	3,596,030	3,470,000	3,438,810		39,433			5.250	6.500	AO	45,544	182,175	10/06/2008	10/01/2014
59333P-SW-9	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	3,611,520	111.1250	4,445,000	4,000,000	3,842,092		50,588			5.250	6.850	AO	52,500	210,000	10/06/2008	10/01/2016
59333P-SX-7	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E				1FE	293,008	114.0260	285,065	250,000	284,014		(8,729)			5.375	1.620	AO	3,359	13,438	12/13/2012	10/01/2017
59333M-NL-5	MIAMI-DADE CNTY FL SCH BRD COP 06B			1	1FE	3,480,787	107.7250	3,544,153	3,290,000	3,349,886		(19,476)			5.000	4.310	MN	27,417	164,500	03/23/2006	11/01/2020
59334P-EH-6	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR				1FE	1,164,394	113.4730	1,089,341	960,000	1,130,230		(24,225)			5.000	2.045	JJ	24,000	44,000	07/20/2012	07/01/2020
59334D-EK-6	MIAMI-DADE CNTY FL WTR & SWR 2008B				1FE	15,846,030	116.3830	15,711,705	13,500,000	15,677,731		(168,299)			5.250	1.700	AO	177,188	354,375	08/08/2013	10/01/2018
59335K-BP-1	MIAMI-DADE CNTY FLA SEAPORT RE			1	1FE	5,018,550	100.4280	5,021,400	5,000,000	5,018,164		(386)			6.000	5.974	APR	84,167		09/11/2013	10/01/2042
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79			1	1	330,000	108.0980	356,723	330,000	330,000					7.000	5.963	MN	2,952	23,100	05/22/1979	11/15/2016
59447P-MP-3	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN				1FE	17,052,140	116.3100	16,283,400	14,000,000	16,384,004		(513,843)			5.000	1.111	JJ	350,000	707,778	09/07/2012	07/01/2018
59447P-NE-7	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN			1	1FE	30,028,250	115.5140	28,878,500	25,000,000	29,000,748		(683,303)			5.000	1.924	JJ	625,000	1,263,889	06/13/2012	07/01/2020
59465E-06-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P			2	1	547,712	103.1440	551,820	535,000	535,780		(506)			5.375	5.130	FA	10,863	28,756	12/18/2000	08/15/2014
594653-3R-6	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,540,000	100.6450	6,582,183	6,540,000	6,540,000					4.350	4.350	JD	23,708	284,490	06/17/2009	06/01/2014
594653-3S-4	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE				1FE	6,565,000	101.5300	6,665,445	6,565,000	6,565,000					4.450	4.450	JD	24,345	292,143	06/17/2009	12/01/2014
60039G-AK-9	MILLEDGEVILLE GA DEV GA CLG & ST UNIV 04			1	1	1,975,200	104.2910	2,085,820	2,000,000	2,015,519		6,437			5.250	5.487	MS	35,000	105,000	06/25/2004	09/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60242M-CT-8	MILWAUKEE WI SEWERAGE REVENUE SER S5				1FE	1,194,042	105.7760	1,179,402	1,115,000	1,183,909		(10,134)			3.000	1.129	JD	2,788	14,402	06/12/2013	06/01/2017
60242M-CU-5	MILWAUKEE WI SEWERAGE REVENUE SER S5				1FE	1,308,493	109.8920	1,285,736	1,170,000	1,294,529		(13,964)			4.000	1.478	JD	3,900	20,150	06/12/2013	06/01/2018
603827-QG-4	MINNEAPOLIS ST PAUL MN METRO ARPT 08A				1FE	6,382,680	104.5530	6,273,180	6,000,000	6,061,744		(59,382)			5.000	3.901	JJ	150,000	300,000	01/10/2008	01/01/2015
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q			1	1FE	1,825,000	101.7570	1,857,065	1,825,000	1,825,000					5.000	5.000	JJ	45,625	87,000	11/30/2007	07/01/2023
60534Q-RH-6	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,066,631	105.1860	2,172,091	2,065,000	2,065,536		(174)			4.500	4.442	NOV	15,488	92,925	10/27/2006	11/01/2021
60534Q-RJ-2	MISSISSIPPI DEV BK BILOXI 06A			1	1FE	2,030,421	104.7410	2,131,479	2,035,000	2,032,081		264			4.500	4.480	NOV	15,263	91,575	10/27/2006	11/01/2022
60534P-6H-1	MISSISSIPPI DEV BK HARRISON CNTY HWY 05			1	1FE	5,457,610	109.0910	5,612,732	5,145,000	5,218,213		(34,361)			5.000	4.250	JJ	128,625	257,250	12/13/2005	01/01/2017
60534P-7J-6	MISSISSIPPI DEV BK LAUREL CITY HWY 05			1	1FE	2,392,709	109.0910	2,596,366	2,380,000	2,383,712		(1,725)			5.000	4.916	JJ	59,500	119,000	02/20/2008	01/01/2024
60534Q-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	3,924,450	111.2100	4,253,783	3,825,000	3,858,868		(12,501)			5.000	4.620	JJ	95,625	191,250	02/22/2008	01/01/2020
60534Q-NT-4	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	2,496,186	109.9750	2,721,881	2,475,000	2,481,330		(2,346)			4.500	4.392	JJ	55,688	111,375	09/22/2006	01/01/2021
60534Q-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	648,999	109.9750	709,339	645,000	646,196		(443)			4.500	4.422	JJ	14,513	29,025	09/22/2006	01/01/2022
60534Q-NX-5	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	8,432,340	109.9750	9,237,900	8,400,000	8,409,681		(3,584)			4.500	4.452	JJ	189,000	378,000	09/22/2006	01/01/2023
60534Q-PA-3	MISSISSIPPI DEV BK MADISON CNTY HWY 06			1	1FE	2,418,482	111.2100	2,702,403	2,430,000	2,421,200		523			5.000	5.069	JJ	60,750	121,500	02/21/2008	01/01/2026
60534Q-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	1,742,610	102.9120	1,734,067	1,685,000	1,700,091		(6,487)			5.000	4.562	MS	28,083	84,250	05/23/2006	03/01/2022
60534Q-GG-0	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A			1	2FE	2,390,469	102.7240	2,378,061	2,315,000	2,334,783		(8,501)			5.000	4.582	MS	38,583	115,750	05/23/2006	03/01/2023
60636C-NL-9	MISSOURI DEV FIN INDEPENDENCE WTR 04			1	1FE	1,339,686	103.9700	1,403,595	1,350,000	1,343,848		537			5.000	5.096	MN	11,250	67,500	06/18/2004	11/01/2024
60636C-NQ-8	MISSOURI DEV FIN INDEPENDENCE WTR 04			1	1FE	978,122	103.9700	982,517	945,000	948,275		(3,777)			5.000	4.571	MN	7,875	47,250	06/18/2004	11/01/2017
60635R-4F-1	MISSOURI HLTH & ED LESTER COX MED 92H	@			1	1,786,741	93.2830	3,180,950	3,410,000	2,518,927		158,293			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4G-9	MISSOURI HLTH & ED LESTER COX MED 92H	@			1	1,120,895	88.6130	2,024,807	2,285,000	1,581,001		99,490			0.000	6.606	NA			09/16/2008	09/01/2019
60635R-4N-4	MISSOURI HLTH & ED LESTER COX MED 92H	@			1FE	2,824,203	87.6630	4,725,036	5,390,000	3,981,530		250,205			0.000	6.597	NA			09/16/2008	09/01/2018
60635R-4P-9	MISSOURI HLTH & ED LESTER COX MED 92H	@			1FE	1,822,374	83.0630	3,085,790	3,715,000	2,570,424		161,752			0.000	6.606	NA			09/16/2008	09/01/2019
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1			1	1FE	290,000	100.2600	290,754	290,000	290,000					5.000	5.000	MS	4,833	9,250	10/04/2007	09/01/2023
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLUM PT 06			1	1FE	3,137,789	104.2800	3,232,680	3,100,000	3,110,463		(4,869)			5.000	4.820	JJ	77,500	155,000	08/21/2007	01/01/2024
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLUM PT 06	0		1	1FE	2,722,309	104.2800	2,737,350	2,625,000	2,648,803		(11,127)			5.000	4.520	JJ	65,625	131,250	05/11/2006	01/01/2024
60636F-BG-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	244,608	107.1770	262,584	245,000	244,808		29			4.375	4.396	AO	2,680	10,719	11/17/2005	10/01/2019
60636F-BN-1	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	378,528	107.3940	413,467	385,000	380,488		283			4.500	4.716	AO	4,331	17,325	11/17/2005	10/01/2025
60636F-BP-6	MISSOURI ST DEV FIN BRD OFFICE BLDG 05			1	1FE	597,180	107.6100	645,660	600,000	597,970		114			4.625	4.686	AO	6,938	27,750	11/17/2005	10/01/2026
606377-AL-3	MISSOURI ST UNIV AUX ENT SYS 2007 A			1	1FE	230,499	109.8480	236,173	215,000	220,762		(1,626)			5.000	4.088	AO	2,688	10,750	04/04/2007	04/01/2020
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A			1	1FE	1,685,880	108.4620	1,708,277	1,575,000	1,616,246		(11,632)			5.000	4.108	AO	19,688	78,750	04/04/2007	04/01/2021
611530-AJ-5	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2				1FE	1,192,760	113.5320	1,135,320	1,000,000	1,158,923		(23,989)			5.000	2.225	FA	18,889	52,083	07/20/2012	02/15/2020
611537-AT-8	MONROEVILLE PA MUNI AUTH SEWER 08B			1	1FE	1,549,656	107.2890	1,544,962	1,440,000	1,489,044		(11,338)			5.000	3.975	JD	6,000	72,000	01/29/2008	12/01/2023
611538-AS-8	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,420,990	103.8010	1,318,273	1,270,000	1,292,202		(23,541)			5.000	2.975	JD	5,292	63,500	01/29/2008	12/01/2014
611538-AT-6	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,502,583	107.8630	1,439,971	1,335,000	1,380,058		(22,459)			5.000	3.100	JD	5,563	66,750	01/29/2008	12/01/2015
611538-AU-3	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	1,587,200	111.5500	1,567,278	1,405,000	1,471,265		(21,310)			5.000	3.225	JD	5,854	70,250	01/29/2008	12/01/2016
611538-AV-1	MONROEVILLE PA MUNI AUTH WATER 08A				1FE	429,955	114.0100	433,238	380,000	401,967		(5,159)			5.000	3.348	JD	1,583	19,000	01/29/2008	12/01/2017
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D			1	1FE	325,000	103.1480	335,231	325,000	325,000					5.000	5.000	JD	1,354	14,375	10/17/2007	12/01/2022
613349-S5-9	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D			1	1FE	1,795,000	101.1890	1,816,343	1,795,000	1,795,000					4.900	4.900	JJ	43,978	87,955	10/18/2007	07/01/2022
373541-DV-0	MUNICIPAL ELEC AUTH GA 92B GEN PWR SR			1	1FE	6,211,497	100.4150	6,255,855	6,230,000	6,227,653		1,438			6.375	6.483	JJ	198,581	397,163	02/21/1995	01/01/2016
628207-DX-7	MUSTANG OK IMPT AUTH UTIL 06 REF				1FE	495,916	107.4470	505,001	470,000	475,639		(3,042)			5.000	4.281	AO	5,875	23,500	05/02/2006	10/01/2015
628207-DY-5	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	452,012	107.4830	462,177	430,000	434,798		(2,586)			5.000	4.331	AO	5,375	21,500	05/02/2006	10/01/2016
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF			1	1FE	812,588	106.0140	826,909	780,000	787,132		(3,839)			5.000	4.451	AO	9,750	39,000	05/02/2006	10/01/2019
658203-S5-4	NC PWR AGY 1-A-REF				1FE	5,715,250	110.1680	5,508,400	5,000,000	5,570,039		(138,713)			4.000	1.093	JJ	100,000	111,111	12/11/2012	01/01/2018
658203-S8-8	NC PWR AGY 1-A-REF				1FE	11,920,400	114.2440	11,424,400	10,000,000	11,530,519		(372,436)			5.000	1.093	JJ	250,000	277,778	12/11/2012	01/01/2018
639674-EL-0	NEBRASKA INVT FIN AUTH REV DRINKING WTR			1	1FE	1,422,864	100.3340	1,434,776	1,430,000	1,429,201		633			5.700	5.750	JJ	40,755	81,510	06/21/2000	07/01/2015
63968A-WD-3	NEBRASKA PUB PWR DIST REV				1FE	1,155,450	114.6210	1,146,210	1,000,000	1,151,351		(4,099)			5.000	1.154	JJ	5,556		10/30/2013	01/01/2018
63968A-WE-1	NEBRASKA PUB PWR DIST REV				1FE	1,168,340	115.6080	1,156,080	1,000,000	1,164,831		(3,509)			5.000	1.599	JJ	5,556		10/30/2013	01/01/2019
641489-AG-4	NEVADA ST UNEMPLOYMENT COMPENS				1FE	5,801,500	115.4800	5,774,000	5,000,000	5,772,487		(29,013)			5.000	0.988	JD	37,500		10/30/2013	12/01/2017
641489-AH-2	NEVADA ST UNEMPLOYMENT COMPENS			1	1FE	9,272,000	114.8580	9,188,640	8,000,000	9,225,982		(46,018)			5.000	1.018	JD	60,000		10/30/2013	06/01/2018
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A			1	1FE	2,400,000	102.1150	2,450,760	2,400,000	2,400,000					4.950	4.950	JJ	59,400	115,088	01/08/2008	07/01/2024
644804-EC-6	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW				1FE	560,321	108.0190	561,699	520,000	554,737		(5,584)			4.000	1.376	AO	5,200	4,218	07/03/2013	10/01/2016
644804-ED-4	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW				1FE	813,630	109.4690	821,018	750,000	807,013		(6,617)			4.000	1.757	AO	7,500	6,083	07/03/2013	10/01/2017
644804-EE-2	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW				1FE	693,043	110.1820	705,165	640,000	688,673		(4,370)			4.000	2.165	AO	6,400	5,191	07/03/2013	10/01/2018
645916-L4-7	NEW JERSEY ECON SCH FACS CONSTR 04 I			1	1FE	492,231	103.1290	484,706	470,000	471,799		(2,607)			5.000	4.412	MS	7,833	23,500	08/18/2004	09/01/2021
64579F-ZL-0	NEW JERSEY HLTH TRINITAS HOSP 07A				2FE	4,750,000	101.5530	4,823,768	4,750,000	4,750,000					4.850	4.850	JJ	115,188	230,375	04/02/2010	07/01/2014
64603R-VP-9	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1	24,829	115.3790	28,845	25,000	24,858		13			4.500	4.616	MS	375	1,125	09/16/2011	09/01/2022
64603R-VR-5	NEW JERSEY ST SPORTS ST CNTRCT 08B			1	1	39,230	114.8890	45,956	40,000	39,335		47			4.500	4.829	MS	600	1,800	09/16/2011	09/01/2024
646139-Y9-0	NEW JERSEY ST TURNPIKE AUTH SER B				1FE	12,129,133	114.7830	11,765,258	10,250,000	11,763,931		(286,069)			5.000	1.819	JJ	256,250	400,035	08/24/2012	01/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
646139-Z2-4	NEW JERSEY ST TURNPIKE AUTH SER B				1FE	4,752,480	114.8980	4,595,920	4,000,000	4,628,681		(97,021)			5.000	2.117	JJ	100,000	156,111	08/24/2012	01/01/2020
646133-FE-3	NEW JERSEY TRANSIT COP FED GRANT 02B SUB			1	1FE	11,958,374	100.3600	10,838,880	10,800,000	10,800,000					5.750	4.500	MS	182,850	621,000	11/13/2002	09/15/2014
646133-GC-6	NEW JERSEY TRANSIT COP RAYMOND PLAZA 03				1FE	560,799	109.8320	549,160	500,000	516,744		(5,633)			5.500	4.197	AO	6,875	27,500	02/02/2004	10/01/2016
646136-YG-0	NEW JERSEY TRANSN TR FD AUTH 99A				1FE	49,454	112.9600	50,832	45,000	46,696		(643)			5.750	3.780	JD	115	2,588	10/29/2010	06/15/2016
646136-YK-1	NEW JERSEY TRANSN TR FD AUTH 99A				1FE	994,567	112.5160	1,018,270	905,000	939,101		(12,940)			5.750	3.780	JD	2,313	52,038	10/29/2010	06/15/2016
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77			1	1	95,000	100.0000	95,000	95,000	95,000					6.000	5.045	JJ	2,850	2,850	07/25/1977	01/01/2014
64711N-SM-8	NEW MEXICO ST FIN AUTH REVENUE SENIOR LI				1FE	3,092,539	115.5940	2,999,664	2,595,000	3,038,674		(53,865)			5.000	1.023	JD	10,813	60,550	05/23/2013	06/01/2018
647719-JM-6	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	2,036,291	100.2580	1,899,889	1,895,000	1,895,000		(6,882)			5.000	4.110	JD	7,896	94,750	01/08/2003	06/01/2014
647719-JQ-7	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,204,056	100.2040	3,056,222	3,050,000	3,050,000		(7,993)			5.000	4.519	JD	12,708	152,500	12/19/2002	06/01/2017
647719-JR-5	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,545,724	100.1790	3,406,086	3,400,000	3,400,000		(7,656)			5.000	4.608	JD	14,167	170,000	12/19/2002	06/01/2018
647719-JT-1	NEW ORLEANS LA SEWERAGE SVC 2002			1	2FE	3,437,857	100.1490	3,349,984	3,345,000	3,345,000		(4,986)			5.000	4.763	JD	13,938	167,250	12/19/2002	06/01/2020
649710-J7-9	NEW YORK CITY NY TRANS FIN AUTH REV FUTU				1FE	15,773,766	112.3720	15,164,601	13,495,000	15,152,420		(578,100)			5.000	0.605	MN	112,458	612,898	11/29/2012	11/01/2016
64971M-VT-6	NEW YORK CITY NY TRANSITIONAL FIN AUTH R				1FE	2,238,427	116.9740	2,234,203	1,910,000	2,214,703		(23,724)			5.000	1.560	MN	15,917	47,750	08/07/2013	11/01/2018
649710-MP-5	NEW YORK CITY NY TRANSITIONALFIN AUTH RE				1FE	10,568,790	116.9740	10,527,660	9,000,000	10,453,967		(114,823)			5.000	1.520	MN	75,000	225,000	08/06/2013	11/01/2018
64986A-2J-9	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT				1FE	1,421,375	114.2630	1,428,288	1,250,000	1,401,267		(20,108)			5.000	1.373	JD	2,778	26,736	06/27/2013	06/15/2017
64986A-2K-6	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT				1FE	690,138	116.3710	698,226	600,000	681,842		(8,296)			5.000	1.772	JD	1,333	12,833	06/27/2013	06/15/2018
64986A-Y8-8	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT				1FE	1,103,280	112.0510	1,120,510	1,000,000	1,093,775		(9,505)			4.000	1.772	JD	1,778	17,111	06/27/2013	06/15/2018
64972F-7Q-3	NEW YORK N Y CITY MUN WTR FIN			1	1FE	7,940,109	101.9300	8,103,435	7,950,000	7,940,154		45			5.000	5.017	JD	17,667	198,750	08/28/2013	06/15/2045
649710-JL-8	NEW YORK N Y CITY TRANSITIONAL FIN				1FE	9,162,775	116.4910	9,103,772	7,815,000	9,152,945		(9,830)			5.000	1.490	FA	162,813		12/12/2013	02/01/2019
649716-JQ-1	NEW YORK NY TRANS FIN AUTH 99 B			1	1FE	10,000	100.2550	10,026	10,000	10,000					4.750	4.929	MN	79	475	05/04/2004	11/01/2019
64971K-GM-2	NEW YORK NY TRANS FIN AUTH 99 B			1	1FE	4,983	100.2680	5,013	5,000	4,994		1			4.750	4.942	MN	40	238	10/17/2002	11/01/2018
64990E-FT-9	NEW YORK ST DORM AUTH ST PERS				1FE	5,747,291	111.7260	5,742,716	5,140,000	5,742,907		(4,384)			4.000	1.605	FA	77,671		12/12/2013	02/15/2019
649902-YJ-6	NEW YORK ST DORM AUTH ST PERS INCO				1FE	13,964,516	116.3880	13,914,185	11,955,000	13,942,741		(21,775)			5.000	1.160	JD	26,567	298,875	12/10/2013	06/15/2018
64990E-JU-2	NEW YORK ST DORM AUTH ST PERSONAL INCOME				1	12,157	118.5380	11,854	10,000	11,947		(210)			5.000	2.527	JD	22	500	01/16/2013	12/15/2021
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A			2	1FE	5,441,995	107.9840	5,021,256	4,650,000	4,875,408		(81,946)			5.750	3.756	JJ	133,688	267,375	01/05/2005	07/01/2018
64983T-Y7-2	NEW YORK ST DORM LEAKE & WATTS 04			1	2FE	493,821	102.0750	459,338	450,000	452,735		(5,309)			5.250	4.010	JJ	11,813	23,625	12/03/2004	07/01/2015
64983R-EK-9	NEW YORK ST DORM MENTAL HLTH 05D			1	1FE	1,934,870	105.1850	1,893,330	1,800,000	1,819,110		(16,338)			5.000	4.022	FA	34,000	90,000	02/04/2005	08/15/2015
649834-3C-0	NEW YORK ST DORM ST UNIV EDL FAC 93A			2	1FE	6,710,861	103.1010	6,289,161	6,100,000	6,159,152		(78,997)			5.250	3.880	MN	40,921	320,250	08/19/2005	05/15/2015
649876-KZ-1	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE	8,693,520	115.2350	12,675,850	11,000,000	10,030,539		121,539			5.000	6.729	AO	137,500	550,000	10/13/1994	04/01/2021
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE	3,751,103	101.4310	3,438,511	3,390,000	3,416,080		(52,919)			6.000	3.566	AO	50,850	107,550	06/09/2009	04/01/2014
649883-FW-0	NEW YORK ST MTG AGY HMEOWNER 2007-148			1	1FE	660,000	101.5950	670,527	660,000	660,000					4.900	4.805	AO	8,085	32,340	01/07/2008	10/01/2022
650028-VA-8	NEW YORK ST THRUWAY AUTH PERSONAL INCOME				1FE	1,104,880	111.8470	1,118,470	1,000,000	1,094,655		(10,225)			4.000	1.731	MS	18,889		06/27/2013	03/15/2018
650028-VT-7	NEW YORK ST THRUWAY AUTH PERSONAL INCOME				1FE	718,563	115.9320	724,575	625,000	709,441		(9,122)			5.000	1.732	MS	14,757		06/27/2013	03/15/2018
650010-AD-3	NEW YORK ST TWY AUTH GEN REV J				1FE	28,576,300	114.7920	28,698,000	25,000,000	28,558,588		(17,712)			5.000	2.329	JJ	45,139		12/19/2013	05/01/2019
650035-ST-6	NEW YORK ST URBAN DEV PERS INC 09C				1FE	2,047,010	117.6530	2,058,928	1,750,000	2,023,315		(23,695)			5.000	1.700	JD	3,889	43,750	07/16/2013	12/15/2018
658196-5C-0	NORTH CAROLINA EASTERN MUNI PWR AGY PWRS				1FE	5,976,650	112.9290	5,646,450	5,000,000	5,785,877		(121,281)			5.000	2.060	JJ	125,000	250,000	05/17/2012	01/01/2020
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A			1	1	10,643,804	117.6830	12,468,514	10,595,000	10,591,689		779			6.400	6.418	JJ	339,040	678,080	02/10/1993	01/01/2021
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A			1	1FE	2,445,000	101.5210	2,482,188	2,445,000	2,445,000					5.000	5.000	JJ	61,125	117,625	09/21/2007	07/01/2023
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A			1	1FE	4,245,000	105.2510	4,467,905	4,245,000	4,245,000					5.000	5.000	JJ	106,125	207,375	12/05/2007	07/01/2023
65821D-KA-8	NORTH CAROLINA ST MED CARE COMMN HLTH CA				1FE	548,785	107.1690	535,845	500,000	539,581		(5,589)			4.000	2.500	JD	1,667	20,000	04/24/2012	06/01/2020
658203-H4-9	NORTH CAROLINA ST MUNI PWR AGY #1 CATAWB				1FE	22,655,514	112.7560	21,874,664	19,400,000	21,830,669		(794,190)			5.250	1.000	JJ	509,250	1,018,500	12/12/2012	01/01/2017
658546-TF-3	NORTH CENTRAL TX HLTH TX HLTH RES 97B			1	1	425,055	105.3590	395,096	375,000	381,425		(5,484)			5.750	4.170	FA	8,146	21,563	08/03/2004	02/15/2015
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04			1	1FE	1,086,697	101.1440	1,102,470	1,090,000	1,087,498		102			5.000	5.039	AO	13,625	54,500	04/27/2004	04/01/2032
660040-CP-9	NORTH HUDSON NJ SWR AUTH 2006 A				1	3,906,144	107.6950	3,877,020	3,600,000	3,662,265		(37,325)			5.250	4.110	FA	78,750	189,000	07/25/2006	08/01/2015
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	950,045	100.1990	961,910	960,000	956,754		1,020			4.375	4.506	JD	3,500	41,891	04/28/2006	12/01/2016
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	1,102,595	99.4830	1,114,210	1,120,000	1,113,040		1,589			4.375	4.572	JD	4,083	48,781	04/28/2006	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	772,645	98.8280	770,858	780,000	776,602		603			4.500	4.620	JD	2,925	34,875	04/28/2006	12/01/2018
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A			1	2FE	6,079,657	94.9130	6,221,547	6,555,000	6,245,952		32,960			4.625	5.403	JD	25,264	301,434	04/28/2006	12/01/2022
662823-CJ-0	NORTH TX HLTH UNITED REG HLTH CARE 03			1	1FE	960,000	100.2450	962,352	960,000	960,000					5.500	5.494	MS	17,600	52,800	11/15/2011	09/01/2018
665306-KN-5	NORTHERN KY WTR DIST REVENUE - REF 2012				1FE	5,024,820	113.3120	4,702,448	4,150,000	4,859,684		(108,662)			5.000	1.888	FA	86,458	207,500	06/01/2012	02/01/2020
677377-GJ-6	OHIO HSG FIN AGY SGL FAM MTG 1985 B			2	1FE	21,820,717	115.5570	22,510,504	19,480,000	19,886,911		(178,187)			9.875	8.672	JJ	887,016	1,923,650	01/20/1995	01/15/2017
67755C-DR-7	OHIO ST BLDG AUTH ADULT CORRECTL 02B				1FE	1,016,806	106.2340	987,976	930,000	946,180		(12,418)			5.250	3.810	AO	12,206	48,825	09/20/2007	04/01/2015
677632-XZ-9	OHIO ST UNIV-UNREFUNDED BAL - 2010 SER A				1FE	2,987,589	115.1480	2,844,156	2,470,000	2,873,360		(101,083)			5.000	0.760	JD	10,292	123,500	11/08/2012	12/01/2017
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0			1	1FE	4,667,776	109.3820	4,763,586	4,355,000	4,475,784		(31,445)			5.000	4.074	JJ	108,875	217,750	02/01/2007	07/01/2019
678595-AH-2	OKLAHOMA CITY OK PUB PPTY HOTEL 05				1FE	2,009,344	103.2960	1,936,800	1,875,000	1,887,592		(16,235)			5.000	4.074	AO	23,438	93,750	03/31/2005	10/01/2014
678595-AJ-8	OKLAHOMA CITY OK PUB PPTY HOTEL 05				1FE	2,107,526	107.5370	2,118,479	1,970,000	1,997,294		(14,745)			5.000	4.164	AO	24,625	98,500	03/31/2005	10/01/2015
678595-AK-5	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	1,721,785	107.3930	1,739,767	1,620,000	1,640,264		(10,935)			5.000	4.244	AO	20,250	81,000	03/31/2005	10/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
678595-AL-3	OKLAHOMA CITY OK PUB PPTY HOTEL 05			1	1FE	2,085,403	107.1400	2,116,015	1,975,000	1,997,048		(11,886)			5.000	4.324	AO	24,688	98,750	03/31/2005	10/01/2017
67884N-BY-4	OKLAHOMA DEPT OF TRANSN GANS 05A				1FE	244,982	102.9260	231,584	225,000	226,746		(2,543)			5.000	3.808	MS	3,750	11,250	07/14/2005	09/01/2014
678908-M2-7	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH				1FE	1,834,048	114.0800	1,802,464	1,580,000	1,777,659		(35,864)			5.000	2.276	FA	29,844	79,000	05/23/2012	02/15/2019
678908-M3-5	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH				1FE	2,314,980	113.8350	2,276,700	2,000,000	2,255,499		(37,867)			5.000	2.604	FA	37,778	100,000	05/23/2012	02/15/2020
679111-UJ-1	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-				1FE	5,902,700	115.8670	5,793,350	5,000,000	5,677,436		(103,226)			5.000	2.451	JJ	125,000	250,000	10/05/2011	01/01/2020
68189P-BM-5	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	1,032,390	103.7550	985,673	950,000	958,136		(9,979)			5.000	3.886	AO	10,028	47,500	08/25/2004	10/15/2015
68189P-BN-3	OMAHA NE SPL TAX REDEV HERITAGE 04			1	1FE	345,518	103.7550	332,016	320,000	322,529		(3,100)			5.000	3.971	AO	3,378	16,000	08/25/2004	10/15/2016
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E			1	1FE	341,159	100.0080	340,027	340,000	340,393		(144)			5.000	4.950	JJ	8,500	8,500	01/07/2008	01/01/2025
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G			1	1FE	785,000	101.1770	794,239	785,000	785,000					4.950	4.950	JJ	19,429	21,656	10/19/2007	07/01/2026
685869-DB-2	OREGON ST HLTH & SCIENCE UNIV 2012				1FE	1,178,490	113.9630	1,139,630	1,000,000	1,133,084		(28,067)			5.000	1.778	JJ	25,000	50,000	05/02/2012	07/01/2018
686543-TK-5	ORLANDO & ORANGE CNTY FL EXPRESSWAY AUTH				1FE	1,761,795	112.9360	1,694,040	1,500,000	1,700,859		(55,998)			5.000	1.114	JJ	37,500	44,167	11/16/2012	07/01/2017
686543-TL-3	ORLANDO & ORANGE CNTY FL EXPRESSWAY AUTH				1FE	2,704,073	114.5680	2,577,780	2,250,000	2,618,082		(79,031)			5.000	1.273	JJ	56,250	66,250	11/16/2012	07/01/2018
686543-UE-7	ORLANDO EXPY-REF-B				1FE	3,789,110	112.7530	3,664,473	3,250,000	3,672,058		(117,052)			5.000	1.199	JJ	81,250	80,799	12/14/2012	07/01/2017
686543-UF-4	ORLANDO EXPY-REF-B				1FE	9,210,741	114.1950	8,844,403	7,745,000	8,953,188		(257,554)			5.000	1.409	JJ	193,625	192,549	12/14/2012	07/01/2018
688028-FQ-7	OSCEOLA CNTY FL SCH BRD COP 2004 C			1	1FE	2,521,128	104.3550	2,504,520	2,400,000	2,415,556		(16,310)			5.000	4.270	JD	10,000	120,000	08/10/2006	06/01/2018
696550-PU-0	PALM BEACH CNTY FL SCH BRD COP 05A			1	1FE	5,129,200	106.8950	5,344,750	5,000,000	5,033,873		(20,193)			5.000	3.891	FA	104,167	250,000	10/28/2008	08/01/2016
698148-AP-8	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,174,136	104.5140	2,252,277	2,155,000	2,161,213		(2,018)			4.500	4.389	MN	16,163	96,975	09/06/2006	11/01/2021
698148-AQ-6	PANAMA CITY BEACH FL FRONT BCH RD 06			1	1FE	2,157,055	104.4310	2,240,045	2,145,000	2,148,919		(1,272)			4.500	4.429	MN	16,088	96,525	08/25/2006	11/01/2022
702528-BU-3	PASCO CNTY FL SCH BRD COP 2004 A			1	1FE	1,580,729	102.7300	1,520,404	1,480,000	1,487,082		(11,767)			5.000	4.160	FA	30,833	74,000	08/03/2004	08/01/2016
702528-BW-9	PASCO CNTY FL SCH BRD COP 2004 A			1	1FE	2,276,216	102.7300	2,224,105	2,165,000	2,172,885		(13,080)			5.000	4.360	FA	45,104	108,250	08/02/2004	08/01/2018
708796-ET-0	PENNSYLVANIA HSG FIN AGY SGL 2007-097	0		1	1FE	3,800,000	101.8500	3,870,300	3,800,000	3,800,000					4.500	4.500	AO	42,750	171,000	03/09/2007	10/01/2022
709208-EC-2	PENNSYLVANIA PUB SCH C MONTGOMERY 04			1	1FE	1,500,000	101.7550	1,526,325	1,500,000	1,500,000					5.000	5.001	MN	9,583	75,000	05/12/2004	05/15/2022
85732G-BE-9	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	960,942	109.3460	967,712	885,000	912,511		(7,785)			5.000	3.864	AO	11,063	44,250	12/20/2006	04/01/2019
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	2,299,103	104.9930	2,582,828	2,460,000	2,346,735		10,754			4.500	5.193	AO	27,675	110,700	12/20/2006	04/01/2022
85732G-BJ-8	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	1,899,500	104.0490	2,138,207	2,055,000	1,941,355		9,327			4.500	5.263	AO	23,119	92,475	12/20/2006	04/01/2023
85732G-BK-5	PENNSYLVANIA PUB SCH COP DAN BOONE 07			1	1FE	3,160,394	103.5190	3,245,321	3,135,000	3,144,323		(2,614)			4.500	4.284	AO	35,269	141,075	12/20/2006	04/01/2024
70869V-AD-6	PENNSYLVANIA ST ECON DEV FING AUTH UNEMP				1FE	83,541,500	114.4110	80,087,700	70,000,000	80,126,899		(2,841,791)			5.000	0.839	JJ	1,750,000	2,459,722	10/03/2012	07/01/2017
70960U-AK-0	PENTA CAREER CTR OH COP 2004				1FE	946,667	101.0380	909,342	900,000	901,431		(5,615)			4.500	3.852	AO	10,125	40,500	03/05/2004	04/01/2014
70960U-AR-5	PENTA CAREER CTR OH COP 2004			1	1FE	1,331,321	101.0260	1,323,441	1,310,000	1,310,665		(2,605)			4.500	4.293	AO	14,738	58,950	03/05/2004	04/01/2020
70960U-AY-0	PENTA CAREER CTR OH COP 2004			1	1FE	2,515,833	101.0850	2,522,071	2,495,000	2,495,673		(2,631)			4.750	4.640	AO	29,628	118,513	03/05/2004	04/01/2027
70960U-AZ-7	PENTA CAREER CTR OH COP 2004			1	1FE	2,947,826	101.0850	2,961,791	2,930,000	2,930,559		(2,185)			4.750	4.672	AO	34,794	139,175	03/05/2004	04/01/2028
717904-CT-1	PHILADELPHIA PA MUN AUTH LSE SVC BLDG 90	@			1FE	1,225,903	99.6920	2,332,793	2,340,000	2,314,747		119,042			0.000	7.422	NA			12/12/2001	03/15/2014
717893-LE-9	PHILADELPHIA PA WTR & WASTEWTR 98			2	1FE	16,250,964	101.9330	15,651,812	15,355,000	15,540,620		(95,985)			5.250	3.948	JD	35,828	806,138	06/17/2009	12/15/2014
71883V-DS-0	PHOENIX AZ INDL DEV CAPITOL MALL 05			1	1FE	2,534,652	104.5360	2,487,957	2,380,000	2,411,372		(17,401)			5.000	4.191	MS	35,039	119,000	10/20/2005	09/15/2017
718849-BA-9	PHOENIX IMPT				1FE	4,823,028	113.4860	4,823,155	4,250,000	4,758,394		(64,633)			5.000	1.464	JJ	97,396		06/28/2013	07/01/2017
718849-BB-7	PHOENIX IMPT				1FE	3,454,920	116.0730	3,482,190	3,000,000	3,414,548		(40,372)			5.000	1.774	JJ	68,750		06/28/2013	07/01/2018
718849-BH-4	PHOENIX IMPT				1FE	3,386,304	106.6580	3,413,056	3,200,000	3,365,290		(21,014)			3.000	1.464	JJ	44,000		06/28/2013	07/01/2017
718849-BJ-0	PHOENIX IMPT				1FE	2,429,680	111.0370	2,442,814	2,200,000	2,409,297		(20,383)			4.000	1.774	JJ	40,333		06/28/2013	07/01/2018
720175-VU-9	PIEDMONT MUN PWR AGY S C ELEC REV -REF-S				1FE	11,260,100	113.2860	11,328,600	10,000,000	10,799,457		(186,026)			5.000	2.870	JJ	250,000	500,000	06/15/2011	01/01/2018
720175-VW-5	PIEDMONT MUN PWR AGY S C ELECREV				1FE	11,512,600	113.9140	11,391,400	10,000,000	11,482,110		(30,490)			5.000	1.880	JJ	250,000		11/19/2013	01/01/2019
720653-KQ-6	PIERCE CNTY WA SWR REV				1FE	5,178,307	116.0220	4,948,338	4,265,000	5,011,594		(126,432)			5.000	1.674	FA	88,854	193,110	08/23/2012	08/01/2019
720653-KR-4	PIERCE CNTY WA SWR REV				1FE	5,472,813	116.0430	5,198,726	4,480,000	5,317,236		(118,036)			5.000	1.933	FA	93,333	202,844	08/23/2012	08/01/2020
721664-CD-0	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	803,678	109.3460	820,095	750,000	771,045		(5,480)			5.000	4.216	JJ	18,750	37,500	04/19/2007	07/01/2018
721664-CE-8	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	1,491,255	107.7760	1,503,475	1,395,000	1,432,772		(9,829)			5.000	4.247	JJ	34,875	69,750	04/19/2007	07/01/2019
721664-CG-3	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A			1	1FE	1,428,348	105.3520	1,517,069	1,440,000	1,425,745		1,521			5.000	5.161	JJ	41,000	72,000	04/19/2007	07/01/2021
721876-RQ-5	PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA				1FE	1,210,715	106.0370	1,166,407	1,100,000	1,189,994		(19,386)			3.000	1.145	JJ	16,500	18,792	11/15/2012	07/01/2018
721876-SA-9	PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA				1FE	1,111,250	107.8100	1,078,100	1,000,000	1,078,265		(30,855)			4.000	0.848	JJ	20,000	22,778	11/15/2012	07/01/2016
721876-SB-7	PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA				1FE	566,110	109.7110	548,555	500,000	550,916		(14,214)			4.000	1.047	JJ	10,000	11,389	11/15/2012	07/01/2017
72316M-EF-2	PINELLAS CNTY FL HLTH FAC BAYCARE 03A-1			1	1FE	6,412,748	100.3120	6,003,673	5,985,000	5,985,000		(44,616)			5.000	4.120	MN	38,238	299,250	10/09/2003	11/15/2014
72460L-AN-5	PITTSBURG CNTY OK ECON SALES TAX 05			1	1FE	512,338	108.7500	522,000	480,000	487,347		(3,610)			5.000	4.378	JD	2,000	24,000	01/12/2006	12/01/2020
725304-RX-9	PITTSBURGH PA WTR & SWR AUTH W				1FE	1,441,763	114.8450	1,435,563	1,250,000	1,440,345		(1,417)			5.000	1.497	MS	2,257		12/12/2013	09/01/2018
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05			1	3	8,655,000	96.8330	8,380,896	8,655,000	8,380,896	(274,104)				5.500	5.575	JJ	219,500	463,513	06/27/2005	01/15/2021
732037-BJ-4	POMONA CA COP GEN FUND LSE 2003			1	1FE	1,745,047	103.2910	1,631,998	1,580,000	1,611,126		(15,743)			5.500	4.421	JD	7,242	86,900	07/24/2003	06/01/2018
73358W-PL-2	PORT AUTH N Y & N J				1FE	1,542,486	115.7140	1,533,211	1,325,000	1,538,533		(3,952)			5.000	1.584	JD	6,257		11/22/2013	12/01/2018
73358T-FC-0	PORT AUTH NY & NJ CONS 136TH SER 2004			1	1FE	5,982,000	102.3140	6,138,840	6,000,000	5,989,329		1,539			5.000	5.217	MN	50,000	300,000	09/16/2008	11/01/2019
73358W-GP-3	PORT AUTH OF NEW YORK & NEW JERSEY NY CO				1FE	11,007,700	114.9500	10,586,895	9,210,000	10,629,434		(229,658)			5.000	2.137	AO	115,125	460,500	05/01/2012	10/01/2019
735389-SA-7	PORT OF SEATTLE WA REVENUE REF-AMT- 2012				1FE	3,298,020	107.6700	3,230,100	3,000,000	3,178,320		(67,039)			4.000	1.594	FA	50,000	120,000	02/23/2012	08/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D			1	2FE	138,204	100.1480	140,207	140,000	139,551		164			4.250	4.416	JJ	2,975	5,525	12/15/2003	07/01/2018
736754-ME-9	PORTLAND OR WTR SYS REVENUE REF-SYS-SECO				1FE	1,576,406	116.6670	1,516,671	1,300,000	1,543,270		(33,136)			5.000	0.944	AO	16,250	26,903	04/24/2013	10/01/2018
74526Q-CU-4	PUERTO RICO ELEC PWR AUTH 2005 QQ	0			2FE	514,777	88.9310	400,190	450,000	476,389		(5,244)			5.500	4.061	JJ	12,375	24,750	04/20/2005	07/01/2018
745181-N2-9	PUERTO RICO HWY & TRANS HWY REV 03 AA	0			1	268,250	118.8700	297,175	250,000	262,806		(2,532)			5.500	4.237	JJ	6,875	13,750	10/17/2011	07/01/2018
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA	0		1	1FE	280,500	93.5030	280,509	300,000	280,505		5			5.500	6.921	FA	6,875		12/24/2013	08/01/2022
74539X-JW-3	PULASKI CNTY AR PUB MULTI WILMINGTON 01			1	1FE	2,805,000	100.0080	2,805,224	2,805,000	2,805,000					5.750	5.758	FA	67,203	161,288	05/25/2001	02/01/2034
751060-BG-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99			1	1FE	1,951,860	100.2090	2,004,180	2,000,000	1,973,583		2,132			5.375	5.551	AO	26,875	107,500	08/05/1999	10/01/2025
752586-DB-0	RANDOLPH CNTY NC COP 2004 REF			1	1FE	1,693,328	103.9300	1,631,701	1,570,000	1,600,376		(11,717)			5.000	4.171	JD	6,542	78,500	09/02/2004	06/01/2018
752586-DH-7	RANDOLPH CNTY NC COP 2004 REF			1	1FE	1,628,345	103.9300	1,558,950	1,500,000	1,531,183		(12,041)			5.000	4.088	JD	6,250	75,000	03/09/2004	06/01/2017
75913T-EG-5	REGIONAL TRANSN DIST CO COP 05A				1FE	3,651,481	101.7700	3,541,596	3,480,000	3,489,232		(21,601)			4.500	3.851	JD	13,050	156,600	05/20/2005	06/01/2014
75913T-DV-3	REGIONAL TRANSN DIST CO COP REF 04A				1FE	6,015,975	101.3650	5,848,761	5,770,000	5,782,477		(29,173)			4.500	3.971	JD	21,638	259,650	07/19/2004	06/01/2014
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008			1	4	8,185,000	80.5140	6,590,071	8,185,000	6,590,071	(724,291)				7.500	7.610	MN	102,313	609,563	04/28/2008	05/01/2038
762224-DH-3	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,031,084	108.2600	3,031,280	2,800,000	2,846,337		(25,087)			5.000	4.009	AO	35,000	140,000	06/17/2005	10/01/2017
762224-DJ-9	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	3,172,619	108.2600	3,188,257	2,945,000	2,990,747		(24,747)			5.000	4.069	AO	36,813	147,250	06/17/2005	10/01/2018
762224-DK-6	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,038,605	108.2600	2,056,940	1,900,000	1,927,910		(15,088)			5.000	4.119	AO	23,750	95,000	06/17/2005	10/01/2019
762224-DL-4	RHODE ISLAND COP TRAINING SCH 05A			1	1FE	2,708,348	108.2600	2,863,477	2,645,000	2,662,551		(9,427)			5.000	4.600	AO	33,063	132,250	08/20/2008	10/01/2020
76223P-EE-1	RHODE ISLAND ECON DEV ARPT 2005 C				1FE	1,422,324	105.3370	1,379,915	1,310,000	1,330,107		(12,766)			5.000	3.936	JJ	32,750	65,500	06/15/2005	07/01/2015
76223P-EG-6	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	1,410,245	105.0490	1,370,889	1,305,000	1,323,889		(11,984)			5.000	3.996	JJ	32,625	65,250	06/15/2005	07/01/2016
76223P-EH-4	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,292,782	104.6110	2,228,214	2,130,000	2,159,281		(18,566)			5.000	4.046	JJ	53,250	106,500	06/15/2005	07/01/2017
76223P-EJ-0	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,407,293	103.9070	2,327,517	2,240,000	2,269,486		(18,687)			5.000	4.086	JJ	56,000	112,000	06/15/2005	07/01/2018
76223P-EK-7	RHODE ISLAND ECON DEV ARPT 2005 C			1	1FE	2,517,260	103.1510	2,424,049	2,350,000	2,379,568		(18,729)			5.000	4.126	JJ	58,750	117,500	06/15/2005	07/01/2019
762236-BR-7	RHODE ISLAND ECON GABS DEPT TRANS 03A			1	1FE	3,128,027	102.0100	2,958,290	2,900,000	2,900,000		(12,948)			5.000	4.000	JD	6,444	145,000	11/14/2003	06/15/2015
762243-UG-6	RHODE ISLAND HLTH PROVIDENCE SCH 06A			1	1FE	1,353,339	103.2940	1,425,457	1,380,000	1,350,677		2,363			5.000	5.291	MN	8,817	69,000	09/20/2006	05/15/2023
762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	3,610,262	107.6340	3,605,739	3,350,000	3,454,634		(28,444)			5.000	3.951	MN	21,403	167,500	12/13/2007	05/15/2018
762243-ZR-7	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	4,051,464	105.7830	4,003,887	3,785,000	3,892,388		(29,135)			5.000	4.039	MN	24,182	189,250	12/13/2007	05/15/2019
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C			1	1FE	3,136,535	101.7320	3,143,519	3,090,000	3,109,042		(5,115)			4.750	4.498	MN	18,755	146,775	12/13/2007	05/15/2025
762224-QE-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,737,175	103.5670	2,615,067	2,525,000	2,544,984		(25,799)			5.000	3.917	AO	31,563	126,250	08/12/2004	10/01/2015
762224-CG-6	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	1,545,618	103.5670	1,486,186	1,435,000	1,445,455		(13,488)			5.000	4.003	AO	17,938	71,750	08/12/2004	10/01/2016
762224-CJ-0	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,581,210	103.5670	2,495,965	2,410,000	2,426,234		(20,930)			5.000	4.077	AO	30,125	120,500	08/12/2004	10/01/2017
762224-CL-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,717,588	103.5670	3,604,132	3,480,000	3,502,623		(29,160)			5.000	4.109	AO	43,500	174,000	08/12/2004	10/01/2018
762224-CN-1	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,668,377	103.5670	2,599,532	2,510,000	2,525,136		(19,500)			5.000	4.174	AO	31,375	125,500	08/12/2004	10/01/2019
762224-CQ-4	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	3,249,691	103.5670	3,184,685	3,075,000	3,090,680		(20,180)			5.000	4.300	AO	38,438	153,750	08/12/2004	10/01/2020
762224-CR-2	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	2,467,705	103.5670	2,542,570	2,455,000	2,435,821		1,971			5.000	5.123	AO	30,688	122,750	08/12/2004	10/01/2021
762224-CU-5	RHODE ISLAND LSE KENT CNTY COURTHSE 04A			1	1FE	1,939,337	103.1990	2,223,938	2,155,000	1,999,762		11,785			4.500	5.463	AO	24,244	96,975	08/12/2004	10/01/2023
764707-CS-2	RICHMOND HEIGHTS MO COP 2005 REF			1	2FE	254,721	105.8840	248,827	235,000	238,652		(2,138)			5.000	4.001	FA	4,439	11,750	03/10/2005	08/15/2016
765433-JT-5	RICHMOND UTIL-B			1	1FE	5,776,500	111.6990	5,584,950	5,000,000	5,638,860		(137,640)			5.000	0.682	JJ	115,278	50,694	04/17/2013	01/15/2018
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A			1	5	5,405,000	89.7420	4,850,555	5,405,000	4,850,555	875,934				6.000	6.001	MS	108,100	324,300	10/26/2005	09/01/2035
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B			1	5	14,460,000	85.0610	12,299,821	14,460,000	12,299,821	875,842				9.000	9.117	MS	433,800	1,301,400	10/26/2005	09/01/2035
769318-AM-8	RIVERSOUTH AUTH OH REDEV COLUMBUS 04A			1	1FE	3,101,606	101.9520	3,175,805	3,115,000	3,099,647		(250)			5.000	5.057	JD	12,979	155,750	07/09/2004	12/01/2024
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A			1	5	6,278,786	81.3630	9,682,197	11,900,000	6,810,082		120,135			8.000	17.997	AO	238,000	952,000	10/26/1999	10/01/2030
785849-VT-4	SACRAMENTO CA FIN CAP IMPT 911 CTR 03			1	1FE	208,913	100.0620	210,130	210,000	209,179		44			5.000	5.089	JD	875	10,500	01/10/2007	12/01/2027
785840-BK-4	SACRAMENTO CA FLOOD CTL DIST 1 O&M			1	2	2,690,000	100.3650	2,699,819	2,690,000	2,690,000					5.900	5.904	MN	26,452	158,710	11/01/1996	11/01/2025
791638-C2-3	SAINT LOUIS MO ARPT REVENUE REF-LAMBERT-				1FE	2,296,440	112.5340	2,250,680	2,000,000	2,258,250		(38,190)			5.000	1.230	JJ	53,056		06/06/2013	07/01/2017
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO			1	5*	6,232,898	82.9330	5,701,644	6,875,000	5,701,644	(385,456)	18,400			7.000	8.144	FA	200,521	473,550	06/19/2003	02/01/2034
795373-AL-3	SALISBURY NC COP 2008			1	1FE	1,753,643	108.2830	1,943,680	1,795,000	1,769,300		3,429			5.125	5.252	MS	30,665	91,994	11/26/2008	03/01/2020
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF	0		1	1FE	2,476,318	121.1180	3,040,062	2,510,000	2,494,303		2,111			5.500	6.079	FA	57,521	138,050	11/25/2002	02/01/2020
796253-RV-6	SAN ANTONIO TX ELEC & GAS SYS 97 REF	SD		1	1FE	16,826,137	121.1180	20,656,675	17,055,000	16,948,344		14,343			5.500	6.079	FA	390,844	938,025	11/25/2002	02/01/2020
79642B-VQ-3	SAN ANTONIO TX WTR REVENUE REF - 2012 SE				1FE	2,666,937	111.0630	2,526,683	2,275,000	2,605,970		(48,977)			4.000	1.619	MN	11,628	101,869	09/07/2012	05/15/2020
802520-AT-3	SANTA PAULA CA PUB FIN AUTH WTR 03			1	1FE	1,211,436	100.3380	1,204,056	1,200,000	1,200,116		(1,373)			5.000	4.882	FA	25,000	60,000	10/03/2003	02/01/2026
80585U-AE-8	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	5,470,109	103.3520	5,405,310	5,230,000	5,271,064		(43,313)			4.500	3.514	JD	19,613	235,350	01/15/2009	12/01/2014
80585U-AF-5	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	5,119,506	105.0840	5,170,133	4,920,000	4,981,180		(30,212)			4.500	3.722	JD	18,450	221,400	01/15/2009	12/01/2015
80585U-AG-3	SCAGO PUB FAC SC LANCASTER CNTY 09				1FE	8,122,913	108.5650	8,278,081	7,625,000	7,828,535		(64,534)			5.000	3.927	JD	31,771	381,250	01/15/2009	12/01/2016
823402-AZ-5	SHEPHERD UNIV WV WELLNESS CTR 07			1	1FE	1,166,070	107.5770	1,280,166	1,190,000	1,172,448		2,227			5.000	5.272	JD	4,958	59,500	10/17/2007	06/01/2022
83408U-AA-5	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06A			1	6	3,440,864	38.2550	3,420,010	8,940,000	3,420,010					7.000	7.074	JJ			01/11/2006	01/01/2026
83408U-AB-3	SOKAOGON CHIPPEWA CMNTY WI MOLE LK 06B			1	6	1,307,609	34.5010	1,297,234	3,760,000	1,297,233					8.250	8.261	JJ			01/11/2006	01/01/2017
837108-AL-3	SOUTH CAROLINA FAC INSTAL PUB SAFETY 03			1	1FE	1,195,181	100.0000	1,110,000	1,110,000	1,110,000		(9,471)			5.000	4.132	JJ	27,750	55,500	01/22/2003	01/01/2014
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2	0		1	1FE	4,490,361	102.2720	4,566,445	4,465,000	4,470,063		(3,180)			4.900	4.820	JJ	109,393	215,355	08/03/2006	07/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83703F-GY-2	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS				2FE	1,099,400	108.8420	1,088,420	1,000,000	1,090,187		(9,213)			5.000	2.339	FA	19,167		08/09/2013	08/01/2017
83703F-GZ-9	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS				2FE	386,152	109.5080	383,278	350,000	383,531		(2,620)			5.000	2.740	FA	6,708		08/09/2013	08/01/2018
83703F-HN-5	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS				2FE	1,331,569	110.2400	1,333,904	1,210,000	1,324,413		(7,155)			5.000	3.121	FA	23,192		08/09/2013	08/01/2019
837151-JG-5	SOUTH CAROLINA ST PUB SVCS AUT			1	1FE	7,767,440	98.0530	7,844,240	8,000,000	7,768,086		646			5.000	5.483	JUN	96,667		09/26/2013	12/01/2048
837151-DK-2	SOUTH CAROLINA ST PUBLIC SVC AUTH REVENU				1FE	5,846,100	116.3290	5,816,450	5,000,000	5,779,597		(66,503)			5.000	1.682	JD	20,833	125,000	07/18/2013	12/01/2018
837147-BL-4	SOUTH CAROLINA ST PUBLIC SVC AUTH REVENU				1FE	6,088,600	114.4950	5,724,750	5,000,000	5,746,208		(181,174)			5.000	1.170	JJ	125,000	250,000	02/02/2012	01/01/2018
837152-QW-0	SOUTH CAROLINA ST TRANSPRTN INFRASTRUCTU				1FE	8,935,575	113.4490	8,508,675	7,500,000	8,592,369		(284,284)			5.000	1.030	AO	93,750	375,000	10/11/2012	10/01/2017
837152-SE-8	SOUTH CAROLINA ST TRANSPRTN INFRASTRUCTU				1FE	15,106,850	114.9530	14,351,882	12,485,000	14,612,179		(431,545)			5.000	1.271	AO	156,063	572,229	10/10/2012	10/01/2018
837152-JC-2	SOUTH CAROLINA TRANSN INFRA BK 04A			1	1FE	6,111,578	103.4370	6,304,485	6,095,000	6,096,519		(1,947)			4.875	4.841	AO	74,283	297,131	08/12/2004	10/01/2026
837227-S7-3	SOUTH CENTRL CT REGL WTR AUTH WTR SYS RE				1FE	1,130,690	110.2710	1,102,710	1,000,000	1,110,929		(19,761)			4.000	0.797	FA	16,667	9,333	04/24/2013	08/01/2017
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H			1	1FE	3,145,000	102.8230	3,233,783	3,145,000	3,145,000					4.950	4.950	MN	25,946	155,678	10/18/2007	05/01/2022
842056-FR-9	SOUTHEASTERN VA PUB SVC AUTH SR 98			2	1	4,180,519	104.0930	4,184,539	4,020,000	4,057,523		(36,200)			5.000	4.039	JJ	100,500	201,000	05/28/2010	07/01/2015
847184-RJ-9	SPARTANBURG SC JR LIEN WTRWKS 1998			1	1FE	3,378,274	102.0530	3,469,802	3,400,000	3,398,746		2,906			5.250	5.321	JD	14,875	178,500	04/02/2002	06/01/2023
851016-BA-2	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	4,558,460	106.9700	4,524,831	4,230,000	4,304,879		(36,866)			5.000	4.031	JD	17,625	211,500	02/17/2006	12/01/2017
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A			1	1FE	4,416,401	105.7070	4,344,558	4,110,000	4,179,722		(34,308)			5.000	4.071	JD	17,125	205,500	01/27/2006	12/01/2019
787503-JA-0	ST BERNARD PARISH LA SALES TAX 04			1	1FE	2,549,441	101.7480	2,584,399	2,540,000	2,546,284		(2,484)			5.000	5.405	MS	42,333	127,000	09/26/2012	03/01/2022
787503-JB-8	ST BERNARD PARISH LA SALES TAX 04			1	1FE	2,083,205	101.7480	2,116,358	2,080,000	2,082,086		(891)			5.000	5.565	MS	34,667	104,000	09/26/2012	03/01/2023
79164V-AB-3	ST LOUIS IDA LOUGHBOROUGH TIF 07			1	5*	4,108,500	97.7560	4,056,874	4,150,000	4,056,874	(59,746)	1,535			5.750	5.830	MN	39,771	238,625	11/15/2007	11/01/2027
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF	0		1	1FE	24,706,577	109.1710	25,092,954	22,985,000	23,645,345		(172,032)			5.000	4.080	JJ	574,625	1,149,250	01/11/2007	07/01/2022
79164T-AE-2	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	2,351,200	96.3690	4,818,450	5,000,000	4,607,069		238,633			0.000	5.390	NA			05/03/2001	07/15/2015
79164T-AF-9	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	2,908,557	93.5690	6,456,261	6,900,000	5,994,278		323,195			0.000	8.805	NA			11/21/2000	07/15/2016
79164T-AG-7	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	3,619,980	90.6950	8,339,405	9,195,000	7,536,560		411,895			0.000	9.285	NA			11/21/2000	07/15/2017
79164T-AH-5	ST LOUIS MO INDL DEV CONV CTR HTL 00	@			1FE	1,718,780	87.1610	4,052,987	4,650,000	3,596,640		197,893			0.000	9.697	NA			11/21/2000	07/15/2018
79165T-HL-8	ST LOUIS MO MUN FIN LSE CONV CTR 03				1FE	4,893,856	101.2150	4,453,460	4,400,000	4,429,002		(52,239)			5.250	4.001	JJ	106,517	231,000	03/27/2003	07/15/2014
79165T-JR-3	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2	565,963	103.3600	542,640	525,000	530,729		(4,899)			5.000	3.995	FA	9,917	26,250	12/16/2004	02/15/2017
79165T-JS-1	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2	1,180,136	103.0580	1,133,638	1,100,000	1,111,234		(9,601)			5.000	4.059	FA	20,778	55,000	12/16/2004	02/15/2018
79165T-JT-9	ST LOUIS MO MUN FIN LSE FOREST PARK 04			1	2	859,511	102.4590	824,795	805,000	812,658		(6,540)			5.000	4.123	FA	15,206	40,250	12/16/2004	02/15/2019
791676-AF-6	ST LOUIS MO PKG 2006 A			1	2FE	2,194,703	105.0990	2,165,039	2,060,000	2,107,041		(14,662)			5.000	4.171	JD	4,578	103,000	04/12/2007	12/15/2020
793556-CB-5	ST TAMMANY PARISH LA HOSP SVC DIST #1 HO				1FE	2,910,894	107.0760	2,933,882	2,740,000	2,873,613		(17,908)			4.500	3.714	JJ	61,650	123,300	11/02/2011	07/01/2020
861578-AA-0	STONE BRIDGE LAKE MARTN IMP DIST AL 08			14	6	348,643	11.2110	750,003	6,690,000	750,000			2,545,494		8.000	0.000	MN			04/15/2008	05/01/2038
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			14	6*	90,439	1.0000	2,312	231,186		91,735	(86,052)	5,683		5.500	5.300	MN			07/26/2007	11/01/2022
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			14	6*	116,217	1.0000	3,278	327,750		106,724	(106,724)			5.500	5.047	MN			07/26/2007	11/01/2027
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A			14	6	118,000	1.0000	3,334	333,441			(108,576)			5.500	5.105	MN			07/26/2007	11/01/2032
86888V-BG-1	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	1,812,531	101.9000	1,706,825	1,675,000	1,683,423		(16,358)			5.000	3.974	JJ	41,875	83,750	12/19/2003	07/01/2016
86888V-BH-9	SURPRISE AZ MUN PPTY CORP EXCISE TAX 03			1	1FE	2,362,683	101.7870	2,239,314	2,200,000	2,210,021		(19,446)			5.000	4.070	JJ	55,000	110,000	12/19/2003	07/01/2017
875124-CP-2	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH				1FE	21,283,936	116.4890	21,200,998	18,200,000	20,649,486		(331,026)			5.000	1.943	AO	227,500	705,000	08/07/2013	10/01/2018
875124-CR-8	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH				1FE	5,813,950	117.2440	5,862,200	5,000,000	5,594,369		(94,186)			5.000	2.608	AO	62,500	250,000	07/19/2011	10/01/2019
875290-QJ-0	TAMPA FL WTR & SWR SYS REF 2002				1FE	1,911,131	104.1890	1,833,726	1,760,000	1,772,118		(15,501)			6.000	5.052	AO	26,400	105,600	03/01/2001	10/01/2014
875290-QL-5	TAMPA FL WTR & SWR SYS REF 2002				1FE	1,077,600	112.9670	1,129,670	1,000,000	1,019,708		(6,506)			6.000	5.222	AO	15,000	60,000	03/01/2001	10/01/2016
875301-CZ-4	TAMPA-HILLSBOROUGH CNTY FL EXPWY 05			1	1FE	3,227,463	108.0690	3,242,070	3,000,000	3,062,766		(23,372)			5.000	4.111	JJ	75,000	150,000	08/19/2005	07/01/2020
875906-MK-2	TARRANT CNTY TX HLTH COOK CHLD MED 07B			1	1FE	2,575,926	112.0060	2,777,749	2,480,000	2,521,358		(9,449)			5.000	4.491	JD	10,333	124,000	06/13/2007	12/01/2018
876443-JJ-2	TARRANT TX REGL WTR DIST WTR REVENUE REF				1FE	4,795,266	109.6460	4,605,132	4,200,000	4,599,094		(182,528)			5.000	0.535	MS	70,000	155,750	10/24/2012	03/01/2016
876443-JK-9	TARRANT TX REGL WTR DIST WTR REVENUE REF				1FE	4,123,035	112.9820	3,954,370	3,500,000	3,966,947		(145,241)			5.000	0.685	MS	58,333	129,792	10/24/2012	03/01/2017
876443-JL-7	TARRANT TX REGL WTR DIST WTR REVENUE REF				1FE	1,394,928	115.5670	1,334,799	1,155,000	1,346,667		(44,911)			5.000	0.882	MS	19,250	42,831	10/24/2012	03/01/2018
880591-EA-6	TENN VALLEY AUTHORITY				1	12,026,566	114.5120	11,325,207	9,890,000	11,207,173		(357,914)			5.500	1.621	JJ	246,288	543,950	09/02/2011	07/18/2017
882758-QL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH			1	6*	174,125	100.0220	175,039	175,000		(48)	48			6.200	6.306	MS	3,617	10,850	11/27/1996	09/01/2016
890630-EG-7	TOPEKA KS PUB BLDG 10TH & JACKSN 07A			1	2FE	2,253,361	111.6590	2,311,341	2,070,000	2,175,335		(14,090)			5.000	4.131	JD	8,625	103,500	10/25/2007	06/01/2020
892397-HL-7	TRACY CA OPER PARTNERSHIP JT PWRS 05C			1	2	2,545,732	100.5010	2,809,003	2,795,000	2,620,306		14,294			4.500	5.368	MS	41,925	125,775	12/15/2005	09/01/2024
89546R-KM-5	TRI CNTY OR MET TRANSPRTN DIST PAYROLL A			1	1FE	9,146,085	105.5040	8,967,840	8,500,000	9,021,288		(124,797)			3.000	1.164	MN	42,500	165,750	03/01/2013	11/01/2018
89546R-KN-3	TRI CNTY OR MET TRANSPRTN DIST PAYROLL A			1	1FE	5,822,000	112.3280	5,616,400	5,000,000	5,662,774		(159,226)			5.000	0.989	MN	41,667	162,500	03/01/2013	11/01/2018
89602N-WM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF				1FE	11,919,800	116.2330	11,623,300	10,000,000	11,438,640		(220,302)			5.000	2.316	JJ	250,000	500,000	10/05/2011	01/01/2020
899518-BM-5	TULSA CNTY OK INDL AUTH CAP IMPT 05C				1FE	1,333,675	106.2810	1,328,513	1,250,000	1,264,186		(9,854)			5.000	4.140	MN	7,986	62,500	11/10/2005	05/15/2015
89952P-AM-7	TULSA CNTY OK INDL LEASE OWASSO 08				1FE	3,366,542	103.0270	3,121,718	3,030,000	3,067,241		(54,510)			5.000	3.168	MS	50,500	151,500	01/28/2008	09/01/2014
899656-LV-2	TULSA OK MET UTILITY AUTH - 2013 REF				1FE	4,896,528	105.0970	4,792,423	4,560,000	4,839,515		(57,013)			2.500	0.787	MS	38,000	48,767	03/13/2013	09/01/2017
899656-LW-0	TULSA OK MET UTILITY AUTH - 2013 REF				1FE	4,921,897	104.6000	4,790,680	4,580,000	4,875,141		(46,756)			2.500	1.065	MS	38,167	48,981	03/13/2013	09/01/2018
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85			2	1FE	865,000	103.1210	891,997	865,000	865,000					6.600	6.615	JJ	28,545	57,090	10/09/1992	07/01/2014
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08			14	6	1,658,117	50.0000	2,142,500	4,285,000	2,142,500					7.800	0.002	MN			07/29/2008	05/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914072-PR-8	UNIV OF ARKANSAS AR UNIV REVENUES REF-VA				1FE	1,248,863	110.4940	1,215,434	1,100,000	1,228,189		(20,674)			4.000	0.900	MN	7,333	22,000	05/02/2013	11/01/2017
914072-PS-6	UNIV OF ARKANSAS AR UNIV REVENUES REF-VA				1FE	1,151,650	111.1780	1,111,780	1,000,000	1,134,616		(17,034)			4.000	1.130	MN	6,667	20,000	05/02/2013	11/01/2018
914072-RJ-4	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN				1FE	774,688	108.4790	775,625	715,000	766,972		(7,716)			4.000	1.376	AO	11,917		07/10/2013	10/01/2016
914072-RK-1	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN				1FE	545,850	110.2860	551,430	500,000	541,409		(4,441)			4.000	1.786	AO	8,333		07/10/2013	10/01/2017
914072-RL-9	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN				1FE	569,315	115.5580	577,790	500,000	564,003		(5,312)			5.000	2.230	AO	10,417		07/10/2013	10/01/2018
914639-EK-1	UNIV OF NEBRASKA NE FACS CORP REVENUE UN				1FE	7,042,752	108.6430	6,953,152	6,400,000	6,955,104		(87,648)			4.000	1.098	MS	85,333	45,511	06/12/2013	03/01/2017
914639-EL-9	UNIV OF NEBRASKA NE FACS CORP REVENUE UN				1FE	5,334,797	109.6130	5,244,982	4,785,000	5,276,512		(58,284)			4.000	1.350	MS	63,800	34,027	06/12/2013	03/01/2018
914023-EL-6	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B			1	1FE	193,511	100.0000	210,000	210,000	198,744		1,290			4.500	5.431	JJ	4,725	9,450	10/27/2004	01/01/2021
914060-QL-0	UNIVERSITY OF ARIZONA COP 2004 A				1FE	286,312	101.8380	264,779	260,000	261,327		(3,102)			5.250	4.000	JD	1,138	13,650	07/07/2004	06/01/2014
914119-FX-5	UNIVERSITY OF CINCINNATI OH RCPT 04 D				1FE	2,316,597	101.8860	2,144,700	2,105,000	2,115,587		(24,785)			5.000	3.770	JD	8,771	105,250	03/11/2004	06/01/2014
914119-GB-2	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	1,058,677	101.9310	1,024,407	1,005,000	1,007,703		(6,305)			5.000	4.341	JD	4,188	50,250	04/27/2004	06/01/2018
914119-XY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	1,757,317	101.9520	1,758,672	1,725,000	1,732,157		(25,160)			5.000	3.417	JD	7,188	86,250	03/11/2013	06/01/2015
914119-XZ-0	UNIVERSITY OF CINCINNATI OH RCPT 04 D			1	1FE	606,147	101.8860	606,222	595,000	597,469		(8,679)			5.000	3.417	JD	2,479	29,750	03/11/2013	06/01/2015
914119-JM-5	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	572,224	108.9230	571,846	525,000	537,820		(4,963)			5.000	3.931	JD	2,188	26,250	01/20/2006	06/01/2018
914119-JP-8	UNIVERSITY OF CINCINNATI OH RCPT 06 A			1	1FE	560,236	108.3520	590,518	545,000	547,075		(791)			5.000	4.831	JD	2,271	27,250	01/20/2006	06/01/2020
914469-AQ-4	UNIVERSITY OF MN UNIV HOSP & CLINICS 82			1	1	614,680	113.4540	567,270	500,000	500,000		(40,393)			6.750	6.750	JD	2,813	33,750	02/11/2004	12/01/2016
914469-AQ-4	UNIVERSITY OF MN UNIV HOSP & CLINICS 82	SD		1	1	9,834,888	113.4540	9,076,320	8,000,000	8,000,000		(646,283)			6.750	6.750	JD	45,000	540,000	02/11/2004	12/01/2016
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04			1	1FE	1,706,738	100.6700	1,630,854	1,620,000	1,622,342		(11,175)			5.000	4.282	MS	23,850	81,000	04/02/2004	03/15/2020
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3	0		1	1FE	1,781,780	100.7990	1,794,222	1,780,000	1,780,411		(180)			4.875	4.862	JJ	43,388	85,434	01/13/2006	07/01/2023
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07			14	6	1,392,000	100.0000	2,320,000	2,320,000			(1,364,217)			5.950	5.950	MN		69,861	08/07/2007	05/01/2037
924160-6F-6	VERMONT ED HLTH HOSP FLETCHER 04A				2FE	1,604,183	103.4930	1,526,522	1,475,000	1,489,065		(14,793)			5.000	3.930	JD	6,146	73,750	03/31/2004	12/01/2014
924160-6G-4	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,986,207	103.0430	1,895,991	1,840,000	1,855,959		(16,770)			5.000	4.026	JD	7,667	92,000	03/31/2004	12/01/2015
924160-6H-2	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,468,874	102.9510	1,410,429	1,370,000	1,380,835		(11,377)			5.000	4.111	JD	5,708	68,500	03/31/2004	12/01/2016
924160-6J-8	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,232,613	102.8330	2,154,351	2,095,000	2,110,168		(15,916)			5.000	4.186	JD	8,729	104,750	03/31/2004	12/01/2017
924160-6K-5	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,459,993	102.6510	2,376,371	2,315,000	2,331,097		(16,886)			5.000	4.218	JD	9,646	115,750	03/31/2004	12/01/2018
924160-6L-3	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,839,023	102.5870	2,754,461	2,685,000	2,702,133		(17,961)			5.000	4.282	JD	11,188	134,250	03/31/2004	12/01/2019
924160-6M-1	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	1,914,011	102.4330	1,859,159	1,815,000	1,826,063		(11,595)			5.000	4.314	JD	7,563	90,750	03/31/2004	12/01/2020
924160-6N-9	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,518,030	102.4510	2,463,947	2,405,000	2,417,598		(13,192)			5.000	4.410	JD	10,021	120,250	03/31/2004	12/01/2021
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A			1	2FE	2,517,182	100.7240	2,442,557	2,425,000	2,435,396		(10,876)			5.000	4.517	JD	10,104	121,250	03/31/2004	12/01/2023
928181-GQ-3	VIRGINIA RES AUTH WTR SWR SYS 2002	.@		1	1FE	302,201	51.4110	655,490	1,275,000	565,214		30,163			0.000	5.560	NA			07/24/2002	11/01/2028
928181-GS-9	VIRGINIA RES AUTH WTR SWR SYS 2002	.@		1	1FE	25,348	45.9450	55,134	120,000	47,514		2,544			0.000	5.580	NA			07/24/2002	11/01/2030
92884E-CQ-8	VOLUSIA CNTY FL SCH BRD COP 2005 B				1FE	2,988,762	106.2630	2,927,546	2,755,000	2,799,608		(26,800)			5.000	3.935	FA	57,396	137,750	02/17/2005	08/01/2015
92884E-CR-6	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	2,953,125	105.9720	2,903,633	2,740,000	2,780,791		(24,481)			5.000	4.020	FA	57,083	137,000	02/17/2005	08/01/2016
92884E-CS-4	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,257,813	105.6660	3,212,246	3,040,000	3,081,796		(25,060)			5.000	4.094	FA	63,333	152,000	02/17/2005	08/01/2017
92884E-CT-2	VOLUSIA CNTY FL SCH BRD COP 2005 B			1	1FE	3,295,083	105.3130	3,254,172	3,090,000	3,129,474		(23,649)			5.000	4.158	FA	64,375	154,500	02/17/2005	08/01/2018
93978E-SA-1	WASHINGTON HLTH GRP HLTH PUGET SOUND 01			1	3FE	5,494,555	100.1520	5,278,010	5,270,000	5,270,000					5.375	4.903	JD	23,605	283,263	01/18/2002	12/01/2015
93978E-U2-6	WASHINGTON ST HLTH CARE FACS AUTH PEACEH				1FE	22,390,875	113.8630	22,203,285	19,500,000	22,181,747		(209,128)			5.000	2.000	MN	162,500	487,500	08/01/2013	11/01/2018
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991			1	6*	165,000	103.1150	170,140	165,000						8.500	8.502	MS	4,636	14,025	11/21/1991	09/02/2017
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A			2	2	2,724,917	106.4440	2,597,234	2,440,000	2,517,282		(28,041)			5.375	4.062	JJ	65,575	131,150	09/22/2004	07/01/2018
956622-E9-1	WEST VIRGINIA ST HOSP FIN AUTH			1	1FE	9,710,900	100.5040	10,050,400	10,000,000	9,711,902		1,002			5.500	5.643	JD	45,833	88,611	09/12/2013	06/01/2044
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A			2	1	761,175	105.5630	807,557	765,000	764,582		189			6.375	5.382	JJ	24,384	42,713	05/27/1977	01/01/2016
97710B-ZQ-8	WISCONSIN HLTH & ED AURORA HLTH 10B				1FE	6,445,665	111.7220	7,049,658	6,310,000	6,396,659		(16,778)			5.000	4.386	JJ	145,481	315,500	11/18/2010	07/15/2018
97710B-ZR-6	WISCONSIN HLTH & ED AURORA HLTH 10B				1FE	3,715,207	111.7850	4,136,045	3,700,000	3,710,509		(1,613)			5.000	4.675	JJ	85,306	185,000	11/18/2010	07/15/2019
97710N-QU-3	WISCONSIN HLTH & ED CHILDRENS HOSP 98				1FE	1,775,978	100.5910	1,659,752	1,650,000	1,651,682		(13,528)			5.625	4.770	FA	35,063	92,813	04/25/2002	02/15/2014
97710N-PZ-3	WISCONSIN HLTH & ED FAC CONCORDIA			1	2FE	1,901,255	100.2090	1,984,138	1,980,000	1,958,255		3,685			5.125	5.450	AO	25,369	101,475	04/30/1998	10/01/2018
986408-BP-6	YORK CNTY PA SCH TECH COP 07			1	1FE	1,589,096	104.8110	1,650,773	1,575,000	1,580,702		(1,423)			4.500	4.289	FA	26,775	70,875	04/19/2007	02/15/2022
988169-AN-8	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	1,889,448	101.4570	1,922,610	1,895,000	1,894,519		527			5.000	5.043	MN	12,107	94,750	04/12/2001	11/15/2014
988169-AP-3	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	1,874,901	101.4900	1,928,310	1,900,000	1,895,640		2,166			5.000	5.201	MN	12,139	95,000	04/12/2001	11/15/2015
988169-AR-9	YSLETA TX ISD PUB FAC CORP COP 2001			1	1FE	2,369,576	101.5870	2,417,771	2,380,000	2,376,698		750			5.250	5.315	MN	15,966	124,950	04/12/2001	11/15/2017
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,561,896,477	XXX	2,587,997,690	2,476,985,432	2,511,920,179	352,969	(27,539,949)	10,962,817		XXX	XXX	XXX	35,373,228	94,506,831	XXX	XXX
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799			2	1	15,103	111.4510	16,268	14,596	14,938		(48)			6.500	5.746	MON	79	946	07/15/2005	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232			2	1	49,929	110.5280	52,514	47,512	48,291		112			6.000	5.447	MON	238	2,845	05/10/2005	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500			2	1	3,185	113.9230	3,507	3,078	3,189		11			6.500	5.368	MON	17	193	07/15/2005	01/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299			2	1	1,048	111.5470	1,130	1,013	1,055		14			6.500	5.647	MON	5	60	07/15/2005	04/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448			2	1	1,366	111.4090	1,471	1,320	1,361		(4)			6.500	5.494	MON	7	81	07/15/2005	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923			2	1	3,824	110.5560	4,018	3,635	3,727		3			6.000	5.121	MON	18	218	05/10/2005	06/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747			2	1	3,683	111.4700	3,968	3,560	3,709		16			6.500	4.996	MON	19	202	07/15/2005	07/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079			2	1	128,468	110.5400	137,164	124,086	130,316		1,342			6.000	4.639	MON	620	7,432	02/10/2005	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254			2	1	162,629	111.4810	175,223	157,177	164,001		(440)			6.500	5.050	MON	851	10,183	07/15/2005	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330			2	1	3,313	111.4530	3,568	3,202	3,324		26			6.500	5.272	MON	17	202	07/15/2005	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560			2	1	1,865	111.4520	2,008	1,802	1,866		9			6.500	5.346	MON	10	111	07/15/2005	08/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427			2	1	21,305	111.4610	22,951	20,591	21,191		171			6.500	5.535	MON	112	1,336	07/15/2005	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608			2	1	5,812	113.3120	6,364	5,617	5,778		24			6.500	5.722	MON	30	348	07/15/2005	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966			2	1	3,198	111.4620	3,446	3,091	3,222		31			6.500	5.127	MON	17	197	07/15/2005	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411			2	1	8,176	111.3870	8,802	7,902	8,091		1			6.500	5.725	MON	43	457	07/15/2005	10/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197			2	1	4,065	111.4230	4,378	3,929	4,034		31			6.500	5.631	MON	21	255	07/15/2005	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305			2	1	21,231	111.3170	22,841	20,519	21,337		261			6.500	5.163	MON	111	1,332	07/15/2005	02/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200			2	1	1,204	111.4040	1,297	1,164	1,261		11			6.500	3.774	MON	6	73	07/15/2005	04/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922			2	1	9,194	112.4720	6,883	6,120	6,176		(19)			6.500	6.040	MON	33	382	05/09/2007	09/01/2037
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214			2	1	1,334	117.5070	1,525	1,298	1,328		(6)			8.000	7.060	MON	9	101	06/17/1999	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240			2	1	40,901	113.4770	45,417	40,024	40,891		(136)			7.000	6.156	MON	233	2,712	07/12/1993	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244			2	1	55,349	111.2590	64,199	57,702	55,476		218			6.500	8.038	MON	313	3,658	01/23/1997	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252			2	1	66,436	112.4990	73,187	65,056	66,373		(189)			7.000	6.234	MON	379	4,421	07/12/1993	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254			2	1	20,707	110.2550	22,383	20,301	20,663		(40)			7.000	6.322	MON	118	1,388	07/06/1993	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604			2	1	16,341	111.4110	13,308	11,945	12,174		(44)			6.000	5.292	MON	60	698	06/02/2004	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609			2	1	188	113.7650	208	183	192		(2)			7.000	5.350	MON	1	13	02/05/2002	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650			2	1	53,477	115.9720	60,543	52,205	54,618		(451)			7.000	5.465	MON	305	3,580	02/05/2002	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665			2	1	722	111.9250	789	705	722		(3)			6.000	5.163	MON	4	41	09/22/2003	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730			2	1	21,621	111.9880	23,625	21,096	21,646		(123)			6.000	5.057	MON	105	1,229	09/22/2003	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748			2	1	38,766	111.9560	30,608	27,340	27,936		(75)			6.000	5.248	MON	137	1,590	06/02/2004	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920			2	1	1,504	112.3990	1,650	1,468	1,554		(6)			7.000	5.136	MON	9	100	02/05/2002	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188			2	1	228	115.8680	258	223	235		1			7.000	5.166	MON	1	15	02/05/2002	06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277			2	1	14,978	113.0730	16,530	14,619	15,365		39			7.000	5.336	MON	85	997	02/08/2002	11/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311			2	1	6,574	111.3510	5,370	4,823	5,219		55			7.000	4.441	MON	28	330	05/01/2002	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345			2	1	6,681	113.9630	7,427	6,517	6,782		22			7.000	5.768	MON	38	445	04/12/2002	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351			2	1	2,687	111.8360	2,904	2,597	2,669		3			6.500	5.522	MON	14	164	07/15/2005	05/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375			2	1	5,677	112.1490	6,153	5,486	5,644		15			6.500	5.505	MON	30	346	07/15/2005	07/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260			2	1	129	112.2000	141	125	132					7.000	5.194	MON	1	9	02/05/2002	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412			2	1	37,359	111.7680	40,818	36,521	37,265		(80)			6.000	5.340	MON	183	2,135	09/22/2003	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934			2	1	32,750	110.3960	18,573	16,824	17,095		(50)			6.000	5.423	MON	84	934	06/02/2004	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764			2	1	7,929	110.5360	8,568	7,751	7,956		(53)			6.000	5.063	MON	39	384	09/22/2003	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797			2	1	1,826	110.3640	1,970	1,785	1,834		(12)			6.000	5.014	MON	9	107	09/22/2003	02/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939			2	1	8,111	111.4660	8,838	7,929	8,161		(49)			6.000	4.934	MON	40	473	09/22/2003	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952			2	1	8,338	110.4650	9,004	8,151	8,354		(40)			6.000	5.065	MON	41	437	09/22/2003	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592			2	1	1,497	103.5400	1,602	1,548	1,484		17			7.000	8.488	MON	9	108	07/12/2000	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495			2	1	9,388	112.1330	10,859	9,684	9,404		66			7.000	8.074	MON	56	667	12/27/1999	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722			2	1	911	100.2940	943	940	934		13			7.000	7.850	MON	5	57	12/27/1999	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188			2	1	1,905	111.3690	2,136	1,918	1,899		4			6.500	6.853	MON	10	123	01/18/2001	06/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287			2	1	33,451	111.2730	35,564	31,961	31,489		129			6.500	7.052	MON	173	2,069	02/05/2002	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680			2	1	4,590	111.3680	4,953	4,447	4,388		3			6.500	6.976	MON	24	289	02/05/2002	09/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362			2	1	5,832	112.6120	6,412	5,694	6,068		18			7.000	4.812	MON	33	397	02/05/2002	01/01/2030
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775			2	1	430	112.2980	472	420	444					7.000	5.229	MON	2	28	02/05/2002	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307			2	1	4,208	108.0790	4,440	4,108	4,346		39			7.000	5.098	MON	24	281	02/05/2002	02/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418			2	1	5,015	105.0730	5,452	5,189	4,910		(58)			7.000	8.848	MON	30	362	07/24/2000	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914			2	1	8,694	104.8630	8,900	8,487	8,992		(44)			7.000	5.144	MON	50	593	02/05/2002	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106			2	1	56,068	112.0440	61,411	54,810	55,983		(125)			6.000	5.240	MON	274	3,138	09/22/2003	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890			2	1	2,111	110.3880	2,388	2,164	2,078		(25)			6.000	7.490	MON	11	129	04/05/2001	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364			2	1	4,551	112.4320	4,995	4,443	4,717		5			7.000	5.043	MON	26	310	02/05/2002	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665			2	1	8,044	111.3660	6,428	5,772	5,725		13			6.500	6.783	MON	31	363	02/05/2002	06/01/2031
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893			2	1	58,122	107.7690	61,147	56,739	58,730		(660)			7.000	5.821	MON	331	3,961	02/05/2002	03/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017			2	1	14,824	113.6840	15,570	13,696	13,555		23			6.500	6.844	MON	74	886	02/05/2002	03/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690			2	1	3,106	111.3360	3,381	3,036	2,987		(5)			6.500	7.085	MON	16	197	02/05/2002	10/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951			2	1	56,809	109.3540	60,645	55,457	58,048		444			7.000	5.471	MON	324	3,873	02/05/2002	11/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126			2	1	969	110.2560	1,044	947	985					6.000	4.576	MON	5	52	09/22/2003	12/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373			2	1	888	114.2640	980	858	883		(1)			6.500	5.492	MON	5	55	07/15/2005	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536			2	1	71,580	111.3680	77,045	69,180	72,643		(1,006)			6.500	4.844	MON	375	4,488	07/15/2005	01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668			2	1	4,073	113.8590	4,482	3,936	4,062		14			6.500	5.382	MON	21	248	07/15/2005	03/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529			2	1	8,259	111.3430	8,888	7,982	8,285		77			6.500	5.195	MON	43	504	07/15/2005	04/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779			2	1	9,579	112.6290	10,050	8,923	9,755		63			7.000	4.049	MON	52	623	05/01/2002	03/01/2032
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504			2	1	673	112.1790	652	582	633		5			7.000	4.086	MON	3	41	05/01/2002	04/01/2032
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233			2	1	6,645	106.3620	6,592	6,198	6,670		33			7.000	4.562	MON	36	433	05/01/2002	05/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382			2	1	4,307	108.6250	4,399	4,050	4,272		97			7.000	5.248	MON	24	283	05/01/2002	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640			2	1	24,961	109.5410	25,701	23,463	24,079		201			7.000	6.146	MON	137	1,639	05/01/2002	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934			2	1	116,103	112.9930	126,694	112,126	120,226		(297)			7.000	4.774	MON	654	7,825	06/28/2002	06/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321			2	1	18,805	111.4430	20,254	18,175	18,576		119			6.500	5.737	MON	98	1,179	07/15/2005	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442			2	1	44,408	111.3230	47,779	42,919	44,700		138			6.500	4.986	MON	232	2,776	07/15/2005	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444			2	1	8,634	111.4420	9,299	8,344	8,851		295			6.500	4.456	MON	45	541	07/15/2005	07/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600			2	1	54,176	111.3780	58,317	52,359	54,107		204			6.500	5.381	MON	284	3,320	07/15/2005	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953			2	1	6,524	111.4680	3,053	2,739	2,726		3			6.500	6.690	MON	15	161	02/05/2002	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391			2	1	6,989	111.4520	4,914	4,409	4,372		4			6.500	6.804	MON	24	281	02/05/2002	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778			2	1	45,790	111.3860	49,635	44,561	44,288		37			6.500	6.721	MON	241	2,889	02/05/2002	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253			2	1	1,962	111.3670	2,112	1,896	1,961		(7)			6.500	5.340	MON	10	123	07/15/2005	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083			2	1	19,004	111.4540	20,471	18,367	18,914		24			6.500	5.551	MON	99	1,087	07/15/2005	03/01/2033
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938			2	1	71,267	112.0520	78,911	70,423	71,772		82			6.000	5.475	MON	352	4,217	09/03/2004	06/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214			2	1	43,741	107.9440	46,468	43,048	43,996		245			5.000	4.219	MON	179	2,043	02/26/2009	08/01/2028
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170			2	1	34,879	102.8080	35,103	34,144	34,894		(71)			7.000	6.202	MON	199	2,166	07/06/1993	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969			2	1	79,135	109.6120	85,025	77,569	79,042		(263)			7.000	6.280	MON	452	5,361	07/06/1993	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158			2	1	55,732	109.6910	59,997	54,696	55,688		(110)			7.000	6.303	MON	319	3,799	07/12/1993	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385			2	1	28,366	109.7740	30,577	27,854	28,321		(53)			7.000	6.376	MON	162	1,854	07/12/1993	08/01/2023
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515			2	1	10,335	111.3470	11,122	9,988	10,328		(44)			6.500	5.317	MON	54	630	07/15/2005	01/01/2028
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930			2	1	923	110.4620	994	900	929					6.000	4.633	MON	5	54	09/10/2003	09/01/2022
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108			2	1	3,986,753	98.7890	3,804,445	3,851,063	3,991,147		10,690			3.000	2.409	MON	9,628	114,609	05/24/2012	04/01/2032
3129AJ-WU-8	FED HOME LOAN MTG CORP GOLD #E00659			2	1	27,477	100.5700	4,000	3,978	3,975		(4)			6.000	5.912	MON	20	128	03/01/1999	04/01/2014
3129AJ-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754			2	1	1,218	100.9320	1,190	1,179	1,184		(6)			8.000	6.415	MON	8	71	03/07/2001	09/01/2014
3129AJ-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762			2	1	2,346	100.7060	2,288	2,272	2,283		(15)			8.000	6.240	MON	15	134	03/07/2001	10/01/2014
3129AJ-3G-1	FED HOME LOAN MTG CORP GOLD #E00799			2	1	1,677	100.3300	1,629	1,624	1,632		(8)			8.000	6.566	MON	11	96	03/07/2001	11/01/2014
3129AK-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947			2	1	11,976	104.2410	12,066	11,575	11,747		(74)			8.000	6.093	MON	77	851	03/07/2001	01/01/2016
3129AK-UB-9	FED HOME LOAN MTG CORP GOLD #E01478			2	1	349,170	105.5230	353,538	335,036	341,770		(1,161)			6.000	4.669	MON	1,675	19,502	11/04/2003	08/01/2018
3129AL-GU-1	FED HOME LOAN MTG CORP GOLD #E02011			2	1	22,915	105.7450	23,355	22,086	22,379		(168)			5.000	3.132	MON	92	1,037	03/31/2009	10/01/2015
3129AL-SS-3	FED HOME LOAN MTG CORP GOLD #E02329			2	1	115,464	105.3440	115,912	110,031	113,457		(1,040)			5.500	2.948	MON	504	5,661	08/27/2009	05/01/2017
3129AL-W9-0	FED HOME LOAN MTG CORP GOLD #E02472			2	1	331,026	105.3940	332,466	315,450	324,202		(2,156)			5.500	3.526	MON	1,446	16,727	08/27/2009	03/01/2018
3129AL-YP-2	FED HOME LOAN MTG CORP GOLD #E02518			2	1	28,240	105.4030	28,366	26,912	27,627		(202)			5.500	3.720	MON	123	1,404	08/27/2009	06/01/2018
3129GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812			2	1	2,018	100.8980	1,972	1,955	1,966		(14)			8.000	6.284	MON	13	125	03/07/2001	11/01/2014
3129GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519			2	1	6,930	101.6140	6,803	6,695	6,776		(38)			8.000	6.545	MON	45	518	02/22/2001	02/01/2016
3129JG-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762			2	1	172	115.6960	195	168	176		(2)			7.000	5.341	MON	1	12	02/05/2002	09/01/2027
3129JG-3H-8	FED HOME LOAN MTG CORP GOLD #G00800			2	1	8,550	111.7180	9,417	8,429	8,588		(37)			7.000	6.312	MON	49	576	11/06/1998	11/01/2026
3129JG-5H-6	FED HOME LOAN MTG CORP GOLD #G00848			2	1	233	114.8070	261	227	237		(2)			7.000	5.442	MON	1	15	02/05/2002	12/01/2026
3129JH-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374			2	1	2,426	115.2710	2,140	1,856	2,005		(1)			7.000	4.483	MON	11	127	05/01/2002	03/01/2032
3129JH-RA-5	FED HOME LOAN MTG CORP GOLD #G01381			2	1	68,272	113.7980	59,057	51,896	56,415		107			7.000	4.354	MON	303	3,556	05/01/2002	04/01/2032
3129JH-RL-1	FED HOME LOAN MTG CORP GOLD #G01391			2	1	20,554	115.3300	17,265	14,970	16,391		18			7.000	4.112	MON	87	1,021	05/01/2002	04/01/2032
3129JH-S8-9	FED HOME LOAN MTG CORP GOLD #G01443			2	1	10,244	112.2620	11,115	9,901	10,199		9			6.500	5.451	MON	54	624	07/15/2005	08/01/2032
3129JH-X2-6	FED HOME LOAN MTG CORP GOLD #G01597			2	1	3,949	111.8810	3,007	2,688	2,734		(6)			6.000	5.414	MON	13	155	05/10/2005	07/01/2033
3129JH-4V-4	FED HOME LOAN MTG CORP GOLD #G01736			2	1	2,697	113.8230	2,967	2,607	2,701		7			6.500	5.356	MON	14	165	07/15/2005	09/01/2034
3129M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434			2	1	4,471	111.1220	2,948	2,653	2,681		7			6.500	6.068	MON	14	163	08/09/2006	10/01/2036
3128JK-2R-8	FED HOME LOAN MTG CORP GOLD #G11684			2	1	1,554,020	106.2240	1,531,675	1,441,927	1,520,499		(15,171)			5.500	1.602	MON	6,609	75,942	10/07/2011	12/01/2018
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438			2	1	423,474	108.6960	438,912	403,799	423,917		611			5.500	3.279	MON	1,851	21,208	08/27/2009	12/01/2021
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743			2	1	433,061	108.5200	450,724	415,338	434,052		216			5.500	3.502	MON	1,904	21,801	03/31/2009	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806			2	1	291,215	108.5360	303,394	279,532	290,996		(92)			5.500	3.696	MON	1,281	14,708	08/27/2009	09/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865			2	1	504,809	108.0070	524,553	485,666	506,183		2,446			5.000	3.211	MON	2,024	23,179	08/27/2009	10/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917			2	1	330,615	108.4930	343,886	316,966	330,493		347			5.500	3.677	MON	1,453	16,792	08/27/2009	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006			2	1	3,356,897	107.9790	3,487,310	3,229,604	3,380,056		20,177			5.000	3.092	MON	13,457	153,865	08/27/2009	02/01/2023
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122			2	1	551,394	107.8890	574,145	532,164	558,164		2,467			5.000	3.040	MON	2,217	24,692	03/31/2009	04/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206			2	1	265,198	107.8620	275,709	255,613	268,452		1,223			5.000	2.987	MON	1,065	11,860	03/31/2009	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232			2	1	794,754	107.9620	827,364	766,345	797,905		2,756			5.000	3.344	MON	3,193	36,531	03/31/2009	06/01/2023
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	843,766	107.9940	880,233	815,073	850,652		6,596			5.000	3.291	MON	3,396	38,922	03/30/2009	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480			2	1	337,042	108.0220	351,100	325,027	343,473		5,540			5.000	3.060	MON	1,354	15,454	03/31/2009	02/01/2024
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492			2	1	634,326	107.9540	659,246	610,676	640,240		4,432			5.000	3.017	MON	2,544	29,013	08/27/2009	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501			2	1	698,003	107.9100	724,651	671,535	707,445		6,901			5.000	2.922	MON	2,798	31,965	08/27/2009	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504			2	1	417,876	105.9320	426,916	403,011	417,767		1,266			5.000	3.415	MON	1,679	19,369	03/31/2009	12/01/2022
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544			2	1	210,613	105.2970	211,335	200,703	206,465		(1,079)			5.500	3.062	MON	920	10,494	08/27/2009	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	1,111,254	108.0070	1,154,725	1,069,116	1,128,109		15,468			5.000	3.111	MON	4,455	51,097	08/27/2009	04/01/2024
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157			2	1	389,745	108.7760	406,728	373,915	390,132		306			5.500	3.580	MON	1,714	19,865	03/31/2009	12/01/2021
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030			2	1	747	100.1260	756	755	755		1			7.000	7.386	MON	4	4	07/20/1995	03/01/2014
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322			2	1	3,259	105.5270	259	245	244		1			4.000	4.576	MON	1	7	07/15/2005	06/01/2019
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148			2	1	315,798	108.5060	326,537	300,939	314,345		13			5.500	3.515	MON	1,379	15,225	08/27/2009	01/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626			2	1	713,249	106.8270	726,092	679,689	702,862		(3,063)			5.500	4.027	MON	3,115	36,200	08/27/2009	12/01/2022
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890			2	1	129,954	105.8630	132,901	125,540	128,535		(359)			5.000	3.467	MON	523	5,995	03/30/2009	02/01/2018
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714			2	1	281,974	105.9380	287,390	271,281	280,048		(96)			5.000	3.586	MON	1,130	12,867	08/27/2009	04/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1	681,914	107.9480	711,053	658,701	694,480		3,498			5.000	2.820	MON	2,745	30,861	03/31/2009	05/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255			2	1	1,629,135	108.4730	1,684,016	1,552,482	1,617,067		(8,095)			5.500	3.626	MON	7,116	83,167	08/27/2009	12/01/2022
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525			2	1	487,189	108.6170	504,271	464,265	501,845		2,320			5.500	4.242	MON	2,128	24,385	08/27/2009	08/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899			2	1	287,000	107.9700	299,333	277,237	297,902		6,057			5.000	2.215	MON	1,155	12,982	03/31/2009	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995			2	1	313,407	107.9570	326,702	302,623	320,730		4,163			5.000	2.687	MON	1,261	14,344	03/31/2009	11/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193			2	1	22,094	105.3420	22,179	21,055	21,924		(61)			5.500	3.385	MON	97	1,084	08/27/2009	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234			2	1	258,977	105.9030	264,959	250,191	258,276		2,904			5.000	3.883	MON	1,042	12,430	03/24/2009	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265			2	1	168,038	105.9040	171,902	162,319	166,768		(124)			5.000	3.615	MON	676	8,005	03/30/2009	01/01/2019
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299			2	1	39,182	105.3440	39,334	37,339	40,181		(55)			5.500	1.817	MON	171	2,027	08/27/2009	02/01/2019
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412			2	1	113,960	105.3050	114,358	108,598	114,392		(721)			5.500	2.806	MON	498	5,457	08/27/2009	03/01/2019
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363			2	1	801,097	105.3920	804,568	763,404	794,227		(948)			5.500	4.121	MON	3,499	41,512	08/27/2009	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413			2	1	8,144,170	101.9400	7,939,924	7,788,806	8,119,817		9,158			3.000	2.039	MON	19,472	230,207	05/24/2012	03/01/2027
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087			2	1	7,251,566	101.9400	7,077,373	6,942,672	7,261,537		36,893			3.000	1.981	MON	17,357	203,424	05/24/2012	05/01/2027
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197			2	1	7,585,286	101.9400	7,401,138	7,260,275	7,583,827		35,810			3.000	2.006	MON	18,151	213,376	05/22/2012	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054			2	1	95,726	106.8920	104,745	97,992	96,523		767			6.000	6.630	MON	490	5,822	02/19/1999	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064			2	1	96,347	105.7310	104,280	98,628	97,007		258			6.000	6.645	MON	493	5,821	02/19/1999	08/01/2028
31361C-U9-0	FED NATL MTG ASSOC #027608			2	1	5,959	100.3610	5,846	5,825	5,845		(12)			8.500	7.982	MON	41	472	10/10/2000	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463			2	1	728	101.8050	711	698	710		(5)			9.000	7.285	MON	5	61	10/31/2001	02/01/2017
313615-H4-1	FED NATL MTG ASSOC #050651			2	1	1,581	102.7190	1,562	1,520	1,595		(14)			9.000	7.008	MON	11	136	04/26/1995	08/01/2022
31365D-JD-8	FED NATL MTG ASSOC #124560			2	1	2,653	111.8750	2,888	2,581	2,646		(13)			8.000	6.929	MON	17	200	06/11/1999	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653			2	1	535	111.0010	473	426	450		(3)			7.500	5.349	MON	3	31	02/07/2002	01/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680			2	1	232	101.2660	225	223	233		(2)			9.000	7.035	MON	2	20	04/26/1995	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985			2	1	3,111	109.6090	1,247	1,138	1,181		(9)			7.500	5.895	MON	7	75	02/07/2002	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045			2	1	6,030	106.8260	6,154	5,761	5,889		(50)			8.500	6.591	MON	41	467	04/23/1996	04/01/2017
31371E-ZT-5	FED NATL MTG ASSOC #250154			2	1	20,346	114.3020	22,631	19,799	20,349		(127)			8.000	6.932	MON	132	1,550	06/11/1999	12/01/2024
31371E-5J-0	FED NATL MTG ASSOC #250249			2	1	109	100.3610	104	104	104		(1)			9.000	6.801	MON	1	9	04/26/1995	01/01/2015
31371E-5P-6	FED NATL MTG ASSOC #250254			2	1	349	100.3790	331	329	334		(4)			9.000	5.988	MON	2	28	04/26/1995	02/01/2015
31371H-NQ-7	FED NATL MTG ASSOC #252499			2	1	6,791	111.1750	7,288	6,556	6,686		(14)			6.500	5.412	MON	36	414	09/26/2003	06/01/2019
31371H-2B-3	FED NATL MTG ASSOC #252870			2	1	1,674	101.4560	1,708	1,684	1,682		2			7.000	7.319	MON	10	100	10/30/2000	11/01/2014
31371J-BA-1	FED NATL MTG ASSOC #253033			2	1	4,019	101.9770	3,947	3,870	3,910		(38)			7.000	4.522	MON	23	238	04/12/2002	02/01/2015
31371J-BM-5	FED NATL MTG ASSOC #253044			2	1	1,808	101.9740	1,826	1,791	1,793		(3)			8.000	7.628	MON	12	129	06/29/2000	11/01/2014
31371J-DM-3	FED NATL MTG ASSOC #253108			2	1	356	102.1370	355	347	350		(2)			7.000	5.449	MON	2	21	08/02/2001	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1	37,006	112.8470	27,034	23,956	26,033		(249)			7.500	4.778	MON	150	1,732	02/07/2002	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193			2	1	2,441	102.5610	2,483	2,421	2,427		(4)			7.500	7.017	MON	15	165	10/13/2000	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388			2	1	731	103.1760	747	724	726		(1)			8.000	7.524	MON	5	53	06/29/2000	07/01/2015
31371J-SC-9	FED NATL MTG ASSOC #253515			2	1	60,087	118.6970	53,498	45,071	49,496		196			7.500	4.483	MON	282	3,301	02/07/2002	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541			2	1	2,793	103.5660	2,785	2,689	2,737		(26)			7.000	4.493	MON	16	176	04/12/2002	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581			2	1	5,588	103.5900	5,590	5,396	5,487		(52)			7.000	4.634	MON	31	349	04/12/2002	01/01/2016
31371J-V4-3	FED NATL MTG ASSOC #253635			2	1	7,643	103.7210	7,715	7,438	7,535		(49)			7.000	5.339	MON	43	499	04/12/2002	02/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371J-WC-4	FED NATL MTG ASSOC #253643			2	1	62,731	118.7230	56,845	47,880	52,487		561			7.500	4.619	MON	299	3,514	02/07/2002	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673			2	1	1,867	119.0840	2,162	1,816	1,961		(7)			7.500	4.913	MON	11	132	07/30/2001	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674			2	1	164	115.7020	184	159	174		1			8.000	5.096	MON	1	13	07/06/2001	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799			2	1	10,875	104.5590	11,139	10,654	10,751		(37)			6.500	5.455	MON	58	647	12/06/2001	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845			2	1	3,231	104.0510	3,232	3,107	3,152		(17)			6.000	4.391	MON	16	175	09/11/2003	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850			2	1	8,758	104.1620	8,792	8,440	8,572		(59)			7.000	5.212	MON	49	558	04/12/2002	06/01/2016
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1	34,639	115.8470	35,104	30,302	32,557		(69)			7.500	5.167	MON	189	2,240	02/07/2002	07/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016			2	1	2,634	103.8760	2,583	2,487	2,794		(39)			8.500	4.713	MON	18	199	10/02/2001	09/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142			2	1	1,075	105.3490	1,110	1,053	1,064		(3)			6.500	5.576	MON	6	65	12/06/2001	01/01/2017
31371K-JY-8	FED NATL MTG ASSOC #254179			2	1	58,574	110.8520	45,027	40,619	42,097		(16)			6.000	4.536	MON	203	2,360	01/08/2003	01/01/2022
31371K-NW-9	FED NATL MTG ASSOC #254304			2	1	32,510	110.8810	25,380	22,889	23,716		(14)			6.000	4.540	MON	114	1,331	01/08/2003	05/01/2022
31371K-SH-5	FED NATL MTG ASSOC #254420			2	1	2,693	110.7120	2,239	2,022	2,093		(1)			6.000	4.600	MON	10	119	01/08/2003	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440			2	1	28,558	110.8570	20,926	18,877	19,543		(16)			6.000	4.594	MON	94	1,090	01/08/2003	08/01/2022
31371K-WG-2	FED NATL MTG ASSOC #254547			2	1	138,258	106.2400	140,834	132,562	135,449		(612)			6.000	4.423	MON	663	7,705	09/24/2003	12/01/2017
31371K-3L-3	FED NATL MTG ASSOC #254703			2	1	114,521	106.1620	116,569	109,803	112,028		(432)			6.000	4.597	MON	549	6,279	09/24/2003	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734			2	1	103,292	106.4630	105,438	99,037	100,973		(396)			6.000	4.657	MON	495	5,715	09/24/2003	03/01/2018
31371M-SB-4	FED NATL MTG ASSOC #256214			2	1	43,492	105.8780	50,164	47,379	44,206		(1,572)			4.500	6.070	MON	178	1,923	04/07/2006	03/01/2036
31371N-3T-0	FED NATL MTG ASSOC #257410			2	1	328,078	107.9680	341,990	316,750	328,493		1,347			5.000	3.496	MON	1,320	15,271	03/31/2009	10/01/2023
31372R-NB-7	FED NATL MTG ASSOC #280386			2	1	165	100.3560	160	159	166		(6)			8.000	5.460	MON	1	11	11/20/1998	06/01/2024
31372Y-E2-2	FED NATL MTG ASSOC #286453			2	1	2,909	100.3640	2,819	2,809	2,966		(39)			8.000	5.817	MON	19	224	11/20/1998	06/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544			2	1	29,028	102.4650	28,943	28,247	29,014		(175)			8.000	6.967	MON	188	2,250	06/11/1999	11/01/2024
31373P-JK-5	FED NATL MTG ASSOC #299166			2	1	35,105	112.7020	37,615	33,375	34,630		(278)			9.000	7.290	MON	250	2,899	04/26/1995	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005			2	1	210	100.4010	199	198	219		(4)			8.500	5.069	MON	1	16	10/02/2001	03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512			2	1	7,903	106.6360	8,201	7,691	7,897		(2)			8.000	7.172	MON	51	611	06/11/1999	11/01/2024
31374F-JF-7	FED NATL MTG ASSOC #312662			2	1	6,724	100.3620	6,516	6,493	6,972		(124)			8.000	4.765	MON	43	515	11/20/1998	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586			2	1	2,832	101.2460	2,790	2,755	2,801		(12)			8.000	7.117	MON	18	218	06/11/1999	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369			2	1	2,098	103.1520	2,044	1,981	2,125		(28)			8.500	6.001	MON	14	168	10/02/2001	09/01/2025
31374T-YZ-6	FED NATL MTG ASSOC #323928			2	1	50	100.9110	51	51	51					7.000	8.086	MON		2	02/03/2000	09/01/2014
31374X-EU-0	FED NATL MTG ASSOC #326947			2	1	9,824	100.3650	9,594	9,559	9,822		(66)			8.000	7.019	MON	64	762	06/11/1999	10/01/2025
31375C-W7-6	FED NATL MTG ASSOC #331070			2	1	1,436	101.8400	1,423	1,397	1,438		(10)			8.000	6.942	MON	9	111	06/11/1999	12/01/2025
31375H-HH-0	FED NATL MTG ASSOC #335132			2	1	2,565	100.3650	2,505	2,496	2,602		(27)			8.000	6.505	MON	17	199	06/11/1999	01/01/2026
31376C-BM-5	FED NATL MTG ASSOC #351144			2	1	5,244	112.9640	5,720	5,063	5,317		(64)			8.000	6.142	MON	34	397	11/20/1998	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681			2	1	478	100.3620	463	461	500		(10)			8.000	4.336	MON	3	36	11/20/1998	10/01/2026
31379H-VS-6	FED NATL MTG ASSOC #420125			2	1	26,126	105.6230	26,664	25,244	26,017		(173)			8.000	6.826	MON	168	1,951	11/20/1998	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621			2	1	2,403	113.3660	2,655	2,342	2,384		(10)			7.500	6.827	MON	15	172	10/29/1998	12/01/2027
31379Q-YC-8	FED NATL MTG ASSOC #426507			2	1	33,266	110.7460	32,342	29,204	30,139		(7)			6.000	4.739	MON	146	1,738	01/08/2003	01/01/2023
31379T-E2-6	FED NATL MTG ASSOC #428653			2	1	15,406	103.3840	15,531	15,023	15,354		(78)			7.500	6.357	MON	94	1,112	08/25/1998	07/01/2026
31380J-V4-2	FED NATL MTG ASSOC #441735			2	1	46,286	103.9960	46,939	45,135	46,108		(8)			7.500	6.684	MON	282	3,369	08/21/1998	07/01/2027
31380S-CR-2	FED NATL MTG ASSOC #448380			2	1	509	99.8710	503	503	503		(1)			6.500	6.214	MON	3	3	12/23/1998	01/01/2014
31382Q-KY-0	FED NATL MTG ASSOC #489111			2	1	239	100.3730	252	251	250		1			6.000	7.394	MON	1	11	12/17/1999	06/01/2014
31382S-BQ-3	FED NATL MTG ASSOC #490647			2	1	136	100.2810	131	131	135		(2)			7.000	2.821	MON	1	9	04/12/2002	12/01/2015
31382W-DR-0	FED NATL MTG ASSOC #494312			2	1	4,131	103.3620	4,316	4,176	4,123		8			7.500	7.945	MON	26	299	04/11/2000	04/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059			2	1	11,102	114.9960	12,298	10,694	11,332		(186)			8.000	6.014	MON	71	837	08/08/2001	05/01/2029
31383C-AK-1	FED NATL MTG ASSOC #498710			2	1	2,241	101.3250	2,188	2,159	2,328		(30)			8.000	5.490	MON	14	172	08/08/2001	09/01/2029
31383K-CE-5	FED NATL MTG ASSOC #505069			2	1	319	100.2880	328	327	327		1			7.000	8.008	MON	2	8	02/03/2000	06/01/2014
31383L-CG-8	FED NATL MTG ASSOC #505971			2	1	5,398	113.5410	6,195	5,457	5,389		16			7.500	7.929	MON	34	408	04/11/2000	07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948			2	1	56,839	111.2890	60,932	54,751	57,806		(311)			8.000	6.134	MON	365	4,368	08/08/2001	08/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483			2	1	7,593	114.9030	8,404	7,314	7,798		(108)			8.000	5.805	MON	49	584	08/08/2001	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814			2	1	3,831	102.4090	3,778	3,689	3,754		(41)			7.000	4.308	MON	22	247	04/12/2002	10/01/2015
31383S-3D-0	FED NATL MTG ASSOC #512096			2	1	502	111.6570	540	484	520		7			8.000	5.597	MON	3	38	08/08/2001	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504			2	1	4,684	103.3410	4,663	4,512	4,868		(32)			8.000	5.401	MON	30	360	08/08/2001	10/01/2029
31383U-MV-4	FED NATL MTG ASSOC #513472			2	1	1,544	100.2830	1,534	1,529	1,531		(3)			8.000	7.558	MON	10	55	02/18/2000	09/01/2014
31383U-W4-3	FED NATL MTG ASSOC #513767			2	1	10,914	100.6050	10,871	10,806	10,817		(17)			8.000	7.609	MON	72	742	02/18/2000	09/01/2014
31383W-N7-2	FED NATL MTG ASSOC #515314			2	1	2,694	103.1500	2,776	2,691	2,693					7.500	7.476	MON	17	202	08/17/1999	09/01/2029
31383Y-QW-0	FED NATL MTG ASSOC #517169			2	1	2,287	100.6950	2,282	2,266	2,268		(3)			8.000	7.711	MON	15	158	06/29/2000	02/01/2015
31383Y-QX-8	FED NATL MTG ASSOC #517170			2	1	1,521	100.3150	1,512	1,507	1,510		(3)			8.000	7.516	MON	10	112	06/29/2000	03/01/2015
31384A-GV-4	FED NATL MTG ASSOC #517812			2	1	226	102.1540	222	218	231		(1)			8.000	5.232	MON	1	17	08/08/2001	12/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384A-G8-5	FED NATL MTG ASSOC #517823			2	1	1,221	114.8380	1,351	1,176	1,259		(19)			8.000	5.690	MON	8	94	08/08/2001	02/01/2030
31384D-LN-0	FED NATL MTG ASSOC #520633			2	1	5,782	113.6060	6,389	5,623	6,117		(123)			7.500	4.702	MON	35	421	07/30/2001	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205			2	1	3,270	102.0600	572	560	591		9			7.500	5.749	MON	4	38	02/07/2002	12/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401			2	1	652	103.0290	647	628	684					8.000	5.090	MON	4	50	08/08/2001	01/01/2030
31384F-YY-7	FED NATL MTG ASSOC #522827			2	1	1,261	100.5870	1,243	1,236	1,239		(8)			6.500	5.367	MON	7	71	12/06/2001	01/01/2015
31384G-NG-6	FED NATL MTG ASSOC #523391			2	1	638	103.2810	635	615	654		(4)			8.000	5.919	MON	4	49	08/08/2001	11/01/2029
31384J-BQ-1	FED NATL MTG ASSOC #524847			2	1	198	106.4110	203	191	208		(1)			8.000	5.209	MON	1	15	07/06/2001	01/01/2030
31384J-CW-7	FED NATL MTG ASSOC #524885			2	1	742	100.2940	737	735	736		(1)			8.000	7.581	MON	5	48	06/29/2000	02/01/2015
31384K-GS-9	FED NATL MTG ASSOC #525909			2	1	285	108.8880	289	266	295		(1)			7.500	4.104	MON	2	20	02/07/2002	12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978			2	1	3,293	110.3420	3,500	3,172	3,423		(31)			8.000	5.300	MON	21	239	08/08/2001	03/01/2030
31384L-MX-9	FED NATL MTG ASSOC #526974			2	1	1,519	100.2620	1,466	1,462	1,481		(16)			7.000	4.312	MON	9	96	04/12/2002	02/01/2015
31384L-QH-0	FED NATL MTG ASSOC #527056			2	1	142	100.2010	137	136	137		(2)			7.000	4.454	MON	1	3	04/12/2002	04/01/2015
31384L-YT-5	FED NATL MTG ASSOC #527322			2	1	3,718	100.9780	3,616	3,581	3,910		(7)			8.000	4.679	MON	24	285	08/08/2001	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717			2	1	871	113.3900	746	658	716		(12)			7.500	4.556	MON	4	48	02/07/2002	01/01/2030
31384P-JB-2	FED NATL MTG ASSOC #529558			2	1	398	100.9550	391	388	392		(3)			7.500	5.412	MON	2	27	01/05/2001	05/01/2015
31384P-QF-5	FED NATL MTG ASSOC #529754			2	1	1,377	111.2320	1,475	1,326	1,421		(17)			8.000	5.543	MON	9	106	08/08/2001	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022			2	1	1,038	104.0330	1,040	1,000	1,103		3			8.000	4.835	MON	7	79	08/08/2001	03/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026			2	1	12,708	107.3480	13,162	12,261	13,257		(104)			8.000	5.283	MON	82	977	08/08/2001	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117			2	1	1,064	100.2930	1,058	1,055	1,058		(2)			7.500	7.000	MON	7	74	10/13/2000	02/01/2015
31384Q-YY-3	FED NATL MTG ASSOC #530927			2	1	1,249	101.1580	1,252	1,238	1,241		(3)			8.000	7.475	MON	8	89	06/29/2000	04/01/2015
31384R-TG-6	FED NATL MTG ASSOC #531651			2	1	547	101.1440	549	542	543		(1)			8.000	7.657	MON	4	40	06/29/2000	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850			2	1	821	100.8240	806	799	808		(6)			7.500	5.425	MON	5	56	01/05/2001	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006			2	1	299	101.7520	304	299	299					8.000	8.015	MON	2	20	02/02/2000	02/01/2030
31384S-V2-2	FED NATL MTG ASSOC #532633			2	1	149	100.1470	148	148	148					8.000	7.722	MON	1	5	06/29/2000	04/01/2015
31384S-WR-6	FED NATL MTG ASSOC #532656			2	1	629	100.8750	611	605	615		(4)			7.000	4.459	MON	4	33	04/12/2002	07/01/2015
31384T-DU-8	FED NATL MTG ASSOC #533015			2	1	2,213	101.8390	2,170	2,131	2,336		(37)			8.000	5.037	MON	14	170	08/08/2001	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504			2	1	6,470	105.2170	6,556	6,231	6,655		(31)			8.000	5.703	MON	42	495	08/08/2001	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526			2	1	1,408	103.4450	1,403	1,356	1,454		(1)			8.000	5.659	MON	9	108	08/08/2001	03/01/2030
31384U-EA-8	FED NATL MTG ASSOC #533929			2	1	1,137	100.3290	1,130	1,126	1,128		(2)			8.000	7.636	MON	8	85	06/29/2000	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943			2	1	991	100.2650	968	966	977		(9)			7.000	4.809	MON	6	64	08/02/2001	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946			2	1	109	100.7110	109	108	109					8.000	7.648	MON	1	8	06/29/2000	06/01/2015
31384U-EY-6	FED NATL MTG ASSOC #533951			2	1	129	100.9290	131	130	129					7.500	7.851	MON	1	8	06/02/2000	07/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968			2	1	1,419	100.3400	1,410	1,406	1,410		(2)			8.000	7.497	MON	9	95	06/29/2000	07/01/2015
31384U-KN-3	FED NATL MTG ASSOC #534101			2	1	1,408	101.3960	1,375	1,356	1,496		(34)			8.000	4.843	MON	9	108	08/08/2001	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194			2	1	4,746	111.4190	5,093	4,571	4,925		(41)			8.000	5.504	MON	30	355	08/08/2001	04/01/2030
31384U-WC-4	FED NATL MTG ASSOC #534443			2	1	346	100.2790	348	347	347					7.500	7.746	MON	2	24	02/15/2000	03/01/2015
31384V-BT-8	FED NATL MTG ASSOC #534750			2	1	8,319	101.4060	8,123	8,011	8,867		(191)			8.000	4.749	MON	53	639	08/08/2001	03/01/2030
31384V-KQ-4	FED NATL MTG ASSOC #535003			2	1	291	101.4720	304	299	298		1			7.000	8.094	MON	2	17	02/03/2000	11/01/2014
31384V-NT-5	FED NATL MTG ASSOC #535102			2	1	364	101.7990	356	350	354		(4)			7.000	4.426	MON	2	22	04/12/2002	01/01/2015
31384V-NU-2	FED NATL MTG ASSOC #535103			2	1	5,147	101.8000	5,106	5,016	5,043		(35)			7.000	5.383	MON	29	289	04/12/2002	01/01/2015
31384V-NV-0	FED NATL MTG ASSOC #535104			2	1	318	101.7990	312	306	309		(3)			7.000	4.531	MON	2	18	04/12/2002	12/01/2014
31384V-QG-0	FED NATL MTG ASSOC #535155			2	1	6,400	115.6920	7,147	6,177	6,653		(148)			8.000	5.476	MON	41	484	07/06/2001	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299			2	1	3,111	114.3280	2,579	2,256	2,479		(37)			7.500	4.391	MON	14	165	02/07/2002	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315			2	1	7,369	102.1380	7,248	7,096	7,173		(61)			7.000	4.596	MON	41	446	04/12/2002	05/01/2015
31384V-YW-6	FED NATL MTG ASSOC #535425			2	1	26,341	113.7800	28,853	25,358	28,396		464			7.500	3.918	MON	159	1,859	01/11/2002	08/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554			2	1	1,217	102.4630	1,219	1,190	1,200		(7)			7.000	5.369	MON	7	75	07/17/2001	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586			2	1	2,176	103.0860	2,160	2,095	2,133		(20)			7.000	4.230	MON	12	136	04/12/2002	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631			2	1	9,033	103.7870	9,028	8,698	8,853		(91)			7.000	4.268	MON	51	566	04/12/2002	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675			2	1	4,347	103.1840	4,320	4,186	4,254		(38)			7.000	4.407	MON	24	263	04/12/2002	01/01/2016
31384W-EA-4	FED NATL MTG ASSOC #535729			2	1	905	102.9760	913	886	894		(4)			6.500	5.138	MON	5	53	12/06/2001	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735			2	1	6,113	100.8590	5,960	5,909	5,923		(27)			6.000	4.684	MON	30	214	04/06/2005	01/01/2016
31384W-EM-8	FED NATL MTG ASSOC #535740			2	1	13,481	103.4220	13,427	12,982	13,209		(140)			7.000	4.187	MON	76	841	04/12/2002	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757			2	1	8,131	116.3140	9,107	7,830	8,488		(145)			8.000	5.230	MON	52	619	08/08/2001	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801			2	1	4,836	103.8150	4,835	4,657	4,761		(49)			7.000	4.133	MON	27	303	04/12/2002	03/01/2016
31384W-HL-7	FED NATL MTG ASSOC #535835			2	1	5,027	103.4600	5,095	4,924	4,975		(22)			6.500	5.246	MON	27	298	12/06/2001	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870			2	1	4,460	103.4330	4,519	4,369	4,417		(21)			6.500	5.151	MON	24	268	12/06/2001	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903			2	1	320	114.7540	358	312	337		(1)			7.500	5.081	MON	2	23	07/30/2001	03/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31384W-LB-4	FED NATL MTG ASSOC #535922			2	1	4,625	116.6550	5,195	4,454	4,893		(72)			8.000	4.958	MON	30	347	08/08/2001	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942			2	1	1,157	115.3420	1,288	1,116	1,235		2			8.000	4.684	MON	7	88	07/06/2001	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962			2	1	635	103.6850	645	622	629		(3)			6.500	5.227	MON	3	39	12/06/2001	05/01/2016
31384W-NW-6	FED NATL MTG ASSOC #536005			2	1	1,406	101.4520	1,374	1,354	1,364		(13)			7.000	4.623	MON	8	82	04/12/2002	12/01/2014
31384W-QM-5	FED NATL MTG ASSOC #536060			2	1	4,199	103.8110	4,263	4,107	4,130		(12)			7.000	6.296	MON	24	278	07/17/2001	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143			2	1	1,640	115.0530	1,817	1,579	1,753		26			8.000	4.601	MON	11	121	08/08/2001	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285			2	1	9,518	112.3090	10,093	8,987	10,052		44			8.500	4.885	MON	64	762	10/02/2001	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330			2	1	4,459	115.6160	4,964	4,294	4,905		(5)			8.000	3.744	MON	29	341	08/08/2001	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376			2	1	1,043	100.2830	1,036	1,033	1,034		(2)			8.000	7.620	MON	7	72	06/29/2000	04/01/2015
31384W-4F-4	FED NATL MTG ASSOC #536422			2	1	4,981	101.3260	5,000	4,934	4,944		(7)			8.000	7.658	MON	33	374	06/29/2000	04/01/2015
31384X-KF-4	FED NATL MTG ASSOC #536794			2	1	2,605	100.7970	2,529	2,509	2,547		(34)			7.000	3.324	MON	15	157	04/12/2002	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153			2	1	4,686	108.0230	4,874	4,512	5,025		92			8.000	4.567	MON	30	330	08/08/2001	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321			2	1	1,037	100.3370	1,031	1,027	1,030		(2)			8.000	7.548	MON	7	79	06/29/2000	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324			2	1	5,759	108.1000	5,995	5,546	6,243		90			8.000	4.183	MON	37	443	08/08/2001	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673			2	1	5,225	103.2250	4,980	4,825	5,446		(123)			7.500	3.538	MON	30	361	02/07/2002	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735			2	1	1,585	104.0370	1,604	1,542	1,701		43			7.500	4.405	MON	10	116	07/30/2001	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875			2	1	679	101.3400	681	672	674		(1)			8.000	7.472	MON	4	51	06/29/2000	06/01/2015
31384Y-TY-2	FED NATL MTG ASSOC #537967			2	1	248	99.8720	239	239	239		(4)			7.000	3.927	MON	1	2	04/12/2002	05/01/2015
31384Y-2H-8	FED NATL MTG ASSOC #538176			2	1	729	100.2050	725	723	724		(1)			7.500	7.056	MON	5	43	10/13/2000	05/01/2015
31384Y-6R-2	FED NATL MTG ASSOC #538280			2	1	730	101.3580	733	723	725		(1)			8.000	7.546	MON	5	54	06/29/2000	05/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802			2	1	2,790	110.7650	2,976	2,686	2,997		(32)			8.000	4.211	MON	18	205	08/08/2001	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880			2	1	2,686	100.3380	2,670	2,661	2,666		(3)			8.000	7.701	MON	18	189	06/29/2000	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927			2	1	154	100.7190	154	153	153					8.000	7.608	MON	1	11	06/29/2000	06/01/2015
31385A-7K-7	FED NATL MTG ASSOC #539198			2	1	1,614	100.7590	1,611	1,599	1,602		(3)			8.000	7.540	MON	11	121	06/29/2000	05/01/2015
31385B-3M-5	FED NATL MTG ASSOC #540004			2	1	669	101.7190	655	644	692		(11)			8.000	5.277	MON	4	43	08/08/2001	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220			2	1	3,962	103.8360	4,001	3,854	4,283		36			7.500	4.199	MON	24	288	07/30/2001	06/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305			2	1	1,799	100.2700	1,758	1,753	1,767		(9)			7.000	5.682	MON	10	116	08/02/2001	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755			2	1	2,132	110.2150	2,264	2,054	2,297		4			8.000	4.291	MON	14	164	08/08/2001	05/01/2030
31385C-YV-9	FED NATL MTG ASSOC #540824			2	1	356	100.2770	348	347	352		(3)			7.000	5.202	MON	2	23	08/02/2001	09/01/2015
31385D-GU-9	FED NATL MTG ASSOC #541211			2	1	176	107.2690	182	169	191		8			8.000	4.143	MON	1	13	08/08/2001	06/01/2030
31385D-M4-0	FED NATL MTG ASSOC #541379			2	1	310	100.3350	309	307	308		(1)			8.000	7.480	MON	2	13	06/29/2000	05/01/2015
31385E-AP-4	FED NATL MTG ASSOC #541914			2	1	1,599	100.9740	1,599	1,584	1,588		(2)			8.000	7.585	MON	11	117	06/29/2000	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949			2	1	19,510	107.3470	19,635	18,291	19,925		(132)			7.500	4.805	MON	114	1,369	02/07/2002	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077			2	1	5,299	104.1550	5,314	5,102	5,668		77			8.000	4.637	MON	34	407	08/08/2001	07/01/2030
31385E-UK-3	FED NATL MTG ASSOC #542486			2	1	1,177	100.7040	1,176	1,168	1,171		(3)			7.500	6.919	MON	7	82	10/13/2000	07/01/2015
31385E-WH-8	FED NATL MTG ASSOC #542548			2	1	2,194	104.4720	2,207	2,112	2,375		48			8.000	4.293	MON	14	169	08/08/2001	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580			2	1	5,324	107.8600	5,530	5,127	5,507		45			8.000	4.932	MON	34	406	08/08/2001	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888			2	1	5,969	114.7850	6,600	5,750	6,613		(2)			8.000	3.370	MON	38	458	08/08/2001	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940			2	1	2,290	101.5170	2,195	2,163	2,510		(37)			8.500	3.638	MON	15	183	10/02/2001	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272			2	1	3,852	115.1190	4,271	3,710	4,034		(11)			8.000	5.285	MON	25	296	08/08/2001	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444			2	1	78	104.2260	78	75	83		1			8.000	5.033	MON	1	6	07/06/2001	09/01/2030
31385H-NN-8	FED NATL MTG ASSOC #544997			2	1	23	100.1940	23	23	23					8.000	8.000	MON		1	06/29/2000	06/01/2015
31385H-PJ-5	FED NATL MTG ASSOC #545025			2	1	5,848	103.8260	5,948	5,729	5,788		(27)			6.500	5.273	MON	31	350	12/06/2001	06/01/2016
31385H-S2-9	FED NATL MTG ASSOC #545137			2	1	19,092	114.0730	21,183	18,570	19,996		(149)			7.500	5.056	MON	116	1,357	07/30/2001	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149			2	1	8,899	104.2310	8,903	8,542	8,678		(51)			6.000	4.256	MON	43	484	09/24/2003	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154			2	1	2,435	104.0140	2,439	2,345	2,393		(21)			7.000	4.585	MON	14	156	04/12/2002	08/01/2016
31385H-VT-6	FED NATL MTG ASSOC #545226			2	1	415	103.8340	415	400	407		(4)			7.000	4.572	MON	2	26	04/12/2002	09/01/2016
31385H-YA-4	FED NATL MTG ASSOC #545305			2	1	3,122	104.3080	3,131	3,001	3,052		(17)			6.000	4.268	MON	15	169	09/11/2003	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369			2	1	1,359	103.7080	1,357	1,309	1,336		(15)			7.000	4.252	MON	8	86	04/12/2002	09/01/2016
31385J-D4-7	FED NATL MTG ASSOC #545623			2	1	3,013	104.9910	3,041	2,897	2,950		(13)			6.000	4.367	MON	14	164	09/11/2003	05/01/2017
31385J-JK-5	FED NATL MTG ASSOC #545766			2	1	34,257	105.5320	34,757	32,934	33,590		(166)			6.000	4.368	MON	165	1,887	09/11/2003	07/01/2017
31385J-UL-0	FED NATL MTG ASSOC #546087			2	1	872	100.3210	867	864	865		(2)			8.000	7.645	MON	6	63	06/29/2000	07/01/2015
31385J-VG-0	FED NATL MTG ASSOC #546115			2	1	1,097	100.9570	1,098	1,087	1,091		(2)			8.000	7.380	MON	7	79	06/29/2000	07/01/2015
31385K-K5-3	FED NATL MTG ASSOC #546716			2	1	851	110.7580	908	819	920		6			8.000	4.234	MON	5	66	08/08/2001	07/01/2030
31385K-ZM-0	FED NATL MTG ASSOC #547148			2	1	2,527	103.1670	2,550	2,471	2,504		(16)			7.000	5.300	MON	14	167	07/17/2001	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215			2	1	4,601	110.6830	4,905	4,432	4,869		(74)			8.000	4.912	MON	30	341	08/08/2001	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512			2	1	406	111.3830	436	392	431		2			8.000	4.984	MON	3	29	07/06/2001	08/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31385N-LZ-0	FED NATL MTG ASSOC #547644			2	1	3,745	105.3690	3,801	3,607	3,816		(44)			8.000	6.096	MON	24	286	08/08/2001	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853			2	1	2,490	103.0880	2,510	2,435	2,457		(13)			7.000	5.588	MON	14	162	07/17/2001	08/01/2015
31385P-AC-8	FED NATL MTG ASSOC #548203			2	1	1,364	103.1420	1,372	1,330	1,349		(11)			7.000	4.992	MON	8	89	08/02/2001	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208			2	1	11,008	101.1020	10,852	10,734	10,832		(44)			7.000	5.912	MON	63	725	08/02/2001	04/01/2016
31385S-K5-6	FED NATL MTG ASSOC #551216			2	1	29,339	114.2480	21,075	18,447	20,141		(90)			7.500	4.652	MON	115	1,323	02/07/2002	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148			2	1	808	101.0020	798	790	799		(4)			7.000	5.097	MON	5	50	07/17/2001	09/01/2015
31385W-J8-3	FED NATL MTG ASSOC #554787			2	1	12,631	100.3640	12,536	12,491	12,791		(21)			8.000	7.027	MON	83	993	11/07/2000	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835			2	1	16,779	101.3020	16,363	16,153	17,322		(326)			7.500	5.279	MON	101	1,108	01/11/2002	11/01/2030
31385W-NA-3	FED NATL MTG ASSOC #554885			2	1	6,869	100.3090	6,712	6,691	6,757		(26)			7.500	6.039	MON	42	480	01/05/2001	11/01/2015
31385W-TM-1	FED NATL MTG ASSOC #555056			2	1	728	104.4640	441	422	426		(1)			6.000	5.247	MON	2	24	07/14/2006	11/01/2017
31385W-XY-0	FED NATL MTG ASSOC #555195			2	1	112,059	105.6550	113,648	107,565	109,728		(535)			6.000	4.376	MON	538	6,185	09/24/2003	11/01/2017
31385X-5Y-9	FED NATL MTG ASSOC #556263			2	1	104	103.3840	106	102	103					7.000	5.634	MON	1	6	07/17/2001	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245			2	1	10,879	115.0910	12,057	10,476	11,367		(89)			8.000	5.275	MON	70	835	08/08/2001	08/01/2030
31386A-DZ-6	FED NATL MTG ASSOC #557320			2	1	169	101.0870	167	166	168		(1)			7.000	5.570	MON	1	11	07/17/2001	01/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029			2	1	25	100.2760	24	24	24					7.000	5.154	MON		1	07/17/2001	10/01/2015
31386B-UH-5	FED NATL MTG ASSOC #558684			2	1	839	114.2530	894	782	851		(11)			7.500	4.816	MON	5	59	02/07/2002	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686			2	1	1,533	103.7010	1,534	1,480	1,573		(21)			8.000	5.954	MON	10	108	07/06/2001	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996			2	1	11,348	103.4250	11,642	11,257	11,277		(13)			7.500	7.218	MON	70	803	10/13/2000	10/01/2015
31386C-QY-1	FED NATL MTG ASSOC #559471			2	1	8,973	103.2360	8,920	8,641	8,799		(92)			7.000	4.316	MON	50	579	04/12/2002	11/01/2015
31386C-R9-5	FED NATL MTG ASSOC #559512			2	1	947	102.1190	967	947	958		(7)			7.500	5.855	MON	6	68	01/05/2001	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535			2	1	4,801	101.1840	4,799	4,743	4,787		(24)			7.500	6.242	MON	30	342	01/05/2001	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645			2	1	1,590	103.8130	1,590	1,532	1,564		(16)			7.000	4.389	MON	9	97	04/12/2002	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861			2	1	1,012	100.3150	1,015	1,012	1,027		(5)			7.500	5.629	MON	6	66	01/05/2001	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387			2	1	338	102.1890	338	331	335		(2)			7.000	5.472	MON	2	22	07/17/2001	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457			2	1	7,475	114.1570	6,728	5,894	6,600		248			7.500	3.926	MON	37	434	02/07/2002	12/01/2030
31386F-BM-6	FED NATL MTG ASSOC #561744			2	1	26,077	115.3880	28,412	24,623	27,566		(661)			8.500	4.440	MON	174	2,077	10/02/2001	12/01/2030
31386F-K9-5	FED NATL MTG ASSOC #562020			2	1	169	100.2360	166	165	167		(1)			7.000	5.193	MON	1	1	07/17/2001	12/01/2015
31386F-M3-6	FED NATL MTG ASSOC #562078			2	1	3,245	103.5580	3,157	3,049	3,340		47			7.500	4.648	MON	19	228	02/07/2002	12/01/2030
31386F-VF-9	FED NATL MTG ASSOC #562314			2	1	4,944	103.6710	4,935	4,761	4,858		(46)			7.000	4.397	MON	28	305	04/12/2002	01/01/2016
31386G-K3-6	FED NATL MTG ASSOC #562914			2	1	236	103.5360	241	233	234					6.500	6.094	MON	1	15	06/15/2001	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347			2	1	3,459	103.2360	3,492	3,383	3,413		(16)			7.000	5.709	MON	20	225	07/17/2001	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845			2	1	3,730	103.6700	3,770	3,636	3,682		(22)			7.000	5.318	MON	21	243	08/02/2001	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868			2	1	38,604	113.9640	42,354	37,164	41,847		532			7.500	3.832	MON	232	2,756	01/11/2002	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317			2	1	664	110.6890	693	627	731		24			8.500	3.658	MON	4	53	10/02/2001	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575			2	1	20,094	107.0100	20,159	18,838	20,449		237			7.500	4.851	MON	118	1,410	02/07/2002	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699			2	1	1,373	103.6720	1,371	1,322	1,354		(16)			7.000	3.938	MON	8	89	04/12/2002	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010			2	1	61	100.9400	61	60	61					7.000	5.467	MON		4	07/17/2001	01/01/2016
31386L-S9-4	FED NATL MTG ASSOC #566744			2	1	103,627	113.6850	111,617	98,181	106,382		815			7.500	4.986	MON	614	7,349	02/07/2002	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928			2	1	1,495	103.6720	1,492	1,440	1,471		(16)			7.000	4.225	MON	8	89	04/12/2002	01/01/2016
31386M-SP-6	FED NATL MTG ASSOC #567626			2	1	1,150	103.9480	1,108	1,066	1,198		40			7.500	3.562	MON	7	80	02/07/2002	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894			2	1	1,214	100.9760	1,180	1,169	1,204		(18)			7.000	3.172	MON	7	79	04/12/2002	01/01/2016
31386N-LR-7	FED NATL MTG ASSOC #568336			2	1	1,132	100.3520	1,096	1,092	1,150		(31)			8.000	4.529	MON	7	83	07/06/2001	01/01/2031
31386N-SH-2	FED NATL MTG ASSOC #568520			2	1	1,111	102.1840	1,110	1,087	1,098		(6)			7.000	5.607	MON	6	73	07/17/2001	01/01/2016
31386N-SM-1	FED NATL MTG ASSOC #568524			2	1	371	100.9640	361	358	363		(5)			7.000	4.224	MON	2	22	04/12/2002	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618			2	1	216	100.2800	211	211	214		(2)			7.000	5.123	MON	1	14	08/02/2001	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677			2	1	7,845	105.1820	7,944	7,552	8,242		51			7.500	4.762	MON	47	493	01/11/2002	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865			2	1	31,382	112.2840	33,933	30,221	31,569		(97)			8.000	6.230	MON	201	2,388	08/08/2001	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300			2	1	1,153	100.2180	1,111	1,108	1,136		(10)			6.000	3.455	MON	6	64	09/11/2003	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313			2	1	19,484	102.6080	19,488	18,993	19,258		(100)			7.000	5.541	MON	111	1,286	08/02/2001	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899			2	1	9,102	101.2660	8,876	8,765	9,224		31			8.000	5.832	MON	58	696	08/08/2001	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957			2	1	881	102.7070	882	859	874		(8)			7.000	4.753	MON	5	58	08/02/2001	02/01/2016
31386Q-XT-3	FED NATL MTG ASSOC #570490			2	1	229	100.2700	221	221	223		(1)			7.000	5.686	MON	1	15	04/12/2002	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655			2	1	2,211	100.9850	2,154	2,133	2,176		(20)			7.000	4.624	MON	12	145	04/12/2002	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014			2	1	5,619	100.2830	5,427	5,411	5,475		(26)			7.000	5.658	MON	32	334	04/12/2002	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172			2	1	2,714	113.9570	2,461	2,160	2,399		27			7.500	4.229	MON	14	159	02/07/2002	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520			2	1	1,515	100.9150	1,497	1,484	1,498		(6)			6.500	5.377	MON	8	93	12/06/2001	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557			2	1	5,173	101.0210	5,094	5,043	5,105		(25)			7.000	5.679	MON	29	342	08/02/2001	04/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31386T-MT-9	FED NATL MTG ASSOC #572870			2	1	8,869	110.6240	9,532	8,617	8,942		(49)			6.000	4.100	MON	43	468	09/26/2003	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882			2	1	1,111	102.8430	1,119	1,088	1,099		(5)			6.500	5.223	MON	6	65	12/06/2001	04/01/2016
31386T-P8-2	FED NATL MTG ASSOC #572947			2	1	9,133	103.6560	9,274	8,947	9,052		(50)			6.500	5.161	MON	48	563	12/06/2001	04/01/2016
31386U-ZX-3	FED NATL MTG ASSOC #574158			2	1	3,809	100.8990	3,701	3,668	3,710		(28)			7.000	5.257	MON	21	243	04/12/2002	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902			2	1	7,439	102.7850	7,340	7,141	7,229		(40)			6.000	4.380	MON	36	407	09/24/2003	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309			2	1	2,776	104.0870	2,782	2,673	2,713		(18)			7.000	5.316	MON	16	181	04/12/2002	03/01/2016
31386W-FF-0	FED NATL MTG ASSOC #575366			2	1	4,751	103.0110	4,698	4,560	4,619		(24)			6.000	4.359	MON	23	244	09/24/2003	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113			2	1	844	101.3740	804	793	866		(12)			7.500	4.671	MON	5	59	02/07/2002	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116			2	1	482	103.7750	490	472	476		(2)			6.500	5.512	MON	3	29	12/06/2001	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161			2	1	2,831	103.5350	2,871	2,773	2,802		(12)			6.500	5.289	MON	15	173	12/06/2001	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646			2	1	6,678	114.0380	5,282	4,632	5,055		31			7.500	4.732	MON	29	336	02/07/2002	02/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688			2	1	22,871	101.9020	22,196	21,782	24,114		79			8.000	4.597	MON	145	1,737	10/16/2001	03/01/2031
31387B-S7-9	FED NATL MTG ASSOC #579342			2	1	400	100.9260	396	392	396		(2)			6.500	5.458	MON	2	25	12/06/2001	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375			2	1	1,710	100.9890	1,689	1,672	1,686		(4)			7.000	5.921	MON	10	109	07/17/2001	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828			2	1	264	100.2850	254	254	259		(2)			7.000	4.860	MON	1	17	04/12/2002	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044			2	1	1,489	103.9930	1,488	1,431	1,455		(9)			6.000	4.154	MON	7	81	09/11/2003	06/01/2016
31387C-QK-0	FED NATL MTG ASSOC #580158			2	1	5,831	104.7370	5,973	5,703	5,768		(21)			7.000	5.866	MON	33	378	07/17/2001	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167			2	1	574	104.0150	585	562	569		(3)			6.500	5.245	MON	3	34	12/06/2001	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177			2	1	2,032	103.7620	2,027	1,954	1,989		(13)			6.000	4.141	MON	10	110	09/11/2003	10/01/2016
31387D-JH-3	FED NATL MTG ASSOC #580864			2	1	6,081	100.9990	5,914	5,856	5,960		(51)			7.000	4.828	MON	34	395	04/12/2002	05/01/2016
31387D-KZ-1	FED NATL MTG ASSOC #580912			2	1	295	103.5360	300	289	292		(1)			6.500	5.380	MON	2	18	12/06/2001	05/01/2016
31387D-SW-0	FED NATL MTG ASSOC #581133			2	1	25,302	103.8680	25,308	24,366	24,740		(125)			7.000	5.351	MON	142	1,596	04/12/2002	05/01/2016
31387E-E2-9	FED NATL MTG ASSOC #581653			2	1	8,112	103.6560	8,237	7,947	8,007		(23)			6.500	5.626	MON	43	487	12/06/2001	06/01/2016
31387E-NM-5	FED NATL MTG ASSOC #581896			2	1	1,523	100.8840	1,502	1,489	1,502		(6)			7.000	5.957	MON	9	82	07/17/2001	07/01/2016
31387F-N2-6	FED NATL MTG ASSOC #582809			2	1	1,675	104.4370	1,652	1,582	1,864		(1)			8.500	3.250	MON	11	132	10/02/2001	04/01/2031
31387J-QM-1	FED NATL MTG ASSOC #585560			2	1	574	100.2510	564	563	567		(2)			6.500	5.703	MON	3	35	12/06/2001	06/01/2016
31387M-A6-6	FED NATL MTG ASSOC #587829			2	1	8,786	100.2840	8,589	8,564	8,648		(44)			7.000	5.916	MON	50	575	08/02/2001	09/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269			2	1	224	102.8310	225	219	221		(1)			6.500	5.329	MON	1	13	12/06/2001	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418			2	1	1,371	101.0740	1,335	1,320	1,342		(7)			7.000	5.048	MON	8	83	04/12/2002	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468			2	1	189	101.0910	184	182	187		(2)			7.000	4.389	MON	1	12	04/12/2002	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568			2	1	6,996	101.0420	6,913	6,842	6,886		(26)			7.000	6.056	MON	40	455	07/17/2001	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054			2	1	10,619	100.2520	10,526	10,499	10,529		(12)			6.500	6.201	MON	57	663	06/15/2001	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072			2	1	15,230	103.8940	15,501	14,920	15,054		(55)			6.500	5.536	MON	81	918	12/06/2001	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120			2	1	3,199	104.0350	3,261	3,134	3,163		(10)			6.500	5.559	MON	17	195	12/06/2001	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084			2	1	7,315	101.9510	7,270	7,131	7,239		(43)			7.000	5.416	MON	42	485	08/02/2001	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387			2	1	7,660	103.7150	7,626	7,353	7,474		(41)			6.000	4.360	MON	37	425	09/24/2003	09/01/2016
31387R-AU-2	FED NATL MTG ASSOC #591419			2	1	39,292	104.1240	40,080	38,492	38,891		(159)			6.500	5.453	MON	208	2,392	12/06/2001	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460			2	1	1,048	104.0620	1,068	1,027	1,036		(4)			6.500	5.505	MON	6	63	12/06/2001	08/01/2016
31387R-5L-8	FED NATL MTG ASSOC #592251			2	1	13,483	113.8850	14,426	12,667	13,438		(91)			7.500	5.591	MON	79	948	02/07/2002	09/01/2031
31387S-5G-7	FED NATL MTG ASSOC #593147			2	1	6,442	104.2410	6,578	6,311	6,389		(31)			6.500	5.244	MON	34	378	12/06/2001	08/01/2016
31387S-5H-5	FED NATL MTG ASSOC #593148			2	1	12,057	104.4850	12,280	11,753	11,857		(46)			7.000	6.074	MON	69	792	08/02/2001	08/01/2016
31387U-SL-6	FED NATL MTG ASSOC #594623			2	1	23,824	100.9780	23,567	23,339	23,506		(92)			6.500	5.585	MON	126	1,347	12/06/2001	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653			2	1	18,577	113.4880	19,907	17,541	20,395		817			8.500	3.587	MON	124	1,488	10/02/2001	06/01/2031
31387V-YQ-6	FED NATL MTG ASSOC #595719			2	1	12,263	104.2440	12,523	12,013	12,138		(41)			6.500	5.510	MON	65	736	12/06/2001	08/01/2016
31387W-QG-5	FED NATL MTG ASSOC #596355			2	1	8,585	103.7770	8,728	8,410	8,490		(27)			6.500	5.412	MON	46	520	12/06/2001	07/01/2016
31387W-QH-3	FED NATL MTG ASSOC #596356			2	1	10,594	103.7770	10,770	10,378	10,472		(36)			6.500	5.492	MON	56	648	12/06/2001	07/01/2016
31387W-ZK-6	FED NATL MTG ASSOC #596646			2	1	1,295	100.2520	1,272	1,269	1,286		(8)			6.500	5.096	MON	7	79	12/06/2001	08/01/2016
31387X-HX-6	FED NATL MTG ASSOC #597046			2	1	6,448	100.2540	6,333	6,317	6,387		(25)			6.500	5.443	MON	34	400	12/06/2001	09/01/2016
31387X-JP-1	FED NATL MTG ASSOC #597070			2	1	549	104.1290	560	537	543		(2)			6.500	5.381	MON	3	34	12/06/2001	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062			2	1	5,957	113.7470	6,591	5,794	6,135		(41)			7.500	5.617	MON	36	426	07/30/2001	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249			2	1	364	103.6570	370	357	362		(2)			6.500	4.954	MON	2	22	12/06/2001	07/01/2016
31388A-W2-6	FED NATL MTG ASSOC #599265			2	1	1,978	100.2530	1,943	1,938	1,958		(8)			6.500	5.427	MON	11	122	12/06/2001	08/01/2016
31388B-Q2-1	FED NATL MTG ASSOC #599973			2	1	5,452	100.8040	5,384	5,341	5,390		(17)			6.500	5.600	MON	29	312	12/06/2001	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203			2	1	1,898	110.0690	1,973	1,792	2,064		83			8.500	3.942	MON	13	134	10/02/2001	07/01/2031
31388B-ZY-1	FED NATL MTG ASSOC #600259			2	1	12,680	103.2340	12,565	12,172	12,350		(68)			6.000	4.336	MON	61	683	09/24/2003	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260			2	1	12,383	104.1350	12,633	12,131	12,279		(51)			6.500	5.300	MON	66	741	12/06/2001	08/01/2016
31388C-7G-9	FED NATL MTG ASSOC #601295			2	1	4,738	105.3100	4,853	4,608	4,956		23			7.500	4.718	MON	29	344	07/30/2001	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388D-DP-0	FED NATL MTG ASSOC #601410			2	1	376	100.8590	371	368	371		(1)			6.500	5.466	MON	2	22	12/06/2001	10/01/2016
31388D-P4-4	FED NATL MTG ASSOC #601743			2	1	30	99.8710	29	29	29					6.500	5.072	MON			12/06/2001	08/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018			2	1	13,930	104.7380	14,269	13,624	13,761		(51)			7.000	6.003	MON	79	929	07/17/2001	08/01/2016
31388D-Y7-7	FED NATL MTG ASSOC #602034			2	1	4,519	115.1200	5,009	4,352	4,752		20			8.000	5.071	MON	29	347	08/08/2001	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043			2	1	7,287	103.8950	7,416	7,138	7,210		(33)			6.500	5.390	MON	39	434	12/06/2001	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383			2	1	10,025	103.8970	10,204	9,821	9,912		(39)			6.500	5.475	MON	53	616	12/06/2001	08/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867			2	1	7,865	100.2530	7,724	7,705	7,811		(41)			6.500	5.107	MON	42	487	12/06/2001	10/01/2016
31388J-XL-4	FED NATL MTG ASSOC #606483			2	1	103	101.0020	102	101	102					6.500	5.219	MON	1	6	12/06/2001	09/01/2016
31388K-K6-8	FED NATL MTG ASSOC #607017			2	1	2,106	104.1300	2,148	2,063	2,085		(8)			6.500	5.438	MON	11	124	12/06/2001	10/01/2016
31388K-7A-4	FED NATL MTG ASSOC #607589			2	1	958	104.5680	982	939	950		(4)			6.500	5.433	MON	5	60	12/06/2001	11/01/2016
31388M-JQ-2	FED NATL MTG ASSOC #608771			2	1	23,469	104.0080	24,027	23,101	23,195		(44)			6.500	6.061	MON	125	1,287	08/14/2001	09/01/2016
31388M-K4-9	FED NATL MTG ASSOC #608815			2	1	11,003	101.7520	11,020	10,831	10,884		(9)			6.500	6.026	MON	59	686	08/14/2001	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042			2	1	5,927	104.1250	6,046	5,806	5,879		(29)			6.500	5.207	MON	31	348	12/06/2001	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077			2	1	1,060	104.1360	1,082	1,039	1,050		(4)			6.500	5.429	MON	6	65	12/06/2001	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445			2	1	39,606	106.1070	39,681	37,397	42,147		25			8.500	4.651	MON	265	3,173	10/02/2001	07/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570			2	1	11,330	100.9380	11,204	11,099	11,219		(45)			6.500	5.446	MON	60	702	12/06/2001	11/01/2016
31388N-GW-0	FED NATL MTG ASSOC #609613			2	1	6,549	104.2400	6,688	6,416	6,478		(19)			6.500	5.558	MON	35	396	12/06/2001	11/01/2016
31388Q-W8-8	FED NATL MTG ASSOC #611871			2	1	10,263	100.2550	10,080	10,054	10,196		(43)			6.500	5.220	MON	54	638	12/06/2001	11/01/2016
31388S-AN-5	FED NATL MTG ASSOC #613013			2	1	4,617	103.9540	4,493	4,322	4,814		(41)			7.500	4.095	MON	27	323	02/07/2002	05/01/2031
31388S-2G-9	FED NATL MTG ASSOC #613775			2	1	542	101.7210	530	521	534		(2)			6.000	3.913	MON	3	30	09/11/2003	11/01/2016
31388T-WE-9	FED NATL MTG ASSOC #614545			2	1	7,896	104.4670	7,788	7,455	8,414		(23)			8.500	4.501	MON	53	632	10/02/2001	07/01/2031
31388U-PK-0	FED NATL MTG ASSOC #615226			2	1	653	104.3650	667	639	647		(3)			6.500	5.314	MON	3	40	12/06/2001	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077			2	1	32,531	104.4710	33,293	31,869	32,180		(100)			6.500	5.589	MON	173	2,004	12/06/2001	11/01/2016
31388X-AD-6	FED NATL MTG ASSOC #617504			2	1	9,724	104.1620	9,738	9,349	9,513		(46)			6.000	4.461	MON	47	545	09/11/2003	01/01/2017
31388X-UC-6	FED NATL MTG ASSOC #618079			2	1	19,966	104.4600	20,431	19,559	19,754		(66)			6.500	5.572	MON	106	1,236	12/06/2001	12/01/2016
31389E-AK-1	FED NATL MTG ASSOC #622910			2	1	314,883	112.4950	354,227	314,883	314,883					6.000	6.000	MON	1,574	18,836	01/18/2002	10/01/2031
31389E-MP-7	FED NATL MTG ASSOC #623266			2	1	113	100.2430	109	109	110		(3)			7.000	4.644	MON	1	7	04/12/2002	04/01/2016
31389E-MQ-5	FED NATL MTG ASSOC #623267			2	1	18,468	110.6240	15,578	14,082	14,356		(31)			6.000	4.656	MON	70	827	01/08/2003	06/01/2021
31389F-SU-7	FED NATL MTG ASSOC #624331			2	1	12,095	114.0620	12,962	11,364	12,325		(167)			7.500	4.937	MON	71	851	02/07/2002	02/01/2032
31389H-LW-6	FED NATL MTG ASSOC #625941			2	1	3,425	104.2620	1,608	1,542	1,561		(5)			6.000	4.923	MON	8	84	07/14/2006	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987			2	1	3,237	104.4890	3,304	3,162	3,194		(10)			6.500	5.572	MON	17	200	01/22/2002	01/01/2017
31389L-3R-8	FED NATL MTG ASSOC #629108			2	1	4,240	105.0160	4,281	4,076	4,157		(23)			6.000	4.283	MON	20	229	09/11/2003	04/01/2017
31389Q-MM-7	FED NATL MTG ASSOC #632264			2	1	1,261	102.3570	1,215	1,187	1,272		(16)			7.500	5.290	MON	7	89	02/07/2002	03/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863			2	1	4,570	104.5700	4,594	4,393	4,490		(23)			6.000	4.219	MON	22	253	09/11/2003	04/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800			2	1	308,830	111.2820	343,674	308,830	308,830					6.000	6.000	MON	1,544	18,015	02/20/2002	12/01/2031
31389V-RL-3	FED NATL MTG ASSOC #636891			2	1	80,047	104.1330	77,544	74,466	78,765		127			7.500	5.623	MON	465	5,570	02/07/2002	04/01/2032
31389V-7L-5	FED NATL MTG ASSOC #637299			2	1	21,402	104.8030	20,594	19,650	20,730		28			7.500	5.542	MON	123	1,468	02/07/2002	04/01/2032
31389W-AB-1	FED NATL MTG ASSOC #637302			2	1	16,342	103.2330	15,682	15,191	16,077		(2)			7.500	5.566	MON	95	1,136	02/07/2002	04/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466			2	1	93,630	110.3120	96,171	87,181	92,369		93			7.500	5.607	MON	545	6,522	02/07/2002	03/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032			2	1	9,341	104.9910	9,429	8,981	9,147		(30)			6.000	4.692	MON	45	515	09/11/2003	01/01/2018
31390B-YA-0	FED NATL MTG ASSOC #641605			2	1	6,732	113.9770	7,222	6,337	6,804		17			7.500	5.252	MON	40	475	02/07/2002	04/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837			2	1	13,774	105.4090	13,937	13,221	13,485		(71)			6.000	4.316	MON	66	764	09/24/2003	05/01/2017
31390K-MJ-4	FED NATL MTG ASSOC #648461			2	1	85,875	113.7000	92,440	81,302	85,682		(1,000)			7.500	5.789	MON	508	6,083	08/06/2002	07/01/2032
31391H-EQ-3	FED NATL MTG ASSOC #667143			2	1	805,843	106.2500	491,522	462,611	466,763		(943)			5.500	4.790	MON	2,120	24,018	04/14/2005	10/01/2017
31391M-GG-2	FED NATL MTG ASSOC #670799			23	1	251,840	99.6160	246,681	247,632	252,972		(94)			2.400	1.754	MON	495	5,915	10/09/2002	11/01/2032
31391P-2L-9	FED NATL MTG ASSOC #673179			2	1	308,678	104.6510	309,727	295,961	300,751		(1,022)			6.000	4.780	MON	1,480	17,095	09/24/2003	02/01/2018
31391V-HB-2	FED NATL MTG ASSOC #678026			2	1	4,928	104.5540	4,954	4,738	4,811		(17)			6.000	4.747	MON	24	273	09/11/2003	09/01/2017
31403G-XW-7	FED NATL MTG ASSOC #748693			2	1	238,818	111.3070	255,327	229,391	243,951		(1,222)			6.500	4.636	MON	1,243	14,473	10/23/2003	10/01/2033
31406T-MF-5	FED NATL MTG ASSOC #819458			2	1	2,047,372	109.2500	2,236,745	2,047,372	2,047,372					5.000	5.000	MON	8,531	101,831	01/10/2005	03/01/2034
31406Y-SP-6	FED NATL MTG ASSOC #824126			2	1	891,551	108.9890	971,696	891,551	891,551					5.000	5.000	MON	3,715	43,877	01/10/2005	03/01/2035
31407F-VJ-6	FED NATL MTG ASSOC #829617			2	1	467,180	108.5130	506,951	467,180	467,180					5.000	5.000	MON	1,947	23,272	01/10/2005	06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921			2	1	1,102,321	109.0340	1,201,903	1,102,321	1,102,321					5.000	5.000	MON	4,593	54,970	01/10/2005	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391			2	1	1,487,616	108.5230	1,614,399	1,487,616	1,487,616					5.000	5.000	MON	6,198	73,104	01/10/2005	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693			2	1	478,524	110.2940	527,782	478,524	478,524					5.000	5.000	MON	1,994	23,836	01/10/2005	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349			2	1	30,033	108.4760	33,405	30,795	30,204		(293)			5.000	5.639	MON	128	1,384	10/03/2005	11/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448			2	1	2,211,296	108.9030	2,408,162	2,211,296	2,211,296					5.000	5.000	MON	9,214	109,373	04/10/2006	02/01/2036
31410C-RK-0	FED NATL MTG ASSOC #885290			2	1	24,852	108.8000	17,698	16,267	16,579		(40)			6.000	5.051	MON	81	939	07/14/2006	06/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31410K-D9-2	FED NATL MTG ASSOC #889428			2	1	2,296,730	107.7260	2,367,629	2,197,828	2,292,455		2,923			5.000	3.068	MON	9,158	104,342	08/28/2009	05/01/2023
31410R-7C-7	FED NATL MTG ASSOC #895591			2	1	812,253	108.3820	880,338	812,253	812,253					5.000	5.000	MON	3,384	39,654	04/10/2006	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152			2	1	398,732	108.9230	434,311	398,732	398,732					5.000	5.000	MON	1,661	19,901	04/10/2006	03/01/2036
31410T-4X-0	FED NATL MTG ASSOC #897338			2	1	335,630	108.3820	363,763	335,630	335,630					5.000	5.000	MON	1,398	16,297	01/10/2005	06/01/2036
31410T-7H-2	FED NATL MTG ASSOC #897396			2	1	1,074,656	108.4130	1,165,072	1,074,656	1,074,656					5.000	5.000	MON	4,478	53,631	04/10/2006	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813			2	1	43,633	108.3820	48,607	44,847	43,812		(456)			5.000	5.749	MON	187	2,128	12/08/2006	11/01/2036
31411R-ES-3	FED NATL MTG ASSOC #912845			2	1	323,056	106.4780	331,574	311,402	318,804		(355)			5.000	3.937	MON	1,298	15,442	04/02/2009	04/01/2022
31412C-B3-3	FED NATL MTG ASSOC #920858			2	1	408,665	109.3180	446,742	408,665	408,665					5.000	5.000	MON	1,703	18,086	04/10/2006	10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328			2	1	670,941	109.6520	706,394	644,216	675,948		822			5.500	3.247	MON	2,953	32,834	03/30/2009	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092			2	1	1,100,033	107.9070	1,135,729	1,052,506	1,107,395		6,705			5.000	2.960	MON	4,385	50,993	08/28/2009	03/01/2022
31412N-EC-6	FED NATL MTG ASSOC #929931			2	1	1,505,148	107.9860	1,569,799	1,453,700	1,509,804		6,531			5.000	3.459	MON	6,057	69,556	03/30/2009	09/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299			2	1	1,257,065	107.9860	1,308,978	1,212,173	1,258,397		7,986			5.000	3.476	MON	5,051	57,860	03/31/2009	12/01/2023
31413D-UQ-8	FED NATL MTG ASSOC #942591			2	1	339,049	109.6950	357,104	325,544	339,608		(453)			5.500	3.548	MON	1,492	17,414	03/30/2009	08/01/2022
31413M-HA-8	FED NATL MTG ASSOC #949425			2	1	935,811	107.9680	973,927	902,055	934,554		4,010			5.000	3.453	MON	3,759	42,903	04/02/2009	03/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302			2	1	2,482,419	108.3220	2,473,717	2,283,680	2,447,345		(13,238)			5.000	2.146	MON	9,515	111,030	10/07/2011	05/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747			2	1	931,208	109.6790	979,922	893,446	932,312		4,507			5.500	3.640	MON	4,095	46,901	03/31/2009	11/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355			2	1	308,345	107.9830	321,580	297,805	309,851		1,839			5.000	3.370	MON	1,241	14,003	03/30/2009	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538			2	1	56,452	108.5360	60,079	55,354	56,755		631			5.000	4.241	MON	231	2,227	02/23/2009	04/01/2038
31415S-6Z-0	FED NATL MTG ASSOC #988388			2	1	406,575	107.8700	423,153	392,279	404,345		541			5.000	3.750	MON	1,635	19,079	04/02/2009	09/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431			2	1	901,665	109.2410	945,753	865,750	901,127		(287)			5.500	3.665	MON	3,968	45,677	03/30/2009	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461			2	1	680,559	109.5940	715,604	652,961	683,223		2,199			5.500	3.510	MON	2,993	34,009	03/31/2009	12/01/2023
31417B-ZA-8	FED NATL MTG ASSOC #AB5236			2	1	6,928,834	102.1530	6,765,128	6,622,542	6,949,404		46,844			3.000	1.906	MON	16,556	193,928	05/22/2012	05/01/2027
3138LT-YP-7	FED NATL MTG ASSOC #A03417			2	1	8,214,614	102.1700	8,023,977	7,853,535	8,192,288		10,342			3.000	2.045	MON	19,634	232,246	05/24/2012	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #A03466			2	1	7,501,828	102.1700	7,327,730	7,172,081	7,504,910		41,508			3.000	1.978	MON	17,930	209,939	05/24/2012	06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084			2	1	3,395,142	101.8360	3,278,192	3,219,098	3,391,973		15,677			3.500	2.573	MON	9,389	111,148	05/29/2012	06/01/2032
31393V-P9-6	FHR 2628 LE RMBS			2	1	29,626	102.5420	32,409	31,606	30,966		103			3.250	5.222	MON	86	950	12/30/2003	06/15/2033
31394T-TV-7	FHR 2764 JA RMBS			2	1	3,150,344	105.9890	3,521,691	3,322,709	3,263,223		(8,330)			4.500	5.669	MON	12,460	141,941	12/21/2006	03/15/2019
3137AB-BT-7	FHR 3864 AJ RMBS			2	1	2,381,455	103.8470	2,346,424	2,259,506	2,352,204		(11,968)			3.500	2.011	MON	6,590	77,828	10/07/2011	06/15/2039
31392F-ES-2	FNR 2002-71 AP RMBS			2	1	1,328,724	109.1140	1,425,331	1,306,272	1,329,931		(7,126)			5.000	4.181	MON	5,443	63,433	11/21/2003	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS			2	1	2,825,767	103.1900	2,728,790	2,644,432	2,805,285		(2,913)			4.000	1.844	MON	8,815	101,063	10/07/2011	03/25/2041
38377W-EP-5	GNR 1175G GA RMBS			2	1	604,608	104.6910	592,325	565,783	596,649		(675)			4.000	1.369	MON	1,886	21,411	10/07/2011	05/20/2040
38375D-F2-9	GNR 2008-94 JB RMBS			2	1	739,972	109.0640	721,984	661,982	756,290		18,812			5.000	1.643	MON	2,758	31,847	10/07/2011	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS			2	1	992,449	106.3680	980,249	921,562	996,179		8,880			4.000	1.923	MON	3,072	35,676	10/07/2011	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS			2	1	1,381,922	107.4380	1,381,418	1,285,780	1,388,093		14,946			4.250	1.920	MON	4,554	52,779	10/07/2011	03/20/2038
38377V-HF-6	GNR 2011-52 NK RMBS			2	1	5,061,258	104.0060	4,893,260	4,704,800	5,030,478		(4,196)			3.500	1.961	MON	13,722	162,437	10/07/2011	04/16/2041
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						125,745,022	XXX	126,481,447	120,399,624	125,280,322		283,003			XXX	XXX	XXX	417,454	4,862,766	XXX	XXX
207743-KM-6	CONNECTICUT HIGHER ED FAM ED LN 03B SR A			1	1FE	1,109,684	100.2390	1,097,617	1,095,000	1,095,000		(675)			4.500	4.332	MN	6,296	49,275	07/16/2003	11/15/2014
207743-KQ-7	CONNECTICUT HIGHER ED FAM ED LN 03B SR A			1	1FE	364,865	100.2320	350,812	350,000	350,000		(687)			5.000	4.462	MN	2,236	17,500	07/01/2003	11/15/2017
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR A			1	1FE	928,942	102.3370	1,084,772	1,060,000	995,030		14,441			4.375	4.467	MN	5,926	45,500	10/28/2008	11/15/2017
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR A			1	1FE	1,326,310	107.7230	1,421,944	1,320,000	1,322,077		(661)			4.700	4.642	MN	7,927	60,278	08/08/2006	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR A				1FE	2,137,710	110.0890	2,388,931	2,170,000	2,155,903		3,239			4.625	4.656	MN	12,824	100,363	08/14/2007	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR A			1	1FE	1,925,163	108.2650	2,132,821	1,970,000	1,947,540		3,992			4.625	4.753	MN	11,642	91,113	08/14/2007	11/15/2018
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE				1FE	3,211,167	109.7500	3,491,125	3,180,979	3,193,659		(1,674)			5.131	5.010	JJ	75,261	155,136	11/05/2003	01/15/2021
91730E-AA-3	US EDUCATION LOAN TRUST III 2004A-1 ABS			3	1FE	11,398,530	93.5950	11,418,590	12,200,000	11,418,590		20,060	801,470		0.171	0.435	4WK	13,391	81,091	12/04/2008	06/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						22,402,369	XXX	23,386,612	23,345,979	22,477,799		38,036	801,470		XXX	XXX	XXX	135,504	600,255	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,710,043,868	XXX	2,737,865,748	2,620,731,036	2,659,678,300	352,969	(27,218,911)	11,764,287		XXX	XXX	XXX	35,926,186	99,969,852	XXX	XXX
00037B-AA-0	ABB FINANCE USA INC		R		1FE	14,895,000	99.8010	14,970,180	15,000,000	14,928,583		20,499			1.625	1.772	MN	35,885	243,750	05/03/2012	05/08/2017
002824-AU-4	ABBOTT LABORATORIES				1FE	20,042,656	113.0540	20,654,948	18,270,000	19,487,276		(206,421)			5.125	3.716	AO	234,084	936,338	03/17/2011	04/01/2019
002824-AW-0	ABBOTT LABORATORIES				1FE	5,042,550	107.6770	5,383,855	5,000,000	5,030,904		(4,154)			4.125	4.014	MN	19,479	206,250	01/31/2011	05/27/2020
00287Y-AJ-8	ABBVIE INC				2FE	74,866,095	99.8290	74,871,525	75,000,000	74,877,892		11,797			1.750	1.794	MN	200,521	656,250	08/12/2013	11/06/2017
024747-AC-1	ABC SUPPLY CO INC			1	4FE	5,667,250	100.5000	5,753,625	5,725,000	5,661,431	(8,144)	2,324			5.625	7.549	AO	67,984	111,875	10/23/2013	04/15/2021
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN			2	4FE	17,067,225	100.1110	16,976,323	16,957,500	16,974,108	(84,707)	(8,409)			3.500	3.474	JAJO	1,649	365,762	07/03/2013	04/16/2020
00440E-AN-7	ACE INA HOLDINGS				1FE	12,100,656	103.4560	12,797,458	12,370,000	12,258,579		56,242			2.600	3.093	MN	33,949	321,620	03/01/2011	11/23/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00507V-AC-3	ACTIVISION BLIZZARD INC			1	3FE	14,323,875	103.5000	14,748,750	14,250,000	14,320,873		(3,002)			5.625	6.702	MS	227,109		09/12/2013	09/15/2021
00507V-AE-9	ACTIVISION BLIZZARD INC			1	3FE	590,000	104.2500	615,075	590,000	590,000					6.125	6.636	MS	10,239		09/12/2013	09/15/2023
00507X-AC-9	ACTIVISION BLIZZARD INC. TERM LOAN			2	2FE	11,980,000	100.5740	12,038,708	11,970,000	11,950,553		503			3.250	3.212	JAJO	1,081	69,980	11/04/2013	10/12/2020
00100U-AD-4	ADS WASTE MANAGEMENT HLDGS INC NEW TLB			2	4FE	5,031,045	100.4440	5,009,550	4,987,406	5,009,550	(20,977)	(519)			4.250	0.000	JAJO	589	30,724	12/04/2013	10/09/2019
00101J-AE-6	ADT CORP				3FE	1,998,251	98.4060	1,968,126	2,000,000	1,968,126	(30,386)	261			2.250	2.272	JJ	20,750	22,500	05/07/2013	07/15/2017
00101J-AH-9	ADT CORP				3FE	4,343,950	88.7510	4,437,560	5,000,000	4,364,129		20,179			4.125	5.898	JD	9,167	103,125	07/31/2013	06/15/2023
007903-AX-5	ADVANCED MICRO DEVICES				4FE	2,437,003	97.0000	2,400,750	2,475,000	2,400,750	(37,838)	1,585			7.500	7.737	FA	70,125	92,813	06/13/2013	08/15/2022
007708-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B				1Z		1.0000	1	1						18.241	0.000				03/01/2007	02/28/2014
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A	@			1	47,523	95.7130	62,445	65,242	63,003		8,172			0.000	2.143	NA			04/18/2002	03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B	@			1	130,679	88.0170	157,905	179,403	157,905		7,132			0.000	8.182	NA			04/18/2002	03/01/2017
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F			2	4FE	1,716,468	100.2750	1,708,607	1,703,921	1,708,607	(2,857)	(2,681)			4.250	4.377	MJSD	12,220	76,018	10/31/2012	12/17/2017
007643-AB-5	AERCAP AVIATION SOLUTION		F		3FE	8,495,781	108.2500	9,065,938	8,375,000	8,477,973		(15,992)			6.375	5.995	MN	45,975	486,094	06/19/2013	05/30/2017
00817Y-AE-8	AETNA INC				2FE	1,923,812	111.7750	2,235,490	2,000,000	1,971,280		10,441			6.000	6.644	JD	5,333	120,000	08/21/2007	06/15/2016
00817Y-AK-4	AETNA INC			1	2FE	8,940,600	99.6540	8,968,896	9,000,000	8,959,568		11,507			1.750	1.903	MN	20,125	157,500	05/01/2012	05/15/2017
00817Y-AL-2	AETNA INC			1	2FE	2,000,760	98.5290	1,970,584	2,000,000	2,000,591		(147)			1.500	1.499	MN	3,833	30,667	11/05/2012	11/15/2017
00817Y-AL-2	AETNA INC	0		1	2FE	5,005,800	98.5290	4,926,460	5,000,000	5,004,512		(1,124)			1.500	1.483	MN	9,583	76,667	11/05/2012	11/15/2017
00828D-AN-1	AFFINION GROUP INC			1	5FE	2,593,218	90.0000	2,430,900	2,701,000	2,430,900	359,510	11,878			7.875	10.145	JD	9,454	212,704	02/15/2011	12/15/2018
00828D-AN-1	AFFINION GROUP INC	LS		1	5FE	3,186,833	90.0000	2,969,100	3,299,000	2,969,100	441,257	12,356			7.875	9.956	JD	11,547	259,796	02/15/2011	12/15/2018
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN			2	4FE	4,776,934	98.4420	4,690,632	4,764,869	4,690,632	323,486	2,812			6.750	5.332	MJSD	79,154	316,148	10/02/2012	10/09/2016
001055-AH-5	AFLAC INC				1FE	9,991,100	103.1910	10,319,090	10,000,000	9,994,321		1,722			2.650	2.677	FA	100,111	265,000	02/08/2012	02/15/2017
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL		F	2	4FE	651,825	100.8130	660,426	655,100	652,037		213			4.500	4.752	MJSD	82	7,534	07/09/2013	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2		F	2	4FE	338,200	100.8130	342,663	339,900	338,311		110			4.500	4.752	MJSD	42	3,909	07/09/2013	10/03/2019
00912X-AJ-3	AIR LEASE CORP				2	15,024,625	103.8750	15,685,125	15,100,000	15,029,240		4,615			4.750	4.851	MS	239,083	410,426	07/24/2013	03/01/2020
00912X-AL-8	AIR LEASE CORPORATION			1	2FE	12,981,540	100.0000	13,000,000	13,000,000	12,981,921		381			3.375	3.172	JJ	51,188		11/12/2013	01/15/2019
009158-AP-1	AIR PRODUCTS & CHEMICALS				1FE	3,032,580	108.2280	3,246,834	3,000,000	3,022,763		(3,507)			4.375	4.222	FA	47,396	131,250	01/31/2011	08/21/2019
009158-AQ-9	AIR PRODUCTS & CHEMICALS				1FE	18,945,290	102.2460	19,426,740	19,000,000	18,971,011		10,782			2.000	2.061	FA	157,278	380,000	08/05/2011	08/02/2016
00928Q-AB-7	AIRCASTLE LTD		E	1	3FE	461,767	109.2500	447,925	410,000	438,988		(14,795)			9.750	5.590	FA	16,656	39,975	06/08/2012	08/01/2018
00928Q-AB-7	AIRCASTLE LTD	LS	E	1	3FE	7,419,534	109.2500	7,199,575	6,590,000	7,050,522		(228,719)			9.750	5.726	FA	267,719	642,525	06/08/2012	08/01/2018
00928Q-AF-8	AIRCASTLE LTD		E		3FE	10,499,750	111.5000	10,815,500	9,700,000	10,478,480	(734)	(19,817)			6.750	4.156	AO	138,225	182,250	12/17/2013	04/15/2017
00928Q-AG-6	AIRCASTLE LTD		E		3FE	2,025,000	112.2500	2,245,000	2,000,000	2,020,809		(2,517)			7.625	7.449	AO	32,194	152,500	04/12/2012	04/15/2020
00928Q-AK-7	AIRCASTLE LTD		E		3FE	600,000	107.1250	642,750	600,000	600,000					6.250	6.251	JD	3,125	37,604	01/18/2013	12/01/2019
00928Q-AL-5	AIRCASTLE LTD		E		3FE	2,000,000	100.7500	2,015,000	2,000,000	2,000,000					4.625	4.625	JD	6,681		12/02/2013	12/15/2018
009363-AG-7	AIRGAS INC				2FE	4,994,000	102.5880	5,129,405	5,000,000	4,999,073		1,267			4.500	4.538	MS	66,250	225,000	09/08/2009	09/15/2014
009363-AJ-1	AIRGAS INC				2FE	4,742,828	103.7850	4,929,797	4,750,000	4,747,359		1,444			3.250	3.285	AO	38,594	154,375	09/27/2010	10/01/2015
009363-AL-6	AIRGAS INC			1	2FE	14,979,000	103.6350	15,545,280	15,000,000	14,989,365		4,115			2.950	3.001	JD	19,667	442,500	05/31/2011	06/15/2016
009363-AN-2	AIRGAS INC			1	2FE	26,954,910	97.5130	26,328,618	27,000,000	26,962,578		7,668			1.650	1.687	FA	168,300	223,987	02/11/2013	02/15/2018
013817-AQ-4	ALCOA INC				2FE	5,165,933	103.2160	6,192,948	6,000,000	5,401,541		51,650			5.870	7.531	FA	125,227	352,200	02/20/2007	02/23/2022
01741R-AF-9	ALLEGHENY TECHNOLOGIES			1	2FE	4,999,550	100.9930	5,049,670	5,000,000	4,999,566		16			5.875	5.949	FA	137,899		07/09/2013	08/15/2023
018490-AP-7	ALLERGAN INC				1FE	9,979,300	97.4480	9,744,800	10,000,000	9,982,523		3,223			1.350	1.395	MS	39,750	68,625	03/07/2013	03/15/2018
018802-AA-6	ALLIANT ENERGY CORP				2FE	1,993,020	102.6220	2,052,440	2,000,000	1,998,813		1,454			4.000	4.110	AO	16,889	80,000	09/30/2009	10/15/2014
018804-AP-9	ALLIANT TECHSYSTEMS INC			1	4FE	23,056,136	107.8750	23,746,524	22,013,000	22,772,243		(137,398)			6.875	6.258	MS	445,610	1,513,394	05/02/2012	09/15/2020
018804-AP-9	ALLIANT TECHSYSTEMS INC	LS		1	4FE	4,288,878	107.8750	4,448,765	4,124,000	4,235,055		(19,770)			6.875	6.508	MS	83,482	283,525	02/15/2011	09/15/2020
018804-AQ-7	ALLIANT TECHSYSTEMS INC			1	3FE	2,000,000	100.2500	2,005,000	2,000,000	2,000,000					5.250	5.250	AO	17,500		10/22/2013	10/01/2021
01881C-AH-8	ALLIANT TECHSYSTEMS TLB			2	2FE	500,000	100.1670	500,835	500,000	500,000					3.500	3.522	MJSD	1,944		11/22/2013	11/02/2020
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3			2	3FE	5,032,500	100.4690	5,008,354	4,984,975	5,003,688	(18,126)	(567)			3.750	3.684	MJSD	1,039	26,284	11/26/2013	08/23/2019
01973J-AG-4	ALLISON TRANSMISSION, INC. TERM LOAN B-2			2	3FE	4,208,809	100.3440	4,171,148	4,156,848	4,171,148	(32,663)	(4,999)			3.170	2.926	FMAN	6,252	58,904	04/10/2013	08/07/2017
471109-AB-4	ALLTRISTA CORP				4FE	6,033,400	115.7500	6,563,025	5,670,000	5,910,875		(63,560)			7.500	6.212	MN	70,875	425,250	01/20/2012	05/01/2017
02005N-AD-2	ALLY FINANCIAL INC				3FE	5,262,500	111.5000	5,575,000	5,000,000	5,163,884		(36,732)			6.250	5.325	JD	26,042	312,500	03/03/2011	12/01/2017
02005N-AJ-9	ALLY FINANCIAL INC				3FE	11,497,500	116.5000	12,232,500	10,500,000	11,255,094		(88,519)			7.500	6.187	MS	231,875	787,500	02/03/2011	09/15/2020
02076X-AB-8	ALPHA NATURAL RESOURCES			1	4FE	42,750	86.2500	43,125	50,000	42,999		249			6.000	36.585	JD	250	1,500	09/25/2013	06/01/2019
02076X-AB-8	ALPHA NATURAL RESOURCES	LS		1	4FE	1,239,750	86.2500	1,250,625	1,450,000	1,246,964		7,214			6.000	36.585	JD	7,250	43,500	09/25/2013	06/01/2019
021441-AE-0	ALTERA CORP				2FE	28,846,010	99.1540	28,754,544	29,000,000	28,850,799		4,789			2.500	2.635	MN	120,833		10/29/2013	11/15/2018
02154C-AC-7	ALTICE FINANCING SA		F	1	4FE	2,000,000	101.0000	2,020,000	2,000,000	2,000,000					6.500	8.240	JJ	6,861		12/05/2013	01/15/2022
023135-AH-9	AMAZON.COM INC				2FE	29,853,900	97.9090	29,372,790	30,000,000	29,884,922		28,500			1.200	1.301	MN	32,000	360,000	11/26/2012	11/29/2017
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS			2	3FE	9,771,774	100.1110	9,691,342	9,680,597	9,688,781	(76,272)	(6,720)			3.500	3.415	JAJO	941	127,686	05/28/2013	04/30/2020
00164V-AB-9	AMC NETWORKS INC			1	4FE	1,949,100	112.5000	2,002,500	1,780,000	1,934,671		(14,429)			7.750	5.480	JJ	63,610	19,414	07/10/2013	07/15/2021
00164V-AC-7	AMC NETWORKS INC			1	4FE	9,732,425	95.2500	9,301,163	9,765,000	9,301,163	(433,293)	2,030			4.750	5.277	JD	20,615	461,261	03/26/2013	12/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
0258M0-DA-4	AMER EXPRESS CREDIT CO				1FE	22,524,000	103.4860	23,801,711	23,000,000	22,823,672		98,384			2.750	3.219	MS	186,236	632,500	04/11/2012	09/15/2015
02364W-AV-7	AMERICA MOVIL SAB DE CV		F		1FE	4,967,800	108.3060	5,415,315	5,000,000	4,978,043		2,919			5.000	5.083	MS	63,194	250,000	03/23/2010	03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE CV		F		1FE	10,363,100	109.2500	10,925,000	10,000,000	10,262,111		(38,840)			5.000	4.481	AO	104,167	500,000	04/15/2011	10/16/2019
02376C-AH-8	AMERICAN AIRLINES INC. CLASS B TL			2	3FE	8,910,225	100.5000	8,999,775	8,955,000	8,912,856		2,631			3.750	4.102	MJSD	933	107,970	09/01/2013	06/27/2019
02406P-AN-0	AMERICAN AXLE & MANUFACTURING INC			1	4FE	7,952,500	102.7500	8,117,250	7,900,000	7,950,989		(1,511)			5.125	6.913	FA	55,108		11/05/2013	02/15/2019
025537-AF-8	AMERICAN ELECTRIC POWER			1	2FE	19,976,800	97.9810	19,596,260	20,000,000	19,981,606		4,462			1.650	1.686	JD	14,667	341,000	11/28/2012	12/15/2017
025816-BH-1	AMERICAN EXPRESS CO			3	1FE	30,000,000	99.9310	29,979,240	30,000,000	30,000,000					0.828	0.833	FMAN	27,603	131,498	05/15/2013	05/22/2018
0258M0-DC-0	AMERICAN EXPRESS CREDIT				1FE	9,791,866	104.4880	10,239,824	9,800,000	9,795,441		1,593			2.800	2.818	MS	77,747	274,400	09/14/2011	09/19/2016
0258M0-DD-8	AMERICAN EXPRESS CREDIT				1FE	38,894,310	102.7880	40,087,242	39,000,000	38,930,203		20,528			2.375	2.430	MS	249,573	926,250	03/21/2012	03/24/2017
0258M0-DE-6	AMERICAN EXPRESS CREDIT				1FE	11,997,600	101.6140	12,193,644	12,000,000	11,998,827		794			1.750	1.757	JD	11,083	210,000	06/07/2012	06/12/2015
0258M0-DH-9	AMERICAN EXPRESS CREDIT			3	1FE	25,000,000	100.4860	25,121,450	25,000,000	25,000,000					0.747	0.722	JAJO	33,193	49,450	07/24/2013	07/29/2016
02636P-AA-0	AMERICAN GILSONITE CO			1	4FE	8,238,500	96.0000	7,848,000	8,175,000	7,848,000	(366,621)	(23,879)			11.500	17.675	MS	313,375	610,722	12/06/2013	09/01/2017
02666Q-F4-0	AMERICAN HONDA FINANCE		R		1FE	1,995,640	103.2450	2,064,890	2,000,000	1,998,876		896			3.500	3.548	MS	20,417	70,000	03/09/2010	03/16/2015
02666Q-G6-4	AMERICAN HONDA FINANCE		R		1FE	15,913,561	103.0590	16,437,911	15,950,000	15,935,163		8,276			2.500	2.556	MS	110,764	398,750	03/03/2011	09/21/2015
02666Q-J6-1	AMERICAN HONDA FINANCE		R		1FE	9,999,500	104.0410	10,404,130	10,000,000	9,999,720		98			2.600	2.601	MS	72,944	260,000	09/13/2011	09/20/2016
02666Q-M2-6	AMERICAN HONDA FINANCE		R		1FE	21,987,460	98.4790	21,665,424	22,000,000	21,989,567		2,107			1.600	1.609	FA	132,000	173,067	02/12/2013	02/16/2018
02666Q-M5-9	AMERICAN HONDA FINANCE			3	1FE	15,000,000	100.2300	15,034,500	15,000,000	15,000,000					0.612	0.602	FMAN	9,174	48,447	05/22/2013	05/26/2016
02665W-AA-9	AMERICAN HONDA FINANCE CORPORATION		R	3	1FE	14,000,000	100.5200	14,072,814	14,000,000	14,000,000					0.744	0.692	JJ	24,002		10/03/2013	10/07/2016
02665W-AC-5	AMERICAN HONDA FINANCE CORPORATION		R		1FE	23,907,360	99.5880	23,901,192	24,000,000	23,911,361		4,001			2.125	2.235	AO	114,750		10/03/2013	10/10/2018
026874-CT-2	AMERICAN INTL GROUP				2FE	18,720,750	102.7080	19,257,825	18,750,000	18,737,776		9,700			3.000	3.049	MS	157,813	562,500	03/19/2012	03/20/2015
029912-BB-7	AMERICAN TOWER CORP				2FE	6,990,480	104.5930	7,321,524	7,000,000	6,997,602		1,823			4.625	4.604	AO	80,938	323,750	10/13/2009	04/01/2015
029912-BD-3	AMERICAN TOWER CORP				2FE	2,997,630	107.1260	3,213,789	3,000,000	2,998,562		318			4.500	4.592	JJ	62,250	135,000	12/02/2010	01/15/2018
03077J-AB-6	AMERIGAS FINANCE LLC/COR			1	3FE	980,875	108.5000	1,030,750	950,000	979,160		(1,715)			7.000	6.832	MN	7,574	33,250	07/09/2013	05/20/2022
030981-AF-1	AMERIGAS PART/FIN CORP			1	3FE	12,351,240	106.7500	12,888,995	12,074,000	12,270,612		(29,683)			6.500	6.370	MN	89,381	778,830	07/11/2013	05/20/2021
03076C-AB-2	AMERIPRISE FINANCIAL INC				1FE	2,594,588	108.6080	3,221,325	2,966,000	2,848,939		55,917			5.650	7.963	MN	21,413	83,790	11/18/2005	11/15/2015
03076C-AE-6	AMERIPRISE FINANCIAL INC				1FE	4,988,050	112.7750	5,638,740	5,000,000	4,991,872		1,079			5.300	5.339	MS	78,028	265,000	03/08/2010	03/15/2020
03073E-AF-2	AMERISOURCEBERGEN CORP				1FE	11,084,500	108.4370	10,843,720	10,000,000	10,358,059		(199,922)			5.875	3.688	MS	172,986	587,500	03/02/2010	09/15/2015
03073E-AG-0	AMERISOURCEBERGEN CORP				1FE	12,402,578	110.0930	13,332,226	12,110,000	12,318,327		(30,329)			4.875	4.537	MN	75,435	590,363	02/03/2011	11/15/2019
031162-AV-2	AMGEN INC				2FE	3,562,302	113.4600	3,403,794	3,000,000	3,348,649		(97,021)			5.850	2.293	JD	14,625	175,500	10/07/2011	06/01/2017
031162-AZ-3	AMGEN INC	0			2FE	3,282,750	115.2400	3,457,209	3,000,000	3,174,981		(30,094)			5.700	4.406	FA	71,250	171,000	03/09/2010	02/01/2019
031162-BQ-2	AMGEN INC				2FE	26,951,670	101.2660	27,341,685	27,000,000	26,966,842		9,381			2.125	2.163	MN	73,313	573,750	05/10/2012	05/15/2017
031652-BC-3	AMKOR TECHNOLOGIES INC			1	4FE	13,761,225	105.5000	14,105,350	13,370,000	13,604,751	680	(82,758)			7.375	7.310	MN	164,340	951,006	07/23/2013	05/01/2018
031652-BE-9	AMKOR TECHNOLOGIES INC			1	4FE	837,250	103.7500	881,875	850,000	839,540		902			6.625	8.895	JD	4,693	48,031	06/19/2013	06/01/2021
031652-BE-9	AMKOR TECHNOLOGIES INC	LS		1	4FE	4,012,425	103.7500	4,113,688	3,965,000	4,003,349	21,826	(6,333)			6.625	8.271	JD	21,890	204,713	06/19/2013	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			1	4FE	1,254,060	102.7500	1,258,688	1,225,000	1,252,500	(56)	(1,504)			6.375	6.704	AO	19,523	46,617	08/16/2013	10/01/2022
03232P-AB-4	AMSURG CORP			1	4FE	3,221,539	104.0000	3,328,000	3,200,000	3,219,889		(1,649)			5.625	7.007	MN	15,500	90,000	08/01/2013	11/30/2020
032511-BH-9	ANADARKO PETROLEUM CORP				2FE	21,633,820	114.8070	21,813,311	19,000,000	20,842,287		(467,523)			6.375	3.611	MS	356,646	1,211,250	04/11/2012	09/15/2017
78443*-AN-1	ANDERSEN CORP / SLBP HLDGS CORP SR NTS (			3	3	2,732,535	101.1110	2,766,221	2,735,816	2,732,721		6,044			3.727	4.917	MJSD	25,782	78,202	07/15/2009	06/30/2014
03350#-AF-3	ANDERSEN CORP SR NTS (2004 TRANSACTION)			3	3	4,032,341	113.5670	4,579,409	4,032,341	4,025,128		2,631			8.200	7.092	MN	42,250	348,629	07/15/2009	05/15/2016
034863-AE-0	ANGLO AMERICAN CAPITAL		F		2FE	9,978,100	100.7720	10,077,210	10,000,000	9,985,424		4,231			2.625	2.674	AO	64,167	262,500	03/26/2012	04/03/2017
03674P-AK-9	ANTERO RESOURCES LLC			1	4FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000					5.375	6.591	MN	8,361		10/24/2013	11/01/2021
037389-AV-5	AON CORP				2FE	14,550,718	104.3690	15,218,015	14,581,000	14,569,738		6,142			3.500	3.568	MS	129,001	510,335	02/03/2011	09/30/2015
037411-BB-0	APACHE CORP				1FE	14,956,950	100.2020	15,030,345	15,000,000	14,971,344		8,383			1.750	1.816	AO	55,417	262,500	04/03/2012	04/15/2017
03832T-AB-0	APPVION INC. TERM LOAN			2	4FE	3,456,338	100.4380	3,506,542	3,491,250	3,458,450		2,112			5.753	6.105	JAJO	37,767	59,150	07/26/2013	06/28/2019
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY (EXT)			2	4FE	715,307	100.1000	712,253	711,542	712,253	(1,425)	43			3.747	3.932	MJSD	6,491	22,039	06/06/2013	07/26/2016
03852C-AM-8	ARAMARK CORPORATION LC-3 FACILITY (EXT)			2	4FE	68,703	100.1000	68,151	68,083	68,151	(508)	(45)			3.747	3.721	MJSD	621	1,609	06/06/2013	07/26/2016
03852C-AP-1	ARAMARK CORPORATION TERM LOAN D			2	4FE	1,990,000	100.5830	2,011,660	2,000,000	1,990,949		949			4.000	4.187	FMAN	222	54,667	04/29/2013	08/22/2019
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)			2	4FE	5,414,551	100.1000	5,394,567	5,389,178	5,394,567	(19,336)	11,365			3.719	5.789	MJSD	39,581	213,156	06/06/2013	07/26/2016
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)			2	4FE	4,911,350	100.1000	4,882,777	4,877,899	4,876,320	(4,612)	(931)			3.747	4.068	MJSD	508	121,841	06/06/2013	07/26/2016
03938L-AF-1	ARCELORMITTAL		F		3FE	1,705,850	109.7500	1,717,588	1,565,000	1,702,747		(3,103)			6.125	3.934	JD	7,988	47,928	11/19/2013	06/01/2018
03938L-AP-9	ARCELORMITTAL		F	3	3FE	6,237,500	98.2500	5,895,000	6,000,000	5,895,000	(340,144)	(2,356)			7.500	6.789	AO	95,000	393,750	04/17/2013	10/15/2039
03938L-AU-8	ARCELORMITTAL		F	3	3FE	3,065,156	106.0000	3,259,500	3,075,000	3,066,195	3,053	955			6.000	5.529	MS	61,500	184,500	11/26/2012	03/01/2021
03938L-AW-4	ARCELORMITTAL		F	3	3FE	9,698,665	107.2500	10,188,750	9,500,000	9,702,941	(755)	2,433			5.000	3.940	FA	166,250	325,000	12/18/2013	02/25/2017
03938L-AX-2	ARCELORMITTAL		F	3	3FE	1,673,033	108.7500	1,756,313	1,615,000	1,669,238		(3,730)			6.750	6.074	FA	38,154	86,873	04/17/2013	02/25/2022
03938L-AX-2	ARCELORMITTAL	LS	F	3	3FE	1,706,343	108.7500	1,778,063	1,635,000	1,701,762		(4,527)			6.750	5.990	FA	38,627	81,878	04/17/2013	02/25/2022
039380-AG-5	ARCH COAL INC			1	5FE	519,750	76.5000	401,625	525,000	401,625	(83,122)	435			7.250	8.238	JD	1,692	38,063	02/10/2012	06/15/2021
039380-AG-5	ARCH COAL INC	LS		1	5FE	3,101,025	76.5000	2,509,200	3,280,000	2,509,200	(478,422)	14,354			7.250	9.762	JD	10,569	237,800	08/02/2012	06/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
03938D-AD-4	ARCH COAL, INC. TERM LOAN B			2	4FE	3,185,371	98.5210	3,153,934	3,201,281	3,153,934	(16,139)	2,957			6.250	6.192	MJSD	556	47,664	06/01/2012	05/16/2018
040555-CJ-1	ARIZONA PUBLIC SERVICE				1FE	2,770,688	112.1970	3,365,898	3,000,000	2,911,604		29,952			6.250	7.527	FA	78,125	187,500	07/31/2006	08/01/2016
04269G-AD-4	ARRIS GROUP TERM LOAN B			2	3FE	12,631,666	99.5630	12,584,892	12,640,129	12,584,732	(45,244)	(1,691)			3.500	2.137	JAJO	1,229	145,468	12/20/2013	04/17/2020
042735-BB-5	ARROW ELECTRONICS INC				2FE	7,461,075	100.0520	7,503,863	7,500,000	7,467,342		6,267			3.000	3.133	MS	75,000	119,375	02/12/2013	03/01/2018
04273W-AA-9	ARROW ELECTRONICS INC				2FE	14,808,800	103.4880	15,523,245	15,000,000	14,921,683		40,544			3.375	3.669	MN	84,375	506,250	02/17/2011	11/01/2015
04363U-AA-4	ASCIANO FINANCE		F		2FE	12,777,990	102.2630	13,294,190	13,000,000	12,912,828		47,780			3.125	3.531	MS	110,590	406,250	01/28/2011	09/23/2015
045054-AB-9	ASHTEAD CAPITAL INC		R	1	4FE	636,000	106.6250	639,750	600,000	635,824		(176)			6.500	5.464	JJ	17,983		12/11/2013	07/15/2022
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL			2	4FE	13,801,481	99.9250	13,778,944	13,789,286	13,739,407		(62,074)			4.500	4.806	FMAN	1,724	158,577	02/21/2013	05/24/2019
00206R-AR-3	AT&T INC				1FE	5,597,300	114.6360	5,731,795	5,000,000	5,407,683		(70,353)			5.800	4.022	FA	109,556	290,000	03/11/2011	02/15/2019
00206R-AW-2	AT&T INC				1FE	23,973,063	104.2750	23,926,873	22,946,000	23,471,358		(214,334)			2.950	1.966	MN	86,494	676,907	08/12/2011	05/15/2016
00206R-BM-3	AT&T INC				1FE	7,999,600	98.5850	7,886,760	8,000,000	7,999,683		78			1.400	1.393	JD	9,333	108,889	12/06/2012	12/01/2017
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB			2	3FE	8,669,596	99.5630	8,629,540	8,667,417	8,628,219	(41,460)	511			3.250	1.399	FMAN	782	61,655	12/05/2013	11/30/2019
04939M-AK-5	ATLAS PIPELINE LP/FIN CO			1	4FE	9,360,750	91.5000	9,012,750	9,850,000	8,953,730	(428,224)	21,204			4.750	7.936	MN	59,784	240,436	07/09/2013	11/15/2021
050095-AM-0	ATWOOD OCEANICS INC			1	3FE	22,321,950	106.7500	23,159,413	21,695,000	22,145,363		(95,181)			6.500	6.477	FA	587,573	1,410,175	04/04/2012	02/01/2020
05070G-AE-8	AUDATEX NORTH AMERICA IN			1	3FE	9,366,500	104.7500	9,689,375	9,250,000	9,361,097		(5,403)			6.000	6.264	JD	24,667	251,292	10/17/2013	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC			1	3FE	75,000	103.0000	77,250	75,000	75,000					6.125	6.651	MN	715		10/17/2013	11/01/2023
052800-AB-5	AUTOLIV INC				2	15,300,300	100.4310	15,064,710	15,000,000	15,047,817		(142,286)			3.854	3.066	AO	97,956	578,100	03/12/2012	04/30/2014
05329W-AJ-1	AUTONATION INC				3FE	13,729,835	115.7500	15,213,023	13,143,000	13,537,625		(78,695)			6.750	5.946	AO	187,288	887,153	11/08/2011	04/15/2018
05329W-AK-8	AUTONATION INC				3FE	15,795,000	107.3750	16,911,563	15,750,000	15,785,854		(4,883)			5.500	5.456	FA	360,938	866,250	06/04/2012	02/01/2020
053332-AH-5	AUTOZONE INC				2FE	5,547,300	100.1950	5,009,745	5,000,000	5,005,900		(150,245)			6.500	3.413	JJ	149,861	325,000	03/17/2010	01/15/2014
053332-AK-8	AUTOZONE INC				2FE	5,172,500	105.0470	5,252,370	5,000,000	5,036,465		(33,384)			5.750	5.053	JJ	132,569	287,500	07/22/2009	01/15/2015
05367A-AF-0	AVIATION CAPITAL GROUP CORP				3FE	2,075,000	103.2890	2,065,776	2,000,000	2,065,776	(8,640)	(584)			3.875	2.461	MS	20,236		12/18/2013	09/27/2016
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL			2	3FE	8,472,223	99.8000	8,451,564	8,468,501	8,451,564	(20,378)	(281)			3.000	3.140	MJSD	706	121,219	07/10/2013	03/15/2019
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP			1	3FE	3,609,375	101.7500	3,637,563	3,575,000	3,607,753		(1,622)			6.000	5.725	AO	44,688		10/10/2013	10/15/2021
053807-AN-3	AVNET INC				2FE	2,919,591	112.0530	3,361,587	3,000,000	2,968,435		10,255			6.625	7.059	MS	58,521	198,750	09/07/2006	09/15/2016
054303-AX-0	AVON PRODUCTS INC				2FE	9,985,100	99.1640	9,916,390	10,000,000	9,986,577		1,477			4.600	4.631	MS	135,444	233,833	03/07/2013	03/15/2020
054303-AY-8	AVON PRODUCTS INC				2FE	9,994,500	100.6630	10,066,300	10,000,000	9,995,931		1,431			2.375	2.401	MS	69,931	120,729	03/07/2013	03/15/2016
90347B-AB-4	AXALTA COATING (DUPONT) TERM LOAN B			2	4FE	982,575	100.6250	998,703	992,500	983,600		1,025			4.750	5.123	FMAN	131	24,846	02/25/2013	02/03/2020
05523U-AG-5	BAE SYSTEMS HOLDINGS INC		R		2FE	13,700,400	101.7270	13,224,484	13,000,000	13,069,177		(162,082)			4.950	3.648	JD	53,625	643,500	01/06/2010	06/01/2014
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		R		2FE	11,165,300	115.7320	11,573,160	10,000,000	10,894,963		(142,953)			6.375	4.494	JD	53,125	637,500	01/23/2012	06/01/2019
058498-AN-6	BALL CORP			1	3FE	11,837,500	108.0000	11,880,000	11,000,000	11,468,672		(132,022)			7.375	5.927	MS	270,417	811,250	02/01/2011	09/01/2019
058498-AP-1	BALL CORP			1	3FE	1,948,800	108.7500	2,088,000	1,920,000	1,936,991		(3,412)			6.750	6.936	MS	38,160	129,600	03/18/2010	09/15/2020
058498-AQ-9	BALL CORP			1	3FE	2,065,875	105.2500	2,210,250	2,100,000	2,073,547		2,785			5.750	6.662	MN	15,429	120,750	01/31/2011	05/15/2021
058498-AR-7	BALL CORP				3FE	3,200,000	99.0000	3,168,000	3,200,000	3,168,000	(32,000)				5.000	5.000	MS	47,111	160,000	02/24/2012	03/15/2022
06051G-EC-9	BANK OF AMERICA CORP	0			1FE	4,982,100	114.2710	5,713,565	5,000,000	4,987,288		1,577			5.625	5.691	JJ	140,625	281,250	06/17/2010	07/01/2020
06051G-EQ-8	BANK OF AMERICA CORP				1FE	8,973,720	106.7320	9,605,862	9,000,000	8,982,475		5,003			3.875	3.940	MS	95,906	348,750	03/19/2012	03/22/2017
06051G-EX-3	BANK OF AMERICA CORP				1FE	19,996,600	100.4410	20,088,282	20,000,000	19,996,716		116			2.600	2.468	JJ	99,667		01/15/2013	01/15/2019
06051G-EY-1	BANK OF AMERICA CORP			3	1FE	15,000,000	100.7820	15,117,240	15,000,000	15,000,000					1.281	1.233	JAJO	37,883		10/17/2013	01/15/2019
06051G-EZ-8	BANK OF AMERICA CORP				1FE	16,995,580	99.9590	16,992,996	17,000,000	16,995,741		161			1.350	1.359	MN	25,500		11/18/2013	11/21/2016
06050T-KW-1	BANK OF AMERICA NA				2FE	2,648,209	112.7590	3,382,773	3,000,000	2,832,360		40,647			6.100	7.983	JD	8,133	183,000	06/14/2007	06/15/2017
06050T-LS-9	BANK OF AMERICA NA			3	1FE	65,000,000	100.1980	65,128,570	65,000,000	65,000,000					0.709	0.000	FA	61,468		11/06/2013	11/14/2016
06366Q-W8-6	BANK OF MONTREAL			A	1FE	14,969,250	103.0090	15,451,350	15,000,000	14,980,918		5,988			2.500	2.544	JJ	177,083	375,000	01/06/2012	01/11/2017
06366R-MT-9	BANK OF MONTREAL			A	3	20,000,000	100.5040	20,100,840	20,000,000	20,000,000					0.843	0.850	JAJO	39,356	88,920	04/04/2013	04/09/2018
06366R-PS-8	BANK OF MONTREAL			A	3	26,000,000	100.4030	26,104,728	26,000,000	26,000,000					0.764	0.736	JAJO	43,016	51,763	07/11/2013	07/15/2016
063679-JJ-4	BANK OF MONTREAL			A	1FE	33,413,720	104.0300	33,289,600	32,000,000	32,668,408		(317,054)			2.625	1.597	JJ	364,000	840,000	08/12/2011	01/25/2016
063679-ZT-4	BANK OF MONTREAL			A	1FE	11,979,000	102.5180	12,302,208	12,000,000	11,986,819		4,110			1.950	1.987	JJ	98,150	234,000	01/23/2012	01/30/2017
06367V-HL-2	BANK OF MONTREAL			A	1FE	13,996,080	99.7110	13,959,470	14,000,000	13,996,255		175			2.375	2.235	JJ	84,049		09/25/2013	01/25/2019
G0746#-AC-2	BANK OF N.T. BUTTERFIELD & SON LTD. SUB		F	1	2	5,000,000	99.5240	4,976,211	5,000,000	5,000,000					1.344	4.810	JAJO	16,611	70,074	06/27/2005	07/02/2015
06406J-HB-4	BANK OF NEW YORK CO INC				1FE	2,673,820	105.0150	2,625,365	2,500,000	2,562,809		(50,554)			4.950	2.814	MS	36,438	123,750	10/07/2011	03/15/2015
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	5,794,510	113.6170	6,248,941	5,500,000	5,716,737		(35,939)			5.450	4.639	MN	38,301	299,750	10/07/2011	05/15/2019
06406H-BS-7	BANK OF NEW YORK MELLON				1FE	21,993,400	103.1660	22,696,564	22,000,000	21,997,261		1,294			2.500	2.559	JJ	253,611	550,000	12/02/2010	01/15/2016
06406H-CK-3	BANK OF NEW YORK MELLON			3	1FE	15,000,000	99.9650	14,994,720	15,000,000	15,000,000					0.682	0.697	MJSD	7,387	81,590	03/04/2013	03/06/2018
06406H-CP-2	BANK OF NEW YORK MELLON CORP			1	1FE	24,968,750	99.1200	24,780,000	25,000,000	24,969,434		684			2.100	1.986	JJ	62,708		11/13/2013	01/15/2019
064149-D8-7	BANK OF NOVA SCOTIA			A	1FE	14,975,100	104.0950	15,614,190	15,000,000	14,988,377		4,941			2.900	2.936	MS	111,167	435,000	03/22/2011	03/29/2016
064159-AM-8	BANK OF NOVA SCOTIA			A	1FE	14,970,000	103.7110	15,556,680	15,000,000	14,981,359		5,839			2.550	2.593	JJ	179,563	382,500	01/05/2012	01/12/2017
06415C-AA-7	BANK OF NOVA SCOTIA			A	1FE	16,992,010	102.9910	17,508,521	17,000,000	16,995,757		1,577			2.150	2.160	FA	150,261	365,500	07/26/2011	08/03/2016
06415C-AC-3	BANK OF NOVA SCOTIA			A	1FE	19,974,400	102.5400	20,508,000	20,000,000	19,983,933		5,010			1.950	1.977	JJ	163,583	390,000	01/20/2012	01/30/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
067901-AL-2	BARRICK GOLD CORP		A		2FE	1,017,939	90.0630	1,070,849	1,189,000	1,025,520		7,582			3.850	5.985	AO	11,444	22,888	06/26/2013	04/01/2022
067901-AL-2	BARRICK GOLD CORP	L.S.	A		2FE	2,406,581	90.0630	2,531,671	2,811,000	2,424,506		17,924			3.850	5.985	AO	27,056	54,112	06/26/2013	04/01/2022
071813-BA-6	BAXTER INTERNATIONAL INC				1FE	26,010,500	109.5600	27,389,900	25,000,000	25,703,499		(109,781)			4.500	3.937	FA	425,000	1,125,000	02/02/2011	08/15/2019
071813-BC-2	BAXTER INTERNATIONAL INC				1FE	6,972,840	107.8080	7,546,588	7,000,000	6,981,841		2,504			4.250	4.307	MS	87,597	297,500	03/04/2010	03/15/2020
071813-BD-0	BAXTER INTERNATIONAL INC				1FE	5,996,460	101.0750	6,064,506	6,000,000	5,997,839		685			1.850	1.890	JJ	51,183	111,000	12/14/2011	01/15/2017
071813-BJ-7	BAXTER INTERNATIONAL INC				1FE	9,999,000	98.7490	9,874,920	10,000,000	9,999,106		106			1.850	1.856	JD	8,222	94,556	06/04/2013	06/15/2018
071813-BK-4	BAXTER INTERNATIONAL INC			3	1FE	12,000,000	100.1260	12,015,168	12,000,000	12,000,000					0.413	0.384	MJSD	2,888	26,570	06/04/2013	12/11/2014
05531F-AK-9	BB&T CORPORATION			1	1FE	21,253,779	101.1050	21,535,259	21,300,000	21,269,619		8,996			2.150	2.197	MS	125,936	457,950	03/15/2012	03/22/2017
05531F-AL-7	BB&T CORPORATION			1	1FE	9,981,800	99.1070	9,910,740	10,000,000	9,986,676		3,542			1.600	1.640	FA	60,444	160,444	08/07/2012	08/15/2017
05531F-AM-5	BB&T CORPORATION			1	1FE	18,976,440	97.3670	18,499,730	19,000,000	18,981,381		4,451			1.450	1.375	JJ	129,332	176,779	11/14/2012	01/12/2018
05531F-AN-3	BB&T CORPORATION			1	1FE	5,991,240	99.0040	5,940,216	6,000,000	5,992,132		892			2.050	2.082	JD	4,100	61,500	06/14/2013	06/19/2018
05531F-AP-8	BB&T CORPORATION			3	1FE	9,500,000	100.7010	9,566,633	9,500,000	9,500,000					1.103	1.087	MJSD	4,948	53,377	06/14/2013	06/15/2018
055381-AR-8	BE AEROSPACE INC			1	3FE	12,934,080	109.7500	13,501,445	12,302,000	12,731,460		(76,050)			6.875	6.243	AO	211,441	845,763	09/09/2011	10/01/2020
055381-AS-6	BE AEROSPACE INC			1	3FE	2,727,000	101.5000	2,740,500	2,700,000	2,720,250	(2,361)	(3,021)			5.250	5.528	AO	35,438	141,750	07/09/2012	04/01/2022
080555-AJ-4	BELO CORP			1	3FE	9,577,200	104.2500	9,340,800	8,960,000	9,255,591		(144,881)			8.000	6.302	MN	91,591	716,800	09/12/2011	11/15/2016
081437-AG-0	BEMIS COMPANY INC				2FE	2,994,930	102.7930	3,083,793	3,000,000	2,999,335		1,092			5.650	5.704	FA	70,625	169,500	07/20/2009	08/01/2014
08511L-AH-1	BERLIN PACKAGING LLC TERM LOAN			2	4FE	3,960,100	100.5630	4,002,407	3,980,000	3,962,007		1,907			4.750	5.022	MJSD	525	131,174	04/26/2013	04/02/2019
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D			2	4FE	6,947,500	99.5830	6,918,529	6,947,500	6,918,529	(28,971)				3.500	3.716	FMAN	36,565	166,513	04/10/2013	02/10/2020
05541V-AC-0	BG ENERGY CAPITAL PLC		F		1FE	36,213,070	103.2080	38,109,591	36,925,000	36,623,051		149,103			2.500	2.937	JD	56,413	923,125	03/29/2011	12/09/2015
05541V-AD-8	BG ENERGY CAPITAL PLC		F		1FE	11,979,960	104.3900	12,526,788	12,000,000	11,988,487		3,908			2.875	2.916	AO	72,833	345,000	10/06/2011	10/15/2016
055451-AS-7	BHP BILLITON FINANCE (USA) LTD		F	3	1FE	33,500,000	100.0830	33,527,671	33,500,000	33,500,000					0.497	0.000	JD	22,014	21,090	09/25/2013	09/30/2016
055451-AT-5	BHP BILLITON FINANCE (USA) LTD		F		1FE	14,978,100	99.9880	14,998,155	15,000,000	14,979,156		1,056			2.050	2.081	MS	77,729		09/25/2013	09/30/2018
055451-AB-4	BHP BILLITON FINANCE USA		F		1FE	11,162,900	108.8300	10,882,960	10,000,000	10,486,498		(239,196)			5.250	2.679	JD	23,333	525,000	02/02/2011	12/15/2015
090613-AJ-9	BIOMET INC			1	4FE	3,700,678	105.0000	3,727,500	3,550,000	3,687,380		(13,299)			6.500	6.506	FA	96,146	115,375	06/27/2013	08/01/2020
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2			2	4FE	9,167,069	100.5630	8,656,248	8,607,786	8,611,343	(12,724)	394			3.670	2.514	JAJO	4,347	37,184	12/12/2013	07/25/2017
091797-AN-0	BLACK & DECKER				1FE	2,717,324	113.4970	3,404,913	3,000,000	2,882,925		35,459			5.750	7.281	MN	22,042	172,500	11/13/2006	11/15/2016
05578M-AA-0	BMC SOFTWARE FINANCE INC			1	5FE	630,000	103.0000	648,900	630,000	630,000					8.125	9.622	JJ	18,484		08/07/2013	07/15/2021
05578N-AC-4	BMC SOFTWARE INC. TERM LOAN FRGN			2	4FE	4,950,000	100.3750	5,018,750	5,000,000	4,951,567		1,567			5.000	5.304	MJSD	15,278		09/27/2013	09/10/2020
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US			2	4FE	11,980,000	100.4690	12,056,280	12,000,000	11,955,644	(25,979)	1,622			5.000	3.919	MJSD	35,833	96,264	12/12/2013	09/10/2020
096629-AA-8	BOARDWALK PIPELINES LLC				2FE	3,249,720	108.8750	3,266,244	3,000,000	3,127,410		(38,084)			5.500	4.021	FA	68,750	165,000	08/17/2010	02/01/2017
096630-AA-6	BOARDWALK PIPELINES LLC				2FE	4,626,720	110.6690	4,703,420	4,250,000	4,449,453		(64,155)			5.875	4.124	MN	31,905	249,688	02/15/2011	11/15/2016
097014-AM-6	BOEING CAPITAL CORP			1	1FE	5,041,450	104.0310	5,201,555	5,000,000	5,028,141		(5,632)			2.900	2.785	FA	54,778	145,000	08/01/2011	08/15/2018
097014-AN-4	BOEING CAPITAL CORP			1	1FE	11,993,040	103.1770	12,381,264	12,000,000	11,996,286		1,363			2.125	2.155	FA	96,333	255,000	07/28/2011	08/15/2016
097023-AV-7	BOEING CO				1FE	274,119	100.9210	252,304	250,000	252,052		(9,940)			5.000	0.987	MS	3,681	12,500	10/07/2011	03/15/2014
097751-AS-0	BOMBARDIER INC		A		3FE	7,722,000	113.7500	7,848,750	6,900,000	7,636,758		(63,036)			7.500	4.680	MS	152,375	221,250	11/05/2013	03/15/2018
097751-AV-3	BOMBARDIER INC		A		3FE	1,698,750	113.5000	1,702,500	1,500,000	1,664,009		(21,535)			7.750	5.636	MS	34,229	116,250	05/07/2012	03/15/2020
097751-AY-7	BOMBARDIER INC		A		3FE	4,187,550	99.2500	4,287,600	4,320,000	4,200,209	(4,976)	10,532			5.750	6.179	MS	73,140	219,650	10/10/2013	03/15/2022
097751-BF-7	BOMBARDIER INC		A		3FE	11,035,625	99.2500	10,768,625	10,850,000	10,768,625	(255,423)	(11,577)			6.125	5.897	JJ	306,437	303,332	08/21/2013	01/15/2023
09950M-AC-6	BORALEX INC 6.750000% 06/30/2017		C	1	6*	33	100.0470	33	33						6.750	6.978	JD	1	1	11/04/2010	06/30/2017
101137-AF-4	BOSTON SCIENTIFIC			3	2FE	5,544,787	109.2270	5,419,819	4,962,000	5,258,416		(151,856)			6.250	2.945	MN	39,627	310,125	01/31/2012	11/15/2015
101137-AD-9	BOSTON SCIENTIFIC CORP				2FE	15,165,110	108.9860	15,178,494	13,927,000	14,708,950		(242,126)			5.125	3.167	JJ	335,070	713,759	01/31/2012	01/12/2017
101137-AM-9	BOSTON SCIENTIFIC CORP				2FE	39,239,060	100.6800	39,265,317	39,000,000	39,234,729		(4,331)			2.650	2.567	AO	396,175		11/20/2013	10/01/2018
10330J-AL-2	BOYD GAMING CORP TLB			2	3FE	7,371,839	100.1560	7,382,106	7,370,608	7,356,719	(7,225)	609			4.000	4.094	FMAN	9,850	62,793	11/22/2013	08/14/2020
05565Q-BQ-0	BP CAPITAL MARKETS PLC		F		1FE	19,981,600	105.0080	21,001,580	20,000,000	19,991,565		3,654			3.200	3.220	MS	195,556	640,000	03/08/2011	03/11/2016
05565Q-BY-3	BP CAPITAL MARKETS PLC		F		1FE	16,000,000	101.0040	16,160,640	16,000,000	16,000,000					1.846	1.846	MN	45,945	295,360	05/02/2012	05/05/2017
05565Q-CC-0	BP CAPITAL MARKETS PLC		F	1	1FE	14,987,700	98.4800	14,771,925	15,000,000	14,990,462		2,397			1.375	1.392	MN	31,510	206,250	11/01/2012	11/06/2017
05565Q-CE-6	BP CAPITAL MARKETS PLC		F		1FE	19,944,200	97.0550	19,410,980	20,000,000	19,951,144		6,944			1.375	1.433	MN	38,958	137,500	05/07/2013	05/10/2018
05565Q-CG-1	BP CAPITAL MARKETS PLC		F		1FE	10,000,000	100.2890	10,028,860	10,000,000	10,000,000					2.241	2.241	MS	59,138		09/23/2013	09/26/2018
05565Q-CH-9	BP CAPITAL MARKETS PLC		F	3	1FE	40,000,000	100.1400	40,055,960	40,000,000	40,000,000					0.876	0.850	MJSD	4,866	89,976	09/23/2013	09/26/2018
05565Q-CN-6	BP CAPITAL MARKETS PLC		F	3	1FE	20,000,000	100.4230	20,084,500	20,000,000	20,000,000					0.658	0.614	FMAN	20,096		11/04/2013	11/07/2016
10510K-AA-5	BRAMBLES USA INC		R		2FE	4,998,450	108.2160	5,410,805	5,000,000	4,998,938		140			5.350	5.356	AO	66,875	267,500	03/24/2010	04/01/2020
10510K-AB-3	BRAMBLES USA INC		R		2FE	12,988,820	103.4060	13,442,741	13,000,000	12,996,999		2,299			3.950	3.972	AO	128,375	513,500	03/24/2010	04/01/2015
07330N-AD-7	BRANCH BANKING AND TRUST CO			1	1FE	11,997,600	100.1490	12,017,844	12,000,000	11,997,719		119			2.300	2.330	AO	72,833		09/19/2013	10/15/2018
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013			2	4FE	735,075	100.5250	746,398	742,500	735,758		683			4.000	4.287	FMAN	1,650	19,853	04/08/2013	01/30/2020
109641-AF-7	BRINKER INTERNATIONAL IN				2FE	6,995,100	98.4280	6,889,981	7,000,000	6,995,681		581			2.600	2.615	MN	23,256	91,000	05/08/2013	05/15/2018
110122-AS-7	BRISTOL-MYERS SQUIBB CO				1FE	18,827,290	97.4680	18,518,844	19,000,000	18,875,306		33,964			0.875	1.063	FA	69,271	166,706	07/26/2012	08/01/2017
110122-AV-0	BRISTOL-MYERS SQUIBB CO				1FE	39,069,450	97.6430	38,324,799	39,250,000	39,074,830		5,380			1.750	1.640	MS	116,387		10/24/2013	03/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
110122-AV-0	BRISTOL-MYERS SQUIBB CO	LS			1FE	3,732,750	97.6430	3,661,605	3,750,000	3,733,264		514			1.750	1.640	MS	11,120		10/24/2013	03/01/2019
111013-AG-3	BRITISH SKY BROADCASTING		F		2FE	4,180,548	113.8450	4,297,641	3,775,000	4,032,683		(56,039)			6.100	4.275	FA	86,993	230,275	04/01/2011	02/15/2018
111021-AG-6	BRITISH TELECOM PLC		F		2FE	16,497,690	101.7590	16,790,153	16,500,000	16,498,847		763			2.000	2.005	JD	8,250	330,000	06/19/2012	06/22/2015
111021-AH-4	BRITISH TELECOM PLC		F		2FE	15,949,280	100.8810	16,140,992	16,000,000	15,957,691		8,411			1.625	1.734	JD	2,167	130,000	06/25/2013	06/28/2016
11102A-AA-9	BRITISH TELECOM PLC		F		2FE	8,837,495	114.3470	9,113,440	7,970,000	8,513,069		(121,269)			5.950	4.101	JJ	218,666	474,215	03/25/2011	01/15/2018
111320-AD-9	BROADCOM CORP				1FE	2,983,320	102.5680	3,077,052	3,000,000	2,993,645		3,348			2.375	2.494	MN	11,875	71,250	10/27/2010	11/01/2015
118230-AL-5	BUCKEYE PARTNERS LP			1	2FE	16,969,910	98.5310	16,750,202	17,000,000	16,970,649		739			2.650	2.690	MN	58,815		11/06/2013	11/15/2018
120111-BH-1	BUILDING MATERIALS CORP			1	3FE	4,359,534	107.5000	4,458,025	4,147,000	4,282,287		(28,086)			7.000	6.315	FA	109,665	290,290	02/01/2011	02/15/2020
120111-BK-4	BUILDING MATERIALS CORP			1	3FE	8,508,610	106.2500	9,031,250	8,500,000	8,501,882		(8,912)			6.875	7.587	FA	220,764	584,375	02/15/2012	08/15/2018
120111-BL-2	BUILDING MATERIALS CORP			1	3FE	13,525,000	108.2500	13,801,875	12,750,000	13,355,099		(95,592)			6.750	5.805	MN	143,438	860,625	02/08/2013	05/01/2021
120568-AU-4	BUNGE LIMITED FINANCE CO				2FE	8,499,235	105.5940	8,975,499	8,500,000	8,499,644		151			4.100	4.112	MS	102,614	348,500	03/08/2011	03/15/2016
12189T-AY-0	BURLINGTON NORTH SANTA F				2FE	1,914,949	112.1510	2,243,022	2,000,000	1,962,023		9,952			5.650	6.291	MN	18,833	113,000	04/10/2007	05/01/2017
12673P-AD-7	CA INC				2FE	4,990,550	99.7360	4,986,805	5,000,000	4,991,214		664			2.875	2.914	FA	53,906		08/13/2013	08/15/2018
12686C-AY-5	CABLEVISION SYSTEMS CORPORATION				4FE	2,330,000	116.5000	2,330,000	2,000,000	2,328,170		(1,830)			8.625	3.830	MS	50,792		12/18/2013	09/15/2017
12768R-AD-9	CAESARS ENTERTAINMENT OP			1	4FE	1,075,000	96.2500	1,034,688	1,075,000	1,034,688	(32,250)				8.500	8.302	FA	34,519	91,375	12/21/2012	02/15/2020
12800U-AK-6	CAISSE CENTRALE DESJARDIN		A		1FE	11,982,600	104.0500	12,486,000	12,000,000	11,991,964		3,457			2.550	2.581	MS	82,450	306,000	03/17/2011	03/24/2016
12800U-AL-4	CAISSE CENTRALE DESJARDIN		A		1FE	999,760	101.2500	1,012,500	1,000,000	999,845		47			1.600	1.605	MS	5,111	16,000	02/28/2012	03/06/2017
13134N-AD-3	CALPINE CONSTRUCTION FIN 7 YR TL B-1			2	3FE	4,962,563	98.9840	4,924,454	4,975,000	4,924,454	(38,840)	732			3.000	3.123	JAJO	415	38,142	07/23/2013	05/03/2020
131347-BW-5	CALPINE CORP			1	3FE	5,135,225	109.1250	5,286,015	4,844,000	5,061,537		(39,762)			7.500	6.563	FA	137,247	363,300	02/23/2012	02/15/2021
131347-BY-1	CALPINE CORP			1	3FE	8,706,100	109.2500	8,803,365	8,058,000	8,580,462		(68,536)			7.875	6.622	JJ	292,606	634,568	02/14/2012	01/15/2023
131347-CC-8	CALPINE CORP			1	3FE	1,404,000	97.7500	1,368,500	1,400,000	1,368,500	(35,436)	(64)			5.875	5.926	JJ	13,937		10/29/2013	01/15/2024
13134M-BA-0	CALPINE CORP 7Y SECURED TLB			2	4FE	491,570	100.5800	496,614	493,750	491,646		309			4.000	4.275	MJSD	55	12,903	10/26/2012	10/09/2019
13134M-BC-6	CALPINE CORP NEW TERM LOAN			2	4FE	2,010,000	100.5360	2,010,720	2,000,000	2,009,924		(76)			4.000	3.822	JAJO	222	4,444	12/11/2013	10/30/2020
13134M-AW-3	CALPINE CORP TERM LOAN B			2	3FE	7,417,692	100.5770	7,419,668	7,377,102	7,415,350	(829)	(5,764)			4.000	3.031	MJSD	820	97,936	12/11/2013	04/01/2018
13342B-AK-1	CAMERON INTERNATIONAL CORP				2FE	7,998,560	99.6690	7,973,552	8,000,000	7,998,580		20			1.150	1.155	JD	3,833		12/11/2013	12/15/2016
13342B-AH-8	CAMERON INTL CORP			1	2FE	9,995,700	100.6110	10,061,080	10,000,000	9,998,038		1,448			1.600	1.588	AO	27,111	160,000	05/14/2012	04/30/2015
134429-AT-6	CAMPBELL SOUP CO				2FE	16,317,200	109.5170	16,427,505	15,000,000	15,887,311		(157,130)			4.500	3.239	FA	255,000	675,000	06/07/2011	02/15/2019
136069-DM-0	CANADIAN IMPERIAL BANK		A		1FE	10,040,100	103.1500	10,315,000	10,000,000	10,012,598		(8,127)			2.600	2.514	JJ	129,278	260,000	06/30/2010	07/02/2015
136069-DS-7	CANADIAN IMPERIAL BANK		A		1FE	9,989,700	103.2770	10,327,690	10,000,000	9,995,846		2,064			2.350	2.369	JD	13,056	235,000	12/06/2010	12/11/2015
136069-DT-5	CANADIAN IMPERIAL BANK		A		1FE	5,021,350	104.3000	5,215,000	5,000,000	5,009,209		(4,268)			2.750	2.658	JJ	58,819	137,500	01/26/2011	01/27/2016
136069-FV-8	CANADIAN IMPERIAL BANK		A	3	1FE	21,750,000	100.4040	21,837,914	21,750,000	21,750,000					0.766	0.788	JAJO	34,712	43,699	07/15/2013	07/18/2016
136375-BY-7	CANADIAN NATIONAL RAILWAY CO		A	3	1FE	20,000,000	100.0730	20,014,560	20,000,000	20,000,000					0.438	0.392	FMAN	13,374		10/29/2013	11/06/2015
136375-BM-3	CANADIAN NATL RAILWAY		A		1FE	2,990,550	110.3330	3,309,993	3,000,000	2,997,197		1,051			5.800	5.844	JD	14,500	174,000	05/23/2006	06/01/2016
136375-BP-6	CANADIAN NATL RAILWAY		A		1FE	1,195,237	113.7100	1,137,101	1,000,000	1,130,233		(31,794)			5.850	2.314	MN	7,475	58,500	12/06/2011	11/15/2017
136375-BR-2	CANADIAN NATL RAILWAY		A		1FE	8,692,000	113.5320	9,082,584	8,000,000	8,399,593		(81,467)			5.550	4.284	MN	56,733	444,000	03/08/2010	05/15/2018
136385-AF-8	CANADIAN NATL RESOURCES		A		2FE	10,932,900	103.9360	10,393,630	10,000,000	10,230,960		(246,518)			4.900	2.337	JD	40,833	490,000	01/31/2011	12/01/2014
140420-ND-8	CAPITAL ONE BANK USA NA			1	1FE	3,999,880	99.5640	3,982,556	4,000,000	3,999,884		4			1.150	1.151	MN	5,111		11/18/2013	11/21/2016
140420-NE-6	CAPITAL ONE BANK USA NA			1	1FE	19,988,600	99.4650	19,893,000	20,000,000	19,988,841		241			2.150	2.171	MN	47,778		11/18/2013	11/21/2018
14040H-AX-3	CAPITAL ONE FINANCIAL CO				2FE	9,974,900	104.5070	10,450,730	10,000,000	9,986,731		4,940			3.150	3.197	JJ	145,250	315,000	07/14/2011	07/15/2016
14040H-AZ-8	CAPITAL ONE FINANCIAL CO				2FE	38,967,240	101.6580	39,646,659	39,000,000	38,986,342		10,865			2.150	2.179	MS	228,258	838,500	03/21/2012	03/23/2015
14149Y-AQ-1	CARDINAL HEALTH INC				2FE	1,404,475	111.8990	1,678,484	1,500,000	1,455,480		11,036			6.000	6.982	JD	4,000	90,000	06/05/2007	06/15/2017
14149Y-AU-2	CARDINAL HEALTH INC				2FE	9,483,945	100.2120	9,520,159	9,500,000	9,488,881		3,082			1.900	1.962	JD	8,022	180,500	05/16/2012	06/15/2017
14149Y-AX-6	CARDINAL HEALTH INC				2FE	16,946,975	97.8610	16,592,333	16,955,000	16,948,234		1,259			1.700	1.730	MS	84,869	162,533	04/16/2013	03/15/2018
14170T-AB-7	CAREFUSION CORP				2FE	5,554,150	113.1720	5,658,620	5,000,000	5,389,216		(59,534)			6.375	4.770	FA	132,813	318,750	02/04/2011	08/01/2019
141781-AX-2	CARGILL INC				1FE	2,355,336	114.1810	2,283,620	2,000,000	2,233,085		(55,692)			6.000	2.826	MN	11,333	120,000	10/07/2011	11/27/2017
141781-BA-1	CARGILL INC				1FE	15,968,960	100.1940	16,031,104	16,000,000	15,979,998		6,067			1.900	1.941	MS	101,333	304,000	02/21/2012	03/01/2017
143658-AZ-5	CARNIVAL CORP		E		2FE	25,994,540	99.7240	25,928,136	26,000,000	25,996,161		1,621			1.200	1.205	FA	126,533	154,267	01/31/2013	02/05/2016
147528-E@-8	CASEY'S GENERAL STORES, INC. 2010 SERIES				2	7,000,000	103.7140	7,259,962	7,000,000	7,000,000					5.220	5.220	FA	144,130	365,400	08/09/2010	08/09/2020
14754D-AD-2	CASH AMERICA INTERNATION				2	5,803,125	95.0000	5,510,000	5,800,000	5,802,777		(348)			5.750	5.737	MN	42,614	166,750	05/22/2013	05/15/2018
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	4,072,992	113.6680	4,319,380	3,800,000	3,956,397		(32,479)			5.450	4.386	AO	43,721	207,100	03/04/2010	04/15/2018
14912L-4S-7	CATERPILLAR FINANCIAL SE				1FE	19,964,600	103.6870	20,737,480	20,000,000	19,983,490		7,028			2.650	2.688	AO	132,500	530,000	03/23/2011	04/01/2016
14912L-4X-6	CATERPILLAR FINANCIAL SE				1FE	3,990,920	102.6540	4,106,144	4,000,000	3,995,196		1,791			2.050	2.100	FA	34,167	82,000	07/26/2011	08/01/2016
14912L-5W-7	CATERPILLAR FINANCIAL SERVICES COR				1FE	16,986,570	99.4200	16,901,366	17,000,000	16,987,000		430			1.000	1.026	MN	16,528		11/19/2013	11/25/2016
124857-AD-5	CBS CORP				2FE	4,993,850	112.2520	5,612,620	5,000,000	4,995,746		547			5.750	5.787	AO	60,694	287,500	03/30/2010	04/15/2020
124857-AH-6	CBS CORP				2FE	5,931,480	100.1810	6,010,878	6,000,000	5,951,537		13,181			1.950	2.205	JJ	58,500	120,575	06/11/2012	07/01/2017
14987B-AD-5	CC HOLDINGS GS V LLC/CRO				2FE	8,000,000	99.0480	7,923,856	8,000,000	8,000,000					2.381	2.381	JD	8,466	95,240	06/27/2013	12/15/2017
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP			1	3FE	16,587,300	105.8750	16,940,000	16,000,000	16,330,348		(103,394)			7.250	7.695	AO	196,556	1,160,000	11/07/2011	10/30/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125094-AD-4	CDP FINANCIAL		A		1FE	15,017,550	110.0850	16,512,810	15,000,000	15,012,544		(1,826)			4.400	4.383	MN	66,000	660,000	02/18/2011	11/25/2019
12512Y-AD-3	CDW LLC TERM LOAN			2	3FE	19,875,176	99.5890	19,833,151	19,915,001	19,823,402	(54,175)	2,400			3.500	3.275	JAJO	165,870	57,025	12/12/2013	04/29/2020
12513G-AX-7	CDW LLC/CDW FINANCE			1	4FE	7,796,250	110.5000	7,735,000	7,000,000	7,735,000	(8,697)	(52,553)			8.500	3.122	AO	148,750		11/04/2013	04/01/2019
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B			2	3FE	979,846	100.2860	985,111	982,302	980,065		220			3.250	3.360	FMAN	89	23,333	04/24/2013	03/06/2020
15089Q-AC-8	CELANESE US HOLDINGS LLC				3FE	2,438,675	106.5000	2,520,855	2,367,000	2,436,011		(2,665)			5.875	5.393	JD	6,181	69,531	08/21/2013	06/15/2021
151020-AD-6	CELGENE CORP				2FE	23,815,987	102.7290	24,629,158	23,975,000	23,912,318		33,639			2.450	2.607	AO	124,004	587,388	06/01/2011	10/15/2015
151020-AG-9	CELGENE CORP				2FE	19,957,200	99.5270	19,905,360	20,000,000	19,968,686		8,266			1.900	1.952	FA	143,556	386,333	08/06/2012	08/15/2017
151020-AK-0	CELGENE CORP				2FE	6,486,480	99.4510	6,464,309	6,500,000	6,487,507		1,027			2.300	2.356	FA	60,215		08/01/2013	08/15/2018
15234Q-AL-2	CENT ELET BRASILEITRAS SA		F		2FE	5,000,000	97.1250	4,856,250	5,000,000	5,000,000					5.750	5.750	AO	51,111	287,500	10/20/2011	10/27/2021
15189T-AG-2	CENTERPOINT ENERGY				2FE	17,607,100	108.1260	16,218,840	15,000,000	15,942,207		(647,173)			6.850	2.317	JD	85,625	1,027,500	08/08/2011	06/01/2015
15189T-AQ-0	CENTERPOINT ENERGY INC				2FE	16,654,068	116.6820	17,793,944	15,250,000	16,091,699		(169,729)			6.500	5.064	MN	165,208	991,250	06/17/2010	05/01/2018
15189W-AC-4	CENTERPOINT ENERGY RESOU				2FE	1,142,399	114.7810	1,147,813	1,000,000	1,095,690		(22,979)			6.125	3.438	MN	10,208	61,250	12/06/2011	11/01/2017
156700-AN-6	CENTURY LINK				3FE	1,057,500	105.5000	1,055,000	1,000,000	1,055,000	(1,385)	(1,115)			6.150	5.000	MS	18,108		11/08/2013	09/15/2019
156700-AQ-9	CENTURYLINK INC				3FE	9,975,000	107.2500	10,725,000	10,000,000	9,984,667		3,954			5.150	5.196	JD	22,889	515,000	06/09/2011	06/15/2017
156700-AR-7	CENTURYLINK INC				3FE	3,360,000	104.0000	3,120,000	3,000,000	3,120,000	(215,837)	(24,163)			6.450	4.655	JD	8,600	193,500	05/02/2013	06/15/2021
156700-AW-6	CENTURYLINK INC				3FE	7,714,035	101.7500	7,852,048	7,717,000	7,712,296		(1,739)			5.625	5.649	AO	108,520	144,489	11/14/2013	04/01/2020
156700-AL-0	CENTURYTEL INC				3FE	10,682,200	110.2500	11,025,000	10,000,000	10,396,721		(110,622)			6.000	4.669	AO	150,000	600,000	04/20/2011	04/01/2017
15672W-AE-4	CEQUEL COM HLDG I/CAP CP			1	4FE	7,243,250	93.7500	6,773,438	7,225,000	6,773,438	(468,181)	(1,631)			5.125	6.364	JD	16,457	214,969	05/13/2013	12/15/2021
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B			2	3FE	20,779,319	100.0830	20,701,378	20,684,210	20,701,378	(42,196)	(16,089)			3.500	3.608	MJSD	156,855	760,557	11/08/2012	02/14/2019
808513-AH-8	CHARLES SCHWAB CORP				1FE	7,000,000	100.2780	7,019,467	7,000,000	7,000,000					0.850	0.850	JD	4,463	59,169	12/03/2012	12/04/2015
808513-AJ-4	CHARLES SCHWAB CORP			1	1FE	6,998,040	100.3570	7,024,969	7,000,000	6,998,202		162			2.200	2.206	JJ	66,733		07/22/2013	07/25/2018
16117L-BC-2	CHARTER COMM. OPER. TERM LOAN E			2	3FE	7,920,200	99.2190	7,897,832	7,960,000	7,897,832	(24,745)	2,378			3.000	3.130	MJSD	663	61,027	07/09/2013	07/01/2020
163893-AD-2	CHEMTURA CORP			1	4FE	12,528,750	101.3750	12,570,500	12,400,000	12,513,914	(9,437)	(5,398)			5.750	6.681	JJ	312,928		11/21/2013	07/15/2021
165167-CC-9	CHESAPEAKE ENERGY CORP				3FE	362,040	115.5000	388,080	336,000	354,906		(3,196)			7.250	5.921	JD	1,083	24,360	08/31/2011	12/15/2018
165167-CD-7	CHESAPEAKE ENERGY CORP				3FE	5,612,500	108.3750	5,418,750	5,000,000	5,166,791		(139,238)			9.500	6.367	FA	179,444	475,000	07/14/2010	02/15/2015
165167-CG-0	CHESAPEAKE ENERGY CORP		LS		3FE	2,496,875	107.2500	2,681,250	2,500,000	2,496,498		316			6.125	6.152	FA	57,847	153,125	04/25/2012	02/15/2021
165167-CK-1	CHESAPEAKE ENERGY CORP			1	3FE	2,759,063	103.5000	2,846,250	2,750,000	2,758,118		(944)			5.375	6.884	JD	6,569	104,290	03/26/2013	06/15/2021
16516F-AD-1	CHESAPEAKE ENERGY CORP 11/12 TL			2	3FE	13,273,901	102.0000	13,770,000	13,500,000	13,281,171		47,485			5.750	6.616	MJSD	120,750	728,433	12/03/2012	12/02/2017
16524R-AC-7	CHESAPEAKE MIDSTREAM PARTNERS			1	3FE	7,466,250	106.5000	7,987,500	7,500,000	7,473,076		2,876			5.875	7.040	AO	93,021	440,625	07/07/2011	04/15/2021
16524R-AE-3	CHESAPEAKE MIDSTREAM PARTNERS			1	3FE	9,665,000	107.0000	10,004,500	9,350,000	9,608,358		(35,325)			6.125	5.866	JJ	264,073	572,688	10/25/2012	07/15/2022
165258-AB-0	CHESAPEAKE OIL OP/FIN			1	3FE	1,282,751	104.7500	1,309,375	1,250,000	1,279,765		(2,986)			6.625	6.725	MN	10,582	41,406	07/22/2013	11/15/2019
166764-AE-0	CHEVRON CORP			1	1FE	85,000,000	99.6230	84,679,210	85,000,000	85,000,000					1.718	1.718	JD	28,395	730,150	06/17/2013	06/24/2018
17121E-AB-3	CHRYSLER GP/CG CO-ISSUER			1	4FE	4,137,500	110.5000	4,420,000	4,000,000	4,098,404		(24,286)			8.000	7.888	JD	14,222	320,000	05/04/2012	06/15/2019
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER			1	4FE	11,724,500	113.7500	13,138,125	11,550,000	11,691,810		(20,164)			8.250	8.644	JD	42,350	952,875	05/09/2012	06/15/2021
17121H-AD-2	CHRYSLER GROUP LLC TERM LOAN B			2	3FE	1,984,733	100.5970	1,996,582	1,984,733	1,984,733					3.500	3.837	FMAN	15,596	4	07/31/2013	05/24/2017
12543K-AE-4	CHS COMMUNITY HEALTH SYS INC TL EXTENDED			2	3FE	15,410,773	100.7340	15,454,505	15,341,895	15,390,592	9,938	(17,900)			3.737	3.980	MJSD	51,226	534,766	04/05/2013	01/25/2017
12543D-AL-4	CHS/COMMUNITY HEALTH SYS			1	4FE	6,775,000	108.5000	6,835,500	6,300,000	6,746,220	(2,885)	(22,177)			8.000	5.829	MN	64,400	304,000	11/05/2013	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS			1	4FE	5,248,438	103.7500	5,135,625	4,950,000	5,090,625	(98,448)	(46,865)			7.125	6.109	JJ	162,628	305,959	01/18/2013	07/15/2020
12543D-AR-1	CHS/COMMUNITY HEALTH SYS			1	3FE	5,223,750	103.2500	5,214,125	5,050,000	5,196,250	(23,750)	(3,750)			5.125	4.400	FA	97,774	28,031	12/12/2013	08/15/2018
171232-AR-2	CHUBB CORP				1FE	926,026	114.9430	1,149,427	1,000,000	960,851		7,460			5.750	6.800	MN	7,347	57,500	05/01/2008	05/15/2018
171340-AG-7	CHURCH & DWIGHT CO INC				2FE	16,066,720	104.4400	16,710,352	16,000,000	16,027,970		(13,668)			3.350	3.257	JD	23,822	536,000	01/19/2011	12/15/2015
125509-BR-9	CIGNA CORP				2FE	27,824,362	104.0820	28,727,728	27,601,000	27,740,008		(46,215)			2.750	2.573	MN	96,987	759,028	03/30/2012	11/15/2016
172442-AM-7	CINEMARK USA INC. TERM LOAN			2	3FE	6,958,463	100.2080	6,944,414	6,930,000	6,944,414	(11,485)	(2,563)			3.168	2.749	MJSD	8,328	176,232	05/08/2013	12/18/2019
17275R-AE-2	CISCO SYSTEMS INC				1FE	16,263,300	112.4830	16,872,480	15,000,000	15,848,041		(147,680)			4.950	3.727	FA	280,500	742,500	01/31/2011	02/15/2019
17275R-AH-5	CISCO SYSTEMS INC				1FE	3,122,910	109.0670	3,272,004	3,000,000	3,087,493		(12,618)			4.450	3.903	JJ	61,558	133,500	01/31/2011	01/15/2020
17275R-AK-8	CISCO SYSTEMS INC				1FE	14,965,050	105.8190	15,872,835	15,000,000	14,980,509		5,693			3.150	3.190	MS	140,438	472,500	03/09/2011	03/14/2017
125581-GP-7	CIT GROUP INC				3FE	1,936,156	104.1250	1,931,519	1,855,000	1,931,519	(4,053)	(584)			4.250	2.975	FA	29,783		12/18/2013	08/15/2017
125581-GQ-5	CIT GROUP INC				3FE	3,003,125	97.5000	2,925,000	3,000,000	2,925,000	(77,774)	(252)			5.000	4.995	FA	56,667	155,000	08/01/2012	08/15/2022
172967-EH-0	CITIGROUP INC				1FE	5,024,350	113.9760	5,698,800	5,000,000	5,013,127		(3,163)			6.000	5.918	FA	113,333	300,000	02/23/2010	08/15/2017
172967-ES-6	CITIGROUP INC				1FE	4,935,950	115.7290	5,786,445	5,000,000	4,961,974		7,339			6.125	6.325	MN	39,132	306,250	02/12/2010	05/15/2018
172967-FD-8	CITIGROUP INC				1FE	7,249,042	105.2250	7,446,787	7,077,000	7,130,336		(36,723)			4.750	4.182	MN	39,218	336,158	08/02/2010	05/19/2015
172967-FH-9	CITIGROUP INC				1FE	15,296,640	106.8610	16,029,210	15,000,000	15,123,287		(59,337)			4.587	4.145	JD	30,580	688,050	12/01/2010	12/15/2015
172967-FS-5	CITIGROUP INC				1FE	5,101,920	106.3900	5,319,510	5,000,000	5,052,259		(20,040)			3.953	3.505	JD	8,784	197,650	06/08/2011	06/15/2016
172967-FW-6	CITIGROUP INC				1FE	15,239,600	108.3800	16,256,985	15,000,000	15,151,364		(46,100)			4.450	4.092	JJ	317,063	667,500	01/13/2012	01/10/2017
172967-GG-0	CITIGROUP INC				1FE	29,924,100	100.3320	30,099,570	30,000,000	29,948,324		24,224			1.250	1.342	JJ	172,917	192,708	01/03/2013	01/15/2016
172967-GV-7	CITIGROUP INC			3	1FE	30,000,000	101.0390	30,311,760	30,000,000	30,000,000					1.198	1.226	JAJO	67,907	93,986	07/18/2013	07/25/2016
172967-HH-7	CITIGROUP INC			3	1FE	35,000,000	100.1400	35,049,070	35,000,000	35,000,000					0.921	0.862	FMAN	42,066		11/07/2013	11/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17453B-AW-1	CITIZENS COMMUNICATIONS				3FE	3,285,000	107.7500	3,232,500	3,000,000	3,232,500	(45,629)	(6,871)			7.125	5.074	MS	62,938		11/05/2013	03/15/2019
184496-AJ-6	CLEAN HARBORS INC			1	3FE	5,328,750	103.0000	5,407,500	5,250,000	5,315,174		(12,438)			5.250	5.449	FA	114,844	276,391	11/26/2012	08/01/2020
184496-AL-1	CLEAN HARBORS INC			1	3FE	2,279,602	101.0000	2,222,000	2,200,000	2,222,000	(49,735)	(7,867)			5.125	4.675	JD	9,396	110,871	05/22/2013	06/01/2021
18451Q-AG-3	CLEAR CHANNEL WORLDWIDE			1	4FE	470,000	104.0000	488,800	470,000	470,000	1,175				7.625	9.321	MS	10,552	35,838	02/29/2012	03/15/2020
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE			1	4FE	3,280,000	105.1250	3,448,100	3,280,000	3,280,000					7.625	9.321	MS	73,641	250,100	02/29/2012	03/15/2020
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE			1	4FE	1,609,538	101.3750	1,647,344	1,625,000	1,610,088		550			6.500	7.409	MN	13,497	52,813	07/19/2013	11/15/2022
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE			1	4FE	6,574,232	102.1250	6,612,594	6,475,000	6,517,500	(51,735)	(4,997)			6.500	6.750	MN	53,778	210,438	07/19/2013	11/15/2022
18683K-AD-3	CLIFFS NATURAL RESOURCES				2FE	999	97.2530	973	1,000	999					4.875	4.902	AO	12	49	03/16/2011	04/01/2021
18683K-AD-3	CLIFFS NATURAL RESOURCES	LS			2FE	1,996,941	97.2530	1,944,093	1,999,000	1,997,415		178			4.875	4.902	AO	24,363	97,451	03/16/2011	04/01/2021
18683K-AF-8	CLIFFS NATURAL RESOURCES			3	2FE	991	100.9800	1,010	1,000	993		2			3.950	4.221	JJ	18	23	12/06/2012	01/15/2018
18683K-AF-8	CLIFFS NATURAL RESOURCES	LS		3	2FE	11,894,849	100.9800	12,116,530	11,999,000	11,914,593		18,830			3.950	4.221	JJ	218,548	279,110	12/06/2012	01/15/2018
189054-AN-9	CLOROX				2FE	1,158,040	114.1790	1,141,785	1,000,000	1,105,311		(25,883)			5.950	2.988	AO	12,561	59,500	12/06/2011	10/15/2017
189054-AR-0	CLOROX COMPANY				2FE	8,198,760	105.0090	8,400,752	8,000,000	8,083,946		(43,964)			3.550	2.957	MN	47,333	284,000	07/20/2011	11/01/2015
12572X-AA-8	CME GROUP INDEX SERVICES				1FE	13,096,460	107.9170	14,029,171	13,000,000	13,063,498		(13,740)			4.400	4.270	MS	168,422	572,000	05/03/2011	03/15/2018
125896-BC-3	CMS ENERGY CORP				2FE	4,719,825	126.4870	5,097,442	4,030,000	4,505,294		(71,304)			8.750	6.170	JD	15,672	352,625	02/03/2011	06/15/2019
125896-BE-9	CMS ENERGY CORP				2FE	16,841,250	115.6120	18,497,872	16,000,000	16,648,343		(88,732)			6.250	5.466	FA	416,667	1,000,000	02/13/2012	02/01/2020
12623E-AG-6	CNH CAPITAL LLC				3FE	18,372,500	101.7500	18,569,375	18,250,000	18,371,351		(1,149)			3.250	3.001	FA	136,748		12/17/2013	02/01/2017
12621E-AG-8	CNO FINANCIAL GROUP INC			1	3FE	3,797,750	106.5000	3,961,800	3,720,000	3,783,891		(11,373)			6.375	7.073	AO	59,288	239,126	10/24/2012	10/01/2020
459284-AA-3	COCA COLA ENTERPRISES				2FE	11,259,772	101.9360	11,824,530	11,600,000	11,470,840		72,967			2.125	2.799	MS	72,581	246,500	01/06/2011	09/15/2015
191085-AA-7	COCA-COLA AMATIL LTD		F		1FE	11,014,430	101.9780	11,217,591	11,000,000	11,003,875		(4,544)			3.250	3.207	MN	58,590	357,500	02/01/2011	11/02/2014
191216-BC-3	COCA-COLA CO			3	1FE	11,000,000	100.0840	11,009,229	11,000,000	11,000,000					0.342	0.316	FMAN	6,373		10/29/2013	11/01/2016
191216-BF-6	COCA-COLA CO				1FE	53,922,780	98.6860	53,290,656	54,000,000	53,925,258		2,478			1.650	1.680	MN	148,500		10/29/2013	11/01/2018
191216-AU-4	COCA-COLA CO/THE				1FE	36,826,014	102.4020	38,134,542	37,240,000	37,011,024		79,503			1.800	2.071	MS	223,440	670,320	08/12/2011	09/01/2016
191216-BA-7	COCA-COLA CO/THE				1FE	7,486,375	97.1490	7,286,198	7,500,000	7,488,526		2,151			1.150	1.205	AO	21,563	49,354	03/04/2013	04/01/2018
191216-BA-7	COCA-COLA CO/THE	0			1FE	9,978,400	97.1490	9,714,930	10,000,000	9,981,814		3,414			1.150	1.212	AO	28,750	65,806	02/28/2013	04/01/2018
19122T-AD-1	COCA-COLA ENTERPRISES				2FE	4,994,550	101.6340	5,081,715	5,000,000	4,997,062		1,076			2.000	2.023	FA	36,667	100,000	08/16/2011	08/19/2016
191241-AG-3	COCA-COLA FEMSA SAB DE CV		F		1FE	41,944,980	99.2610	41,689,704	42,000,000	41,945,993		1,013			2.375	2.403	MN	96,979		11/19/2013	11/26/2018
19238V-AG-0	COGECO CABLE INC		A	1	3FE	1,550,000	96.5000	1,495,750	1,550,000	1,495,750	(54,250)				4.875	6.044	MN	12,594	39,460	04/18/2013	05/01/2020
19416Q-DU-1	COLGATE-PALMOLIVE CO				1FE	19,912,000	102.6970	20,539,460	20,000,000	19,949,311		14,346			2.625	2.701	MN	87,500	525,000	04/29/2011	05/01/2017
19416Q-ED-8	COLGATE-PALMOLIVE CO				1FE	19,880,400	97.5910	19,518,200	20,000,000	19,884,243		3,843			1.500	1.625	MN	50,000		10/28/2013	11/01/2018
200340-AN-7	COMERICA INC				1FE	4,993,800	103.7930	5,189,625	5,000,000	4,997,777		1,250			3.000	3.027	MS	43,750	150,000	09/13/2010	09/16/2015
201723-AH-6	COMMERCIAL METALS CO				3FE	13,652,344	110.7500	15,089,688	13,625,000	13,644,727		(4,861)			6.500	6.453	JJ	408,372	885,625	08/07/2012	07/15/2017
201723-AJ-2	COMMERCIAL METALS CO				3FE	8,885,620	114.0000	9,690,000	8,500,000	8,860,308	(2,753)	(19,888)			7.350	6.334	FA	236,017	459,375	11/08/2013	08/15/2018
201723-AK-9	COMMERCIAL METALS CO			1	3FE	3,933,750	93.0000	3,673,500	3,950,000	3,673,500	(260,978)	728			4.875	4.926	MN	24,605	93,607	05/24/2013	05/15/2023
202795-HN-3	COMMONWEALTH EDISON				1FE	3,783,823	111.8010	4,472,032	4,000,000	3,912,503		29,508			5.950	6.876	FA	89,911	238,000	11/13/2006	08/15/2016
202795-HS-2	COMMONWEALTH EDISON				1FE	1,890,957	115.5540	2,311,080	2,000,000	1,946,929		12,166			6.150	6.975	MS	36,217	123,000	09/04/2007	09/15/2017
202795-HU-7	COMMONWEALTH EDISON				1FE	5,422,500	114.8570	5,742,840	5,000,000	5,241,006		(50,950)			5.800	4.528	MS	85,389	290,000	03/15/2010	03/15/2018
202795-HX-1	COMMONWEALTH EDISON			1	1FE	9,975,250	102.1310	10,213,120	10,000,000	9,985,771		5,140			1.950	2.004	MS	65,000	195,000	12/01/2011	09/01/2016
203372-AH-0	COMMSCOPE INC			1	4FE	10,905,094	109.6250	10,880,281	9,925,000	10,880,281	(13,513)	(11,299)			8.250	2.606	JJ	377,564		12/19/2013	01/15/2019
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN			2	3FE	7,108,290	100.1560	7,089,476	7,078,433	7,089,476	(841)	(202)			3.250	0.008	JAJO	18,487	45	12/03/2013	01/15/2018
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN			2	3FE	4,727,013	100.2080	4,728,771	4,718,956	4,726,809		(203)			2.674	0.177	JAJO	10,150		12/03/2013	01/23/2017
205768-AJ-3	COMSTOCK RESOURCES INC			1	4FE	5,323,750	112.0000	6,160,000	5,500,000	5,347,999		16,016			9.500	11.577	JD	23,222	522,500	06/14/2012	06/15/2020
205887-BG-6	CONAGRA FOODS INC				2FE	1,995,240	98.9010	1,978,020	2,000,000	1,996,315		829			2.100	2.148	MS	12,367	42,234	09/10/2012	03/15/2018
205887-BP-6	CONAGRA FOODS INC				2FE	4,997,800	100.1730	5,008,665	5,000,000	4,998,475		675			1.300	1.315	JJ	28,167	32,500	01/15/2013	01/25/2016
205887-BQ-4	CONAGRA FOODS INC				2FE	17,000,000	98.1670	16,688,305	17,000,000	17,000,000					1.900	1.900	JJ	139,967	161,500	01/15/2013	01/25/2018
20605P-AB-7	CONCHO RESOURCES INC			1	3FE	6,492,755	110.0000	6,694,600	6,086,000	6,403,681		(52,923)			7.000	5.836	JJ	196,443	426,020	04/10/2012	01/15/2021
20605P-AD-3	CONCHO RESOURCES INC			1	3FE	3,156,500	103.2500	3,252,375	3,150,000	3,155,362		(644)			5.500	5.946	AO	43,313	173,250	03/07/2012	10/01/2022
20605P-AE-1	CONCHO RESOURCES INC			1	3FE	1,500,000	103.0000	1,545,000	1,500,000	1,500,000					5.500	5.504	AO	20,625	82,500	08/14/2012	04/01/2023
20825C-AR-5	CONOCOPHILLIPS				1FE	11,192,350	115.4770	11,547,740	10,000,000	10,802,873		(139,857)			5.750	3.989	FA	239,583	575,000	02/08/2011	02/01/2019
20825T-AA-5	CONOCOPHILLIPS				1FE	6,590,610	111.8870	6,545,366	5,850,000	6,229,748		(128,290)			5.625	3.173	AO	69,469	329,063	02/03/2011	10/15/2016
209615-CA-9	CONSOLIDATED NATURAL GAS				2FE	5,512,195	104.1150	6,246,906	6,000,000	5,917,295		84,910			5.000	6.576	JD	25,000	300,000	11/15/2004	12/01/2014
210518-CQ-7	CONSUMERS ENERGY COMPANY				1FE	1,602,449	115.3880	2,019,297	1,750,000	1,668,431		14,265			5.650	6.825	MS	29,113	98,875	03/10/2008	09/15/2018
210797-AH-9	CONTINENTAL (UNITED) AIRLINES CLASS B TL			2	3FE	6,260,616	100.5000	4,239,216	4,218,125	4,234,253	(22,545)	(3,819)			4.000	3.965	MJSD	2,348	112,788	05/31/2013	04/01/2019
212015-AB-7	CONTINENTAL RESOURCES			1	2FE	3,471,413	109.2500	3,428,265	3,138,000	3,312,954		(57,776)			8.250	5.989	AO	64,721	258,885	02/03/2011	10/01/2019
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	5,058,125	103.8750	5,245,688	5,050,000	5,056,557		(882)			5.000	5.426	MS	74,347	252,500	03/06/2012	09/15/2022
216871-AC-7	COOPER US INC				2FE	4,183,448	114.1860	4,167,774	3,650,000	3,962,746		(82,638)			6.100	3.478	JJ	111,325	222,650	03/25/2011	07/01/2017
216871-AF-0	COOPER US INC				2FE	13,374,642	102.6900	13,863,177	13,500,000	13,446,122		25,300			2.375	2.600	JJ	147,844	320,625	10/07/2011	01/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
219350-AY-1	CORNING INC				1FE	9,976,800	98.5650	9,856,450	10,000,000	9,982,019		4,478			1.450	1.511	MN	18,528	151,040	10/26/2012	11/15/2017
22160K-AC-9	COSTCO WHOLESALE CORP				1FE	2,394,176	112.3290	2,246,580	2,000,000	2,243,435		(73,459)			5.500	1.590	MS	32,389	110,000	12/06/2011	03/15/2017
22303Q-AK-6	COVIDIEN INTL FINANCE SA		E		1FE	23,191,542	102.8280	23,722,350	23,070,000	23,112,139		(28,051)			2.800	2.666	JD	28,709	645,960	01/26/2011	06/15/2015
224044-BM-8	COX COMMUNICATIONS INC				2FE	354,345	104.5050	333,371	319,000	331,822		(13,263)			5.450	1.206	JD	773	17,386	04/12/2012	12/15/2014
067383-AB-5	CR BARD INC				1FE	9,997,500	103.3250	10,332,480	10,000,000	9,998,951		493			2.875	2.923	JJ	132,569	287,500	12/15/2010	01/15/2016
067383-AD-1	CR BARD INC				1FE	14,980,950	96.4710	14,470,605	15,000,000	14,985,107		3,560			1.375	1.461	JJ	95,104	146,094	10/25/2012	01/15/2018
224399-AR-6	CRANE CO			1	2FE	3,999,680	98.8440	3,953,748	4,000,000	3,999,681		1			4.450	4.455	JD	8,900		12/10/2013	12/15/2023
224399-AS-4	CRANE CO				2FE	17,159,951	99.5120	17,016,603	17,100,000	17,159,387		(564)			2.750	2.678	JD	23,513		12/10/2013	12/15/2018
22546Q-AA-5	CREDIT SUISSE NEW YORK		F		1FE	4,994,850	101.6300	5,081,500	5,000,000	4,999,613		1,126			5.500	5.514	MN	45,833	275,000	04/28/2009	05/01/2014
226373-AG-3	CRESTWOOD MIDSTREAM PARTNERS LP			1	4FE	600,000	102.5000	615,000	600,000	600,000					6.125	7.081	MS	5,410		10/22/2013	03/01/2022
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP			1	4FE	6,097,283	103.0000	6,231,500	6,050,000	6,094,881	(1,920)	(483)			6.000	6.628	JD	197,633		12/10/2013	12/15/2020
12626P-AK-9	CRH AMERICA INC		R		2FE	6,985,930	105.5170	7,386,183	7,000,000	6,994,024		2,753			4.125	4.266	JJ	133,146	288,750	11/30/2010	01/15/2016
228181V-AB-3	CROWN AMER/CAP CORP III			1	3FE	16,524,000	108.5000	17,522,750	16,150,000	16,448,353		(36,933)			6.250	6.136	FA	420,573	918,750	07/09/2013	02/01/2021
228189-AB-2	CROWN AMERICAS LLC				3FE	2,455,987	93.5000	2,267,375	2,425,000	2,267,375	(188,291)	(321)			4.500	4.329	JJ	50,319		11/19/2013	01/15/2023
228227-BD-5	CROWN CASTLE INTL CORP				3FE	7,575,000	98.0000	7,644,000	7,800,000	7,505,857	(76,000)	6,857			5.250	5.695	JJ	188,825	228,375	09/10/2013	01/15/2023
22822T-AR-7	CROWN CASTLE OPR CO. NEW TL B			2	3FE	24,254,120	100.0940	24,211,199	24,188,462	24,174,984	(37,633)	(15,660)			3.250	2.379	JAJO	2,184	414,797	12/05/2013	01/31/2019
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC			1	4FE	4,634,750	105.1250	4,415,250	4,200,000	4,396,832		(88,776)			8.875	6.365	FA	140,817	372,750	02/25/2011	02/15/2018
126304-AK-0	CSC HOLDINGS INC				3FE	4,642,500	114.3750	5,146,875	4,500,000	4,590,232		(16,388)			7.625	7.101	JJ	158,219	343,125	07/26/2010	07/15/2018
12630U-AD-8	CSC HOLDINGS INC. TERM B LOAN			2	2FE	26,780,425	98.9380	26,579,694	26,865,000	26,788,485		8,060			2.669	2.764	JAJO	1,990	330,848	05/24/2013	04/17/2020
126304-AG-9	CSC HOLDINGS LLC				3FE	8,194,250	114.2500	8,518,480	7,456,000	7,926,783		(98,211)			7.875	6.125	FA	221,816	587,160	04/20/2011	02/15/2018
126307-AF-4	CSC HOLDINGS LLC				3FE	10,604,435	107.7500	10,613,375	9,850,000	10,547,561	(3,207)	(53,666)			6.750	5.618	MN	84,956	536,625	11/20/2013	11/15/2021
12646R-AB-1	CST BRANDS INC			1	3FE	5,140,539	96.5000	4,849,125	5,025,000	4,849,125	(290,970)	(443)			5.000	4.929	MN	41,875		12/19/2013	05/01/2023
126408-GJ-6	CSX CORP				2FE	3,476,769	112.2660	4,490,640	4,000,000	3,759,436		61,193			5.600	7.680	MN	37,333	224,000	04/20/2007	05/01/2017
126408-GM-9	CSX CORP				2FE	4,525	115.5670	5,778	5,000	4,747		49			6.250	7.680	MS	92	313	10/29/2007	03/15/2018
126408-GM-9	CSX CORP	LS			2FE	900,564	115.5670	1,149,891	995,000	944,689		9,800			6.250	7.680	MS	18,311	62,188	10/29/2007	03/15/2018
126408-GN-7	CSX CORP				2FE	5,696,350	106.8840	5,344,220	5,000,000	5,189,036		(146,133)			6.250	3.139	AO	78,125	312,500	05/17/2010	04/01/2015
126650-BH-2	CVS CAREMARK CORP				2FE	6,864,758	113.4110	6,804,666	6,000,000	6,542,559		(148,844)			5.750	2.948	JD	28,750	345,000	12/06/2011	06/01/2017
126650-BT-6	CVS CAREMARK CORP				2FE	9,985,400	103.3660	10,336,560	10,000,000	9,995,731		2,976			3.250	3.282	MN	38,819	325,000	05/13/2010	05/18/2015
126650-CA-6	CVS CAREMARK CORP				2FE	12,995,060	100.1020	13,013,195	13,000,000	12,995,177		117			1.200	1.213	JD	11,267		12/02/2013	12/05/2016
126650-CB-4	CVS CAREMARK CORP			1	2FE	34,960,450	99.9710	34,989,780	35,000,000	34,960,993		543			2.250	2.275	JD	56,875		12/02/2013	12/05/2018
23331A-BD-0	D.R. HORTON INC				3FE	6,326,125	105.7500	6,450,750	6,100,000	6,292,625	(31,551)	(1,949)			4.750	3.603	MN	37,024	130,625	12/17/2013	05/15/2017
23331A-BH-1	D.R. HORTON INC			1	3FE	2,096,938	101.7500	2,131,663	2,095,000	2,096,878		(59)			5.750	5.739	FA	48,854		07/31/2013	08/15/2023
23331A-BH-1	D.R. HORTON INC	LS		1	3FE	1,866,813	101.7500	1,877,288	1,845,000	1,866,143		(670)			5.750	5.613	FA	43,024		07/31/2013	08/15/2023
233851-AD-6	DAIMLER FINANCE NA LLC		R		1FE	19,977,000	103.8130	20,762,680	20,000,000	19,989,265		4,563			3.000	3.025	MS	155,000	600,000	03/21/2011	03/28/2016
233851-AH-7	DAIMLER FINANCE NA LLC		R		1FE	34,772,500	103.4100	36,193,535	35,000,000	34,873,131		44,571			2.625	2.767	MS	270,521	918,750	09/07/2011	09/15/2016
233851-AY-0	DAIMLER FINANCE NA LLC			3	1FE	29,000,000	100.2060	29,059,624	29,000,000	29,000,000					0.922	0.882	FMAN	45,301	70,035	07/24/2013	08/01/2016
235825-AB-2	DANA HOLDING CORP			1	4FE	6,225,000	107.5000	6,450,000	6,000,000	6,172,147		(27,878)			6.750	6.426	FA	153,000	405,000	01/17/2012	02/15/2021
235825-AC-0	DANA HOLDING CORP			1	4FE	1,600,000	100.3750	1,606,000	1,600,000	1,600,000					5.375	6.841	MS	35,594		07/30/2013	09/15/2021
235851-AG-7	DANAHER CORP				1FE	2,965,417	113.9950	3,419,850	3,000,000	2,983,417		3,550			5.625	5.780	JJ	77,813	168,750	12/06/2007	01/15/2018
23636A-AA-9	DANSKE BANK A/S		F		1FE	14,954,700	103.3590	15,503,850	15,000,000	14,987,962		9,238			3.750	3.851	AO	140,625	562,500	03/09/2010	04/01/2015
237194-AG-0	DARDEN RESTAURANTS INC				2FE	2,532,831	111.4120	3,342,345	3,000,000	2,762,415		50,974			6.200	8.700	AO	39,267	186,000	10/10/2007	10/15/2017
237264-AA-4	DARLING INTERNATIONAL INC			1	4FE	1,000,000	100.7500	1,007,500	1,000,000	1,000,000					0.000	6.681	JJ			12/18/2013	01/15/2022
237266-AD-3	DARLING INTERNATIONAL INC			1	3FE	4,815,525	110.2500	4,729,725	4,290,000	4,592,828		(119,975)			8.500	5.222	JD	16,207	364,650	02/02/2012	12/15/2018
23918K-AL-2	DAVITA INC			1	4FE	3,392,250	105.0000	3,522,750	3,355,000	3,375,016		(6,292)			6.375	7.548	MN	35,647	213,881	02/03/2011	11/01/2018
23918K-AM-0	DAVITA INC			1	4FE	18,043,648	107.2500	18,804,143	17,533,000	17,876,670		(78,015)			6.625	6.924	MN	193,594	1,161,561	06/07/2012	11/01/2020
23918V-AR-5	DAVITA INC. TRANCHE A-3 TERM LOAN			2	3FE	9,338,852	99.8500	9,485,750	9,500,000	9,340,107		36,563			2.669	3.241	JAJO	704	181,583	11/09/2012	11/01/2017
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN			2	3FE	10,651,116	100.6250	10,709,016	10,642,500	10,651,025		(1,270)			4.000	4.096	JAJO	1,183	294,914	11/27/2012	11/01/2019
240019-BR-9	DAYTON POWER AND LIGHT CO				2FE	19,966,000	100.8170	20,163,400	20,000,000	19,969,146		3,146			1.875	1.926	MS	106,250		09/12/2013	09/15/2016
23311R-AD-8	DCP MIDSTREAM LLC				2FE	7,991,360	104.5160	8,361,248	8,000,000	7,994,120		780			5.350	5.372	MS	126,022	428,000	03/08/2010	03/15/2020
23311V-AC-1	DCP MIDSTREAM OPERATING			1	2FE	14,906,850	99.5700	14,935,470	15,000,000	14,926,172		17,671			2.500	2.647	JD	31,250	379,167	11/19/2012	12/01/2017
23314#-AF-6	DCT INDUSTRIAL TRUST INC 2011 5'S			2		20,000,000	104.2090	20,841,852	20,000,000	20,000,000					4.020	4.248	FA	314,900	804,000	08/01/2011	08/01/2016
24668P-AF-4	DELHAIZE GROUP		E		2FE	14,971,050	102.8040	15,420,615	15,000,000	14,977,435		3,754			4.125	4.157	AO	139,219	618,750	04/03/2012	04/10/2019
24702R-AE-1	DELL INC				4FE	3,082,500	102.1250	3,063,750	3,000,000	3,063,750	(18,224)	(526)			5.650	4.933	AO	35,783		12/17/2013	04/15/2018
24702N-AB-6	DELL INC. TERM LOAN B			2	3FE	16,830,000	100.1790	17,030,430	17,000,000	16,798,889		3,889			4.500	4.788	JAJO	114,750		11/08/2013	04/29/2020
24713E-AF-4	DELPHI CORP			1	2FE	15,280,875	110.8750	16,021,438	14,450,000	15,091,378		(101,195)			6.125	5.254	MN	113,091	885,063	01/27/2012	05/15/2021
247367-AX-3	DELTA AIR LINES 2002-1G1				2FE	10,975,974	111.0000	11,679,388	10,521,971	10,894,309		(36,159)			6.718	5.966	JJ	351,470	691,041	02/21/2012	01/02/2023
247916-AC-3	DENBURY RESOURCES INC			1	4FE	400,000	106.5000	426,000	400,000	400,000					6.375	6.854	FA	9,633	25,500	02/03/2011	08/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
24823U-AG-3	DENBURY RESOURCES INC			1	4FE	14,938,500	110.1250	15,032,063	13,650,000	14,418,742		(190,737)			8.250	6.455	FA	425,425	1,126,125	05/18/2012	02/15/2020
24823U-AH-1	DENBURY RESOURCES INC			1	4FE	2,048,750	90.2500	1,895,250	2,100,000	1,895,250	(155,729)	2,229			4.625	5.644	JJ	44,785	43,167	06/10/2013	07/15/2023
249030-AB-3	DENTSPLY INTERNATIONAL				2FE	9,985,700	102.8970	10,289,690	10,000,000	9,992,224		2,821			2.750	2.768	FA	103,889	275,000	08/16/2011	08/15/2016
25156P-AH-6	DEUTSCHE TELEKOM INT FIN		F		2FE	5,547,600	109.7960	5,489,815	5,000,000	5,249,989		(106,305)			5.750	3.399	MS	78,264	287,500	02/08/2011	03/23/2016
25156P-AP-8	DEUTSCHE TELEKOM INT FIN		F		2FE	39,959,600	104.1530	41,661,280	40,000,000	39,980,820		8,003			3.125	3.147	AO	277,778	1,250,000	04/04/2011	04/11/2016
25179M-AQ-6	DEVON ENERGY CORP			3	2FE	18,000,000	100.0760	18,013,716	18,000,000	18,000,000					0.694	0.694	MJSD	4,513		12/11/2013	12/15/2015
25179M-AR-4	DEVON ENERGY CORP			3	2FE	15,000,000	100.1740	15,026,055	15,000,000	15,000,000					0.784	0.784	MJSD	4,249		12/11/2013	12/15/2016
25179M-AS-2	DEVON ENERGY CORP				2FE	26,973,270	99.9580	26,988,660	27,000,000	26,973,564		294			1.200	1.229	JD	10,800		12/11/2013	12/15/2016
25179M-AT-0	DEVON ENERGY CORP			1	2FE	49,913,500	98.9520	49,476,150	50,000,000	49,914,049		549			2.250	2.282	JD	37,500		12/11/2013	12/15/2018
25179M-AJ-2	DEVON ENERGY CORPORATION			1	2FE	5,848,024	102.8290	5,964,082	5,800,000	5,825,220		(9,552)			2.400	2.224	JJ	64,187	139,200	07/25/2011	07/15/2016
25179M-AM-5	DEVON ENERGY CORPORATION			1	2FE	16,958,010	100.7280	17,123,828	17,000,000	16,971,259		8,173			1.875	1.929	MN	40,729	318,750	05/07/2012	05/15/2017
25271C-AG-7	DIAMOND OFFSHORE DRILL				1FE	2,176,800	102.9740	2,059,478	2,000,000	2,027,406		(40,136)			5.150	3.055	MS	34,333	103,000	02/09/2010	09/01/2014
25271C-AJ-1	DIAMOND OFFSHORE DRILL				1FE	3,225,750	106.2980	3,188,949	3,000,000	3,066,941		(42,816)			4.875	3.337	JJ	73,125	146,250	02/08/2010	07/01/2015
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B			2	3FE	11,030,397	100.4060	10,961,825	10,917,500	10,957,796	(62,188)	(10,414)			3.750	3.720	JAJO	1,137	151,004	06/12/2013	01/31/2020
25459H-AY-1	DIRECTV HLDG/FIN INC				2FE	24,952,750	104.9690	26,242,225	25,000,000	24,978,413		9,427			3.500	3.523	MS	291,667	875,000	03/07/2011	03/01/2016
25459H-BE-4	DIRECTV HOLDINGS/FING				2FE	8,990,640	101.8060	9,162,531	9,000,000	8,993,894		1,811			2.400	2.432	MS	63,600	216,000	03/05/2012	03/15/2017
25466A-AB-7	DISCOVER BANK				2FE	4,965,350	116.2990	5,814,935	5,000,000	4,975,505		2,998			7.000	7.098	AO	73,889	350,000	04/12/2010	04/15/2020
254709-AD-0	DISCOVER FINANCIAL SVS				2FE	3,240,086	113.3140	5,099,130	4,500,000	3,858,022		144,201			6.450	11.589	JD	15,319	290,250	06/05/2007	06/12/2017
25470D-AB-5	DISCOVERY COMMUNICATIONS				2FE	12,694,725	104.0550	13,006,888	12,500,000	12,566,642		(45,591)			3.700	3.311	JD	38,542	462,500	01/31/2011	06/01/2015
25470X-AE-5	DISH DBS CORP				3FE	2,932,469	106.0000	2,835,500	2,675,000	2,835,500	(54,288)	(22,979)			6.750	5.419	JD	15,047	180,563	02/01/2012	06/01/2021
25470X-AJ-4	DISH DBS CORP				3FE	8,390,625	100.0000	8,325,000	8,325,000	8,325,000	(58,234)	(5,201)			5.875	5.805	JJ	225,527	569,251	07/19/2012	07/15/2022
25470X-AP-0	DISH DBS CORP				3FE	3,000,000	102.0000	3,060,000	3,000,000	3,000,000					4.250	4.247	AO	31,875	62,333	08/29/2013	04/01/2018
25470X-AQ-8	DISH DBS CORP				3FE	3,000,000	100.2500	3,007,500	3,000,000	3,000,000					5.125	5.142	MN	25,625	87,979	09/04/2013	05/01/2020
27876G-BH-0	DISH DBS CORP				3FE	2,888,750	108.5000	2,983,750	2,750,000	2,799,295		(32,342)			7.750	6.400	MN	18,352	213,125	09/20/2011	05/31/2015
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL			2	4FE	5,828,171	100.9380	5,843,886	5,789,580	5,801,362	(19,887)	(3,673)			4.750	4.774	JAJO	764	184,574	05/10/2013	09/15/2017
256677-AB-1	DOLLAR GENERAL CORP				2FE	24,971,500	96.7370	24,184,300	25,000,000	24,975,446		3,946			1.875	1.903	AO	98,958	239,583	04/08/2013	04/15/2018
25746U-BN-8	DOMINION RESOURCES INC				2FE	8,997,840	101.6550	9,148,923	9,000,000	8,998,841		427			1.950	1.955	FA	66,300	175,500	08/10/2011	08/15/2016
260543-CD-3	DOW CHEMICAL CO/THE				2FE	9,538,200	103.0600	10,305,990	10,000,000	9,794,831		91,582			2.500	3.501	FA	94,444	250,000	02/04/2011	02/15/2016
260543-BV-4	DOW CHEMICAL COMPANY				2FE	1,096,362	114.3310	1,361,687	1,191,000	1,140,829		9,552			5.700	6.831	MN	8,674	67,887	05/01/2008	05/15/2018
260543-BV-4	DOW CHEMICAL COMPANY	LS			2FE	92,054	114.3310	114,331	100,000	95,787		802			5.700	6.831	MN	728	5,700	05/01/2008	05/15/2018
260547-C@-1	DOW CORNING CORPORATION SERIES 2018				2	15,000,000	103.4390	15,515,784	15,000,000	15,000,000					4.130	4.130	MS	168,642	619,500	03/23/2011	03/23/2018
256882-AB-7	DPL INC			1	3FE	11,522,188	108.2500	11,907,500	11,000,000	11,402,320	(3,568)	(53,412)			6.500	5.018	AO	150,944	520,000	12/17/2013	10/15/2016
256882-AD-3	DPL INC			1	3FE	3,719,525	101.2500	3,391,875	3,350,000	3,391,875	(161,215)	(31,410)			7.250	5.707	AO	51,274	242,875	05/09/2012	10/15/2021
26138E-AM-1	DR PEPPER SNAPPLE GROUP				2FE	25,043,200	103.7850	25,946,225	25,000,000	25,018,381		(8,650)			2.900	2.869	JJ	334,306	725,000	01/13/2011	01/15/2016
26138E-AN-9	DR PEPPER SNAPPLE GROUP				2FE	29,742,825	100.5350	29,657,884	29,500,000	29,739,834		(4,652)			2.600	2.458	JJ	353,672	338,000	11/07/2013	01/15/2019
262049-AA-7	DRILL RIGS HLDS INC		E	1	4FE	5,568,750	108.0000	5,940,000	5,500,000	5,553,883		(14,867)			6.500	7.138	AO	89,375	368,424	02/28/2013	10/01/2017
26441C-AK-1	DUKE ENERGY CORP			1	2FE	15,483,105	99.4260	15,411,015	15,500,000	15,484,876		1,771			2.100	2.126	JD	14,467	164,558	06/10/2013	06/15/2018
26441C-AK-1	DUKE ENERGY CORP	LS		1	2FE	3,995,640	99.4260	3,977,036	4,000,000	3,996,097		457			2.100	2.126	JD	3,733	42,467	06/10/2013	06/15/2018
263901-AE-0	DUKE ENERGY INDIANA INC			3	1FE	7,000,000	100.1260	7,008,799	7,000,000	7,000,000					0.596	0.619	JAJO	9,497	11,075	07/08/2013	07/11/2016
26442E-AA-8	DUKE ENERGY OHIO INC				1FE	3,998,400	113.9570	4,558,280	4,000,000	3,999,056		152			5.450	5.471	AO	54,500	218,000	03/18/2009	04/01/2019
26483E-AF-7	DUN & BRADSTREET CORP				2FE	19,998,200	101.0760	20,215,240	20,000,000	19,998,564		338			3.250	3.248	JD	54,167	646,389	11/28/2012	12/01/2017
26613T-AE-0	DUPONT FABROS TECHNOLOGY LP			1	3FE	1,750,000	103.2500	1,806,875	1,750,000	1,750,000					5.875	7.315	MS	27,702		12/19/2013	09/15/2021
263534-CF-4	E.I. DU PONT DE NEMOURS				1FE	34,938,050	104.2270	36,479,450	35,000,000	34,971,159		12,258			2.750	2.798	AO	240,625	962,500	03/22/2011	04/01/2016
269871-AA-7	EAGLE SPINCO INC			1	3FE	1,920,000	98.0000	1,960,000	2,000,000	1,924,019		4,019			4.625	6.092	FA	34,944	50,104	07/10/2013	02/15/2021
26987E-AB-7	EAGLE SPINCO INC TERM LOAN			2	3FE	3,343,942	100.3750	3,315,655	3,303,267	3,314,361	(22,838)	(6,744)			3.500	3.811	JAJO	321	56,768	05/13/2013	01/28/2017
277432-AJ-9	EASTMAN CHEMICAL CO				2FE	15,481,861	103.6080	15,862,446	15,310,000	15,389,974		(39,648)			3.000	2.732	JD	20,413	459,300	08/08/2011	12/15/2015
277432-AM-2	EASTMAN CHEMICAL CO				2FE	20,929,440	101.0720	21,225,036	21,000,000	20,950,756		13,650			2.400	2.466	JD	42,000	504,000	05/29/2012	06/01/2017
278062-AA-2	EATON CORP				2FE	4,997,107	100.3740	5,018,700	5,000,000	4,997,278		172			0.950	0.980	MN	7,785		11/19/2013	11/02/2015
278062-AB-0	EATON CORP				2FE	8,992,108	98.0330	8,822,988	9,000,000	8,992,335		227			1.500	1.523	MN	22,125		11/19/2013	11/02/2017
27876G-BE-7	ECHOSTAR DBS CORP				3FE	7,087,500	110.7500	7,752,500	7,000,000	7,044,432		(19,240)			7.125	6.791	FA	207,813	498,750	08/24/2011	02/01/2016
278865-AH-3	ECOLAB INC				2FE	10,630,963	104.4010	10,106,046	9,680,000	9,953,037		(237,547)			4.875	2.313	FA	178,273	471,900	01/27/2011	02/15/2015
278865-AK-6	ECOLAB INC				2FE	35,590,912	104.7710	36,905,409	35,225,000	35,459,792		(76,947)			3.000	2.765	JD	67,515	1,056,750	03/27/2012	12/08/2016
278865-AN-0	ECOLAB INC				2FE	7,996,000	100.3110	8,024,888	8,000,000	7,997,844		1,325			1.000	1.017	FA	31,556	80,000	08/06/2012	08/09/2015
278865-AP-5	ECOLAB INC				2FE	19,484,205	97.7220	19,055,810	19,500,000	19,487,437		3,078			1.450	1.463	JD	18,065	278,823	12/10/2012	12/08/2017
281020-AF-4	EDISON INTERNATIONAL				2FE	12,938,310	104.8000	13,624,000	13,000,000	12,963,166		9,083			3.750	3.832	MS	143,542	487,500	03/24/2011	09/15/2017
28176E-AC-2	EDWARDS LIFESCIENCES CORP				2FE	18,906,220	99.4160	18,889,116	19,000,000	18,910,471		4,251			2.875	3.002	AO	133,528		09/26/2013	10/15/2018
263534-BZ-1	EI DU PONT DE NEMOUR & C				1FE	5,221,200	109.1610	5,458,070	5,000,000	5,157,721		(22,643)			4.625	4.031	JJ	106,632	231,250	01/31/2011	01/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
28336L-BR-9	EL PASO CORP				3FE	3,943,001	114.1640	3,996,882	3,501,000	3,790,036		(56,943)			7.250	5.135	JD	21,152	253,823	03/04/2011	06/01/2018
28336L-BT-5	EL PASO CORP				3FE	5,275,000	109.0380	5,451,875	5,000,000	5,116,771		(49,391)			8.250	7.043	FA	155,833	412,500	07/02/2010	02/15/2016
28336L-BQ-1	EL PASO CORPORATION				3FE	3,329,950	113.0640	3,464,272	3,064,000	3,219,983		(40,455)			7.000	5.378	JD	9,532	214,480	02/25/2011	06/15/2017
268648-AP-7	EMC CORP				1FE	38,977,770	98.8640	38,556,960	39,000,000	38,980,206		2,436			1.875	1.882	JD	60,938	355,469	06/03/2013	06/01/2018
29250R-AS-5	ENBRIDGE ENERGY PARTNERS	0			2FE	4,997,950	107.3450	5,367,225	5,000,000	4,998,611		185			5.200	5.229	MS	76,556	260,000	02/25/2010	03/15/2020
29250N-AG-0	ENBRIDGE INC		A	3	1FE	16,000,000	100.3800	16,060,784	16,000,000	16,000,000					0.899	0.839	JAJO	36,353		09/25/2013	10/01/2016
29271L-AA-2	ENDO FINANCE CO			1	4FE	400,000	100.5000	402,000	400,000	400,000					5.750	14.376	JJ	767		12/11/2013	01/15/2022
29264F-AG-1	ENDO PHARMACEUT HLDGS IN			1	4FE	17,005,500	107.0000	17,462,400	16,320,000	16,825,164	(40,553)	(69,556)			7.000	6.200	JJ	526,773	862,400	11/12/2013	07/15/2019
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN			1	4FE	2,953,375	107.0000	2,889,000	2,700,000	2,882,535	(16,930)	(32,534)			7.250	5.295	JJ	90,263	159,500	05/08/2013	01/15/2022
29264F-AB-2	ENDO PHARMACEUT HLDGS IN 1.750000% 04/15				3Z		130.5000								1.750	0.000	AO		8,934	04/18/2008	04/15/2015
29265W-AA-6	ENEL SPA		F	13	3FE	3,967,320	108.7370	4,349,468	4,000,000	3,967,324		4			8.750	8.875	MS	94,306		09/17/2013	09/24/2073
29273X-AN-6	ENERGY TRANSFER EQUITY LP TERM LOAN			2	3FE	4,493,464	99.6000	4,482,000	4,500,000	4,482,000	(11,544)	80			3.250	3.345	JAJO	12,188	11,250	12/02/2013	12/02/2019
29273R-AE-9	ENERGY TRANSFER PARTNERS				2FE	2,739,075	111.2270	3,336,795	3,000,000	2,884,581		31,698			6.125	7.531	FA	69,417	183,750	10/18/2006	02/15/2017
29358Q-AB-5	ENSCO PLC		F		2FE	24,809,750	104.4050	26,101,125	25,000,000	24,912,044		37,783			3.250	3.413	MS	239,236	812,500	03/08/2011	03/15/2016
29364G-AG-8	ENTERGY CORP				2FE	31,963,200	107.5220	34,406,912	32,000,000	31,976,645		6,989			4.700	4.732	JJ	693,511	1,504,000	01/10/2012	01/15/2017
29365P-AN-2	ENTERGY GULF STATES LA				1FE	2,754,746	113.9770	3,419,298	3,000,000	2,869,417		24,884			6.000	7.187	MN	30,000	180,000	05/16/2008	05/01/2018
29364W-AN-8	ENTERGY LOUISIANA LLC				1FE	5,590,312	106.3010	5,952,850	5,600,000	5,592,523		832			4.800	4.884	MN	44,800	268,800	03/21/2011	05/01/2021
29365T-AB-0	ENTERGY TEXAS INC				2FE	2,997,390	103.2990	3,098,976	3,000,000	2,999,215		531			3.600	3.632	JD	9,000	108,000	05/18/2010	06/01/2015
29379V-AS-2	ENTERPRISE PRODUCTS OPER				2FE	6,993,070	104.3130	7,301,924	7,000,000	6,997,006		1,368			3.200	3.256	FA	93,333	224,000	01/04/2011	02/01/2016
29379V-AX-1	ENTERPRISE PRODUCTS OPER				2FE	10,993,510	100.6640	11,073,084	11,000,000	10,996,473		2,146			1.250	1.270	FA	52,708	137,500	08/06/2012	08/13/2015
26875P-AH-4	EOG RESOURCES INC				1FE	4,986,800	103.1720	5,158,585	5,000,000	4,994,491		2,543			2.500	2.402	FA	52,083	125,000	11/18/2010	02/01/2016
29977H-AD-2	EP ENER/EVEREST ACQ FIN			1	4FE	5,028,663	107.6250	5,397,394	5,015,000	5,025,701		(2,962)			6.875	8.068	MN	57,464	344,781	12/06/2012	05/01/2019
26878U-AF-4	EP ENERGY LLC (EVEREST) TRANCHE B-2 TL			2	4FE	6,021,562	100.1750	6,010,500	6,000,000	5,998,832	(11,501)	14,967			4.500	3.828	JAJO	24,750	375,297	06/12/2013	04/30/2019
26878U-AG-2	EP ENERGY LLC (EVEREST) TRANCHE B-3 TL			2	4FE	3,372,430	99.8960	3,329,867	3,333,333	3,329,867	(7,509)	(22,208)			3.500	3.456	MJSD	10,694	78,102	07/01/2013	05/24/2018
29977H-AB-6	EP ENERGY/EP FINANCE INC			1	4FE	4,780,688	115.3750	5,163,031	4,475,000	4,734,490		(46,198)			9.375	8.148	MN	69,922	333,984	04/29/2013	05/01/2020
26884L-AB-5	EQT CORP				2FE	990,850	102.5510	1,025,510	1,000,000	992,452		766			4.875	5.006	MN	6,229	48,750	11/02/2011	11/15/2021
29444U-AK-2	EQUINIX INC			1	3FE	20,783,233	109.2500	20,673,378	18,923,000	20,309,348		(260,758)			7.000	5.189	JJ	610,792	1,324,610	05/31/2012	07/15/2021
29444U-AL-0	EQUINIX INC			1	3FE	2,862,500	99.5000	2,885,500	2,900,000	2,860,342	(4,500)	2,342			4.875	5.910	AO	35,344	80,898	06/27/2013	04/01/2020
294549-AR-1	EQUITABLE RESRCS				2FE	1,907,649	112.9680	2,259,358	2,000,000	1,951,325		9,490			6.500	7.175	AO	32,500	130,000	03/13/2008	04/01/2018
26885G-AB-5	ERA GROUP INC			1	4FE	3,195,483	103.0000	3,347,500	3,250,000	3,197,686		2,202			7.750	8.926	JD	11,194	257,472	06/10/2013	12/15/2022
26882P-AT-9	ERAC USA FINANCE COMPANY				2FE	5,559,150	108.9720	5,448,600	5,000,000	5,257,317		(131,632)			5.900	2.985	MN	37,694	295,000	10/07/2011	11/15/2015
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	6,380,468	115.7180	7,174,535	6,200,000	6,356,902		(45,341)			6.375	5.715	AO	83,442	395,250	12/02/2011	10/15/2017
26884T-AF-9	ERAC USA FINANCE COMPANY				2FE	10,996,920	102.8580	11,314,325	11,000,000	10,997,978		596			2.750	2.756	MS	89,069	302,500	03/12/2012	03/15/2017
26884T-AJ-1	ERAC USA FINANCE LLC				2FE	8,985,600	100.0790	9,007,110	9,000,000	8,990,503		4,053			1.400	1.447	AO	26,600	126,000	10/10/2012	04/15/2016
26884T-AK-8	ERAC USA FINANCE LLC				2FE	5,162,348	101.0540	5,224,471	5,170,000	5,162,943		595			2.800	2.705	MN	24,127	39,407	07/18/2013	11/01/2018
30162A-AF-5	EXELIS INC				2FE	12,877,296	105.6070	13,623,342	12,900,000	12,886,996		4,367			4.250	4.328	AO	137,063	548,250	09/15/2011	10/01/2016
30216H-AB-5	EXPORT IMPORT BANK CHINA		F		1FE	3,776,710	105.5090	3,692,815	3,500,000	3,585,270		(52,611)			4.875	3.255	JJ	75,833	170,625	03/08/2010	07/21/2015
30219G-AB-4	EXPRESS SCRIPTS HOLDING				2FE	34,880,622	101.4490	35,507,255	35,000,000	34,934,729		54,107			2.100	2.270	FA	283,792	735,000	01/21/2013	02/12/2015
30219G-AC-2	EXPRESS SCRIPTS HOLDING				2FE	18,995,987	105.7220	20,087,104	19,000,000	18,996,931		944			3.500	3.505	MN	84,972	665,000	01/21/2013	11/15/2016
30219G-AD-0	EXPRESS SCRIPTS HOLDING				2FE	44,789,358	103.0680	46,380,375	45,000,000	44,836,048		46,690			2.650	2.773	FA	450,500	1,192,500	01/21/2013	02/15/2017
302182-AF-7	EXPRESS SCRIPTS INC				2FE	20,935,226	104.3710	21,709,230	20,800,000	20,871,471		(28,891)			3.125	2.991	MN	83,056	650,000	10/07/2011	05/15/2016
307048-AA-2	FAMILY DOLLAR STORES, SER 2005-A TR. A				2	2,600,000	106.4470	2,767,625	2,600,000	2,597,477		1,348			5.410	5.410	MS	36,728	140,660	09/27/2005	09/27/2015
307048-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B				2	1,760,000	104.5430	1,839,965	1,760,000	1,757,989		764			5.240	5.240	MS	24,081	92,224	09/27/2005	09/27/2015
314275-AA-6	FEDERATED RETAIL HOLDING				2FE	7,226,074	112.1680	6,951,039	6,197,000	6,991,158		(234,915)			5.900	1.400	JD	30,469	365,623	02/07/2013	12/01/2016
313305-AA-2	FEDEX CORP 2012 PASS TST				2FE	16,518,992	100.7500	16,642,884	16,518,992	16,518,992					2.625	2.625	JJ	199,949	387,935	01/20/2012	01/15/2018
315786-AA-1	FIDELITY & GUARANTY LIFE			1	3FE	8,433,906	105.0000	8,636,250	8,225,000	8,413,478		(20,429)			6.375	6.919	AO	131,086	267,998	05/29/2013	04/01/2021
31620M-AD-8	FIDELITY NATIONAL INFORM			1	2FE	10,464,425	109.0960	10,211,376	9,360,000	10,028,817		(230,380)			7.875	5.010	JJ	339,885	737,100	01/25/2012	07/15/2020
31620M-AD-8	FIDELITY NATIONAL INFORM	0		1	2FE	5,475,000	109.0960	5,454,795	5,000,000	5,283,879		(69,932)			7.875	6.317	JJ	181,563	393,750	02/08/2011	07/15/2020
31620M-AJ-5	FIDELITY NATIONAL INFORM			1	2FE	8,467,445	97.2400	8,265,375	8,500,000	8,471,876		4,431			2.000	2.085	AO	35,889	85,000	04/10/2013	04/15/2018
31620R-AC-9	FIDELITY NATL FINANCIAL				2FE	2,996,910	111.6590	3,349,773	3,000,000	2,998,342		426			6.600	6.651	MN	25,300	198,000	04/30/2010	05/15/2017
31677Q-AX-7	FIFTH THIRD BANCORP			1	1FE	13,997,480	99.4740	13,926,388	14,000,000	13,998,182		702			0.900	0.905	FA	43,750	62,300	02/25/2013	02/26/2016
31677Q-AZ-2	FIFTH THIRD BANK			1	1FE	38,000,000	100.2640	38,100,396	38,000,000	38,000,000					0.747	0.694	FMAN	33,133		11/18/2013	11/18/2016
007708-AA-4	FINL. SEC. ASSUR/ADV. CAP. PTNERS VII				1Z		1.0000		1						0.000	0.000	FEB			03/01/2007	02/28/2014
32007U-AL-3	FIRST DATA CORP 2018 DOLLAR TL			2	4FE	3,015,000	100.0690	3,002,070	3,000,000	3,002,070	(12,805)	(125)			4.164	4.113	MJSD	2,776	8,413	12/18/2013	03/23/2018
319963-BE-3	FIRST DATA CORPORATION			1	4FE	3,142,500	104.0000	3,120,000	3,000,000	3,120,000	(5,377)	(17,123)			6.750	4.838	MN	33,750	244,688	03/21/2013	11/01/2020
337932-AE-7	FIRSTENERGY CORP			13	3FE	7,999,200	98.2570	7,860,560	8,000,000	7,860,560	(138,764)	124			2.750	2.769	MS	64,778	116,111	02/28/2013	03/15/2018
337932-AF-4	FIRSTENERGY CORP			1	3FE	9,104,650	93.2150	9,321,530	10,000,000	9,131,345		26,695			4.250	5.493	MS	125,139	224,306	08/15/2013	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337738-AH-1	FISERV INC				2FE	2,993,190	103.5340	3,106,032	3,000,000	2,997,508		1,365			3.125	3.193	AO	23,438	93,750	09/14/2010	10/01/2015
337738-AK-4	FISERV INC				2FE	7,995,200	104.3510	8,348,048	8,000,000	7,997,551		945			3.125	3.140	JD	11,111	250,000	06/06/2011	06/15/2016
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD		F		3FE	4,623,420	93.7500	4,382,813	4,675,000	4,382,813	(242,033)	1,426			5.000	5.150	FA	88,306		08/30/2013	02/15/2023
302445-AC-5	FLIR SYSTEMS INC				2FE	14,999,850	104.2880	15,643,140	15,000,000	14,999,917		29			3.750	3.777	MS	187,500	562,500	08/16/2011	09/01/2016
340711-AR-1	FLORIDA GAS TRANSMISSION				2FE	6,998,740	104.2660	7,298,641	7,000,000	6,999,585		257			4.000	3.994	JJ	129,111	280,000	07/08/2010	07/15/2015
34407J-AC-0	FLYING FORTRESS, INC. TERM LOAN			2	3FE	8,284,822	100.1250	8,343,750	8,333,333	8,287,884		11,994			3.500	3.938	MJSD	810	218,750	04/01/2012	06/30/2017
30249U-AA-9	FMC TECHNOLOGIES INC				2FE	27,138,840	99.1550	26,771,850	27,000,000	27,108,790		(27,864)			2.000	1.898	AO	135,000	555,000	11/16/2012	10/01/2017
30251G-AH-0	FMG RESOURCES AUG 2006	LS	F	1	3FE	975,000	112.2500	1,094,438	975,000	975,000					8.250	9.394	MN	13,406	80,438	08/29/2012	11/01/2019
30251G-AK-3	FMG RESOURCES AUG 2006		F	1	3FE	2,152,500	106.2500	2,151,563	2,025,000	2,150,000	(848)	(1,652)			6.000	3.236	AO	30,375	1,500	12/17/2013	04/01/2017
30251G-AK-3	FMG RESOURCES AUG 2006	LS	F	1	3FE	1,975,000	106.2500	2,098,438	1,975,000	1,975,000					6.000	6.989	AO	29,625	118,500	03/14/2012	04/01/2017
30251G-AN-7	FMG RESOURCES AUG 2006		F	1	3FE	266,658	109.0000	273,590	251,000	265,104		(1,554)			6.875	5.891	AO	4,314	17,222	05/24/2013	04/01/2022
30251G-AN-7	FMG RESOURCES AUG 2006	LS	F	1	3FE	11,387,155	109.0000	11,961,660	10,974,000	11,347,017		(43,154)			6.875	6.551	AO	188,616	711,528	05/24/2013	04/01/2022
345397-VC-4	FORD MOTOR CREDIT CO				2FE	543,000	118.2590	567,641	480,000	514,436		(10,490)			8.000	5.342	JD	1,707	38,400	02/16/2011	12/15/2016
345397-VL-4	FORD MOTOR CREDIT CO LLC				2FE	4,270,000	105.8620	4,234,496	4,000,000	4,053,953		(68,038)			8.700	6.816	AO	87,000	348,000	07/20/2010	10/01/2014
345397-VP-5	FORD MOTOR CREDIT CO LLC				2FE	215,000	115.8430	231,687	200,000	209,048		(2,215)			6.625	5.236	FA	5,006	13,250	03/03/2011	08/15/2017
345397-VX-8	FORD MOTOR CREDIT CO LLC				2FE	7,000,000	107.5770	7,530,376	7,000,000	7,000,000					4.250	4.250	FA	122,306	297,500	01/31/2012	02/03/2017
345397-WJ-8	FORD MOTOR CREDIT CO LLC				2FE	14,985,600	101.1440	15,171,630	15,000,000	14,988,633		3,033			1.700	1.733	MN	36,833	127,500	05/06/2013	05/09/2016
345397-WL-3	FORD MOTOR CREDIT CO LLC				2FE	18,893,007	102.3600	19,345,946	18,900,000	18,893,335		328			2.875	2.883	AO	135,844		09/26/2013	10/01/2018
345397-WL-3	FORD MOTOR CREDIT CO LLC	LS			2FE	6,097,743	102.3600	6,243,930	6,100,000	6,097,849		106			2.875	2.883	AO	43,844		09/26/2013	10/01/2018
345397-WM-1	FORD MOTOR CREDIT CO LLC			3	2FE	20,000,000	100.3890	20,077,800	20,000,000	20,000,000					1.019	0.938	JAJO	28,317		11/06/2013	01/17/2017
34540U-AA-7	FORD MOTOR CREDIT CO LLC				2FE	11,454,690	100.9960	11,614,540	11,500,000	11,463,049		8,359			2.375	2.466	JJ	125,182	140,356	01/08/2013	01/16/2018
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06	0		1	1FE	16,216,212	104.0490	17,339,766	16,665,000	16,349,398		25,268			4.650	5.043	FA	322,884	774,923	01/25/2008	08/01/2023
Q3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN		F	2	3FE	23,698,061	101.2190	23,835,348	23,548,294	23,617,928		(1,770)			4.250	2.619	FMAN	105,224	256	12/12/2013	06/30/2019
302570-BJ-4	FPL GROUP CAPITAL INC				2FE	4,998,350	102.6560	5,132,785	5,000,000	4,999,426		333			2.600	2.609	MS	43,333	130,000	08/26/2010	09/01/2015
355217-AB-6	FRANKLIN WI SOLID WST MGMT 03A RMKT			1	1FE	5,750,000	106.0100	6,095,575	5,750,000	5,750,000					4.950	4.950	MN	47,438	284,625	04/27/2006	04/01/2016
355217-AF-7	FRANKLIN WI SOLID WST MGMT 06 A				1FE	5,000,000	106.5100	5,325,500	5,000,000	5,000,000					4.950	4.950	MN	41,250	247,500	05/11/2006	11/01/2016
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC				2FE	11,998,935	99.7560	11,970,684	12,000,000	11,998,984		49			2.375	2.377	MS	83,917		10/14/2013	03/15/2018
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC	LS			2FE	9,999,113	99.7560	9,975,570	10,000,000	9,999,154		41			2.375	2.377	MS	69,931		10/14/2013	03/15/2018
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC				2FE	2,998,948	97.1530	2,914,596	3,000,000	2,998,980		32			3.100	3.106	MS	27,383		10/14/2013	03/15/2020
35687K-AM-3	FREESCALE SEMICONDUCTOR TL B-5			2	4FE	987,525	101.0350	1,007,824	997,500	987,724		199			5.000	5.364	JAJO	4,156	4,722	10/29/2013	01/15/2021
35803Q-AA-5	FRENSENIUS MED CARE US				3FE	3,962,400	106.0000	4,240,000	4,000,000	3,971,167		3,179			5.750	5.901	FA	86,889	230,000	01/26/2011	02/15/2021
35803Q-AD-9	FRESENIUS MED				3FE	13,520,313	113.5000	14,442,875	12,725,000	13,202,589		(118,662)			6.875	5.687	JJ	403,400	874,844	04/20/2011	07/15/2017
35802X-AD-5	FRESENIUS MED CARE II				3FE	6,887,500	108.0000	7,425,000	6,875,000	6,884,897		(1,478)			5.625	5.596	JJ	162,207	386,719	05/16/2012	07/31/2019
35802X-AF-0	FRESENIUS MED CARE II				3FE	2,045,000	105.5000	2,110,000	2,000,000	2,043,560		(1,440)			5.875	5.536	JJ	49,285		08/26/2013	01/31/2022
35802X-AA-1	FRESENIUS MED CARE US				3FE	1,737,730	113.0000	1,884,840	1,668,000	1,739,669		(157)			6.500	5.510	MS	31,924	65,000	11/13/2013	09/15/2018
35803G-AH-2	FRESENIUS MEDICAL CARE AG & CO TLA			2	2FE		99.8000								0.000	0.000	JAJO	265		01/04/2013	10/30/2017
358070-AA-8	FRESNILLO PLC		F		2FE	4,962,100	97.0000	4,850,000	5,000,000	4,962,484		384			5.500	5.600	MN	36,667		11/07/2013	11/13/2023
35906A-AA-6	FRONTIER COMMUNICATIONS				3FE	2,575,000	102.2500	2,556,250	2,500,000	2,506,529		(18,776)			8.250	7.434	MN	34,375	206,250	12/03/2009	05/01/2014
35906A-AB-4	FRONTIER COMMUNICATIONS				3FE	3,405,000	114.2500	3,427,500	3,000,000	3,272,490		(48,404)			8.125	5.902	AO	60,938	243,750	02/08/2011	10/01/2018
35906A-AK-4	FRONTIER COMMUNICATIONS				3FE	3,390,000	111.0000	3,330,000	3,000,000	3,330,000	(32,610)	(27,390)			8.750	6.815	AO	55,417	262,500	02/15/2013	04/15/2022
35906A-AM-0	FRONTIER COMMUNICATIONS				3FE	1,290,813	98.7500	1,209,688	1,225,000	1,209,688	(70,783)	(4,813)			7.125	6.363	JJ	40,246	80,008	12/06/2012	01/15/2023
35906A-AM-0	FRONTIER COMMUNICATIONS	LS			3FE	3,107,188	98.7500	2,962,500	3,000,000	2,962,500	(126,180)	(7,869)			7.125	6.623	JJ	98,563	195,938	12/06/2012	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS				3FE	6,344,125	99.7500	6,134,625	6,150,000	6,134,625	(201,057)	(8,443)			7.625	7.216	AO	98,998	240,982	04/17/2013	04/15/2024
35906A-AF-5	FRONTIER COMMUNICATIONS CORP				3FE	1,122,500	116.0000	1,160,000	1,000,000	1,070,909		(19,039)			8.250	5.846	AO	17,417	82,500	02/17/2011	04/15/2017
35906A-9A-8	FRONTIER COMMUNICATIONS TERM LOAN A			2	3FE	4,422,222	99.5000	4,422,222	4,444,444	4,422,222	(4,012)	4,012			3.045	3.242	JAJO	376	72,862	05/22/2013	10/14/2016
302941-AJ-8	FTI CONSULTING INC			1	3FE	13,402,681	108.0000	13,749,480	12,731,000	13,288,983	(22,234)	(55,243)			6.750	5.504	AO	214,836	626,468	12/17/2013	10/01/2020
302941-AJ-8	FTI CONSULTING INC	LS		1	3FE	3,083,944	108.0000	3,260,520	3,019,000	3,066,200		(8,752)			6.750	6.769	AO	50,946	203,783	11/08/2012	10/01/2020
302941-AM-1	FTI CONSULTING INC			1	3FE	3,584,753	101.2500	3,594,375	3,550,000	3,575,000	(8,128)	(1,625)			6.000	6.353	MN	27,217	106,500	07/31/2013	11/15/2022
364725-AX-9	GANNETT CO INC			1	3FE	2,858,414	101.2500	2,936,250	2,900,000	2,860,523		2,109			5.125	6.766	JJ	62,753		07/24/2013	07/15/2020
364725-AY-7	GANNETT CO INC			1	3FE	1,114,594	104.0000	1,174,160	1,129,000	1,115,095		501			5.125	6.449	AO	14,144		09/26/2013	10/15/2019
364725-AY-7	GANNETT CO INC	LS		1	3FE	267,542	104.0000	281,840	271,000	267,662		120			5.125	6.449	AO	3,395		09/26/2013	10/15/2019
364725-AZ-4	GANNETT CO INC			1	3FE	990,860	103.5000	1,035,000	1,000,000	991,021		161			6.375	6.529	AO	15,583		09/26/2013	10/15/2023
365556-AK-5	GARDNER DENVER INC. INIT DOLL TERM LOAN			2	4FE	3,970,050	99.9880	3,989,521	3,990,000	3,970,897		847			4.250	4.397	JAJO	471	62,768	08/20/2013	07/30/2020
361448-AP-8	GATX CORP				2FE	9,993,900	100.1650	10,016,540	10,000,000	9,994,743		843			2.375	2.571	JJ	186,042		03/15/2013	07/30/2018
361448-AR-4	GATX CORP				2FE	19,892,600	99.1510	19,830,140	20,000,000	19,894,800		2,200			2.500	2.519	MS	58,333		11/14/2013	03/15/2019
368266-AM-4	GAZ CAPITAL SA		F		2FE	5,000,000	104.0200	5,201,000	5,000,000	5,000,000					8.125	8.125	JJ	170,399	406,300	07/22/2009	07/31/2014
L4191B-AH-6	GAZ CAPITAL SA		F		2FE	2,484,375	110.2500	2,756,250	2,500,000	2,492,262		2,369			6.212	6.331	MN	16,824	155,300	05/19/2010	11/22/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
252737-A*-2	GE/DIAMOND SENIOR LIVING SR UNSEC DUE 20				1	25,000,000	105.6160	26,403,925	25,000,000	25,000,000					3.140	3.140	MS	237,681	785,000	09/12/2011	09/12/2016
369300-AM-0	GENERAL CABLE CORP			1	4FE	9,616,000	98.0000	9,310,000	9,500,000	9,310,000	(291,116)	(12,081)			5.750	5.988	AO	136,563	555,750	10/26/2012	10/01/2022
369550-AV-0	GENERAL DYNAMICS CORP				1FE	34,781,600	96.8920	33,912,340	35,000,000	34,830,627		42,558			1.000	1.134	MN	44,722	358,750	11/01/2012	11/15/2017
36962G-4C-5	GENERAL ELEC CAP CORP				1FE	4,994,450	102.0230	5,101,140	5,000,000	4,999,537		1,217			5.900	5.926	MN	39,333	295,000	05/06/2009	05/13/2014
36962G-4D-3	GENERAL ELEC CAP CORP				1FE	13,962,125	117.3310	14,666,400	12,500,000	13,554,118		(163,289)			6.000	4.289	FA	300,000	750,000	05/25/2011	08/07/2019
36962G-4L-5	GENERAL ELEC CAP CORP				1FE	14,978,850	104.3620	15,654,360	15,000,000	14,993,290		4,298			3.500	3.533	JD	2,917	525,000	06/21/2010	06/29/2015
36962G-5H-3	GENERAL ELEC CAP CORP				1FE	14,982,150	106.2340	15,935,160	15,000,000	14,989,660		3,473			3.350	3.376	AO	103,292	502,500	10/12/2011	10/17/2016
36962G-6M-1	GENERAL ELEC CAP CORP				1FE	14,985,000	100.8010	15,120,165	15,000,000	14,990,217		4,956			1.000	1.033	JD	8,333	149,583	12/05/2012	12/11/2015
36962G-7A-6	GENERAL ELEC CAP CORP			3	1FE	30,000,000	100.7020	30,210,480	30,000,000	30,000,000					0.894	0.860	JAJO	58,084	72,762	07/09/2013	07/12/2016
36962G-K9-4	GENERAL ELEC CAP CORP			3	1FE	1,435,000	100.1680	2,003,350	2,000,000	1,914,909		113,869			0.503	8.088	MJSD	447	10,894	03/16/2009	09/15/2014
36962G-U6-9	GENERAL ELEC CAP CORP				1FE	5,421,955	108.0710	5,403,555	5,000,000	5,206,790		(98,074)			5.000	2.876	JJ	120,139	250,000	10/07/2011	01/08/2016
369604-BC-6	GENERAL ELECTRIC CO				1FE	5,522,071	113.1940	5,659,710	5,000,000	5,345,177		(80,850)			5.250	3.360	JD	18,229	262,500	10/07/2011	12/06/2017
370334-BN-3	GENERAL MILLS INC				2FE	3,999,280	99.7150	3,988,580	4,000,000	3,999,498		218			0.875	0.880	JJ	14,778	17,404	01/28/2013	01/29/2016
37045X-AD-8	GENERAL MOTORS FINANCIAL CO INC				3FE	7,497,500	106.1250	7,428,750	7,000,000	7,428,750	(65,185)	(3,565)			4.750	2.691	FA	125,611		12/19/2013	08/15/2017
37045X-AB-2	GENERAL MOTORS FINL CO				3FE	6,654,625	114.0000	7,216,200	6,330,000	6,622,377	(1,008)	(16,274)			6.750	5.596	JD	35,606	320,625	12/13/2013	06/01/2018
37048@-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT			3	3FE	1,650,000	108.0000	1,782,000	1,650,000	1,641,266		2,450			8.480	5.980	MN	23,320	130,323	10/29/2004	11/01/2016
372917-AQ-7	GENZYME CORP-GENL DIVISN		R		1FE	22,394,110	104.4290	22,974,380	22,000,000	22,117,872		(78,414)			3.625	3.177	JD	35,444	797,500	03/01/2011	06/15/2015
372917-AS-3	GENZYME CORP-GENL DIVISN	0	R		1FE	10,887,200	110.9930	11,099,320	10,000,000	10,665,865		(89,345)			5.000	3.826	JD	22,222	500,000	06/08/2011	06/15/2020
36159R-AG-8	GEO GROUP INC			1	4FE	6,582,946	92.5000	6,340,875	6,855,000	6,340,875	(246,369)	4,298			5.125	6.675	AO	87,830		10/21/2013	04/01/2023
36159R-AH-6	GEO GROUP INC			1	4FE	3,000,000	99.2500	2,977,500	3,000,000	2,977,500	(22,500)				5.875	6.614	JJ	43,083		09/19/2013	01/15/2022
36159R-AE-3	GEO GROUP INC/THE			1	4FE	8,162,969	105.7500	8,592,188	8,125,000	8,151,456		(4,226)			6.625	7.097	FA	203,351	538,281	02/08/2011	02/15/2021
373200-AY-0	GEORGIA GULF CORPORATION			1	3FE	4,551,125	94.5000	4,347,000	4,600,000	4,346,182	(203,860)	(1,083)			4.875	5.463	MN	28,654	150,150	08/13/2013	05/15/2023
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN			2	4FE	7,401,024	93.1700	6,910,920	7,417,538	6,910,920	(476,488)	2,231			4.750	5.025	JAJO	979	165,851	11/06/2012	10/18/2019
375558-AT-0	GILEAD SCIENCES INC				2FE	21,963,920	105.5870	23,229,206	22,000,000	21,978,153		7,054			3.050	3.064	JD	55,917	671,000	12/06/2011	12/01/2016
377372-AG-2	GLAXOSMITHKLINE CAP INC				1FE	499,350	99.5760	497,878	500,000	499,519		169			0.700	0.744	MS	1,001	1,750	03/13/2013	03/18/2016
377372-AD-9	GLAXOSMITHKLINE CAPITAL		R		1FE	22,023,445	115.1140	23,402,676	20,330,000	21,383,112		(217,529)			5.650	4.352	MN	146,771	1,148,645	02/07/2011	05/15/2018
378272-AC-2	GLENCORE FUNDING LLC			3	2FE	5,000,000	99.5320	4,976,605	5,000,000	5,000,000					1.396	1.333	FMAN	6,785	35,864	05/22/2013	05/27/2016
378272-AD-0	GLENCORE FUNDING LLC				2FE	9,950,200	96.8320	9,683,180	10,000,000	9,955,056		4,856			2.500	2.423	JJ	115,278	31,250	05/22/2013	01/15/2019
378272-AE-8	GLENCORE FUNDING LLC			3	2FE	40,000,000	98.0900	39,235,960	40,000,000	40,000,000					1.604	1.493	JAJO	138,979	246,882	05/22/2013	01/15/2019
361841-AA-7	GLP CAPITAL LP				3FE	2,635,000	102.2500	2,694,288	2,635,000	2,635,000					4.375	4.375	MN	19,534		10/23/2013	11/01/2018
361841-AA-7	GLP CAPITAL LP	LS			3FE	165,000	102.2500	168,713	165,000	165,000					4.375	4.375	MN	1,223		10/23/2013	11/01/2018
361841-AC-3	GLP CAPITAL LP				3FE	5,400,000	100.0000	5,400,000	5,400,000	5,400,000					4.875	4.875	MN	44,606		10/23/2013	09/01/2020
361841-AE-9	GLP CAPITAL LP			1	3FE	300,000	98.2500	294,750	300,000	294,750	(5,250)				5.375	5.375	MN	2,732		10/23/2013	11/01/2023
380956-AC-6	GOLDCORP INC		A		2FE	9,338,717	98.0100	9,187,411	9,374,000	9,343,993		5,275			2.125	2.199	MS	58,653	96,832	03/13/2013	03/15/2018
380956-AC-6	GOLDCORP INC	0	A		2FE	5,011,200	98.0100	4,900,475	5,000,000	5,009,770		(1,430)			2.125	2.071	MS	31,285	51,649	05/03/2013	03/15/2018
380956-AD-4	GOLDCORP INC		A	1	2FE	14,153	89.4360	14,310	16,000	14,226		73			3.700	5.262	MS	174	288	06/28/2013	03/15/2023
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS			3	3FE	97,215	0.0000		11,700,000						0.000	7.822	FMAN			05/24/2006	06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS			3	3FE	53,838	0.0000		7,900,000						0.000	7.822	FMAN			05/24/2006	06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS			13	3FE	265,328	0.0000		10,299,976						0.000	5.105	FMAN			07/25/2006	08/14/2026
38141E-B7-3	GOLDMAN SACHS & CO			3	1FE	45,000,000	100.2350	45,105,570	45,000,000	45,000,000					1.341	1.293	FMAN	78,760		11/12/2013	11/15/2018
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	2,053,660	111.2130	2,224,258	2,000,000	2,039,078		(5,251)			5.375	5.004	MS	31,653	107,500	02/01/2011	03/15/2020
38141G-VK-7	GOLDMAN SACHS GROUP INC			3	1FE	40,000,000	101.1810	40,472,560	40,000,000	40,000,000					1.436	1.423	JAJO	100,510	298,954	04/25/2013	04/30/2018
38147M-AA-3	GOLDMAN SACHS GROUP INC				1FE	9,991,700	101.7670	10,176,740	10,000,000	9,992,399		699			2.900	2.918	JJ	130,500		07/16/2013	07/19/2018
382550-BC-4	GOODYEAR TIRE & RUBBER			1	4FE	255,000	107.6250	269,063	250,000	254,803		(197)			7.000	7.212	MN	2,236	8,750	08/28/2013	05/15/2022
382550-BC-4	GOODYEAR TIRE & RUBBER	LS		1	4FE	2,550,000	107.6250	2,690,625	2,500,000	2,548,030		(1,970)			7.000	7.212	MN	22,361	87,500	08/28/2013	05/15/2022
382550-BD-2	GOODYEAR TIRE & RUBBER			1	4FE	10,518,500	106.0000	11,062,160	10,436,000	10,513,127		(5,373)			6.500	7.733	MS	226,113	350,476	08/13/2013	03/01/2021
382550-BD-2	GOODYEAR TIRE & RUBBER	LS		1	4FE	114,000	106.0000	120,840	114,000	114,000					6.500	8.009	MS	2,470	3,829	02/20/2013	03/01/2021
38869P-AK-0	GRAPHIC PACKAGING INTL			1	3FE	3,440,000	99.0000	3,465,000	3,500,000	3,437,586	(5,000)	2,586			4.750	5.038	AO	35,097	89,128	08/02/2013	04/15/2021
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED		R	2	3FE	1,691,769	100.5360	1,688,175	1,679,175	1,688,175	(3,450)	(143)			4.250	0.000	MJSD	198	8,899	12/13/2013	06/01/2017
40052V-AA-2	GRUPO BIMBO SAB DE CV		F		2FE	10,006,100	103.4800	10,347,990	10,000,000	10,005,170		(667)			4.875	4.865	JD	1,354	487,500	03/30/2011	06/30/2020
40166K-AB-7	GUGGENHEIM PRTNRS LLC INIT TERM LOAN			2	3FE	1,990,013	100.8500	2,011,958	1,995,000	1,990,270		257			4.250	4.214	JAJO	16,722	19,398	08/01/2013	07/22/2020
406216-BC-4	HALLIBURTON COMPANY			1	1FE	39,388,015	99.2360	39,114,822	39,416,000	39,390,188		2,174			2.000	2.011	FA	319,708		07/29/2013	08/01/2018
406216-BC-4	HALLIBURTON COMPANY	LS		1	1FE	183,869	99.2360	182,594	184,000	183,880		10			2.000	2.011	FA	1,492		07/29/2013	08/01/2018
41283L-AA-3	HARLEY-DAVIDSON FINL SER				1FE	10,470,800	105.4660	10,546,590	10,000,000	10,258,215		(112,247)			3.875	2.661	MS	114,097	387,500	01/26/2012	03/15/2016
41283L-AB-1	HARLEY-DAVIDSON FINL SER				1FE	23,032,540	102.5140	23,578,312	23,000,000	23,020,920		(6,190)			2.700	2.741	MS	182,850	621,000	02/02/2012	03/15/2017
418056-AP-2	HASBRO INC				2FE	4,822,256	112.7180	5,635,895	5,000,000	4,914,478		19,671			6.300	6.831	MS	92,750	315,000	09/12/2007	09/15/2017
420088-AA-4	HAWK ACQUISITION SUB INC			1	3FE	4,601,500	96.7500	4,450,500	4,600,000	4,450,500	(150,752)	(248)			4.250	5.341	AO	41,272	105,353	04/12/2013	10/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
197677-AG-2	HCA INC				4FE	4,377,500	104.5000	4,441,250	4,250,000	4,375,283		(2,217)			7.690	7.304	JD	14,526	163,413	09/03/2013	06/15/2025
404119-BF-5	HCA INC			1	3FE	4,324,400	106.0000	4,282,400	4,040,000	4,190,650		(50,289)			8.500	7.134	AO	72,496	343,400	11/07/2011	04/15/2019
404119-BK-4	HCA INC			1	3FE	13,418,750	109.0000	13,625,000	12,500,000	13,087,991		(120,391)			7.250	5.994	MS	266,840	906,250	02/02/2011	09/15/2020
404121-AC-9	HCA INC				3FE	15,179,266	109.8750	16,371,375	14,900,000	15,163,945		(13,447)			6.500	6.183	FA	365,878	726,375	08/22/2013	02/15/2020
404121-AE-5	HCA INC				3FE	5,000,000	103.2500	5,162,500	5,000,000	5,000,000					5.875	5.875	MS	86,493	293,750	02/07/2012	03/15/2022
428040-CN-7	HDTFS INC			1	4FE	400,000	103.2500	413,000	400,000	400,000					6.250	6.839	AO	5,278	24,931	03/14/2013	10/15/2022
428040-CP-2	HDTFS INC			1	4FE	5,433,928	103.6250	5,388,500	5,200,000	5,345,000	(59,092)	(29,836)			5.875	5.602	AO	64,494	304,651	03/14/2013	10/15/2020
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB			2	3FE	7,046,032	99.9290	6,974,261	6,979,216	6,974,261	(64,748)	(7,023)			3.500	3.396	FMAN	679	62,425	05/02/2013	11/16/2018
421924-BG-5	HEALTHSOUTH CORP			1	3FE	1,082,500	109.6250	1,096,250	1,000,000	1,057,166		(13,811)			8.125	6.317	FA	30,694	81,250	02/08/2012	02/15/2020
421924-BH-3	HEALTHSOUTH CORP			1	3FE	1,658,070	106.8750	1,712,138	1,602,000	1,631,819		(9,615)			7.250	7.020	AO	29,036	116,145	02/03/2011	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP			1	3FE	3,731,313	109.5000	3,818,265	3,487,000	3,672,936		(34,927)			7.750	6.456	MS	79,571	270,243	05/17/2012	09/15/2022
421924-BK-6	HEALTHSOUTH CORP			1	3FE	4,704,125	98.7500	4,641,250	4,700,000	4,641,250	(60,598)	(2,128)			5.750	6.351	MN	45,042	199,413	07/18/2013	11/01/2024
40419V-AJ-1	HEINZ (HJ) CO TLB-2			2	3FE	75,133,694	100.6960	75,144,390	74,625,000	74,953,066	(37,695)	(142,933)			3.500	3.441	FMAN	7,255	667,479	08/01/2013	06/05/2020
428040-CG-2	HERTZ CORP			1	4FE	752,600	109.7500	779,225	710,000	744,259		(5,626)			7.375	6.398	JJ	24,145	52,363	06/26/2012	01/15/2021
428040-CJ-6	HERTZ CORP			1	4FE	18,917,009	107.7500	19,887,418	18,457,000	18,817,521		(48,817)			6.750	6.078	AO	263,012	1,066,500	11/20/2013	04/15/2019
42804V-AM-3	HERTZ CORP B-1 TL			2	3FE	13,379,517	100.1250	13,381,706	13,365,000	13,348,945	(26,099)	(288)			3.750	3.840	MJSD	1,392	228,601	04/12/2013	03/11/2018
428236-AV-5	HEWLETT-PACKARD CO				2FE	2,144,280	101.6010	2,032,026	2,000,000	2,013,960		(32,614)			4.750	3.060	JD	7,653	95,000	10/19/2009	06/02/2014
428236-BW-2	HEWLETT-PACKARD CO				2FE	8,574,714	101.6050	8,713,602	8,576,000	8,575,115		225			2.600	2.607	MS	65,654	222,976	03/07/2012	09/15/2017
428236-BW-2	HEWLETT-PACKARD CO	LS			2FE	6,423,036	101.6050	6,527,073	6,424,000	6,423,337		168			2.600	2.607	MS	49,179	167,024	03/07/2012	09/15/2017
803111-AR-4	HILLSHIRE BRANDS CO				2FE	19,904,400	102.8320	20,566,480	20,000,000	19,965,926		19,139			2.750	2.855	MS	161,944	550,000	12/15/2011	09/15/2015
43289D-AC-7	HILTON WORLDWIDE, INC. INITIAL TERM LOAN			2	3FE	4,713,158	100.7500	4,772,368	4,736,842	4,713,454		297			4.000	4.067	MON	19,474		11/25/2013	10/25/2020
43644A-AU-3	HOLOGIC, INC. TRANCHE B REFI - TL			2	3FE	2,417,945	100.5000	2,419,233	2,407,197	2,409,355	(4,636)	(3,299)			3.750	3.767	JAJO	251	66,773	10/01/2012	08/01/2019
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15			2	4	312,784	104.7840	393,738	375,762	306,309					3.000	3.031	MON	939	10,851	02/12/2002	12/01/2015
437076-BB-7	HOME DEPOT INC			1	1FE	47,932,320	101.3750	48,660,144	48,000,000	47,936,284		3,964			2.250	2.084	MS	333,000		09/03/2013	09/10/2018
438516-AX-4	HONEYWELL INTERNATIONAL				1FE	7,496,159	113.0410	7,562,463	6,690,000	7,187,425		(109,445)			5.300	3.372	MS	118,190	354,570	01/31/2011	03/01/2018
441060-AJ-9	HOSPIRA INC				3FE	8,813,510	110.3390	8,827,120	8,000,000	8,415,857		(117,050)			6.050	4.317	MS	122,344	484,000	06/17/2010	03/30/2017
441060-AM-2	HOSPIRA INC				3FE	17,555,590	103.7510	18,156,495	17,500,000	17,553,293		(2,297)			5.200	5.145	FA	351,361		09/17/2013	08/12/2020
44108E-BA-5	HOST MARRIOTT LP			1	2FE	478,675	101.4410	473,731	467,000	468,887		(4,360)			6.750	6.244	JD	2,627	15,761	08/30/2011	06/01/2016
44328M-BT-0	HSBC BANK PLC		F		1FE	14,971,950	97.6470	14,647,050	15,000,000	14,975,357		3,407			1.500	1.539	MN	28,750	112,500	05/08/2013	05/15/2018
446150-AH-7	HUNTINGTON BANCSHARES			1	2FE	5,588,800	100.0590	5,603,276	5,600,000	5,589,673		873			2.600	2.644	FA	60,262		07/30/2013	08/02/2018
446438-RE-5	HUNTINGTON NATIONAL BANK			1	2FE	17,076,915	99.9630	17,093,690	17,100,000	17,080,045		3,130			1.350	1.398	FA	95,546		07/30/2013	08/02/2016
446438-RF-2	HUNTINGTON NATIONAL BANK			1	2FE	24,994,750	100.0150	25,003,775	25,000,000	24,994,946		196			1.300	1.307	MN	37,014		11/15/2013	11/20/2016
448055-AE-3	HUSKY ENERGY INC		A		2FE	4,993,900	102.3540	5,117,715	5,000,000	4,999,378		1,310			5.900	6.056	JD	13,111	295,000	05/06/2009	06/15/2014
44841C-AA-2	HUTCH WHAMPOA INT 11 LTD		F		1FE	5,064,350	104.3670	5,218,340	5,000,000	5,040,673		(12,570)			3.500	3.216	JJ	81,667	175,000	01/31/2012	01/13/2017
44841A-AA-6	HUTCHISON WHAMPOA FINANC		F		1FE	1,996,580	105.8220	2,116,444	2,000,000	1,998,937		590			4.625	4.658	MS	28,264	92,500	09/08/2009	09/11/2015
44842C-AA-1	HUTCHISON WHAMPOA INTERNATIONAL 12		F		1FE	29,908,400	98.6960	29,608,890	30,000,000	29,919,255		9,551			2.000	2.073	MN	88,333	400,000	12/06/2013	11/08/2017
449230-AD-6	HYUNDAI CAPITAL AMERICA		R		2FE	8,987,670	99.3160	8,938,467	9,000,000	8,990,630		2,373			2.125	2.155	AO	47,281	191,781	09/24/2012	10/02/2017
449230-AE-4	HYUNDAI CAPITAL AMERICA		R		2FE	14,991,300	100.5010	15,075,075	15,000,000	14,994,871		2,862			1.625	1.646	AO	60,260	244,427	09/24/2012	10/02/2015
449230-AF-1	HYUNDAI CAPITAL AMERICA				2FE	19,988,400	100.3620	20,072,460	20,000,000	19,989,889		1,489			1.875	1.895	FA	147,917		08/06/2013	08/09/2016
449230-AG-9	HYUNDAI CAPITAL AMERICA				2FE	24,925,000	100.3800	25,094,925	25,000,000	24,930,536		5,536			2.875	2.940	FA	283,507		08/06/2013	08/09/2018
44890A-AA-6	HYUNDAI MOTOR MANUFACTUR		F		2FE	9,969,900	104.1310	10,413,110	10,000,000	9,991,588		6,204			4.500	4.568	AO	95,000	450,000	04/12/2010	04/15/2015
44919P-AD-4	IAC/INTERACTIVECORP			1	3FE	2,300,000	102.2500	2,351,750	2,300,000	2,300,000					4.875	9.841	MN	14,327		11/12/2013	11/30/2018
459200-GJ-4	IBM CORP				1FE	40,043,694	114.8300	39,720,776	34,591,000	37,905,803		(837,542)			5.700	2.954	MS	586,029	1,971,687	12/06/2011	09/14/2017
459200-GU-9	IBM CORP				1FE	13,004,570	102.6360	13,342,693	13,000,000	13,014,563		(7,860)			2.000	1.960	JJ	127,111	260,000	11/17/2011	01/05/2016
459200-GX-3	IBM CORP				1FE	19,885,600	102.7350	20,546,940	20,000,000	19,940,000		22,609			1.950	2.071	JJ	172,250	390,000	07/19/2011	07/22/2016
451102-AD-9	ICAHN ENTERPRISES/FIN			1	3FE	3,333,718	102.0000	3,417,000	3,350,000	3,342,135		2,399			7.750	11.758	JJ	119,716	259,625	03/01/2011	01/15/2016
451102-AH-0	ICAHN ENTERPRISES/FIN			1	3FE	30,029,692	104.0000	30,092,400	28,935,000	29,627,059	(13,461)	(200,583)			8.000	6.616	JJ	1,067,380	1,802,000	12/18/2013	01/15/2018
451102-AV-9	ICAHN ENTERPRISES/FIN			1	3FE	1,325,000	103.0000	1,364,750	1,325,000	1,325,000					6.000	7.154	FA	33,125		07/29/2013	08/01/2020
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%				4	497,132	99.8750	499,376	500,000	498,519	484	943			3.000	3.374	JAJO	3,750	12,188	12/16/2011	01/01/2015
45257#-AA-9	IMPACT CHILDCARE LLC ABS				5	979,724	91.4700	896,153	979,724	896,153	(83,570)	(1,085)			5.053	5.092	JAJO	10,450	36,219	01/18/2013	06/15/2020
45257@-AA-1	IMPACT COMMERC OPPRT LLC SER 2006-1 ABS				5	2,167,077	98.5100	2,134,788	2,167,077	2,134,788	(32,289)				7.780	7.855	JAJO	325,628	78,481	09/21/2006	10/30/2014
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS				5	195,600	90.1700	168,683	187,072	168,683	(26,731)	(3,169)			7.900	7.594	JAJO	3,202	7,967	01/18/2013	01/31/2029
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL			2	3FE	7,445,424	100.2660	7,447,348	7,427,591	7,431,420	(12,197)	(1,617)			3.750	2.943	MJSD	22,378	207,522	11/13/2013	09/01/2017
45672J-AB-6	INEOS US FINANCE CASH DOLLAR TL			2	4FE	1,987,435	100.2500	1,992,403	1,987,435	1,987,435					4.000	4.090	JAJO	221	27,674	06/13/2013	05/04/2018
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)			2	4FE	8,266,766	100.2290	8,262,638	8,243,759	8,229,562	(37,223)	3,723			5.250	2.293	JAJO	1,202	119,647	12/06/2013	04/05/2018
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)			2	4FE	6,004,691	99.7500	5,986,768	6,001,772	5,986,768	(17,548)	(374)			3.750	3.899	FMAN	625	106,600	07/01/2013	06/03/2020
45676F-AF-1	INFORMATION RESOURCES (IRI) TL			2	4FE	5,619,426	100.4170	5,615,740	5,592,419	5,612,864	(6,407)	(156)			5.257	0.345	MJSD	17,931	28,499	12/18/2013	09/30/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45685E-AC-0	ING US INC				2FE		99.1560								2.900	0.000	FA		1,181	02/06/2013	02/15/2018
45685E-AE-6	ING US INC				2FE	16,972,951	102.2790	17,387,362	17,000,000	16,975,077		2,126			2.900	2.938	FA	186,244		08/16/2013	02/15/2018
45687A-AK-8	INGERSOLL-RAND GL HLD CO		F		2FE	9,236,125	98.5630	9,117,050	9,250,000	9,237,353		1,228			2.875	2.944	JJ	141,095		06/17/2013	01/15/2019
457030-AJ-3	INGLES MARKET INC			1	4FE	6,000,000	98.0000	5,880,000	6,000,000	5,880,000	(120,000)				5.750	6.313	JD	15,333		12/18/2013	06/15/2023
219023-AE-8	INGREDION INC				2FE	3,992,920	103.5420	4,141,664	4,000,000	3,997,332		1,391			3.200	3.323	MN	21,333	128,000	09/14/2010	11/01/2015
457187-AA-0	INGREDION INC				2FE	11,932,560	97.4660	11,695,872	12,000,000	11,949,183		13,010			1.800	1.924	MS	57,600	219,000	09/17/2012	09/25/2017
45763P-AC-0	INMARSAT FINANCE PLC		F	1	3FE	19,495,905	104.0000	18,957,120	18,228,000	18,745,360		(284,146)			7.375	5.821	JD	112,026	1,344,315	01/12/2012	12/01/2017
458140-AH-3	INTEL CORP				1FE	17,972,460	102.8000	18,503,946	18,000,000	17,984,618		5,391			1.950	1.996	AO	87,750	351,000	09/14/2011	10/01/2016
458140-AL-4	INTEL CORP				1FE	21,976,680	98.8340	21,743,458	22,000,000	21,981,461		4,530			1.350	1.375	JD	13,200	300,300	12/04/2012	12/15/2017
45824T-AC-9	INTELSAT JACKSON HLDG		E	1	4FE	4,145,563	109.3750	4,347,656	3,975,000	4,115,522		(13,485)			7.250	6.483	AO	60,840	215,688	11/04/2013	10/15/2020
45824T-AE-5	INTELSAT JACKSON HLDG		E	1	4FE	3,596,966	108.0000	3,584,520	3,319,000	3,584,520	(9,745)	(2,701)			7.250	3.282	AO	60,157		12/18/2013	04/01/2019
45824T-AN-5	INTELSAT JACKSON HLDG		F	1	4FE	5,484,750	95.1250	5,327,000	5,600,000	5,327,000	(161,374)	3,624			5.500	6.659	FA	176,244		08/02/2013	08/01/2023
L5137L-AE-5	INTELSAT JACKSON TRANCHE B-2 TERM LOAN		F	2	3FE	22,764,074	100.6720	22,833,821	22,681,402	22,762,706		(1,368)			3.750	3.626	MJSD	37,802	44,890	12/01/2013	06/30/2019
45866F-AB-0	INTERCONTINENTALEXCHANGE INC				1FE	19,982,200	100.7360	20,147,100	20,000,000	19,982,972		772			2.500	2.529	AO	115,278		10/01/2013	10/15/2018
459745-GG-4	INTERNATIONAL LEASE FINANCE CORP			3	3FE	1,177,500	117.7500	1,177,500	1,000,000	1,172,523		(4,977)			8.750	3.056	MS	25,764		11/21/2013	03/15/2017
459745-GP-4	INTERNATIONAL LEASE FINANCE CORP				3FE	1,995,000	100.2500	2,005,000	2,000,000	1,995,125		125			3.875	3.937	AO	16,361		11/13/2013	04/15/2018
461070-AH-7	INTERSTATE POWER & LIGHT				1FE	3,987,760	103.4000	4,135,984	4,000,000	3,996,224		2,490			3.300	3.367	JD	5,867	132,000	06/10/2010	06/15/2015
459745-FY-6	INTL LEASE FINANCE CORP				2FE	1,999,940	103.3750	2,067,500	2,000,000	1,999,989		16			6.500	6.556	MS	43,333	130,000	08/11/2010	09/01/2014
459745-GA-7	INTL LEASE FINANCE CORP				2FE	12,958,300	111.5000	13,357,700	11,980,000	12,488,487		(174,110)			6.750	5.029	MS	269,550	808,650	04/18/2011	09/01/2016
459745-GJ-8	INTL LEASE FINANCE CORP				3FE	5,387,500	107.1250	5,356,250	5,000,000	5,356,250	(26,444)	(4,806)			5.750	2.410	MN	36,736		12/17/2013	05/15/2016
459745-GK-5	INTL LEASE FINANCE CORP				3FE	2,100,000	118.1750	2,481,679	2,100,000	2,100,000					8.625	8.625	JJ	83,519	181,125	12/19/2011	01/15/2022
459745-GQ-2	INTL LEASE FINANCE CORP				3FE	4,675,000	95.5000	4,775,000	5,000,000	4,690,651		15,651			4.625	5.706	AO	48,819	137,465	07/10/2013	04/15/2021
459745-GR-0	INTL LEASE FINANCE CORP			3	3FE	20,000,000	100.5000	20,100,000	20,000,000	20,000,000					2.193	2.152	MJSD	19,492	253,518	05/21/2013	06/15/2016
461202-AB-9	INTUIT INC				2FE	2,648,021	111.8090	3,354,258	3,000,000	2,842,355		41,956			5.750	7.630	MS	50,792	172,500	03/07/2007	03/15/2017
462613-AE-0	IPALCO ENTERPRISES INC				3FE	8,362,506	109.7500	8,346,488	7,605,000	7,963,982		(147,281)			7.250	5.003	AO	137,841	551,363	03/02/2011	04/01/2016
462613-AG-5	IPALCO ENTERPRISES INC				3FE	6,112,875	104.7500	6,311,188	6,025,000	6,089,131		(13,050)			5.000	4.724	MN	50,208	301,250	02/22/2012	05/01/2018
44985G-AC-5	IPIC GMTN LTD		F		1FE	4,983,450	105.3750	5,268,750	5,000,000	4,989,775		2,984			3.750	3.693	MS	62,500	187,500	10/27/2011	03/01/2017
46284P-AN-4	IRON MOUNTAIN INC			1	4FE	4,190,000	111.5000	4,460,000	4,000,000	4,140,945		(32,105)			7.750	7.165	AO	77,500	310,000	06/06/2012	10/01/2019
46284P-AP-9	IRON MOUNTAIN INC			1	4FE	1,248,438	92.7500	1,159,375	1,250,000	1,159,375	(89,192)	96			5.750	6.298	FA	27,153	72,873	08/15/2012	08/15/2024
46284P-AQ-7	IRON MOUNTAIN INC			1	3FE	6,477,500	102.5000	6,662,500	6,500,000	6,478,041		541			6.000	6.609	FA	149,500		08/22/2013	08/15/2023
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO				4	9,105,750	92.8800	9,288,000	100,000	9,105,750					0.000	0.000		46,727	134,495	09/10/2013	01/01/9999
464592-AQ-7	ISLE OF CAPRI CASINOS			1	4FE	5,999,174	98.2500	5,895,000	6,000,000	5,895,000	(104,067)	(107)			5.875	7.383	MS	103,792	186,042	06/11/2013	03/15/2021
466313-AD-5	JABIL CIRCUIT INC				2FE	5,789,838	117.3750	6,209,138	5,290,000	5,597,280		(61,512)			8.250	6.642	MS	128,503	436,425	02/16/2011	03/15/2018
466313-AE-3	JABIL CIRCUIT INC				2FE	1,558,125	113.7500	1,706,250	1,500,000	1,525,510		(8,888)			7.750	6.981	JJ	53,604	116,250	12/02/2009	07/15/2016
466313-AF-0	JABIL CIRCUIT INC				2FE	4,562,250	103.7500	4,793,250	4,620,000	4,575,976		5,011			5.625	5.843	JD	11,550	259,875	02/08/2011	12/15/2020
471109-AE-8	JARDEN CORP			1	3FE	15,581,250	107.0000	17,120,000	16,000,000	15,657,002		27,875			6.125	7.347	MN	125,222	980,000	02/15/2011	11/15/2022
445658-QB-1	JB HUNT TRANSPRT SVCS				2FE	3,986,400	103.5900	4,143,596	4,000,000	3,995,088		2,751			3.375	3.439	MS	39,750	135,000	09/15/2010	09/15/2015
46611V-AP-0	JBS USA LLC TLB			2	3FE	10,007,500	99.6670	9,966,700	10,000,000	9,963,650	(43,865)	15			3.750	0.758	MJSD	39,583	3,584	12/24/2013	09/18/2020
466112-AF-6	JBS USA LLC/JBS USA FINA		R	1	3FE	3,135,388	104.2500	3,393,338	3,255,000	3,153,244		9,796			7.250	10.012	JD	19,666	235,988	02/21/2012	06/01/2021
466112-AH-2	JBS USA LLC/JBS USA FINA		R	1	3FE	7,802,436	108.5000	8,463,000	7,800,000	7,799,428		(1,619)			8.250	10.066	FA	268,125	643,500	01/25/2012	02/01/2020
472712-ES-3	JEFFERSON CNTY AR POLL CONTROL REVENUE-R				1FE	7,000,000	100.0720	7,005,040	7,000,000	7,000,000					1.550	1.550	AO	27,125	78,964	01/04/2013	10/01/2017
24422E-QR-3	JOHN DEERE CAPITAL CORP				1FE	3,624,763	113.2920	4,531,688	4,000,000	3,803,710		38,698			5.350	6.695	AO	52,311	214,000	03/31/2008	04/03/2018
24422E-QZ-5	JOHN DEERE CAPITAL CORP				1FE	21,544,896	104.6850	22,531,396	21,523,000	21,543,697		(5,636)			2.800	2.775	MS	172,423	602,644	08/23/2011	09/18/2017
24422E-RC-5	JOHN DEERE CAPITAL CORP				1FE	29,940,900	103.2240	30,967,050	30,000,000	29,970,401		11,698			2.250	2.292	JD	45,000	675,000	06/02/2011	06/07/2016
24422E-SB-6	JOHN DEERE CAPITAL CORP				1FE	7,482,675	97.7270	7,329,518	7,500,000	7,485,388		2,713			1.300	1.349	MS	29,521	49,021	03/06/2013	03/12/2018
24422E-SE-0	JOHN DEERE CAPITAL CORP			3	1FE	14,445,000	100.1100	14,460,904	14,445,000	14,445,000					0.536	0.501	JAJO	17,623		10/08/2013	10/11/2016
478160-AQ-7	JOHNSON & JOHNSON				1FE	51,378,173	114.1430	49,435,117	43,310,000	48,769,850		(1,450,524)			5.550	1.948	FA	908,066	2,403,705	11/05/2012	08/15/2017
478160-AU-8	JOHNSON & JOHNSON				1FE	5,642,750	113.7900	5,689,515	5,000,000	5,415,566		(83,858)			5.150	3.169	JJ	118,736	257,500	03/15/2011	07/15/2018
478366-AR-8	JOHNSON CONTROLS INC				2FE	2,833,566	108.6230	3,258,696	3,000,000	2,954,038		20,507			5.500	6.313	JJ	76,083	165,000	05/26/2006	01/15/2016
478366-AU-1	JOHNSON CONTROLS INC				2FE	9,954,300	109.2440	10,924,380	10,000,000	9,968,987		4,127			5.000	5.096	MS	126,389	500,000	03/04/2010	03/30/2020
478366-AZ-0	JOHNSON CONTROLS INC				2FE	6,808,232	103.3980	6,797,365	6,574,000	6,723,699		(49,561)			2.600	1.795	JD	14,244	170,924	04/10/2012	12/01/2016
478366-AZ-0	JOHNSON CONTROLS INC	LS			2FE	808,827	103.3980	807,536	781,000	798,784		(5,888)			2.600	1.795	JD	1,692	20,306	04/10/2012	12/01/2016
48121C-JN-7	JP MORGAN CHASE BANK NA				1FE	1,858,954	110.9090	2,218,178	2,000,000	1,944,040		20,224			5.875	7.140	JD	5,875	117,500	11/09/2006	06/13/2016
46625H-GY-0	JPMORGAN CHASE & CO				1FE	16,064,650	115.1480	17,272,155	15,000,000	15,593,696		(129,913)			6.000	4.907	JJ	415,000	900,000	02/10/2010	01/15/2018
48126E-AA-5	JPMORGAN CHASE & CO				1FE	19,964,200	101.4350	20,287,080	20,000,000	19,973,639		6,944			2.000	2.032	FA	151,111	394,444	08/13/2012	08/15/2017
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97			1	2	6,150,000	100.9890	6,210,824	6,150,000	6,150,000					7.220	7.270	MN	74,005	444,030	04/28/1997	11/01/2022
485134-BL-3	KANSAS CITY POWER & LT				1FE	2,996,760	121.9690	3,659,061	3,000,000	2,998,022		301			7.150	7.184	AO	53,625	214,500	03/19/2009	04/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
485161-AU-7	KANSAS CITY SOUTHERN DE MEXICO SA		E	3	2FE	12,943,458	100.0270	12,938,505	12,935,000	12,943,410		(48)			0.937	0.897	JAJO	21,543		12/26/2013	10/28/2016
485260-BH-5	KANSAS GAS & ELECTRIC			1	1FE	7,081,050	104.6090	6,803,570	6,503,834	6,807,728		(152,327)			5.647	2.500	MS	93,858	348,738	02/24/2012	03/29/2021
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B			2	3FE	9,701,395	100.3750	9,665,285	9,629,176	9,665,285	(34,878)	(1,231)			3.750	0.000	MJSD	1,003	54,056	12/17/2013	05/19/2017
48578P-AF-2	KASIMA LLC (DIGITAL CINEMA) TL			2	2FE	5,018,750	99.3750	4,968,750	5,000,000	5,018,585		(165)			3.250	3.341	FMAN	451	18,563	12/06/2013	05/17/2021
487836-BB-3	KELLOGG CO				2FE	5,256,300	107.8790	5,393,935	5,000,000	5,105,216		(41,060)			4.450	3.532	MN	19,160	222,500	02/16/2010	05/30/2016
487836-BE-7	KELLOGG CO				2FE	4,987,550	103.9970	5,199,845	5,000,000	4,991,872		1,695			3.250	3.293	MN	18,056	162,500	05/16/2011	05/21/2018
487836-BH-0	KELLOGG CO				2FE	18,897,020	99.8820	18,977,504	19,000,000	18,929,399		20,069			1.750	1.864	MN	40,639	332,500	05/14/2012	05/17/2017
489170-AD-2	KENNAMETAL INC			1	2FE	14,980,050	97.3750	14,606,205	15,000,000	14,983,088		2,646			2.650	2.664	MN	66,250	390,875	11/02/2012	11/01/2019
492386-AU-1	KERR-MCGEE CORP				2FE	1,423,368	116.1660	1,742,493	1,500,000	1,435,573		3,909			6.950	7.550	JJ	52,125	52,125	10/12/2006	07/01/2024
49327M-2E-3	KEYBANK NA			1	1FE	30,000,000	100.1710	30,051,270	30,000,000	30,000,000					0.727	0.676	FMAN	21,798		11/21/2013	11/25/2016
49327M-2J-2	KEYBANK NA			1	1FE	7,993,920	99.7880	7,983,072	8,000,000	7,994,114		194			1.100	1.127	MN	8,556		11/21/2013	11/25/2016
49326E-EC-3	KEYCORP				2FE	9,987,800	104.5740	10,457,430	10,000,000	9,995,805		2,472			3.750	3.777	FA	143,750	375,000	08/10/2010	08/13/2015
49326E-EE-9	KEYCORP			1	2FE	14,990,550	99.2750	14,891,175	15,000,000	14,990,784		234			2.300	2.355	JD	46,000		11/05/2013	12/13/2018
494550-AY-2	KINDER MORGAN ENER PART				2FE	2,670,524	113.6400	3,409,185	3,000,000	2,827,527		34,452			5.950	7.601	FA	67,433	178,500	02/05/2008	02/15/2018
494550-BR-6	KINDER MORGAN ENER PART				2FE	24,565,068	98.8910	24,327,186	24,600,000	24,567,480		2,412			2.650	2.672	FA	264,382		07/29/2013	02/01/2019
49456A-AA-1	KINDER MORGAN FIN CO LLC				3FE	3,112,500	109.5780	3,287,349	3,000,000	3,072,326		(15,660)			6.000	5.352	JJ	83,000	180,000	04/20/2011	01/15/2018
G5264#-AA-7	KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S		F		2	10,000,000	104.6380	10,463,848	10,000,000	10,000,000					5.160	5.160	MS	131,867	515,982	03/29/2005	03/29/2015
500630-BQ-0	KOREA DEVELOPMENT BANK		F		1FE	10,678,800	100.4110	10,041,070	10,000,000	10,010,133		(162,683)			8.000	6.287	JJ	351,111	800,000	05/29/2009	01/23/2014
500630-BR-8	KOREA DEVELOPMENT BANK		F		1FE	10,969,640	105.1650	11,568,183	11,000,000	10,990,358		5,664			4.375	4.432	FA	188,490	481,250	02/03/2010	08/10/2015
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO		F		1FE	4,945,500	102.3170	5,115,865	5,000,000	4,994,205		12,009			6.250	6.509	JD	12,153	312,500	06/17/2009	06/17/2014
50065L-AA-8	KOREA NATIONAL OIL CORP		F		1FE	2,980,320	102.4930	3,074,796	3,000,000	2,997,434		4,240			5.375	5.527	JJ	67,635	161,250	07/23/2009	07/30/2014
50065W-AB-2	KOREA NATIONAL OIL CORP		F		1FE	4,969,350	106.4860	5,324,300	5,000,000	4,981,940		5,917			4.000	4.137	AO	35,556	200,000	10/19/2011	10/27/2016
48268@-AJ-3	KPMG LLP 3.57% SERIES 2011-A SENIOR NOTE				1	15,000,000	105.3140	15,797,063	15,000,000	15,000,000					3.570	3.570	JD	1,488	803,250	06/10/2011	06/10/2016
500769-AK-2	KRAFT FOODS GROUP INC				2FE	19,959,254	101.2700	20,254,020	20,000,000	19,975,069		15,815			1.625	1.714	JD	24,375	325,000	01/29/2013	06/04/2015
500769-AY-2	KRAFT FOODS GROUP INC				2FE	23,978,611	101.2570	24,301,752	24,000,000	23,982,967		4,356			2.250	2.272	JD	39,000	540,000	01/29/2013	06/05/2017
50075N-BB-9	KRAFT FOODS INC				2FE	15,156,498	106.0160	15,207,967	14,345,000	14,712,583		(167,158)			4.125	2.862	FA	233,405	591,731	10/07/2011	02/09/2016
501044-CU-3	KROGER CO				2FE	9,993,700	100.0430	10,004,270	10,000,000	9,993,749		49			1.200	1.147	AO	2,667		12/16/2013	10/17/2016
501044-CV-1	KROGER CO			3	2FE	20,000,000	100.2190	20,043,880	20,000,000	20,000,000					0.776	0.738	JAJO	3,879		12/16/2013	10/17/2016
501044-CW-9	KROGER CO			1	2FE	19,970,400	99.4990	19,899,700	20,000,000	19,970,522		122			2.300	2.362	JJ	10,222		12/16/2013	01/15/2019
501044-CX-7	KROGER CO			1	2FE	11,970,600	99.3410	11,920,908	12,000,000	11,970,682		82			3.300	3.373	JJ	8,800		12/16/2013	01/15/2021
501044-CG-4	KROGER CO.				2FE	6,739,035	114.5740	6,874,428	6,000,000	6,412,939		(103,685)			6.400	4.334	FA	145,067	384,000	12/06/2011	08/15/2017
501044-CP-4	KROGER CO/THE				2FE	24,000,000	101.2160	24,291,936	24,000,000	24,000,000					2.200	2.200	JJ	243,467	528,000	01/12/2012	01/15/2017
502413-AY-3	L-3 COMMUNICATIONS CORP				2FE	10,626,689	108.0850	10,781,489	9,975,000	10,492,075		(77,456)			5.200	4.182	AO	109,503	518,700	03/21/2012	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP				2FE	2,990,370	103.7740	3,113,211	3,000,000	2,993,280		856			4.750	4.880	JJ	65,708	142,500	05/18/2010	07/15/2020
50540R-AK-8	LAB CORP OF AMER HLDGS				2FE	23,950,320	100.3260	24,078,240	24,000,000	23,963,251		9,573			2.200	2.244	FA	187,733	528,000	08/20/2012	08/23/2017
50540R-AM-4	LABORATORY CORP OF AMERICA HLDG				2FE	19,983,200	98.6250	19,724,980	20,000,000	19,983,729		529			2.500	2.518	MN	83,333		10/29/2013	11/01/2018
505588-BH-5	LACLEDE GAS CO				1FE	11,332,003	98.5790	11,213,384	11,375,000	11,335,144		3,141			2.000	2.082	FA	87,208		08/07/2013	08/15/2018
513075-AY-7	LAMAR MEDIA CORP			1	4FE	8,249,445	105.6250	8,116,225	7,684,000	7,961,461		(109,751)			7.875	6.379	AO	127,747	605,115	11/07/2011	04/15/2018
513075-BB-6	LAMAR MEDIA CORP			1	4FE	5,275,000	102.5000	5,381,250	5,250,000	5,270,823		(2,808)			5.875	6.252	FA	128,516	308,438	06/25/2012	02/01/2022
521865-AR-6	LEAR CORP			1	3FE	963,996	104.7500	960,558	917,000	960,558	(2,377)	(1,062)			7.875	2.483	MS	21,263		12/18/2013	03/15/2018
521865-AS-4	LEAR CORP			1	3FE	1,821,120	110.2500	1,792,665	1,626,000	1,744,308		(41,033)			8.125	5.129	MS	38,900	132,113	01/30/2012	03/15/2020
521865-AT-2	LEAR CORP			1	3FE	3,906,000	93.7500	3,656,250	3,900,000	3,656,250	(248,959)	(791)			4.750	5.154	JJ	85,421	91,596	05/30/2013	01/15/2023
526057-AS-3	LENNAR CORP				3FE	4,937,500	105.0000	5,250,000	5,000,000	4,977,529		14,788			5.600	5.933	JD	23,333	280,000	02/17/2011	05/31/2015
526057-BD-5	LENNAR CORP				3FE	2,423,761	112.5000	2,756,250	2,450,000	2,433,840		3,016			6.950	7.212	JD	14,190	170,275	04/27/2010	06/01/2018
526057-BN-3	LENNAR CORPORATION			13	3FE	5,943,208	92.7500	5,796,875	6,250,000	5,787,088	(163,949)	7,829			4.750	5.718	MN	37,934	155,946	09/18/2013	11/15/2022
52736R-BB-7	LEVI STRAUSS & CO			1	3FE	3,684,625	109.7500	3,775,400	3,440,000	3,654,211		(24,636)			7.625	5.453	MN	33,516	151,547	08/20/2013	05/15/2020
52736R-BB-7	LEVI STRAUSS & CO	LS		1	3FE	1,652,875	109.7500	1,712,100	1,560,000	1,632,033		(10,420)			7.625	6.315	MN	15,199	96,266	08/20/2013	05/15/2020
53217V-AB-5	LIFE TECHNOLOGIES CORP				2FE	8,077,480	104.1110	8,328,896	8,000,000	8,020,718		(17,117)			4.400	4.195	MS	117,333	352,000	06/17/2010	03/01/2015
53217V-AD-1	LIFE TECHNOLOGIES CORP				2FE	14,976,000	104.1650	15,624,780	15,000,000	14,989,863		4,714			3.500	3.600	JJ	242,083	525,000	12/09/2010	01/15/2016
53219L-AL-3	LIFEPOINT HOSPITALS INC.			1	3FE	1,250,000	100.3750	1,254,688	1,250,000	1,250,000					5.500	6.736	JD	4,774		11/21/2013	12/01/2021
53219L-AK-5	LIFEPOINT HOSPITALS INC			1	3FE	25,924,000	106.5000	26,731,500	25,100,000	25,322,637		(87,604)			6.625	6.398	AO	415,719	1,662,875	04/02/2012	10/01/2020
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB			2	3FE	2,368,268	100.2810	2,359,453	2,352,842	2,356,784	(14,594)	3,111			2.665	2.613	JAJO	2,438	45,632	03/20/2013	07/24/2017
532716-AM-9	LIMITED BRANDS INC				3FE	15,075,000	115.0000	16,215,000	14,100,000	14,688,174		(146,626)			6.900	5.584	JJ	448,615	972,900	08/29/2011	07/15/2017
532716-AR-8	LIMITED BRANDS INC				3FE	16,691,856	120.0000	17,454,000	14,545,000	16,092,502		(233,526)			8.500	6.183	JD	54,948	1,236,325	01/24/2012	06/15/2019
532716-AT-4	LIMITED BRANDS INC				3FE	1,062,500	109.7500	1,097,500	1,000,000	1,051,021		(5,532)			6.625	5.753	AO	16,563	66,250	11/07/2011	04/01/2021
534187-AZ-2	LINCOLN NATIONAL CORP				2FE	5,992,020	104.8360	6,290,184	6,000,000	5,997,495		1,633			4.300	4.322	JD	11,467	258,000	06/15/2010	06/15/2015
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TLB-1			2	3FE	10,039,837	100.2920	10,004,127	9,975,000	10,004,127	(34,893)	(817)			3.500	1.771	FMAN	970	51,251	11/21/2013	08/17/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP			2	4	3,300,000	100.0000	3,300,000	3,300,000	3,300,000					3.000	3.117	JAJO	24,750	99,000	12/01/2011	08/01/2021
540424-AN-8	LOEWS CORP				1FE	27,272,505	109.0070	27,796,760	25,500,000	26,308,286		(345,459)			5.250	3.738	MS	394,188	1,338,750	02/08/2011	03/15/2016
548661-CS-4	LOWE'S COMPANIES INC			1	1FE	14,992,500	102.5680	15,385,230	15,000,000	14,996,715		1,386			2.125	2.093	AO	67,292	318,750	11/17/2010	04/15/2016
548661-CY-1	LOWE'S COMPANIES INC			1	1FE	4,995,700	99.6460	4,982,300	5,000,000	4,997,120		845			1.625	1.636	AO	17,153	81,250	04/16/2012	04/15/2017
50212X-AR-7	LPL HOLDINGS INC INCREMENTAL TLB			2	3FE	1,985,000	99.7920	1,980,871	1,985,000	1,980,871	(4,129)				4.000	4.040	MJSD	219	16,487	07/08/2013	03/29/2019
55181W-AA-2	LYNX I CORP		R	1	3FE	1,200,000	100.0000	1,200,000	1,200,000	1,200,000					5.375	6.197	AO	13,617	41,746	02/07/2013	04/15/2021
552081-AG-6	LYONDELLBASELL IND NV		F	1	2FE	31,208,167	111.0620	31,263,981	28,150,000	31,031,791		(176,376)			5.000	2.814	AO	297,139	500,000	11/07/2013	04/15/2019
55448Q-AK-2	MACK-CALI REALTY L.P.				2FE	11,910,385	104.1410	11,526,326	11,068,000	11,324,794		(240,230)			5.125	2.842	JJ	261,558	567,235	06/29/2011	01/15/2015
55448Q-AM-8	MACK-CALI REALTY L.P.				2FE	2,786,386	108.0250	2,723,300	2,521,000	2,645,340		(58,044)			5.800	3.279	JJ	67,423	146,218	06/29/2011	01/15/2016
55616X-AA-5	MACYS RETAIL HLDGS INC				2FE	1,010,000	116.9490	1,169,490	1,000,000	1,005,331		(1,278)			7.450	7.275	JJ	34,353	74,500	12/03/2009	07/15/2017
563571-AG-3	MANITOWOC COMPANY INC			1	4FE	1,145,245	105.3750	1,120,136	1,063,000	1,106,402		(18,404)			9.500	7.707	FA	38,150	100,985	11/07/2011	02/15/2018
563571-AG-3	MANITOWOC COMPANY INC	M		1	4FE	5,920,210	105.3750	5,747,153	5,454,000	5,658,541		(95,638)			9.500	7.406	FA	195,738	518,130	02/01/2011	02/15/2018
563571-AH-1	MANITOWOC COMPANY INC			1	4FE	10,196,668	113.5000	10,403,410	9,166,000	10,055,840		(74,856)			8.500	5.127	MN	129,852	354,110	11/06/2013	11/01/2020
563571-AH-1	MANITOWOC COMPANY INC	LS		1	4FE	4,052,083	113.5000	4,209,715	3,709,000	3,943,125		(40,097)			8.500	6.968	MN	52,544	315,265	02/04/2011	11/01/2020
563571-AJ-7	MANITOWOC COMPANY INC			1	4FE	1,520,000	101.0000	1,535,200	1,520,000	1,520,000					5.875	6.368	AO	18,852	88,308	10/04/2012	10/15/2022
564759-PS-1	MANUF & TRADERS TRUST CO			1	1FE	1,095,229	101.9950	1,150,498	1,128,000	1,101,245		3,000			5.585	6.407	JD	525	62,999	12/06/2011	12/28/2020
565849-AF-3	MARATHON OIL CORP				2FE	11,514,600	113.7880	11,378,800	10,000,000	10,980,166		(213,484)			5.900	3.379	MS	173,722	590,000	06/01/2011	03/15/2018
565849-AJ-5	MARATHON OIL CORP				2FE	34,995,800	100.0830	35,029,190	35,000,000	34,997,425		1,387			0.900	0.906	MN	52,500	316,750	10/24/2012	11/01/2015
56585A-AE-2	MARATHON PETROLEUM CORP				2FE	27,989,420	104.4220	29,238,188	28,000,000	27,995,278		2,062			3.500	3.564	MS	326,667	980,000	03/29/2011	03/01/2016
570506-AM-7	MARKWEST ENERGY PART/FIN			1	3FE	1,060,000	108.5000	1,085,000	1,000,000	1,047,296		(8,304)			6.750	5.692	MN	11,250	67,500	06/07/2012	11/01/2020
570506-AN-5	MARKWEST ENERGY PART/FIN			1	3FE	1,277,150	107.5000	1,339,450	1,246,000	1,270,924		(4,042)			6.500	6.516	FA	30,596	80,990	06/04/2012	08/15/2021
570506-AP-0	MARKWEST ENERGY PART/FIN			1	3FE	6,185,923	105.7500	6,183,203	5,847,000	6,114,325	(2,891)	(38,224)			6.250	5.506	JD	16,242	365,438	05/31/2012	06/15/2022
570506-AQ-8	MARKWEST ENERGY PART/FIN			1	3FE	966,625	100.7500	957,125	950,000	957,125	(8,601)	(899)			5.500	5.622	FA	19,739	26,125	07/12/2013	02/15/2023
570506-AR-6	MARKWEST ENERGY PART/FIN			1	3FE	2,150,000	93.7500	2,015,625	2,150,000	2,015,625	(134,375)				4.500	4.500	JJ	44,613	49,719	01/07/2013	07/15/2023
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	15,870,160	100.7010	16,112,096	16,000,000	15,901,618		17,280			3.000	3.140	MS	160,000	480,000	02/23/2012	03/01/2019
571748-AT-9	MARSH & MCLENNAN COMPANIES INC			1	2FE	11,993,640	100.1470	12,017,688	12,000,000	11,993,951		311			2.550	2.408	AO	79,900		09/24/2013	10/15/2018
571748-AM-4	MARSH & MCLENNAN COS INC				2FE	16,959,625	102.4080	16,160,046	15,780,000	15,962,529		(330,747)			5.375	3.191	JJ	391,103	848,175	02/07/2011	07/15/2014
573284-AK-2	MARTIN MARIETTA MATERIAL				2FE	1,850,314	113.6250	2,272,500	2,000,000	1,919,488		15,310			6.600	7.721	AO	27,867	132,000	04/16/2008	04/15/2018
573334-AB-5	MARTIN MIDSTREAM PARTNER			1	4FE	11,570,580	105.5000	11,697,840	11,088,000	11,435,174	(17,508)	(67,803)			8.875	6.394	AO	246,015	547,410	11/07/2013	04/01/2018
574599-AR-7	MASCO CORP				3FE	2,591,680	111.0000	2,766,120	2,492,000	2,564,727		(14,532)			6.625	5.844	AO	34,853	165,095	02/01/2012	04/15/2018
574599-BD-7	MASCO CORP				3FE	5,376,063	112.0000	5,852,000	5,225,000	5,305,373		(26,331)			6.125	5.514	AO	78,230	320,031	04/25/2011	10/03/2016
574599-BG-0	MASCO CORP				3FE	7,284,200	114.1510	8,173,204	7,160,000	7,259,605		(12,927)			7.125	6.855	MS	150,211	510,150	02/13/2012	03/15/2020
57629W-BQ-2	MASSMUTUAL GLOBAL FUNDIN				1FE	24,891,250	100.2940	25,073,450	25,000,000	24,927,808		21,178			2.000	2.092	AO	119,444	500,000	03/29/2012	04/05/2017
577081-AV-4	MATTEL INC				2FE	4,486,410	102.5770	4,615,956	4,500,000	4,492,060		2,669			2.500	2.554	MN	18,750	112,500	11/03/2011	11/01/2016
577081-AX-0	MATTEL INC				2FE	7,748,140	97.7040	7,572,029	7,750,000	7,748,432		292			1.700	1.713	MS	38,793	68,803	03/04/2013	03/15/2018
57772K-AC-5	MAXIM INTEGRATED PRODUCTS INC				2FE	31,858,880	99.1550	31,729,600	32,000,000	31,861,847		2,967			2.500	2.586	MN	88,889		11/14/2013	11/15/2018
58013M-EE-0	MCDONALD'S CORP				1FE	12,210,210	113.6250	12,498,794	11,000,000	11,750,401		(164,253)			5.350	3.573	MS	196,167	588,500	02/09/2011	03/01/2018
581557-AY-1	MCKESSON CORP				1FE	9,989,700	99.9360	9,993,570	10,000,000	9,993,357		3,402			0.950	0.985	JD	7,125	95,000	11/29/2012	12/04/2015
58155Q-AC-7	MCKESSON CORP				1FE	15,223,790	104.2190	15,632,775	15,000,000	15,114,371		(51,282)			3.250	2.893	MS	162,500	487,500	10/07/2011	03/01/2016
58155Q-AF-0	MCKESSON CORP				1FE	19,959,400	96.0800	19,216,060	20,000,000	19,965,789		6,389			1.400	1.448	MS	82,444	145,444	03/05/2013	03/15/2018
15135#-BC-5	MDU RESOURCES GROUP INC / CENTENNIAL ENE				2	15,000,000	106.5160	15,977,439	15,000,000	15,000,000					5.030	5.030	MS	197,008	754,500	09/27/2005	09/27/2015
582839-AD-8	MEAD JOHNSON NUTRITION C				2FE	2,095,500	102.1930	2,043,864	2,000,000	2,031,818		(37,658)			3.500	1.570	MN	11,667	70,000	04/16/2012	11/01/2014
582839-AE-6	MEAD JOHNSON NUTRITION C				2FE	5,202,650	109.0460	5,452,290	5,000,000	5,143,462		(21,191)			4.900	4.337	MN	40,833	245,000	02/01/2011	11/01/2019
58404J-AK-4	MEDASSETS INC TERM B LOAN			2	3FE	955,200	100.2920	962,803	960,000	954,438		(762)			4.000	4.273	MJSD	107	20,313	01/09/2013	12/13/2019
58405U-AF-9	MEDCO HEALTH SOLUTIONS I				2FE	4,998,350	103.2270	5,161,360	5,000,000	4,999,413		332			2.750	2.765	MS	40,486	137,500	09/07/2010	09/15/2015
58446V-AG-6	MEDIACOM BRDBND LLC/CORP			1	4FE	3,073,987	102.2500	3,067,500	3,000,000	3,067,500	(1,454)	(5,033)			6.375	6.344	AO	47,813	95,625	04/29/2013	04/01/2023
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL			2	3FE	17,459,688	99.0500	17,306,214	17,472,200	17,306,214	(154,112)	639			3.250	3.314	JAJO	1,577	197,673	07/25/2013	01/29/2021
58446H-AH-5	MEDIACOM LLC GROUP TERM C			2	3FE	2,216,578	99.3440	2,193,811	2,208,297	2,193,811	(19,416)	(3,352)			1.630	1.462	FMAN	100	32,096	04/01/2013	01/31/2015
58445M-AP-7	MEDIACOM LLC/US			1	4FE	4,876,250	106.0000	5,035,000	4,750,000	4,870,414		(5,836)			7.250	7.185	FA	130,097	163,125	08/19/2013	02/15/2022
585055-AR-7	MEDTRONIC INC				1FE	9,999,100	103.1780	10,317,780	10,000,000	9,999,771		184			3.000	3.000	MS	88,333	300,000	03/11/2010	03/15/2015
585055-BA-3	MEDTRONIC INC				1FE	32,451,250	98.1650	31,903,560	32,500,000	32,458,462		7,212			1.375	1.410	AO	111,719	229,644	03/19/2013	04/01/2018
58933Y-AH-8	MERCK & CO INC			3	1FE	50,000,000	100.2620	50,131,150	50,000,000	50,000,000					0.598	0.611	FMAN	36,572	158,894	05/15/2013	05/18/2018
991354-9A-1	MERCY HOUSING LAKEFRONT PROMISSORY NOTE			2	6*	511,094	99.2350	545,790	550,000		(11,142)	11,142			2.000	4.285	MJSD	917	10,356	12/16/2011	06/01/2015
59001A-AN-2	MERITAGE HOMES CORP				4FE	9,970,750	108.0000	11,016,000	10,200,000	10,039,869		17,860			7.150	7.486	AO	153,963	729,300	07/18/2012	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP				4FE	7,896,650	105.7500	7,973,550	7,540,000	7,866,923	(12,366)	(13,019)			7.000	6.287	AO	131,950	240,800	10/22/2013	04/01/2022
59001A-AT-9	MERITAGE HOMES CORP			1	4FE	2,065,000	99.5000	2,054,675	2,065,000	2,054,675	(10,325)				4.500	4.479	MS	30,975	43,365	05/23/2013	03/01/2018
590188-4M-7	MERRILL LYNCH & CO				2FE	816,903	110.0220	1,100,224	1,000,000	928,262		25,811			6.050	9.498	MN	7,563	60,500	08/16/2006	05/16/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59217G-AC-3	MET LIFE GLOB FUNDING I				1FE	25,182,175	102.9930	26,263,164	25,500,000	25,372,913		70,008			2.500	2.795	MS	162,917	637,500	04/21/2011	09/29/2015
59217G-AD-1	MET LIFE GLOB FUNDING I				1FE	40,219,300	104.2340	41,693,680	40,000,000	40,098,337		(46,501)			3.125	2.999	JJ	590,278	1,250,000	05/19/2011	01/11/2016
59217G-AG-4	MET LIFE GLOB FUNDING I				1FE	9,987,800	105.4320	10,543,170	10,000,000	9,991,885		1,649			3.650	3.670	JD	17,236	365,000	06/07/2011	06/14/2018
59217G-BB-4	MET LIFE GLOB FUNDING I			3	1FE	15,000,000	100.5540	15,083,085	15,000,000	15,000,000					0.774	0.746	JAJO	25,142	30,242	07/11/2013	07/15/2016
59151K-AF-5	METHANEX CORP		A		2FE	2,491,000	107.0860	2,516,521	2,350,000	2,424,828		(43,839)			6.000	3.952	FA	53,267	141,000	06/19/2012	08/15/2015
59151K-AH-1	METHANEX CORP		A		2FE	5,945,880	99.2500	5,954,970	6,000,000	5,953,137		6,988			3.250	3.393	JD	8,667	193,917	12/12/2012	12/15/2019
591709-AL-4	METROPCS WIRELESS INC			1	3FE	3,063,250	106.0000	3,127,000	2,950,000	3,054,188		(9,062)			6.625	6.177	MN	24,973	97,719	07/10/2013	11/15/2020
591709-AM-2	METROPCS WIRELESS INC			1	3FE	1,862,500	103.7500	1,919,375	1,850,000	1,861,115		(1,385)			6.250	6.806	AO	28,906	61,667	03/08/2013	04/01/2021
591709-AP-5	METROPCS WIRELESS INC			1	3FE	509,375	103.2500	516,250	500,000	508,989		(386)			6.625	6.779	AO	8,281	17,667	08/05/2013	04/01/2023
591709-AP-5	METROPCS WIRELESS INC	LS		1	3FE	6,088,125	103.2500	6,195,000	6,000,000	6,082,435		(5,690)			6.625	6.887	AO	99,375	212,000	08/05/2013	04/01/2023
552953-BB-6	MGM MIRAGE				4FE	5,354,920	113.7500	5,350,800	4,704,000	5,345,905		(9,015)			7.625	2.900	JJ	165,391		12/17/2013	01/15/2017
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN			2	3FE	9,848,025	99.8960	9,889,704	9,900,000	9,852,530	(5,148)	9,653			2.919	3.111	MJSD	802	159,400	01/22/2013	12/20/2017
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN			2	3FE	2,462,625	100.1880	2,479,653	2,475,000	2,464,154		1,529			3.500	3.670	MJSD	241	90,179	01/07/2013	12/20/2019
552953-BW-0	MGM RESORTS INTL				4FE	1,061,438	117.2500	1,084,563	925,000	1,051,633		(9,804)			8.625	5.500	FA	33,242	39,891	07/11/2013	02/01/2019
552953-BX-8	MGM RESORTS INTL				4FE	2,305,000	111.7500	2,235,000	2,000,000	2,235,000	(52,277)	(17,723)			7.750	5.546	MS	45,639	77,500	05/02/2013	03/15/2022
552953-CA-7	MGM RESORTS INTL				4FE	15,650,710	105.7500	16,097,265	15,222,000	15,617,628		(33,082)			6.625	6.199	JD	44,820	994,451	03/26/2013	12/15/2021
594088-AJ-5	MICHAELS STORES INC TERM LOAN B			2	3FE	1,990,000	100.3120	1,996,209	1,990,000	1,990,000					3.750	3.983	JAJO	7,974	58,235	02/14/2013	01/28/2020
59565X-AA-8	MIDCONTINENT COMM & FIN			1	4FE	6,922,500	100.7500	6,951,750	6,900,000	6,921,391		(1,109)			6.250	7.567	FA	180,885		08/21/2013	08/01/2021
59565A-AA-8	MIDCONTINENT EXPRESS PIP				2FE	7,390,857	102.1120	7,198,910	7,050,000	7,106,178		(76,937)			5.450	4.287	MS	113,133	384,225	01/20/2010	09/15/2014
59565A-AA-8	MIDCONTINENT EXPRESS PIP	LS			2FE	2,023,663	102.1120	1,970,765	1,930,000	1,945,436		(21,140)			5.450	4.283	MS	30,971	105,185	01/20/2010	09/15/2014
59934R-AA-5	MILESTONE AVIATION GROUP			1	3Z	2,057,610	106.5000	2,047,995	1,923,000	2,047,995	(8,800)	(815)			8.625	6.850	JD	7,372		12/19/2013	12/15/2017
60467P-AJ-3	MIRANT AMERICAS GENR INC				4FE	437,500	101.7500	508,750	500,000	442,389		1,134			9.125	10.587	MN	7,604	45,625	09/02/2008	05/01/2031
60467P-AJ-3	MIRANT AMERICAS GENR INC	LS			4FE	875,000	101.7500	1,017,500	1,000,000	884,778		2,269			9.125	10.587	MN	15,208	91,250	09/02/2008	05/01/2031
60662W-AJ-1	MITCHELL INTERNATIONAL INC TL			2	4FE	1,492,500	100.5000	1,507,500	1,500,000	1,492,663		163			4.500	4.649	JAJO	188	11,438	10/31/2013	10/12/2020
608190-AH-7	MOHAWK INDUSTRIES INC			3	2FE	9,657,750	109.5000	10,019,250	9,150,000	9,371,792		(101,152)			6.375	5.600	JJ	268,972	583,313	02/16/2011	01/15/2016
608554-A*-2	MOLEX INC 5 YEAR				1	3,000,000	102.9450	3,088,347	3,000,000	3,000,000					2.910	2.910	FA	32,253	87,300	08/18/2011	08/18/2016
608554-A@-0	MOLEX INC 7 YEAR				1	4,000,000	102.9530	4,118,116	4,000,000	4,000,000					3.590	3.590	FA	53,052	143,600	08/18/2011	08/18/2018
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN			2	4FE	3,989,850	100.8440	4,003,507	3,970,000	3,986,753	(1,595)	(1,502)			4.250	4.284	MJSD	469	43,155	05/01/2013	03/28/2020
610530-FG-7	MONROE CNTY GA DEV AUTH GULF PWR CO PLAN				1FE	12,000,000	99.3650	11,923,800	12,000,000	12,000,000					2.000	2.000	MS	80,000	46,667	06/18/2013	09/01/2037
611662-BM-8	MONSANTO CO				1FE	9,978,700	104.2530	10,425,320	10,000,000	9,989,885		4,223			2.750	2.796	AO	58,056	275,000	04/12/2011	04/15/2016
61166W-AM-3	MONSANTO COMPANY				1FE	8,987,490	98.6830	8,881,461	9,000,000	8,987,851		361			1.850	1.913	MN	25,438		11/04/2013	11/15/2018
617446-7U-7	MORGAN STANLEY				1FE	49,965	99.1380	49,569	50,000	49,969		5			2.125	2.140	AO	195	531	04/22/2013	04/25/2018
617446-7U-7	MORGAN STANLEY	LS			1FE	9,942,936	99.1380	9,864,181	9,950,000	9,943,858		923			2.125	2.140	AO	38,764	105,719	04/22/2013	04/25/2018
617446-7V-5	MORGAN STANLEY			3	1FE	15,022,500	101.4290	15,214,320	15,000,000	15,019,806		(2,694)			1.518	1.492	JAJO	43,020	118,243	05/16/2013	04/25/2018
61746B-DG-8	MORGAN STANLEY				1FE	8,982,990	101.3430	9,120,825	9,000,000	8,987,719		4,729			1.750	1.815	FA	55,125	78,750	02/20/2013	02/25/2016
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-1			2	3FE	7,560,505	100.2710	7,550,768	7,530,361	7,472,341	3,301	3,081,790			4.250	4.075	MJSD	14,224	314,424	01/31/2013	06/29/2018
626717-AE-2	MURPHY OIL CORP				2FE	24,496,570	100.6080	24,648,985	24,500,000	24,497,279		653			2.500	2.504	JD	51,042	614,201	11/27/2012	12/01/2017
628530-AL-1	MYLAN INC			1	2FE	17,334,500	113.1540	16,746,822	14,800,000	16,614,335		(720,165)			7.875	2.253	JJ	537,425	582,750	01/23/2013	07/15/2020
628530-AL-1	MYLAN INC	0		1	2FE	5,856,250	113.1540	5,657,710	5,000,000	5,612,951		(243,299)			7.875	2.253	JJ	181,563	196,875	01/23/2013	07/15/2020
628530-AP-2	MYLAN INC			1	2FE	8,472,406	106.5600	8,711,239	8,175,000	8,399,116		(71,920)			6.000	4.738	MN	62,675	385,500	06/21/2013	11/15/2018
628530-AZ-0	MYLAN INC				2FE	18,985,750	101.9460	19,369,683	19,000,000	18,988,152		2,402			1.800	1.824	JD	6,650	170,050	06/18/2013	06/24/2016
628530-BA-4	MYLAN INC				2FE	19,958,200	100.0580	20,011,580	20,000,000	19,962,273		4,073			2.600	2.643	JD	10,111	258,556	06/18/2013	06/24/2018
628530-BE-6	MYLAN INC				2FE	14,991,150	99.8170	14,972,505	15,000,000	14,991,408		258			1.350	1.370	MN	18,000		11/19/2013	11/29/2016
628530-BF-3	MYLAN INC				2FE	20,966,180	99.0020	20,790,420	21,000,000	20,966,707		527			2.550	2.498	MS	47,600		11/19/2013	03/28/2019
629568-AQ-9	NABORS INDUSTRIES INC				2FE	4,766,852	112.3730	5,618,645	5,000,000	4,879,429		24,563			6.150	6.831	FA	116,167	307,500	02/14/2008	02/15/2018
629568-AY-2	NABORS INDUSTRIES INC				2FE	7,395,708	101.0080	7,474,555	7,400,000	7,396,127		419			2.350	2.839	MS	52,653		09/04/2013	09/15/2016
631103-AE-8	NASDAQ OMX GROUP				2FE	6,941,830	108.2300	7,576,121	7,000,000	6,964,097		7,755			5.250	5.456	JJ	168,438	367,500	12/17/2010	01/16/2018
63307E-AB-3	NATIONAL BANK OF CANADA		A		1FE	10,202,600	103.2100	10,321,010	10,000,000	10,121,786		(42,081)			2.200	1.752	AO	44,000	220,000	01/19/2012	10/19/2016
63530Q-AE-9	NATIONAL CINEMEDIA LLC			1	3FE	6,008,676	103.2500	6,102,075	5,910,000	5,992,054	(9,780)	(6,692)			6.000	5.924	AO	74,860	301,050	08/02/2013	04/15/2022
63530Q-AE-9	NATIONAL CINEMEDIA LLC	0		1	3FE	2,350,000	103.2500	2,426,375	2,350,000	2,350,000					6.000	6.265	AO	29,767	141,000	12/13/2012	04/15/2022
637071-AL-5	NATIONAL OILWELL VARCO I				1FE	14,985,450	98.2470	14,737,110	15,000,000	14,988,587		2,818			1.350	1.379	JD	16,875	208,688	11/15/2012	12/01/2017
637640-AE-3	NATIONAL SEMICONDUCTOR				1FE	5,526,200	116.8660	5,843,285	5,000,000	5,303,676		(79,216)			6.600	4.675	JD	14,667	330,000	01/19/2011	06/15/2017
637640-AF-0	NATIONAL SEMICONDUCTOR				1FE	15,428,450	104.2310	15,634,665	15,000,000	15,145,747		(109,965)			3.950	3.186	AO	125,083	592,500	04/06/2011	04/15/2015
63946C-AB-4	NBCUNIVERSAL ENTERPRISE			3	1FE	15,011,250	100.3660	15,054,915	15,000,000	15,009,581		(1,669)			0.929	0.953	JAJO	30,180	83,981	03/20/2013	04/15/2018
63946C-AC-2	NBCUNIVERSAL ENTERPRISE				1FE	4,005,400	97.6660	3,906,648	4,000,000	4,004,611		(789)			1.662	1.645	AO	14,035	38,041	03/20/2013	04/15/2018
628865-AA-5	NCR CORP			1	3FE	900,000	101.8750	916,875	900,000	900,000					5.875	6.512	JD	1,763		12/05/2013	12/15/2021
62886E-AH-1	NCR CORP			1	3FE	5,514,538	95.7500	5,376,363	5,615,000	5,370,924	(148,750)	5,136			4.625	5.768	FA	98,107	129,847	07/08/2013	02/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
62886E-AJ-7	NCR CORP			1	3FE	3,753,379	95.1250	3,567,188	3,750,000	3,567,188	(183,929)	(2,262)			5.000	5.570	JJ	86,458	68,750	08/29/2013	07/15/2022
64021S-AB-5	NEIMAN MARCUS GROUP INC TL			2	4FE	2,985,000	101.1530	3,034,590	3,000,000	2,985,265		265			5.000	5.109	JAJO	10,833	11,667	11/08/2013	10/25/2020
62908U-AD-8	NEP/NCP HOLDCO INC NEW TERM LOAN			2	4FE	970,101	100.2750	972,768	970,101	970,101					4.750	4.918	JAJO	19,830		05/06/2013	01/22/2020
64128X-AC-4	NEUBERGER BERMAN GRP/FIN			1	3FE	7,140,000	103.0000	7,261,500	7,050,000	7,124,377		(9,821)			5.875	6.086	MS	121,955	414,188	05/17/2012	03/15/2022
641423-BW-7	NEVADA POWER CO				1FE	2,990,190	118.4050	3,552,159	3,000,000	2,994,721		959			6.500	6.547	FA	81,250	195,000	07/25/2008	08/01/2018
64952W-BC-6	NEW YORK LIFE GLOBAL FDG				1FE	10,195,000	103.5010	10,350,090	10,000,000	10,102,508		(38,998)			2.450	2.033	JJ	113,653	245,000	08/02/2011	07/14/2016
64952W-BM-4	NEW YORK LIFE GLOBAL FDG				1FE	1,998,700	100.4520	2,009,044	2,000,000	1,999,080		380			0.800	0.821	FA	6,178	7,956	02/06/2013	02/12/2016
64952W-BP-7	NEW YORK LIFE GLOBAL FDG			3	1FE	2,740,000	100.4050	2,751,086	2,740,000	2,740,000					0.589	0.572	JAJO	3,136	4,304	07/16/2013	05/23/2016
64952W-BQ-5	NEW YORK LIFE GLOBAL FUNDING				1FE	9,988,500	98.8910	9,889,100	10,000,000	9,988,613		113			2.100	2.149	JJ	11,083		12/05/2013	01/02/2019
651229-AL-0	NEWELL RUBBERMAID INC				2FE	13,016,380	101.2850	13,167,102	13,000,000	13,010,301		(7,049)			2.000	1.947	JD	11,556	260,000	09/19/2012	06/15/2015
651229-AN-6	NEWELL RUBBERMAID INC				2FE	16,980,790	99.0840	16,844,195	17,000,000	16,984,763		3,697			2.050	2.070	JD	29,042	345,596	11/29/2012	12/01/2017
651290-AK-4	NEWFIELD EXPLORATION CO			1	3FE	1,266,000	103.8500	1,246,200	1,200,000	1,233,882		(14,216)			7.125	5.686	MN	10,925	85,500	09/07/2011	05/15/2018
651290-AN-8	NEWFIELD EXPLORATION CO			1	3FE	18,061,818	107.1250	18,157,688	16,950,000	17,688,777	5,503	(191,872)			6.875	5.552	FA	485,547	1,165,313	11/19/2012	02/01/2020
65339K-AF-7	NEXTERA ENERGY CAPITAL				2FE	18,978,910	100.5120	19,097,356	19,000,000	18,988,824		7,773			1.200	1.114	JD	19,000	228,000	09/18/2012	06/01/2015
65364U-AA-4	NIAGARA MOHAWK POWER				1FE	12,174,624	110.5450	12,574,539	11,375,000	11,942,159		(88,780)			4.881	3.886	FA	209,747	555,214	06/10/2011	08/15/2019
654090-BA-9	NIELSEN FINANCE LLC		R	1	3FE	3,972,534	97.2500	3,890,000	4,000,000	3,890,000	(83,657)	1,123			4.500	5.422	AO	45,000	90,000	08/29/2013	10/01/2020
65409Y-AU-9	NIELSEN FINANCE LLC CLASS D TERM LOAN			2	3FE	5,470,759	99.8470	5,489,985	5,498,397	5,477,940		6,273			2.168	1.180	FMAN	7,615	124,323	10/26/2012	02/02/2017
65409Y-AV-7	NIELSEN FINANCE LLC CLASS E DOLLAR TL			2	3FE	16,327,239	100.1500	16,556,518	16,531,720	16,554,632	(17,107)	(25,983)			2.918	2.954	JAJO	30,893	446,357	05/07/2013	05/01/2016
654090-AY-8	NIELSEN FINANCE LLC/CO			1	3FE	9,058,750	108.0000	9,180,000	8,500,000	8,846,516		(111,007)			7.750	6.379	AO	139,069	658,750	05/23/2012	10/15/2018
654679-AB-5	NISKA GAS STORAGE US/CAN			1	4FE	17,870,625	104.0000	17,940,000	17,250,000	17,540,576	128,714	(100,771)			8.875	8.743	MS	450,776	1,264,688	12/17/2013	03/15/2018
654730-AL-7	NISOURCE FINANCE CORP				2FE	11,486,445	102.4590	11,065,550	10,800,000	10,889,395		(161,222)			5.400	3.832	JJ	268,920	583,200	02/02/2010	07/15/2014
654740-AC-3	NISSAN MOTOR ACCEPTANCE				2FE	14,476,510	99.5140	14,429,501	14,500,000	14,482,613		6,103			1.000	1.052	MS	42,694	71,292	03/11/2013	03/15/2016
654740-AC-3	NISSAN MOTOR ACCEPTANCE		LS		2FE	499,190	99.5140	497,569	500,000	499,400		210			1.000	1.052	MS	1,472	2,458	03/11/2013	03/15/2016
654740-AD-1	NISSAN MOTOR ACCEPTANCE				2FE	20,753,616	97.6300	20,307,102	20,800,000	20,760,646		7,030			1.800	1.844	MS	110,240	184,080	03/11/2013	03/15/2018
654742-AB-1	NISSAN MOTOR ACCEPTANCE		R		2FE	24,895,750	103.9480	25,986,950	25,000,000	24,975,476		21,663			4.500	4.603	JJ	471,875	1,125,000	01/20/2010	01/30/2015
65504L-AB-3	NOBLE HOLDING INTL LTD		E		2FE	9,733,580	103.6910	10,006,182	9,650,000	9,680,593		(18,648)			3.450	3.244	FA	138,719	332,925	01/26/2011	08/01/2015
65504L-AE-7	NOBLE HOLDING INTL LTD		E		2FE	9,997,500	102.9710	10,297,080	10,000,000	9,998,886		490			3.050	3.106	MS	101,667	305,000	01/31/2011	03/01/2016
65504L-AH-0	NOBLE HOLDING INTL LTD		E		2FE	15,359,248	100.3160	15,373,488	15,325,000	15,347,233		(6,598)			2.500	2.501	MS	112,809	383,125	02/22/2012	03/15/2017
655422-AT-0	NORANDA INC				2FE	5,927,167	108.2860	5,948,166	5,493,000	5,643,883		(79,441)			6.000	4.385	AO	69,578	329,580	03/16/2010	10/15/2015
655844-AZ-1	NORFOLK SOUTHERN CORP				2FE	5,781,299	113.9320	6,835,902	6,000,000	5,887,423		22,482			5.750	6.260	AO	86,250	345,000	04/01/2008	04/01/2018
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04			1	3	10,185,000	95.8380	9,761,100	10,185,000	9,761,100	(423,900)				6.750	7.297	JJ	343,744	687,488	04/02/2004	07/01/2029
664397-AJ-5	NORTHEAST UTILITIES			1	2FE	11,991,960	96.8540	11,622,492	12,000,000	11,992,954		994			1.450	1.454	MN	29,000	81,200	05/08/2013	05/01/2018
665772-CF-4	NORTHERN STATES PWR-MINN			1	1FE	14,970,150	102.2760	15,341,460	15,000,000	14,990,013		6,000			1.950	1.997	FA	110,500	292,500	08/04/2010	08/15/2015
666807-BF-8	NORTHROP GRUMMAN CORP				2FE	42,881,320	97.5560	41,949,123	43,000,000	42,894,629		13,309			1.750	1.809	JD	62,708	378,357	05/28/2013	06/01/2018
66989G-AA-8	NOVARTIS SECS INVEST LTD		F		1FE	38,499,673	113.2370	39,602,376	34,973,000	37,391,476		(425,367)			5.125	3.634	FA	702,010	1,792,366	08/15/2011	02/10/2019
66989G-AA-8	NOVARTIS SECS INVEST LTD	0	F		1FE	1,996,440	113.2370	2,264,740	2,000,000	1,997,957		342			5.125	5.148	FA	40,146	102,500	02/04/2009	02/10/2019
67001B-AN-3	NOVELIS CORPORATION TERM LOAN		I	2	3FE	10,065,168	100.2920	9,927,040	9,898,137	9,927,040	(111,141)	(26,988)			3.750	3.536	MJSD	1,031	94,857	05/01/2013	03/10/2017
629377-BG-6	NRG ENERGY INC			1	4FE	2,155,000	106.7500	2,135,000	2,000,000	2,135,000	(6,345)	(13,655)			8.500	2.156	JD	7,556	85,000	11/18/2013	06/15/2019
629377-BJ-0	NRG ENERGY INC			1	4FE	3,447,500	110.7500	3,876,250	3,500,000	3,454,949		4,851			8.250	9.905	MS	96,250	288,750	05/31/2012	09/01/2020
629377-BS-0	NRG ENERGY INC			1	4FE	6,798,250	110.7500	7,641,750	6,900,000	6,811,566		8,444			7.875	9.166	MN	69,431	543,375	05/17/2012	05/15/2021
629377-BU-5	NRG ENERGY INC			1	4FE	8,738,651	100.7500	8,513,375	8,450,000	8,508,875	(216,922)	(12,855)			6.625	6.398	MS	164,834	221,938	12/16/2013	03/15/2023
62937N-AT-4	NRG ENERGY INC TL			2	3FE	4,962,500	99.7000	4,947,613	4,962,500	4,947,613	(14,888)				2.750	2.796	MJSD	379	34,875	07/31/2013	07/01/2018
67021C-AB-3	NSTAR ELECTRIC CO				1FE	8,647,920	101.2470	8,099,744	8,000,000	8,048,160		(164,269)			4.875	2.762	AO	82,333	390,000	03/11/2010	04/15/2014
67020Y-AD-2	NUANCE COMMUNICATIONS			1	4FE	8,772,688	97.7500	8,489,588	8,685,000	8,489,588	(267,227)	(14,274)			5.375	5.768	FA	176,354	351,641	07/10/2013	08/15/2020
670346-AK-1	NUCOR CORP				2FE	14,052,275	113.2980	13,883,574	12,254,000	14,003,278		(48,997)			5.850	2.422	JD	59,738	358,430	11/08/2013	06/01/2018
67059T-AA-3	NUSTAR LOGISTICS			3	3FE	998,020	113.2500	1,132,500	1,000,000	998,967		194			8.150	7.711	AO	17,206	81,500	04/01/2008	04/15/2018
629479-AN-8	NXP BV/NXP FUNDING LLC		F	1	4FE	4,986,563	101.7500	4,934,875	4,850,000	4,906,875	(70,814)	(8,873)			5.750	5.609	MS	82,113	141,761	05/28/2013	03/15/2023
674599-BX-2	OCCIDENTAL PETROLEUM COR				1FE	992,920	107.5640	1,075,636	1,000,000	997,333		1,027			4.125	4.273	JD	3,438	41,250	05/12/2009	06/01/2016
674599-BZ-7	OCCIDENTAL PETROLEUM COR				1FE	23,003,180	103.6340	23,835,728	23,000,000	23,001,565		(724)			2.500	2.550	FA	239,583	575,000	03/17/2011	02/01/2016
674599-CB-9	OCCIDENTAL PETROLEUM COR				1FE	19,809,200	100.3440	20,068,800	20,000,000	19,889,071		34,148			1.750	1.931	FA	132,222	350,000	08/15/2011	02/15/2017
674599-CD-5	OCCIDENTAL PETROLEUM COR			1	1FE	9,991,800	97.7370	9,773,740	10,000,000	9,993,946		1,413			1.500	1.560	FA	56,667	172,083	06/19/2012	02/15/2018
059457-A*-2	OFG Bancorp 5.76% 09/29/2016			1	3	5,000,000	80.2720	4,013,600	5,000,000	4,013,600	413,600				1.802	5.760	MJSD	751	92,978	09/29/2006	09/29/2016
677050-AE-6	OGLETHORPE POWER CORP	0			1FE	5,624,800	116.1970	5,809,845	5,000,000	5,425,758		(71,646)			6.100	4.258	MS	89,806	305,000	02/08/2011	03/15/2019
677525-PZ-4	OHIO AIR QUALITY BUCKEYE PWR 03				1FE	5,131,819	101.8120	4,988,788	4,900,000	4,919,091		(44,615)			5.000	4.150	JD	20,417	245,000	10/28/2008	06/01/2014
677415-QL-3	OHIO POWER COMPANY - IBC				2FE	3,813,549	110.7050	4,428,188	4,000,000	3,931,840		25,160			6.000	6.777	JD	20,000	240,000	06/07/2006	06/01/2016
681936-AX-8	OMEGA HEALTHCARE INVESTORS			1	2FE	14,134,045	108.6250	15,184,689	13,979,000	14,088,897		(22,529)			6.750	7.083	AO	199,201	943,583	02/16/2012	10/15/2022
681936-AV-2	OMEGA HLTHCARE INVESTORS			1	2FE	2,400,038	109.0000	2,381,650	2,185,000	2,319,270		(44,259)			7.500	5.084	FA	61,908	163,875	02/16/2012	02/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
681904-AM-0	OMNICARE INC			1	3FE	12,177,500	110.7500	12,653,188	11,425,000	11,931,330		(108,321)			7.750	6.656	JD	73,786	885,438	01/30/2012	06/01/2020
68233J-AK-0	ONCOR ELECTRIC DELIVERY				2FE	5,390,700	109.8640	5,493,220	5,000,000	5,239,977		(58,793)			5.000	3.618	MS	63,194	250,000	05/06/2011	09/30/2017
682680-AQ-6	ONEOK INC			1	2FE	849,584	94.0740	799,626	850,000	849,651		36			4.250	4.264	FA	15,052	36,125	01/23/2012	02/01/2022
682680-AQ-6	ONEOK INC	D		1	2FE	2,648,702	94.0740	2,492,950	2,650,000	2,648,911		111			4.250	4.264	FA	46,927	112,625	01/23/2012	02/01/2022
68268N-AF-0	ONEOK PARTNERS LP			1	2FE	27,233,146	103.9750	27,989,962	26,920,000	27,111,212		(83,175)			3.250	2.901	FA	364,542	826,150	02/07/2013	02/01/2016
68268N-AH-6	ONEOK PARTNERS LP			1	2FE	12,908,563	99.5110	12,727,495	12,790,000	12,886,814		(21,749)			2.000	1.784	AO	63,950	268,590	02/12/2013	10/01/2017
68268N-AK-9	ONEOK PARTNERS LP			1	2FE	2,368,460	102.2520	2,423,375	2,370,000	2,368,546		87			3.200	3.221	MS	22,963		09/09/2013	09/15/2018
68389X-AN-5	ORACLE CORP				1FE	34,939,450	98.4060	34,442,030	35,000,000	34,953,529		11,909			1.200	1.229	AO	88,667	408,333	10/18/2012	10/15/2017
68389X-AQ-8	ORACLE CORP				1FE	13,951,280	100.8950	14,125,328	14,000,000	13,955,100		3,820			2.375	2.442	JJ	152,396		07/09/2013	01/15/2019
68389X-AR-6	ORACLE CORP			3	1FE	30,000,000	100.3960	30,118,710	30,000,000	30,000,000					0.824	0.824	JAJO	53,534	64,276	07/09/2013	01/15/2019
68620Y-AC-6	ORIGIN ENERGY FINANCE LTD		F		2FE	28,947,220	100.4940	29,143,202	29,000,000	28,949,439		2,219			3.500	3.540	AO	231,194		10/02/2013	10/09/2018
688225-AB-7	OSHKOSH CORP			1	4FE	11,361,113	105.1270	10,934,259	10,401,000	10,798,366		(202,799)			8.250	6.145	MS	286,028	858,083	02/23/2011	03/01/2017
690070-AA-5	OUTERWALL INC			1	3FE	7,266,429	102.0000	7,354,200	7,210,000	7,264,891		(1,538)			6.000	6.832	MS	127,377		11/13/2013	03/15/2019
69073T-AP-8	OWENS-BROCKWAY				3FE	14,782,963	112.2500	15,528,665	13,834,000	14,336,035		(175,686)			7.375	5.791	FA	425,107	1,020,258	09/20/2011	05/15/2016
690768-BF-2	OWENS-ILLINOIS INC				4FE	1,421,875	115.5000	1,443,750	1,250,000	1,383,230		(26,608)			7.800	5.050	MN	12,458	97,500	07/09/2012	05/15/2018
69138E-AK-5	OXBOW CARBON LLC TLB			2	3FE	1,940,250	100.3750	1,957,313	1,950,000	1,940,843		593			4.250	4.404	JAJO	230	27,967	08/02/2013	07/19/2019
69371R-L7-9	PACCAR FINANCIAL CORP			3	1FE	15,500,000	100.1440	15,522,258	15,500,000	15,500,000					0.842	0.841	MJSD	9,424		12/03/2013	12/06/2018
70109H-AH-8	PARKER-HANNIFIN CORP				1FE	1,745,579	113.2810	1,982,419	1,750,000	1,747,764		441			5.500	5.533	MN	12,299	96,250	05/13/2008	05/15/2018
70213B-AA-9	PARTNERRE FINANCE B LLC				1FE	9,988,500	108.4870	10,848,670	10,000,000	9,992,050		1,008			5.500	5.320	JD	45,833	550,000	03/10/2010	06/01/2020
704549-AE-4	PEABODY ENERGY CORP				3FE	2,739,120	112.5000	2,727,000	2,424,000	2,727,000	(8,872)	(3,248)			7.375	2.631	MN	29,795		12/17/2013	11/01/2016
704549-AF-1	PEABODY ENERGY CORP				3FE	5,099,600	101.5000	4,780,650	4,710,000	4,780,650	(204,965)	(14,435)			7.875	6.986	MN	61,819	303,975	07/17/2013	11/01/2026
704549-AK-0	PEABODY ENERGY CORP				3FE	10,937,500	106.5000	11,448,750	10,750,000	10,891,255		(24,782)			6.000	5.689	MN	82,417	645,000	01/31/2012	11/15/2018
705012-AA-0	PEARSON FUNDING TWO		F		2FE	8,162,960	105.5290	8,442,288	8,000,000	8,074,381		(29,769)			4.000	3.592	MN	39,111	320,000	11/12/2010	05/17/2016
709599-AC-8	PENSKE TRUCK LEASING/PTL				2FE	34,966,050	102.8480	35,996,800	35,000,000	34,984,210		11,186			3.125	3.159	MN	151,910	1,093,750	05/08/2012	05/11/2015
709599-AL-8	PENSKE TRUCK LEASING/PTL				2FE	15,965,280	100.5880	16,094,128	16,000,000	15,970,924		5,644			2.875	2.918	JJ	209,556	230,000	01/14/2013	07/17/2018
709629-AC-3	PENTAIR FINANCE SA		F		2FE	24,991,800	100.6160	25,153,875	25,000,000	24,993,902		2,102			1.350	1.364	JD	28,125	342,188	04/29/2013	12/01/2015
709629-AK-5	PENTAIR FINANCE SA		F		2FE	29,983,488	98.7930	29,647,899	30,010,000	29,987,418		3,930			1.875	1.896	MS	165,680	281,344	04/29/2013	09/15/2017
247109-E*-8	PEPCO HOLDINGS / DELMARVA POWER & LIGHT				2	9,716,580	109.7720	9,879,439	9,000,000	9,398,880		(123,760)			5.220	3.645	JD	1,305	469,800	05/09/2011	12/30/2016
713291-AR-3	PEPCO HOLDINGS INC				2FE	3,031,080	102.5390	3,076,173	3,000,000	3,011,479		(6,344)			2.700	2.475	AO	20,250	81,000	10/26/2010	10/01/2015
713448-CK-2	PEPSICO INC			1	1FE	24,972,250	100.2980	25,074,400	25,000,000	24,974,271		2,021			2.250	2.244	JJ	235,938		07/25/2013	01/07/2019
714294-AA-3	PERRIGO CO LTD		E		2FE	12,986,610	99.6530	12,954,942	13,000,000	12,987,256		646			1.300	1.335	MN	24,881		11/05/2013	11/08/2016
714294-AE-5	PERRIGO CO LTD		E		2FE	32,471,906	98.7030	32,029,059	32,450,000	32,471,358		(547)			2.300	2.295	MN	109,879		11/06/2013	11/08/2018
71647N-AB-5	PETROBRAS GLOBAL FINANCE		F		2FE	14,753,772	93.5830	13,897,105	14,850,000	14,763,417		9,645			3.000	3.220	JJ	273,488		05/13/2013	01/15/2019
71645W-AN-1	PETROBRAS INTL FIN CO		F		2FE	2,868,000	113.2740	2,831,855	2,500,000	2,734,271		(37,610)			7.875	5.764	MS	57,969	196,875	02/23/2010	03/15/2019
71644E-AH-5	PETRO-CANADA LTD		A		2FE	1,725,616	115.2390	2,304,788	2,000,000	1,849,635		27,647			6.050	8.128	MN	15,461	121,000	05/12/2008	05/15/2018
716495-AL-0	PETROHAWK ENERGY CORP			1	2FE	5,662,500	107.8000	5,390,000	5,000,000	5,322,606		(222,780)			7.250	2.544	FA	136,944	362,500	06/13/2012	08/15/2018
71654Q-AV-4	PETROLEOS MEXICANOS		F		2FE	9,925,100	104.7000	10,470,000	10,000,000	9,981,785		14,321			4.875	5.024	MS	143,542	487,500	09/10/2009	03/15/2015
71654Q-BK-7	PETROLEOS MEXICANOS		F	3	2FE	29,877,000	103.0000	30,773,310	29,877,000	29,877,000					2.266	2.230	JAJO	137,286	174,557	09/04/2013	07/18/2018
71654Q-BK-7	PETROLEOS MEXICANOS	LS	F	3	2FE	123,000	103.0000	126,690	123,000	123,000					2.266	2.230	JAJO	565	719	09/04/2013	07/18/2018
716743-AC-3	PETRONAS GLOBAL SUKUK LT		F		1FE	8,931,290	101.9630	9,176,661	9,000,000	8,990,725		14,598			4.250	4.422	FA	147,688	382,500	08/10/2009	08/12/2014
717081-DF-7	PFIZER INC			3	1FE	35,000,000	100.0060	35,001,960	35,000,000	35,000,000					0.543	0.578	MJSD	8,444	107,711	05/28/2013	06/15/2018
71755V-AB-5	PHILADELPHIA ENERGY SOLUTIONS INITIAL TL			2	4FE	3,421,644	87.5830	3,042,414	3,473,750	3,042,414	(384,758)	5,529			6.250	6.886	JAJO	603	53,071	05/24/2013	04/04/2018
500472-AB-1	PHILIPS ELECTRONICS NV		F		1FE	9,966,967	114.4040	10,181,920	8,900,000	9,577,790		(146,556)			5.750	3.769	MS	156,368	511,750	03/30/2011	03/11/2018
718546-AE-4	PHILLIPS 66				2FE	9,496,899	101.3930	9,632,335	9,500,000	9,498,244		1,344			1.950	1.966	MS	59,692	185,250	01/30/2013	03/05/2015
718546-AJ-3	PHILLIPS 66				2FE	38,545,794	104.0390	39,638,859	38,100,000	38,453,427		(92,367)			2.950	2.657	MN	187,325	1,123,950	01/30/2013	05/01/2017
718592-AK-4	PHILLIPS-VAN HEUSEN			1	3FE	13,503,813	110.1250	13,848,219	12,575,000	13,076,803		(109,805)			7.375	6.076	MN	118,502	927,406	02/07/2012	05/15/2020
720186-E*-2	PIEDMONT NATURAL GAS CO., INC. 2.92% SEN				1	10,000,000	103.5180	10,351,785	10,000,000	10,000,000					2.920	2.925	JD	24,333	292,000	06/06/2011	06/06/2016
72346D-AS-2	PINNACLE ENTERTAINMENT INC. TERM LOAN B-			2	3FE	3,465,088	100.3500	3,494,689	3,482,500	3,465,715		628			3.750	3.810	FMAN	363	33,374	09/12/2013	08/13/2020
72347N-AL-4	PINNACLE FOODS FINANCE TERM LOAN G			2	3FE	6,451,331	99.8130	6,455,406	6,467,500	6,452,450		1,118			3.250	3.347	JAJO	37,368	76,544	06/20/2013	04/29/2020
72347N-AM-2	PINNACLE FOODS FINANCE TERM LOAN H			2	3FE	2,002,500	99.8060	1,996,120	2,000,000	1,996,120	(6,356)	(24)			3.250	3.178	JAJO	371	9,091	12/09/2013	04/29/2020
72447X-AC-1	PITNEY BOWES INC				2FE	4,882	110.1990	5,510	5,000	4,946		13			5.750	6.080	MS	85	288	09/06/2007	09/15/2017
72447X-AC-1	PITNEY BOWES INC	LS			2FE	1,948,077	110.1990	2,198,468	1,995,000	1,973,430		5,049			5.750	6.080	MS	33,776	114,713	09/06/2007	09/15/2017
69349L-AN-8	PNC BANK NA			1	1FE	29,972,400	100.5380	30,161,430	30,000,000	29,975,498		3,098			1.300	1.383	AO	138,667		08/20/2013	10/03/2016
693476-BM-4	PNC FUNDING CORP			1	1FE	2,996,370	104.3060	3,129,189	3,000,000	2,997,967		712			2.700	2.727	MS	22,950	81,000	09/14/2011	09/19/2016
69353X-AA-3	PNK FINANCE CORP			1	4FE	8,921,250	102.2500	9,100,250	8,900,000	8,920,060		(1,190)			6.375	7.708	FA	230,102		08/19/2013	08/01/2021
737347-AB-0	POSEY CNTY IND ECONOMIC DEV RE			3	1FE	25,000,000	100.0050	25,001,250	25,000,000	25,000,000					0.550	0.550	MON	28,264		10/16/2013	07/01/2046
73755L-AG-2	POTASH CORP-SASKATCHEWAN		A		1FE	20,124,297	104.8530	20,236,610	19,300,000	19,627,224		(180,468)			3.750	2.751	MS	182,948	723,750	03/31/2011	09/30/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
73755L-AJ-6	POTASH CORP-SASKATCHEWAN		A		1FE	9,999,537	104.3480	10,278,308	9,850,000	9,946,370		(23,092)			3.250	2.986	JD	26,677	320,125	07/29/2011	12/01/2017
739318-AC-3	POWERCOR AUSTRALIA LLC (2011 TRANSACTION		F		2	25,000,000	104.0410	26,010,185	25,000,000	25,000,000					3.330	3.330	MN	106,375	832,500	04/28/2011	05/15/2016
693506-BF-3	PPG INDUSTRIES INC				2FE	19,501,877	101.4740	20,505,785	20,208,000	19,908,691		140,432			1.900	2.715	JJ	177,045	383,952	01/20/2012	01/15/2016
69352P-AG-8	PPL CAPITAL FUNDING INC			1	2FE	3,996,000	97.6470	3,905,868	4,000,000	3,996,461		461			1.900	1.929	JD	6,333	39,478	05/21/2013	06/01/2018
69352J-AG-2	PPL ENERGY SUPPLY LLC			1	2FE	10,877,800	105.5170	10,551,710	10,000,000	10,376,321		(200,503)			5.700	3.509	AO	120,333	570,000	06/01/2011	10/15/2035
74005P-AN-4	PRAXAIR INC				1FE	2,941,786	111.5290	3,345,873	3,000,000	2,976,892		7,324			5.375	5.673	MN	26,875	161,250	10/30/2006	11/01/2016
74005P-AR-5	PRAXAIR INC				1FE	17,294,846	105.0560	17,112,507	16,289,000	16,550,524		(202,279)			4.625	3.299	MS	190,434	753,366	02/19/2010	03/30/2015
74005P-AU-8	PRAXAIR INC				1FE	13,101,674	110.7710	13,874,005	12,525,000	12,926,444		(62,816)			4.500	3.860	FA	212,925	563,625	03/07/2011	08/15/2019
74005P-BE-3	PRAXAIR INC				1FE	9,494,110	99.7580	9,477,048	9,500,000	9,495,787		1,677			0.750	0.771	FA	25,729	35,625	02/13/2013	02/21/2016
740189-AK-1	PRECISION CASTPARTS CORP				1FE	44,931,600	97.3500	43,807,545	45,000,000	44,945,148		13,150			1.250	1.299	JJ	259,375	320,313	12/17/2012	01/15/2018
74153W-BY-4	PRICOA GLOBAL FUNDING 1				1FE	16,220,250	102.1390	15,320,805	15,000,000	15,137,904		(303,229)			5.450	3.346	JD	45,417	817,500	04/01/2010	06/11/2014
74153W-BZ-1	PRICOA GLOBAL FUNDING 1				1FE	12,590,298	96.9350	12,213,747	12,600,000	12,591,401		1,103			1.600	1.616	MN	17,920	100,800	05/21/2013	05/29/2018
74153W-BZ-1	PRICOA GLOBAL FUNDING 1	LS			1FE	2,398,152	96.9350	2,326,428	2,400,000	2,398,362		210			1.600	1.616	MN	3,413	19,200	05/21/2013	05/29/2018
74153W-CA-5	PRICOA GLOBAL FUNDING I			3	1FE	20,000,000	100.1320	20,026,320	20,000,000	20,000,000					0.508	0.539	FMAN	12,138	26,014	08/20/2013	08/19/2015
74251V-AG-7	PRINCIPAL FINANCIAL GROU				2FE	8,990,640	99.0960	8,918,595	9,000,000	8,992,673		1,808			1.850	1.871	MN	21,275	166,037	11/13/2012	11/15/2017
74256L-AC-3	PRINCIPAL LIFE GLB FND II				1FE	9,993,500	100.2040	10,020,350	10,000,000	9,995,765		2,146			1.000	1.022	JD	5,556	100,000	12/04/2012	12/11/2015
74256L-AG-4	PRINCIPAL LIFE GLOBAL FUNDING II				1FE	16,962,090	99.2070	16,865,156	17,000,000	16,963,892		1,802			2.250	2.317	AO	96,688		09/23/2013	10/15/2018
742718-EE-5	PROCTER & GAMBLE CO				1FE	17,969,580	98.4450	17,720,100	18,000,000	17,970,502		922			1.600	1.645	MN	45,600		10/30/2013	11/15/2018
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B		A	2	3FE	10,460,208	100.0000	10,379,953	10,379,953	10,374,677	(62,401)	(9,628)			3.500	3.517	FMAN	865	198,579	04/18/2013	10/24/2019
744320-AG-0	PRUDENTIAL FINANCIAL INC				2FE	2,116,168	105.5660	2,111,322	2,000,000	2,049,330		(32,809)			4.750	2.998	JD	4,750	95,000	12/06/2011	06/13/2015
744320-BX-2	PRUDENTIAL FINANCIAL INC			3	2FE	9,038,610	100.3170	9,028,557	9,000,000	9,037,405		(1,205)			1.021	0.963	FMAN	11,992	24,033	11/01/2013	08/15/2018
69362B-AN-2	PSEG POWER				2FE	4,482,185	108.3300	5,416,480	5,000,000	4,843,837		73,422			5.500	7.276	JD	22,917	275,000	10/25/2006	12/01/2015
69362B-AX-0	PSEG POWER LLC				2FE	4,987,300	103.5520	5,177,575	5,000,000	4,992,896		2,494			2.750	2.798	MS	40,486	137,500	09/14/2011	09/15/2016
69362B-AZ-5	PSEG POWER LLC			1	2FE	9,985,000	98.7020	9,870,240	10,000,000	9,985,415		415			2.450	2.493	MN	36,069		11/05/2013	11/15/2018
744448-CB-5	PUBLIC SERVICE COLORADO				1FE	2,995,590	115.7540	3,472,617	3,000,000	2,997,659		434			5.800	5.795	FA	72,500	174,000	08/06/2008	08/01/2018
745310-AB-8	PUGET ENERGY INC				3FE	33,520,400	113.7840	36,296,937	31,900,000	33,230,559		(154,885)			6.500	5.782	JD	92,156	2,073,500	02/15/2012	12/15/2020
745310-AD-4	PUGET ENERGY INC				3FE	9,606,250	111.8290	10,204,405	9,125,000	9,529,264		(42,189)			6.000	5.295	MS	182,500	547,500	02/27/2012	09/01/2021
745310-AF-9	PUGET ENERGY INC			1	3FE	1,249,916	108.7500	1,359,380	1,250,000	1,249,923		7			5.625	5.636	JJ	32,422	76,172	12/13/2012	07/15/2022
745332-BV-7	PUGET SOUND ENERGY INC				1FE	6,194,464	107.3400	6,234,307	5,808,000	5,936,543		(69,717)			5.197	3.875	AO	75,460	301,842	02/01/2010	10/01/2015
693656-AA-8	PVH CORP			1	3FE	4,542,250	94.7500	4,263,750	4,500,000	4,263,750	(274,459)	(4,041)			4.500	4.689	JD	9,000	199,688	05/23/2013	12/15/2022
69368H-AC-7	PVH CORP. TRANCHE B TL			2	3FE	6,795,570	100.4840	6,788,198	6,755,502	6,781,871	(7,807)	(5,892)			3.250	2.073	FMAN	8,538	75,282	11/20/2013	02/13/2020
74819R-AP-1	QUEBECOR MEDIA INC		A		4FE	4,290,160	96.7500	4,087,688	4,225,000	4,087,688	(199,207)	(3,265)			5.750	5.868	JD	10,797	242,938	05/22/2013	01/15/2023
74834L-AR-1	QUEST DIAGNOSTIC INC				2FE	5,994,420	103.7040	6,222,252	6,000,000	5,997,389		1,102			3.200	3.234	AO	48,000	192,000	03/21/2011	04/01/2016
748356-AA-0	QUESTAR CORP				1FE	6,988,170	103.0360	7,212,541	7,000,000	6,994,994		2,303			2.750	2.863	FA	80,208	192,500	12/07/2010	02/01/2016
74839X-AB-5	QUIKRETE HOLDINGS INC. TL			2	4FE	8,023,750	100.3560	8,008,409	7,980,000	7,991,546	(12,001)	(144)			4.000	4.177	MJSD	4,442	43,866	12/20/2013	09/28/2020
74913G-AG-0	QWEST CORPORATION				2FE	2,039,063	104.9640	2,282,963	2,175,000	2,154,455		25,496			7.500	8.829	AO	40,781	163,125	07/22/2008	10/01/2014
74913G-AK-1	QWEST CORPORATION				2FE	3,903,625	108.2780	4,520,598	4,175,000	4,103,402		44,211			7.625	8.905	JD	14,149	318,344	07/22/2008	06/15/2015
751212-AA-9	RALPH LAUREN CORP			1	1FE	34,200,823	99.5020	33,889,488	34,059,000	34,196,558		(4,265)			2.125	2.034	MS	190,991		10/28/2013	09/26/2018
75281A-AK-5	RANGE RESOURCES CORP			1	3FE	7,260,000	106.6250	7,037,250	6,600,000	6,931,513		(175,931)			8.000	4.980	MN	67,467	528,000	02/10/2012	05/15/2019
75281A-AL-3	RANGE RESOURCES CORP			1	3FE	12,052,275	108.2500	12,221,425	11,290,000	11,793,692		(102,821)			6.750	5.638	FA	317,531	762,075	01/31/2012	08/01/2020
75281A-AN-9	RANGE RESOURCES CORP			1	3FE	6,940,000	98.2500	6,877,500	7,000,000	6,859,879	(87,500)	4,686			5.000	5.593	FA	132,222	350,000	05/22/2012	08/15/2022
75281A-AQ-2	RANGE RESOURCES CORP			1	3FE	4,000,000	97.7500	3,910,000	4,000,000	3,910,000	(90,000)				5.000	5.465	MS	58,889	98,333	06/27/2013	03/15/2023
75625Q-AA-7	RECKITT BENCKISER TREASURY SERVICE		F		1FE	12,914,460	99.5040	12,935,494	13,000,000	12,918,889		4,429			2.125	2.262	MS	75,201		09/16/2013	09/21/2018
75884R-AP-8	REGENCY CENTERS LP				2FE	5,849,333	106.1740	5,691,994	5,361,000	5,555,159		(118,193)			5.250	2.892	FA	117,272	281,453	06/10/2011	08/01/2015
75884R-AQ-6	REGENCY CENTERS LP				2FE	9,077,195	111.4870	8,997,025	8,070,000	8,676,642		(162,270)			5.875	3.544	JD	21,072	474,113	06/21/2011	06/15/2017
75886A-AG-3	REGENCY ENERGY PARTNERS			1	3FE	7,186,000	97.5000	6,922,500	7,100,000	6,922,500	(252,376)	(8,968)			5.500	5.746	AO	82,439	404,601	09/27/2012	04/15/2023
7591EP-AG-5	REGIONS FINANCIAL CORP				2FE	2,966,460	106.5520	3,196,572	3,000,000	2,989,440		6,748			5.750	6.192	JD	7,667	172,500	04/21/2010	06/15/2015
7591EP-AJ-9	REGIONS FINANCIAL CORP			1	2FE	19,933,200	96.8310	19,366,240	20,000,000	19,941,680		8,480			2.000	2.090	MN	51,111	216,667	04/25/2013	05/15/2018
76009N-AH-3	RENT-A-CENTER INC			1	3FE	3,421,688	106.0000	3,672,900	3,465,000	3,431,665		3,697			6.625	7.563	MN	29,332	229,556	02/15/2011	11/15/2020
760759-AH-3	REPUBLIC SERVICES INC				2FE	4,999,250	109.6620	5,483,100	5,000,000	4,999,495		68			5.000	4.997	MS	83,333	250,000	03/01/2010	03/01/2020
760759-AL-4	REPUBLIC SERVICES INC				2FE	15,853,950	105.9130	15,886,995	15,000,000	15,617,206		(131,551)			3.800	2.799	MN	72,833	570,000	04/04/2012	05/15/2018
760841-20-5	RESCAP LIQUIDATING TRUST UNITS				6Z	0	0.0000	0	1,027,426						0.000	0.000				12/30/2013	01/01/9999
76168J-AK-2	REXNORD LLC TLB			2	4FE	2,962,575	100.2080	2,998,724	2,992,500	2,963,672		1,097			4.000	4.260	FMAN	1,663	34,000	09/16/2013	08/21/2020
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL			2	4FE	2,684,265	100.8500	2,707,081	2,684,265	2,684,265					4.000	0.000	FMAN	298	10,141	11/27/2013	12/01/2018
761735-AG-4	REYNOLDS GRP ISS/REYNOLD			1	4FE	3,458,170	110.5000	3,591,250	3,250,000	3,393,906		(4,470)			7.875	6.811	FA	96,688	255,938	01/25/2012	08/15/2019
761735-AK-5	REYNOLDS GRP ISS/REYNOLD			13	4FE	4,665,000	106.5000	4,792,500	4,500,000	4,605,417		(33,661)			7.125	6.834	AO	67,688	320,625	05/31/2012	04/15/2019
761735-AP-4	REYNOLDS GRP ISS/REYNOLD			1	4FE	4,004,762	102.0000	4,080,000	4,000,000	4,004,094		(668)			5.750	7.218	AO	48,556	240,861	01/30/2013	10/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76228P-AA-8	RHODE ISLAND INDL SOLID WST MGMT 04A				1FE	3,500,000	105.3050	3,685,675	3,500,000	3,500,000					4.625	4.628	AO	40,469	161,875	03/24/2006	04/01/2016
013716-AV-7	RIO TINTO ALCAN INC				1FE	12,151,569	105.6720	11,874,318	11,237,000	11,562,516		(221,999)			5.000	2.897	JD	46,821	561,850	04/13/2011	06/01/2015
767201-AM-8	RIO TINTO FIN USA LTD		F		1FE	9,950,600	103.1260	10,312,600	10,000,000	9,975,620		9,780			2.500	2.618	MN	28,472	250,000	05/17/2011	05/20/2016
771196-AS-1	ROCHE HLDGS INC		R		1FE	14,384,799	117.0240	14,911,134	12,742,000	13,844,709		(188,039)			6.000	4.123	MS	254,840	764,520	03/30/2011	03/01/2019
771196-AS-1	ROCHE HLDGS INC	0	R		1FE	11,492,000	117.0240	11,702,350	10,000,000	11,020,450		(175,606)			6.000	3.805	MS	200,000	600,000	03/17/2011	03/01/2019
77340R-AH-0	ROCKIES EXPRESS PIPELINE				3FE	22,025,700	100.0000	22,000,000	22,000,000	21,997,459	36,153	1,306			3.900	3.820	AO	181,133	585,000	12/18/2013	04/15/2015
77340R-AK-3	ROCKIES EXPRESS PIPELINE				3FE	9,991,100	88.7500	8,875,000	10,000,000	8,875,000	(950,792)	792			5.625	5.683	AO	118,750	562,500	03/17/2010	04/15/2020
77340R-AP-2	ROCKIES EXPRESS PIPELINE			1	3FE	1,500,000	92.5000	1,387,500	1,500,000	1,387,500	(112,500)				6.000	6.000	JJ	41,500	44,500	01/10/2013	01/15/2019
772739-AJ-7	ROCK-TENN CO				3FE	29,874,819	105.4800	31,308,574	29,682,000	29,852,711		(22,108)			4.450	4.325	MS	440,283	660,425	03/28/2013	03/01/2019
772739-AP-3	ROCK-TENN CO				3FE	6,944,797	98.3580	6,885,081	7,000,000	6,885,081	(65,116)	5,400			3.500	3.629	MS	81,667	122,500	03/28/2013	03/01/2020
774341-AD-3	ROCKWELL COLLINS INC.			1	1FE	15,000,000	99.9990	14,999,820	15,000,000	15,000,000					0.593	0.593	MJSD	3,952		12/11/2013	12/15/2016
775310-AM-0	ROGERS COMMUNICATIONS IN		A		2FE	7,537,528	108.0670	7,148,659	6,615,000	7,141,037		(396,491)			7.500	0.854	MS	146,081	496,125	01/28/2013	03/15/2015
776696-AD-8	ROPER INDUSTRIES INC				2FE	14,986,500	99.1260	14,868,945	15,000,000	14,989,404		2,615			1.850	1.863	MN	35,458	272,875	11/15/2012	11/15/2017
777779-AE-9	ROSETTA RESOURCES INC			1	4FE	2,000,000	99.2500	1,985,000	2,000,000	1,985,000	(15,000)				5.875	6.602	JD	15,014		11/07/2013	06/01/2022
78011D-AC-8	ROYAL BANK OF CANADA		A		1FE	29,997,000	99.0830	29,724,990	30,000,000	29,997,753		588			1.200	1.202	MS	102,000	360,000	09/12/2012	09/19/2017
74966U-AH-3	RPI FINANCE Term Loan Facilty B-2			2	2FE	6,077,585	100.3750	6,086,543	6,063,803	6,077,242		(2,740)			3.250	3.325	MJSD	25,792	82,994	11/01/2012	05/09/2018
74966U-AJ-9	RPI FINANCE Term Loan Facilty B-3			2	2FE	2,487,278	100.1250	2,484,177	2,481,076	2,486,872		(406)			3.250	3.249	JAJO	10,553	12,713	08/12/2013	11/09/2018
74966U-AG-5	RPI FINANCE TRUST TLB-1			2	2FE	1,091,198	100.2080	1,093,468	1,091,198	1,091,198					2.497	2.355	JAJO	2,043		12/05/2013	11/09/2016
749685-AQ-6	RPM INTERNATIONAL INC				2FE	9,633,123	113.3060	11,330,550	10,000,000	9,812,690		37,964			6.500	7.031	FA	245,556	650,000	02/14/2008	02/15/2018
781172-AA-9	RUBY PIPELINE LLC SR UNSEC 2017				2FE	10,000,000	104.9930	10,499,300	10,000,000	10,000,000					4.500	4.500	AO	112,500	450,000	02/09/2012	04/01/2017
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN			2	3FE	3,096,096	99.9690	3,071,510	3,072,462	3,068,670	(24,206)	(3,220)			3.500	3.499	MJSD	24,793		05/01/2013	03/27/2020
78355H-JP-5	RYDER SYSTEM INC				2FE	4,994,300	104.3290	5,216,455	5,000,000	4,997,619		1,038			3.600	3.621	MS	60,000	180,000	08/26/2010	03/01/2016
78355H-JQ-3	RYDER SYSTEM INC				2FE	8,996,580	102.4410	9,219,699	9,000,000	8,998,963		860			3.150	3.176	MS	94,500	283,500	02/16/2011	03/02/2015
78355H-JS-9	RYDER SYSTEM INC			1	2FE	10,982,510	101.7370	11,191,015	11,000,000	10,988,689		3,389			2.500	2.539	MS	91,667	275,000	02/21/2012	03/01/2017
78355H-JV-2	RYDER SYSTEM INC			1	2FE	9,977,100	98.9280	9,892,770	10,000,000	9,977,688		588			2.450	2.504	MN	33,347		11/04/2013	11/15/2018
785592-AA-4	SABINE PASS LIQUEFACTION				3FE	2,678,750	97.7500	2,590,375	2,650,000	2,590,375	(86,214)	(2,161)			5.625	5.453	FA	62,109	74,531	04/10/2013	02/01/2021
785592-AB-2	SABINE PASS LIQUEFACTION				3FE	3,394,750	93.5000	3,108,875	3,325,000	3,108,875	(282,249)	(3,626)			5.625	5.350	AO	39,484	92,996	04/29/2013	04/15/2023
786514-BT-5	SAFEWAY INC				2FE	13,992,440	104.0410	14,565,768	14,000,000	13,995,427		1,467			3.400	3.404	JD	39,667	476,000	11/30/2011	12/01/2016
78390X-AA-9	SAIC INC			1	2FE	9,963,700	100.2540	10,025,400	10,000,000	9,973,115		3,248			4.450	4.468	JD	37,083	445,000	12/13/2010	12/01/2020
795435-AF-3	SALIX PHARMACEUTICALS LTD			1	4FE	2,000,000	102.5000	2,050,000	2,000,000	2,000,000					6.000	7.475	JJ	1,333		12/12/2013	01/15/2021
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP			1	3FE	9,879,425	104.0000	10,155,600	9,765,000	9,864,736	(1,700)	(10,824)			5.750	6.008	JD	46,791	561,488	03/25/2013	06/01/2022
80007P-AN-9	SANDRIDGE ENERGY INC			1	4FE	3,628,133	104.7500	3,666,250	3,500,000	3,606,686	(6,626)	(14,492)			7.500	7.231	MS	77,292	196,875	03/22/2013	03/15/2021
80007P-AT-6	SANDRIDGE ENERGY INC			1	4FE	1,169,227	101.5000	1,192,625	1,175,000	1,169,657		395			7.500	8.276	FA	33,292	86,901	11/27/2012	02/15/2023
801060-AB-0	SANOFI		F		1FE	64,714,650	97.3610	63,284,910	65,000,000	64,754,876		40,226			1.250	1.341	AO	182,813	406,250	04/03/2013	04/10/2018
80105N-AD-7	SANOFI-AVENTIS		F		1FE	31,836,480	103.9850	33,275,328	32,000,000	31,923,873		32,464			2.625	2.735	MS	214,667	840,000	03/22/2011	03/29/2016
78388J-AQ-9	SBA COMMUNICATIONS CORP			1	4FE	12,774,875	103.0000	13,184,000	12,800,000	12,775,477		602			5.625	6.267	AO	180,000	229,219	10/02/2013	10/01/2019
78404X-AE-5	SBA SENIOR FIN II LLC INCRL TRANCHE B TL			2	3FE	2,100,836	100.5420	2,100,775	2,089,450	2,098,845	4,917	(1,770)			3.750	3.826	MJSD	13,494	40,048	11/01/2012	09/28/2019
78401F-AG-2	SBA TELECOMMUNICATIONS			1	4FE	550,000	104.0000	572,000	550,000	550,000					5.750	6.629	JJ	14,583	15,813	07/12/2013	07/15/2020
806605-AJ-0	SCHERING-PLOUGH				1FE	2,811,578	115.6030	3,468,078	3,000,000	2,908,770		20,928			6.000	6.945	MS	53,000	180,000	09/12/2007	09/15/2017
806854-AA-3	SCHLUMBERGER INVESTMENT		E		1FE	24,956,250	102.0260	25,506,375	25,000,000	24,975,820		8,626			1.950	1.987	MS	144,896	487,500	09/07/2011	09/14/2016
80685P-AC-2	SCHLUMBERGER NORGE AS		E		1FE	24,956,250	102.0260	25,506,375	25,000,000	24,975,820		8,626			1.950	1.987	MS	144,896	487,500	09/07/2011	09/14/2016
806859-AA-2	SCHLUMBERGER SA		E		1FE	30,601,325	103.3240	31,513,820	30,500,000	30,543,284		20,466			2.650	2.585	JJ	372,693	808,250	01/28/2011	01/15/2016
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIONAL INC. TL			2	3FE	9,011,250	100.0250	9,002,250	9,000,000	9,002,250	(8,894)	(106)			4.250	3.161	JAJO	14,022	43,220	12/06/2013	10/18/2020
809388-AB-7	SCOTT CABLE COMMUNICATIONS INC			1	6*	0	0.0000	1							16.000	52.026	JUL			01/01/1997	07/18/2002
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH			1	4FE	5,412,720	104.0000	5,417,360	5,209,000	5,301,241		(41,425)			7.250	6.804	JJ	174,140	377,653	04/18/2011	01/15/2018
811904-AK-7	SEACOR HOLDINGS INC				3FE	7,100,375	108.2500	7,149,913	6,605,000	6,999,436	38,255	(55,707)			7.375	6.125	AO	121,780	487,119	02/21/2012	10/01/2019
81180W-AD-3	SEAGATE HDD CAYMAN		E	1	2FE	18,633,755	108.1250	18,833,213	17,418,000	18,478,843		(120,103)			6.875	4.501	MN	199,581	666,875	11/01/2013	05/01/2020
81180W-AE-1	SEAGATE HDD CAYMAN		E	1	2FE	5,840,125	110.0000	6,270,000	5,700,000	5,777,933		(22,906)			7.750	7.876	JD	19,633	441,750	02/03/2011	12/15/2018
81180W-AF-8	SEAGATE HDD CAYMAN		E	1	2FE	3,235,000	110.3750	3,311,250	3,000,000	3,181,874	996	(28,342)			7.000	5.935	JJ	105,000	210,000	01/30/2012	11/01/2021
81180W-AG-6	SEAGATE HDD CAYMAN		F		2FE	2,478,125	93.5000	2,337,500	2,500,000	2,479,129		1,004			4.750	4.870	JD	9,896	62,344	05/28/2013	06/01/2023
81180W-AJ-0	SEAGATE HDD CAYMAN		E		2FE	20,000,000	101.1250	20,225,000	20,000,000	20,000,000					3.750	3.750	MN	116,667		10/31/2013	11/15/2018
81211K-AR-1	SEALED AIR CORP			1	4FE	13,209,000	113.5000	13,166,000	11,600,000	12,874,189		(264,047)			8.375	5.413	MS	286,053	971,500	09/25/2012	09/15/2021
81211K-AS-9	SEALED AIR CORP			1	4FE	1,809,000	107.5000	1,935,000	1,800,000	1,808,018		(902)			6.500	6.422	JD	9,750	117,975	11/15/2012	12/01/2020
81211K-AU-4	SEALED AIR CORP			1	4FE	5,922,500	97.2500	5,737,750	5,900,000	5,713,504	(205,978)	(3,018)			5.250	5.223	AO	77,438	163,479	08/12/2013	04/01/2023
81211L-AR-9	SEALED AIR CORP TERM B-1			2	3FE	7,944,566	100.1720	7,860,343	7,846,847	7,859,197	(65,209)	(26,249)			3.000	3.897	MJSD	12,424	206,198	02/01/2013	10/03/2018
78412D-AN-9	SEMCO ENERGY INC				1FE	6,995,100	103.7700	7,263,921	7,000,000	6,996,628		442			5.150	5.159	AO	70,097	360,500	04/14/2010	04/21/2020
816752-AC-3	SEMINOLE HARD ROCK ENT I			1	4FE	7,643,500	98.2500	7,417,875	7,550,000	7,417,875	(217,165)	(8,460)			5.875	6.768	MN	56,677	223,013	05/08/2013	05/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81675K-AD-1	SEMINOLE HARD ROCK TERM LOAN			2	3FE	1,980,050	99.9170	1,988,348	1,990,000	1,980,785		735			3.500	3.636	FMAN	193	17,799	06/05/2013	05/14/2020
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA INITIAL TL			2	2FE	10,447,372	99.7810	10,399,675	10,422,500	10,445,965		(1,407)			3.000	3.044	JAJO	869	113,997	06/11/2013	04/29/2020
816851-AN-9	SEMPRA ENERGY				2FE	17,345,700	112.5200	16,878,045	15,000,000	16,140,083		(446,827)			6.500	3.205	JD	81,250	975,000	03/17/2011	06/01/2016
816851-AS-8	SEMPRA ENERGY				2FE	27,985,440	101.2950	28,362,684	28,000,000	27,990,389		2,816			2.300	2.322	AO	161,000	644,000	03/20/2012	04/01/2017
81725W-AF-0	SENSATA TECHNOLOGIES BV		E	1	3FE	1,304,688	107.2500	1,340,625	1,250,000	1,289,686		(10,453)			6.500	5.867	MN	10,382	81,250	07/13/2012	05/15/2019
81725W-AG-8	SENSATA TECHNOLOGIES BV		F		3FE	17,489,500	94.0000	16,403,000	17,450,000	16,403,000	(1,083,221)	(3,279)			4.875	4.846	AO	179,590	420,618	07/23/2013	10/15/2023
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL			2	2FE	4,627,092	100.7140	4,637,708	4,604,829	4,626,870		(222)			3.250	0.000	FMAN	8,751		12/11/2013	05/12/2019
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL			2	2FE		100.5000								3.750	0.000	FMAN	12,984		03/06/2013	05/12/2018
817565-BF-0	SERVICE CORP INTL			3	4FE	972,500	112.0000	1,120,000	1,000,000	984,647		3,761			7.000	7.513	JD	3,111	70,000	06/15/2010	06/15/2017
817565-BM-5	SERVICE CORP INTL				4FE	7,169,173	115.0000	7,332,400	6,376,000	7,028,865		(72,562)			7.625	5.185	AO	121,543	333,670	11/05/2013	10/01/2018
817565-BQ-6	SERVICE CORP INTL				4FE	2,828,016	106.2500	3,054,688	2,875,000	2,862,746		9,057			6.750	7.101	AO	48,516	194,063	12/01/2009	04/01/2015
817565-BU-7	SERVICE CORP INTL				4FE	10,607,063	114.7500	10,872,563	9,475,000	10,412,398		(89,758)			8.000	6.387	MN	96,856	758,000	02/09/2012	11/15/2021
817565-BV-5	SERVICE CORP INTL			1	4FE	5,941,563	107.0000	6,179,250	5,775,000	5,868,083		(28,722)			7.000	6.944	MN	51,654	404,250	09/13/2011	05/15/2019
817565-BX-1	SERVICE CORP INTL				4FE	900,000	101.2500	911,250	900,000	900,000					5.375	5.375	JJ	24,188		06/17/2013	01/15/2022
78412F-AL-8	SESI LLC			1	3FE	10,117,500	106.7500	10,675,000	10,000,000	10,070,330		(18,501)			6.375	6.762	MN	106,250	637,500	04/20/2011	05/01/2019
78412F-AP-9	SESI LLC			1	3FE	4,353,881	111.5000	4,463,345	4,003,000	4,278,619		(40,421)			7.125	5.705	JD	12,676	285,214	02/01/2012	12/15/2021
822538-AA-2	SHELF DRILL HOLD LTD		F	1	4FE	2,731,563	108.0000	2,727,000	2,525,000	2,721,655	(6,499)	(3,408)			8.625	5.443	MN	36,297	1,078	12/18/2013	11/01/2018
822538-AA-2	SHELF DRILL HOLD LTD	LS	F	1	4FE	6,718,563	108.0000	7,047,000	6,525,000	6,698,342		(19,966)			8.625	8.789	MN	93,797	518,842	10/01/2013	11/01/2018
822582-AJ-1	SHELL INTERNATIONAL FIN		F		1FE	15,780,000	109.6120	16,441,770	15,000,000	15,563,408		(89,130)			4.300	3.582	MS	177,375	645,000	08/10/2011	09/22/2019
822582-AW-2	SHELL INTERNATIONAL FIN		F		1FE	10,992,740	99.4040	10,934,451	11,000,000	10,993,278		538			1.900	1.912	FA	80,697		08/07/2013	08/10/2018
822582-BA-9	SHELL INTERNATIONAL FINANCE BV		F		1FE	29,991,600	100.0630	30,018,930	30,000,000	29,991,805		205			2.000	2.006	MN	76,667		11/12/2013	11/15/2018
824348-AP-1	SHERWIN-WILLIAMS CO				1FE	41,944,980	97.3710	40,895,858	42,000,000	41,956,351		10,665			1.350	1.383	JD	25,200	579,600	12/04/2012	12/15/2017
826200-AC-1	SIEMENS FINANCIERINGSMAT		F		1FE	6,073,650	112.6810	6,197,433	5,500,000	5,762,332		(87,195)			5.750	3.697	AO	65,007	316,250	03/23/2010	10/17/2016
826418-BD-6	SIERRA PACIFIC POWER CO				1FE	9,319,767	111.6280	9,556,465	8,561,000	8,894,095		(131,547)			6.000	4.265	MN	65,634	513,660	02/08/2011	05/15/2016
82655A-AB-9	SIGMA ALIMENTOS SA		F		2FE	6,941,410	108.0000	7,560,000	7,000,000	6,961,421		7,729			5.625	5.767	AO	84,219	393,750	04/07/2011	04/14/2018
827048-AP-4	SILGAN HOLDINGS INC			1	3FE	4,937,313	98.7500	4,863,438	4,925,000	4,863,438	(72,814)	(1,061)			5.000	5.764	AO	61,563	123,125	07/16/2013	04/01/2020
827048-AQ-2	SILGAN HOLDINGS INC			1	3FE	4,475,000	99.0000	4,455,000	4,500,000	4,450,706	(25,000)	706			5.500	6.118	FA	77,000		09/10/2013	02/01/2022
829259-AM-2	SINCLAIR TELEVISION GROU			1	4FE	5,985,377	98.5000	5,910,000	6,000,000	5,910,000	(76,149)	772			5.375	6.823	AO	80,625	160,356	07/01/2013	04/01/2021
829259-AP-5	SINCLAIR TELEVISION GROUP INC			1	4FE	400,000	103.5000	414,000	400,000	400,000					6.375	7.947	MN	5,667		09/26/2013	11/01/2021
829229-AJ-2	SINCLAIR TELEVISION GRP NEW TRANCHE B TL			2	3FE	13,959,533	99.2000	13,793,802	13,905,042	13,790,052	(133,918)	(2,288)			3.000	3.022	MJSD	1,159	146,516	11/26/2013	04/09/2020
82967N-AJ-7	SIRIUS XM RADIO INC			1	4FE	4,297,500	94.5000	4,252,500	4,500,000	4,248,120	(55,698)	6,319			4.250	6.932	MN	24,438	95,094	10/23/2013	05/15/2020
82967N-AL-2	SIRIUS XM RADIO INC			1	4FE	4,523,500	90.5000	4,117,750	4,550,000	4,117,750	(406,965)	1,215			4.625	5.175	MN	26,889	104,634	05/29/2013	05/15/2023
82967N-AQ-1	SIRIUS XM RADIO INC			1	4FE	2,100,000	102.0000	2,142,000	2,100,000	2,100,000					5.875	6.815	AO	33,243		09/19/2013	10/01/2020
83001A-AA-0	SIX FLAGS ENTERTAINMENT			1	4FE	13,029,375	97.7500	12,658,625	12,950,000	12,658,625	(320,018)	(11,357)			5.250	6.362	JJ	313,498	385,263	01/11/2013	01/15/2021
83002C-AF-4	SIX FLAGS THEME PARKS INC TRANCHE B TL			2	3FE	6,759,866	100.1960	6,715,062	6,701,926	6,694,792	2,174	(3,479)			3.500	1.942	MJSD	1,303	278,595	01/03/2013	12/20/2018
78440P-AD-0	SK TELECOM CO LTD		F		1FE	24,855,750	97.0820	24,270,375	25,000,000	24,884,907		25,025			2.125	2.237	MN	88,542	531,250	10/24/2012	05/01/2018
830516-AA-6	SKANDINAVISKA ENSKILDA		F		1FE	18,659,608	97.3500	18,204,450	18,700,000	18,664,220		4,612			1.375	1.420	MN	22,856	128,563	05/21/2013	05/29/2018
830516-AA-6	SKANDINAVISKA ENSKILDA	LS	F		1FE	1,297,192	97.3500	1,265,550	1,300,000	1,297,513		321			1.375	1.420	MN	1,589	8,938	05/21/2013	05/29/2018
832248-AQ-1	SMITHFIELD FOODS INC				4FE	1,382,813	117.2500	1,465,625	1,250,000	1,347,305		24,691			7.750	5.284	JJ	48,438	96,875	07/12/2012	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC			1	4FE	8,947,000	106.0000	8,851,000	8,350,000	8,731,716	(165,699)	(49,860)			6.625	5.422	FA	208,982	342,641	07/03/2013	08/15/2022
842587-CH-8	SOUTHERN CO				1FE	27,957,440	102.0520	28,574,504	28,000,000	27,976,882		8,362			1.950	1.991	MS	182,000	546,000	08/16/2011	09/01/2016
842587-CJ-4	SOUTHERN CO				1FE	7,983,840	101.5180	8,121,408	8,000,000	7,984,890		1,050			2.450	2.499	MS	67,511		08/21/2013	09/01/2018
842808-AF-4	SOUTHERN ELECTRIC GENERATING CO				1FE	13,995,380	98.1380	13,739,264	14,000,000	13,995,475		95			2.200	2.219	JD	33,367		11/18/2013	12/01/2018
843646-AF-7	SOUTHERN POWER CO				2FE	3,264,537	106.0970	3,182,895	3,000,000	3,110,825		(69,862)			4.875	2.414	JJ	67,438	146,250	10/07/2011	07/15/2015
843877-AJ-0	SOUTHERN STATES COOP INC			1	4FE	1,455,000	96.7500	1,451,250	1,500,000	1,451,250	(5,164)	1,414			10.000	11.985	FA	57,083		08/07/2013	08/15/2021
845437-BH-4	SOUTHWESTERN ELEC POWER				2FE	4,209,960	109.8510	4,394,040	4,000,000	4,105,933		(31,778)			5.550	4.606	JJ	102,367	222,000	07/13/2010	01/15/2017
845437-BJ-0	SOUTHWESTERN ELEC POWER				2FE	4,774,050	112.2620	5,051,777	4,500,000	4,656,281		(33,021)			5.875	4.942	MS	88,125	264,375	03/03/2010	03/01/2018
845467-AE-9	SOUTHWESTERN ENERGY CO				2FE	13,394,800	118.4730	13,653,967	11,525,000	12,792,517		(277,875)			7.500	4.529	FA	360,156	864,375	03/21/2012	02/01/2018
84756N-AA-7	SPECTRA ENERGY PARTNERS			1	2FE	4,988,900	103.8070	5,190,355	5,000,000	4,994,360		2,182			2.950	3.010	JD	6,556	147,500	06/06/2011	06/15/2016
84756N-AC-3	SPECTRA ENERGY PARTNERS LP			1	2FE	9,982,900	101.3630	10,136,250	10,000,000	9,983,752		852			2.950	2.988	MS	78,667		09/16/2013	09/25/2018
84762N-AW-1	Spectrum Brands Inc. TLC.			2	3FE	6,002,456	100.0740	5,989,429	5,985,000	5,983,918	(17,871)	(666)			3.500	2.309	FMAN	16,293	42,152	10/08/2013	09/04/2019
85205T-AB-6	SPIRIT AEROSYSTEMS INC			1	3FE	3,217,500	104.0000	3,120,000	3,000,000	3,096,027		(51,139)			7.500	5.587	AO	56,250	225,000	07/22/2011	10/01/2017
85205T-AD-2	SPIRIT AEROSYSTEMS INC			1	3FE	5,599,863	107.6250	5,553,450	5,160,000	5,475,014	20,686	(66,872)			6.750	5.092	JD	15,480	348,300	02/07/2012	12/15/2020
84857H-AK-6	SPIRIT AEROSYSTEMS INC TLB			2	3FE	15,269,765	100.3750	15,214,348	15,157,508	15,197,639		(6,844)			3.750	1.102	JAJO	25,263	430,906	04/09/2013	04/18/2019
85206Q-AD-4	SPRINT CAPITAL CORP				4FE	2,035,000	94.2500	1,885,000	2,000,000	1,885,000	(148,969)	(1,031)			6.875	6.692	MN	17,569	137,500	03/13/2013	11/15/2028
85207U-AA-3	SPRINT CORP				4FE	4,920,000	107.3750	5,282,850	4,920,000	4,920,000					7.250	7.250	MS	108,992		09/04/2013	09/15/2021
85207U-AG-0	SPRINT CORP				4FE	800,000	101.5000	812,000	800,000	800,000					7.125	7.125	JD	3,008		12/09/2013	06/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
852061-AD-2	SPRINT NEXTEL CORP				4FE	5,475,000	109.1250	5,456,250	5,000,000	5,456,250	(13,988)	(4,762)			6.000	2.628	JD	25,000		12/17/2013	12/01/2016
852061-AK-6	SPRINT NEXTEL CORP				3FE	10,333,750	120.5000	11,447,500	9,500,000	10,140,017		(105,924)			9.000	7.339	MN	109,250	855,000	02/21/2012	11/15/2018
852061-AS-9	SPRINT NEXTEL CORP				4FE	7,000,000	97.5000	6,825,000	7,000,000	6,825,000	(175,000)				6.000	6.000	MN	53,667	421,167	11/08/2012	11/15/2022
852061-AP-5	SPRINT NEXTEL CORPORATION				4FE	3,540,000	117.5000	3,525,000	3,000,000	3,525,000	(11,427)	(3,573)			9.125	3.146	MS	91,250		12/18/2013	03/01/2017
85208D-AE-2	SPROUTS FARMERS MKTS INITIAL TL			2	4FE	2,249,411	100.1670	2,264,490	2,260,714	2,248,859		(552)			4.000	4.161	JAJO	251	60,492	06/04/2013	04/23/2020
790849-AH-6	ST JUDE MEDICAL INC				1FE	30,589,743	102.5740	31,853,299	31,054,000	30,850,539		95,617			2.500	2.870	JJ	357,984	776,350	03/09/2011	01/15/2016
792860-AJ-7	ST PAUL TRAVELERS				1FE	13,775,078	112.4730	13,552,936	12,050,000	12,896,439		(323,994)			6.250	3.265	JD	23,012	753,125	03/11/2011	06/20/2016
85375C-AW-1	STANDARD PACIFIC CORP				4FE	1,185,000	120.5000	1,205,000	1,000,000	1,099,001		(32,383)			10.750	6.686	MS	31,653	107,500	03/03/2011	09/15/2016
85375C-BD-2	STANDARD PACIFIC CORP			1	4FE	6,793,594	104.2500	7,036,875	6,750,000	6,792,391		(1,203)			6.250	6.053	JD	18,750	151,172	09/25/2013	12/15/2021
855030-AL-6	STAPLES INC			1	2FE	12,964,510	101.4000	13,182,052	13,000,000	12,970,981		6,471			2.750	2.807	JJ	167,826	176,764	01/07/2013	01/12/2018
855030-AL-6	STAPLES INC	LS		1	2FE	4,986,350	101.4000	5,070,020	5,000,000	4,988,839		2,489			2.750	2.807	JJ	64,549	67,986	01/07/2013	01/12/2018
855244-AE-9	STARBUCKS CORP				1FE	15,469,775	99.3700	15,402,397	15,500,000	15,470,494		719			0.875	0.941	JD	9,795		12/02/2013	12/05/2016
855244-AF-6	STARBUCKS CORP			1	1FE	21,455,280	99.1350	21,314,068	21,500,000	21,455,897		617			2.000	2.045	JD	31,056		12/02/2013	12/05/2018
85571N-AB-5	STARZ LLC/STARZ FIN CORP			1	3FE	8,087,500	102.2500	8,231,125	8,050,000	8,083,283		(4,217)			5.000	5.782	MS	118,514	278,347	06/19/2013	09/15/2019
857477-AF-0	STATE STREET CORP			3	2FE	10,100,600	108.4900	10,849,000	10,000,000	10,057,560		(19,450)			4.956	4.716	MS	145,927	495,600	02/02/2011	03/15/2018
857477-AH-6	STATE STREET CORP				1FE	34,854,750	104.0630	36,421,910	35,000,000	34,933,963		28,869			2.875	2.965	MS	318,646	1,006,250	03/02/2011	03/07/2016
857477-AK-9	STATE STREET CORP				1FE	16,983,680	96.7790	16,452,447	17,000,000	16,985,669		1,989			1.350	1.370	MN	29,325	114,750	05/08/2013	05/15/2018
85771P-AH-5	STATOIL ASA		F		1FE	34,959,750	97.6110	34,163,815	35,000,000	34,968,211		7,621			1.200	1.262	JJ	191,333	275,333	11/14/2012	01/17/2018
85771P-AM-4	STATOIL ASA		F	3	1FE	15,000,000	100.0040	15,000,587	15,000,000	15,000,000					0.531	0.565	FMAN	10,391	42,907	05/08/2013	05/15/2018
85771P-AR-3	STATOIL ASA		F		1FE	7,988,640	99.1460	7,931,696	8,000,000	7,988,964		324			1.950	2.007	MN	23,400		11/05/2013	11/08/2018
85771P-AS-1	STATOIL ASA		F	3	1FE	20,000,000	100.4770	20,095,340	20,000,000	20,000,000					0.699	0.674	FMAN	20,960		11/05/2013	11/08/2018
858119-AR-1	STEEL DYNAMICS INC			1	3FE	3,934,478	108.5000	3,889,725	3,585,000	3,802,340		(69,729)			7.625	5.350	MS	80,488	273,356	01/30/2012	03/15/2020
858119-AT-7	STEEL DYNAMICS INC			1	3FE	905,000	108.2500	979,663	905,000	905,000					6.125	7.052	FA	20,941	27,716	08/08/2013	08/15/2019
858119-AT-7	STEEL DYNAMICS INC	LS		1	3FE	220,000	108.2500	238,150	220,000	220,000					6.125	7.052	FA	5,091	6,738	08/08/2013	08/15/2019
858119-AV-2	STEEL DYNAMICS INC			1	3FE	4,530,000	108.0000	4,773,600	4,420,000	4,526,446		(3,554)			6.375	6.372	FA	106,448	53,231	09/19/2013	08/15/2022
863667-AA-9	STRYKER CORP				1FE	3,097,920	102.6430	3,079,284	3,000,000	3,026,516		(24,981)			3.000	2.135	JJ	41,500	90,000	01/26/2011	01/15/2015
863667-AC-5	STRYKER CORP				1FE	37,425,737	102.7400	38,040,401	37,026,000	37,307,345		(100,777)			2.000	1.731	MS	187,187	740,520	09/19/2012	09/30/2016
864486-AG-0	SUBURBAN PROPANE PARTNRS			1	3FE	8,408,345	109.0000	8,595,740	7,886,000	8,340,202		(66,373)			7.375	5.975	FA	242,330	581,593	12/21/2012	08/01/2021
865622-BC-7	SUMITOMO MITSUI BANKING		F		1FE	6,988,240	100.4440	7,031,094	7,000,000	6,989,239		999			2.500	2.536	JJ	78,750		07/11/2013	07/19/2018
86680W-AA-3	SUN MERGER SUB INC			1	4FE	5,637,500	104.7500	5,656,500	5,400,000	5,629,580		(7,920)			5.250	3.685	FA	118,913		11/20/2013	08/01/2018
867363-AR-4	SUNGARD DATA SYSTEMS INC			1	5FE	8,238,750	105.8750	8,470,000	8,000,000	8,130,099		(39,938)			7.375	7.936	MN	75,389	590,000	02/15/2011	11/15/2018
867363-AX-1	SUNGARD DATA SYSTEMS INC			1	5FE	1,600,000	105.0000	1,680,000	1,600,000	1,600,000					6.625	7.990	MN	17,667	53,000	07/31/2013	11/01/2019
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN			2	3FE	6,020,438	100.4170	5,964,770	5,940,000	5,960,642	(52,471)	(7,325)			4.500	4.439	JAJO	10,419	54,793	04/01/2013	01/31/2020
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN			2	3FE	12,913,160	100.6250	12,840,884	12,761,127	12,840,884	(60,090)	(12,186)			4.000	0.000	MJSD	31,269	320,074	11/07/2013	03/08/2020
867914-BD-4	SUNTRUST BANKS INC			1	2FE	7,996,880	105.3320	8,426,520	8,000,000	7,998,519		610			3.600	3.655	AO	60,800	288,000	03/21/2011	04/15/2016
867914-BF-9	SUNTRUST BANKS INC			1	2FE	26,977,050	99.4700	26,856,954	27,000,000	26,977,844		794			2.350	2.377	MN	116,325		10/22/2013	11/01/2018
86960B-AE-2	SVENSKA HANDELSBANKEN AB		F		1FE	14,987,550	100.7780	15,116,670	15,000,000	14,988,133		583			2.500	2.436	JJ	100,000		09/19/2013	01/25/2019
87164G-AE-3	SYNIVERSE HOLDINGS INC. TL			2	4FE	3,007,500	100.0940	3,002,820	3,000,000	3,002,820	(4,580)	(100)			4.000	3.907	JAJO	9,333	9,261	12/04/2013	04/23/2019
00386S-AF-9	TAQA ABU DHABI NATL ENER		F		1FE	9,975,675	102.3400	10,234,000	10,000,000	9,996,217		5,157			4.750	4.808	MS	139,861	475,000	10/06/2009	09/15/2014
87612B-AK-8	TARGA RESOURCES PARTNERS			1	3FE	15,292,414	105.7500	15,809,625	14,950,000	15,255,517		(36,897)			6.375	6.433	FA	397,109	476,531	02/07/2013	08/01/2022
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA			1	3FE	1,826,618	96.8750	1,763,125	1,820,000	1,763,125	(63,354)	(139)			5.250	5.743	MN	15,925		11/07/2013	05/01/2023
87656D-AC-9	TATA CHEMICALS NORTH AMERICA TL			2	3FE	985,050	100.0000	995,000	995,000	985,408		358			3.750	3.939	JAJO	104	9,535	09/12/2013	08/07/2020
872312-AA-1	TCM SUB LLC				2FE	4,994,600	102.7890	5,139,430	5,000,000	4,998,763		1,148			3.550	3.613	JJ	81,847	177,500	03/05/2010	01/15/2015
878744-AA-9	TECK RESOURCES LIMITED		A		2FE	9,970,500	100.3130	10,031,330	10,000,000	9,977,660		3,936			3.000	3.051	MS	100,000	300,000	02/16/2012	03/01/2019
875127-B#-8	TECO ENERGY / TAMPA ELECTRIC COMPANY (SE			2	2FE	13,439,040	108.4280	13,011,376	12,000,000	12,488,045		(369,174)			6.250	3.541	AO	158,333	750,000	05/11/2011	04/11/2016
87875U-AJ-1	TECO FINANCE INC				2FE	7,967,520	106.0280	8,482,200	8,000,000	7,987,144		5,465			4.000	4.077	MS	94,222	320,000	03/04/2010	03/15/2016
87952V-AJ-5	TELESAT CANADA / TELESAT LLC			1	4FE	1,722,188	104.0000	1,716,000	1,650,000	1,716,000	(4,909)	(1,278)			6.000	2.394	MN	12,650		12/18/2013	05/15/2017
87951Y-AN-1	TELESAT CANADA TERM LOAN B			2	3FE	12,964,367	100.2080	12,881,819	12,855,081	12,848,774	(65,531)	(50,062)			3.500	3.592	MJSD	116,521	3,748	07/01/2013	03/28/2019
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO			2	3FE	8,349,828	99.8390	8,348,685	8,362,148	8,329,727	(21,752)	1,651			3.500	2.753	MJSD	813	126,604	12/20/2013	03/18/2020
87243Q-AA-4	TENET HEALTHCARE CORP				3FE	5,457,500	104.3750	5,531,875	5,300,000	5,453,125	(3,244)	(1,131)			6.000	5.479	AO	83,033		12/05/2013	10/01/2020
88033G-BP-4	TENET HEALTHCARE CORP				3FE	14,740,000	110.7500	15,505,000	14,000,000	14,631,526		(70,293)			6.250	5.190	MN	145,833	687,500	11/04/2013	11/01/2018
88033G-BU-3	TENET HEALTHCARE CORP				3FE	3,184,219	97.7500	3,176,875	3,250,000	3,150,504	(37,469)	3,754			4.750	5.106	JD	12,865	77,188	07/09/2013	06/01/2020
88033G-CA-6	TENET HEALTHCARE CORP				4FE	49,231	94.0000	47,000	50,000	47,000	(2,233)	3			4.375	4.616	JJ	1,282		12/19/2013	10/01/2021
88033G-CA-6	TENET HEALTHCARE CORP	LS			4FE	2,383,846	94.0000	2,256,000	2,400,000	2,256,000	(127,901)	55			4.375	4.483	JJ	61,542		12/19/2013	10/01/2021
88078F-AT-5	TEREX CORP NEW TERM LOAN			2	3FE	8,329,900	100.6670	8,340,396	8,285,134	8,326,328	(2,025)	(11,869)			3.500	3.468	MJSD	806	181,941	02/01/2012	04/28/2017
881575-AA-2	TESCO PLC		F		2FE	894,641	110.8480	1,108,476	1,000,000	947,451		11,430			5.500	7.076	MN	7,028	55,000	10/29/2007	11/15/2017
881609-AW-1	TESORO CORP			1	3FE	3,286,188	108.2500	3,133,838	2,895,000	3,073,898		(87,043)			9.750	6.216	JD	23,522	282,263	11/18/2011	06/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
881609-AZ-4	TESORO CORP			1	3FE	2,770,500	101.2500	2,885,625	2,850,000	2,761,236	(9,458)	194			5.375	6.799	AO	38,297	35,326	09/26/2013	10/01/2022
881609-AZ-4	TESORO CORP	LS		1	3FE	4,256,500	101.2500	4,353,750	4,300,000	4,223,714	(29,100)	(3,685)			5.375	6.296	AO	57,781	127,507	09/26/2013	10/01/2022
882384-AA-8	TEXAS EASTERN TRANSMISSI				2FE	2,912,146	113.4810	3,404,436	3,000,000	2,958,035		9,743			6.000	6.430	MS	53,000	180,000	09/06/2007	09/15/2017
882384-AB-6	TEXAS EASTERN TRANSMISSI			1	2FE	11,947,560	102.8400	12,340,824	12,000,000	11,961,444		4,717			4.125	4.172	JD	41,250	495,000	12/01/2010	12/01/2020
882508-AV-6	TEXAS INSTRUMENTS INC				1FE	23,529,125	95.9290	22,783,209	23,750,000	23,557,106		27,981			1.000	1.188	MN	39,583	114,132	05/01/2013	05/01/2018
883203-BR-1	TEXTRON INC				2FE	4,998,000	107.8020	5,390,085	5,000,000	4,998,855		386			4.625	4.634	MS	64,236	231,250	09/14/2011	09/21/2016
883556-AU-6	THERMO FISHER SCIENTIFIC				2FE	5,944,020	102.1240	6,127,422	6,000,000	5,988,607		12,457			3.250	3.468	MN	22,208	195,000	03/29/2010	11/20/2014
883556-AY-8	THERMO FISHER SCIENTIFIC				2FE	33,176,070	104.5500	33,455,840	32,000,000	32,868,609		(276,003)			3.200	1.930	MS	341,333	704,000	04/19/2013	03/01/2016
883556-BA-9	THERMO FISHER SCIENTIFIC				2FE	24,305,298	102.2680	24,611,793	24,066,000	24,262,262		(49,926)			2.250	1.932	FA	204,561	439,493	04/16/2013	08/15/2016
883556-BD-3	THERMO FISHER SCIENTIFIC INC				2FE	19,988,200	99.5660	19,913,100	20,000,000	19,988,404		204			1.300	1.381	FA	14,444		12/04/2013	02/01/2017
883556-BE-1	THERMO FISHER SCIENTIFIC INC				2FE	14,969,400	99.0690	14,860,365	15,000,000	14,969,710		310			2.400	2.514	FA	20,000		12/04/2013	02/01/2019
884903-BG-9	THOMSON REUTERS CORP		A		2FE	5,298,050	108.2090	5,410,430	5,000,000	5,214,097		(32,418)			4.700	3.867	AO	49,611	235,000	04/26/2011	10/15/2019
884903-BL-8	THOMSON REUTERS CORP		A		2FE	22,830,649	99.2960	22,730,909	22,892,000	22,842,895		12,245			0.875	0.966	MN	21,143	100,153	05/16/2013	05/23/2016
884903-BN-4	THOMSON REUTERS CORPORATION		A		2FE	19,905,600	99.5590	19,911,780	20,000,000	19,908,747		3,147			1.300	1.346	FA	28,889		11/14/2013	02/23/2017
88732J-AH-1	TIME WARNER CABLE INC				2FE	1,138,015	109.0700	1,090,698	1,000,000	1,087,795		(24,659)			5.850	3.058	MN	9,750	58,500	12/06/2011	05/01/2017
88732J-AL-2	TIME WARNER CABLE INC				2FE	1,867,809	112.1440	2,242,876	2,000,000	1,926,885		13,129			6.750	7.727	JJ	67,500	135,000	06/16/2008	07/01/2018
88732J-AW-8	TIME WARNER CABLE INC				2FE	4,900,700	101.5360	5,076,795	5,000,000	4,933,479		9,064			5.000	5.327	FA	104,167	250,000	02/05/2010	02/01/2020
887317-AF-2	TIME WARNER INC	0			2FE	9,967,000	109.6080	10,960,820	10,000,000	9,977,703		3,006			4.875	4.924	MS	143,542	487,500	03/03/2010	03/15/2020
887317-AJ-4	TIME WARNER INC				2FE	25,037,450	103.5990	25,899,800	25,000,000	25,014,298		(8,953)			3.150	3.113	JJ	363,125	787,500	02/09/2011	07/15/2015
872540-AM-1	TJX COS INC				1FE	1,996,240	119.7760	2,395,522	2,000,000	1,997,700		349			6.950	6.997	AO	29,344	139,000	04/02/2009	04/15/2019
872540-AN-9	TJX COS INC				1FE	20,606,300	105.4770	21,095,320	20,000,000	20,227,074		(135,090)			4.200	3.503	FA	317,333	840,000	02/09/2011	08/15/2015
87264A-AC-9	T-MOBILE USA INC			1	3FE	8,207,000	106.2500	8,340,625	7,850,000	8,192,623		(14,377)			6.464	5.357	JJ	215,655		11/04/2013	04/28/2019
87264A-AD-7	T-MOBILE USA INC			1	3FE	300,000	105.2500	315,750	300,000	300,000					6.633	7.470	JJ	8,457		10/08/2013	04/28/2021
87264A-AF-2	T-MOBILE USA INC			1	3FE	3,500,000	106.2500	3,718,750	3,500,000	3,500,000					6.542	7.734	JJ	97,312		10/08/2013	04/28/2020
87264A-AG-0	T-MOBILE USA INC			1	3FE	1,237,500	104.2500	1,303,125	1,250,000	1,237,718		218			6.731	7.904	JJ	35,758		10/08/2013	04/28/2022
87264A-AH-8	T-MOBILE USA INC			1	3FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					6.125	7.060	JJ	6,806		11/18/2013	01/15/2022
87261S-AB-5	TMS INTERNATIONAL CORP TLB			2	4FE	1,243,750	100.7080	1,258,850	1,250,000	1,243,843		93			4.500	4.629	JAJO	2,188	4,688	11/18/2013	10/16/2020
Y85859-DE-6	TNB CAPITAL (L) LTD		F		2FE	1,608,750	104.4140	1,566,206	1,500,000	1,531,319		(22,346)			5.250	3.643	MN	12,250	78,750	05/11/2010	05/05/2015
889175-BE-4	TOLEDO EDISON COMPANY				2FE	489,035	119.2000	584,080	490,000	489,355		78			7.250	7.295	MN	5,921	35,525	04/21/2009	05/01/2020
88947E-AH-3	TOLL BROS FINANCE CORP				3FE	4,057,500	120.7500	4,226,250	3,500,000	3,856,923		(81,940)			8.910	5.868	AO	65,835	311,850	09/22/2011	10/15/2017
88947E-AJ-9	TOLL BROS FINANCE CORP				3FE	12,360,000	114.2500	13,710,000	12,000,000	12,272,800		(38,828)			6.750	6.289	MN	135,000	810,000	02/02/2012	11/01/2019
88947E-AK-6	TOLL BROS FINANCE CORP				3FE	14,026,780	103.5000	14,231,250	13,750,000	13,987,260		(21,824)			5.875	5.624	FA	305,174	749,063	08/21/2013	02/15/2022
88947E-AP-5	TOLL BROTHERS FINANCE CORP			1	3FE	9,999,500	101.7500	10,175,000	10,000,000	9,999,510		10			4.000	3.689	JJ	1,111	44,444	11/12/2013	12/31/2018
89114Q-AH-1	TORONTO-DOMINION BANK		A	3	1FE	20,000,000	100.2150	20,043,020	20,000,000	20,000,000					0.786	0.796	JAJO	27,505	83,395	04/23/2013	04/30/2018
89114Q-AM-0	TORONTO-DOMINION BANK/THE		A		1FE	30,937,500	101.9880	30,596,370	30,000,000	30,908,747		(28,753)			2.625	1.946	MS	242,813		10/29/2013	09/10/2018
89153U-AE-1	TOTAL CAPITAL CANADA LTD				1FE	7,992,320	98.8610	7,908,872	8,000,000	7,993,746		1,426			1.450	1.468	JJ	53,489	57,356	01/10/2013	01/15/2018
89153V-AH-2	TOTAL CAPITAL INTL SA		F	3	1FE	19,500,000	100.5460	19,606,412	19,500,000	19,500,000					0.809	0.835	FMAN	21,921	41,596	08/05/2013	08/10/2018
891906-AA-7	TOTAL SYSTEM SERVICES IN				2FE	24,784,036	97.2880	24,035,099	24,705,000	24,774,916		(9,119)			2.375	2.320	JD	48,895	308,040	05/16/2013	06/01/2018
891906-AA-7	TOTAL SYSTEM SERVICES IN	0			2FE	5,046,150	97.2880	4,864,420	5,000,000	5,040,825		(5,326)			2.375	2.192	JD	9,896	62,344	05/16/2013	06/01/2018
89233P-4R-4	TOYOTA MOTOR CREDIT CORP		R		1FE	39,944,400	104.5010	41,800,520	40,000,000	39,976,508		11,103			2.800	2.830	JJ	528,889	1,120,000	01/05/2011	01/11/2016
89236T-AK-1	TOYOTA MOTOR CREDIT CORP			3	1FE	10,000,000	100.2850	10,028,520	10,000,000	10,000,000					0.528	0.528	FMAN	6,459	28,713	05/14/2013	05/17/2016
89236T-AY-1	TOYOTA MOTOR CREDIT CORP		R		1FE	30,992,560	99.9710	30,990,979	31,000,000	30,992,825		265			2.000	2.005	AO	115,389		10/21/2013	10/24/2018
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL			2	3FE	7,783,277	100.4750	7,790,909	7,754,078	7,782,595		(6,303)			4.250	3.856	JAJO	915	156,160	03/01/2012	02/10/2018
893521-AA-2	TRANSATLANTIC HOLDINGS				2FE	10,809,200	108.3990	10,839,930	10,000,000	10,328,233		(158,578)			5.750	3.985	JD	27,153	575,000	10/28/2010	12/14/2015
893526-DH-3	TRANS-CANADA PIPELINES		A		1FE	7,990,480	103.8940	8,311,512	8,000,000	7,997,138		1,940			3.400	3.426	JD	22,667	272,000	05/26/2010	06/01/2015
89352H-AH-2	TRANS-CANADA PIPELINES		A		1FE	2,516,538	99.7500	2,514,687	2,521,000	2,517,956		1,418			0.750	0.810	JJ	8,718	9,454	01/10/2013	01/15/2016
89352H-AJ-8	TRANS-CANADA PIPELINES		A	3	1FE	6,500,000	100.9400	6,561,087	6,500,000	6,500,000					0.927	0.886	MJSD	335	30,565	06/28/2013	06/30/2016
893647-AP-2	TRANSDIGM INC			1	5FE	13,381,788	107.2500	13,223,925	12,330,000	12,929,786		(169,043)			7.750	6.114	JD	42,470	955,575	11/08/2011	12/15/2018
893647-AR-8	TRANSDIGM INC			1	5FE	1,536,641	97.7500	1,466,250	1,500,000	1,466,250	(66,550)	(3,841)			5.500	4.700	AO	17,417	41,250	08/07/2013	10/15/2020
89364M-AX-2	TRANSDIGM INC TRANCHE C TL			2	3FE	15,400,597	100.1820	15,587,720	15,559,401	15,409,090		8,493			3.750	4.027	FMAN	1,621	149,111	07/01/2013	02/28/2020
893830-BA-6	TRANSOCEAN INC		F		2FE	13,986,840	110.4670	15,465,394	14,000,000	13,991,867		2,491			5.050	5.103	JD	31,422	707,000	11/30/2011	12/15/2016
893830-BD-0	TRANSOCEAN INC		F		2FE	21,937,080	101.0590	22,233,068	22,000,000	21,952,392		11,821			2.500	2.608	AO	116,111	598,889	09/10/2012	10/15/2017
Q9194#-AC-9	TRANSURBAN FINANCE CO LTD, SER. 2004-1,		F		1FE	2,500,000	107.4790	2,686,975	2,500,000	2,500,000					5.470	5.470	JD	9,117	136,750	12/07/2004	12/07/2019
89469A-AA-2	TREEHOUSE FOODS INC			1	3FE	8,885,125	104.7500	8,589,500	8,200,000	8,523,093		(138,434)			7.750	5.833	MS	211,833	635,500	09/12/2011	03/01/2018
87264M-AA-7	TRW AUTOMOTIVE INC				2FE	990,000	101.0000	1,010,000	1,000,000	999,375		2,946			7.000	7.311	MS	20,611	70,000	07/07/2010	03/15/2014
872882-AA-3	TSMC GLOBAL LTD		F		1FE	10,348,758	99.3280	10,280,417	10,350,000	10,349,063		305			0.950	0.954	AO	24,035	49,163	03/27/2013	04/03/2016
872882-AC-9	TSMC GLOBAL LTD		F		1FE	54,963,150	95.7640	52,669,980	55,000,000	54,968,452		5,302			1.625	1.639	AO	218,472	446,875	03/27/2013	04/03/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
899745-AA-1	TUNICA-BILOXI GAMING AU			1	5FE	4,438,600	90.0000	4,509,000	5,010,000	4,509,000	(87,658)	158,058			9.000	26.975	MN	57,615	450,900	02/15/2013	11/15/2015
87312A-AC-1	TW TELECOM HOLDINGS TLB			2	2FE	5,190,666	99.6880	5,157,857	5,174,000	5,189,954		(713)			2.669	2.660	JAJO	383	40,473	07/19/2013	04/14/2020
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN			2	4FE	12,561,432	100.2490	12,523,166	12,492,061	12,507,488	(18,651)	(10,065)			3.500	1.825	FMAN	54,674	256,822	08/08/2013	02/11/2017
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL			2	4FE	1,961,915	100.9000	1,958,357	1,940,889	1,952,509	(7,492)	(1,914)			5.250	0.000	FMAN	13,303	48,248	05/30/2013	11/10/2018
902133-AF-4	TYCO ELECTRONICS GROUP S		E		2FE	5,882,496	114.4400	6,866,376	6,000,000	5,939,602		13,625			6.550	6.868	AO	98,250	393,000	01/03/2008	10/01/2017
902133-AL-1	TYCO ELECTRONICS GROUP S		E		2FE	3,492,860	100.9840	3,534,440	3,500,000	3,497,368		2,376			1.600	1.670	FA	23,022	56,000	01/31/2012	02/03/2015
902133-AN-7	TYCO ELECTRONICS GROUP SA		E	1	2FE	9,949,300	98.6090	9,860,880	10,000,000	9,950,241		941			2.375	2.517	JD	23,750		11/20/2013	12/17/2018
902118-BN-7	TYCO INTERNATIONAL FINAN		E		1FE	14,116,234	103.7550	14,404,362	13,883,000	13,975,953		(49,878)			3.375	2.987	AO	98,916	468,551	02/07/2011	10/15/2015
902118-BP-2	TYCO INTERNATIONAL FINAN		E		1FE	9,469,790	105.4120	10,014,093	9,500,000	9,481,626		4,134			3.750	3.807	JJ	164,271	356,250	01/05/2011	01/15/2018
902494-AN-3	TYSON FOODS INC			3	2FE	2,468,164	111.6260	3,348,771	3,000,000	2,798,323		76,465			6.600	10.015	AO	49,500	198,000	03/17/2006	04/01/2016
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW			2	4FE	240,221	100.1250	240,522	240,221	240,221					6.000	6.504	FMAN	40	3,683	02/13/2012	07/28/2017
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB			2	4FE	1,375,118	100.1250	1,385,782	1,384,051	1,375,622		2,068			6.000	6.711	FMAN	231	21,222	03/01/2012	07/28/2017
902730-AC-4	UHS ESCROW CORP			1	4FE	14,729,375	106.7500	15,211,875	14,250,000	14,550,278		(97,794)			7.000	6.784	AO	249,375	997,500	06/07/2012	10/01/2018
903914-AA-7	ULTRA PETROLEUM CORP			1	4FE	2,800,000	102.7500	2,877,000	2,800,000	2,800,000					5.750	7.138	JD	8,497		12/06/2013	12/15/2018
904764-AK-3	UNILEVER CAPITAL CORP		R		1FE	6,270,870	111.9180	6,715,056	6,000,000	6,182,962		(31,597)			4.800	4.136	FA	108,800	288,000	02/07/2011	02/15/2019
904764-AL-1	UNILEVER CAPITAL CORP		R		1FE	24,849,628	104.0270	25,876,642	24,875,000	24,863,877		5,056			2.750	2.772	FA	267,924	684,063	02/07/2011	02/10/2016
904764-AQ-0	UNILEVER CAPITAL CORP		R		1FE	22,613,612	99.8720	22,846,627	22,876,000	22,627,951		14,338			2.200	2.424	MS	160,767		09/03/2013	03/06/2019
90520E-AE-1	UNION BANK NA				1FE	27,915,720	100.4610	28,129,024	28,000,000	27,940,676		16,339			2.125	2.186	JD	24,792	595,000	06/11/2012	06/16/2017
90521A-PG-7	UNION BANK NA (SAN FRANCISCO)			3	1FE	21,500,000	100.8930	21,692,017	21,500,000	21,500,000					0.996	0.935	MJSD	3,568	54,358	09/19/2013	09/26/2016
90521A-PJ-1	UNION BANK NA (SAN FRANCISCO)			1	1FE	24,994,250	101.7950	25,448,825	25,000,000	24,994,536		286			2.625	2.630	MS	173,177		09/19/2013	09/26/2018
90969Q-AA-0	UNITED BUSINESS MEDIA LT		F		2FE	4,914,750	103.9620	5,198,075	5,000,000	4,936,510		7,323			5.750	5.979	MN	46,319	287,500	10/27/2010	11/03/2020
910047-AF-6	UNITED CONTINENTAL HLDGS				4FE	4,487,081	104.5000	4,492,455	4,299,000	4,481,484		(5,597)			6.375	5.294	JD	22,838	155,301	11/01/2013	06/01/2018
910047-AF-6	UNITED CONTINENTAL HLDGS	LS			4FE	731,669	104.5000	732,545	701,000	730,756		(913)			6.375	5.294	JD	3,724	25,324	11/01/2013	06/01/2018
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC				4FE	7,000,000	99.7500	6,982,500	7,000,000	6,982,500	(17,500)				6.000	6.000	JD	61,833		11/01/2013	12/01/2020
911312-AP-1	UNITED PARCEL SERVICE				1FE	12,237,213	98.5090	12,067,353	12,250,000	12,240,361		2,500			1.125	1.150	AO	34,453	139,344	09/24/2012	10/01/2017
911365-AU-8	UNITED RENTALS NORTH AM			1	4FE	3,839,419	111.5000	3,740,825	3,355,000	3,599,728		(88,479)			9.250	6.048	JD	13,793	310,338	02/23/2011	12/15/2019
911365-AY-0	UNITED RENTALS NORTH AM			1	3FE	24,114,619	106.8750	24,993,788	23,386,000	23,990,944	(5,143)	(118,532)			5.750	5.422	JJ	620,054	625,313	12/18/2013	07/15/2018
911365-AZ-7	UNITED RENTALS NORTH AM			1	4FE	900,000	111.1250	1,000,125	900,000	900,000					7.625	8.388	AO	14,488	68,625	01/21/2013	04/15/2022
911365-BA-1	UNITED RENTALS NORTH AM			1	4FE	900,000	110.8750	997,875	900,000	900,000					7.375	8.357	MN	8,481	66,375	01/21/2013	05/15/2020
913017-BU-2	UNITED TECHNOLOGIES CORP				1FE	20,382,456	101.5410	20,714,446	20,400,000	20,387,842		3,419			1.800	1.818	JD	30,600	367,200	05/24/2012	06/01/2017
913017-BU-2	UNITED TECHNOLOGIES CORP	LS			1FE	99,914	101.5410	101,541	100,000	99,940		17			1.800	1.818	JD	150	1,800	05/24/2012	06/01/2017
91324P-AW-2	UNITEDHEALTH GROUP INC				1FE	2,755,305	114.7610	3,442,824	3,000,000	2,883,505		28,680			6.000	7.292	JD	8,000	180,000	11/09/2007	06/15/2017
91324P-BS-0	UNITEDHEALTH GROUP INC				1FE	16,850,060	102.0820	17,353,991	17,000,000	16,912,239		29,367			1.875	2.067	MN	40,729	318,750	11/07/2011	11/15/2016
91324P-BY-7	UNITEDHEALTH GROUP INC				1FE	11,985,600	98.7370	11,848,488	12,000,000	11,988,954		2,818			1.400	1.419	AO	35,467	164,733	10/17/2012	10/15/2017
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI			1	4FE	11,676,045	105.5000	11,752,700	11,140,000	11,572,902	(51,769)	(51,374)			7.625	7.603	FA	320,894	472,115	11/25/2013	08/15/2020
914908-AU-2	UNIVISION COMMUNICATIONS 2013 INC TL			2	4FE	6,902,838	100.3750	6,973,553	6,947,500	6,905,189		2,352			4.000	4.183	FMAN	772	83,967	08/01/2013	03/01/2020
90312*-AB-0	UNS GAS INC				2	13,781,250	107.0980	13,387,229	12,500,000	13,018,411		(305,195)			6.230	3.567	FA	294,194	778,750	06/06/2011	08/11/2015
903192-AA-0	UNUMPROVIDENT CORP				2FE	104,376	110.4050	129,174	117,000	106,568		360			6.750	7.768	JD	351	7,898	02/17/2005	12/15/2028
903243-AA-1	URS CORP			3	2FE	9,986,200	101.8730	10,187,250	10,000,000	9,990,799		2,596			4.350	3.918	AO	108,750	406,250	03/08/2012	04/01/2017
903436-AA-1	US AIRWAYS 2011-1A PTT				2FE	911,062	112.7500	990,094	878,132	907,897		(1,796)			7.125	6.438	AO	11,992	61,392	02/28/2012	04/22/2025
91159H-HB-9	US BANCORP			1	1FE	3,695,662	103.2700	3,769,351	3,650,000	3,676,650		(8,939)			2.200	1.947	MN	10,261	80,300	11/02/2011	11/15/2016
91911X-AL-8	VALEANT PHARMACEUTICALS		I	1	4FE	4,598,313	106.0000	4,579,500	4,300,000	4,579,500	(12,855)	(5,957)			6.750	2.051	AO	72,563		12/17/2013	10/01/2017
91911X-AM-6	VALEANT PHARMACEUTICALS		I	1	4FE	2,155,000	107.7500	2,155,000	2,000,000	2,152,600		(2,400)			7.000	4.365	AO	35,000		12/09/2013	10/01/2020
91911X-AN-4	VALEANT PHARMACEUTICALS		I	1	4FE	585,750	107.0000	588,500	550,000	576,554		(8,295)			6.875	5.090	JD	3,151	37,813	11/16/2012	12/01/2018
91911X-AQ-7	VALEANT PHARMACEUTICALS		I	1	4FE	9,695,469	106.0000	10,467,500	9,875,000	9,715,705		14,383			6.750	8.017	FA	251,813	666,563	06/19/2012	08/15/2021
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO		A	1	4FE	1,250,000	100.5000	1,256,250	1,250,000	1,250,000					5.625	6.484	JD	5,664		11/15/2013	12/01/2021
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2		A	2	3FE	1,228,760	100.6250	1,242,090	1,234,375	1,228,978		13,248			3.750	3.756	MJSD	129	23,687	12/18/2012	12/11/2019
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2		A	2	3FE	10,781,927	100.5560	10,920,413	10,860,031	10,785,507		10,928			3.750	3.804	MJSD	1,131	231,766	11/06/2012	02/13/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E		A	2	3FE	6,843,288	100.6040	6,989,463	6,947,500	6,846,663		3,375			4.500	4.951	FMAN	49,501	46,203	09/20/2013	08/05/2020
920253-AD-3	VALMONT INDUSTRIES				2FE	6,494,380	112.1970	6,731,814	6,000,000	6,373,864		(48,953)			6.625	5.446	AO	78,396	397,500	06/06/2011	04/20/2020
92339*-AA-7	VERDE REALTY OPERATING DEBS	R			5*	6,300,000	100.0000	6,300,000	6,300,000	6,300,000					4.750	4.750	JD	831	299,250	12/31/2007	12/31/2018
92343V-AG-9	VERIZON COMMUNICATIONS				2FE	2,303,632	112.7330	2,254,666	2,000,000	2,190,120		(55,561)			5.500	2.439	AO	27,500	110,000	12/06/2011	04/01/2017
92343V-AY-0	VERIZON COMMUNICATIONS				2FE	29,844,000	104.2800	31,284,120	30,000,000	29,926,954		30,884			3.000	3.118	AO	225,000	900,000	03/23/2011	04/01/2016
92343V-BD-5	VERIZON COMMUNICATIONS				2FE	4,968,650	102.0360	5,101,805	5,000,000	4,981,812		6,164			2.000	2.131	MN	16,667	100,000	10/27/2011	11/01/2016
92343V-BL-7	VERIZON COMMUNICATIONS INC			3	2FE	5,000,000	103.0230	5,151,145	5,000,000	5,000,000					1.773	1.663	MJSD	4,187	21,778	09/11/2013	09/15/2016
92343V-BM-5	VERIZON COMMUNICATIONS INC			3	2FE	49,087,850	105.1500	50,471,904	48,000,000	49,026,614		(61,236)			1.993	1.482	MJSD	47,853	232,214	09/11/2013	09/14/2018
92343V-BN-3	VERIZON COMMUNICATIONS INC				2FE	9,992,300	103.4040	10,340,360	10,000,000	9,993,013		713			2.500	2.520	MS	71,528		09/11/2013	09/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-BP-8	VERIZON COMMUNICATIONS INC				2FE	31,913,723	105.8560	33,784,070	31,915,000	31,913,791		67			3.650	3.642	MS	333,290		09/11/2013	09/14/2018
92553P-AB-8	VIACOM INC				2FE	2,717,901	113.1580	3,394,737	3,000,000	2,860,976		30,903			6.125	7.564	AO	43,896	183,750	10/02/2007	10/05/2017
92553P-AE-2	VIACOM INC				2FE	11,468,111	102.6080	11,851,236	11,550,000	11,537,444		17,163			4.375	4.586	MS	148,786	505,313	08/19/2009	09/15/2014
92553P-AG-7	VIACOM INC				2FE	16,853,630	105.7020	17,969,306	17,000,000	16,916,804		23,696			3.500	3.663	AO	148,750	595,000	03/24/2011	04/01/2017
92553P-AH-5	VIACOM INC				2FE	18,879,540	103.4190	19,649,591	19,000,000	18,927,016		23,444			2.500	2.641	JD	21,111	475,000	12/07/2011	12/15/2016
92553P-AK-8	VIACOM INC				2FE	14,003,640	100.4980	14,069,720	14,000,000	14,001,571		(1,342)			1.250	1.239	FA	60,278	175,000	06/07/2012	02/27/2015
92553P-AS-1	VIACOM INC				2FE	8,958,012	100.8060	9,082,630	9,010,000	8,961,579		3,567			2.500	2.642	MS	82,592		08/12/2013	09/01/2018
92658T-AQ-1	VIDEOTRON LTEE		A		3FE	18,932,500	97.7500	18,328,125	18,750,000	18,328,125	(578,730)	(14,546)			5.000	4.819	JJ	432,292	937,500	02/29/2012	07/15/2022
92769V-AB-5	VIRGIN MEDIA FINANCE PLC		F	1	4FE	10,428,250	109.2500	10,324,125	9,450,000	9,973,025		(169,143)			8.375	5.947	AO	167,081	791,438	06/04/2012	10/15/2019
92769V-AC-3	VIRGIN MEDIA FINANCE PLC		F		4FE	4,750,000	87.0000	4,132,500	4,750,000	4,132,500	(617,500)				5.250	5.250	FA	94,208	249,375	02/28/2012	02/15/2022
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB		F	2	3FE	5,992,139	100.1500	6,009,000	6,000,000	5,992,646		507			3.500	2.477	MJSD	30,528	9,999	12/31/2013	06/07/2020
92769X-AC-9	VIRGIN MEDIA SECURED FIN		F	1	3FE	24,945,229	103.6250	24,480,370	23,624,000	24,034,395		(399,442)			6.500	4.663	JD	68,247	1,535,560	03/30/2012	01/15/2018
927804-FC-3	VIRGINIA ELECTRIC POWER				1FE	2,854,124	115.3070	3,459,210	3,000,000	2,929,624		16,246			5.950	6.675	MS	52,558	178,500	09/06/2007	09/15/2017
92857W-AG-5	VODAFONE GROUP PLC		F		1FE	10,793,700	106.9290	10,692,870	10,000,000	10,307,810		(173,131)			5.000	3.131	MS	147,222	500,000	02/08/2011	09/15/2015
92857W-AK-6	VODAFONE GROUP PLC		F		1FE	2,724,347	109.8150	3,294,435	3,000,000	2,902,498		39,372			5.750	7.375	MS	50,792	172,500	10/24/2007	03/15/2016
92857W-AT-7	VODAFONE GROUP PLC		F		1FE	5,162,850	101.5950	5,079,765	5,000,000	5,016,597		(36,718)			4.150	3.385	JD	12,104	207,500	10/14/2009	06/10/2014
92857W-AU-4	VODAFONE GROUP PLC		F		1FE	5,128,000	104.4890	5,224,455	5,000,000	5,052,524		(26,597)			3.375	2.802	MN	17,344	168,750	01/28/2011	11/24/2015
92857W-BB-5	VODAFONE GROUP PLC		F	3	1FE	20,000,000	99.9530	19,990,680	20,000,000	20,000,000					0.623	0.636	FMAN	14,885	100,207	02/11/2013	02/19/2016
92857W-BE-9	VODAFONE GROUP PLC		F		1FE	14,503,973	97.4990	14,206,536	14,571,000	14,515,218		11,245			1.500	1.596	FA	80,141	109,283	02/11/2013	02/19/2018
928670-AX-6	VOLKSWAGEN INTERNATIONAL FINANCE N		F		1FE	49,948,000	98.8030	49,401,300	50,000,000	49,949,128		1,128			2.125	1.959	MN	121,007		11/13/2013	11/20/2018
928670-AY-4	VOLKSWAGEN INTERNATIONAL FINANCE N		F	3	1FE	40,000,000	100.2270	40,090,800	40,000,000	40,000,000					0.677	0.632	FMAN	31,610		11/13/2013	11/18/2016
928670-AF-5	VOLKSWAGEN INTL FIN NV		F		1FE	19,856,200	104.0240	20,804,820	20,000,000	19,932,670		28,505			2.875	2.739	AO	143,750	575,000	03/23/2011	04/01/2016
928670-AM-0	VOLKSWAGEN INTL FIN NV		F		1FE	34,962,900	100.8120	35,284,060	35,000,000	34,976,525		12,237			1.150	1.186	MN	45,840	402,500	11/13/2012	11/20/2015
928670-AP-3	VOLKSWAGEN INTL FIN NV		F	1	1FE	18,931,980	98.7490	18,762,234	19,000,000	18,946,651		13,179			1.600	1.679	MN	34,622	304,000	11/13/2012	11/20/2017
92912E-AC-7	VPII ESCROW CORP		A	1	4FE	7,500,000	109.8750	7,581,375	6,900,000	7,473,788	(6,961)	(19,251)			6.750	4.441	FA	218,644		11/25/2013	08/15/2018
93978H-CT-0	WA HLTH-B-PROVIDENCE				1FE	1,897,253	115.1990	1,900,784	1,650,000	1,818,056		(32,739)			5.000	2.583	AO	20,625	82,500	06/23/2011	10/01/2018
931422-AE-9	WALGREEN CO				2FE	6,980,959	111.7950	7,096,721	6,348,000	6,773,528		(75,326)			5.250	3.776	JJ	153,675	333,270	02/22/2011	01/15/2019
931422-AJ-8	WALGREEN CO				2FE	36,922,300	100.6930	37,256,373	37,000,000	36,941,807		15,040			1.800	1.846	MS	196,100	669,700	09/10/2012	09/15/2017
931142-DF-7	WAL-MART STORES INC				1FE	12,178,785	97.0500	11,830,395	12,190,000	12,180,367		1,581			1.125	1.144	AO	30,475	68,569	04/04/2013	04/11/2018
931142-DJ-9	WAL-MART STORES INC				1FE	13,973,400	99.6390	13,949,488	14,000,000	13,974,601		1,201			1.950	2.073	JD	67,492		09/25/2013	12/15/2018
25468P-CB-0	WALT DISNEY COMPANY/THE				1FE	10,357,845	116.2320	9,879,754	8,500,000	9,689,883		(285,132)			5.875	2.163	JD	22,194	499,375	08/10/2011	12/15/2017
93443T-AB-2	WARNER CHILCOTT CO LLC			1	2FE	24,977,810	108.2500	24,840,128	22,947,000	24,901,261		(76,549)			7.750	1.083	MS	523,638		12/12/2013	09/15/2018
94106*-AC-0	WASTE CONNECTIONS, INC. 5 YR				2	9,000,000	103.0170	9,271,515	9,000,000	9,000,000					3.300	3.300	AO	74,250	297,000	04/01/2011	04/01/2016
942683-AG-8	WATSON PHARMACEUTICALS I				2FE	30,970,099	98.9570	30,676,701	31,000,000	30,979,833		4,969			1.875	1.893	AO	145,313	579,636	12/12/2012	10/01/2017
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL			2	4FE	1,458,547	100.3750	1,490,569	1,485,000	1,459,213		(11,202)			4.000	4.560	JAJO	10,230	5,739	11/07/2012	10/12/2019
94973V-AG-2	WELLPOINT INC				2FE	1,822,524	104.2850	2,085,698	2,000,000	1,968,743		30,687			5.000	6.717	JD	4,444	100,000	05/07/2008	12/15/2014
94973V-AM-9	WELLPOINT INC				2FE	1,848,658	112.7920	2,255,842	2,000,000	1,930,126		17,302			5.875	7.032	JD	5,222	117,500	07/24/2007	06/15/2017
94973V-AV-9	WELLPOINT INC				2FE	14,929,500	101.2290	15,184,380	15,000,000	14,958,823		12,538			2.375	2.467	FA	134,583	356,250	08/10/2011	02/15/2017
94973V-BE-6	WELLPOINT INC				2FE	4,978,950	99.2060	4,960,320	5,000,000	4,980,574		1,624			2.300	2.361	JJ	46,319		07/30/2013	07/15/2018
949746-CR-0	WELLS FARGO & COMPANY				1FE	1,060,882	103.7760	1,037,757	1,000,000	1,018,567		(20,751)			5.000	2.828	MN	6,389	50,000	12/06/2011	11/15/2014
94974B-EZ-9	WELLS FARGO & COMPANY				1FE	23,938,560	104.7280	25,134,792	24,000,000	23,962,759		11,952			2.625	2.685	JD	28,000	630,000	12/05/2011	12/15/2016
94974B-FD-7	WELLS FARGO & COMPANY				1FE	13,988,800	101.8650	14,261,086	14,000,000	13,992,366		2,175			2.100	2.118	MN	43,283	294,000	04/30/2012	05/08/2017
94974B-FK-1	WELLS FARGO & COMPANY			3	1FE	35,000,000	100.5520	35,193,270	35,000,000	35,000,000					0.869	0.874	JAJO	59,113	160,190	04/16/2013	04/23/2018
94980V-AA-6	WELLS FARGO BANK NA				1FE	1,917,520	104.4930	2,089,860	2,000,000	1,986,410		11,635			4.750	5.392	FA	37,472	95,000	02/07/2007	02/09/2015
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL			2	3FE	4,617,886	99.5000	4,594,797	4,617,886	4,588,649		4,963			2.415	2.654	MJSD	4,337	32,287	05/09/2013	12/07/2017
95081Q-AJ-3	WESCO DISTRIBUTION INC			1	4FE	1,579,375	100.0000	1,575,000	1,575,000	1,575,000	(4,317)	(58)			5.375	6.611	JD	8,230		11/22/2013	12/15/2021
950840-AB-4	WESFARMERS LTD		F		1FE	16,046,100	104.0070	16,641,184	16,000,000	16,022,977		(9,213)			2.983	2.920	MN	57,008	477,280	06/03/2011	05/18/2016
950840-AC-2	WESFARMERS LTD		F		1FE	20,000,000	98.0750	19,615,080	20,000,000	20,000,000					1.874	1.874	MS	105,152	187,400	03/13/2013	03/20/2018
952355-AH-8	WEST CORP			1	4FE	12,913,355	108.7500	13,121,775	12,066,000	12,737,897	32,373	(83,348)			8.625	5.101	JJ	479,875	567,094	12/17/2013	10/01/2018
952355-AK-1	WEST CORP			1	4FE	12,650,438	108.0000	12,900,600	11,945,000	12,532,214		(75,392)			7.875	5.617	MN	120,197	635,513	11/04/2013	01/15/2019
95235L-AN-0	WEST CORPORATION TERM B-8			2	3FE	15,558,916	100.3740	15,567,361	15,509,356	15,498,377	(10,067)	6,021			3.750	1.503	MJSD	129,152	190,552	11/08/2013	06/30/2018
955278-BH-8	WEST PENN POWER CO				1FE	2,783,244	112.3530	3,370,575	3,000,000	2,890,140		23,342			5.950	7.027	JD	7,933	178,500	12/06/2007	12/15/2017
959802-AP-4	WESTERN UNION CO/THE				2FE	4,995,400	101.9390	5,096,925	5,000,000	4,996,822		617			3.650	3.665	FA	65,396	182,500	08/17/2011	08/22/2018
959802-AQ-2	WESTERN UNION CO/THE				2FE	11,977,920	102.3310	12,279,732	12,000,000	11,985,529		7,193			2.375	2.439	JD	16,625	285,000	12/05/2012	12/10/2015
959802-AR-0	WESTERN UNION CO/THE				2FE	1,990,120	101.5240	2,030,476	2,000,000	1,992,092		1,864			2.875	2.982	JD	3,354	57,500	12/05/2012	12/10/2017
96122W-AF-7	WESTPAC BANKING CORP		F		1FE	29,962,800	98.2100	29,463,000	30,000,000	29,963,513		713			1.850	1.877	MN	55,500		11/18/2013	11/26/2019
966387-AG-7	WHITING PETROLEUM CORP			1	3FE	3,650,000	102.2500	3,732,125	3,650,000	3,650,000					5.000	5.000	MS	55,257		09/09/2013	03/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97063P-AA-2	WILLIS GROUP HOLDINGS LT		F		2FE	11,938,440	104.6930	12,563,208	12,000,000	11,971,235		12,198			4.125	4.235	MS	145,750	495,000	03/14/2011	03/15/2016
97381W-AJ-3	WINDSTREAM CORP				4FE	9,877,500	114.2500	10,282,500	9,000,000	9,751,395	(4,305)	(57,852)			7.875	5.462	MN	118,125	393,750	12/19/2013	11/01/2017
97381W-AP-9	WINDSTREAM CORP			1	4FE	9,114,063	107.5000	9,406,250	8,750,000	8,979,763		(76,829)			8.125	7.648	MS	236,979	710,938	03/29/2012	09/01/2018
97381W-AT-1	WINDSTREAM CORP			1	4FE	2,066,879	106.0000	2,120,000	2,000,000	2,066,748		(131)			7.750	7.663	AO	38,750		12/26/2013	10/01/2021
97381W-AU-8	WINDSTREAM CORP			1	4FE	2,063,750	100.5000	1,959,750	1,950,000	1,959,750	(77,380)	(15,245)			7.500	6.538	AO	36,563	146,250	12/07/2012	04/01/2023
97381W-AX-2	WINDSTREAM CORP			1	4FE	1,001,000	102.2500	1,022,500	1,000,000	1,000,807		(95)			7.500	8.074	JD	6,250	75,000	11/07/2011	06/01/2022
97381W-AZ-7	WINDSTREAM CORP			1	4FE	250,000	93.5000	233,750	250,000	233,750	(16,250)				6.375	6.965	FA	6,641	8,323	04/18/2013	08/01/2023
97381H-AL-1	WINDSTREAM CORP TL A-4			2	3FE	6,524,177	99.8440	6,546,733	6,556,962	6,498,337		13,680			2.414	2.821	FMAN	6,595	129,898	03/06/2013	08/08/2017
97381H-AN-7	WINDSTREAM CORP TL B-4			2	3FE	9,900,000	100.0630	9,906,237	9,900,000	9,900,000					3.500	3.623	JAJO	14,438	278,260	03/04/2013	01/23/2020
976656-CF-3	WISC ELEC POWER			1	1FE	3,000,000	98.5770	2,957,295	3,000,000	3,000,000					1.700	1.700	JD	2,267	25,783	06/10/2013	06/15/2018
982526-AR-6	WM WRIGLEY JR CO				2FE	9,988,900	100.1520	10,015,150	10,000,000	9,989,607		707			1.400	1.438	AO	27,222		10/16/2013	10/21/2016
982526-AT-2	WM WRIGLEY JR CO				2FE	14,977,050	99.7220	14,958,330	15,000,000	14,978,127		1,077			2.000	2.039	AO	58,333		10/16/2013	10/20/2017
982526-AU-9	WM WRIGLEY JR CO			1	2FE	39,304,915	99.3870	38,760,813	39,000,000	39,294,672		(10,243)			2.400	2.231	AO	182,000		10/29/2013	10/21/2018
982526-AV-7	WM WRIGLEY JR CO			1	2FE	24,985,270	99.1730	24,793,325	25,000,000	24,985,706		436			2.900	2.911	AO	140,972		10/16/2013	10/21/2019
92933B-AE-4	WMG ACQUISITION CORP			1	3FE	4,131,775	103.8750	4,189,279	4,033,000	4,089,814	(30,666)	(10,892)			6.000	6.816	JJ	111,580	174,425	04/29/2013	01/15/2021
92933B-AE-4	WMG ACQUISITION CORP	LS		1	3FE	1,874,800	103.8750	1,811,580	1,744,000	1,811,580	(49,658)	(13,562)			6.000	4.706	JJ	48,251	73,829	04/29/2013	01/15/2021
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL			2	3FE	15,986,035	99.9250	15,985,907	15,997,905	15,978,200	(8,437)	603			3.750	3.827	MJSD	1,666	277,712	08/06/2013	07/01/2020
983024-AJ-9	WYETH				1FE	2,929,552	109.8120	3,294,357	3,000,000	2,974,283		11,062			5.500	5.936	FA	62,333	165,000	11/16/2007	02/15/2016
98310W-AB-4	WYNDHAM WORLDWIDE				2FE	8,201,740	110.3150	9,652,589	8,750,000	8,498,155		74,359			6.000	7.120	JD	43,750	525,000	07/12/2010	12/01/2016
98310W-AH-1	WYNDHAM WORLDWIDE			1	2FE	20,536,989	101.4250	20,792,105	20,500,000	20,524,088		(7,179)			2.950	2.900	MS	201,583	604,750	02/27/2012	03/01/2017
98310W-AK-4	WYNDHAM WORLDWIDE			1	2FE	12,483,500	99.6610	12,457,575	12,500,000	12,486,175		2,675			2.500	2.542	MS	104,167	164,063	02/19/2013	03/01/2018
983130-AP-0	WYNN LAS VEGAS LLC/CORP			1	3FE	4,648,000	110.2500	4,575,375	4,150,000	4,459,846		(103,870)			7.875	4.910	MN	54,469	326,813	02/22/2012	05/01/2020
983130-AR-6	WYNN LAS VEGAS LLC/CORP			1	3FE	1,097,500	112.2500	1,122,500	1,000,000	1,065,609		(15,377)			7.750	5.764	FA	29,278	77,500	11/07/2011	08/15/2020
98313R-AA-4	WYNN MACAU LTD		E	1	3FE	4,500,000	100.1250	4,505,625	4,500,000	4,500,000					5.250	6.455	AO	49,219		10/10/2013	10/15/2021
98389B-AM-2	XCEL ENERGY INC			1	2FE	8,434,480	109.7480	8,779,808	8,000,000	8,321,120		(48,669)			4.700	3.939	MN	48,044	376,000	08/02/2011	05/15/2020
98389B-AP-5	XCEL ENERGY INC				2FE	24,994,000	99.1570	24,789,175	25,000,000	24,995,278		1,278			0.750	0.758	MN	27,083	93,750	05/06/2013	05/09/2016
984121-CG-6	XEROX CORP				2FE	40,465,575	99.1100	40,139,429	40,500,000	40,465,997		422			2.750	2.647	MS	77,344		12/03/2013	03/15/2019
984121-CG-6	XEROX CORP	LS			2FE	1,998,300	99.1100	1,982,194	2,000,000	1,998,321		21			2.750	2.647	MS	3,819		12/03/2013	03/15/2019
984121-BP-7	XEROX CORPORATION				2FE	2,810,450	110.5290	3,315,870	3,000,000	2,926,717		29,477			6.400	7.625	MS	56,533	192,000	11/30/2006	03/15/2016
984121-CF-8	XEROX CORPORATION				2FE	20,166,400	102.6590	20,531,780	20,000,000	20,113,046		(33,455)			2.950	2.765	MS	173,722	590,000	05/15/2012	03/15/2017
98420E-AA-3	XLIT LTD		F		2FE	16,448,850	98.2190	16,206,119	16,500,000	16,449,907		1,057			2.300	2.399	JD	42,167		11/18/2013	12/15/2018
98417E-AS-9	XSTRATA FINANCE CANADA			3	2FE	4,039,640	101.2730	4,050,908	4,000,000	4,026,493		(13,147)			2.050	1.427	AO	15,489	76,600	01/29/2013	10/23/2015
98385X-AL-0	XTO ENERGY INC				1FE	7,117,980	115.4030	6,924,168	6,000,000	6,597,674		(154,753)			6.250	3.280	FA	156,250	375,000	06/28/2010	08/01/2017
98419M-AA-8	XYLEM INC				2FE	36,713,419	105.0360	37,154,243	35,373,000	36,379,231		(296,519)			3.550	2.475	MS	352,305	1,255,742	03/12/2013	09/20/2016
98478*-AL-1	YANKEE GAS SERVICES COMPANY FIRST MORTGA			1		19,835,885	99.9930	18,498,718	18,500,000	18,500,000		(471,248)			4.800	2.210	JJ	444,000	888,000	02/09/2011	01/01/2014
988498-AE-1	YUM! BRANDS INC				2FE	4,988,250	105.5790	5,278,945	5,000,000	4,996,382		2,004			4.250	4.339	MS	62,569	212,500	08/20/2009	09/15/2015
98956P-AA-0	ZIMMER HOLDINGS INC				2FE	4,484,170	108.9280	4,500,884	4,132,000	4,392,315		(39,064)			4.625	3.438	MN	16,456	191,105	08/01/2011	11/30/2019
98978V-AE-3	ZOETIS INC				2FE	11,716,441	100.1140	11,718,285	11,705,000	11,715,642		(799)			1.150	1.106	FA	56,086		11/04/2013	02/01/2016
98978V-AG-8	ZOETIS INC				2FE	7,996,106	99.1780	7,934,256	8,000,000	7,996,246		140			1.875	1.887	FA	62,500		11/04/2013	02/01/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,747,349,533	XXX	15,970,401,962	15,564,612,209	15,649,465,267	(18,431,115)	(29,020,074)			XXX	XXX	XXX	126,759,370	391,520,696	XXX	XXX
14975T-AA-6	ABSN 2006-HE5, A1 RMBS		F	4	1FM		0.0000		1,238,741						6.500	6.656	MON			10/17/2006	07/27/2036
004421-EX-7	ACE 2004-OP1, M2 RMBS			4	6Z*		70.6810								1.739	0.000	MON		206,968	04/04/2007	04/25/2034
004421-JX-2	ACE 2004-RM2 M2 RMBS			3	6Z*		75.1400								0.959	0.000	MON		787,275	02/02/2007	01/25/2035
004406-AA-2	ACE 2006-GP1, A RMBS			34	6Z*		84.5950								0.294	0.000	MON		207,989	05/23/2006	02/25/2031
00442B-AD-3	ACE 2006-HE4, A2C RMBS			4	6Z*		28.2380								0.324	0.000	MON		360,480	09/15/2006	12/25/2041
00442B-AE-1	ACE 2006-HE4, A2D RMBS			4	6Z*		29.5000								0.414	0.000	MON		1,441,920	09/15/2006	02/26/2052
00441Y-AC-6	ACE 2006-OP2, A2B RMBS			4	6Z*		86.0960								0.274	0.000	MON		457,374	10/13/2006	08/25/2036
00441Y-AD-4	ACE 2006-OP2, A2C RMBS			3	6Z*		38.9210								0.314	0.000	MON		516,918	10/13/2006	08/25/2036
02660V-AY-4	AHMA 2005-2 1A1 RMBS			24	1FM	138,049	62.9100	198,086	314,870	147,099		15,949			0.705	12.031	MON	37	2,327	10/27/2011	03/25/2036
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTMENT TRUST			24	1FM	11,105,328	77.2540	13,283,808	17,195,000	11,879,527		333,859			5.408	10.699	MON	77,492	896,422	01/09/2012	01/25/2041
007036-PC-4	ARMT 2005-6A A22 RMBS			2	1FM	377,946	47.0390	177,783	377,946	177,783	25,690	(7)			0.785	0.784	MON	49	3,047	03/15/2006	11/25/2035
05946X-SC-8	BAFC 2005-B 3A3 RMBS			2	1FM	1,326,584	86.3050	1,630,849	1,889,630	1,383,443		39,593			0.467	15.543	MON	294	9,334	10/27/2011	04/20/2035
058928-AA-0	BAFC 2006-B 1A1 RMBS			24	1FM	1,372,856	80.3190	1,866,883	2,324,323	1,507,611		34,166			2.857	7.916	MON	5,534	67,880	10/27/2011	03/20/2036
059522-AB-8	BAFC 2007-C 6A2 RMBS			24	1FM	1,252,759	80.0660	1,713,534	2,140,144	1,257,673		8,218			0.437	12.459	MON	312	9,886	10/27/2011	05/20/2047
059522-AC-6	BAFC 2007-C 7A1 RMBS			24	1FM	1,981,624	82.7210	2,556,982	3,091,081	1,996,632		4,394			0.377	9.758	MON	388	12,429	10/27/2011	09/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS			2	1FM	5,269,888	101.7280	5,374,361	5,283,096	5,277,005		1,862			5.500	5.605	MON	24,214	282,356	03/08/2010	09/26/2037
07386H-SQ-5	BALTA 2005-4 1A2 RMBS			2	1FM	4,783,298	88.9970	4,252,990	4,778,818	4,252,990	1,074,716	(50)			0.705	0.700	MON	561	35,032	07/26/2006	04/25/2035
05539B-ED-2	BCAP 2012-RR3 10A5 RMBS			23	1FM	10,324,081	99.6860	10,448,347	10,481,301	10,363,866		32,397			2.416	2.934	MON	21,101	279,719	07/10/2012	11/26/2036
05948K-F9-5	BOAA 2005-6 6A1 RMBS			24	1FM	3,586,676	101.5280	3,777,841	3,720,977	3,455,433		(70,033)			5.000	5.087	MON	15,504	181,095	08/26/2005	09/25/2022
07388A-AB-0	BSABS 2006-HE4, IA2 RMBS			4	6Z*		44.7940								0.334	0.000	MON		1,703,141	04/17/2006	05/25/2036
07384M-4L-3	BSARM 2004-10 31A1 RMBS			23	1FM	2,965,094	96.8120	2,899,548	2,995,045	2,948,974		712			2.736	3.090	MON	6,828	86,110	05/16/2006	05/25/2053
07384M-6H-0	BSARM 2004-12 2A1 RMBS			23	1FM	2,999,661	98.1810	2,995,163	3,050,664	3,002,300		272			2.701	3.078	MON	6,867	85,337	01/16/2007	10/25/2051
161630-BD-9	CHASE 2007-A1 11M1 RMBS			24	1FM	2,146,904	91.3080	2,722,789	2,981,999	2,046,216		(14,844)	51,569		2.663	9.406	MON	6,618	76,587	01/07/2010	03/25/2037
12558M-BM-3	CITHE 2003-1 RMBS				1FM	1,543,533	91.5240	1,412,869	1,543,709	1,543,588		104			4.670	4.672	MON	6,008	72,091	03/03/2003	10/20/2032
12558M-BN-1	CITHE 2003-1 RMBS				1FM	2,119,023	61.8900	1,311,873	2,119,678	2,119,066	1,063,711	260			5.060	5.064	MON	8,938	107,256	03/03/2003	05/20/2033
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS			24	1FM	6,468,171	90.9440	7,744,569	8,515,719	5,991,549		(299,100)	510,203		5.604	10.555	MON	39,768	475,282	03/12/2010	08/25/2036
17316D-AC-8	CMLTI 2010-3 1A1 RMBS			23	1FM	2,295,680	99.6550	2,306,507	2,314,486	2,307,799		2,618			4.453	4.790	MON	8,589	85,132	03/09/2010	03/25/2046
17316D-AV-6	CMLTI 2010-3 5A1 RMBS			2	1FM	8,776,043	101.1140	8,929,618	8,831,238	8,791,931		14,580			5.000	5.204	MON	36,797	425,206	03/24/2010	10/25/2035
17319B-AC-9	CMLTI 2012-6 2A1 RMBS			23	1FM	8,038,660	102.0940	8,248,238	8,079,055	8,047,817		6,403			2.528	2.699	MON	17,018	215,013	07/10/2012	08/25/2036
17310F-AC-9	CMSI 2006-5 1A3 RMBS			24	1FM	7,794,926	99.8500	8,524,476	8,537,308	7,799,395		(107,273)			6.000	7.542	MON	42,687	525,785	02/22/2011	08/25/2037
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS			24	1FM	4,282,821	89.5270	4,430,822	4,949,174	3,954,216		(100,846)	(98,344)		5.750	8.903	MON	23,715	279,745	04/26/2010	08/25/2040
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS			24	1FM	2,072,598	64.2590	2,844,377	4,426,418	2,601,386		435,422			6.789	12.779	MON	25,043	282,674	09/28/2011	08/25/2037
17310N-AH-1	CRMSI 2006-3, M2 RMBS			4	6FM	1,398,380	46.3590	1,738,444	3,750,000	1,108,627	298,707	(148,892)			5.824	5.820	MON	18,200	424,716	11/16/2006	04/25/2037
17310N-AJ-7	CRMSI 2006-3, M3 RMBS			4	1FM	180,110	12.5450	113,295	903,148	79,016		(46,869)			5.874	5.874	MON	4,421	102,740	11/16/2006	11/25/2036
225470-M4-2	CSMC 2006-3 1A2 RMBS			24	1FM	3,841,933	31.4120	5,782,020	18,407,335	2,569,309		257,218	151,654		0.385	25.352	MON	1,180	72,430	06/04/2009	02/27/2045
12638P-BV-0	CSMC 2007-3 4A6 RMBS			24	1FM	1,400,117	79.5470	1,443,877	1,815,126	1,243,914		(57,369)	4,468		0.415	6.810	MON	125	7,797	10/27/2011	11/25/2040
12642L-AA-0	CSMC 2009-13R 1A1 RMBS			2	1FM	3,229,343	101.7490	3,224,344	3,168,935	3,198,775		(21,347)			6.000	5.082	MON	15,845	179,121	02/26/2010	09/26/2037
12641T-CN-4	CSMC 2009-5R 4A1 RMBS			23	1FM	18,839	99.9280	19,121	19,135	19,135		73			2.360	2.360	MON	38	41	10/27/2011	07/26/2049
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS			2	1FM	172,394	98.8050	170,360	172,421	172,419		2			0.565	0.567	MON	16	888	01/16/2004	03/25/2034
12668B-KC-6	CWALT 2006-J1 1A6 RMBS			24	1FM	482,302	85.2680	427,283	501,104	315,918		(25,320)			5.500	5.483	MON	2,297	27,291	02/10/2006	01/25/2042
02152A-AU-3	CWALT 2007-16CB 4A3 RMBS			24	1FM	16,684,990	73.6200	19,812,080	26,911,274	17,347,688		260,381			0.665	6.290	MON	2,981	190,896	08/07/2012	01/25/2051
02151L-AA-4	CWALT 2007-20 A1 RMBS			24	1FM	4,641,402	63.8910	5,002,634	7,829,987	4,496,891		(97,746)			0.665	0.684	MON	868	54,091	06/19/2007	08/25/2047
12669E-K2-1	CWHL 2003-40 A1 RMBS			2	1FM	60,707	102.4260	60,244	58,817	60,494		(99)			4.500	2.870	MON	221	2,530	10/27/2011	08/25/2023
12669F-KR-3	CWHL 2004-2 1A1 RMBS			23	1FM	109,933	90.6730	113,890	125,604	110,499		243			2.909	5.777	MON	304	3,669	10/27/2011	02/25/2034
12669G-NM-9	CWHL 2005-7 1-A2 RMBS			2	1FM	426,205	80.2710	356,374	443,963	430,687	75,810	740			0.965	1.385	MON	83	4,424	10/16/2007	03/25/2035
17025A-AF-9	CWHL 2006-17 A6 RMBS			24	1FM	5,219,157	87.4940	5,968,272	6,821,381	5,479,893		(34,388)	(163,991)		6.000	8.430	MON	34,107	403,987	03/22/2010	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS			24	1FM	3,549,921	89.7580	3,808,210	4,242,748	3,387,499		(41,121)	(200,634)		5.750	8.238	MON	20,330	239,507	04/20/2010	03/25/2039
12544V-AD-1	CWHL 2007-5 A4 RMBS			24	1FM	1,723,896	92.2540	1,918,652	2,079,741	1,617,505		(29,397)	(41,795)		5.750	9.669	MON	9,965	117,302	05/03/2010	01/25/2039
126673-DR-0	CWL 2004-7, MF2 RMBS			4	1FM	3,771,388	66.9920	5,996,134	8,950,563	3,388,688		(40,359)	206,595		5.581	16.868	MON	41,625	503,759	08/30/2004	03/25/2041
126673-ZW-5	CWL 2005-3, MF2 RMBS			4	1FM	2,592,698	24.0540	1,880,082	7,816,218	1,904,037	1,211,887	(312,015)	200,970		5.484	5.633	MON	35,718	435,111	03/23/2005	08/25/2035
126673-ZX-3	CWL 2005-3, MF3 RMBS			4	1FM	2,100,736	7.4210	719,252	9,692,110	781,247		(480,120)			5.484	5.682	MON	44,290	539,972	03/23/2005	08/25/2035
12666R-AF-7	CWL 2006-9 1AF6 RMBS			4	2FM	2,701,006	84.5300	2,637,191	3,119,817	2,573,821	452,174	(30,376)	17,781		5.989	5.989	MON	15,571	175,375	04/11/2007	10/25/2046
12668X-AC-9	CWL 2006-S8, A3 RMBS				5FM	6,934,225	90.9660	6,307,928	6,934,349	6,307,928	402,978	18			5.555	5.555	MON	32,100	382,791	12/08/2006	04/25/2036
12669R-AC-1	CWL 2007-S1 A3 RMBS			3	5FM	3,324,851	93.7590	3,117,499	3,325,013	3,117,499	674,155	2,309			5.810	5.772	MON	16,099	191,669	02/23/2007	11/25/2036
152314-DP-2	CXHE 2001-B A5 RMBS			4	1FM	2,082,145	101.6630	2,629,626	2,586,605	2,048,743		(49,909)			7.293	6.410	MON	15,720	182,037	06/29/2007	07/25/2032
251510-FB-4	DBALT 2005-AR1 1A1 RMBS			24	1FM	819,558	73.2310	1,292,289	1,764,668	881,799		39,184			0.475	9.920	MON	140	8,938	10/27/2011	08/25/2035
25151E-AA-1	DBALT 2006-AB3 A1 RMBS			24	1FM	1,427,411	67.2660	1,567,527	2,330,341	1,022,711		(2,635)	80,911		6.250	17.449	MON	12,137	99,570	05/20/2009	12/25/2040
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS			24	1FM	4,755,703	86.8620	5,765,649	6,637,750	4,794,142		41,845	13,585		6.000	10.887	MON	33,189	392,110	01/07/2010	08/25/2036
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS			2	1FM	421,308	105.1320	424,302	403,588	412,231		(6,877)			7.750	6.455	MON	2,607	30,834	08/18/1998	09/19/2027
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A R			2	1FM	207,349	102.0530	201,949	197,887	202,084		(4,283)			8.000	6.427	MON	1,319	13,925	05/19/1998	09/19/2027
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A R			23	1FM	350,716	101.4700	354,369	349,236	356,446		(5,772)			7.715	6.398	MON	2,245	26,650	06/22/1998	05/19/2027
36228F-CG-9	GSMPS 99-2 A1 RMBS			23	1FM	763,197	101.8110	755,766	742,324	751,662		(277)			8.000	7.076	MON	4,949	58,775	06/23/1999	09/19/2027
362631-AB-9	GSR 2006-0A1 2A1 RMBS			2	1FM	3,789,798	98.4340	5,855,482	5,948,619	4,662,615		375,069			0.355	18.656	MON	352	22,231	06/23/2009	08/25/2046
43739E-AJ-6	HMBT 2004-2 A1 RMBS			2	1FM	1,080,627	92.7990	1,001,244	1,078,941	1,080,196		(30)			0.905	0.882	MON	163	10,078	01/31/2006	12/25/2034
43739E-BK-2	HMBT 2005-3 A2 RMBS			2	1FM	1,552,205	89.3050	1,973,680	2,210,051	1,768,219		183,692			0.475	9.633	MON	175	11,124	10/27/2011	07/25/2035
43739E-BS-5	HMBT 2005-4 A1 RMBS			2	1FM	6,815,136	86.9980	7,668,900	8,815,051	7,048,041		45,122			0.435	5.822	MON	639	40,917	04/27/2010	10/25/2035
43739E-CB-1	HMBT 2005-5 A1 RMBS			2	1FM	6,138,148	82.8200	8,112,198	9,794,975	6,277,081		37,266			0.425	10.484	MON	693	44,460	10/27/2011	11/26/2038
46626L-EM-8	JPMAC 2005-OPT2 M2 RMBS			3	6Z*		56.0170								0.614	0.000	MON		312,958	01/19/2007	12/25/2035
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS			4	1FM	7,182,494	76.7630	6,732,971	8,771,138	6,772,533		(229,416)			5.118	5.537	MON	37,410	467,548	11/21/2006	07/25/2042
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS			4	1FM	31,896	0.0010	3	265,088			(1,864)	3,029		0.000	5.599	MON		4,847	11/21/2006	10/25/2036
46629Q-AK-2	JPMAC 2006-CH2, MF3 RMBS			4	6Z*		0.0970								5.833	0.000	MON		23,026	11/21/2006	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS			4	1FM	1,842,447	61.0560	1,529,906	2,505,759	1,611,037		(85,012)	25,544		5.932	5.932	MON	12,387	137,996	04/11/2007	12/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46626L-GZ-7	JPMAC 2006-FRE2 A3			3	6Z*		88.2190								0.344	0.000	MON		381,787	06/14/2007	02/25/2036
46630L-AH-7	JPMAC 2007-CH1 MF1 RMBS			4	6Z*		30.4520								5.338	0.000	MON		90,103	02/27/2007	11/25/2036
46630L-AJ-3	JPMAC 2007-CH1 MF2 RMBS			4	1FM	249,918	19.2080	345,740	1,800,000	104,438		(79,245)			5.338	5.840	MON	8,007	123,934	02/27/2007	11/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS			4	1FM	1,294,913	63.5770	1,004,755	1,580,365	1,209,174	288,996	(37,399)	28,042		5.052	5.551	MON	6,653	80,697	05/08/2007	06/25/2042
46630P-AP-0	JPMMT 07A2 3A1 RMBS			24	1FM	376,465	88.4590	344,740	389,718	300,856		(9,371)	(10,268)		3.948	8.070	MON	1,282	19,555	04/07/2010	04/25/2037
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS			24	1FM	8,238,321	85.5120	10,657,745	12,463,420	8,249,793		105,633	212,426		2.690	11.094	MON	27,939	459,314	01/07/2010	08/25/2036
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS			24	1FM	1,723,425	91.6340	1,970,568	2,150,470	1,527,426		(11,848)	102,692		4.968	13.101	MON	8,902	109,236	01/07/2010	04/25/2037
466247-YH-0	JPMT 2005-A8 1A1 RMBS			24	1FM	5,264,569	94.8670	5,725,461	6,035,237	4,962,385		(96,833)	67,321		5.093	8.965	MON	25,613	305,149	04/29/2010	11/25/2035
52520M-DR-1	LMT 2005-3 1A5 RMBS			24	2FM	6,569,554	84.1320	6,390,760	7,596,138	6,390,760	(36,461)	18,850	23,135		5.500	6.357	MON	34,816	412,649	05/18/2006	01/25/2036
52522Q-AP-7	LMT 2007-10 3A3 RMBS			24	1FM	340,352	1.0190	10,452	1,026,018						6.000	9.320	MON	5,130	22,605	10/28/2008	12/25/2037
61913P-AZ-5	MHL 2005-4 A1 RMBS			2	1FM	4,576,565	88.2940	6,338,772	7,179,173	4,654,680		40,709			0.445	10.686	MON	532	33,618	10/27/2011	10/25/2035
61915R-CK-0	MHL 2006-1 2A1B RMBS			24	1FM	559,276	22.9510	895,684	3,902,522	636,408		10,856			0.445	19.994	MON	289	18,281	10/27/2011	04/25/2036
59020U-H3-2	MLMI 2005-A7 2A1 RMBS			24	1FM	3,949,537	94.9680	4,483,461	4,721,013	3,738,542		(118,814)	41,941		5.080	9.826	MON	19,986	236,417	01/11/2010	09/25/2035
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS			24	1FM	6,274,106	78.8260	7,536,114	9,560,417	6,238,314		30,914			5.750	11.976	MON	45,810	432,084	02/15/2012	05/25/2052
61748H-EF-4	MSM 2004-8AR 4A1 RMBS			23	1FM	4,310,637	97.7390	6,040,386	6,180,125	4,396,931		12,453			2.462	13.226	MON	12,678	161,748	05/20/2009	08/25/2053
61750Y-AA-7	MSM 2006-15XS A1 RMBS			24	1FM	78,092	44.6280	164,912	369,530	104,352		(854)			0.285	21.574	MON	20	980	07/10/2009	02/26/2052
61751J-AF-8	MSM 2007-6XS 2A1S RMBS			24	1FM	2,306,163	89.3360	3,160,238	3,537,459	2,775,628		192			0.275	10.395	MON	162	11,142	06/10/2009	02/25/2047
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS			24	1FM	3,311,575	67.0470	2,829,497	4,220,145	2,807,450		(187,587)			5.909	5.909	MON	20,782	187,025	06/08/2006	10/25/2042
640158-AB-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS			24	6	411,773	60.3140	468,109	776,121	433,908	726,348	21,901	111,712		5.629	0.000	MON	3,641	35,260	12/16/2011	05/01/2041
640158-AC-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS			24	6	274,556	48.8030	676,196	1,385,564	493,599	1,355,985	148,057	484,635		5.423	0.000	MON	6,262	59,905	12/16/2011	10/01/2050
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS			24	6	528,464	95.7090	764,324	798,591	550,913	638,083	14,883	2,391		4.932	10.456	MON	3,282	32,298	03/27/2012	10/01/2041
69121P-DE-0	OWNIT 2006-2, A2B RMBS			4	1FM	2,477,445	83.8780	2,516,576	3,000,267	2,338,481	419,855	(97,388)			5.633	5.630	MON	14,084	124,326	03/02/2006	01/25/2042
69336Q-AC-6	PHHMC 2007-4 A3 RMBS			23	1FM	1,756,983	102.8290	1,853,316	1,802,335	1,792,267		101			5.654	5.838	MON	8,492	97,057	06/08/2007	08/15/2037
73316P-BA-7	POPLR 2004-5, M1 RMBS				1FM	3,238,323	82.3280	2,666,034	3,238,323	2,666,034	313,052				5.255	5.255	MON	14,181	170,174	11/10/2004	12/25/2034
73316P-BT-6	POPLR 2005-1 M2 RMBS			4	1FM	938,994	24.7190	374,099	1,513,435	374,099	65,196	(24,056)	51,163		5.433	7.355	MON	6,852	83,165	02/07/2007	08/25/2042
73316P-CK-4	POPLR 2005-2, M1 RMBS			4	1FM	2,876,607	83.0930	2,433,364	2,928,482	2,433,364	400,914	338	51,875		5.161	5.251	MON	12,595	154,631	03/18/2005	04/25/2035
73316P-JE-1	POPLR 2005-6 A4 RMBS			4	1FM	17,722,282	73.6240	7,362,390	10,000,000	7,689,194	1,346,774	(59,579)	205,821		4.600	5.850	MON	38,332	523,562	01/11/2007	01/25/2036
74922G-AN-4	RALI 2006-QA14 A13 RMBS			24	1FM	13,552,991	78.6430	11,155,518	14,185,101	8,318,852		(527,184)			6.500	6.020	MON	1,881,382	910,329	10/28/2008	03/25/2040
761118-WQ-7	RALI 2006-Q03 A2 RMBS			24	1FM	2,349,795	50.0730	3,179,367	6,349,426	2,272,745		(23,903)			0.425	12.647	MON	353,818	28,869	10/27/2011	04/25/2046
759950-FX-1	RAMC 2005-4, A3 RMBS			4	1FM	7,274,406	89.8980	6,766,549	7,526,884	6,766,549	537,856	52,052	84,237		5.565	5.565	MON	34,906	346,383	12/09/2005	02/25/2036
759950-GV-4	RAMC 2006-1, AF3 RMBS			4	1FM	6,265,690	67.5290	5,187,939	7,682,557	5,187,939	1,056,195	(119,996)	411,681		5.608	5.608	MON	35,903	429,311	03/06/2006	05/25/2036
760985-D2-4	RAMP 2003-RS10, MI1 RMBS				1FM	1,250,071	96.7110	1,209,308	1,250,439	1,209,308	50,424	78			5.520	5.525	MON	5,752	68,165	11/21/2003	11/25/2033
760985-YW-5	RAMP 2003-RZ4, M1 RMBS				1FM	4,884,406	81.8540	4,007,303	4,895,690	4,884,297	1,494,669	5,982			5.270	5.306	MON	21,500	258,003	10/06/2003	10/25/2033
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS			4	2FM	1,753,571	97.5480	1,812,215	1,857,776	1,770,002	54,214	13,842	8,399		5.410	5.410	MON	179,650	96,127	04/10/2007	07/25/2034
76110W-MB-9	RASC 2001-KS3, AI5 RMBS			3	1FM	3,963,052	96.3740	3,805,071	3,948,246	3,805,071	(34,246)	(246)			6.980	6.932	MON	22,966	275,587	10/19/2006	03/25/2042
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS				1FM	865,855	74.6830	646,762	866,006	646,762	108,551	11			5.570	5.573	MON	4,020	47,601	11/17/2003	01/25/2043
76110W-VS-2	RASC 2003-KS11, MI2 RMBS				1FM	1,272,548	87.3870	1,112,305	1,272,846	1,112,305	163,004	26			5.530	5.534	MON	5,866	69,429	12/11/2003	03/25/2041
76110V-SR-0	RFMS2 2005-HS2, AI2 RMBS			4	6Z*		100.0000								5.220	0.000	MON	377,655		11/18/2005	12/25/2035
76110V-SS-8	RFMS2 2005-HS2, AI3 RMBS			4	6Z*		59.8180								5.320	0.000	MON	300,811		11/18/2005	12/25/2035
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS			4	1FM	2,670,381	88.9270	3,475,524	3,908,285	1,945,361	637,211	(463,331)			5.480	5.560	MON	192,566	209,928	10/27/2006	12/25/2035
76110V-TV-0	RFMS2 2006-HI1, A3 RMBS				6Z*		100.0000								5.570	0.000	MON	234,135		03/15/2006	02/25/2036
74957V-AM-1	RFMSI 2006-S6 A12 RMBS			24	1FM	5,213,044	89.4970	5,038,787	5,630,143	4,934,349		(89,428)			6.000	5.842	MON	524,522	330,802	08/07/2007	12/25/2039
749581-AH-7	RFMSI 2007-S1 A4 RMBS			24	1FM	6,479,513	87.6800	7,859,579	8,963,977	6,371,092		(159,836)			6.000	13.198	MON	44,820	548,850	04/14/2011	09/25/2037
749581-AJ-3	RFSMI 2007-S1 A5 RMBS			24	1FM	3,088,516	87.6800	3,167,515	3,612,602	2,895,118		(46,607)	(6,155)		6.000	9.412	MON	18,063	211,859	04/27/2010	09/25/2037
07384M-6M-9	SAMI 0412 2A3 RMBS			23	1FM	9,231,312	98.1810	9,359,885	9,533,325	9,248,028		1,580			2.701	3.422	MON	21,459	266,677	12/04/2006	10/25/2051
86359A-4X-8	SASC 2003-34 2A3 RMBS			23	1FM	327,011	97.9470	385,261	393,334	330,633		1,106			2.652	8.132	MON	869	11,078	10/27/2011	11/25/2033
86359D-NW-3	SASC 2005-15 4A1 RMBS			24	1FM	10,464,173	93.3800	11,675,498	12,503,197	10,392,295		(38,153)			6.000	8.575	MON	62,516	755,406	03/08/2011	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 RMBS			24	1FM	9,461,929	89.9110	10,683,120	11,881,896	9,078,444		(264,369)	54,066		5.500	8.827	MON	54,459	641,021	02/25/2010	10/25/2035
84751P-LM-9	SURF 2006-BC2, A2B RMBS			4	1FM	4,709,254	53.5130	3,430,725	6,411,049	3,749,245		(102,607)			5.145	5.570	MON	27,487	253,966	03/22/2006	06/25/2042
872224-AE-0	TBW 2006-4 A4 RMBS			24	1FM	19,086,667	81.6710	24,599,365	30,120,000	17,001,253		(343,847)			6.160	6.003	MON	154,616	1,375,493	08/23/2006	05/25/2041
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS			24	1FM	389,819	9.5250	293,125	3,077,457	293,125	(41,767)	(46,651)			0.385	34.062	MON	230	12,196	10/27/2011	09/25/2046
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS			24	1FM	207,732	14.6490	206,120	1,407,032	197,425		23,815	18,792		0.405	38.631	MON	111	5,848	10/27/2011	06/25/2046
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS			24	5FM	129,465	12.1170	110,132	908,911	110,132	10,021	203			0.385	32.215	MON	68	3,288	10/27/2011	08/25/2046
92926W-AB-3	WAMU 2007-0A1 A1B RMBS			24	1FM	755,783	2.9090	130,405	4,483,113	130,405	(61,719)	(16,069)	35,993		0.365	16.412	MON	272	14,848	10/27/2011	02/25/2047
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS			24	1FM	4,626,248	77.1690	6,274,473	8,130,853	4,635,101		(42,160)			2.491	12.118	MON	16,879	210,056	10/27/2011	10/25/2042
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS			24	1FM	3,945,586	88.3550	4,619,259	5,228,050	3,742,774		(107,952)	129,569		2.620	8.355	MON	11,413	221,527	04/08/2010	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS			24	1FM	5,914,272	96.7010	6,626,325	6,852,399	5,609,384		(176,195)	219,748		5.510	8.270	MON	31,464	370,245	04/22/2010	11/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
94985W-DN-8	WFMBS 2007-11 A85 RMBS			24	1FM	2,487,717	94.1820	2,633,857	2,796,555	2,367,315		(77,055)	3,929		6.000	9.033	MON	13,983	162,879	04/14/2010	09/25/2041
94985W-DZ-1	WFMBS 2007-11 A96 RMBS			24	1FM	6,047,858	94.1810	6,463,614	6,862,970	5,673,239		(209,358)	5,928		6.000	9.591	MON	34,315	399,719	03/02/2010	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS			24	1FM	4,881,771	96.0210	5,295,640	5,515,109	4,516,114		(135,117)	13,104		6.000	8.762	MON	27,576	321,925	01/19/2010	09/25/2037
94985L-AH-8	WFMBS 2007-13 A8 RMBS			24	1FM	3,113,550	96.0220	3,412,382	3,553,769	2,927,799		(60,187)	7,249		6.000	9.210	MON	17,769	207,354	03/31/2010	09/25/2037
92933U-AA-0	WMHEN 2007-WM1 N1 RMBS		F	4	1FM		0.0000		1,519,279						6.750	7.232	MON		60,069	01/29/2007	01/25/2047
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						423,159,752	XXX	447,771,981	573,954,376	391,245,784	14,772,982	(3,439,323)	3,120,972		XXX	XXX	XXX	5,835,010	29,617,478	XXX	XXX
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS			2	1FE	1,697,228	100.5720	1,676,590	1,667,049	1,679,201		(23,447)			2.161	1.225	MON	3,001	34,004	10/07/2011	11/16/2036
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS			23	2AM	38,260,814	99.8690	38,218,331	38,268,428	38,261,043		(5,793)			4.845	4.847	MJSD	157,969	1,545,000	11/25/2013	10/25/2056
45255B-AD-7	IMPACT COMMUNITY CAPITAL SR NTS, DUE 203			23	4	2,318,314	100.6030	2,332,289	2,318,314	2,332,289		13,975			2.968	2.968	MON	5,734	72,952	11/16/2001	07/25/2031
45257H-AN-7	IMPACT FUNDING 2010-1, A2 CMBS			23	1FE	4,398,751	96.9660	4,265,271	4,398,751	4,398,751					5.876	5.876	MON	21,539	261,690	06/18/2010	01/25/2051
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM			23	1FE	2,998,538	104.8980	3,059,943	2,917,070	2,969,435		(5,297)			5.887	5.433	MON	14,311	164,423	11/16/2001	07/25/2031
45256H-AC-2	IMPACT FUNDING LLC SER 2001-A CL B COMME			23	1FE	422,083	108.1310	443,954	410,569	418,418		(583)			6.277	5.993	MON	2,148	25,667	11/16/2001	07/25/2031
45256H-AD-0	IMPACT FUNDING LLC SER 2001-A CL C PASS-			23	1FE	1,055,085	105.0330	1,078,081	1,026,421	1,045,933		(1,214)			6.477	6.223	MON	5,540	66,219	09/28/2004	07/25/2031
45256H-AE-8	IMPACT FUNDING LLC SER 2001-A CL D COMME			23	1AM	316,561	94.6320	291,397	307,926	291,397	(13,550)	(321)			6.946	6.699	MON	1,782	21,282	11/16/2001	07/25/2031
46630L-AG-9	JPMAC 2007-CH1 AF6			6Z*			72.0540								5.501	0.000	MON		200,229	02/27/2007	10/25/2036
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						51,467,374	XXX	51,365,854	51,314,528	51,396,466	(13,550)	(22,680)			XXX	XXX	XXX	212,025	2,391,467	XXX	XXX
00432C-CJ-8	ACCESS GROUP, INC. ABS			3	1FE	5,137,500	91.5910	6,869,288	7,500,000	5,710,205		294,591			0.638	5.936	JAJO	9,043	52,424	12/14/2011	07/25/2034
00432C-DH-1	ACCESS GROUP, INC. ABS			3	1FE	13,301,756	99.0180	14,002,589	14,141,401	13,674,164		155,425			0.368	4.205	FMAN	5,343	51,085	08/10/2011	08/25/2026
05377R-AL-8	AESOP FUNDING II LLC ABS				1FE	9,968,750	103.9450	10,394,500	10,000,000	9,986,465		6,037			3.150	3.218	MON	9,625	315,000	01/20/2011	03/20/2017
05377R-AS-3	AESOP FUNDING II LLC ABS			4	2AM	10,496,668	101.6880	10,677,188	10,500,000	10,499,241		958			3.650	3.660	MON	11,710	383,249	04/28/2011	11/20/2014
05377R-AT-1	AESOP FUNDING II LLC ABS				1FE	39,981,248	104.8850	41,954,000	40,000,000	39,990,058		3,321			3.410	3.420	MON	41,678	1,363,997	04/28/2011	11/20/2017
05377R-AU-8	AESOP FUNDING II LLC ABS				1FE	10,996,398	106.6510	11,731,588	11,000,000	10,998,058		632			4.740	4.747	MON	59,382	477,950	04/28/2011	11/20/2017
05377R-AV-6	AESOP FUNDING II LLC ABS				1FE	34,987,257	105.2390	36,833,545	35,000,000	34,992,589		2,275			3.270	3.277	MON	34,971	1,144,500	08/19/2011	02/20/2018
05377R-AW-4	AESOP FUNDING II LLC ABS				1FE	4,998,100	106.7950	5,339,755	5,000,000	4,998,877		335			4.720	4.728	MON	7,211	236,000	08/19/2011	02/20/2018
02005M-AG-7	ALLY AUTO RECEIVABLES TRUST ABS				1FE	7,967,500	100.6550	8,052,424	8,000,000	7,995,475		12,019			2.290	2.415	MON	8,142	183,200	01/20/2011	11/16/2015
02005R-AE-1	ALLY AUTO RECEIVABLES TRUST ABS				1FE	6,932,461	101.6190	6,859,276	6,750,000	6,801,467		(76,195)			2.900	2.017	MON	8,700	195,750	09/13/2011	05/15/2017
02005Y-AA-4	ALLY AUTO RECEIVABLES TRUST ABS				1FE	5,047,071	101.2710	5,063,550	5,000,000	5,021,115		(17,892)			1.840	1.509	MON	4,089	92,000	05/15/2012	11/15/2016
02006A-AD-9	ALLY AUTO RECEIVABLES TRUST ABS				1FE	11,608,711	100.6570	11,575,509	11,500,000	11,565,200		(43,511)			1.000	0.585	MON	5,111	102,500	01/24/2013	10/17/2016
02005A-CE-6	ALLY MASTER OWNER TRUST ABS				1FE	19,997,354	101.2310	20,246,220	20,000,000	19,998,981		885			2.430	2.435	MON	21,600	486,000	02/15/2012	02/15/2017
02005A-CN-6	ALLY MASTER OWNER TRUST ABS				1FE	8,577,031	100.5520	8,546,878	8,500,000	8,547,334		(29,698)			1.210	0.825	MON	4,571	85,708	01/24/2013	06/15/2017
02005A-CS-5	ALLY MASTER OWNER TRUST ABS				1FE	14,207,813	100.2320	14,032,480	14,000,000	14,165,893		(41,921)			1.720	1.377	MON	10,702	220,733	01/24/2013	07/15/2019
02005A-CW-6	ALLY MASTER OWNER TRUST ABS				1FE	17,994,866	99.2850	17,871,228	18,000,000	17,996,103		1,014			1.540	1.546	MON	12,320	277,199	10/04/2012	09/15/2019
02005A-DF-2	ALLY MASTER OWNER TRUST ABS				1FE	6,498,495	99.9200	6,494,768	6,500,000	6,498,925		430			1.000	1.008	MON	2,889	48,750	02/12/2013	02/15/2016
020053-AA-2	ALM_2013-8A CDO - CF - LOANS		E	3	1FE	29,966,160	99.7500	29,925,000	30,000,000	29,966,362		202			1.691	1.710	JAJO	19,725		11/20/2013	01/20/2026
023766-AA-6	AMER AIRLN 13-1 B PASS T ABS			2	3FE	1,000,000	100.2500	1,002,500	1,000,000	1,000,000					5.625	5.625	JJ	25,938	19,219	03/05/2013	01/15/2021
02376T-AA-6	AMERICAN AIRLINES INC ABS			2	3AM	1,900,000	101.0000	1,919,000	1,900,000	1,900,000					5.600	5.597	JUL	10,049		11/21/2013	01/15/2022
03027#-AH-5	AMERICAN TOWER TRUST I ABS			1	1FE	30,000,000	97.5980	29,279,400	30,000,000	30,000,000					1.551	1.551	MON	20,680	348,975	03/06/2013	03/15/2043
03063P-AE-2	AMERICREDIT AUTOMOBILE RECEIVA ABS				1FE	3,680,676	101.6660	3,742,307	3,681,000	3,680,933		61			3.340	3.342	MON	7,855	122,946	09/15/2010	04/08/2016
03064M-AE-8	AMERICREDIT AUTOMOBILE RECEIVA ABS				1FE	8,997,616	101.6860	9,151,740	9,000,000	8,999,371		484			2.850	2.857	MON	16,388	256,500	01/26/2011	08/08/2016
03064M-AF-5	AMERICREDIT AUTOMOBILE RECEIVA ABS				1FE	4,998,922	103.9700	5,198,490	5,000,000	4,999,622		241			4.260	4.265	MON	13,608	212,999	01/26/2011	02/08/2017
03064P-AF-8	AMERICREDIT AUTOMOBILE RECEIVA ABS				1FE	14,996,864	104.1290	15,619,305	15,000,000	14,998,610		578			4.040	4.045	MON	38,717	606,001	06/08/2011	07/10/2017
02005A-AF-5	AMOT 10 - 2 A ABS				1FE	81,230,417	103.9040	82,099,825	79,015,000	79,756,609		(840,831)			4.250	3.358	MON	149,251	3,358,141	01/17/2012	04/15/2017
02582J-GJ-3	AMXCA_2013-3 ABS				1FE	26,996,906	99.7190	26,924,130	27,000,000	26,997,045		139			0.980	0.984	MON	11,760	23,520	11/05/2013	05/15/2019
04012V-AA-7	ARES_07-12A CDO - CF - LOANS			3	1FE	12,904,545	98.7500	13,056,597	13,221,870	12,901,256		(3,290)			0.868	2.502	FMAN	11,790	29,816	09/13/2013	11/25/2020
04941K-AA-7	ATCLO_2013-2A CDO - CF - LOANS		E	3	1FE	29,769,237	99.9060	29,772,077	29,800,000	29,769,237					0.000	0.000	FMAN			12/16/2013	02/17/2026
04963W-AB-2	ATRM_5C CDO - CF - LOANS		E	3	1FE	27,740,867	99.0000	27,738,065	28,018,248	27,734,004		(6,864)			0.457	1.370	FMAN	14,950	34,663	10/04/2013	07/20/2020
05377R-AF-1	AVIS BUDGET RENTAL CAR FUNDING ABS				1FE	4,820,962	104.4420	4,689,423	4,490,000	4,621,163		(100,780)			4.640	2.246	MON	6,366	208,336	01/11/2012	05/20/2016
05377R-AJ-3	AVIS BUDGET RENTAL CAR FUNDING ABS				3AM	4,790,625	100.5170	4,690,803	4,666,667	4,678,642		(58,146)			4.020	2.632	MON	5,732	183,692	02/21/2012	04/20/2015
05616X-AC-6	BABSN_07-1 CDO - CF - LOANS			3	1FE	27,410,182	97.9300	27,418,582	27,998,143	27,469,981		59,799			0.461	1.617	JAJO	26,893	34,430	09/04/2013	01/18/2021
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS		E	3	1FE	4,771,411	99.0000	5,140,642	5,192,568	5,004,254		46,889			0.489	3.585	FMAN	3,530	29,000	03/24/2010	11/10/2019
05522R-AS-7	BACCT 2007-A1 A1 ABS				1FE	8,488,184	111.8850	8,391,383	7,500,000	8,369,958		(118,225)			5.170	1.276	MON	17,233	161,562	07/24/2013	06/15/2019
05874E-AB-7	BALLYROCK 06-2 SB CDO - CF - LOANS		F	4	6S	4,344,725	84.0000	3,586,800	4,270,000	3,586,800	(610,200)	(147,725)			0.000	12.720	JAJO		507,987	03/13/2013	01/14/2020
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2 ABS			3	1AM		0.0000		4,099,996						0.274	0.000	FMAN			08/16/2007	08/21/2027
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-			13	1AM	4,719	0.0000		3,114,775						0.178	0.000	FMAN			07/03/2007	11/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
071320-AC-9	BATCLO_2 CDO - CF - LOANS		E	3	1FE		100.0000								2.544	0.000	JAJO	137,778		10/01/2013	11/15/2019
09624W-AD-8	BLUEM 2006-2AB CDO - CF - LOANS		E	3	1FE	2,340,000	94.6750	3,787,000	4,000,000	3,246,913		180,336			0.678	7.401	MJSD	2,259	29,233	06/30/2009	07/15/2018
05578X-AC-2	BMWOT_13-A ABS				1FE	10,926,172	100.0930	10,917,111	10,907,000	10,925,778		(394)			0.670	0.582	MON	1,218	6,090	12/11/2013	11/27/2017
05578X-AD-0	BMWOT_2013-A ABS				1FE	12,748,569	99.6170	12,701,180	12,750,000	12,748,632		63			1.120	1.123	MON	2,380	19,437	10/29/2013	04/27/2020
073879-RQ-3	BSABS 2005-HE3, 1A2			3	1FE		100.0230								0.354	0.000	MON		650,745	03/08/2005	01/25/2034
07384M-U4-2	BSARM 2004-4 A6			23	1FE		100.0000								3.152	0.000	MON		735,861	06/06/2006	06/25/2034
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS			3	1FE	13,088,954	98.2500	13,142,460	13,376,550	13,113,062		24,108			0.482	1.641	JAJO	12,896	17,116	09/06/2013	04/20/2019
126802-BM-8	CABELA'S MASTER CREDIT CARD TR ABS				1FE	6,430,331	102.6710	6,401,512	6,235,000	6,325,919		(52,291)			2.290	1.424	MON	6,346	142,781	12/21/2011	09/17/2018
131244-AC-9	CALLIDUS IV A1B CDO - CF - LOANS		E	3	1FE	2,446,064	99.5900	2,614,297	2,625,059	2,558,002		26,769			0.504	3.828	JAJO	2,791	16,441	03/24/2010	04/17/2020
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT ABS				1FE	39,644,628	114.8910	39,582,316	34,452,000	37,819,288		(762,329)			5.750	2.977	MON	88,044	1,862,139	04/24/2013	07/15/2020
14312A-AG-6	CARMAX AUTO OWNER TRUST ABS				2AM	6,049,955	103.2020	6,243,739	6,050,000	6,049,979		13			3.900	3.900	MON	10,487	235,950	11/02/2011	04/16/2018
14313D-AF-1	CARMAX AUTO OWNER TRUST ABS				1FE	9,947,851	102.6940	10,219,090	9,951,000	9,949,650		923			2.620	2.629	MON	11,587	260,716	09/14/2011	06/15/2017
14313E-AF-9	CARMAX AUTO OWNER TRUST ABS				1FE	6,304,540	102.4720	6,235,403	6,085,000	6,131,300		(110,354)			5.180	3.751	MON	14,009	315,203	11/21/2011	12/15/2016
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS				1FE	34,470,817	99.3760	34,284,858	34,500,000	34,471,937		1,120			0.890	0.920	MON	13,647	156,270	12/12/2013	08/17/2018
14313M-AC-8	CARMAX AUTO OWNER TRUST ABS				1FE	12,999,324	99.9340	12,991,407	13,000,000	12,999,497		173			0.640	0.642	MON	3,698	48,302	05/08/2013	01/16/2018
14313M-AD-6	CARMAX AUTO OWNER TRUST ABS				1FE	24,509,946	98.8040	24,275,155	24,569,000	24,511,336		1,390			0.840	0.916	MON	9,172	92,657	12/12/2013	11/15/2018
14313N-AD-4	CARMAX AUTO OWNER TRUST ABS				1FE	24,998,765	100.4050	25,101,350	25,000,000	24,998,893		128			1.490	1.491	MON	16,556	131,410	07/31/2013	01/15/2019
14313N-AB-8	CARMAX_13-3 ABS				1FE	2,002,188	100.1510	2,003,016	2,000,000	2,002,180		(8)			0.590	0.446	MON	524		12/23/2013	08/15/2016
14313P-AB-3	CARMAX_13-4 ABS				1FE	5,128,203	100.0130	5,125,677	5,125,000	5,128,194		(10)			0.520	0.453	MON	1,184		12/23/2013	11/15/2016
14313J-AC-5	CARMX_12-2 ABS				1FE	5,501,712	100.3650	5,505,026	5,485,000	5,501,655		(57)			0.840	0.463	MON	2,048		12/23/2013	03/15/2017
14313P-AC-1	CARMX_13-4 ABS				1FE	14,717,637	99.8500	14,682,957	14,705,000	14,717,413		(224)			0.800	0.763	MON	5,228		12/11/2013	07/15/2018
14313P-AD-9	CARMX_2013-4 ABS				1FE	16,998,388	99.3190	16,884,196	17,000,000	16,998,450		62			1.280	1.283	MON	9,671	22,969	10/30/2013	05/15/2019
14889E-AA-4	CATA_13-1 CDO - CF - LOANS		E	3	1FE	41,199,125	97.8000	40,880,400	41,800,000	41,213,433		14,308			1.621	1.902	JAJO	353,785		11/07/2013	01/27/2025
17119R-AD-4	CCART_2013-A ABS				1FE	15,062,999	100.0640	15,009,570	15,000,000	15,061,395		(1,604)			1.340	1.205	MON	8,933	21,440	12/02/2013	12/17/2018
17119V-AC-7	CCART_2013-BA ABS				1FE	7,865,332	100.1950	7,865,332	7,850,000	7,865,037		(295)			0.850	0.758	MON	2,966		12/11/2013	05/15/2018
17305E-CX-1	CCCIT_05-A9 ABS				1FE	12,720,843	108.2820	12,685,283	11,715,000	12,699,206		(21,637)			5.100	0.613	MN	68,045		12/11/2013	11/20/2017
17305E-FK-6	CCCIT_13-A10 ABS				1FE	40,037,500	99.9130	39,965,320	40,000,000	40,037,304		(196)			0.730	0.685	FA	44,611		12/20/2013	02/07/2018
17305E-FC-4	CCCIT_13-A3 ABS				1FE	7,141,513	100.3590	7,115,481	7,090,000	7,140,698		(816)			1.110	0.827	JJ	31,261		12/11/2013	07/23/2018
17305E-FE-0	CCCIT_13-A6 ABS				1FE	70,795,313	100.6830	70,477,890	70,000,000	70,781,162		(14,150)			1.320	0.898	MS	259,233		12/10/2013	09/07/2018
15136W-AC-8	CECLO_2013-20A CDO - CF - LOANS		E	3	1FE	39,315,000	100.0000	39,315,000	39,315,000	39,315,000					0.000	0.000	MON			12/18/2013	01/25/2026
143108-AA-6	CGMS_13-4A CDO - CF - LOANS		E	4	6S	3,560,000	89.0000	3,560,000	4,000,000	3,560,000	(74,736)	74,736			0.000	10.254	JAJO			10/18/2013	10/15/2025
161571-FH-2	CHAIT_12-A2 ABS			3	1FE	20,425,421	99.8880	20,412,133	20,435,000	20,425,489		68			0.437	0.451	MON	4,213		12/18/2013	05/15/2019
161571-FL-3	CHAIT_12-A5 ABS				1FE	45,550,391	100.0110	45,505,051	45,500,000	45,549,655		(736)			0.590	0.522	MON	11,931		12/18/2013	08/15/2017
161571-GB-4	CHAIT_2013-A7 ABS			3	1FE	30,033,203	100.1140	30,034,230	30,000,000	30,032,906		(297)			0.597	0.573	MON	8,452	25,771	12/11/2013	09/15/2020
161571-GC-2	CHAIT_2013-A8 ABS				1FE	50,071,276	99.8740	49,937,100	50,000,000	50,070,144		(1,132)			1.010	0.973	MON	39,278	37,875	12/03/2013	07/15/2019
161571-BT-0	CHASE ISSUANCE TRUST ABS				1FE	20,728,108	112.1020	20,524,682	18,309,000	19,980,707		(293,831)			5.230	2.214	MON	42,558	658,962	12/12/2013	04/15/2019
161571-FR-0	CHASE ISSUANCE TRUST ABS				1FE	13,719,922	99.8640	13,731,273	13,750,000	13,723,004		3,082			0.540	0.650	MON	3,300	11,363	10/11/2013	10/16/2017
161571-FU-3	CHASE ISSUANCE TRUST ABS				1FE	29,339,845	97.9370	28,401,817	29,000,000	29,293,220		(46,626)			1.300	1.049	MON	16,756	251,333	04/24/2013	02/18/2020
17305E-DE-2	CITIBANK CREDIT CARD ISSUANCE ABS				1FE	4,377,319	109.7430	4,152,660	3,784,000	4,098,824		(139,492)			5.300	1.453	MS	59,051	200,552	12/21/2011	03/15/2018
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE ABS				1FE	56,772,104	114.5350	55,832,133	48,747,000	56,012,823		(759,280)			5.650	1.515	MS	772,708	953,353	09/24/2013	09/20/2019
17308B-AL-2	CITIBANK OMNI MASTER TRUST ABS				1FE	50,354,375	102.9150	47,340,900	46,000,000	46,966,096		(1,529,970)			5.350	1.936	FA	929,711	2,461,000	12/14/2011	08/15/2018
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS				1FE	54,652,227	103.6640	52,350,371	50,500,000	51,655,672		(1,299,679)			4.900	2.236	MN	316,186	2,474,500	01/04/2012	11/15/2018
17307G-JH-2	CMLTI 2004-OPT1, M1			3	1FE		83.2580								0.714	0.000	MON		1,120,986	09/06/2006	10/25/2034
19964L-AA-5	CNOVA_07-1 CDO - CF - LOANS		E	3	1FE	17,228,794	98.5000	17,214,812	17,476,967	17,246,780		17,986			0.488	1.531	FMAN	10,434	23,419	09/16/2013	05/16/2019
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS		E	3	1FE	19,190,681	98.3200	20,464,509	20,814,187	19,695,303		(242,232)			0.506	4.579	JAJO	21,944	118,462	04/06/2010	07/18/2018
14041N-CQ-2	COMET 2006-A3 A3 ABS				1FE	10,824,804	108.9370	10,349,044	9,500,000	10,187,429		(316,020)			5.050	1.581	MON	21,322	479,750	12/14/2011	12/17/2018
14041N-DG-3	COMET_07-A1 ABS			3	1FE	82,716,936	99.1780	82,598,747	83,283,000	82,719,494		2,558			0.217	0.441	MON	8,017		12/18/2013	11/15/2019
14041N-EM-9	COMET_2013-A3 ABS				1FE	24,997,018	99.5060	24,876,400	25,000,000	24,997,081		63			0.960	0.964	MON	10,667	16,000	11/14/2013	09/16/2019
210795-QC-7	CONTL AIRLINES 2012-2 B ABS			1	2FE	1,770,000	103.0000	1,802,500	1,750,000	1,779,535		9,535			5.500	5.097	AO	16,576	87,465	06/07/2013	04/29/2022
126185-AA-5	CPS AUTO TRUST ABS				1FE	5,932,848	100.8850	5,986,102	5,933,048	5,933,048		253			2.780	2.788	MON	7,331	156,753	03/13/2012	06/17/2019
126186-AA-3	CPS AUTO TRUST ABS				1FE	4,904,791	101.1490	4,961,815	4,905,466	4,905,139		113			2.820	2.829	MON	6,148	129,676	04/21/2011	04/16/2018
126195-AA-4	CPS AUTO TRUST ABS				1FE	12,606,444	102.0860	12,870,945	12,607,943	12,607,035		284			3.680	3.687	MON	20,621	441,045	09/22/2011	09/17/2018
12623N-AA-9	CPS AUTO TRUST ABS				1FE	10,627,525	102.4150	10,884,746	10,628,057	10,627,722		113			4.210	4.213	MON	19,886	427,367	12/07/2011	03/15/2019
12624G-AA-3	CPS AUTO TRUST ABS				1FE	12,580,548	100.5370	12,649,626	12,582,022	12,580,995		229			2.520	2.526	MON	14,092	304,283	06/12/2012	09/16/2019
17310N-AF-5	CRMSI 2006-3, A6				1FE		85.0850								5.629	0.000	MON		825,266	11/16/2006	11/25/2036
254683-AN-5	DCENT_10-A2 ABS			3	1FE	20,146,875	100.6760	20,135,240	20,000,000	20,146,399		(476)			0.747	0.316	MON	6,636		12/24/2013	03/15/2018
254683-BE-4	DCENT_2013-A5 ABS				1FE	19,997,828	99.9060	19,981,140	20,000,000	19,997,953		125			1.040	1.044	MON	9,244	26,578	10/22/2013	04/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
247361-ZH-4	DELTA AIR LINES 2010-2A ABS				2FE	3,871,344	107.7500	4,171,373	3,871,344	3,871,344					4.950	4.950	MN	20,228	185,690	11/15/2010	11/23/2020
24736W-AA-8	DELTA AIR LINES 2011-1 ABS				2FE	7,627,669	109.0000	8,314,159	7,627,669	7,627,669					5.300	5.300	AO	85,345	387,973	03/30/2011	10/15/2020
24736V-AA-0	DELTA AIR LINES ABS				2FE	2,354,641	111.5000	2,536,642	2,275,015	2,324,748		(7,932)			6.200	5.417	JJ	70,134	136,634	08/19/2010	01/02/2020
254683-AC-9	DISCOVER CARD MASTER TRUST ABS				1FE	20,881,228	114.5000	20,675,301	18,057,000	20,700,706		(180,522)			5.650	1.580	MON	45,343	255,055	09/24/2013	03/16/2020
254683-BA-2	DISCOVER CARD MASTER TRUST I ABS				1FE	17,508,652	99.7290	17,452,558	17,500,000	17,503,920		(4,732)			0.690	0.679	MON	5,367	50,830	10/11/2013	08/15/2018
26250G-AB-2	DRYROCK ISSUANCE TRUST ABS				1FE	40,380,777	99.7300	40,349,842	40,459,000	40,403,916		23,139			0.640	0.717	MON	11,508	194,202	03/25/2013	08/15/2018
23336J-AD-7	DT AUTO OWNER TRUST ABS				3AM	17,519,152	101.0310	17,560,095	17,380,984	17,393,351		(37,371)			4.360	4.016	MON	33,680	728,646	08/11/2011	12/15/2016
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS			3	1FE	454,115	99.1250	450,142	454,115	454,115					3.450	3.450	JAJO	4,004	12,536	11/09/2012	10/01/2025
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS			3	1FE	586,650	99.0000	580,783	586,650	586,650					3.170	3.170	JAJO	4,753	15,210	11/09/2012	10/01/2025
29372E-AV-0	ENTERPRISE FLEET FINANCING LLC ABS				1FE	15,498,396	99.8920	15,483,183	15,500,000	15,499,103		707			0.680	0.686	MON	3,221	75,858	03/06/2013	09/20/2018
29372E-AW-8	ENTERPRISE FLEET FINANCING LLC ABS				1FE	26,998,963	99.4300	26,846,019	27,000,000	26,999,269		306			0.910	0.911	MON	7,508	189,052	03/06/2013	09/20/2018
26924X-AE-5	ETRVM 2004-1, A5 ABS				3AM	3,795,708	100.3390	3,761,571	3,748,847	3,754,946		(21,786)			4.580	4.024	MON	11,446	167,523	09/09/2011	11/07/2031
30605K-AB-7	FAIRW_06-1A CDO - CF - LOANS		E	3	1FE	14,976,732	99.6000	14,991,784	15,051,992	14,986,259		9,527			0.484	1.029	JAJO	15,365	19,525	09/18/2013	10/17/2018
31679D-AD-8	FIFTH THIRD AUTO TRUST ABS				1FE	21,998,805	98.7870	21,733,030	22,000,000	21,999,081		275			0.830	0.832	MON	8,116	130,357	03/20/2013	04/15/2019
32057X-AJ-1	FIRST INVESTORS AUTO OWNER TRU ABS				1FE	4,982,032	101.0590	5,052,925	5,000,000	4,998,230		8,691			4.490	4.663	MON	9,978	224,500	01/04/2012	10/17/2016
32058C-AJ-6	FIRST INVESTORS AUTO OWNER TRU ABS				2AM	4,499,677	105.1160	4,730,225	4,500,000	4,499,832		84			5.650	5.652	MON	11,300	254,250	02/17/2012	04/15/2018
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS		E	3	1FE	979,910	99.8500	1,090,659	1,092,298	1,054,229		14,015			0.489	3.374	MJSD	445	3,360	03/04/2010	06/01/2017
34529M-AG-7	FORD CREDIT AUTO OWNER TRUST ABS				1FE	6,583,984	102.9290	6,433,081	6,250,000	6,343,999		(119,344)			3.560	1.821	MON	9,889	222,500	09/13/2011	01/15/2017
34529U-AE-4	FORD CREDIT AUTO OWNER TRUST ABS				1FE	9,997,734	102.4150	10,241,490	10,000,000	9,998,739		452			1.880	1.886	MON	8,356	188,000	01/18/2012	08/15/2017
34529U-AF-1	FORD CREDIT AUTO OWNER TRUST ABS				1FE	2,999,884	103.0050	3,090,153	3,000,000	2,999,934		24			2.400	2.401	MON	3,200	72,000	01/18/2012	11/15/2017
34530D-AD-1	FORD CREDIT AUTO OWNER TRUST ABS				1FE	13,998,740	100.7940	14,111,202	14,000,000	13,998,887		147			1.250	1.253	MON	7,778	65,625	07/23/2013	03/15/2020
34530E-AD-9	FORD CREDIT AUTO OWNER TRUST ABS				1FE	9,998,410	100.1000	10,009,950	10,000,000	9,998,686		276			0.760	0.765	MON	3,378	43,066	05/14/2013	08/15/2018
34528Q-AN-4	FORD CREDIT FLOORPLAN MASTER O ABS				1FE	3,725,459	104.6020	3,898,520	3,727,000	3,726,622		320			5.010	5.019	MON	8,299	186,723	01/29/2010	02/15/2017
34528Q-AP-9	FORD CREDIT FLOORPLAN MASTER O ABS				1FE	13,971,186	105.0480	14,680,416	13,975,000	13,974,054		794			5.600	5.606	MON	34,782	782,600	01/29/2010	02/15/2017
34528Q-AM-6	FORDF 2010-2 A ABS				1FE	104,793,420	104.3410	109,346,862	104,798,000	104,796,888		945			4.430	4.431	MON	206,336	4,642,551	01/29/2010	02/15/2017
34530F-AE-4	FORDL_2013-B ABS				1FE	9,999,983	99.9870	9,998,730	10,000,000	9,999,984		1			0.960	0.960	MON	4,267	12,267	10/22/2013	10/17/2016
34530A-AC-9	FORDO_12-D ABS				1FE	18,389,638	100.1100	18,396,269	18,376,000	18,389,603		(35)			0.510	0.440	MON	4,165		12/23/2013	04/15/2017
34530D-AC-3	FORDO_13-C ABS				1FE	14,053,047	100.3630	14,050,820	14,000,000	14,052,965		(81)			0.820	0.608	MON	5,102		12/23/2013	12/15/2017
34530G-AD-4	FORDO_13-D ABS				1FE	10,005,078	99.8480	9,984,810	10,000,000	10,004,981		(97)			0.670	0.646	MON	2,978		12/11/2013	04/15/2018
363206-AA-1	GALE_07-3A CDO - CF - LOANS		E	3	1FE	7,494,980	98.3000	7,498,794	7,628,478	7,506,643		11,663			0.482	1.579	JAJO	7,355	10,083	09/10/2013	04/19/2021
36361Q-AD-1	GALL_2013-2A CDO - CF - LOANS		E	3	1FE	39,760,000	99.5000	39,800,000	40,000,000	39,762,377		2,377			1.624	1.738	JAJO	37,882		11/19/2013	01/15/2025
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		F	4	6S	17,156,413	111.0000	16,311,450	14,695,000	16,311,450	(48,434)	(796,529)			0.000	9.899	MJSD		1,455,669	08/02/2013	10/27/2020
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER ABS				1FE	31,084,005	98.5280	30,628,414	31,086,000	31,058,014		(25,991)			1.360	1.388	MON	18,790	249,389	12/11/2013	08/17/2020
36159J-DE-8	GEMNT_12-5 ABS				1FE	5,167,502	100.3740	5,169,251	5,150,000	5,167,049		(453)			0.950	0.721	MON	2,174		12/12/2013	06/15/2018
36297N-AA-3	GSAMP 2006-S3, A1				1FE		99.9020								6.085	0.000	MON		1,359,578	04/19/2006	05/25/2036
40256V-AA-6	GULFS_07-1A CDO - CF - LOANS		E	3	1FE	23,715,644	98.5000	23,854,899	24,218,171	23,714,484		(1,160)			0.514	2.204	MJSD	5,185	32,072	09/12/2013	06/17/2021
44890P-AC-9	HALST_13-B ABS				1FE	6,027,422	100.3210	6,019,236	6,000,000	6,026,779		(643)			0.980	0.719	MON	2,613		12/11/2013	10/17/2016
41283K-AF-4	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	8,997,009	100.9160	9,082,404	9,000,000	8,999,343		506			2.590	2.599	MON	10,360	233,100	11/17/2010	04/15/2018
41283T-AD-0	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	4,843,222	100.2130	4,831,259	4,821,000	4,837,809		(5,413)			0.910	0.755	MON	1,950	32,903	04/02/2013	02/15/2018
41283Y-AC-1	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	10,999,969	99.8300	10,981,344	11,000,000	10,999,978		8			0.650	0.650	MON	3,178	45,879	04/16/2013	07/16/2018
41283Y-AD-9	HARLEY-DAVIDSON MOTORCYCLE TRU ABS				1FE	14,996,075	99.0230	14,853,375	15,000,000	14,996,731		656			0.870	0.877	MON	5,800	83,737	04/16/2013	07/15/2019
43813C-AC-4	HAROT_12-4 ABS				1FE	8,614,412	100.0990	8,613,510	8,605,000	8,614,387		(25)			0.520	0.416	MON	1,616		12/23/2013	08/18/2016
43814F-AD-4	HAROT_2013-4 ABS				1FE	45,791,599	99.7430	45,610,433	45,728,000	45,790,123		(1,477)			1.040	0.997	MON	17,173	26,631	12/23/2013	02/18/2020
44890Q-AB-9	HART_13-C ABS				1FE	7,595,666	100.1130	7,593,548	7,585,000	7,595,628		(38)			0.570	0.389	MON	1,922		12/23/2013	06/15/2016
44890Q-AD-5	HART_2013-C ABS				1FE	27,992,504	100.9640	28,269,948	28,000,000	27,993,099		595			1.550	1.558	MON	19,289	104,884	09/11/2013	03/15/2019
42805R-AV-1	HERTZ VEHICLE FINANCING LLC ABS				1FE	39,514,809	104.5710	38,100,298	36,435,000	37,529,320		(966,021)			5.290	2.465	MON	32,124	1,927,410	12/14/2011	03/25/2016
42805R-AX-7	HERTZ VEHICLE FINANCING LLC ABS				4AM	5,454,688	104.2180	5,210,905	5,000,000	5,171,497		(151,449)			5.930	2.700	MON	4,942	296,500	02/21/2012	03/25/2016
42805R-AZ-2	HERTZ VEHICLE FINANCING LLC ABS				1FE	10,650,903	105.1460	10,766,899	10,240,000	10,437,213		(92,399)			3.740	2.749	MON	6,383	382,976	09/13/2011	02/25/2017
42805R-BF-5	HERTZ VEHICLE FINANCING LLC ABS				1FE	39,997,200	105.1530	42,061,160	40,000,000	39,998,412		485			3.290	3.291	MON	21,933	1,315,998	06/10/2011	03/25/2018
42805R-BH-1	HERTZ VEHICLE FINANCING LLC ABS				3AM	22,441,925	102.3910	22,525,976	22,000,000	22,175,557		(163,860)			4.170	3.391	MON	15,290	917,400	05/09/2012	03/25/2016
42805R-BJ-7	HERTZ VEHICLE FINANCING LLC ABS				2AM	9,998,795	106.6670	10,666,730	10,000,000	9,999,303		206			4.960	4.962	MON	8,267	496,000	06/10/2011	03/25/2018
43812X-AD-7	HONDA AUTO RECEIVABLES OWNER T ABS				1FE	29,995,161	100.4150	30,124,590	30,000,000	29,995,831		670			1.130	1.135	MON	15,067	132,775	07/17/2013	09/16/2019
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS				1FE	9,251,718	99.4940	9,225,074	9,272,000	9,256,911		5,194			0.620	0.695	MON	1,597	43,115	03/25/2013	03/21/2019
44890P-AD-7	HYUNDAI AUTO LEASE SECURITIZAT ABS				1FE	20,011,397	100.3580	20,071,680	20,000,000	20,011,332		(65)			1.170	1.146	MON	10,400	70,785	12/11/2013	08/15/2017
44921S-AG-7	HYUNDAI AUTO LEASE SECURITIZAT ABS				1FE	20,997,593	99.9090	20,980,953	21,000,000	20,998,425		831			0.770	0.775	MON	7,187	125,318	02/27/2013	10/17/2016
44890B-AF-3	HYUNDAI AUTO RECEIVABLES TRUST ABS				1FE	15,146,110	102.9770	15,446,520	15,000,000	15,056,788		(37,830)			3.000	2.719	MON	20,000	450,000	09/23/2011	06/15/2017
44890E-AF-7	HYUNDAI AUTO RECEIVABLES TRUST ABS				1FE	19,336,962	103.1110	19,941,629	19,340,000	19,338,794		692			2.860	2.864	MON	24,583	553,123	05/11/2011	03/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44890L-AD-6	HYUNDAI AUTO RECEIVABLES TRUST ABS				1FE	69,977,677	99.8290	69,879,950	70,000,000	69,980,965		3,288			1.010	1.019	MON	31,422	329,934	06/19/2013	02/15/2019
44987E-AA-2	INGIM_2013-3A CDO - CF - LOANS		E	3	1FE	20,000,000	99.4500	19,890,000	20,000,000	20,000,000					1.686	1.686	JAJO	18,732		11/26/2013	01/18/2026
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,153,053	99.6370	1,148,864	1,153,053	1,148,864	113,019				6.210	6.211	JJ	35,603	64,895	07/16/2004	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR				3	1,164,066	99.6370	1,159,838	1,164,066	1,159,838	114,006				6.210	6.211	JJ	35,943	65,621	07/16/2004	01/02/2020
466247-ER-0	JPMMT 2004-S1 1A7			2	1FE		97.3440								5.000	0.000	MON		498,433	08/27/2004	09/25/2019
48601T-AA-6	KATONAH 7 A1 CDO - CF - LOANS		E	3	1FE	2,068,149	99.5000	2,280,120	2,291,578	2,202,042		29,685			0.501	6.202	FMAN	1,498	13,943	01/21/2010	11/15/2017
48601T-AB-4	KATONAH 7 A2 CDO - CF - LOANS		E	3	1FE	2,067,927	99.7500	2,285,849	2,291,578	2,202,841		29,430			0.501	6.150	FMAN	1,498	13,943	01/21/2010	11/15/2017
493268-AU-0	KEYCORP STUDENT LOAN TRUST ABS			3	1FE	13,248,438	89.5850	15,317,226	17,098,000	14,216,834		537,334			1.138	5.872	FMAN	19,991	173,511	03/30/2012	11/25/2036
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS			3	1FE	17,166,534	98.3730	18,121,795	18,421,495	17,514,587		157,102			0.538	3.244	JAJO	17,898	101,739	02/13/2012	10/28/2041
493268-BZ-8	KEYCORP STUDENT LOAN TRUST ABS			3	1FE	4,725,000	85.1320	5,959,268	7,000,000	5,250,966		285,748			0.768	6.673	JAJO	9,708	57,916	02/17/2012	01/27/2042
493268-CJ-3	KEYCORP STUDENT LOAN TRUST ABS			3	1FE	21,375,000	89.2100	22,302,575	25,000,000	22,625,324		832,513			0.586	4.508	MJSD	2,034	156,929	05/23/2012	06/27/2038
49327H-AF-2	KEYCORP STUDENT LOAN TRUST ABS			3	1FE	3,207,416	98.5700	3,592,685	3,644,790	3,433,167		94,036			0.436	5.313	MJSD	221	16,354	01/13/2012	06/27/2029
49327H-AG-0	KEYCORP STUDENT LOAN TRUST ABS			3	1FE	4,620,000	88.9440	6,226,059	7,000,000	5,199,987		339,557			0.556	7.866	MJSD	540	41,811	02/07/2012	09/27/2035
49638V-AC-2	KING_06-3A SUB CDO - CF - LOANS		F	4	6S	10,422,500	73.5000	9,187,500	12,500,000	9,187,500	(1,790,227)	555,227			0.000	10.073	FMAN			06/18/2013	08/24/2021
54240K-AA-0	LBAHC 2006-WL2, N1				1FE		100.1210								6.750	0.000	MON		70,080	03/21/2006	12/25/2045
56081#-AK-6	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 8				1FE	8,000,000	101.1180	8,089,454	8,000,000	8,000,000					3.360	3.360	JD	14,187	268,800	09/12/2011	12/10/2019
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS				1FE	12,524,219	103.2310	12,745,185	12,346,288	12,527,186		15,976			3.540	3.151	MON	13,355	426,023	02/14/2012	10/20/2032
57629W-BK-5	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	4,984,100	100.7720	5,038,595	5,000,000	4,998,722		4,115			2.875	2.960	AO	27,951	143,750	04/14/2010	04/21/2014
57629W-BP-4	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	18,420,104	104.6760	19,287,526	18,426,000	18,423,191		1,168			3.125	3.132	AO	123,160	575,813	04/07/2011	04/14/2016
57629W-BP-4	MASSMUTUAL GLOBAL FUNDIN ABS	LS			1FE	1,573,496	104.6760	1,647,594	1,574,000	1,573,760		100			3.125	3.132	AO	10,521	49,188	04/07/2011	04/14/2016
57629W-BS-8	MASSMUTUAL GLOBAL FUNDIN ABS				1FE	14,772,768	99.1940	14,680,727	14,800,000	14,774,916		2,148			2.100	2.139	FA	128,637		07/26/2013	08/02/2018
58768V-AD-3	MERCEDES-BENZ AUTO LEASE TRUST ABS				1FE	16,001,631	100.0530	16,008,464	16,000,000	16,001,048		(582)			0.720	0.715	MON	5,120	73,920	04/23/2013	12/17/2018
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS				1FE	19,996,704	100.1040	20,020,820	20,000,000	19,997,137		433			1.130	1.135	MON	10,044	84,750	07/23/2013	11/15/2019
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1 ABS			3	1AM	10,455	0.0000		5,200,000						0.274	0.000	FMAN			06/14/2007	05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2 ABS			3	1AM	25,165	0.0000		8,549,987						0.274	0.000	FMAN			01/10/2011	05/22/2027
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3 ABS			3	1AM	28,192	0.0000		9,850,000						0.272	0.000	MJSD			03/15/2007	05/29/2027
050700-30-3	MERRILL LYNCH - RITS 2007-4 2007-4 ABS			3	1AM	18,436	0.0000		6,800,000						0.272	0.000	MJSD			03/15/2007	06/01/2027
55313Y-AD-3	MMCA AUTOMOBILE TRUST ABS				1FE	2,330,188	100.5360	2,312,317	2,300,000	2,319,510		(10,678)			1.570	0.870	MON	1,605	24,073	04/24/2013	08/15/2017
55292L-AD-6	MTBAT_2013-1 ABS				1FE	42,161,453	101.1670	42,489,930	42,000,000	42,152,627		(8,826)			1.570	1.443	MON	29,307	143,916	10/24/2013	08/15/2018
571628-AA-4	MVCOT 2007-1A A ABS				1FE	2,098,080	100.7610	2,114,102	2,098,131	2,098,116		20			5.518	5.519	MON	9,648	111,167	05/22/2007	05/20/2029
65477M-AD-0	NAROT_2013-C_A4 ABS				1FE	19,997,412	99.2530	19,850,680	20,000,000	19,997,448		36			1.300	1.303	MON	14,444		12/04/2013	06/15/2020
65477M-AB-4	NART_13-C ABS				1FE	15,650,000	99.9660	15,644,742	15,650,000	15,650,000					0.400	0.400	MON	3,478		12/23/2013	06/15/2016
63543Y-AC-7	NATIONAL COLLEGIATE STUD LOAN TRUST ABS			3	1AM	18,791,524	95.5380	21,761,154	22,777,605	21,005,323		660,032			0.315	4.541	MON	1,194	78,677	03/08/2012	10/25/2027
637432-KT-1	NATIONAL RURAL UTIL COOP ABS				1FE	2,781,058	112.7900	3,383,712	3,000,000	2,889,026		23,047			5.450	6.496	FA	68,125	163,500	01/15/2008	02/01/2018
637432-MN-2	NATIONAL RURAL UTIL COOP ABS				1FE	9,980,500	104.0770	10,407,690	10,000,000	9,991,225		3,859			3.050	3.109	MS	101,667	305,000	02/14/2011	03/01/2016
63937D-AM-9	NAVCDO_06 CDO - CF - LOANS		E	4	6S	4,330,575	42.0000	4,041,870	9,623,500	3,912,451		(418,124)			0.000	10.180	MJSD		511,907	10/16/2013	09/20/2020
65157Y-AE-9	NEWMK_13-1 CDO - CF - LOANS		E	4	6S	4,725,000	98.2500	4,421,250	4,500,000	4,421,250	(169,981)	(133,769)			0.000	10.880	MJSD		229,071	10/30/2013	06/02/2025
65476L-AD-3	NISSAN AUTO LEASE TRUST ABS				1FE	12,375,933	100.0870	12,370,704	12,360,000	12,369,532		(6,401)			0.740	0.671	MON	4,065	55,426	03/25/2013	09/17/2018
65476V-AD-1	NISSAN AUTO LEASE TRUST ABS				1FE	16,978,947	99.9770	16,996,073	17,000,000	16,984,246		5,299			0.740	0.798	MON	5,591	70,588	06/11/2013	10/15/2018
65477L-AD-2	NISSAN AUTO RECEIVABLES OWNER ABS				1FE	29,993,337	100.2920	30,087,630	30,000,000	29,994,073		736			1.310	1.316	MON	17,467	147,374	07/24/2013	08/15/2020
67104G-AC-2	OAK HILL 13-VIIIA CDO - CF - LOANS		F	4	6S	9,500,000	96.0000	9,600,000	10,000,000	9,600,000	(278,517)	378,517			0.000	11.746	JAJO		347,679	04/17/2013	04/20/2025
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS				1FE	7,736,503	102.6730	7,943,733	7,736,947	7,736,529		(31)			3.450	3.452	MON	15,571	259,844	02/29/2012	03/10/2027
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS				2AM	4,834,663	102.1370	4,938,909	4,835,592	4,834,712		(68)			4.870	4.876	MON	13,737	249,310	02/29/2012	03/10/2027
67108K-AA-3	OZLMF_2013-5A CDO - CF - LOANS		E	3	1FE	39,980,000	99.9500	39,980,000	40,000,000	39,980,129		129			1.778	1.787	JAJO	29,635		11/25/2013	01/17/2026
69763N-AC-5	PAMCO III 98-1 B2 CDO - CF - LOANS		E	4	6*	422,122	84.0800	541,096	643,549		467,973	3,812	65,710		1.592	11.330	FMAN	1,736	10,449	03/13/1999	06/30/2014
73328X-AB-5	PILOT_13-1 ABS				1FE	5,003,516	100.0120	5,000,615	5,000,000	5,003,508		(8)			0.540	0.483	MON	675		12/23/2013	01/22/2016
73328U-AD-7	PORSCHE FINANCIAL AUTO SECURIT ABS				1FE	3,846,198	100.2190	3,838,891	3,830,487	3,832,062		(6,732)			1.190	0.993	MON	1,899	45,433	01/04/2012	12/17/2018
75156M-AF-2	RAMP 2006-RZ3, M3			3	6Z*		99.3460								0.594	0.000	MON	61,937		10/11/2006	08/25/2036
75156M-AG-0	RAMP 2006-RZ3, M4			3	6Z*		98.6660								0.664	0.000	MON	44,241		10/11/2006	08/25/2036
75157E-AF-9	RAMPART 07-1A CDO - CF - LOANS		F	4	6S	4,037,500	70.5000	3,525,000	5,000,000	3,525,000	(49,343)	(463,157)			0.000	11.177	JAJO		749,165	04/26/2013	10/25/2021
760106-AY-0	RENTAL CAR FINANCE CORP 2011-1A CLASS A1				1FE	14,998,644	101.2700	15,190,440	15,000,000	14,999,592		385			2.510	2.513	MON	6,275	376,500	07/21/2011	02/25/2016
760106-AZ-7	RENTAL CAR FINANCE CORP 2011-1A CLASS B1				1FE	4,999,108	102.2170	5,110,865	5,000,000	4,999,726		254			4.380	4.386	MON	3,650	219,000	07/21/2011	02/25/2016
43718V-AD-6	RFMS2 2006-HI5, A4 RMBS			4	6Z*		54.1380								5.700	0.000	MON	318,534		12/18/2006	12/25/2036
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVABL ABS				1FE	4,700,229	100.7630	4,695,574	4,660,000	4,661,909		(11,988)			2.390	2.142	MON	4,950	111,374	07/14/2010	06/15/2017
78403D-AD-2	SBA TOWER TRUST ABS			1	1FE	30,000,000	98.3710	29,511,360	30,000,000	30,000,000					2.240	2.240	MON	29,867	444,267	04/04/2013	04/15/2043
78403D-AE-0	SBA TOWER TRUST ABS	0		1	2AM	10,000,000	97.7480	9,774,770	10,000,000	10,000,000					3.598	3.598	MON	15,991	237,868	04/04/2013	04/15/2043
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS				1FE	7,053,662	102.6050	7,238,811	7,055,048	7,053,345		(521)			3.370	3.378	MON	7,265	227,589	11/04/2011	07/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS				2AM	3,135,469	103.1940	3,235,715	3,135,577	3,135,444		(41)			4.360	4.361	MON	4,177	130,866	11/04/2011	07/20/2028
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS				1FE	9,494,663	101.8330	9,670,755	9,496,662	9,493,625		(967)			2.840	2.848	MON	8,241	255,471	03/14/2012	11/20/2028
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS				2AM	3,797,876	101.6530	3,861,449	3,798,665	3,797,465		(382)			3.580	3.588	MON	4,155	128,815	03/14/2012	11/20/2028
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS			4	2AM	2,322,423	102.8320	2,388,839	2,323,041	2,322,129		(294)			4.230	4.242	MON	3,003	92,091	03/16/2011	04/20/2026
78443C-AB-0	SLM STUDENT LOAN TRUST ABS			3	1FE	8,039,640	97.4810	8,641,916	8,865,213	8,126,542		83,916			0.793	3.176	MJSD	3,124	71,820	06/12/2012	12/16/2030
78443C-BM-5	SLM STUDENT LOAN TRUST ABS			3	1FE	2,788,799	98.8190	2,852,122	2,886,208	2,821,646		19,134			0.443	1.926	MJSD	568	13,123	02/21/2012	06/15/2021
78443C-CJ-1	SLM STUDENT LOAN TRUST ABS			3	1FE	29,718,230	96.3620	32,095,425	33,307,000	31,372,596		876,641			0.433	3.112	MJSD	6,408	157,847	02/07/2012	12/15/2023
78443D-AB-8	SLM STUDENT LOAN TRUST ABS			3	1FE	5,489,626	95.4530	5,649,586	5,918,734	5,655,827		69,467			0.363	3.111	MJSD	954	22,500	02/17/2012	09/15/2025
78443J-AD-1	SLM STUDENT LOAN TRUST ABS			3	1FE	17,550,000	97.1240	19,424,780	20,000,000	18,647,704		678,856			0.413	3.996	MJSD	3,670	90,739	04/25/2012	03/15/2023
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		E	4	6S	962,500	97.0000	970,000	1,000,000	970,000	(2,081)	9,581			0.000	9.145	JAJO			11/18/2013	04/17/2021
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		E	4	6S	6,992,563	97.0000	7,047,050	7,265,000	7,047,050	(11,391)	65,878			0.000	9.154	JAJO			11/18/2013	04/17/2021
864662-AB-7	SUDSM_2013-1A CDO - CF - LOANS		E	3	1FE	35,000,000	99.7400	34,909,000	35,000,000	35,000,000					1.638	1.638	JAJO	43,009		11/14/2013	01/17/2026
78488A-AB-0	SVO VOI MORTGAGE CORP ABS				1AM	5,764,174	102.7580	5,970,970	5,810,705	5,755,913		(7,963)			4.820	5.078	MON	23,340	273,452	11/10/2011	11/20/2027
89231N-AD-5	TAOT_12-B ABS				1FE	4,000,000	99.7990	3,991,956	4,000,000	4,000,000					0.610	0.610	MON	1,084		12/12/2013	01/16/2018
872377-AJ-5	TCW GP III B2 CDO - CF - PROJ FIN		E		1AM	7,000,000	90.7500	6,352,500	7,000,000	6,352,500	(17,503)				5.793	5.793	MJSD	33,793	405,510	06/15/2005	09/01/2017
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS				1FE	12,996,309	99.4400	12,927,239	13,000,000	12,997,081		771			0.690	0.699	MON	3,987	59,302	04/09/2013	11/15/2018
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B ABS			3	1AM	45,359	0.0000		9,450,000						0.000	5.927	JAJO			03/23/2006	04/10/2026
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS			3	1AM	25,843	0.0000		5,250,000						0.000	5.927	JAJO			03/23/2006	04/10/2026
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS				1FE	2,881,394	109.0000	3,140,720	2,881,394	2,881,394					5.900	5.900	AO	42,501	110,843	04/30/2012	04/01/2026
90346W-AB-9	US AIRWAYS 2013-1B PTT ABS				3FE	2,275,000	98.5000	2,240,875	2,275,000	2,240,875	(34,128)				5.375	5.375	MN	15,625	68,274	04/10/2013	05/15/2023
90345K-AA-8	US AIRWAYS GROUP INC ABS				2FE	8,386,038	109.2500	9,161,747	8,386,038	8,386,038					6.250	6.250	AO	100,458	514,040	12/15/2010	10/22/2024
92329P-AC-9	VENCDO_13 CDO - CF - LOANS		E	4	6S	6,117,344	97.0000	5,941,250	6,125,000	5,457,923		(659,420)			0.000	10.109	MJSD		874,176	08/20/2013	04/10/2025
92867N-AD-0	VOLKSWAGEN AUTO LEASE TRUST ABS				1FE	24,996,748	100.1290	25,032,350	25,000,000	24,997,488		740			0.840	0.847	MON	6,417	84,583	07/17/2013	07/20/2016
92867N-AE-8	VOLKSWAGEN AUTO LEASE TRUST ABS				1FE	47,991,379	100.2870	48,137,904	48,000,000	47,993,169		1,789			1.070	1.079	MON	15,693	206,865	07/17/2013	11/20/2017
92867L-AC-6	VOLKSWAGEN AUTO LOAN ENHANCED ABS				1FE	15,997,500	99.9380	15,990,112	16,000,000	15,997,505		5			0.460	0.472	MON	2,249		12/23/2013	01/20/2017
92867L-AD-4	VOLKSWAGEN AUTO LOAN ENHANCED ABS				1FE	7,845,094	99.4630	7,807,853	7,850,000	7,846,145		1,051			0.660	0.680	MON	1,583	34,540	04/23/2013	03/20/2019
92867M-AD-2	VOLKSWAGEN AUTO LOAN ENHANCED ABS				1FE	22,996,171	99.3590	22,852,547	23,000,000	22,997,047		877			0.780	0.785	MON	5,482	146,012	02/21/2013	07/22/2019
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	1,852,637	110.2630	2,042,782	1,852,637	1,852,637					5.660	5.650	JJ	48,352	95,365	05/31/2006	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)				1	1,574,231	110.2630	1,735,802	1,574,231	1,574,231					5.660	5.650	JJ	41,086	81,034	05/31/2006	01/15/2019
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20				1	1,294,368	110.2630	1,427,215	1,294,368	1,294,368					5.660	5.650	JJ	33,782	66,628	05/31/2006	01/15/2019
929227-6L-5	WAMU 2003-AR7 A8			2	1FE		99.3080								3.727	0.000	MON		282,859	07/07/2006	08/25/2033
92922F-TB-4	WAMU 2004-AR7 A6			2	1FE		97.2650								3.945	0.000	MON		250,847	02/10/2006	07/25/2034
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS		E	3	1FE	38,193,630	97.7000	38,582,366	39,490,651	38,300,792		107,163			0.479	1.837	FMAN	25,235	31,834	11/07/2013	11/14/2022
960320-AA-0	WESTGATE RESORTS ABS				1FE	7,613,914	101.3440	7,716,245	7,613,914	7,613,914					4.500	4.500	MON	28,552	318,904	04/11/2012	09/20/2025
960320-AC-6	WESTGATE RESORTS ABS				2AM	5,711,829	101.6560	5,806,416	5,711,829	5,711,829					5.500	5.500	MON	26,179	292,409	04/11/2012	09/20/2025
98160N-AC-3	WOART_13-B ABS				1FE	23,222,074	99.9680	23,167,538	23,175,000	23,221,273		(801)			0.830	0.746	MON	8,549		12/11/2013	08/15/2018
98160N-AD-1	WOART_2013-B ABS				1FE	15,017,935	99.3110	14,896,575	15,000,000	15,017,621		(314)			1.320	1.288	MON	8,800	18,150	12/02/2013	01/15/2020
98160L-AE-3	WOLS_2013-A ABS				1FE	23,167,676	100.6900	23,329,943	23,170,000	23,167,911		235			1.400	1.404	MON	14,417	78,392	09/11/2013	02/15/2019
981464-CW-8	WORLD FINANCIAL NETWORK CREDIT ABS				1FE	16,999,590	102.6920	17,457,572	17,000,000	16,999,684		55			3.140	3.140	MON	23,724	533,801	04/05/2012	01/17/2023
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS				1FE	15,997,408	98.8860	15,821,712	16,000,000	15,997,818		410			0.870	0.874	MON	6,187	75,787	05/21/2013	07/15/2019
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,634,590,255	XXX	3,662,644,560	3,690,574,635	3,624,739,141	(2,391,542)	(4,516,537)	65,710		XXX	XXX	XXX	7,019,294	61,655,613	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						19,856,566,914	XXX	20,132,184,357	19,880,455,749	19,716,846,659	(6,063,225)	(36,998,613)	3,186,681		XXX	XXX	XXX	139,825,698	485,185,254	XXX	XXX
38144Q-AA-7	GOLDMAN SACHS CAP III			1	1AM	1,754,986	69.5000	3,475,000	5,000,000	1,814,331		6,271			4.000	11.394	MJSD	16,667	202,222	05/09/2007	01/01/9999
86800X-AA-6	SUNTRUST PREFERRED CAP I			1	1AM	554,614	74.6250	752,966	1,009,000	533,118					4.000	6.547	MJSD	1,906	40,921	08/06/2007	01/01/9999
91731K-AA-8	USB CAPITAL IX			1	1AM	1,469,441	77.5000	2,325,000	3,000,000	1,498,562		7,859			3.500	7.554	JAJO	22,750	106,458	03/14/2006	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						3,779,040	XXX	6,552,966	9,009,000	3,846,011		14,130			XXX	XXX	XXX	41,323	349,601	XXX	XXX
4899999. Total - Hybrid Securities						3,779,040	XXX	6,552,966	9,009,000	3,846,011		14,130			XXX	XXX	XXX	41,323	349,601	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						20,329,043,448	XXX	20,554,006,625	19,877,480,193	20,136,214,440	(18,078,147)	(86,298,888)	11,047,209	(302,206)	XXX	XXX	XXX	182,544,900	543,019,789	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						553,515,765	XXX	578,909,134	698,703,652	521,124,499	14,772,982	(3,148,231)	3,120,972		XXX	XXX	XXX	6,269,508	34,677,365	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						51,467,374	XXX	51,365,854	51,314,528	51,396,466	(13,550)	(22,680)			XXX	XXX	XXX	212,025	2,391,467	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999. Total - Other Loan-Backed and Structured Securities						3,772,001,208	XXX	3,806,786,877	3,834,196,077	3,762,311,535	(2,391,542)	(4,457,556)	867,180		XXX	XXX	XXX	7,660,174	64,692,554	XXX	XXX
8399999 - Total Bonds						24,706,027,794	XXX	24,991,068,491	24,461,694,450	24,471,046,941	(5,710,257)	(93,927,356)	15,035,360	(302,206)	XXX	XXX	XXX	196,686,606	644,781,175	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE			18,000.000	25.00	0.000		19.570	352,260			18,250							P3LFE	06/07/2012
060505-81-5	BANK OF AMERICA			25,838.000	1.00	0.000		20.130	520,119			16,895							P3LFE	11/19/2013
23385H-20-8	DAIRY FARMERS OF AMERICA			150,000.000	100.00	105.630	15,843,750	105.625	15,843,750	13,753,125		1,181,250							P2LFE	06/04/2007
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM			130,000.000	25.00	25.000	3,250,000	24.688	3,209,375	3,250,000	40,619	239,720							RP2LFE	05/16/2007
373334-11-9	GEORGIA POWER COMPANY			50,000.000	100.00	100.400	5,020,000	100.400	5,020,000	5,000,000	81,250	325,000		(580,000)			(580,000)		P2LFE	10/03/2007
38143Y-66-5	GOLDMAN SACHS SERIES A			48,893.000	1.00	0.000		18.050	882,519			46,347							P3LFE	06/29/2012
38144G-80-4	GOLDMAN SACHS SERIES D			55,852.000	1.00	0.000		18.390	1,027,118			56,473							P3LFE	06/29/2012
38144X-60-9	GOLDMAN SACHS SERIES C			20,377.000	1.00	0.000		18.940	385,940			20,603							P3LFE	06/29/2012
675022-40-4	OCEAN SPRAY CRANBERRIES, INC PERPETUAL P			200,000.000	100.00	82.880	16,575,000	88.313	17,662,500	16,575,000		1,250,000							P3LFE	09/22/1998
842400-75-6	SOUTHERN CAL ED			40,625.000	100.00	100.880	4,098,047	100.875	4,098,047	4,098,047	51,492	186,672		34,275		25,391	8,885		P2LFE	08/30/2007
902973-15-5	US BANCORP SERIES H			161,063.000	1.00	19.440	3,131,065	19.440	3,131,065		36,015	136,179		(100,949)			(100,949)		P2LFE	01/29/2013
151327-20-2	CENTAUR FUNDING		F	7,500.000	1,000.00	1,025.920	7,694,402	1,213.125	9,098,438	7,842,734	94,583	681,000			(22,128)		(22,128)		RP2LFE	09/22/2004
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE		D	15,547.000	0.10	100.690	1,565,380	104.255	1,620,854	1,541,789	122							23,591	P3UZ	12/06/2013
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV		D	14,067.000	1.00	281.310	3,957,143	281.307	3,957,143	3,449,700				428,435		34,308	394,128	79,008	P2UZ	12/06/2013
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							61,134,787	XXX	66,809,127	55,510,394	304,082	4,158,388		(218,238)	(22,128)	59,698	(300,064)	102,599	XXX	XXX
8999999 - Total Preferred Stocks							61,134,787	XXX	66,809,127	55,510,394	304,082	4,158,388		(218,238)	(22,128)	59,698	(300,064)	102,599	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
336901-10-3	1ST SOURCE CORP			200.000	6,388	31.940	6,388	4,166		136		1,970		1,970		L	09/29/2011
88554D-20-5	3D SYSTEMS CORP			1,650.000	153,335	92.930	153,335	32,986				85,394		85,394		L	12/13/2013
88579Y-10-1	3M COMPANY			119,432.000	16,750,338	140.250	16,750,338	13,089,336		173,323		3,421,374	18,493	3,402,881		L	11/26/2013
000361-10-5	A A R CORP.			700.000	19,607	28.010	19,607	9,947		210		6,531		6,531		L	09/29/2011
000360-20-6	AAON INC			450.000	14,378	31.950	14,378	4,842		90		8,117		8,117		L	09/29/2011
002535-30-0	AARONS INC			1,500.000	44,100	29.400	44,100	37,676	32	102		1,680		1,680		L	09/29/2011
002567-10-5	ABAXIS INC			500.000	20,010	40.020	20,010	11,612				1,460		1,460		L	09/29/2011
002824-10-0	ABBOTT LABS			431,124.000	16,524,983	38.330	16,524,983	13,769,522		171,206		1,879,038	662,379	1,216,659		L	06/03/2013
00287Y-10-9	ABBVIE INC			33,100.000	1,748,011	52.810	1,748,011	939,591		50,520		808,421		808,421		L	11/06/2013
002896-20-7	ABERCROMBIE + FITCH CO			1,700.000	55,947	32.910	55,947	61,183		1,360		(25,602)		(25,602)		L	09/29/2011
003654-10-0	ABIOMED INC			600.000	16,044	26.740	16,044	6,459				7,968		7,968		L	09/29/2011
000957-10-0	ABM INDUSTRIES			1,000.000	28,590	28.590	28,590	19,539	155	450		8,640		8,640		L	09/29/2011
003830-10-6	ABRAXAS PETROLEUM CORP			1,700.000	5,576	3.280	5,576	4,638				1,853		1,853		L	09/29/2011
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES			900.000	13,086	14.540	13,086	20,754		338		1,831	11,830	(9,999)		L	09/29/2011
004225-10-8	ACADIA PHARMACEUTICALS INC			1,200.000	29,988	24.990	29,988	28,634				1,354		1,354		L	10/01/2013
004239-10-9	ACADIA REALTY TRUST			700.000	17,381	24.830	17,381	13,395	161	567		(175)		(175)		L	09/29/2011
00430U-10-3	ACCELRYS INC			700.000	6,678	9.540	6,678	4,311				343		343		L	09/29/2011
G1151C-10-1	ACCENTURE PLC			24,702.000	2,030,998	82.220	2,030,998	1,598,997		23,583		266,568		266,568		L	11/26/2013
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP			20,000.000	1,131,600	56.580	1,131,600	1,022,684				108,916		108,916		L	12/09/2013
00081T-10-8	ACCO BRANDS CORP			2,321.000	15,597	6.720	15,597	15,294				(1,439)		(1,439)		L	05/01/2012
00438V-10-3	ACCRETIVE HEALTH INC			700.000	6,412	9.160	6,412	8,232				(1,680)		(1,680)		L	09/29/2011
004397-10-5	ACCURAY			1,300.000	11,323	8.710	11,323	5,226				2,964		2,964		L	09/29/2011
00439T-20-6	ACCURIDE CORP NEW			500.000	1,865	3.730	1,865	2,693				260		260		L	09/29/2011
H0023R-10-5	ACE LIMITED			25,286.000	2,617,860	103.530	2,617,860	2,064,102		29,173		421,932	3,626	418,306		L	06/03/2013
E0060D-14-5	ACERINOX		D	0.000		16.082			108							U	12/15/2010
004446-10-0	ACETO CORP			300.000	7,503	25.010	7,503	1,592		69		4,491		4,491		L	09/29/2011
004498-10-1	ACI WORLDWIDE INC			595.000	38,675	65.000	38,675	17,260				12,679		12,679		L	02/13/2012
B01165-15-6	ACKERMANS & VAN HAAREN		D	0.000		75.663				771						U	12/15/2010
00484M-10-6	ACORDA THERAPEUTICS INC			700.000	20,440	29.200	20,440	14,340				3,038		3,038		L	09/29/2011
G0083B-10-8	ACTAVIS PLC		E	24,430.000	4,104,240	168.000	4,104,240	2,167,344				1,693,665		1,693,665		L	10/01/2013
00507V-10-9	ACTIVISION BLIZZARD INC			10,000.000	178,300	17.830	178,300	119,712		1,900		72,100		72,100		L	09/29/2011
00508X-20-3	ACTUANT CORP			1,300.000	47,632	36.640	47,632	26,995		52		11,349		11,349		L	09/29/2011
00508B-10-2	ACTUATE CORPORATION			500.000	3,855	7.710	3,855	2,795				1,055		1,055		L	09/29/2011
00508Y-10-2	ACUITY BRANDS INC			700.000	76,524	109.320	76,524	25,698		364		29,113		29,113		L	09/29/2011
005125-10-9	ACXIOM CORP			1,500.000	55,470	36.980	55,470	16,267				29,280		29,280		L	09/29/2011
00724F-10-1	ADOBE SYS INC			9,900.000	592,812	59.880	592,812	249,271				219,780		219,780		L	09/29/2011
00101J-10-6	ADT CORPORATION			170,499.000	6,900,095	40.470	6,900,095	6,827,675		1,725		9,519	32,402	(22,883)		L	12/09/2013
00738A-10-6	ADTRAN INC			1,200.000	32,412	27.010	32,412	24,348		432		8,964		8,964		L	09/29/2011
00751Y-10-6	ADVANCED AUTO PARTS INC.			128,474.000	14,219,502	110.680	14,219,502	10,464,883	7,708	7,529		3,732,089	131,804	3,600,285		L	10/02/2013
007973-10-0	ADVANCED ENERGY INDUSTRIES			800.000	18,288	22.860	18,288	7,138				7,240		7,240		L	09/29/2011
007903-10-7	ADVANCED MICRO DEVICES INC			11,600.000	44,892	3.870	44,892	39,092				17,052		17,052		L	09/29/2011
007974-10-8	ADVENT SOFTWARE			600.000	20,994	34.990	20,994	12,633		5,400		8,166		8,166		L	09/29/2011
00762W-10-7	ADVISORY BOARD CO			600.000	38,202	63.670	38,202	19,045				10,128		10,128		L	09/29/2011
00766T-10-0	AECOM TECHNOLOGY GROUP			1,900.000	55,917	29.430	55,917	33,956				10,697		10,697		L	09/29/2011
00767E-10-2	AEGERION PHARMACEUTICAL			200.000	14,192	70.960	14,192	2,751				9,114		9,114		L	09/29/2011
00770F-10-4	AEGION CORP			700.000	15,323	21.890	15,323	8,530				(210)		(210)		L	09/29/2011
001031-10-3	AEP INDUSTRIES INC			100.000	5,283	52.830	5,283	2,175				(640)		(640)		L	09/29/2011
007767-10-6	AEROFLEX HLDG CORP			500.000	3,250	6.500	3,250	3,240				(250)		(250)		L	09/29/2011
007865-10-8	AEROPOSTALE INC			1,400.000	12,726	9.090	12,726	15,134				(5,488)		(5,488)		L	09/29/2011
008073-10-8	AEROVIRONMENT INC			300.000	8,739	29.130	8,739	6,054				4,795	2,578	2,217		L	09/29/2011
00130H-10-5	AES CORP			16,400.000	237,964	14.510	237,964	166,686		2,624		62,484		62,484		L	09/29/2011
00817Y-10-8	AETNA INC.			23,634.000	1,621,056	68.590	1,621,056	1,326,105		6,546		226,594		226,594		L	12/12/2013
001040-10-7	AFC ENTERPRISES INC			400.000	15,400	38.500	15,400	4,761				4,948		4,948		L	09/29/2011
008252-10-8	AFFILIATED MANAGERS GR			1,600.000	347,008	216.880	347,008	152,964				136,360		136,360		L	03/18/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00826A-10-9	AFFYMAX INC			500.000	390	0.780	390	515				(7,469)	1,641	(9,110)		L	09/29/2011
00826T-10-8	AFFYMETRIX INC			1,000.000	8,570	8.570	8,570	4,440				5,967	567	5,400		L	09/29/2011
001055-10-2	AFLAC INC.			9,700.000	647,960	66.800	647,960	362,880		12,817		123,746		123,746		L	12/19/2013
001084-10-2	AGCO CORP.			1,900.000	112,461	59.190	112,461	68,108		760		19,133		19,133		L	09/29/2011
00846U-10-1	AGILENT TECHNOLOGIES INC			24,876.000	1,422,658	57.190	1,422,658	1,253,857	3,284	3,128		107,245		107,245		L	12/19/2013
00847J-10-5	AGILYSYS INC			500.000	6,960	13.920	6,960	3,579				2,775		2,775		L	09/29/2011
001204-10-6	AGL RESOURCES INC			2,354.000	111,179	47.230	111,179	94,651		4,426		17,090		17,090		L	12/09/2011
008492-10-0	AGREE REALTY CORP			100.000	2,902	29.020	2,902	2,115	41	113		284		284		L	09/29/2011
008916-10-8	AGRIUM INC		A	60,495.000	5,534,083	91.480	5,534,083	5,493,662	45,371	64,276		40,421		40,421		L	06/06/2013
009128-30-7	AIR METHODS CORP			600.000	34,998	58.330	34,998	12,115				12,864		12,864		L	09/29/2011
009158-10-6	AIR PRODUCTS & CHEM			63,283.000	7,073,774	111.780	7,073,774	5,517,489	44,931	145,120		1,542,181		1,542,181		L	03/13/2013
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC			400.000	3,236	8.090	3,236	1,824				1,632		1,632		L	09/29/2011
G0129K-10-4	AIRCASTLE LTD			1,100.000	21,076	19.160	21,076	10,825		765		7,282		7,282		L	09/29/2011
009363-10-2	AIRGAS INC			1,500.000	167,775	111.850	167,775	98,974		2,760		30,840		30,840		L	09/29/2011
001547-10-8	AK STL HLD G CORP COM			2,200.000	18,040	8.200	18,040	7,282				15,026	7,106	7,920		L	09/29/2011
00971T-10-1	AKAMAI TECHNOLOGIES			3,600.000	169,848	47.180	169,848	75,906				22,572		22,572		L	09/29/2011
009728-10-6	AKORN INC			1,300.000	32,019	24.630	32,019	10,500				14,651		14,651		L	09/29/2011
011311-10-7	ALAMO GROUP INC			100.000	6,069	60.690	6,069	2,065		28		2,805		2,805		L	09/29/2011
011659-10-9	ALASKA AIR GROUP, INC.			400.000	29,348	73.370	29,348	11,508		160		12,112		12,112		L	09/29/2011
01167P-10-1	ALASKA COM SYSTEMS GRP			900.000	1,908	2.120	1,908	1,584				1,287	1,125	162		L	09/29/2011
012348-10-8	ALBANY INTERNATIONAL CORP.			500.000	17,965	35.930	17,965	9,340	75	220		6,625		6,625		L	09/29/2011
012653-10-1	ALBEMARLE CORP			1,700.000	107,763	63.390	107,763	71,414	408	1,564		2,159		2,159		L	09/29/2011
F0191J-10-1	ALCATEL EUR10			368,410.000	1,653,914	4.489	1,653,914	1,397,930				240,849	3,668	237,181	15,136	U	12/09/2013
013817-10-1	ALCOA INC COM			21,000.000	223,230	10.630	223,230	179,970		2,520		40,950		40,950		L	09/29/2011
01449J-10-5	ALERE INC			1,600.000	57,920	36.200	57,920	31,440				28,320		28,320		L	09/29/2011
014491-10-4	ALEXANDER AND BALDWIN INC			700.000	29,211	41.730	29,211	12,286		28		8,652		8,652		L	07/02/2012
014752-10-9	ALEXANDERS, INC.			47.000	15,510	330.000	15,510	11,949		517		(38)		(38)		L	09/29/2011
015271-10-9	ALEXANDRIA REAL ESTATE			2,500.000	159,050	63.620	159,050	164,684	1,700	5,110		(12,651)		(12,651)		L	06/07/2013
015351-10-9	ALEXION PHARMACEUTICAL INC			3,600.000	479,016	133.060	479,016	230,810				141,300		141,300		L	09/29/2011
016230-10-4	ALICO INC			500.000	19,435	38.870	19,435	10,472	60	160		1,120		1,120		L	09/29/2011
016255-10-1	ALIGN TECHNOLOGY INC			1,000.000	57,150	57.150	57,150	15,555				29,400		29,400		L	09/29/2011
016259-10-3	ALIMERA SCIENCES INC			200.000	942	4.710	942	264				628		628		L	09/29/2011
G01767-10-5	ALKERMES PLC			1,700.000	69,122	40.660	69,122	25,986				37,638		37,638		L	09/29/2011
017175-10-0	ALLEGHANY CORP.			11,783.000	4,712,729	399.960	4,712,729	4,490,691				213,521	52,313	161,208		L	11/26/2013
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			2,000.000	71,260	35.630	71,260	52,700		1,440		10,540		10,540		L	09/29/2011
01748X-10-2	ALLEGIANT TRAVEL CO			100.000	10,544	105.440	10,544	4,709	225			3,203		3,203		L	09/29/2011
G0176J-10-9	ALLEGION PLC		E	2,166.000	95,716	44.190	95,716	41,539				54,176		54,176		L	12/02/2013
018490-10-2	ALLERGAN I NC COM			298,967.000	33,209,254	111.080	33,209,254	26,755,025		26,222		6,411,770	1,553,231	4,858,539		L	09/27/2013
018522-30-0	ALLETE INC			600.000	29,928	49.880	29,928	22,182		1,140		5,340		5,340		L	09/29/2011
018581-10-8	ALLIANCE DATA SYSTEMS CORP			1,500.000	394,395	262.930	394,395	168,009				173,467		173,467		L	06/21/2013
018802-10-8	ALLIANT ENERGY CORP COM			2,200.000	113,520	51.600	113,520	85,263		4,136		16,918		16,918		L	09/29/2011
018804-10-4	ALLIANT TECHSYSTEMS, INC.			600.000	73,008	121.680	73,008	30,072		624		35,832		35,832		L	09/29/2011
019344-10-0	ALLIED NEVADA GOLD CORP			1,700.000	6,035	3.550	6,035	6,035				8,733	53,919	(45,186)		L	09/29/2011
H01531-10-4	ALLIED WORLD ASSURANCE CO			700.000	78,967	112.810	78,967	36,397	350	963		23,807		23,807		L	09/29/2011
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION			3,800.000	58,748	15.460	58,748	41,534				22,952		22,952		L	09/29/2011
020409-10-8	ALMOST FAMILY INC			100.000	3,233	32.330	3,233	1,602				1,207		1,207		L	09/29/2011
020430-10-7	ALNYLAM PHARMACEUTICALS INC			500.000	32,165	64.330	32,165	3,298				23,040		23,040		L	09/29/2011
020520-10-2	ALON USA ENERGY INC		R	200.000	3,308	16.540	3,308	1,304		76		(310)		(310)		L	09/29/2011
02076X-10-2	ALPHA NATURAL RESOURCES			4,400.000	31,416	7.140	31,416	26,136				(11,440)		(11,440)		L	09/29/2011
02081G-10-2	ALPHATEC HOLDINGS INC			900.000	1,809	2.010	1,809	2,014				324		324		L	09/29/2011
021441-10-0	ALTERA CORP			6,400.000	208,192	32.530	208,192	212,890		3,200		(12,224)		(12,224)		L	09/29/2011
L0175J-10-4	ALTISOURCE PORTFOLIO SOL		R	400.000	63,452	158.630	63,452	13,265				28,790		28,790		L	09/29/2011
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP			500.000	17,110	34.220	17,110	5,991	50	140		6,085		6,085		L	09/29/2011
00163U-10-6	AMAG PHARMACEUTICALS INC			300.000	7,281	24.270	7,281	4,328				2,868		2,868		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
023135-10-6	AMAZON COM INC			7,610.000	3,034,792	398.790	3,034,792	1,722,469				1,104,047		1,104,047		L	12/13/2013
00164V-10-3	AMC NETWORKS INC			1,100.000	74,921	68.110	74,921	36,044				20,471		20,471		L	09/29/2011
02341W-10-3	AMCOL INTL CORP			500.000	16,990	33.980	16,990	12,265	100	400		1,650		1,650		L	09/29/2011
023436-10-8	AMEDISYS INC			500.000	7,315	14.630	7,315	5,250				1,680		1,680		L	09/29/2011
023586-10-0	AMERCO			200.000	47,568	237.840	47,568	12,622				22,206		22,206		L	09/29/2011
023608-10-2	AMEREN CORP			4,800.000	173,568	36.160	173,568	146,291		7,680		26,112		26,112		L	09/29/2011
02361E-10-8	AMERESCO INC-CL A			200.000	1,932	9.660	1,932	1,996				(30)		(30)		L	09/29/2011
02913V-10-3	AMERICA PUBLIC EDUCATION			300.000	13,041	43.470	13,041	10,396				2,208		2,208		L	09/29/2011
02376R-10-2	AMERICAN AIRLINES GROUP INC			1,000.000	25,250	25.250	25,250	12,860				12,391		12,391		L	12/19/2013
024013-10-4	AMERICAN ASSETS TR INC			600.000	18,858	31.430	18,858	10,553		295		2,315		2,315		L	09/29/2011
024061-10-3	AMERICAN AXLE MFG HLDGS			1,000.000	20,450	20.450	20,450	7,786				9,250		9,250		L	09/29/2011
02503Y-10-3	AMERICAN C AP LTD			7,100.000	111,044	15.640	111,044	50,457				25,844		25,844		L	09/29/2011
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC			1,300.000	41,873	32.210	41,873	47,046		(422)		(17,219)		(17,219)		L	09/29/2011
02503X-10-5	AMERICAN CAPITAL AGENCY CORP			2,700.000	52,083	19.290	52,083	73,375	1,755	11,745		(26,055)		(26,055)		L	09/29/2011
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC			3,300.000	47,520	14.400	47,520	39,276		1,238		(20,163)		(20,163)		L	09/29/2011
025537-10-1	AMERICAN ELEC PWR INC			214,779.000	10,038,770	46.740	10,038,770	10,048,962		340,983		(31,289)		(31,289)		L	05/22/2013
025676-20-6	AMERICAN EQUITY INVT LIFE HL			1,100.000	29,018	26.380	29,018	9,958		198		15,587		15,587		L	09/29/2011
025816-10-9	AMERICAN EXPRESS CO			21,700.000	1,968,841	90.730	1,968,841	1,012,097		18,662		721,525		721,525		L	09/29/2011
025932-10-4	AMERICAN FINANCIAL GROUP INC			1,600.000	92,352	57.720	92,352	50,308		2,888		29,120		29,120		L	09/29/2011
026874-78-4	AMERICAN INTL GROUP INC			29,300.000	1,495,765	51.050	1,495,765	900,475		5,830		448,517		448,517		L	11/06/2013
02916P-10-3	AMERICAN RAILCAR INDUSTRIES INC			200.000	9,150	45.750	9,150	3,203		200		2,804		2,804		L	09/29/2011
029429-10-7	AMERICAN SCIENCE ENGINEERING INC			100.000	7,191	71.910	7,191	6,099		200		803	133	670		L	09/29/2011
029899-10-1	AMERICAN STATES WATER CO			1,200.000	34,476	28.730	34,476	20,328		912		5,688		5,688		L	12/19/2011
030111-10-8	AMERICAN SUPERCONDUCTOR CORP			600.000	984	1.640	984	1,584				186	774	(588)		L	09/29/2011
03027X-10-0	AMERICAN TOWER CORP			84,609.000	6,753,490	79.820	6,753,490	6,022,765		73,334		527,035	604,284	(77,249)		L	05/03/2013
030371-10-8	AMERICAN VANGUARD CORP			500.000	12,145	24.290	12,145	5,591	25	85		(3,390)		(3,390)		L	09/29/2011
030420-10-3	AMERICAN WATER WORKS CO INC			3,500.000	147,910	42.260	147,910	106,926		2,940		17,955		17,955		L	09/29/2011
030506-10-9	AMERICAN WOODMARK CORP			100.000	3,953	39.530	3,953	1,267				1,171		1,171		L	09/29/2011
03062T-10-5	AMERICAS CAR-MART INC			100.000	4,223	42.230	4,223	2,858				171		171		L	09/29/2011
03076C-10-6	AMERIPRISE FINL INC			14,347.000	1,650,622	115.050	1,650,622	1,243,113		10,057		300,405		300,405		L	12/19/2013
03071H-10-0	AMERISAFE INC			400.000	16,896	42.240	16,896	7,557		128		5,996		5,996		L	09/29/2011
03073E-10-5	AMERISOURCEBERGEN CORP			113,257.000	7,963,100	70.310	7,963,100	5,941,664		71,806		1,995,378		1,995,378		L	06/03/2013
031100-10-0	AMETEK INC			4,650.000	244,916	52.670	244,916	106,900		1,116		70,215		70,215		L	09/29/2011
031162-10-0	AMGEN INC			50,707.000	5,788,711	114.160	5,788,711	4,223,287		79,655		1,010,547	215,718	794,829		L	06/03/2013
031652-10-0	AMKOR TECHNOLOGY			2,300.000	14,099	6.130	14,099	10,028				4,324		4,324		L	09/29/2011
001744-10-1	AMN HEALTHCARES SERVICES INC			500.000	7,350	14.700	7,350	2,035				1,575		1,575		L	09/29/2011
032037-10-3	AMPCO-PITTSBURGH CORP.			100.000	1,945	19.450	1,945	2,047		72		(53)		(53)		L	09/29/2011
032095-10-1	AMPHENOL CORP.			3,500.000	312,130	89.180	312,130	149,272	700	1,803		85,680		85,680		L	09/29/2011
03232P-40-5	AMSURG CORP			500.000	22,960	45.920	22,960	11,246				7,955		7,955		L	09/29/2011
032359-30-9	AMTRUST FINL SERVICES			605.000	19,777	32.690	19,777	11,225	85	239		3,998		3,998		L	08/16/2013
03236M-10-1	AMYRIS INC			400.000	2,116	5.290	2,116	1,252				868		868		L	09/29/2011
032511-10-7	ANADARKO PETE CORP			10,600.000	840,792	79.320	840,792	726,698		5,526		42,467		42,467		L	11/06/2013
032654-10-5	ANALOG DEVICES INC			5,900.000	300,487	50.930	300,487	191,814		8,024		52,333		52,333		L	09/29/2011
032657-20-7	ANALOGIC CORP.			300.000	26,568	88.560	26,568	13,799		120		4,278		4,278		L	09/29/2011
032744-10-4	ANAREN INC			300.000	8,397	27.990	8,397	5,600				2,562		2,562		L	09/29/2011
034164-10-3	ANDERSON INC			400.000	35,668	89.170	35,668	13,800	66	256		18,508		18,508		L	09/29/2011
A11123-10-5	ANDRITZ AG		D	0.000		90.397				872						U	06/08/2010
03475V-10-1	ANGIODYNAMICS INC			500.000	8,595	17.190	8,595	5,720				3,100		3,100		L	09/29/2011
035290-10-5	ANIXTER INTERNATIONAL INC			600.000	53,904	89.840	53,904	29,504	3,000			15,516		15,516		L	09/29/2011
035623-10-7	ANN INC			1,000.000	36,560	36.560	36,560	22,932				2,720		2,720		L	09/29/2011
035710-40-9	ANNALY CAPITAL MANAGEMENT IN			15,400.000	153,538	9.970	153,538	153,538	4,620	25,410		40,236	102,914	(62,678)		L	09/29/2011
036620-10-5	ANSYS INC			19,386.000	1,690,459	87.200	1,690,459	1,437,470				222,691	31,820	190,871		L	11/26/2013
037347-10-1	ANWORTH MORTGAGE ASSET CORP			1,400.000	5,894	4.210	5,894	5,894	112	798		1,406	3,604	(2,198)		L	09/29/2011
00184X-10-5	AOL INC			1,700.000	79,254	46.620	79,254	11,978				28,917		28,917		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G0408V-10-2	AON PLC			32,074.000	2,690,688	83.890	2,690,688	1,879,541		14,905		728,157		728,157		L	06/03/2013
037411-10-5	APACHE CORP			8,100.000	696,114	85.940	696,114	671,067		6,143		58,659		58,659		L	11/06/2013
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A			2,600.000	67,366	25.910	67,366	59,326		2,496		(2,990)		(2,990)		L	09/29/2011
037598-10-9	APOGEE ENTERPRISES, INC.			400.000	14,364	35.910	14,364	3,556		144		4,776		4,776		L	09/29/2011
037604-10-5	APOLLO EDUCATION GROUP INC			2,500.000	68,300	27.320	68,300	50,550				55,925	39,925	16,000		L	09/29/2011
03761U-10-6	APOLLO INVESTMENT CORP			3,900.000	33,072	8.480	33,072	30,466	780	3,120		468		468		L	09/29/2011
037833-10-0	APPLE INC.			67,855.000	38,074,119	561.110	38,074,119	29,700,629		461,568		8,438,703	2,406,174	6,032,530		L	12/19/2013
03820C-10-5	APPLIED INDUSTRIAL TECH INC			700.000	34,363	49.090	34,363	19,597		644		4,956		4,956		L	09/29/2011
038222-10-5	APPLIED MATERIALS INC			25,900.000	458,171	17.690	458,171	275,693		10,101		161,875		161,875		L	09/29/2011
03822W-40-6	APPLIED MICRO CIRCUITS CORP			1,200.000	16,056	13.380	16,056	6,682				5,976		5,976		L	09/29/2011
03834A-10-3	APPROACH RESOURCES INC			400.000	7,716	19.290	7,716	6,915				(2,288)		(2,288)		L	09/29/2011
038336-10-3	APTARGROUP INC			1,300.000	88,153	67.810	88,153	59,852		1,300		26,117		26,117		L	09/29/2011
03836W-10-3	AQUA AMERICA INC			3,375.000	79,616	23.590	79,616	58,368		1,971		10,982		10,982		L	09/29/2011
G0450A-10-5	ARCH CAPITAL GROUP			116,120.000	6,931,203	59.690	6,931,203	5,917,817				981,427	49,531	931,896		L	06/03/2013
039380-10-0	ARCH COAL INC			4,100.000	18,245	4.450	18,245	16,851		492		(1,066)	10,701	(11,767)		L	09/29/2011
039483-10-2	ARCHER DANIELS MIDLAND CO			14,000.000	607,600	43.400	607,600	358,324		10,640		224,140		224,140		L	09/29/2011
039670-10-4	ARCTIC CAT INC			300.000	17,094	56.980	17,094	4,355		90		7,077		7,077		L	09/29/2011
040047-10-2	ARENA PHARMACEUTICALS INC			2,200.000	12,870	5.850	12,870	3,087				(6,974)		(6,974)		L	09/29/2011
04010L-10-3	ARES CAPITAL CORP			4,200.000	74,634	17.770	74,634	58,755		6,594		1,134		1,134		L	09/29/2011
G0464B-10-7	ARGO GROUP INTL			550.000	25,570	46.490	25,570	14,458		323		8,775		8,775		L	05/30/2013
04033A-10-0	ARIAD PHARMACEUTICALS INC			2,600.000	17,732	6.820	17,732	24,186				(32,136)		(32,136)		L	09/29/2011
040790-10-7	ARKANSAS BEST CORP DEL			500.000	16,840	33.680	16,840	4,140		60		12,065		12,065		L	09/29/2011
042315-10-1	ARMOUR RESIDENTIAL REIT			800.000	3,208	4.010	3,208	3,360		648		122	2,090	(1,968)		L	09/29/2011
04247X-10-2	ARMSTRONG WORLD IND			400.000	23,044	57.610	23,044	14,354				2,752		2,752		L	09/29/2011
04269E-10-7	ARQULE INC			600.000	1,290	2.150	1,290	1,554				984	1,368	(384)		L	09/29/2011
04270V-10-6	ARRIS GROUP INC			2,100.000	51,167	24.365	51,167	21,404				19,793		19,793		L	09/29/2011
042735-10-0	ARROW ELECTRONICS INC			2,300.000	124,775	54.250	124,775	66,537				37,191		37,191		L	09/29/2011
042744-10-2	ARROW FINANCIAL CORP			208.000	5,524	26.560	5,524	4,490		205		436		436		L	09/17/2013
043136-10-0	ARTHROCARE CORP			600.000	24,144	40.240	24,144	17,696				3,390		3,390		L	09/29/2011
363576-10-9	ARTHUR J GALLAGHER & CO			2,400.000	112,632	46.930	112,632	63,992		3,360		29,472		29,472		L	09/29/2011
043176-10-6	ARUBA NETWORKS INC			1,600.000	28,640	17.900	28,640	34,136				(4,560)		(4,560)		L	09/29/2011
043436-10-4	ASBURY AUTOMOTIVE GROUP			600.000	32,244	53.740	32,244	10,176				13,026		13,026		L	09/29/2011
04351G-10-1	ASCENA RETAIL GROUP			2,400.000	50,784	21.160	50,784	32,834				6,408		6,408		L	09/29/2011
043632-10-8	ASCENT CAPITAL GROUP INC			200.000	17,112	85.560	17,112	8,037				4,724		4,724		L	09/29/2011
044102-10-1	ASHFORD HOSPITALITY PRIME REIT INC			220.000	4,004	18.200	4,004	2,435	11			1,569		1,569		L	11/20/2013
044103-10-9	ASHFORD HOSPITALITY TRUST			1,100.000	9,108	8.280	9,108	4,968	132	(99)		598		598		L	09/29/2011
044209-10-4	ASHLAND INC			1,700.000	164,968	97.040	164,968	80,154		2,117		28,271		28,271		L	12/27/2012
G05384-10-5	ASPEN INSURANCE HLDGS LTD		R	1,000.000	41,310	41.310	41,310	22,754		710		9,230		9,230		L	09/29/2011
W0817X-10-5	ASSA ABLOY B		D	43,749.000	2,314,625	52.907	2,314,625	2,054,392				234,077	7,514	226,563	26,155	U	12/06/2013
045487-10-5	ASSOCIATED BANC-CORP			3,000.000	52,200	17.400	52,200	28,325		990		12,840		12,840		L	09/29/2011
045604-10-5	ASSOCIATED ESTATES			800.000	12,840	16.050	12,840	12,484		570		(18)		(18)		L	09/29/2011
04621X-10-8	ASSURANT I NC			2,000.000	132,740	66.370	132,740	72,110		1,920		63,340		63,340		L	09/29/2011
G0585R-10-6	ASSURED GUARANTY LTD			3,400.000	80,206	23.590	80,206	38,121		1,360		31,824		31,824		L	09/29/2011
046224-10-1	ASTEC INDS INC			300.000	11,589	38.630	11,589	8,903		90		1,590		1,590		L	09/29/2011
046265-10-4	ASTORIA FINANCIAL CORP			1,300.000	17,979	13.830	17,979	10,385		208		5,811		5,811		L	09/29/2011
00206R-10-2	AT&T INC			590,357.000	20,756,952	35.160	20,756,952	18,816,400		815,487		622,672	215,003	407,669		L	12/10/2013
04685W-10-3	ATHENAHEALTH INC			700.000	94,150	134.500	94,150	43,288				42,735		42,735		L	09/29/2011
T05404-10-7	ATLANTIA S.P.A.		D	125,678.000	2,824,516	22.474	2,824,516	2,640,859	60,992			132,612		132,612	51,046	U	12/06/2013
049079-20-5	ATLANTIC TELE NETWORK INC			300.000	16,971	56.570	16,971	9,802	81	231		5,958		5,958		L	09/29/2011
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS			100.000	4,115	41.150	4,115	3,610				(316)		(316)		L	09/29/2011
049513-10-4	ATMEL CORP			9,000.000	70,470	7.830	70,470	41,985				11,520		11,520		L	09/29/2011
00207R-10-1	ATMI INC			600.000	18,126	30.210	18,126	9,690				5,598		5,598		L	09/29/2011
049560-10-5	ATMOS ENERGY CORP.			1,800.000	81,756	45.420	81,756	58,451		2,556		18,540		18,540		L	09/29/2011
050095-10-8	ATWOOD OCEANICS INC			1,300.000	69,407	53.390	69,407	45,730				9,015		9,015		L	11/06/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
052769-10-6	AUTODESK INCORPORATED			4,500.000	226,485	50.330	226,485	131,125				67,410		67,410		L	09/29/2011
052800-10-9	AUTOLIV INV			2,300.000	211,140	91.800	211,140	122,593		4,250		51,615		51,615		L	12/13/2013
053015-10-3	AUTOMATIC DATA PROCESSING INC COM			147,681.000	11,934,102	80.810	11,934,102	9,566,462	70,887	138,337		2,280,063	23,459	2,256,604		L	06/03/2013
053332-10-2	AUTOZONE INC			22,031.000	10,529,496	477.940	10,529,496	8,766,214				1,748,366		1,748,366		L	12/23/2013
05334D-10-7	AUXILIUM PHARMACEUTICALS INC			900.000	18,666	20.740	18,666	13,706				1,989		1,989		L	09/29/2011
Y0486S-10-4	AVAGO TECHNOLOGIES LTD			4,800.000	253,872	52.890	253,872	168,894		3,696		89,784		89,784		L	12/19/2013
053484-10-1	AVALONBAY CMNTYS INC			3,033.000	358,592	118.230	358,592	374,166	3,245	12,056		(51,394)		(51,394)		L	10/01/2013
05348P-40-1	AVANIR PHARMACEUTICALS INC			1,800.000	6,048	3.360	6,048	5,140				1,314		1,314		L	09/29/2011
053611-10-9	AVERY DENNISON CORP			2,000.000	100,380	50.190	100,380	52,702		2,280		30,540		30,540		L	09/29/2011
05367P-10-0	AVID TECHNOLOGY INC			800.000	6,520	8.150	6,520	6,192				456		456		L	09/29/2011
053774-10-5	AVIS BUDGET GROUP INC			3,300.000	133,386	40.420	133,386	59,315				53,602		53,602		L	12/13/2013
05379B-10-7	AVISTA CORP			900.000	25,371	28.190	25,371	21,587		1,098		3,672		3,672		L	09/29/2011
053807-10-3	AVNET INC			3,100.000	136,741	44.110	136,741	84,158		930		41,850		41,850		L	09/29/2011
054303-10-2	AVON PRODS INC COM			9,900.000	170,478	17.220	170,478	168,300		2,376		28,314		28,314		L	09/29/2011
002444-10-7	AVX CORP		R	700.000	9,751	13.930	9,751	6,713		236		2,205		2,205		L	09/29/2011
F06106-10-2	AXA		D	137,725.000	3,835,395	27.848	3,835,395	3,373,421				396,128	48,968	347,161	65,846	U	12/06/2013
05463D-10-0	AXIALL CORP			1,000.000	47,440	47.440	47,440	25,718	160	280		2,799		2,799		L	12/13/2013
G0692U-10-9	AXIS CAPITAL HOLDINGS			2,400.000	114,168	47.570	114,168	62,088	648	2,400		31,032		31,032		L	09/29/2011
T0783G-10-6	AZIMUT HOLDING SPA		D	72,890.000	1,991,689	27.325	1,991,689	1,755,065				205,671		205,671	30,953	U	12/06/2013
002474-10-4	AZZ INC			400.000	19,544	48.860	19,544	7,730		224		4,172		4,172		L	09/29/2011
05508R-10-6	B G FOODS INC CL A			2,100.000	71,211	33.910	71,211	35,590	693	2,499		11,760		11,760		L	09/29/2011
073302-10-1	B/E AEROSPACE INC			2,000.000	174,060	87.030	174,060	67,652				75,260		75,260		L	09/29/2011
05615F-10-2	BABCOCK AND WILCOX CO			2,200.000	75,218	34.190	75,218	45,327		748		17,578		17,578		L	09/29/2011
056525-10-8	BADGER METER INC			200.000	10,900	54.500	10,900	5,909		140		1,418		1,418		L	09/29/2011
057224-10-7	BAKER HUGHES INC			9,000.000	497,340	55.260	497,340	437,112		5,190		125,163		125,163		L	12/13/2013
057665-20-0	BALCHEM CORP			600.000	35,220	58.700	35,220	23,223	156			13,380		13,380		L	09/29/2011
057755-20-9	BALDWIN LYONS INC CL B			100.000	2,732	27.320	2,732	2,102		100		346		346		L	09/29/2011
058498-10-6	BALL CORP COM			23,045.000	1,190,505	51.660	1,190,505	1,104,634		1,664		43,431		43,431		L	12/19/2013
05874B-10-7	BALLY TECHNOLOGIES INC			800.000	62,760	78.450	62,760	21,584				26,992		26,992		L	09/29/2011
H04530-20-2	BALOISE HOLDING NAMEN		D	0.000		98.322			3,198							U	11/16/2009
05945F-10-3	BANCFIRST CORP			100.000	5,606	56.060	5,606	3,228	31	89		1,370		1,370		L	09/29/2011
E15819-19-1	BANCO DE SABADELL S.A.		D	0.000		3.557				361						U	04/23/2010
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB		D	0.000		3.509			581							U	12/23/2009
05969A-10-5	BANCORP INC/THE			600.000	10,746	17.910	10,746	4,155				4,164		4,164		L	09/29/2011
059692-10-3	BANCORPSOUTH INC			1,300.000	33,046	25.420	33,046	11,944	65	104		14,144		14,144		L	09/29/2011
060505-10-4	BANK AMER CORP COM			214,900.000	3,345,993	15.570	3,345,993	1,476,404		8,268		811,658		811,658		L	12/19/2013
064058-10-0	BANK NEW YORK MELLON CORP			24,400.000	852,536	34.940	852,536	468,070		14,152		225,456		225,456		L	09/29/2011
062540-10-9	BANK OF HAWAII CORP			900.000	53,226	59.140	53,226	32,861		1,620		13,581		13,581		L	09/29/2011
063904-10-6	BANK OF THE OZARKS			500.000	28,295	56.590	28,295	10,574		360		11,560		11,560		L	09/29/2011
06652K-10-3	BANKUNITED INC			600.000	19,752	32.920	19,752	12,297		378		5,088		5,088		L	09/29/2011
06652V-20-8	BANNER CORP			300.000	13,446	44.820	13,446	3,824	45	120		4,227		4,227		L	09/29/2011
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG		D	0.000		518.966			1,017							U	04/01/2011
G08036-12-4	BARCLAYS ORD GBP0.25		D	681,658.000	3,070,324	4.504	3,070,324	2,955,745		8,111		22,686	31,341	(8,655)	91,893	L	12/06/2013
B0833F-10-7	BARCO NV		D	0.000		49.522				282						U	06/08/2010
067383-10-9	BARD (C.R.) INC.			45,214.000	6,055,963	133.940	6,055,963	4,604,682		26,620		1,435,901		1,435,901		L	06/03/2013
067774-10-9	BARNES & NOBLE			400.000	5,980	14.950	5,980	4,835				(56)		(56)		L	09/29/2011
067806-10-9	BARNES GROUP INC			700.000	26,817	38.310	26,817	13,769		294		11,095		11,095		L	09/29/2011
06846N-10-4	BARRETT BILL CORP			900.000	24,102	26.780	24,102	18,954				8,091		8,091		L	09/29/2011
06985P-10-0	BASICENERGY SERVICES INC			600.000	9,468	15.780	9,468	8,580				2,622		2,622		L	09/29/2011
H05172-20-2	BASLER KANTONALBK - PC		D	0.000		99.000			586							U	04/01/2011
071813-10-9	BAXTER INTL INC			116,542.000	8,105,496	69.550	8,105,496	7,528,272	57,106	167,857		300,737	55,607	245,130		L	06/03/2013
D07112-11-9	BAYER AG ORD NPV		D	17,783.000	2,498,177	140.481	2,498,177	2,137,370				315,246		315,246	45,561	U	12/06/2013
054937-10-7	BB+T CORP			42,785.000	1,596,736	37.320	1,596,736	1,304,646		15,568		192,162		192,162		L	12/10/2013
073295-10-7	BBCN BANCORP INC			1,068.000	17,718	16.590	17,718	8,085		267		5,361		5,361		L	12/01/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
073685-10-9	BEACON ROOFING SUPPLY INC			900.000	36,252	40.280	36,252	14,677				6,300		6,300		L	09/29/2011
073730-10-3	BEAM INC			7,800.000	530,868	68.060	530,868	514,368		1,305		16,500		16,500		L	12/19/2013
07556Q-88-1	BEAZER HOMES USA INC			340.000	8,303	24.420	8,303	2,718				2,560		2,560		L	09/29/2011
075571-10-9	BEBE STORES INC			600.000	3,192	5.320	3,192	2,394		60		798		798		L	09/29/2011
075887-10-9	BECTON DICKINSON			96,626.000	10,676,207	110.490	10,676,207	9,152,680		153,073		1,531,046	5,031	1,526,015		L	11/26/2013
075896-10-0	BED BATH & BEYOND INC			23,284.000	1,869,705	80.300	1,869,705	1,731,513				151,384		151,384		L	11/26/2013
B63468-11-1	BEKAERT SA		D	0.000		38.562				1,555						U	04/01/2011
077347-30-0	BEL FUSE INC CL B			200.000	4,262	21.310	4,262	3,087		56		352		352		L	09/29/2011
077454-10-6	BELDEN INC			700.000	49,315	70.450	49,315	18,690	35	105		17,822		17,822		L	09/29/2011
B10414-11-6	BELGACOM SA NPV		D	0.000		31.161				1,561						U	12/23/2009
081437-10-5	BEMIS CO INC			137,654.000	5,638,308	40.960	5,638,308	4,951,318		136,973		684,505		684,505		L	03/13/2013
08160H-10-1	BENCHMARK ELECTRONICS INC			900.000	20,772	23.080	20,772	11,840				5,814		5,814		L	09/29/2011
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN			500.000	5,460	10.920	5,460	3,632				710		710		L	09/29/2011
084423-10-2	BERKLEY W R CORP COM			99,844.000	4,332,231	43.390	4,332,231	4,050,833		30,178		260,405	303,979	(43,574)		L	06/03/2013
084670-70-2	BERKSHIRE HATHAWAY INC - CL B			86,614.000	10,268,956	118.560	10,268,956	8,001,222				1,696,567	16,119	1,680,448		L	11/26/2013
084680-10-7	BERKSHIRE HILLS BANCORP INC			300.000	8,181	27.270	8,181	5,458		216		1,023		1,023		L	09/29/2011
086516-10-1	BEST BUY CO INC			6,400.000	255,232	39.880	255,232	113,536		4,352		179,392		179,392		L	09/29/2011
05541T-10-1	BGC PARTNERS INC			1,600.000	9,696	6.060	9,696	5,760		768		4,160		4,160		L	09/29/2011
088606-10-8	BHP BILLITON LTD ADR		F	85,211.000	5,811,390	68.200	5,811,390	5,602,371		100,549		209,019		209,019		L	06/06/2013
089302-10-3	BIG LOTS INC			1,400.000	45,206	32.290	45,206	48,431				5,362		5,362		L	09/29/2011
08986R-10-1	BIGLARI HOLDINGS INC			21.000	10,639	506.640	10,639	6,354				2,449		2,449		L	09/29/2011
D11648-10-8	BILFINGER BERGER SE		D	9,790.000	1,099,844	112.344	1,099,844	1,083,624				5,387		5,387	10,833	U	12/06/2013
090572-20-7	BIO RAD LABORATORIES INC			400.000	49,444	123.610	49,444	36,078				7,424		7,424		L	09/29/2011
09062X-10-3	BIOGEN IDEC INC.			5,000.000	1,398,750	279.750	1,398,750	511,946				650,023		650,023		L	07/31/2013
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			2,300.000	161,621	70.270	161,621	75,892				45,855		45,855		L	10/01/2013
09063H-10-7	BIOMED REALTY TRUST INC			2,400.000	43,488	18.120	43,488	38,830	600	1,564		(2,212)		(2,212)		L	09/29/2011
09057G-60-2	BIO-REFERENCE LABS INC			500.000	12,770	25.540	12,770	9,160				(1,575)		(1,575)		L	09/29/2011
09069N-10-8	BIOSCRIP INC			700.000	5,180	7.400	5,180	4,361				(2,359)		(2,359)		L	09/29/2011
09066L-10-5	BIOTIME INC			400.000	1,440	3.600	1,440	1,789				184		184		L	09/29/2011
09180C-10-6	BJS RESTAURANTS INC			500.000	15,530	31.060	15,530	15,530				6,101	7,021	(920)		L	09/29/2011
091826-10-7	BLACK BOX CORP			300.000	8,940	29.800	8,940	6,527	27	102		1,638		1,638		L	09/29/2011
092113-10-9	BLACK HILLS CORP.			700.000	36,757	52.510	36,757	21,628		1,064		11,319		11,319		L	09/29/2011
09227Q-10-0	BLACKBAUD INC			800.000	30,120	37.650	30,120	18,198		384		11,856		11,856		L	09/29/2011
09247X-10-1	BLACKROCK INC			3,047.000	964,284	316.470	964,284	506,138		20,308		326,211		326,211		L	05/17/2013
092533-10-8	BLACKROCK KELSO CAPITAL CORP			900.000	8,397	9.330	8,397	6,765	234	936		(657)		(657)		L	09/29/2011
095180-10-5	BLOUNT INTERNATIONAL INC.			700.000	10,129	14.470	10,129	9,497				(945)		(945)		L	09/29/2011
095229-10-0	BLUCORA INC			600.000	17,496	29.160	17,496	5,051				8,070		8,070		L	09/29/2011
09578R-10-3	BLUE NILE INC			300.000	14,127	47.090	14,127	9,894				2,577		2,577		L	09/29/2011
09643P-20-7	BLYTH INC.			200.000	2,176	10.880	2,176	2,792		40		1,908	2,842	(934)		L	09/29/2011
096761-10-1	BOB EVANS FARMS, INC.			500.000	25,295	50.590	25,295	14,347		585		5,195		5,195		L	09/29/2011
09689U-10-2	BODY CENT ACQUISITION C			200.000	788	3.940	788	788				6	1,210	(1,204)		L	09/29/2011
097023-10-5	BOEING CO			14,400.000	1,965,456	136.490	1,965,456	922,095		27,451		868,109		868,109		L	06/21/2013
05561Q-20-1	BOK FINANCIAL CORP			600.000	39,792	66.320	39,792	28,382		924		7,116		7,116		L	09/29/2011
097793-10-3	BONANZA CREEK ENERGY INC.			100.000	4,347	43.470	4,347	4,945				(598)		(598)		L	11/06/2013
099724-10-6	BORG WARNER INC.			5,800.000	324,278	55.910	324,278	190,835		1,400		110,523		110,523		L	12/13/2013
101121-10-1	BOSTON PPTYS INC			4,700.000	471,739	100.370	471,739	452,582	13,630	10,010		(22,805)		(22,805)		L	12/19/2013
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC			1,100.000	13,882	12.620	13,882	6,498		264		3,971		3,971		L	09/29/2011
101137-10-7	BOSTON SCI ENTIFIC CORP COM			30,300.000	364,206	12.020	364,206	185,942				190,587		190,587		L	09/29/2011
101388-10-6	BOTTOMLINE TECHNOLOGIES INC			400.000	14,464	36.160	14,464	8,190				3,908		3,908		L	09/29/2011
101405-10-8	BOULDER BRANDS INC			2,300.000	36,478	15.860	36,478	13,785				6,808		6,808		L	09/29/2011
103304-10-1	BOYD GAMING CORP			900.000	10,134	11.260	10,134	4,594				4,158		4,158		L	09/29/2011
055639-10-8	BPZ RESOURES INC			1,900.000	3,458	1.820	3,458	5,030				(2,527)		(2,527)		L	09/29/2011
104674-10-6	BRADY CORPORATION			900.000	27,837	30.930	27,837	24,719		689		(2,223)		(2,223)		L	09/29/2011
105368-20-3	BRANDYWINE REALTY			2,100.000	29,589	14.090	29,589	16,042		385		4,664		4,664		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
10567B-10-9	BRAVO BRIO RESTAURANT G			200.000	3,254	16.270	3,254	3,335				568		568		L	09/29/2011
05564E-10-6	BRE PROPERTIES INC			1,500.000	82,065	54.710	82,065	63,584		2,370		5,820		5,820		L	09/29/2011
10807M-10-5	BRIDGEPOINT EDUCATION INC			400.000	7,084	17.710	7,084	3,896				2,964		2,964		L	09/29/2011
109043-10-9	BRIGGS & STRATTON CORP.			900.000	19,584	21.760	19,584	12,601		432		612		612		L	09/29/2011
109641-10-0	BRINKER INTERNATIONAL, INC.			1,600.000	74,144	46.340	74,144	33,952		1,408		24,560		24,560		L	09/29/2011
109696-10-4	BRINKS COMPANY			700.000	23,898	34.140	23,898	16,694		280		3,927		3,927		L	09/29/2011
110122-10-8	BRISTOL MYERS SQUIBB CO			174,446.000	9,271,805	53.150	9,271,805	6,930,856	62,801	145,282		2,291,938	100,212	2,191,725		L	06/03/2013
110394-10-3	BRISTOW GROUP INC			400.000	30,024	75.060	30,024	17,184		380		8,560		8,560		L	09/29/2011
111320-10-7	BROADCOM CORP			9,500.000	281,675	29.650	281,675	323,694		4,180		(33,820)		(33,820)		L	09/29/2011
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			2,400.000	94,848	39.520	94,848	48,815	504	1,800		39,936		39,936		L	09/29/2011
11133B-40-9	BROADSOFT INC			400.000	10,936	27.340	10,936	12,761				(3,596)		(3,596)		L	09/29/2011
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC			9,400.000	83,378	8.870	83,378	40,552				33,276		33,276		L	09/29/2011
112463-10-4	BROOKDALE SENIOR LIVING INC			2,300.000	62,514	27.180	62,514	30,808				4,050		4,050		L	03/18/2013
11373M-10-7	BROOKLINE BANCORP INC			800.000	7,656	9.570	7,656	6,237		272		856		856		L	09/29/2011
114340-10-2	BROOKS AUTOMATION INC			1,100.000	11,539	10.490	11,539	9,015		352		2,684		2,684		L	09/29/2011
115236-10-1	BROWN & BROWN			2,500.000	78,475	31.390	78,475	45,594		925		14,825		14,825		L	09/29/2011
115637-20-9	BROWN FORMAN CORP CLASS B			100.000	7,557	75.570	7,557	7,436				122		122		L	12/19/2013
115736-10-0	BROWN SHOE COMPANY			700.000	19,698	28.140	19,698	4,954	49	147		6,839		6,839		L	09/29/2011
116794-10-8	BRUKER CORP			1,400.000	27,678	19.770	27,678	18,764				6,300		6,300		L	09/29/2011
117043-10-9	BRUNSWICK CORP.			2,500.000	115,150	46.060	115,150	56,926		190		31,883		31,883		L	12/19/2013
117665-10-9	BRYN MAWR BANK CORP			100.000	3,018	30.180	3,018	1,613		69		791		791		L	09/29/2011
H10914-17-6	BUCHER INDUSTRIES AG-REG		D	0.000		235.202			730							U	12/15/2010
118440-10-6	BUCKLE INC			1,000.000	52,560	52.560	52,560	38,963		600		7,920		7,920		L	12/19/2011
119848-10-9	BUFFALO WILD WINGS INC			300.000	44,160	147.200	44,160	18,777				22,314		22,314		L	09/29/2011
12008R-10-7	BUILDERS FIRSTSOURCE			500.000	3,570	7.140	3,570	691				780		780		L	09/29/2011
G16962-10-5	BUNGE LTD			3,100.000	254,541	82.110	254,541	182,460		3,534		29,202		29,202		L	09/29/2011
125071-10-0	C D I CORP			300.000	5,559	18.530	5,559	3,224		117		420		420		L	09/29/2011
126501-10-5	C T S CORP.			600.000	11,946	19.910	11,946	4,904	24	84		5,568		5,568		L	09/29/2011
12541W-20-9	C.H. ROBINSON WORLDWIDE INC			3,300.000	192,522	58.340	192,522	192,522		4,620		16,508	32,612	(16,104)		L	09/29/2011
12673P-10-5	CA INC			420,813.000	14,160,357	33.650	14,160,357	12,013,852		178,380		2,131,934	57,826	2,074,108		L	12/20/2013
126804-30-1	CABELAS INC			800.000	53,328	66.660	53,328	16,789				19,928		19,928		L	09/29/2011
12686C-10-9	CABLEVISION SYSTEMS			428,827.000	7,688,868	17.930	7,688,868	6,800,615		2,520		881,323		881,323		L	12/10/2013
127055-10-1	CABOT CORP.			1,200.000	61,680	51.400	61,680	30,754		960		13,932		13,932		L	09/29/2011
12709P-10-3	CABOT MICROELECTRONICS CORPORATION			500.000	22,850	45.700	22,850	17,467				5,095		5,095		L	09/29/2011
127097-10-3	CABOT OIL + GAS CORP COM			8,400.000	325,584	38.760	325,584	133,030		504		116,676		116,676		L	09/29/2011
127190-30-4	CACI INTERNATIONAL SERVICES			500.000	36,610	73.220	36,610	25,213				9,095		9,095		L	09/29/2011
127387-10-8	CADENCE DESIGN SYSTEMS INC			5,300.000	74,306	14.020	74,306	50,303				2,703		2,703		L	09/29/2011
12738T-10-0	CADENCE PHARMACEUTICALS INC			600.000	5,430	9.050	5,430	3,767				2,556		2,556		L	09/29/2011
12477X-10-6	CAI INTERNATIONAL INC			100.000	2,357	23.570	2,357	1,160				162		162		L	09/29/2011
E2427M-12-3	CAIXABANK SA		D	0.000		5.635				196						U	12/15/2010
128030-20-2	CAL MAINE FOODS			800.000	48,184	60.230	48,184	25,096		552		16,008		16,008		L	09/29/2011
12811R-10-4	CALAMOS ASSET MANAGEMENT CL A			400.000	4,736	11.840	4,736	4,116		200		508		508		L	09/29/2011
128246-10-5	CALAVO GROWERS INC			1,000.000	30,260	30.260	30,260	20,545		700		5,050		5,050		L	09/29/2011
129603-10-6	CALGON CARBON CORP.			800.000	16,456	20.570	16,456	11,988				5,112		5,112		L	09/29/2011
130788-10-2	CALIFORNIA WATER SERVICE GRP			700.000	16,149	23.070	16,149	12,331		448		3,304		3,304		L	09/29/2011
13100M-50-9	CALIX INC			500.000	4,820	9.640	4,820	4,069				975		975		L	09/29/2011
131193-10-4	CALLOWAY GOLF COMPANY			1,000.000	8,430	8.430	8,430	5,170		40		1,930		1,930		L	09/29/2011
131347-30-4	CALPINE CORP			6,800.000	132,668	19.510	132,668	97,390				9,384		9,384		L	09/29/2011
132011-10-7	CAMBREX CORP.			400.000	7,132	17.830	7,132	1,983				2,580		2,580		L	09/29/2011
133034-10-8	CAMDEN NATIONAL CORP			100.000	4,222	42.220	4,222	2,738		106		825		825		L	09/29/2011
133131-10-2	CAMDEN PROP			2,500.000	142,200	56.880	142,200	152,382	1,575	5,761		(27,749)		(27,749)		L	10/01/2013
13342B-10-5	CAMERON INTERNATIONAL			4,900.000	291,697	59.530	291,697	211,047				15,043		15,043		L	09/29/2011
134429-10-9	CAMPBELL SOUP CO			181,940.000	7,874,363	43.280	7,874,363	6,902,176		109,528		979,357	285,071	694,286		L	05/03/2013
13466Y-10-5	CAMPUS CREST COMMUNITIES INC			500.000	4,705	9.410	4,705	5,090	83	(63)		(1,035)		(1,035)		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
136375-10-2	CANADIAN NATL RAILWAY CO		I	111,438.000	6,354,195	57.020	6,354,195	5,456,770		54,483		897,425		897,425		L	06/06/2013
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD		A	5,000.000	756,600	151.320	756,600	765,693	1,660			(9,093)		(9,093)		L	12/10/2013
138098-10-8	CANTEL MEDICAL CORP			675.000	22,889	33.910	22,889	6,448		25		9,511		9,511		L	09/29/2011
F13587-12-0	CAP GEMINI		D	42,322.000	2,865,127	67.698	2,865,127	2,581,417				228,794	9,954	218,840	54,916	U	12/06/2013
139594-10-5	CAPELLA EDUCATION CO			300.000	19,932	66.440	19,932	8,983	105			11,463		11,463		L	09/29/2011
14040H-10-5	CAPITAL ONE FINL CORP			11,600.000	888,676	76.610	888,676	518,475		10,625		211,128		211,128		L	12/13/2013
14055X-10-2	CAPITALSOURCE INC			6,600.000	94,842	14.370	94,842	41,448		264		44,814		44,814		L	09/29/2011
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC			3,300.000	39,963	12.110	39,963	35,245		2,409		1,386		1,386		L	09/29/2011
14067E-50-6	CAPSTEAD MORTGAGE CORP			1,200.000	14,496	12.080	14,496	14,060	372	1,476		732		732		L	09/29/2011
14067D-10-2	CAPSTONE TURBINE CORP			4,900.000	6,321	1.290	6,321	5,032				1,960		1,960		L	09/29/2011
140781-10-5	CARBO CERAMICS INC			394.000	45,913	116.530	45,913	26,567		449		31,243	16,196	15,047		L	09/29/2011
14149F-10-9	CARDINAL FINANCIAL CORP			400.000	7,200	18.000	7,200	3,579		92		692		692		L	09/29/2011
14149Y-10-8	CARDINAL HEALTH INC			327,921.000	21,908,402	66.810	21,908,402	15,263,138	99,196	194,817		6,686,813	3,205	6,683,609		L	09/30/2013
14161H-10-8	CARDTRONICS INC			700.000	30,415	43.450	30,415	16,594				13,797		13,797		L	09/29/2011
141665-10-9	CAREER EDUCATION CORP.			1,100.000	6,270	5.700	6,270	3,289				2,398		2,398		L	09/29/2011
14170T-10-1	CAREFUSION CORP			506,122.000	20,153,778	39.820	20,153,778	18,460,503				1,673,965	5,916	1,668,049		L	10/01/2013
142339-10-0	CARLISLE CORP.			1,200.000	95,280	79.400	95,280	39,125		1,008		24,768		24,768		L	09/29/2011
143130-10-2	CARMAX INC			4,400.000	206,888	47.020	206,888	105,370				41,712		41,712		L	09/29/2011
143658-30-0	CARNIVAL CORP			197,176.000	7,920,560	40.170	7,920,560	7,072,588		8,800		806,160		806,160		L	12/09/2013
144285-10-3	CARPENTER TECHNOLOGY CORP.			900.000	55,980	62.200	55,980	41,254		648		9,513		9,513		L	09/29/2011
144577-10-3	CARRIZO OIL GAS INC			700.000	31,339	44.770	31,339	15,648				16,695		16,695		L	09/29/2011
146229-10-9	CARTER'S INC			1,200.000	86,148	71.790	86,148	37,227		576		19,368		19,368		L	09/29/2011
147528-10-3	CASEYS GENERAL STORES, INC.			800.000	56,200	70.250	56,200	35,557		552		13,720		13,720		L	09/29/2011
14754D-10-0	CASH AMERICA INTERNATIONAL INC			162,316.000	6,216,703	38.300	6,216,703	6,103,882		84		120,286	60,208	60,078		L	12/10/2013
14808P-10-9	CASS INFORMATION SYSTEMS INC			121.000	8,149	67.350	8,149	3,131		90		3,043		3,043		L	12/03/2012
148411-10-1	CASTLE A M & CO			300.000	4,431	14.770	4,431	3,252								L	09/29/2011
149123-10-1	CATERPILLAR INC			14,100.000	1,280,421	90.810	1,280,421	1,073,370		23,812		19,896		19,896		L	11/06/2013
149150-10-4	CATHAY GENERAL BANCORP			1,400.000	37,422	26.730	37,422	16,266		112		10,122		10,122		L	09/29/2011
149205-10-6	CATO CORP NEW			500.000	15,900	31.800	15,900	11,442	25	75		2,185		2,185		L	09/29/2011
149568-10-7	CAVCO INDUSTRIES			100.000	6,870	68.700	6,870	3,470				1,872		1,872		L	09/29/2011
14964U-10-8	CAVIUM INC			900.000	31,059	34.510	31,059	25,564				2,970		2,970		L	09/29/2011
149847-10-5	CBEYOND INC			800.000	5,520	6.900	5,520	5,648				(1,712)		(1,712)		L	09/29/2011
124805-10-2	CBIZ INC			600.000	5,472	9.120	5,472	3,903				1,926		1,926		L	09/29/2011
124830-10-0	CBL AND ASSOCIATES			3,000.000	53,880	17.960	53,880	35,859	735	2,730		(9,750)		(9,750)		L	09/29/2011
12503M-10-8	CBOE HOLDINGS			1,100.000	57,156	51.960	57,156	28,444	550	726		24,750		24,750		L	09/29/2011
12504L-10-9	CBRE GROUP INC			6,000.000	157,800	26.300	157,800	80,760				38,400		38,400		L	09/29/2011
124857-20-2	CBS CORP C LASS B			30,434.000	1,939,863	63.740	1,939,863	1,323,843	1,512	5,976		399,454		399,454		L	12/19/2013
125137-10-9	CEC ENTERTAINMENT INC			300.000	13,284	44.280	13,284	8,681		297		3,327		3,327		L	09/29/2011
150602-20-9	CEDAR REALTY TRUST INC			100.000	626	6.260	626	295		20		98		98		L	09/29/2011
150838-10-0	CELADON GROUP INC			400.000	7,792	19.480	7,792	3,650		32		564		564		L	09/29/2011
150870-10-3	CELANESE CORP			3,200.000	176,992	55.310	176,992	118,193		1,680		34,496		34,496		L	09/29/2011
151020-10-4	CELGENE CORP.			11,507.000	1,944,223	168.960	1,944,223	849,220				948,188	31,043	917,145		L	05/03/2013
150934-88-3	CELL THERAPEUTICS INC			440.000	845	1.920	845	660				273		273		L	09/29/2011
15117B-10-3	CELLDEX THERAPEUTICS INC			200.000	4,842	24.210	4,842	5,944				(1,102)		(1,102)		L	12/13/2013
15135B-10-1	CENTENE CORP			1,000.000	58,950	58.950	58,950	29,026				17,950		17,950		L	09/29/2011
15189T-10-7	CENTERPOINT ENERGY INC			8,400.000	194,712	23.180	194,712	166,933		6,972		33,012		33,012		L	09/29/2011
15201P-10-9	CENTERSTATE BANKS INC			200.000	2,030	10.150	2,030	1,042		8		324		324		L	09/29/2011
153527-10-6	CENTRAL GARDEN & PET CO			1,400.000	9,618	6.870	9,618	9,939				(4,410)		(4,410)		L	09/29/2011
153527-20-5	CENTRAL GARDEN & PET SERIES A			2,200.000	14,850	6.750	14,850	16,286				(8,140)		(8,140)		L	09/29/2011
156431-10-8	CENTURY ALUMINUM COMPANY			1,200.000	12,552	10.460	12,552	9,324				2,040		2,040		L	09/29/2011
156700-10-6	CENTURYLINK INC			329,971.000	10,509,576	31.850	10,509,576	10,340,336		27,216		99,832		99,832		L	12/10/2013
15670S-10-5	CENVEO INC			1,200.000	4,128	3.440	4,128	2,556				1,944	1,056	888		L	09/29/2011
15670R-10-7	CEPHEID INC			1,200.000	56,064	46.720	56,064	47,313				15,492		15,492		L	09/29/2011
156782-10-4	CERNER CORP			5,800.000	323,292	55.740	323,292	203,632				98,136		98,136		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
157210-10-5	CEVA INC			500.000	7,610	15.220	7,610	7,610				3,661	3,926	(265)		L	09/29/2011
125269-10-0	CF INDUSTRIES HOLDINGS			8,923.000	2,079,416	233.040	2,079,416	1,952,291		2,900		45,924		45,924		L	12/27/2013
B27818-13-5	CFE (CIE FRANCOIS DENTER)		D	0.000		53.134				239						U	06/08/2010
159864-10-7	CHARLES RIVER LAB			700.000	37,128	53.040	37,128	20,214				10,899		10,899		L	09/29/2011
808513-10-5	CHARLES SCHWAB			21,500.000	559,000	26.000	559,000	242,090		5,160		250,260		250,260		L	09/29/2011
161150-30-8	CHART INDUSTRIES INC			800.000	76,512	95.640	76,512	43,296				20,858		20,858		L	12/13/2013
16117M-30-5	CHARTER COMMUNICATIONS INC			200.000	27,352	136.760	27,352	21,405				6,164		6,164		L	10/01/2013
162825-10-3	CHECKPOINT SYSTEMS, INC.			600.000	9,462	15.770	9,462	6,312				3,018		3,018		L	09/29/2011
163072-10-1	CHEESECAKE FACTORY INC			1,000.000	48,270	48.270	48,270	25,444		520		15,550		15,550		L	09/29/2011
163428-10-5	CHELSEA THERAPEUTICS INTERNATIONAL INC			700.000	3,101	4.430	3,101	840				2,569		2,569		L	09/29/2011
16359R-10-3	CHEMED CORP			1,400.000	107,268	76.620	107,268	71,754		1,064		11,242		11,242		L	12/19/2011
163731-10-2	CHEMICAL FINANCIAL CORP			300.000	9,501	31.670	9,501	4,549		261		2,373		2,373		L	09/29/2011
163893-20-9	CHEMTURA CORP			1,400.000	39,088	27.920	39,088	14,856				9,324		9,324		L	09/29/2011
16411R-20-8	CHENIERE ENERGY INC			58,800.000	2,535,456	43.120	2,535,456	2,540,537				(26,920)		(26,920)		L	12/13/2013
165167-10-7	CHESAPEAKE ENERGY CORP			88,000.000	2,388,320	27.140	2,388,320	2,327,007		4,550		192,349		192,349		L	12/09/2013
165240-10-2	CHESAPEAKE LODGING TRUST			300.000	7,587	25.290	7,587	3,612	78	264		1,347		1,347		L	09/29/2011
165303-10-8	CHESAPEAKE UTILITIES CORP			200.000	12,004	60.020	12,004	7,838	77	300		2,924		2,924		L	09/29/2011
166764-10-0	CHEVRON CORP			182,485.000	22,794,201	124.910	22,794,201	19,945,609		619,414		2,032,506	85,552	1,946,954		L	11/26/2013
167250-10-9	CHICAGO BRIDGE IRON NY SHR		E	1,180.000	98,105	83.140	98,105	87,351		73		10,754		10,754		L	12/13/2013
168615-10-2	CHICO FAS INC			3,400.000	64,056	18.840	64,056	39,783		816		1,292		1,292		L	09/29/2011
168905-10-7	CHILDREN'S PLACE			900.000	51,273	56.970	51,273	44,730				11,412		11,412		L	12/19/2011
16934Q-10-9	CHIMERA INVESTMENT CORP			8,100.000	25,110	3.100	25,110	20,425	729	1,714		5,171		5,171		L	09/29/2011
169467-10-7	CHINDEX INTERNATIONAL INC			200.000	3,486	17.430	3,486	1,763				1,386		1,386		L	09/29/2011
169656-10-5	CHIPOTLE MEXICAN GRILL			812.000	432,617	532.780	432,617	252,818				191,080		191,080		L	10/24/2012
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.			2,600.000	30,420	11.700	30,420	22,854				8,970		8,970		L	09/29/2011
169905-10-6	CHOICE HOTELS INTL INC			500.000	24,555	49.110	24,555	15,187	93	278		7,745		7,745		L	09/29/2011
171232-10-1	CHUBB CORP			128,354.000	12,402,847	96.630	12,402,847	10,825,912	51,817	108,648		1,487,084	379,627	1,107,457		L	12/23/2013
171340-10-2	CHURCH & DWIGHT CO.			58,197.000	3,857,297	66.280	3,857,297	3,468,107		38,545		359,029	97,747	261,283		L	12/19/2013
171484-10-8	CHURCHILL DOWNS INC			100.000	8,965	89.650	8,965	3,829	87			2,320		2,320		L	09/29/2011
17163B-10-2	CIBER INC			900.000	3,726	4.140	3,726	2,764				720		720		L	09/29/2011
H25662-15-8	CIE FINANCIERE CMN STK		D	0.000		89.464			4,385							U	04/01/2011
171779-30-9	CIENA CORP			1,900.000	45,467	23.930	45,467	21,801				15,637		15,637		L	09/29/2011
125509-10-9	CIGNA CORP			5,700.000	498,636	87.480	498,636	246,721		220		189,768		189,768		L	07/31/2013
171798-10-1	CIMAREX ENERGY CO			1,700.000	178,347	104.910	178,347	97,983		918		80,206		80,206		L	09/29/2011
171871-10-6	CINCINNATI BELL INC			4,600.000	16,376	3.560	16,376	14,536				(8,832)		(8,832)		L	09/29/2011
172062-10-1	CINCINNATI FINL CORP			3,100.000	162,347	52.370	162,347	82,550	1,302	5,092		40,951		40,951		L	09/29/2011
17243V-10-2	CINEMARK HOLDINGS INC			1,800.000	59,994	33.330	59,994	34,560		1,656		13,230		13,230		L	09/29/2011
172908-10-5	CINTAS COR P COM			2,600.000	154,934	59.590	154,934	75,004		2,002		48,594		48,594		L	09/29/2011
17273K-10-9	CIRCOR INTERNATIONAL INC			300.000	24,234	80.780	24,234	8,741		45		12,357		12,357		L	09/29/2011
172755-10-0	CIRRUS LOGIC INC			1,200.000	24,516	20.430	24,516	18,744				(10,248)		(10,248)		L	09/29/2011
17275R-10-2	CISCO SYS INC			181,719.000	4,079,592	22.450	4,079,592	3,296,643		62,618		369,845	34,918	334,927		L	12/10/2013
125581-80-1	CIT GROUP INC			3,700.000	192,881	52.130	192,881	117,190		370		49,913		49,913		L	09/29/2011
172967-42-4	CITIGROUP INC			64,700.000	3,371,517	52.110	3,371,517	1,857,427		2,476		757,498		757,498		L	12/19/2013
174740-10-0	CITIZENS INC			800.000	7,000	8.750	7,000	4,980				(1,840)		(1,840)		L	09/29/2011
177376-10-0	CITRIX SYS INC			4,400.000	278,300	63.250	278,300	253,920				(7,192)		(7,192)		L	12/19/2013
177835-10-5	CITY HOLDING CO			200.000	9,266	46.330	9,266	5,547		292		2,296		2,296		L	09/29/2011
178566-10-5	CITY NATIONAL CORP.			1,900.000	150,518	79.220	150,518	91,701		1,375		49,837		49,837		L	07/31/2013
179895-10-7	CLARCOR INCORPORATED			900.000	57,915	64.350	57,915	37,488	153	518		14,913		14,913		L	09/29/2011
969490-10-1	CLAYTON WILLIAMS ENERGY INC			200.000	16,390	81.950	16,390	8,746				8,759	369	8,390		L	09/29/2011
184499-10-1	CLEAN ENERGY FUELS CORP			1,000.000	12,880	12.880	12,880	11,370				430		430		L	09/29/2011
184496-10-7	CLEAN HARBORS			1,000.000	59,960	59.960	59,960	51,296				4,950		4,950		L	09/29/2011
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A			900.000	9,126	10.140	9,126	4,554		502		2,808		2,808		L	09/29/2011
18538R-10-3	CLEARWATER PAPER CORP			400.000	21,000	52.500	21,000	13,623				5,336		5,336		L	09/29/2011
12561W-10-5	CLECO CORP. HOLDING CO			1,200.000	55,944	46.620	55,944	41,462		1,710		7,932		7,932		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
18683K-10-1	CLIFFS NATURAL RESOURCES INC			676,224.000	17,723,831	26.210	17,723,831	13,876,786		102,784		3,848,755	1,275,148	2,573,607		L	10/04/2013
189054-10-9	CLOROX CO			84,435.000	7,832,191	92.760	7,832,191	6,609,414		180,282		1,181,959	46,536	1,135,423		L	11/26/2013
189110-10-2	CLOUD PEAK ENERGY INC			1,000.000	18,000	18.000	18,000	17,628				(1,330)		(1,330)		L	09/29/2011
189464-10-0	CLOVIS ONCOLOGY INC			100.000	6,027	60.270	6,027	7,720				(1,693)		(1,693)		L	07/31/2013
125720-10-5	CME GROUP INC.			6,320.000	495,867	78.460	495,867	321,342	16,432	11,376		175,380		175,380		L	09/29/2011
125896-10-0	CMS ENERGY CORP			199,714.000	5,346,344	26.770	5,346,344	5,075,693		184,388		257,256		257,256		L	03/13/2013
12621E-10-3	CNO FINANCIAL GROUP INC			4,600.000	81,374	17.690	81,374	25,360		506		38,456		38,456		L	09/29/2011
189754-10-4	COACH INC			5,900.000	331,167	56.130	331,167	317,226	1,991	5,753		3,658		3,658		L	09/29/2011
19075F-10-6	COBALT INTERNATIONAL ENERGY			4,200.000	69,090	16.450	69,090	81,077				(42,134)		(42,134)		L	11/06/2013
190897-10-8	COBIZ FINL INC			500.000	5,980	11.960	5,980	2,362		60		2,245		2,245		L	09/29/2011
19122T-10-9	COCA COLA ENTERPRISES INC COM STK			9,100.000	401,583	44.130	401,583	228,266		7,280		112,840		112,840		L	09/29/2011
191098-10-2	COCA COLA BOTTLING COMPANY			400.000	29,276	73.190	29,276	22,107		400		2,676		2,676		L	09/29/2011
191216-10-0	COCA COLA CO.			413,298.000	17,073,340	41.310	17,073,340	14,807,163		433,982		1,797,238	216,372	1,580,866		L	11/26/2013
192005-10-6	CODEXIS INC			200.000	280	1.400	280	428				(162)		(162)		L	09/29/2011
192108-50-4	COEUR MINING INC			1,800.000	19,530	10.850	19,530	21,690				(7,272)	17,478	(24,750)		L	09/29/2011
19239V-30-2	COGENT COMMUNICATIONS GROUP INC			1,100.000	44,451	40.410	44,451	14,882		594		19,789		19,789		L	09/29/2011
192422-10-3	COGNEX CORP			1,400.000	53,452	38.180	53,452	19,138				27,678		27,678		L	09/29/2011
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A			6,000.000	605,880	100.980	605,880	391,466				161,580		161,580		L	09/29/2011
19247A-10-0	COHEN STEERS INC			500.000	20,030	40.060	20,030	15,378		900		4,795		4,795		L	09/29/2011
192479-10-3	COHERENT, INC.			500.000	37,195	74.390	37,195	21,723				11,885		11,885		L	09/29/2011
192576-10-6	COHU INC			400.000	4,200	10.500	4,200	3,958	24	72		(136)		(136)		L	09/29/2011
19329V-10-5	COLE REAL ESTATE INVESTMENTS REIT			201,807.000	2,833,370	14.040	2,833,370	2,833,370	12,108				112,205	(112,205)		L	11/26/2013
194014-10-6	COLFAX CORP			500.000	31,845	63.690	31,845	10,774				11,670		11,670		L	09/29/2011
194162-10-3	COLGATE PALMOLIVE CO			120,119.000	7,832,960	65.210	7,832,960	5,702,368		130,382		1,337,609	61,553	1,276,056		L	12/19/2013
B26882-16-5	COLRUYT		D	0.000		41.079				2,545						U	12/23/2009
197236-10-2	COLUMBIA BKG SYS INC			1,030.000	28,335	27.510	28,335	17,465		389		8,628		8,628		L	04/01/2013
198516-10-6	COLUMBIA SPORTSWEAR CO			300.000	23,625	78.750	23,625	14,283		273		7,617		7,617		L	09/29/2011
199333-10-5	COLUMBUS MCKINNON CORP			300.000	8,142	27.140	8,142	3,346				3,186		3,186		L	09/29/2011
20030N-10-1	COMCAST CORP NEW CL A			41,100.000	2,135,762	51.965	2,135,762	897,349	8,015	30,722		599,444		599,444		L	09/29/2011
20030N-20-0	COMCAST CORP. CLASS A SPECIAL			18,437.000	919,638	49.880	919,638	531,925	3,595	9,942		195,795		195,795		L	11/26/2013
200340-10-7	COMERICA INC			3,800.000	180,652	47.540	180,652	89,279	646	2,508		65,360		65,360		L	09/29/2011
199908-10-4	COMFORT SYSTEMS USA INC			600.000	11,634	19.390	11,634	5,250		126		4,338		4,338		L	09/29/2011
200525-10-3	COMMERCE BANCSHARES, INC.			1,735.000	77,919	44.910	77,919	53,133		1,488		19,985		19,985		L	11/26/2013
201723-10-3	COMMERCIAL METALS CO.			2,200.000	44,726	20.330	44,726	21,336		1,056		12,034		12,034		L	09/29/2011
202608-10-5	COMMERCIAL VEHICLE GROUP INC			500.000	3,635	7.270	3,635	3,233				(470)		(470)		L	09/29/2011
D172W1-27-9	COMMERZBANK AG		D	146,903.000	2,370,383	16.136	2,370,383	1,872,978				450,967	57,733	393,234	46,437	U	12/06/2013
203233-10-1	COMMONWEALTH REIT			1,200.000	27,972	23.310	27,972	18,516		(595)		10,112		10,112		L	09/29/2011
203607-10-6	COMMUNITY BANK SYSTEMS INC			500.000	19,840	39.680	19,840	11,408	140	545		6,160		6,160		L	09/29/2011
203668-10-8	COMMUNITY HEALTH SYSTEMS			1,800.000	70,686	39.270	70,686	30,659				15,354		15,354		L	09/29/2011
204149-10-8	COMMUNITY TRUST BANCORP INC			200.000	9,032	45.160	9,032	4,668	64	253		2,476		2,476		L	09/29/2011
204166-10-2	COMMVAULT SYSTEMS INC			800.000	59,904	74.880	59,904	29,952				4,136		4,136		L	09/29/2011
B2878R-12-9	COMPAGNIE MARITIME BELGE SA		D	0.000		21.486				377						U	06/08/2010
20451N-10-1	COMPASS MINERALS INTERNATION			600.000	48,030	80.050	48,030	40,414		1,308		3,204		3,204		L	09/29/2011
205306-10-3	COMPUTER PROGRAMS SYSTEMS			200.000	12,362	61.810	12,362	9,828		408		5,821	3,527	2,294		L	09/29/2011
205363-10-4	COMPUTER S CIENCES CORP COM			2,900.000	162,052	55.880	162,052	80,759	580	2,320		45,907		45,907		L	09/29/2011
205638-10-9	COMPUWARE CORP COM			4,200.000	47,082	11.210	47,082	33,731		1,575		1,428		1,428		L	09/29/2011
20564W-10-5	COMSCORE INC			500.000	14,305	28.610	14,305	6,655				7,415		7,415		L	09/29/2011
205768-20-3	COMSTOCK RESOURCES INC			800.000	14,632	18.290	14,632	13,392		300		2,528		2,528		L	09/29/2011
205826-20-9	COMTECH TELECOMM CORP			500.000	15,760	31.520	15,760	13,977		413		3,070		3,070		L	09/29/2011
205887-10-2	CONAGRA INC			161,759.000	5,451,278	33.700	5,451,278	5,176,375		139,889		249,601		249,601		L	03/13/2013
20605P-10-1	CONCHO RESOURCES INC			21,900.000	2,365,200	108.000	2,365,200	2,206,201				146,148		146,148		L	12/10/2013
206708-10-9	CONCUR TECHNOLOGIES			1,400.000	144,452	103.180	144,452	81,433				36,639		36,639		L	12/19/2013
207410-10-1	CONMED CORP			600.000	25,500	42.500	25,500	13,657	120	360		8,730		8,730		L	09/29/2011
207797-10-1	CONNECTICUT WATER SVC INC			100.000	3,551	35.510	3,551	2,511		98		573		573		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
208242-10-7	CONN'S INC			100.000	7,879	78.790	7,879	6,432				1,447		1,447		L	07/31/2013
20825C-10-4	CONOCOPHILLIPS			232,035.000	16,393,273	70.650	16,393,273	13,992,813		416,805		2,137,934	17,587	2,120,348		L	07/11/2013
20854P-10-9	CONSOL ENERGY INC.			4,500.000	171,180	38.040	171,180	155,601		1,688		26,730		26,730		L	09/29/2011
209034-10-7	CONSOLIDATED COMMUNICATIONS			600.000	11,778	19.630	11,778	11,021		930		2,226		2,226		L	09/29/2011
209115-10-4	CONSOLIDATED EDISON INC			461,093.000	25,489,221	55.280	25,489,221	26,343,454		654,391		(828,337)	988,265	(1,816,602)		L	11/26/2013
209341-10-6	CONSOLIDATED GRAPHICS			200.000	13,488	67.440	13,488	7,319				6,504		6,504		L	09/29/2011
210313-10-2	CONSTANT CONTACT INC			500.000	15,535	31.070	15,535	6,170				8,430		8,430		L	09/29/2011
21036P-10-8	CONSTELLAT ION BRANDS INC CL A			4,000.000	281,520	70.380	281,520	239,024				42,496		42,496		L	12/19/2013
21075N-20-4	CONTANGO OIL GAS			200.000	9,452	47.260	9,452	6,750				5,326	4,346	980		L	09/29/2011
D16212-14-0	CONTINENTAL AG		D	11,779.000	2,587,186	219.644	2,587,186	2,203,724				341,016		341,016	42,445	L	12/06/2013
212015-10-1	CONTINENTAL RESOURCES INC OK			23,800.000	2,677,976	112.520	2,677,976	2,586,439				69,828		69,828		L	11/25/2013
212485-10-6	CONVERGYS CORP COM			2,300.000	48,415	21.050	48,415	21,986	138	529		10,672		10,672		L	09/29/2011
21254X-10-6	CONVERSUS CAP		R	438,000.000	278,130	0.635	278,130	2,244,750				6,570		6,570		L	06/29/2007
205944-10-1	CON-WAY INC			900.000	35,739	39.710	35,739	20,760		360		10,701		10,701		L	09/29/2011
A1359Y-10-9	CONWERT IMMOBILIEN INVEST		D	0.000		12.832				468						U	06/08/2010
216648-40-2	COOPER COMPANIES INC			900.000	111,456	123.840	111,456	71,837		54		28,224		28,224		L	09/29/2011
216831-10-7	COOPER TIRE & RUBBER CO.			1,500.000	36,060	24.040	36,060	29,517		504		(6,907)		(6,907)		L	07/31/2013
217204-10-6	COPART INC			3,400.000	124,610	36.650	124,610	70,050				24,310		24,310		L	12/19/2011
N22717-10-7	CORE LABORATORIES			1,700.000	324,615	190.950	324,615	171,913		1,850		138,788		138,788		L	12/19/2011
218681-10-4	CORE MARK HOLDING CO INC			100.000	7,593	75.930	7,593	3,105		60		2,858		2,858		L	09/29/2011
21871D-10-3	CORELOGIC INC			1,500.000	53,295	35.530	53,295	16,543				12,915		12,915		L	09/29/2011
21870Q-10-5	CORESITE RLTY CORP			200.000	6,438	32.190	6,438	2,970	70	216		906		906		L	09/29/2011
219350-10-5	CORNING IN C COM			31,000.000	552,420	17.820	552,420	372,000		12,090		182,423	21,223	161,200		L	09/29/2011
21988R-10-2	CORPORATE EXECUTIVE BOARD			500.000	38,715	77.430	38,715	14,985		450		14,985		14,985		L	09/29/2011
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST			1,300.000	30,797	23.690	30,797	26,757	358	236		(483)		(483)		L	09/29/2011
22025Y-40-7	CORRECTIONS CORP OF AMERICA			2,459.000	78,860	32.070	78,860	48,527	1,180	3,474		4,386		4,386		L	04/17/2013
221006-10-9	CORVEL CORP			400.000	18,680	46.700	18,680	8,632				9,714		9,714		L	09/29/2011
22160N-10-9	COSTAR GROUP INC			518.000	95,612	184.580	95,612	26,927				49,319		49,319		L	04/30/2012
22160K-10-5	COSTCO WHS L CORP NEW COM			8,800.000	1,047,288	119.010	1,047,288	732,833		10,604		178,112		178,112		L	09/29/2011
222795-10-6	COUSINS PROPERTY			1,600.000	16,480	10.300	16,480	9,588		288		3,120		3,120		L	09/29/2011
222816-10-0	COVANCE INC			1,300.000	114,478	88.060	114,478	63,115				37,448		37,448		L	05/17/2013
22282E-10-2	COVANTA HLDG CORP			2,700.000	47,925	17.750	47,925	41,127	446	1,337		(1,809)		(1,809)		L	09/29/2011
G2554F-11-3	COVIDIEN PLC			9,900.000	674,190	68.100	674,190	410,118		8,736		141,476		141,476		U	11/06/2013
223622-10-1	COWEN GROUP INC-CLASS A			1,100.000	4,301	3.910	4,301	2,922				1,606		1,606		L	09/29/2011
12618T-10-5	CRA INTL INC			200.000	3,960	19.800	3,960	4,085				6		6		L	09/29/2011
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE			400.000	44,028	110.070	44,028	16,343		1,000		18,324		18,324		L	09/29/2011
224399-10-5	CRANE CO.			900.000	60,525	67.250	60,525	32,770		1,044		18,873		18,873		L	09/29/2011
225223-30-4	CRAY INC			500.000	13,730	27.460	13,730	2,684				5,755		5,755		L	09/29/2011
225310-10-1	CREAD ACCEPTANCE CORP			200.000	25,998	129.990	25,998	12,775				5,662		5,662		L	09/29/2011
225447-10-1	CREE INC			2,300.000	143,911	62.570	143,911	70,363				59,667		59,667		L	11/06/2013
227046-10-9	CROCS INC			1,800.000	28,656	15.920	28,656	26,676				21,531	18,777	2,754		L	09/29/2011
22765Y-10-4	CROSSTEX ENERGY INC			900.000	32,544	36.160	32,544	12,510		441		19,638		19,638		L	09/29/2011
228227-10-4	CROWN CASTLE INTL			104,846.000	7,698,842	73.430	7,698,842	7,400,509				110,664	102,159	8,505		L	11/06/2013
228368-10-6	CROWN HOLDINGS INC			3,100.000	138,167	44.570	138,167	96,007				24,056		24,056		L	09/29/2011
126349-10-9	CSG SYSTEMS INTERNATION			600.000	17,640	29.400	17,640	7,770		270		6,732		6,732		L	09/29/2011
125906-10-7	CSS INDUSTRIES INC			200.000	5,736	28.680	5,736	3,285		120		1,358		1,358		L	09/29/2011
12646R-10-5	CST BRANDS INC			1,233.000	45,276	36.720	45,276	17,907	77	77		27,369		27,369		L	05/02/2013
126408-10-3	CSX CORP			248,061.000	7,136,715	28.770	7,136,715	5,987,559		107,346		1,142,400		1,142,400		L	06/06/2013
229663-10-9	CUBESMART			1,800.000	28,692	15.940	28,692	15,685	234	760		2,498		2,498		L	09/29/2011
229669-10-6	CUBIC CORP.			300.000	15,798	52.660	15,798	11,751		72		1,407		1,407		L	09/29/2011
229678-10-7	CUBIST PHARMACEUTICALS INC	DB		1,200.000	82,644	68.870	82,644	41,944				32,172		32,172		L	09/29/2011
229678-12-3	CUBIST PHARMACEUTICALS, INC CVR			0.000	1,080	1.350	1,080					1,080		1,080		L	10/24/2013
229899-10-9	CULLEN FROST BANKERS, INC.			1,100.000	81,873	74.430	81,873	51,157		2,178		22,176		22,176		L	09/29/2011
231021-10-6	CUMMINS IN C COM			9,900.000	1,395,603	140.970	1,395,603	1,107,267		9,475		200,662		200,662		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			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
231269-10-1	CURIS INC			1,400.000	3,948	2.820	3,948	4,310				(854)		(854)		L	09/29/2011
231561-10-1	CURTIS WRIGHT CORP			600.000	37,338	62.230	37,338	17,312		234		17,640		17,640		L	09/29/2011
126600-10-5	CVB FINANCIAL CORP			1,300.000	22,191	17.070	22,191	10,255	130	371		8,671		8,671		L	09/29/2011
12662P-10-8	CVR ENERGY INC			1,800.000	78,174	43.430	78,174	38,871		25,650		(9,648)		(9,648)		L	09/29/2011
126650-10-0	CVS CAREMARK CORP			27,000.000	1,932,390	71.570	1,932,390	916,148		24,300		626,940		626,940		L	09/29/2011
23251P-10-2	CYBERONICS INC			500.000	32,755	65.510	32,755	13,869				6,490		6,490		L	09/29/2011
232577-20-5	CYNOSURE INC CL A			84.000	2,241	26.680	2,241	1,970				271		271		L	06/24/2013
232806-10-9	CYPRESS SEMICONDUCTOR CORP.			3,200.000	33,600	10.500	33,600	33,632	352	352		14,684	14,716	(32)		L	09/29/2011
12673A-10-8	CYS INVESTMENTS INC			1,200.000	8,892	7.410	8,892	8,892		1,584		(457)	4,823	(5,280)		L	09/29/2011
232820-10-0	CYTEC INDUSTRIES INC			900.000	83,844	93.160	83,844	31,727		450		21,897		21,897		L	09/29/2011
23331A-10-9	D R HORTON INC COM			5,800.000	129,456	22.320	129,456	53,760				14,732		14,732		L	09/29/2011
K19911-14-6	D/S NORDEN		D	0.000		32.226			87							U	06/08/2010
234264-10-9	DAKTRONICS INC			600.000	9,408	15.680	9,408	5,287		180		2,766		2,766		L	09/29/2011
235825-20-5	DANA HOLDING CORP			2,800.000	54,936	19.620	54,936	30,827		560		11,228		11,228		L	09/29/2011
235851-10-2	DANAHER CO RP COM			11,300.000	872,360	77.200	872,360	494,558	283	840		238,537		238,537		L	11/06/2013
237194-10-5	DARDEN RESTAURANTS INC			2,600.000	141,362	54.370	141,362	112,657		5,460		24,180		24,180		L	09/29/2011
237266-10-1	DARLING INTERNATIONAL INC			4,100.000	85,608	20.880	85,608	53,062				19,844		19,844		L	09/29/2011
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC			17,825.000	1,129,570	63.370	1,129,570	962,819				73,917		73,917		L	11/26/2013
239359-10-2	DAWSON GEOPHYSICAL CO			200.000	6,764	33.820	6,764	4,550				1,488		1,488		L	09/29/2011
233153-10-5	DCT INDUSTRIAL TR INC			3,600.000	25,668	7.130	25,668	14,959	252	44		3,268		3,268		L	09/29/2011
23317H-10-2	DDR CORP			4,600.000	70,702	15.370	70,702	48,355	621	17		1,064		1,064		L	09/29/2011
242309-10-2	DEALERTRACK TECHNOLOGIES INC			500.000	24,040	48.080	24,040	8,138				9,680		9,680		L	09/29/2011
242370-20-3	DEAN FOODS CO			2,250.000	38,678	17.190	38,678	19,156				(13,581)		(13,581)		L	09/29/2011
243537-10-7	DECKERS OUTDOOR CORP			800.000	67,568	84.460	67,568	32,575				35,352		35,352		L	09/29/2011
244199-10-5	DEERE & CO.			72,309.000	6,603,981	91.330	6,603,981	6,096,171	36,878	81,857		349,234		349,234		L	06/06/2013
24661P-10-4	DELCATH SYSTEMS INC			1,000.000	255	0.255	255	328				317	1,292	(975)		L	09/29/2011
246647-10-1	DELEK US HOLDINGS INC		R	300.000	10,323	34.410	10,323	3,555		285		2,727		2,727		L	09/29/2011
B33432-12-9	DELHAIZE GROUP NPV			0.000		61.063				5,940						U	12/23/2009
24702R-10-1	DELL INC			0.000		13.860				4,381						L	09/29/2011
G27823-10-6	DELPHI AUTOMOTIVE PLC			6,200.000	372,806	60.130	372,806	231,238		3,910		122,098		122,098		L	07/31/2013
247361-70-2	DELTA AIR LINES, INC.			4,300.000	118,121	27.470	118,121	34,421		516		67,080		67,080		L	09/29/2011
247850-10-0	DELTIC TIMBER CORP			200.000	13,588	67.940	13,588	11,046		80		(536)		(536)		L	09/29/2011
248019-10-1	DELUXE CORP.			1,000.000	52,190	52.190	52,190	22,273		900		18,195		18,195		L	12/19/2013
247916-20-8	DENBURY RESOURCES INC			7,900.000	129,797	16.430	129,797	94,693				1,817		1,817		L	09/29/2011
24823Q-10-7	DENDREON CORP			2,800.000	8,372	2.990	8,372	8,372				(2,212)	4,200	(6,412)		L	09/29/2011
24869P-10-4	DENNYS CORP			1,500.000	10,785	7.190	10,785	5,231				3,465		3,465		L	09/29/2011
249030-10-7	DENTSPLY I NTL INC NEW			2,800.000	135,744	48.480	135,744	87,932	175	679		24,836		24,836		L	09/29/2011
249908-10-4	DEPOMED INC			800.000	8,464	10.580	8,464	4,408				3,512		3,512		L	09/29/2011
D19225-10-7	DEUTSCHE POST AG COM STK		D	90,456.000	3,303,042	36.515	3,303,042	2,953,187				288,358		288,358	61,497	U	12/06/2013
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK		D	257,977.000	4,418,584	17.128	4,418,584	3,911,992				440,994	228	440,766	65,598	U	12/06/2013
25179M-10-3	DEVON ENERGY CORP.			105,073.000	6,500,867	61.870	6,500,867	5,829,859		70,928		711,905		711,905		L	06/06/2013
251893-10-3	DEVRY EDUCATION GROUP INC			1,200.000	42,600	35.500	42,600	38,580		408		14,124		14,124		L	09/29/2011
252131-10-7	DEXCOM INC			1,300.000	46,033	35.410	46,033	16,240				28,340		28,340		L	09/29/2011
23324T-10-7	DFC GLOBAL CORP			900.000	10,305	11.450	10,305	12,429				911	7,265	(6,354)		L	09/29/2011
252603-10-5	DIAMOND FOODS INC			700.000	18,088	25.840	18,088	11,802				13,461	4,942	8,519		L	09/29/2011
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM			114,634.000	6,524,967	56.920	6,524,967	6,525,477		5,250		(16,560)	259,584	(276,144)		L	12/09/2013
252784-30-1	DIAMONDROCK HOSPITALITY CO			3,100.000	35,805	11.550	35,805	21,460	264	759		8,184		8,184		L	09/29/2011
253017-10-7	DICE HOLDINGS INC			900.000	6,525	7.250	6,525	7,485				(1,737)		(1,737)		L	09/29/2011
253393-10-2	DICKS SPORTING GOODS			1,800.000	104,580	58.100	104,580	63,117		900		22,698		22,698		L	09/29/2011
253651-10-3	DIEBOLD, INC.			1,300.000	42,913	33.010	42,913	36,495		1,495		3,120		3,120		L	09/29/2011
B49343-18-7	DIETEREN SA		D	0.000		50.739				188						U	06/08/2010
253798-10-2	DIGI INTERNATIONAL INC			500.000	6,060	12.120	6,060	5,770				1,325		1,325		L	09/29/2011
25400B-10-8	DIGITAL GENERATION INC			500.000	6,375	12.750	6,375	3,685				3,220	2,275	945		L	09/29/2011
253868-10-3	DIGITAL REALTY TRUST INC			2,200.000	108,064	49.120	108,064	126,335	1,716	6,126		(40,666)		(40,666)		L	08/23/2012

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
25388B-10-4	DIGITAL RIVER INC			800.000	14,800	18.500	14,800	14,120				3,288		3,288		L	09/29/2011
25389M-87-7	DIGITALGLOBE INC			942.000	38,763	41.150	38,763	17,570				14,534		14,534		L	02/01/2013
254067-10-1	DILLARDS I NC CL A			600.000	58,326	97.210	58,326	27,577	36	96		8,064		8,064		L	09/29/2011
253922-10-8	DIME COMMUNITY BANCSHARES			300.000	5,076	16.920	5,076	3,112		168		909		909		L	09/29/2011
254423-10-6	DINEEQUITY INC			300.000	25,065	83.550	25,065	11,602		900		4,965		4,965		L	09/29/2011
254543-10-1	DIODES INC			700.000	16,492	23.560	16,492	10,612				4,347		4,347		L	09/29/2011
25490A-30-9	DIRECTV			15,100.000	1,043,259	69.090	1,043,259	657,708				285,843		285,843		L	09/29/2011
254709-10-8	DISCOVER FINL SVCS			29,786.000	1,666,527	55.950	1,666,527	1,257,282		8,140		242,410		242,410		L	12/10/2013
25470F-30-2	DISCOVERY COMMUNICATIONS CL C			2,700.000	226,422	83.860	226,422	97,623				68,472		68,472		L	09/29/2011
25470F-10-4	DISCOVERY COMMUNICATIONS INC			2,800.000	253,176	90.420	253,176	108,705				75,432		75,432		L	09/29/2011
25470M-10-9	DISH NETWORK CORP			4,100.000	237,472	57.920	237,472	109,355				88,232		88,232		L	09/29/2011
254687-10-6	DISNEY WALT CO			35,600.000	2,719,840	76.400	2,719,840	1,100,670	30,616			947,316		947,316		L	09/29/2011
25659T-10-7	DOLBY LABORATORIES CL A			1,100.000	42,416	38.560	42,416	31,134				10,153		10,153		L	09/29/2011
256677-10-5	DOLLAR GENERAL CORP			94,280.000	5,686,970	60.320	5,686,970	4,678,369				991,661	80,870	910,791		L	06/03/2013
256746-10-8	DOLLAR TREE INC			17,718.000	999,650	56.420	999,650	807,445				178,066		178,066		L	06/03/2013
25746U-10-9	DOMINION RES INC VA			180,108.000	11,651,187	64.690	11,651,187	9,805,962		283,569		1,624,291	211,998	1,412,292		L	12/13/2013
25754A-20-1	DOMINOS PIZZA INC			1,000.000	69,650	69.650	69,650	26,680		800		26,100		26,100		L	09/29/2011
257559-20-3	DOMTAR CORP			900.000	84,906	94.340	84,906	64,318	495	2,061		10,859		10,859		L	05/17/2013
257651-10-9	DONALDSON CO.			2,800.000	121,688	43.460	121,688	77,417		1,400		29,736		29,736		L	09/29/2011
257701-20-1	DONEGAL GROUP INC CL A			100.000	1,590	15.900	1,590	1,324		51		186		186		L	09/29/2011
257867-10-1	DONNELLEY R R + SONS CO COM			4,200.000	85,176	20.280	85,176	46,116		4,368		47,376		47,376		L	09/29/2011
258278-10-0	DORMAN PRODUCTS INC			400.000	22,428	56.070	22,428	6,560				8,292		8,292		L	09/29/2011
25960R-10-5	DOUGLAS DYNAMICS INC			200.000	3,364	16.820	3,364	2,615		167		486		486		L	09/29/2011
25960P-10-9	DOUGLAS EMMETT INC			2,300.000	53,567	23.290	53,567	38,535	460	399		1,234		1,234		L	09/29/2011
260003-10-8	DOVER CORP COM			14,574.000	1,406,974	96.540	1,406,974	1,167,370		5,220		173,486		173,486		L	12/10/2013
260543-10-3	DOW CHEM CO			23,300.000	1,034,520	44.400	1,034,520	564,189	7,456	22,368		281,464		281,464		L	09/29/2011
26138E-10-9	DR PEPPER SNAPPLE GROUP INC			26,252.000	1,278,997	48.720	1,278,997	1,187,739	2,128	8,288		55,578		55,578		L	12/12/2013
26153C-10-3	DREAMWORKS ANIMATION SKG INC			1,400.000	49,700	35.500	49,700	23,198				26,502		26,502		L	09/29/2011
261608-10-3	DRESSER RAND GROUP INC			1,600.000	95,408	59.630	95,408	68,411				5,584		5,584		L	09/29/2011
26168L-20-5	DREW INDUSTRIES			200.000	10,240	51.200	10,240	4,017	400			3,790		3,790		L	09/29/2011
262037-10-4	DRIL QUIP			600.000	65,958	109.930	65,958	32,967				22,128		22,128		L	09/29/2011
233326-10-7	DST SYSTEMS INC			700.000	63,518	90.740	63,518	31,626		840		21,098		21,098		L	09/29/2011
23334L-10-2	DSW INC CL A			1,000.000	42,730	42.730	42,730	23,078		375		9,885		9,885		L	09/29/2011
233331-10-7	DTE ENERGY CO			186,322.000	12,369,918	66.390	12,369,918	12,460,213	121,189	270,530		(109,487)		(109,487)		L	12/19/2013
23335C-10-1	DTS INC			400.000	9,592	23.980	9,592	7,452				2,912		2,912		L	09/29/2011
263534-10-9	DU PONT (E.I.) DE NEMOURS			18,500.000	1,201,945	64.970	1,201,945	763,800		32,930		370,000		370,000		L	09/29/2011
26441C-20-4	DUKE ENERGY HLDG CORP			298,592.000	20,605,834	69.010	20,605,834	20,357,601		729,694		338,586	666,923	(328,337)		L	11/26/2013
264411-50-5	DUKE REALTY CORPORATION			5,100.000	76,704	15.040	76,704	48,381		(784)		9,690		9,690		L	09/29/2011
26483E-10-0	DUN AND BRADSTREET CORP			9,577.000	1,175,577	122.750	1,175,577	1,116,915		1,600		42,744		42,744		L	12/24/2013
265504-10-0	DUNKIN' BRANDS GROUP INC			800.000	38,560	48.200	38,560	32,960		380		5,670		5,670		L	07/31/2013
26613Q-10-6	DUPONT FABROS TECHNOLOGY			285,836.000	7,063,008	24.710	7,063,008	6,679,355	71,459	990		379,574		379,574		L	12/10/2013
266605-10-4	DURECT CORPORATIONS			900.000	1,557	1.730	1,557	711				729		729		L	09/29/2011
233377-40-7	DXP ENTERPRISES INC			200.000	23,040	115.200	23,040	4,024				13,226		13,226		L	09/29/2011
26746E-10-3	DYAX CORP			1,200.000	9,036	7.530	9,036	1,569				4,860		4,860		L	09/29/2011
267475-10-1	DYCOM INDUSTRIES INC			500.000	13,895	27.790	13,895	7,953				3,995		3,995		L	09/29/2011
267888-10-5	DYNAMIC MATERIALS CORP			200.000	4,348	21.740	4,348	3,149	8	32		1,568		1,568		L	09/29/2011
268158-10-2	DYNAVAX TECHNOLOGIES CORPORATION			1,800.000	3,528	1.960	3,528	2,160				(394)	1,226	(1,620)		L	09/29/2011
26817R-10-8	DYNEGY INC			12.000	258	21.520	258	232				29		29		L	10/02/2012
269246-40-1	E TRADE FINANCIAL CORP			5,500.000	108,020	19.640	108,020	45,045				58,795		58,795		L	09/29/2011
J12548-10-3	EACCESS LTD		D	0.000		718.210				321						U	06/08/2010
Y2187A-11-9	EAGLE BULK SHIPPING INC			175.000	803	4.590	803	501				541		541		L	09/29/2011
26969P-10-8	EAGLE MATERIALS INC			800.000	61,944	77.430	61,944	13,320	80	320		15,144		15,144		L	09/29/2011
270321-10-2	EARTHLINK INC			1,600.000	8,112	5.070	8,112	10,688		320		(2,224)		(2,224)		L	09/29/2011
27579R-10-4	EAST WEST BANCORP INC			3,000.000	104,910	34.970	104,910	45,555		1,800		40,440		40,440		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
277276-10-1	EASTGROUP PROPERTY			500.000	28,965	57.930	28,965	19,146		887		2,243		2,243		L	09/29/2011
277432-10-0	EASTMAN CH EM CO COM			3,100.000	250,170	80.700	250,170	113,145	1,085	2,790		39,215		39,215		L	07/02/2012
G29183-10-3	EATON CORP PLC			10,156.000	773,075	76.120	773,075	459,034		14,512		199,221		199,221		L	12/19/2013
278265-10-3	EATON VANCE CORP			2,500.000	106,975	42.790	106,975	56,070		1,550		27,350		27,350		L	09/29/2011
278642-10-3	EBAY INC			23,000.000	1,262,470	54.890	1,262,470	708,895				89,010		89,010		L	09/29/2011
278715-20-6	EBIX INC			700.000	10,304	14.720	10,304	6,958		53		2,584	3,529	(945)		L	09/29/2011
E38028-13-5	EBRO PULEVA SA		D	0.000		18.706			214							U	12/15/2010
27874N-10-5	ECHELON CORP			600.000	1,290	2.150	1,290	1,464				660	840	(180)		L	09/29/2011
27875T-10-1	ECHO GLOBAL LOGISTICS INC			100.000	2,148	21.480	2,148	1,290				351		351		L	09/29/2011
278768-10-6	ECHOSTAR CORP			600.000	29,832	49.720	29,832	13,496				9,300		9,300		L	09/29/2011
278865-10-0	ECOLAB INC			101,387.000	10,571,622	104.270	10,571,622	7,847,689	27,881	50,221		2,407,340	5,677	2,401,663		L	06/03/2013
281020-10-7	EDISON INTL			6,000.000	277,800	46.300	277,800	228,761	2,130	8,100		6,660		6,660		L	09/29/2011
28140M-10-3	EDUCATION MANAGEMENT CORP			500.000	5,045	10.090	5,045	1,555				2,855		2,855		L	09/29/2011
28140H-10-4	EDUCATION REALTY TRUST INC			1,400.000	12,348	8.820	12,348	11,454		48		(2,008)		(2,008)		L	09/29/2011
28176E-10-8	EDWARDS LIFESCIENCES CORP			109,722.000	7,215,319	65.760	7,215,319	7,016,383				152,326		152,326		L	12/09/2013
28238P-10-9	EHEALTH INC			500.000	23,245	46.490	23,245	6,926				9,505		9,505		L	09/29/2011
F2924U-10-6	EIFFAGE		D	41,960.000	2,419,702	57.667	2,419,702	2,310,660				70,753	12,145	58,608	38,288	U	12/06/2013
283677-85-4	EL PASO ELECTRIC			800.000	28,088	35.110	28,088	25,853		836		2,560		2,560		L	09/29/2011
285218-10-3	ELECTRO RENT CORP.			300.000	5,556	18.520	5,556	4,101	60	180		942		942		L	09/29/2011
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES			600.000	6,276	10.460	6,276	6,630		192		748	442	306		L	09/29/2011
285512-10-9	ELECTRONIC ARTS INC			6,500.000	149,110	22.940	149,110	80,275				54,665		54,665		L	09/29/2011
286082-10-2	ELECTRONICS FOR IMAGING, INC.			1,000.000	38,730	38.730	38,730	14,063				19,740		19,740		L	09/29/2011
532457-10-8	ELI LILLY & CO			300,916.000	15,346,716	51.000	15,346,716	14,073,221		502,318		171,526	762,511	(590,984)		L	11/26/2013
28660G-10-6	ELIZABETH ARDEN INC			800.000	28,360	35.450	28,360	24,084				(7,648)		(7,648)		L	09/29/2011
268648-10-2	EMC CORP			40,600.000	1,021,090	25.150	1,021,090	868,503		8,120		(6,090)		(6,090)		L	09/29/2011
29084Q-10-0	EMCOR GROUP INC			1,000.000	42,440	42.440	42,440	20,404		180		7,830		7,830		L	09/29/2011
29089Q-10-5	EMERGENT BIO SOLUTIONS INC			400.000	9,196	22.990	9,196	6,224				2,780		2,780		L	09/29/2011
291005-10-6	EMERITUS CORP			600.000	12,978	21.630	12,978	8,666				(1,854)		(1,854)		L	09/29/2011
291011-10-4	EMERSON ELEC CO			29,711.000	2,085,118	70.180	2,085,118	1,642,108		24,611		304,806		304,806		L	12/11/2013
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.			700.000	15,883	22.690	15,883	13,670		704		1,617		1,617		L	09/29/2011
292218-10-4	EMPLOYERS HOLDINGS INC			500.000	15,825	31.650	15,825	6,471		120		5,535		5,535		L	09/29/2011
292475-20-9	EMULEX CORP			1,800.000	12,888	7.160	12,888	11,768				(252)		(252)		L	09/29/2011
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT LL			579.570	16,622	28.680	16,622	13,739				1,026		1,026		L	11/05/2013
292554-10-2	ENCORE CAPITAL GROUP INC			400.000	20,104	50.260	20,104	8,854				7,856		7,856		L	09/29/2011
292562-10-5	ENCORE WIRE CORP			300.000	16,260	54.200	16,260	6,258	6	24		7,167		7,167		L	09/29/2011
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP			600.000	3,150	5.250	3,150	1,770				3,177	3,135	42		L	09/29/2011
29264F-20-5	ENDO HEALTH SOLUTIONS INC			2,200.000	148,412	67.460	148,412	62,311				90,618		90,618		L	09/29/2011
29269A-10-2	ENDOCYTE INC			300.000	3,207	10.690	3,207	1,128				513		513		L	09/29/2011
29266S-10-6	ENDOLOGIX INC			900.000	15,696	17.440	15,696	9,500				2,880		2,880		L	09/29/2011
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS			700.000	41,069	58.670	41,069	23,919		896		13,286		13,286		L	09/29/2011
T3679P-11-5	ENEL SPA OMN STK PAR EUR1		D	794,620.000	3,475,342	4.374	3,475,342	3,372,488				75,057		75,057	27,796	U	12/20/2013
29265N-10-8	ENERGEN CORP.			1,400.000	99,050	70.750	99,050	59,892		812		35,924		35,924		L	09/29/2011
29266R-10-8	ENERGIZER HOLDINGS INC			3,000.000	324,720	108.240	324,720	215,984		5,400		84,780		84,780		L	12/27/2012
29273R-10-9	ENERGY TRANSFER PARTNERS			271,690.000	15,554,253	57.250	15,554,253	14,104,440		212,032		1,449,813		1,449,813		L	12/10/2013
G10082-14-0	ENERGY XII BERMUDA LTD			1,300.000	35,178	27.060	35,178	29,040		559		(6,669)		(6,669)		L	09/29/2011
292764-10-7	ENERNOC			400.000	6,884	17.210	6,884	3,600				2,184		2,184		L	09/29/2011
29275Y-10-2	ENERSYS			900.000	63,081	70.090	63,081	18,929		338		29,214		29,214		L	09/29/2011
29285W-10-4	ENGILITY HOLDINGS INC			333.000	11,122	33.400	11,122	5,210				4,709		4,709		L	07/18/2012
T3643A-14-5	ENI SPA		D	125,760.000	3,030,841	24.100	3,030,841	2,921,253		26,861		53,721	30,756	22,965	55,867	U	12/06/2013
293389-10-2	ENNIS BUSINESS FORMS, INC.			500.000	8,850	17.700	8,850	6,583		175		1,115		1,115		L	09/29/2011
29355X-10-7	ENPRO INDUSTRIES INC			400.000	23,060	57.650	23,060	12,021				6,700		6,700		L	09/29/2011
G3157S-10-6	ENSCO PLC		R	93,188.000	5,328,490	57.180	5,328,490	5,376,467		158,100		(48,952)		(48,952)		L	09/06/2013
29358P-10-1	ENSIGN GROUP INC			300.000	13,281	44.270	13,281	6,836	21	59		5,124		5,124		L	09/29/2011
G3075P-10-1	ENSTAR GROUP LTD			200.000	27,782	138.910	27,782	18,704				5,386		5,386		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
29362U-10-4	ENTEGRIS INC			2,800.000	32,480	11.600	32,480	18,474				6,776		6,776		L	09/29/2011
293639-10-0	ENTERCOM COMMUNICATIONS CORP			400.000	4,204	10.510	4,204	2,228				1,412		1,412		L	09/29/2011
29364G-10-3	ENTERGY CORP			3,500.000	221,445	63.270	221,445	234,156		11,620		(1,680)		(1,680)		L	09/29/2011
293792-10-7	ENTERPRISE PRODUCTS PARTNERS			267,551.000	17,738,631	66.300	17,738,631	15,962,787		162,427		1,775,844		1,775,844		L	12/10/2013
29384R-10-5	ENTROPIC COMMUNICATIONS INC			1,500.000	7,065	4.710	7,065	6,524				(870)		(870)		L	09/29/2011
29404K-10-6	ENVESTNET INC			300.000	12,090	40.300	12,090	3,022				7,905		7,905		L	09/29/2011
293904-10-8	ENZON PHARMACEUTICALS INC			700.000	812	1.160	812	1,176		1,435		1,225	3,514	(2,289)		L	09/29/2011
26875P-10-1	EOG RESOURCES INC COM			18,800.000	3,155,392	167.840	3,155,392	2,566,509		4,250		333,622		333,622		L	12/13/2013
26882D-10-9	EPIQ SYSTEMS INC			400.000	6,484	16.210	6,484	5,014		144		1,372		1,372		L	09/29/2011
26883D-10-8	EPL OIL AND GAS INC			400.000	11,400	28.500	11,400	4,463				2,380		2,380		L	09/29/2011
26884U-10-9	EPR PROPERTIES			700.000	34,412	49.160	34,412	25,730	184	1,543		3,144		3,144		L	09/29/2011
26884L-10-9	EQT CORPORATION			27,800.000	2,495,884	89.780	2,495,884	2,248,973		336		236,189		236,189		L	12/03/2013
294429-10-5	EQUIFAX IN C COM			2,500.000	172,725	69.090	172,725	78,099		2,200		37,425		37,425		L	09/29/2011
29444U-50-2	EQUINIX INC			41,706.000	7,400,730	177.450	7,400,730	6,808,607				482,526		482,526		L	12/09/2013
29472R-10-8	EQUITY LIFESTYLE PROPERTIES			1,400.000	50,722	36.230	50,722	43,631	350	777		3,892		3,892		L	09/29/2011
294752-10-0	EQUITY ONE INC			1,100.000	24,684	22.440	24,684	17,355		313		2,228		2,228		L	09/29/2011
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN			36,098.000	1,872,403	51.870	1,872,403	1,855,107	23,464	48,230		(79,560)	103,358	(182,918)		L	06/03/2013
26885G-10-9	ERA GROUP INC			400.000	12,344	30.860	12,344	7,293				5,051		5,051		L	02/01/2013
A19494-10-2	ERSTE GROUP BANK		D	0.000		18.794				1,747						U	12/23/2009
296315-10-4	ESCO TECHNOLOGIES INC			400.000	13,704	34.260	13,704	10,525	32	128		(1,260)		(1,260)		L	09/29/2011
297178-10-5	ESSEX PROPERTY			961.000	137,913	143.510	137,913	124,993	1,163	3,785		(4,506)		(4,506)		L	05/17/2013
518439-10-4	ESTEE LAUDER COS.			5,900.000	444,388	75.320	444,388	269,094		4,330		90,608		90,608		L	07/31/2013
297425-10-0	ESTERLINE CORP.			600.000	61,176	101.960	61,176	31,961				23,010		23,010		L	09/29/2011
G3205Z-10-2	ESURE GROUP PLC		D	450,824.000	1,865,212	4.137	1,865,212	1,757,425				57,502	6,414	51,089	50,285	U	12/06/2013
297602-10-4	ETHAN ALLEN INTERIORS			600.000	18,252	30.420	18,252	8,337		168		2,826		2,826		L	09/29/2011
298736-10-9	EURONET WORLDWIDE INC			900.000	43,065	47.850	43,065	14,404				21,825		21,825		L	09/29/2011
29977A-10-5	EVERCORE PARTNETS INC C-A			500.000	29,890	59.780	29,890	11,585		455		14,795		14,795		L	09/29/2011
G3223R-10-8	EVEREST RE GROUP LTD			29,174.000	4,547,351	155.870	4,547,351	3,685,032		48,135		827,769	33,743	794,026		L	06/03/2013
B3883A-11-9	EVS BROADCAST EQUIPMENT SA		D	0.000		47.885				559						U	06/08/2010
811054-40-2	EW SCRIPPS CLASS A			700.000	15,204	21.720	15,204	4,947				7,637		7,637		L	09/29/2011
30063P-10-5	EXACT SCIENCES CORP			1,000.000	11,690	11.690	11,690	6,552				1,100		1,100		L	09/29/2011
30064E-10-9	EXACTECH INC			100.000	2,376	23.760	2,376	1,407				681		681		L	09/29/2011
30066A-10-5	EXAMWORKS GROUP INC			700.000	20,909	29.870	20,909	7,163				11,116		11,116		L	09/29/2011
300645-10-8	EXAR CORPORATION			600.000	7,074	11.790	7,074	3,489				1,734		1,734		L	09/29/2011
269279-40-2	EXCO RESOURCES INC		DB	2,500.000	13,275	5.310	13,275	19,650		500		(3,650)		(3,650)		L	09/29/2011
30162A-10-8	EXELIS INC			3,400.000	64,804	19.060	64,804	36,464	351	1,405		26,486		26,486		L	11/01/2011
30161Q-10-4	EXELIXIS INC			2,400.000	14,712	6.130	14,712	10,968				3,744		3,744		L	09/29/2011
30161N-10-1	EXELON CORP COM			579,675.000	15,877,298	27.390	15,877,298	18,454,086		339,712		(2,354,303)	202,504	(2,556,807)		L	09/04/2013
302081-10-4	EXLSERVICE HLDGS INC			400.000	11,048	27.620	11,048	8,807				448		448		L	09/29/2011
30212P-30-3	EXPEDIA IN C DEL COM			1,950.000	135,837	69.660	135,837	49,871		1,092		16,010		16,010		L	09/29/2011
302130-10-9	EXPEDITORS INTL WA INC COM			4,200.000	185,850	44.250	185,850	174,990		2,520		19,740		19,740		L	09/29/2011
30214U-10-2	EXPONENT INC			300.000	23,232	77.440	23,232	12,394		180		6,483		6,483		L	09/29/2011
30219E-10-3	EXPRESS INC			1,000.000	18,670	18.670	18,670	11,130				3,580		3,580		L	09/29/2011
30219G-10-8	EXPRESS SCRIPTS HOLDING CO			16,699.000	1,172,938	70.240	1,172,938	751,036				267,873		267,873		L	11/06/2013
30225X-10-3	EXTERRAN HOLDINGS INC			1,100.000	37,620	34.200	37,620	10,606				13,508		13,508		L	09/29/2011
30225T-10-2	EXTRA SPACE STORAGE INC			1,800.000	75,834	42.130	75,834	34,521		2,610		10,332		10,332		L	09/29/2011
30226D-10-6	EXTREME NETWORKS			1,400.000	9,800	7.000	9,800	3,683				4,704		4,704		L	09/29/2011
30231G-10-2	EXXON MOBIL CORP			330,319.000	33,428,283	101.200	33,428,283	27,612,941		683,534		4,391,316	162,666	4,228,650		L	11/26/2013
302301-10-6	EZCORP INC CL A			700.000	8,183	11.690	8,183	8,183				6,111	11,830	(5,719)		L	09/29/2011
302491-30-3	F M C CORP.			2,800.000	211,288	75.460	211,288	100,248	378	1,512		47,432		47,432		L	09/29/2011
315616-10-2	F5 NETWORKS INC			2,000.000	181,720	90.860	181,720	154,472				(9,281)		(9,281)		L	12/13/2013
G3323L-10-0	FABRINET			400.000	8,224	20.560	8,224	4,636				2,968		2,968		L	09/29/2011
30303M-10-2	FACEBOOK INC			35,800.000	1,956,828	54.660	1,956,828	1,085,541				911,455		911,455		L	12/13/2013
303075-10-5	FACTSET RESEARCH SYSTEMS			900.000	97,722	108.580	97,722	81,921		1,224		18,468		18,468		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
303250-10-4	FAIR ISAAC INC			800.000	50,272	62.840	50,272	20,114		64		16,648		16,648		L	07/10/2012
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC			2,600.000	34,710	13.350	34,710	29,477				(2,730)		(2,730)		L	09/29/2011
306137-10-0	FALCONSTOR SOFTWARE INC			500.000	675	1.350	675	685				277	767	(490)		L	09/29/2011
307000-10-9	FAMILY DOLLAR STORE			73,087.000	4,748,462	64.970	4,748,462	4,498,535	19,003	22,282		166,693	182,326	(15,633)		L	11/26/2013
311642-10-2	FARO TECHNOLOGIES INC			400.000	23,320	58.300	23,320	12,523				9,048		9,048		L	09/29/2011
311900-10-4	FASTENAL CO			5,500.000	261,305	47.510	261,305	188,091		4,400		4,510		4,510		L	09/29/2011
30239F-10-6	FBL FINANCIAL GROUP INC CL A			300.000	13,437	44.790	13,437	7,975		756		3,174		3,174		L	09/29/2011
313549-40-4	FEDERAL MOGUL CORP			300.000	5,904	19.680	5,904	2,808				3,498		3,498		L	09/29/2011
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT			33,725.000	3,420,052	101.410	3,420,052	3,396,114	26,306	52,823		(3,393)	523,513	(526,906)		L	05/03/2013
313855-10-8	FEDERAL SIGNAL CORP.			700.000	10,255	14.650	10,255	2,583				4,928		4,928		L	09/29/2011
314211-10-3	FEDERATED INVESTORS			1,900.000	54,720	28.800	54,720	33,912		1,862		16,283		16,283		L	09/29/2011
31428X-10-6	FEDEX CORP			6,400.000	920,128	143.770	920,128	458,952	960	2,772		328,979		328,979		L	11/06/2013
30241L-10-9	FEI COMPANY			800.000	71,488	89.360	71,488	23,927		320		27,120		27,120		L	09/29/2011
31430F-10-1	FELCOR LODGING TRUST INC			2,500.000	20,400	8.160	20,400	5,775				8,725		8,725		L	09/29/2011
315405-10-0	FERRO CORP.			1,600.000	20,528	12.830	20,528	5,488				13,840		13,840		L	09/29/2011
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			57,917.000	3,108,985	53.680	3,108,985	2,258,924		39,677		791,870	27,806	764,063		L	06/03/2013
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.			4,300.000	139,535	32.450	139,535	65,683		2,838		38,270		38,270		L	09/29/2011
316645-10-0	FIFTH & PACIFIC CO INC			1,800.000	57,726	32.070	57,726	9,503				35,316		35,316		L	09/29/2011
31678A-10-3	FIFTH STREET FINANCE CORP			1,400.000	12,950	9.250	12,950	13,143		1,545		(1,638)		(1,638)		L	09/29/2011
316773-10-0	FIFTH THIRD BANCORP			67,391.000	1,417,233	21.030	1,417,233	1,203,970	8,087	8,235		124,773		124,773		L	12/20/2013
317485-10-0	FINANCIAL ENGINES INC			700.000	48,636	69.480	48,636	12,895	35	105		29,211		29,211		L	09/29/2011
31787A-50-7	FINISAR CORP			1,800.000	43,056	23.920	43,056	32,451				13,716		13,716		L	09/29/2011
317923-10-0	FINISH LINE INC			1,000.000	28,170	28.170	28,170	20,510		280		9,240		9,240		L	09/29/2011
31847R-10-2	FIRST AMERICAN FINANCIAL			1,500.000	42,300	28.200	42,300	19,683		720		6,165		6,165		L	09/29/2011
318910-10-6	FIRST BANCORP NC			100.000	1,662	16.620	1,662	975	8	32		380		380		L	09/29/2011
31942D-10-7	FIRST CASH FINL SVCS INC			600.000	37,104	61.840	37,104	24,995				7,332		7,332		L	09/29/2011
31946M-10-3	FIRST CITIZENS BCSH CL A			86.000	19,146	222.630	19,146	12,666	26	77		5,085		5,085		L	09/29/2011
319829-10-7	FIRST COMMONWEALTH FINL CORP			1,500.000	13,230	8.820	13,230	5,646		345		3,000		3,000		L	09/29/2011
31983A-10-3	FIRST COMMUNITY BANCSHARES			100.000	1,670	16.700	1,670	1,035		48		73		73		L	09/29/2011
320218-10-0	FIRST FINANCIAL CORP INDIANA			200.000	7,312	36.560	7,312	5,506		192		1,264		1,264		L	09/29/2011
32023E-10-5	FIRST FINANCIAL HOLDINGS INC			200.000	13,302	66.510	13,302	5,006		148		5,266		5,266		L	09/29/2011
320209-10-9	FIRST FINL BANCORP			800.000	13,944	17.430	13,944	11,214	120	856		2,248		2,248		L	09/29/2011
32020R-10-9	FIRST FINL BANKSHARES INC			400.000	26,528	66.320	26,528	10,479	104	308		10,924		10,924		L	09/29/2011
320517-10-5	FIRST HORIZON NATL CORP			4,700.000	54,755	11.650	54,755	29,187	235	752		8,178		8,178		L	09/29/2011
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			1,700.000	29,665	17.450	29,665	13,956	145	434		5,729		5,729		L	09/29/2011
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT			100.000	2,837	28.370	2,837	1,085		41		1,294		1,294		L	09/29/2011
320817-10-9	FIRST MERCHANTS CORP			200.000	4,552	22.760	4,552	1,438		36		1,584		1,584		L	09/29/2011
320867-10-4	FIRST MIDWEST BANCORP			1,300.000	22,789	17.530	22,789	10,047	91	130		6,513		6,513		L	09/29/2011
33582V-10-8	FIRST NIAGARA FINL GRP INC			5,600.000	59,472	10.620	59,472	42,448		1,792		15,064		15,064		L	09/29/2011
33610F-10-9	FIRST POTOMAC REALTY TRUST			800.000	9,304	11.630	9,304	9,403		(772)		176		176		L	09/29/2011
33616C-10-0	FIRST REPUBLIC BANK			100.000	5,235	52.350	5,235	3,364		36		1,957		1,957		L	07/10/2012
336433-10-7	FIRST SOLAR			1,700.000	92,888	54.640	92,888	54,160				25,001		25,001		L	12/13/2013
337932-10-7	FIRSTENERGY CORP			8,500.000	280,330	32.980	280,330	385,940		18,700		(74,630)		(74,630)		L	09/29/2011
337915-10-2	FIRSTMERIT CORP			2,859.000	63,556	22.230	63,556	37,803		1,676		20,598		20,598		L	04/12/2013
337738-10-8	FISERV INC COM			114,652.000	6,770,201	59.050	6,770,201	4,897,604				1,793,326	4,052	1,789,274		L	06/03/2013
33829M-10-1	FIVE BELOW INC			200.000	8,640	43.200	8,640	9,716				(1,076)		(1,076)		L	11/06/2013
337930-70-5	FLAGSTAR BANCORP INC.			240.000	4,709	19.620	4,709	1,243				53		53		L	09/29/2011
339041-10-5	FLEETCOR TECHNOLOGIES I			800.000	93,736	117.170	93,736	44,751				35,225		35,225		L	11/06/2013
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		R	1,431,152.000	11,120,051	7.770	11,120,051	10,636,954				476,619	1,010,058	(533,439)		L	09/30/2013
302445-10-1	FLIR SYSTEMS INC			3,200.000	96,320	30.100	96,320	65,440		1,152		24,928		24,928		L	09/29/2011
343389-10-2	FLOTEK INDUSTRIES INC			1,100.000	22,077	20.070	22,077	5,516				8,657		8,657		L	09/29/2011
343498-10-1	FLOWERS INDUSTRIES, INC.			5,100.000	109,497	21.470	109,497	66,234		2,265		30,379		30,379		L	09/29/2011
34354P-10-5	FLOWSERVE CORPORATION			3,600.000	283,788	78.830	283,788	99,539	504	1,944		107,628		107,628		L	09/21/2012
A2048U-10-2	FLUGHAFEN WIEN AG		D	0.000		41.904				507						U	06/08/2010

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
34385P-10-8	FLUIDIGM CORP DEL			300.000	11,496	38.320	11,496	4,384				7,203		7,203		L	09/29/2011
343412-10-2	FLUOR CORP			3,400.000	272,986	80.290	272,986	168,016	544	1,632		73,270		73,270		L	09/29/2011
343873-10-5	FLUSHING FINANCIAL CORP			400.000	8,280	20.700	8,280	4,278		208		2,144		2,144		L	09/29/2011
30249U-10-1	FMC TECHNLOGIES INC			4,800.000	250,608	52.210	250,608	187,390				45,024		45,024		L	09/29/2011
302520-10-1	FNB CORP			2,300.000	29,026	12.620	29,026	19,346		1,104		4,600		4,600		L	09/29/2011
344849-10-4	FOOT LOCKER INC			4,600.000	190,624	41.440	190,624	101,027		3,588		42,872		42,872		L	12/19/2011
345370-86-0	FORD MTR C O DEL COM PAR U			68,800.000	1,061,584	15.430	1,061,584	688,041		27,520		170,624		170,624		L	09/29/2011
345550-10-7	FOREST CITY ENTERPRISES INC			2,100.000	40,110	19.100	40,110	23,129				6,195		6,195		L	09/29/2011
345838-10-6	FOREST LABS INC			82,664.000	4,962,320	60.030	4,962,320	3,122,128				1,802,497		1,802,497		L	06/03/2013
346091-70-5	FOREST OIL CORP.			2,100.000	7,581	3.610	7,581	8,589				336	6,804	(6,468)		L	09/29/2011
346233-10-9	FORESTAR GROUP INC			600.000	12,762	21.270	12,762	6,546				2,364		2,364		L	09/29/2011
346375-10-8	FORMFACTOR INC			1,000.000	6,020	6.020	6,020	5,060				1,460		1,460		L	09/29/2011
346563-10-9	FORRESTER RESEARCH INC			300.000	11,478	38.260	11,478	9,856		180		3,438		3,438		L	09/29/2011
34959E-10-9	FORTINET INC			1,800.000	34,434	19.130	34,434	29,847				(3,492)		(3,492)		L	09/29/2011
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC			1,200.000	54,840	45.700	54,840	48,207		310		6,671		6,671		L	11/06/2013
349853-10-1	FORWARD AIR CORP			600.000	26,346	43.910	26,346	15,337		240		5,340		5,340		L	09/29/2011
34988V-10-6	FOSSIL GROUP INC			1,100.000	131,934	119.940	131,934	95,167				29,524		29,524		L	09/29/2011
350060-10-9	FOSTER LB CO CL A			100.000	4,729	47.290	4,729	2,226		12		385		385		L	09/29/2011
H27178-10-4	FOSTER WHEELER AG		R	2,400.000	79,248	33.020	79,248	45,109				20,880		20,880		L	09/29/2011
353514-10-2	FRANKLIN ELECTRIC, INC.			800.000	35,712	44.640	35,712	14,694		244		10,844		10,844		L	09/29/2011
354613-10-1	FRANKLIN RES INC			11,100.000	640,803	57.730	640,803	382,619	1,332	3,198		174,537		174,537		L	06/21/2013
35471R-10-6	FRANKLIN STREET PROPERTIES			1,000.000	11,950	11.950	11,950	10,903		294		106		106		L	09/29/2011
D3856U-10-8	FRAPORT AG NPV		D	0.000		60.989			499							U	12/23/2009
356108-10-0	FRED'S INC			500.000	9,260	18.520	9,260	5,402		120		2,605		2,605		L	09/29/2011
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			22,804.000	860,623	37.740	860,623	718,043		48,807		93,339		93,339		L	05/31/2013
357023-10-0	FREIGHTCAR AMERICA INC			200.000	5,324	26.620	5,324	2,882		48		840		840		L	09/29/2011
G36738-10-5	FRESH DEL MONTE PRODUCE INC			1,800.000	50,940	28.300	50,940	42,595		900		3,510		3,510		L	09/29/2011
35804H-10-6	FRESH MKT INC			600.000	24,300	40.500	24,300	23,149				(4,554)		(4,554)		L	09/29/2011
35906A-10-8	FRONTIER COMMUNICATIONS CORP			20,900.000	97,185	4.650	97,185	95,931		8,360		7,733		7,733		L	09/29/2011
30281V-10-8	FTD INC			300.000	9,774	32.580	9,774	4,437				5,337		5,337		L	11/01/2013
302941-10-9	FTI CONSULTING INC			800.000	32,912	41.140	32,912	20,808				6,512		6,512		L	09/29/2011
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC			300.000	4,161	13.870	4,161	4,947				(249)		(249)		L	09/29/2011
359523-10-7	FUEL TECH INC			400.000	2,836	7.090	2,836	1,728				1,804	648	1,156		L	09/29/2011
359694-10-6	FULLER (H.B.) CO.			800.000	41,632	52.040	41,632	14,698		308		13,776		13,776		L	09/29/2011
360271-10-0	FULTON FINANCIAL CORP			3,700.000	48,396	13.080	48,396	29,625	296	888		12,839		12,839		L	09/29/2011
361086-10-1	FURMANITE CORP			400.000	4,248	10.620	4,248	2,156				2,100		2,100		L	09/29/2011
302695-10-1	FX ENERGY INC			900.000	3,294	3.660	3,294	3,812				(405)		(405)		L	09/29/2011
361268-10-5	G & K SERVICES			400.000	24,892	62.230	24,892	10,422		372		11,232		11,232		L	09/29/2011
H28455-17-0	GALENICA HOLDING AG		D	0.000		645.581			756							U	04/01/2011
H4407G-26-3	GAM HOLDINGS LTD CMN STK		D	80,920.000	1,578,638	19.509	1,578,638	1,459,940				83,526	686	82,839	35,172	U	12/06/2013
361438-10-4	GAMCO INVESTORS INC			100.000	8,697	86.970	8,697	3,919		72		3,390		3,390		L	09/29/2011
36467W-10-9	GAMESTOP C ORP NEW CL A			2,700.000	133,002	49.260	133,002	64,273		2,970		65,259		65,259		L	09/29/2011
36467J-10-8	GAMING AND LEISURE PROPERTIES INC			1,300.000	66,053	50.810	66,053	34,566				31,487		31,487		L	11/04/2013
364730-10-1	GANNETT IN C COM			5,200.000	153,816	29.580	153,816	56,738	960	3,840		56,374		56,374		L	12/19/2013
364760-10-8	GAP INC			7,900.000	308,732	39.080	308,732	131,926		4,938		63,516		63,516		L	09/29/2011
H2906T-10-9	GARMIN LTD			2,400.000	110,928	46.220	110,928	75,620		4,320		12,960		12,960		L	09/29/2011
366651-10-7	GARTNER GROUP INC NEW			1,900.000	134,995	71.050	134,995	73,196				43,979		43,979		L	12/19/2013
367299-20-3	GASTAR EXPLORATION INC			800.000	5,536	6.920	5,536	1,328				4,568		4,568		L	09/29/2011
361448-10-3	GATX CORP.			700.000	36,519	52.170	36,519	22,114		868		6,209		6,209		L	09/29/2011
H2942E-12-4	GEBERIT		D	0.000		249.271			2,366							U	04/01/2011
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED			400.000	1,000	2.500	1,000	864				(396)		(396)		L	09/29/2011
368682-10-0	GENCORP, INC.			500.000	9,010	18.020	9,010	2,025				4,435		4,435		L	09/29/2011
368736-10-4	GENERAC HOLDINGS INC			700.000	39,648	56.640	39,648	19,115		2,500		12,280		12,280		L	12/19/2013
369300-10-8	GENERAL CABLE CORP			900.000	26,469	29.410	26,469	21,635	162	486		(900)		(900)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
369385-10-9	GENERAL COMMUNICATION - CL A			600.000	6,690	11.150	6,690	5,030				936		936		L	09/29/2011
369550-10-8	GENERAL DYNAMICS CORP			82,346.000	7,868,160	95.550	7,868,160	5,568,688		138,341		2,232,779		2,232,779		L	03/13/2013
369604-10-3	GENERAL EL EC CO COM			200,356.000	5,615,979	28.030	5,615,979	5,422,852	53,890			193,126		193,126		L	12/19/2013
370023-10-3	GENERAL GROWTH PROPERTIES			8,700.000	174,609	20.070	174,609	106,546	1,218	4,176		1,914		1,914		L	09/29/2011
370334-10-4	GENERAL MLS INC			355,550.000	17,745,501	49.910	17,745,501	16,101,515		322,639		1,566,893	185,769	1,381,123		L	12/10/2013
370373-10-2	GENERAL MOLY INC			1,300.000	1,742	1.340	1,742	2,431				(2,188)	1,283	(3,471)		L	09/29/2011
37045V-10-0	GENERAL MOTORS CO			14,200.000	580,354	40.870	580,354	291,638				170,968		170,968		L	09/29/2011
371532-10-2	GENESCO, INC.			500.000	36,530	73.060	36,530	25,296				9,030		9,030		L	09/29/2011
371559-10-5	GENESE WYOMING INC CL A			800.000	76,840	96.050	76,840	37,485				15,976		15,976		L	09/29/2011
372284-20-8	GENIE ENERGY LTD B SHARES			400.000	4,084	10.210	4,084	3,623				1,244		1,244		L	10/31/2011
37244C-10-1	GENOMIC HEALTH			300.000	8,781	29.270	8,781	5,852				603		603		L	09/29/2011
371901-10-9	GENTEX CORP			2,700.000	89,073	32.990	89,073	66,673		1,485		38,259		38,259		L	09/29/2011
37253A-10-3	GENTHERM INC			300.000	8,043	26.810	8,043	3,726				4,053		4,053		L	09/29/2011
37247A-10-2	GENTIVA HEALTH SERVICES INC			400.000	4,964	12.410	4,964	1,656				944		944		L	09/29/2011
372460-10-5	GENUINE PARTS CO			19,587.000	1,629,443	83.190	1,629,443	1,440,582	10,528	24,154		154,283		154,283		L	06/03/2013
37247D-10-6	GENWORTH FINL INC			9,900.000	153,747	15.530	153,747	58,572				79,398		79,398		L	09/29/2011
36159R-10-3	GEO GROUP INC			1,152.000	37,117	32.220	37,117	19,121		(3,318)		4,631		4,631		L	12/10/2012
37364X-10-9	GEOSPACE TECHNOLOGIES CORP			200.000	18,966	94.830	18,966	5,685				1,192		1,192		L	09/29/2011
374163-10-3	GERON CORP			1,700.000	8,058	4.740	8,058	2,516				5,661		5,661		L	09/29/2011
374297-10-9	GETTY REALTY CORP			300.000	5,511	18.370	5,511	4,471	54	134		198		198		L	09/29/2011
374396-10-9	GEVO INC			100.000	143	1.430	143	160				(11)		(11)		L	09/29/2011
361652-20-9	GFI GROUP INC			1,100.000	4,301	3.910	4,301	4,224		165		737		737		L	09/29/2011
374689-10-7	GIBRALTAR INDS INC			500.000	9,295	18.590	9,295	4,175				1,335		1,335		L	09/29/2011
36237H-10-1	G-III APPAREL GROUP LTD			400.000	29,516	73.790	29,516	9,574				15,824		15,824		L	09/29/2011
375558-10-3	GILEAD SCIENCES INC			31,300.000	2,352,195	75.150	2,352,195	637,474				1,187,337		1,187,337		L	12/19/2013
B4567G-11-7	GIMV NV		D	0.000		46.423				1,885						U	06/08/2010
37637Q-10-5	GLACIER BANCORP INC			1,100.000	32,769	29.790	32,769	10,307		660		16,588		16,588		L	09/29/2011
376535-10-0	GLADSTONE CAPITAL CORP			400.000	3,840	9.600	3,840	2,885		336		576		576		L	09/29/2011
377316-10-4	GLATFELTER			700.000	19,348	27.640	19,348	9,320	70	273		7,112		7,112		L	09/29/2011
379302-10-2	GLIMCHER REALTY TRUST			1,900.000	17,784	9.360	17,784	12,470	190	(288)		(2,415)		(2,415)		L	09/29/2011
378967-10-3	GLOBAL CASH ACCESS HLDGS INC			700.000	6,993	9.990	6,993	1,825				1,505		1,505		L	09/29/2011
37946S-10-7	GLOBAL GEOPHYSICAL SERVICES			400.000	644	1.610	644	644				308	1,204	(896)		L	09/29/2011
G39319-10-1	GLOBAL INDEMNITY PLC			300.000	7,590	25.300	7,590	5,168				951		951		L	09/29/2011
37940X-10-2	GLOBAL PAYMENTS INC.			1,600.000	103,984	64.990	103,984	64,412		128		31,504		31,504		L	09/29/2011
37954N-20-6	GLOBE SPECIALTY METALS			1,200.000	21,612	18.010	21,612	17,945		315		5,112		5,112		L	09/29/2011
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND			2,090,567.430	49,295,580	23.580	49,295,580	52,225,175		644,982		(2,929,595)		(2,929,595)		U	12/24/2013
K4001S-21-4	GN STORE NORD		D	0.000		19.172			76							U	06/08/2010
36191G-10-7	GNC HOLDINGS INC CLASS A			1,500.000	87,675	58.450	87,675	80,947		345		7,595		7,595		L	12/19/2013
380687-10-5	GOLD RESOURCE CORP			700.000	3,171	4.530	3,171	4,641		336		504	8,120	(7,616)		L	09/29/2011
381119-10-6	GOLDEN MINERALS CO			500.000	236	0.472	236	236				1,610	3,669	(2,059)		L	09/29/2011
38141G-10-4	GOLDMAN SA CHS GROUP INC			16,479.000	2,921,068	177.260	2,921,068	2,046,738		21,680		577,402		577,402		L	12/11/2013
38173M-10-2	GOLUB CAPITAL BDC INC			200.000	3,822	19.110	3,822	2,966		256		626		626		L	09/29/2011
382410-40-5	GOODRICH PETROLEUM CORP			500.000	8,510	17.020	8,510	6,344				3,850		3,850		L	09/29/2011
382550-10-1	GOODYEAR T IRE AND RUBBER COM			4,600.000	109,710	23.850	109,710	48,054		230		46,184		46,184		L	09/29/2011
38259P-50-8	GOOGLE INC.			9,145.000	10,248,893	1,120.710	10,248,893	7,800,681				2,005,790		2,005,790		L	12/19/2013
38269P-10-0	GORDMANS STORES INC			100.000	767	7.670	767	1,222		360		(735)		(735)		L	09/29/2011
383082-10-4	GORMAN RUPP CO			500.000	16,715	33.430	16,715	10,187		165		4,783		4,783		L	09/29/2011
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST			500.000	12,425	24.850	12,425	10,571		610		690		690		L	09/29/2011
384109-10-4	GRACO, INC.			1,200.000	93,744	78.120	93,744	41,796		1,200		31,956		31,956		L	09/29/2011
384313-10-2	GRAFTECH INTERNATIONAL LTD			1,800.000	20,214	11.230	20,214	16,182				3,312		3,312		L	09/29/2011
384637-10-4	GRAHAM HOLDINGS COMPANY CO CLASS B			99.000	65,669	663.320	65,669	32,114				29,513		29,513		L	09/29/2011
384802-10-4	GRAINGER W W INC			1,456.000	371,892	255.420	371,892	240,372		5,227		75,740		75,740		L	02/05/2013
38526M-10-6	GRAND CANYON EDUCATION INC			600.000	26,160	43.600	26,160	9,888				12,078		12,078		L	09/29/2011
387328-10-7	GRANITE CONSTRUCTION INC			600.000	20,988	34.980	20,988	11,262	78	312		816		816		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY			3,000.000	28,800	9.600	28,800	11,042				9,420		9,420		L	09/29/2011
390124-10-5	GREAT BASIN GOLD LTD		C	31,800.000		0.000										U	04/01/2011
390607-10-9	GREAT LAKES DREDGE DOCK CO			500.000	4,600	9.200	4,600	2,067				135		135		L	09/29/2011
391164-10-0	GREAT PLAINS ENERGY INC			2,600.000	63,024	24.240	63,024	51,111		2,295		10,218		10,218		L	09/29/2011
G40712-17-9	GREAT PORTLAND ESTATES		D	0.000		5.530			51							U	06/08/2010
39153L-10-6	GREATBATCH INC			400.000	17,696	44.240	17,696	8,234				8,400		8,400		L	09/29/2011
39304D-10-2	GREEN DOT CORP-CLASS A			400.000	10,060	25.150	10,060	4,892				5,180		5,180		L	09/29/2011
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE			2,609.000	197,188	75.580	197,188	61,572				89,280		89,280		L	09/29/2011
393222-10-4	GREEN PLAINS RENEWABLE ENERG			400.000	7,756	19.390	7,756	1,840		32		4,592		4,592		L	09/29/2011
393657-10-1	GREENBRIER COMPANIES INC			500.000	16,420	32.840	16,420	6,164				8,335		8,335		L	09/29/2011
395259-10-4	GREENHILL CO			500.000	28,970	57.940	28,970	14,295		900		2,975		2,975		L	09/29/2011
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A			500.000	16,855	33.710	16,855	10,393				5,315		5,315		L	09/29/2011
397624-10-7	GREIF INC.			500.000	26,200	52.400	26,200	22,168	210	630		3,950		3,950		L	09/29/2011
398433-10-2	GRIFFON CORP			900.000	11,889	13.210	11,889	7,381		95		1,575		1,575		L	09/29/2011
398905-10-9	GROUP 1 AUTOMOTIVE			400.000	28,408	71.020	28,408	14,513		260		3,612		3,612		L	09/29/2011
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA		D	0.000		73.241			2,507							U	04/01/2011
36191U-10-6	GT ADVANCED TECHNOLOGIES INC			2,500.000	21,800	8.720	21,800	8,425				14,250		14,250		L	09/29/2011
401617-10-5	GUESS INC			1,200.000	37,284	31.070	37,284	31,044	240	720		7,836		7,836		L	09/29/2011
40171V-10-0	GUIDEWIRE SOFTWARE INC			800.000	39,256	49.070	39,256	37,517				1,739		1,739		L	11/06/2013
40222T-10-4	GULF COAST ULTRA DEEP ROYALTY TRUST			2,185.000	4,545	2.080	4,545	4,632				(87)		(87)		U	06/04/2013
402307-10-2	GULF ISLAND FABRICATION			300.000	6,966	23.220	6,966	6,245		120		(243)		(243)		L	09/29/2011
402629-20-8	GULFMARK OFFSHORE INC CLASS A			100.000	4,713	47.130	4,713	3,518		100		1,268		1,268		L	09/29/2011
402635-30-4	GULFPORT ENERGY CORP			1,500.000	94,725	63.150	94,725	59,409				23,521		23,521		L	09/06/2013
404030-10-8	H E EQUIPMENT SERVICES			500.000	14,815	29.630	14,815	4,146				7,280		7,280		L	09/29/2011
093671-10-5	H&R BLOCK INC			5,900.000	171,336	29.040	171,336	80,704	1,180	4,720		61,773		61,773		L	09/29/2011
405024-10-0	HAEMONETICS CORP			1,000.000	42,130	42.130	42,130	29,189				1,290		1,290		L	09/29/2011
405217-10-0	HAIN CELESTIAL GROUP INC			2,100.000	190,638	90.780	190,638	81,903				76,776		76,776		L	07/10/2012
40537Q-20-9	HALCON RESOURCES CORPORATION			772.000	2,980	3.860	2,980	4,833				(2,362)		(2,362)		L	08/01/2012
406216-10-1	HALLIBURTON CO			149,575.000	7,590,931	50.750	7,590,931	5,978,421		58,597		1,569,421		1,569,421		L	07/31/2013
40637H-10-9	HALOZYME THERAPEUTICS INC			1,200.000	17,988	14.990	17,988	7,225				9,936		9,936		L	09/29/2011
D3211S-10-3	HAMBURGER HAFEN UND LOGI		D	0.000		29.294			121							U	11/16/2009
409321-50-2	HAMPTON ROADS BANKSHARES INC			100.000	175	1.750	175	150				56		56		L	09/29/2011
410120-10-9	HANCOCK HLDG CO			1,600.000	58,688	36.680	58,688	43,598		1,536		7,904		7,904		L	09/29/2011
410345-10-2	HANESBRANDS, INC			2,000.000	140,540	70.270	140,540	49,934		1,200		68,900		68,900		L	09/29/2011
41043F-20-8	HANGER INC			600.000	23,604	39.340	23,604	11,126				7,188		7,188		L	09/29/2011
410867-10-5	HANOVER INS GROUP INC CO			800.000	47,768	59.710	47,768	28,772		1,088		16,776		16,776		L	09/29/2011
412822-10-8	HARLEY DAVIDSON INC			5,600.000	387,744	69.240	387,744	229,521		3,906		96,386		96,386		L	12/19/2013
413086-10-9	HARMAN INTERNATIONAL			1,400.000	114,590	81.850	114,590	42,760		1,260		52,094		52,094		L	09/29/2011
413160-10-2	HARMONIC LIGHTWAVES INC.			2,300.000	16,974	7.380	16,974	9,945				5,313		5,313		L	09/29/2011
413875-10-5	HARRIS CORP.			225,020.000	15,708,646	69.810	15,708,646	12,185,853		161,479		3,488,451	9,965	3,478,486		L	12/20/2013
414585-10-9	HARRIS TEETER SUPERMARKETS INC			1,000.000	49,350	49.350	49,350	39,521	150	600		10,790		10,790		L	09/29/2011
415864-10-7	HARSCO CORP.			1,300.000	36,439	28.030	36,439	25,483		1,066		5,889		5,889		L	09/29/2011
416196-10-3	HARTE HANKS COMMUNICATIONS			700.000	5,474	7.820	5,474	5,904		179		1,344		1,344		L	09/29/2011
416515-10-4	HARTFORD FINANCIAL SVCS GRP			9,200.000	333,316	36.230	333,316	153,074	1,380	4,095		125,733		125,733		L	11/06/2013
41754V-10-3	HARVEST NATURAL RESOURCES IN			600.000	2,712	4.520	2,712	1,860				897	3,627	(2,730)		L	09/29/2011
418056-10-7	HASBRO INC COM			21,624.000	1,189,536	55.010	1,189,536	1,084,004		3,000		100,176		100,176		L	12/19/2013
41902R-10-3	HATTERAS FINANCIAL CORP			1,000.000	16,340	16.340	16,340	16,340	500	2,650		379	8,849	(8,470)		L	09/29/2011
419596-10-1	HAVERTY FURNITURE			200.000	6,260	31.300	6,260	1,916		48		2,998		2,998		L	09/29/2011
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.			1,900.000	49,514	26.060	49,514	46,039		2,356		1,748		1,748		L	09/29/2011
419879-10-1	HAWAIIAN HOLDINGS INC			200.000	1,926	9.630	1,926	864				612		612		L	09/29/2011
420261-10-9	HAWKINS INC			200.000	7,438	37.190	7,438	6,707		140		(290)		(290)		L	09/29/2011
420877-20-1	HAYN INTERNATIONAL			300.000	16,572	55.240	16,572	13,715		264		1,011		1,011		L	09/29/2011
40412C-10-1	HCA HOLDINGS INC			5,500.000	262,405	47.710	262,405	152,328				73,013		73,013		L	11/06/2013
404132-10-2	HCC INSURANCE HOLDINGS INC			2,300.000	106,122	46.140	106,122	63,320	518	1,656		20,539		20,539		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
40414L-10-9	HCP INC			8,900.000	323,248	36.320	323,248	315,925		11,880		(75,913)		(75,913)		L	06/07/2013
42217K-10-6	HEALTH CARE REIT INC			26,516.000	1,420,462	53.570	1,420,462	1,401,172		38,566		(30,296)	332,244	(362,540)		L	10/01/2013
421933-10-2	HEALTH MANAGEMENT A			5,200.000	68,120	13.100	68,120	35,881				19,656		19,656		L	09/29/2011
42222G-10-8	HEALTH NET INC			1,800.000	53,406	29.670	53,406	43,093				9,666		9,666		L	09/29/2011
421946-10-4	HEALTHCARE REALTY TRUST INC			900.000	19,179	21.310	19,179	14,342		444		(1,794)		(1,794)		L	09/29/2011
421906-10-8	HEALTHCARE SERVICES GROUP INC			1,000.000	28,370	28.370	28,370	15,851		673		5,140		5,140		L	09/29/2011
421924-30-9	HEALTHSOUTH CORP			2,000.000	66,640	33.320	66,640	29,852	360	360		24,420		24,420		L	09/29/2011
422245-10-0	HEALTHWAYS INC			700.000	10,745	15.350	10,745	4,557				3,255		3,255		L	09/29/2011
422347-10-4	HEARTLAND EXPRESS INC			1,100.000	21,582	19.620	21,582	14,985		88		7,205		7,205		L	09/29/2011
422340-10-2	HEARTLAND FINANCIAL USA INC			100.000	2,879	28.790	2,879	1,385		40		264		264		L	09/29/2011
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC			700.000	34,888	49.840	34,888	13,866		196		14,238		14,238		L	09/29/2011
422368-10-0	HEARTWARE INTERNATIONAL INC			200.000	18,792	93.960	18,792	12,909				2,002		2,002		L	09/29/2011
422704-10-6	HECLA MINING CO.			5,600.000	17,248	3.080	17,248	17,248		112		(7,448)	7,952	(15,400)		L	09/29/2011
422806-10-9	HEICO CORP			312.000	18,080	57.950	18,080	9,855	128	17		6,908		6,908		L	09/29/2011
422819-10-2	HEIDRICK & STRUGGLES			300.000	6,042	20.140	6,042	3,696		117		1,464		1,464		L	09/29/2011
G4388N-10-6	HELEN OF TROY LTD			600.000	29,706	49.510	29,706	15,192				9,672		9,672		L	09/29/2011
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP			1,700.000	39,406	23.180	39,406	22,702				4,318		4,318		L	09/29/2011
423452-10-1	HELMERICH & PAYNE, INC.			2,500.000	210,200	84.080	210,200	116,017		3,090		67,014		67,014		L	10/01/2013
H35927-12-0	HELVETIA HOLDING AG-REG		D	0.000		412.932			244							U	12/15/2010
426281-10-1	HENRY JACK & ASSOCIATES			1,600.000	94,736	59.210	94,736	46,173		1,168		31,920		31,920		L	09/29/2011
G4412G-10-1	HERBALIFE LTD			4,800.000	377,760	78.700	377,760	266,459		5,760		219,648		219,648		L	09/29/2011
427093-10-9	HERCULES OFFSHORE INC			2,400.000	15,672	6.530	15,672	7,660				840		840		L	09/29/2011
427096-50-8	HERCULES TECHNOLOGY GROWTH			800.000	13,120	16.400	13,120	7,114		888		4,216		4,216		L	09/29/2011
427825-10-4	HERSHA HOSPITALITY TRUST			2,700.000	15,039	5.570	15,039	8,270	162	(171)		2,339		2,339		L	09/29/2011
427866-10-8	HERSHEY COMPANY			61,761.000	6,005,022	97.230	6,005,022	5,303,711		72,814		642,407	1,432	640,974		L	12/19/2013
42805T-10-5	HERTZ GLOBAL HOLDINGS INC			7,100.000	203,202	28.620	203,202	91,274				73,706		73,706		L	12/13/2013
42809H-10-7	HESS CORP			160,001.000	13,280,083	83.000	13,280,083	11,456,165		68,013		1,838,117	569,522	1,268,595		L	09/30/2013
428236-10-3	HEWLETT-PACKARD CO			42,800.000	1,197,544	27.980	1,197,544	555,972	6,215	23,728		587,644		587,644		L	09/29/2011
428291-10-8	HEXCEL CORP.			1,900.000	84,911	44.690	84,911	41,120				33,687		33,687		L	09/29/2011
40418F-10-8	HFF INC-CLASS A			800.000	21,480	26.850	21,480	6,769				9,560		9,560		L	09/29/2011
42833L-10-8	HHGREGG INC			300.000	4,191	13.970	4,191	2,064				2,085		2,085		L	09/29/2011
428567-10-1	HIBBETT SPORTS INC			400.000	26,884	67.210	26,884	13,561				5,804		5,804		L	09/29/2011
42983D-10-4	HIGHER ONE HOLDINGS INC			600.000	5,856	9.760	5,856	5,334				4,007	4,475	(468)		L	09/29/2011
431284-10-8	HIGHWOODS PROPERTIES			1,400.000	50,638	36.170	50,638	39,085		2,071		4,117		4,117		L	09/29/2011
431466-10-1	HILL INTERNATIONAL INC			600.000	2,370	3.950	2,370	1,794				1,264	1,090	174		L	09/29/2011
431475-10-2	HILL ROM HOLDINGS INC			1,300.000	53,742	41.340	53,742	39,605		699		16,692		16,692		L	09/29/2011
431571-10-8	HILLENBRAND INC			800.000	23,536	29.420	23,536	14,788		626		5,448		5,448		L	09/29/2011
432589-10-9	HILLSHIRE BRANDS CO			307,041.000	10,267,451	33.440	10,267,451	9,443,826	81,933	86,645		836,083	1,176,903	(340,820)		L	10/01/2013
432748-10-1	HILLTOP HOLDINGS INC			500.000	11,565	23.130	11,565	3,616				4,795		4,795		L	09/29/2011
42840B-10-1	HI-TECH PHARMACAL CO INC			200.000	8,678	43.390	8,678	6,631				1,682		1,682		L	09/29/2011
43365Y-10-4	HITTITE MICROWAVE CORP			600.000	37,038	61.730	37,038	30,363				(222)		(222)		L	09/29/2011
40425J-10-1	HMS HLDGS CORP			1,700.000	38,641	22.730	38,641	42,367				(5,423)		(5,423)		L	09/29/2011
404251-10-0	HNI CORP			600.000	23,298	38.830	23,298	11,511		576		5,262		5,262		L	09/29/2011
436106-10-8	HOLLYFRONTIER CORP			4,200.000	208,698	49.690	208,698	106,762		13,440		13,188		13,188		L	09/29/2011
436440-10-1	HOLOGIC, INC.			5,200.000	116,220	22.350	116,220	81,393				12,064		12,064		L	09/29/2011
436893-20-0	HOME BANCSHARES INC			800.000	29,880	37.350	29,880	8,525		232		16,672		16,672		L	09/29/2011
437076-10-2	HOME DEPOT INC			52,979.000	4,362,291	82.340	4,362,291	2,540,508		65,775		807,415	1,481	805,934		L	11/26/2013
437306-10-3	HOME PROPERTIES INC			1,000.000	53,620	53.620	53,620	55,858		2,072		(6,962)		(6,962)		L	09/29/2011
438516-10-6	HONEYWELL INTERNATIONAL INC			15,700.000	1,434,509	91.370	1,434,509	735,182		25,716		424,312		424,312		L	12/19/2013
440327-10-4	HORACE MANN EDUCATORS			500.000	15,770	31.540	15,770	5,646		390		5,790		5,790		L	09/29/2011
440452-10-0	HORMEL FOODS CORP			114,954.000	5,192,472	45.170	5,192,472	4,404,482		53,017		769,377	240,543	528,833		L	11/26/2013
440543-10-6	HORNBECK OFFSHORE SERVICES INC			500.000	24,615	49.230	24,615	13,138				7,445		7,445		L	09/29/2011
440694-30-5	HORSEHEAD HOLDING CORP			900.000	14,589	16.210	14,589	6,729				5,400		5,400		L	09/29/2011
441060-10-0	HOSPIRA INC.			3,200.000	132,096	41.280	132,096	100,640				32,128		32,128		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
44106M-10-2	HOSPITALITY PROPERTY TRUST			2,400.000	64,872	27.030	64,872	52,060		4,536		8,664		8,664		L	09/29/2011
44107P-10-4	HOST HOTELS & RESORTS INC			13,700.000	266,328	19.440	266,328	152,932	1,781	5,754		51,649		51,649		L	09/29/2011
44183U-10-0	HOUSTON AMERICAN ENERGY CORP			400.000	100	0.250	100	100				272	260	12		L	09/29/2011
44244K-10-9	HOUSTON WIRE AND CABLE CO			300.000	4,014	13.380	4,014	3,605		126		333		333		L	09/29/2011
442487-20-3	HOVNANIAN ENTRPRS INC- CL A			1,600.000	10,592	6.620	10,592	2,071				(608)		(608)		L	09/29/2011
44267D-10-7	HOWARD HUGHES CORP			500.000	60,050	120.100	60,050	21,050				23,540		23,540		L	09/29/2011
G4634U-16-9	HSBC HOLDINGS PLC CMN STK		D	288,135.000	3,161,149	10.971	3,161,149	3,112,095		19,486		(41,684)	23,632	(65,316)	90,739	L	12/06/2013
404303-10-9	HSN INC DE L COM			800.000	49,840	62.300	49,840	27,192		632		5,776		5,776		L	09/29/2011
443320-10-6	HUB GROUP INC			800.000	31,904	39.880	31,904	22,868				5,024		5,024		L	09/29/2011
443510-20-1	HUBBELL, INC. CLASS B			1,000.000	108,900	108.900	108,900	51,310		1,850		24,270		24,270		L	09/29/2011
443683-10-7	HUDSON CITY BANCORP			8,700.000	82,041	9.430	82,041	50,156		1,740		11,310		11,310		L	09/29/2011
444859-10-2	HUMANA INC COM			3,400.000	350,948	103.220	350,948	255,811	918	3,604		117,606		117,606		L	09/29/2011
445658-10-7	HUNT TRANSPORT SVC			27,642.000	2,136,727	77.300	2,136,727	1,996,627		900		95,285		95,285		L	11/26/2013
446150-10-4	HUNTINGTON BANCSHARES INC			17,200.000	165,980	9.650	165,980	85,020	860	3,096		56,072		56,072		L	09/29/2011
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC			900.000	81,009	90.010	81,009	27,228		400		38,197		38,197		L	12/13/2013
447011-10-7	HUNTSMAN			3,900.000	95,940	24.600	95,940	38,816		1,950		33,930		33,930		L	09/29/2011
447462-10-2	HURON CONSULTING GR INC			400.000	25,088	62.720	25,088	12,295				11,612		11,612		L	09/29/2011
449172-10-5	HYSTER YALE MATERIALS HANDLING INC CL A			200.000	18,632	93.160	18,632	4,454		200		8,872		8,872		L	12/27/2012
449172-98-0	HYSTER YALE MATERIALS HANDLING INC CL B			0.000		0.000				200						U	10/01/2012
44919P-50-8	IAC/INTERACTIVE CORP			1,700.000	116,773	68.690	116,773	67,893		1,632		36,363		36,363		L	09/29/2011
450828-10-8	IBERIABANK CORP			500.000	31,425	62.850	31,425	23,556	170	680		6,865		6,865		L	09/29/2011
44925C-10-3	ICF INTERNATIONAL INC			300.000	10,413	34.710	10,413	5,639				3,381		3,381		L	09/29/2011
44928D-10-8	ICG GROUP INC			800.000	14,904	18.630	14,904	7,266				5,760		5,760		L	09/29/2011
451055-10-7	ICONIX BRAND GROUP INC			1,400.000	55,580	39.700	55,580	22,981				24,332		24,332		L	09/29/2011
44930G-10-7	ICU MEDICAL			200.000	12,742	63.710	12,742	7,398				556		556		L	09/29/2011
451107-10-6	IDACORP INC			900.000	46,656	51.840	46,656	34,274		1,413		7,641		7,641		L	09/29/2011
45166R-20-4	IDENIX PHARMACEUTICALS INC			900.000	5,382	5.980	5,382	4,545				1,017		1,017		L	09/29/2011
45167R-10-4	IDEX CORP			1,600.000	118,160	73.850	118,160	51,820		1,424		43,712		43,712		L	09/29/2011
45168D-10-4	IDEXX LABS CORP			1,400.000	148,918	106.370	148,918	103,764				18,998		18,998		L	08/23/2012
448947-50-7	IDT CORP CL B			400.000	7,148	17.870	7,148	3,701	68	32		4,010		4,010		L	09/29/2011
45169U-10-5	IGATE CORP			600.000	24,096	40.160	24,096	7,089				14,634		14,634		L	09/29/2011
451734-10-7	IHS INC CL A			900.000	107,730	119.700	107,730	67,343				21,330		21,330		L	09/29/2011
902104-10-8	II VI INC			1,000.000	17,600	17.600	17,600	18,297				(670)		(670)		L	09/29/2011
452308-10-9	ILLINOIS TOOL WKS INC			8,900.000	748,312	84.080	748,312	389,473	3,738	10,384		205,259		205,259		L	11/06/2013
452327-10-9	ILLUMINA INC			2,700.000	298,674	110.620	298,674	101,058				137,688		137,688		L	12/13/2013
45245A-10-7	IMATION CORP			500.000	2,340	4.680	2,340	2,140				5		5		L	09/29/2011
45253H-10-1	IMMUNOGEN INC			1,500.000	22,005	14.670	22,005	16,668				2,880		2,880		L	09/29/2011
452907-10-8	IMMUNOMEDICS INC			1,000.000	4,600	4.600	4,600	3,255				1,680		1,680		L	09/29/2011
45256B-10-1	IMPAX LABORATORIES			1,200.000	30,168	25.140	30,168	22,521				5,580		5,580		L	09/29/2011
45337C-10-2	INCYTE CORPORATION			2,400.000	121,512	50.630	121,512	40,892				75,034		75,034		L	12/19/2013
453836-10-8	INDEPENDENT BANK CORP MA			300.000	11,757	39.190	11,757	6,482	66	198		3,072		3,072		L	09/29/2011
45667G-10-3	INFINERA CORP			2,000.000	19,560	9.780	19,560	11,160				7,940		7,940		L	09/29/2011
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP			200.000	14,350	71.750	14,350	10,371		240		2,702		2,702		L	09/29/2011
45666Q-10-2	INFORMATICA CORP			2,100.000	87,150	41.500	87,150	86,983				23,478		23,478		L	09/29/2011
N4578E-41-3	ING GROEP NV -CVA OTHER		D	267,784.000	3,726,806	13.917	3,726,806	3,266,477				402,308	31,011	371,297	58,021	L	12/06/2013
G47791-10-1	INGERSOLL-RAND PLC			24,096.000	1,484,314	61.600	1,484,314	1,238,867		5,187		139,602		139,602		L	12/24/2013
457030-10-4	INGLES MARKETS INC CL A			300.000	8,130	27.100	8,130	4,303		347		2,952		2,952		L	09/29/2011
457153-10-4	INGRAM MICRO			3,200.000	75,072	23.460	75,072	52,988				20,928		20,928		L	09/29/2011
457187-10-2	INGREDION INC			2,500.000	171,150	68.460	171,150	99,437	1,050	3,500		10,075		10,075		L	09/29/2011
457461-20-0	INLAND REAL ESTATE CORP			1,000.000	10,520	10.520	10,520	7,303	48	570		2,140		2,140		L	09/29/2011
45773Y-10-5	INNERWORKINGS INC			500.000	3,895	7.790	3,895	3,818				(2,995)		(2,995)		L	09/29/2011
45774N-10-8	INNOPHOS HOLDINGS INC			400.000	19,440	48.600	19,440	15,596		580		840		840		L	09/29/2011
45768S-10-5	INNOSPEC INC			400.000	18,488	46.220	18,488	9,788		200		4,692		4,692		L	09/29/2011
45772F-10-7	INPHI CORP			400.000	5,160	12.900	5,160	3,446				1,328		1,328		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
45765U-10-3	INSIGHT ENTERPRISES INC			800.000	18,168	22.710	18,168	12,476				4,272		4,272		L	09/29/2011
45778Q-10-7	INSPERITY INC			500.000	18,065	36.130	18,065	11,062		340		1,785		1,785		L	09/29/2011
45774W-10-8	INSTEEL INDS INC			300.000	6,819	22.730	6,819	2,989		36		3,075		3,075		L	09/29/2011
45784P-10-1	INSULET CORP			900.000	33,390	37.100	33,390	14,333				14,292		14,292		L	09/29/2011
457985-20-8	INTEGRA LIFE SCIENCES			400.000	19,084	47.710	19,084	11,808				3,496		3,496		L	09/29/2011
458118-10-6	INTEGRATED DEVISE TECHNOLOGY			2,900.000	29,551	10.190	29,551	15,251				8,381		8,381		L	09/29/2011
45822P-10-5	INTEGRYS E NERGY GROUP INC COM			2,000.000	108,820	54.410	108,820	99,595		4,352		4,048		4,048		L	12/13/2013
458140-10-0	INTEL CORP			204,954.000	5,320,606	25.960	5,320,606	4,565,725		167,356		1,133,775	197,703	936,072		L	06/03/2013
45825N-10-7	INTELIQUENT INC			700.000	7,994	11.420	7,994	1,939		1,006		11,161	4,966	6,195		L	09/29/2011
458334-10-9	INTER PARFUMS INC			700.000	25,067	35.810	25,067	10,744	84	644		11,445		11,445		L	09/29/2011
45841N-10-7	INTERACTIVE BKRS GRP A			800.000	19,472	24.340	19,472	11,304		320		8,528		8,528		L	09/29/2011
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP			300.000	20,208	67.360	20,208	8,376				10,146		10,146		L	09/29/2011
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC			2,466.000	554,653	224.920	554,653	374,475		1,603		176,139		176,139		L	11/13/2013
45867G-10-1	INTERDIGITAL INC			900.000	26,541	29.490	26,541	33,597		270		1,994	12,443	(10,449)		L	09/29/2011
458665-30-4	INTERFACE INC			1,200.000	26,352	21.960	26,352	14,732		132		7,056		7,056		L	09/29/2011
45884X-10-3	INTERMUNE INC			1,100.000	16,203	14.730	16,203	10,076				5,544		5,544		L	09/29/2011
45885A-30-0	INTERNAP NETWORK SERVICES			600.000	4,512	7.520	4,512	2,895				348		348		L	09/29/2011
459902-10-2	INTERNATIO NAL GAME TECHNOLOGY COM			5,800.000	105,328	18.160	105,328	86,606	638	1,566		23,142		23,142		L	09/29/2011
459044-10-3	INTERNATIONAL BANCSHARES CRP			800.000	21,112	26.390	21,112	10,831		344		6,672		6,672		L	09/29/2011
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			97,143.000	18,221,113	187.570	18,221,113	17,680,348		311,740		(486,777)	313,794	(800,571)		L	12/10/2013
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT		F	625,000.000	406,563	0.651	406,563	82,556				(825,764)		(825,764)		U	12/31/1998
460146-10-3	INTERNATIONAL PAPER CO			8,400.000	411,852	49.030	411,852	203,315		10,500		77,196		77,196		L	09/29/2011
460254-10-5	INTERNATIONAL RECTIFIER CORP			1,200.000	31,284	26.070	31,284	22,771				10,008		10,008		L	09/29/2011
460335-20-1	INTERNATIONAL SPEEDWAY			400.000	14,196	35.490	14,196	9,180		88		3,148		3,148		L	09/29/2011
460690-10-0	INTERPUBLIC GROUP OF COS INC			743,888.000	13,166,818	17.700	13,166,818	11,537,218		109,721		1,594,720	790	1,593,929		L	10/01/2013
46069S-10-9	INTERSIL CORP			2,400.000	27,528	11.470	27,528	21,192		1,152		7,632		7,632		L	09/29/2011
46113M-10-8	INTERVAL LEISURE GROUP			400.000	12,360	30.900	12,360	5,329		132		4,604		4,604		L	09/29/2011
461148-10-8	INTEVAC INC			500.000	3,715	7.430	3,715	2,360				2,473	1,043	1,430		L	09/29/2011
46116V-10-5	INTL FCSTONE INC			300.000	5,562	18.540	5,562	6,410				339		339		L	09/29/2011
46118H-10-4	INTRALINKS HOLDINGS INC			700.000	8,477	12.110	8,477	3,703				4,158		4,158		L	09/29/2011
46121Y-10-2	INTREPID POTASH INC			1,100.000	17,424	15.840	17,424	20,636				2,813	8,808	(5,995)		L	09/29/2011
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM			1,600.000	137,568	85.980	137,568	91,523	624	1,712		31,104		31,104		L	09/29/2011
461202-10-3	INTUIT INC.			83,182.000	6,348,450	76.320	6,348,450	5,205,507		25,310		1,080,257	154,332	925,925		L	11/26/2013
46120E-60-2	INTUITIVE SURGICAL INC			884.000	339,527	384.080	339,527	343,363				(93,960)		(93,960)		L	08/01/2012
461203-10-1	INVACARE CORP			600.000	13,926	23.210	13,926	10,248	8	30		4,146		4,146		L	09/29/2011
G491BT-10-8	INVESCO LTD			9,200.000	334,880	36.400	334,880	149,296		7,797		94,852		94,852		L	09/29/2011
46131B-10-0	INVESCO MORTGAGE CAPITAL INC			700.000	10,276	14.680	10,276	10,091	350	1,715		(3,521)		(3,521)		L	09/29/2011
46145F-10-5	INVESTMENT TECHNOLOGY GROUP			700.000	14,392	20.560	14,392	7,378				8,092		8,092		L	09/29/2011
46146P-10-2	INVESTORS BANCORP INC			800.000	20,464	25.580	20,464	10,109		160		6,240		6,240		L	09/29/2011
461730-10-3	INVESTORS REAL ESTATE TRUST			800.000	6,864	8.580	6,864	5,251	104	29		267		267		L	09/29/2011
B5317W-14-6	ION BEAM APPLICATIONS		D	0.000		6.791				121						U	06/09/2010
462044-10-8	ION GEOPHYSICAL CORP			2,600.000	8,580	3.300	8,580	13,204				(8,346)		(8,346)		L	09/29/2011
44984A-10-5	IPC THE HOSPITALIST CO			400.000	23,756	59.390	23,756	15,025				7,872		7,872		L	09/29/2011
44980X-10-9	IPG PHOTONICS CORP			700.000	54,327	77.610	54,327	34,407				8,238		8,238		L	07/31/2013
46269C-10-2	IRIDIUM COMMUNICATIONS INC			800.000	5,008	6.260	5,008	5,035				(384)		(384)		L	09/29/2011
462726-10-0	IROBOT			500.000	17,385	34.770	17,385	12,366				8,015		8,015		L	09/29/2011
462846-10-6	IRON MTN INC PA			237,776.000	7,216,502	30.350	7,216,502	6,784,976	64,200	4,368		421,753		421,753		L	12/10/2013
46333X-10-8	IRONWOOD PHARMACEUTICALS INC			900.000	10,449	11.610	10,449	9,683				468		468		L	09/29/2011
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS		R	3,400,000.000	169,354,000	49.810	169,354,000	172,630,885		1,568,882		(3,276,885)		(3,276,885)		L	10/21/2013
464287-20-0	ISHARES CORE S&P 500 ETF			850,000.000	157,802,500	185.650	157,802,500	155,235,998		443,817		2,566,502		2,566,502		L	12/27/2013
464286-53-3	ISHARES MSCI EMERGING MARKETS MINI		R	3,000,000.000	174,780,000	58.260	174,780,000	177,689,575		2,494,977		(2,909,575)		(2,909,575)		L	10/21/2013
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE			671,173.000	26,135,477	38.940	26,135,477	25,393,022		902,659		742,454		742,454		L	06/06/2013
464330-10-9	ISIS PHARMACEUTICALS INC			1,700.000	67,728	39.840	67,728	11,382				49,946		49,946		L	09/29/2011
464592-10-4	ISLE OF CAPRI CASINOS			200.000	1,800	9.000	1,800	990				680		680		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
45031U-10-1	ISTAR FINANCIAL			1,700.000	24,259	14.270	24,259	10,224				10,404		10,404		L	09/29/2011
465685-10-5	ITC HOLDINGS			1,100.000	105,402	95.820	105,402	82,371		1,766		20,801		20,801		L	09/29/2011
465741-10-6	ITRON INC			800.000	33,144	41.430	33,144	25,616				(2,496)		(2,496)		L	09/29/2011
450911-20-1	ITT CORP			1,700.000	73,814	43.420	73,814	24,396		680		33,932		33,932		L	09/29/2011
45068B-10-9	ITT EDUCATIONAL SVCS INC			1,300.000	43,654	33.580	43,654	27,924				21,151		21,151		L	12/19/2011
46600W-10-6	IXYS CORPORATION			500.000	6,485	12.970	6,485	5,560	15	45		1,915		1,915		L	09/29/2011
466032-10-9	J & J SNACK FOODS CORP.			400.000	35,436	88.590	35,436	19,453	128	192		9,860		9,860		L	09/29/2011
708160-10-6	J.C. PENNEY CO. INC.			3,100.000	28,365	9.150	28,365	28,365				(5,487)	27,249	(32,736)		L	09/29/2011
48123V-10-2	J2 GLOBAL INC			900.000	45,009	50.010	45,009	25,103		878		17,487		17,487		L	09/29/2011
466313-10-3	JABIL CIRC UIT INC COM			3,900.000	68,016	17.440	68,016	71,843		1,248		(7,215)		(7,215)		L	09/29/2011
466367-10-9	JACK IN THE BOX INC			700.000	35,014	50.020	35,014	14,216				14,994		14,994		L	09/29/2011
469814-10-7	JACOBS ENGINEERING GROUP INC			2,500.000	157,475	62.990	157,475	85,609				51,050		51,050		L	09/29/2011
47012E-10-6	JAKKS PACIFIC			500.000	3,365	6.730	3,365	3,365		120			2,895	(2,895)		L	09/29/2011
470355-20-7	JAMES RIVER COAL CO			600.000	810	1.350	810	810				(210)	900	(1,110)		L	09/29/2011
47102X-10-5	JANUS CAP GROUP INC			3,800.000	47,006	12.370	47,006	23,994		798		14,630		14,630		L	09/29/2011
471109-10-8	JARDEN CORP			2,700.000	165,645	61.350	165,645	52,325				72,585		72,585		L	09/29/2011
G50871-10-5	JAZZ PHARMACEUTICALS PLC			1,100.000	139,216	126.560	139,216	60,687				74,276		74,276		L	09/06/2013
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0			4,600.000	59,708	12.980	59,708	47,795				(2,576)		(2,576)		L	09/29/2011
X40338-10-9	JERONIMO MARTINS EUR1		D	0.000		19.632				241						U	11/16/2009
477839-10-4	JOHN BEAN TECH			500.000	14,665	29.330	14,665	7,172		170		5,780		5,780		L	09/29/2011
478160-10-4	JOHNSON & JOHNSON			241,159.000	22,087,753	91.590	22,087,753	17,016,852		580,279		4,310,656		4,310,656		L	10/01/2013
478366-10-7	JOHNSON CONTROLS INC			15,200.000	779,760	51.300	779,760	462,890	2,904	7,410		271,564		271,564		L	12/13/2013
480200-10-7	JONES LANG LASALLE INC.			1,400.000	143,346	102.390	143,346	94,840		550		22,825		22,825		L	12/13/2013
480838-10-1	JOS A BANK CLOTHIERS INC			500.000	27,365	54.730	27,365	23,760				6,075		6,075		L	09/29/2011
481130-10-2	JOURNAL COMMUNICATIONS INC CL A			600.000	5,586	9.310	5,586	1,841				2,340		2,340		L	09/29/2011
481165-10-8	JOY GLOBAL INC			2,200.000	128,678	58.490	128,678	143,504		1,488		(11,002)		(11,002)		L	11/06/2013
46625H-10-0	JP MORGAN CHASE & CO			81,000.000	4,736,880	58.480	4,736,880	2,579,144		108,790		1,158,319		1,158,319		L	11/06/2013
48203R-10-4	JUNIPER NETWORKS INC			10,500.000	236,985	22.570	236,985	180,600				30,450		30,450		L	09/29/2011
48273U-10-2	K12			500.000	10,875	21.750	10,875	13,213				655		655		L	09/29/2011
48282T-10-4	KADANT INC			200.000	8,104	40.520	8,104	3,513		75		2,802		2,802		L	09/29/2011
483007-70-4	KAISER ALUMINUM CORP			300.000	21,072	70.240	21,072	13,709		360		2,565		2,565		L	09/29/2011
483548-10-3	KAMAN CORP			400.000	15,892	39.730	15,892	11,275	64	256		1,172		1,172		L	09/29/2011
484836-10-1	KANSAS CITY LIFE INSURANCE CO.			100.000	4,774	47.740	4,774	3,047		108		958		958		L	09/29/2011
485170-30-2	KANSAS CITY SOUTHERN			8,650.000	1,071,130	123.830	1,071,130	882,549	1,860	1,484		118,117		118,117		L	12/19/2013
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP			800.000	44,688	55.860	44,688	11,317				26,936		26,936		L	09/29/2011
48238T-10-9	KAR AUCTION SERVICES INC			900.000	26,595	29.550	26,595	11,025	225	513		8,379		8,379		L	09/29/2011
48666K-10-9	KB HOME COM			1,400.000	25,592	18.280	25,592	8,204		140		3,472		3,472		L	09/29/2011
B5337G-16-2	KBC GROUP NV		D	44,709.000	2,541,264	56.840	2,541,264	2,354,317		1,656		144,347		144,347	42,601	U	12/06/2013
48242W-10-6	KBR INC			2,900.000	92,481	31.890	92,481	73,055	232	696		5,713		5,713		L	09/29/2011
48244B-10-0	KCG HOLDINGS INC CLASS A			599.000	7,164	11.960	7,164	6,439				725		725		L	07/01/2013
487836-10-8	KELLOGG CO.			134,020.000	8,184,601	61.070	8,184,601	7,765,970		217,823		383,297	105,170	278,127		L	11/26/2013
488152-20-8	KELLY SERVICES INC. CLASS A			600.000	14,964	24.940	14,964	6,983		120		5,520		5,520		L	09/29/2011
488360-20-7	KEMET CORP			1,000.000	5,640	5.640	5,640	4,420				610		610		L	09/29/2011
488401-10-0	KEMPER CORP			1,000.000	40,880	40.880	40,880	24,454		960		11,380		11,380		L	09/29/2011
489170-10-0	KENNAMETAL, INC.			1,600.000	83,312	52.070	83,312	53,013		1,088		19,312		19,312		L	09/29/2011
492914-10-6	KEY ENERGY SERVICES INC			2,600.000	20,540	7.900	20,540	15,470				11,402	8,932	2,470		L	09/29/2011
493267-10-8	KEYCORP NEW COM			94,645.000	1,270,136	13.420	1,270,136	1,127,845		3,849		100,083		100,083		L	12/20/2013
493723-10-0	KEYW HOLDING CORP			100.000	1,344	13.440	1,344	687				75		75		L	09/29/2011
493732-10-1	KFORCE INC			700.000	14,322	20.460	14,322	6,962		70		4,291		4,291		L	09/29/2011
49427F-10-8	KILROY REALTY CORPORATION			1,100.000	55,198	50.180	55,198	33,004	385	(1,035)		4,222		4,222		L	09/29/2011
494274-10-3	KIMBALL INTERNATIONAL INC CL B			300.000	4,509	15.030	4,509	1,441	15	60		1,026		1,026		L	09/29/2011
494368-10-3	KIMBERLY-CLARK CORP			169,749.000	17,731,981	104.460	17,731,981	15,295,938	129,791	332,473		2,147,369	479,458	1,667,911		L	12/10/2013
49446R-10-9	KIMCO REALTY CORP			8,400.000	165,900	19.750	165,900	127,457	1,890	5,179		5,489		5,489		L	09/29/2011
494550-10-6	KINDER MORGAN ENERGY PRTNRS			185,663.000	14,975,578	80.660	14,975,578	15,023,693		233,703		(48,115)		(48,115)		L	12/10/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
49456B-10-1	KINDER MORGAN INC DEL			199,275.000	7,173,900	36.000	7,173,900	7,047,339		217,353		86,150	605,555	(519,406)		L	11/26/2013
49455U-10-0	KINDER MORGAN MANAGEMENT LLC			96,662.000	7,313,447	75.660	7,313,447	7,078,132				197,319	957,977	(760,659)		L	11/26/2013
494580-10-3	KINDRED HEALTHCARE INC			800.000	15,792	19.740	15,792	6,896		192		7,136		7,136		L	09/29/2011
B5338M-10-1	KINEPOLIS		D	0.000		73.024				307						U	06/08/2010
497266-10-6	KIRBY CORP			1,000.000	99,250	99.250	99,250	53,461				37,360		37,360		L	09/29/2011
497498-10-5	KIRKLAND'S INC			200.000	4,734	23.670	4,734	1,901				2,616		2,616		L	09/29/2011
49803T-10-2	KITE REALTY GROUP TRUST			600.000	3,942	6.570	3,942	1,915		(57)		789		789		L	09/29/2011
482480-10-0	KLA TENCOR CORP			4,200.000	270,732	64.460	270,732	185,529		5,700		56,329		56,329		L	12/19/2013
499064-10-3	KNIGHT TRANSPORTATION INC			1,300.000	23,842	18.340	23,842	17,558		312		4,823		4,823		L	09/29/2011
498904-20-0	KNOLL INC			700.000	12,817	18.310	12,817	9,511		336		2,065		2,065		L	09/29/2011
50015Q-10-0	KODIAK OIL AND GAS GROUP			4,000.000	44,840	11.210	44,840	21,456				9,440		9,440		L	09/29/2011
500255-10-4	KOHLS CORP			23,556.000	1,336,803	56.750	1,336,803	1,263,760		7,420		105,003		105,003		L	12/10/2013
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3		D	121,090.000	2,177,457	17.982	2,177,457	2,158,451				(8,494)	75,023	(83,517)	27,500	U	12/06/2013
500600-10-1	KOPIN CORP			1,200.000	5,064	4.220	5,064	4,126				1,068		1,068		L	09/29/2011
50060P-10-6	KOPPERS CO.			400.000	18,300	45.750	18,300	10,415	100	396		3,040		3,040		L	09/29/2011
500643-20-0	KORN/FERRY INTERNATIONAL			900.000	23,508	26.120	23,508	11,407				9,234		9,234		L	09/29/2011
50076Q-10-6	KRAFT FOODS GROUP INC			12,366.000	666,775	53.920	666,775	442,435	6,492	25,041		104,493		104,493		L	10/02/2012
50077C-10-6	KRATON PERFORMANCE POLYMERS			600.000	13,830	23.050	13,830	9,708				(588)		(588)		L	09/29/2011
50077B-20-7	KRATOS DEFENSE & SECURITY			400.000	3,072	7.680	3,072	2,012				2,003	943	1,060		L	09/29/2011
501014-10-4	KRISPY KREME DOUGHNUTS INC			900.000	17,361	19.290	17,361	6,409				8,919		8,919		L	09/29/2011
501044-10-1	KROGER CO			11,500.000	454,595	39.530	454,595	254,628		7,073		155,365		155,365		L	09/29/2011
H4673L-14-5	KUEHNE & NAGEL INTL		D	0.000		112.026			3,116							U	04/01/2011
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.			1,400.000	18,620	13.300	18,620	10,648				1,834		1,834		L	09/29/2011
D39062-10-0	KWS SAAT AG		D	0.000		203.471			176							U	06/08/2010
501797-10-4	L BRANDS INC			5,300.000	327,805	61.850	327,805	210,279		6,360		78,387		78,387		L	09/29/2011
502424-10-4	L-3 COMMUNICATIONS			79,468.000	8,491,950	106.860	8,491,950	6,423,729		145,088		2,044,692		2,044,692		L	12/19/2013
50540R-40-9	LABORATORY CORP AMER HLDGS			147,997.000	13,522,486	91.370	13,522,486	13,493,000				17,602	807,120	(789,517)		L	09/30/2013
505597-10-4	LACLEDE GROUP INC			300.000	13,662	45.540	13,662	11,585	132	510		2,079		2,079		L	09/29/2011
511637-10-0	LAKELAND BANCORP INC			315.000	3,897	12.370	3,897	2,336		90		690		690		L	03/28/2012
511656-10-0	LAKELAND FINANCIAL CORP			300.000	11,700	39.000	11,700	6,335		171		3,948		3,948		L	09/29/2011
512807-10-8	LAM RESEARCH CORP.			4,525.000	246,386	54.450	246,386	168,368				82,898		82,898		L	06/04/2012
512815-10-1	LAMAR ADVERTISING CO			2,400.000	125,400	52.250	125,400	77,074				20,090		20,090		L	12/19/2013
513847-10-3	LANCASTER COLONY CORP.			800.000	70,520	88.150	70,520	48,331		1,296		15,168		15,168		L	09/29/2011
G5375M-11-8	LAND SECURITIES GROUP		D	0.000		10.778			409							U	01/15/2010
51476K-10-3	LANDAUER INC			200.000	10,522	52.610	10,522	9,857	110	440		(1,720)		(1,720)		L	09/29/2011
514766-10-4	LANDEC CORP			300.000	3,636	12.120	3,636	1,650				789		789		L	09/29/2011
515098-10-1	LANDSTAR SYSTEMS INC			1,000.000	57,450	57.450	57,450	39,927	350			4,990		4,990		L	09/29/2011
517834-10-7	LAS VEGAS SANDS CORP			8,400.000	662,508	78.870	662,508	358,597		11,585		268,822		268,822		L	06/07/2013
517942-10-8	LASALLE HOTELS			1,800.000	55,548	30.860	55,548	36,385	504	1,496		9,226		9,226		L	12/19/2013
518415-10-4	LATTICE SEMICONDUCTOR			2,400.000	13,224	5.510	13,224	12,891				3,648		3,648		L	09/29/2011
521050-10-4	LAYNE CHRISTENSEN CO			300.000	5,124	17.080	5,124	6,330				(2,157)		(2,157)		L	09/29/2011
505336-10-7	LA-Z-BOY CHAIR CO.			1,100.000	34,100	31.000	34,100	8,345		198		18,535		18,535		L	09/29/2011
521863-30-8	LEAP WIRELESS INTERNATIONAL INC			1,400.000	24,360	17.400	24,360	7,658				15,050		15,050		L	09/29/2011
52186N-10-6	LEAPFROG ENTERPRISES INC			1,000.000	7,940	7.940	7,940	3,393				(690)		(690)		L	09/29/2011
521865-20-4	LEAR CORP			1,900.000	153,843	80.970	153,843	83,289		1,292		64,847		64,847		L	09/29/2011
524901-10-5	LEGG MASON INC COM			2,800.000	121,744	43.480	121,744	74,073	364	1,036		49,728		49,728		L	09/29/2011
524660-10-7	LEGGETT & PLATT INC			2,900.000	89,726	30.940	89,726	59,308	870	2,552		10,788		10,788		L	09/29/2011
F56196-18-5	LEGRAND		D	40,814.000	2,252,947	55.200	2,252,947	2,238,593				(29,364)	16,408	(45,772)	43,717	U	12/06/2013
525327-10-2	LEIDOS HOLDINGS INC			1,350.000	62,762	46.490	62,762	44,944		7,776		21,963		21,963		L	09/29/2011
52602E-10-2	LENDER PROCESSING SERVICES			1,500.000	56,070	37.380	56,070	21,939		600		19,140		19,140		L	09/29/2011
526057-10-4	LENNAR COR P CL A			195,256.000	7,724,327	39.560	7,724,327	6,756,635		512		888,338		888,338		L	12/09/2013
526107-10-7	LENNOX INTERNATIONAL INC			700.000	59,542	85.060	59,542	20,035	168	476		22,778		22,778		L	09/29/2011
527288-10-4	LEUCADIA NATIONAL C			6,387.000	181,008	28.340	181,008	145,741		1,597		24,683		24,683		L	03/01/2013
52729N-30-8	LEVEL 3 COMMUNICATIONS INC			3,086.000	102,363	33.170	102,363	69,031				31,045		31,045		L	10/03/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
528872-10-4	LEXICON PHARMACEUTICALS INC			3,200.000	5,760	1.800	5,760	2,987				(1,344)		(1,344)		L	09/29/2011
529043-10-1	LEXINGTON REALTY TRUST			2,600.000	26,546	10.210	26,546	16,932		429		(563)		(563)		L	09/29/2011
529771-10-7	LEXMARK IN TL INC CL A			1,600.000	56,832	35.520	56,832	27,984				19,728		19,728		L	09/29/2011
50187A-10-7	LHC GROUP INC			300.000	7,212	24.040	7,212	4,170				822		822		L	09/29/2011
529898-10-8	LIBBEY INC			500.000	10,500	21.000	10,500	5,313				825		825		L	09/29/2011
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A		R	5,984.000	532,516	88.990	532,516	294,677				130,621		130,621		L	06/07/2013
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C		R	3,707.000	312,574	84.320	312,574	182,250				76,835		76,835		L	06/07/2013
53071M-10-4	LIBERTY INTERACTIVE CORP			11,200.000	328,720	29.350	328,720	154,417				108,304		108,304		L	09/29/2011
531229-10-2	LIBERTY MEDIA CORP			2,081.000	304,762	146.450	304,762	131,465				173,298		173,298		L	01/14/2013
531172-10-4	LIBERTY PROPERTY TRUST			2,300.000	77,901	33.870	77,901	66,298	1,093	3,278		(3,278)		(3,278)		L	09/29/2011
53071M-88-0	LIBERTY VENTURES SERIES A			560.000	68,650	122.590	68,650	18,328				30,705		30,705		L	08/10/2012
53215T-10-6	LIFE PARTNERS HLDGS INC			100.000	178	1.775	178	272	5	20		(88)		(88)		L	09/29/2011
53217V-10-9	LIFE TECHNOLOGIES CORP			13,195.000	1,000,181	75.800	1,000,181	870,272				93,600		93,600		L	11/26/2013
53217R-20-7	LIFE TIME FITNESS INC			700.000	32,900	47.000	32,900	26,335				(1,547)		(1,547)		L	09/29/2011
53219L-10-9	LIFEPOINT HOSPITALS INC			1,000.000	52,840	52.840	52,840	36,330				15,090		15,090		L	09/29/2011
53220K-50-4	LIGAND PHARMACEUTICALS			300.000	15,780	52.600	15,780	4,136				9,558		9,558		L	09/29/2011
53261M-10-4	LIMELIGHT NETWORKS INC			1,100.000	2,178	1.980	2,178	2,679				(264)		(264)		L	09/29/2011
532771-10-2	LIN MEDIA LLC			600.000	17,226	28.710	17,226	1,315				12,708		12,708		L	09/29/2011
533535-10-0	LINCOLN EDUCATIONAL SERVICES			200.000	996	4.980	996	840		56		(122)		(122)		L	09/29/2011
533900-10-6	LINCOLN ELEC HLDGS			1,600.000	114,144	71.340	114,144	48,255	368	960		36,256		36,256		L	09/29/2011
534187-10-9	LINCOLN NA TL CORP IN COM			26,084.000	1,346,456	51.620	1,346,456	1,103,626		3,120		176,075		176,075		L	12/20/2013
H49983-17-6	LINDT & SPRUENGLI NAMEN		D	0.000		42,621.926			118							U	04/01/2011
H49983-18-4	LINDT & SPRUENGLI PART		D	0.000		3,694.248			129							U	04/01/2011
535678-10-6	LINEAR TEC HNOLOGY CORP COM			4,500.000	204,975	45.550	204,975	128,567		3,510		50,625		50,625		L	09/29/2011
53578A-10-8	LINKEDIN CORP			2,000.000	433,660	216.830	433,660	260,444				166,308		166,308		L	11/06/2013
535782-10-6	LINNCO LLC			1,680.000	51,761	30.810	51,761	47,645				4,116		4,116		L	12/16/2013
536252-10-9	LIONBRIDGE TECHNOLOGIES INC			700.000	4,172	5.960	4,172	1,681				1,358		1,358		L	09/29/2011
535919-20-3	LIONS GATE ENTERTAINMENT			1,100.000	34,826	31.660	34,826	7,471	55			16,786		16,786		L	09/29/2011
53635B-10-7	LIQUIDITY SERVICES INC			400.000	9,064	22.660	9,064	13,056				(7,280)		(7,280)		L	09/29/2011
536797-10-3	LITHIA MTRS INC			500.000	34,710	69.420	34,710	12,058		156		13,348		13,348		L	11/06/2013
537008-10-4	LITTLEFUSE INC			400.000	37,172	92.930	37,172	16,453		336		12,488		12,488		L	09/29/2011
538034-10-9	LIVE NATION ENTERTAINMENT INC			2,300.000	45,448	19.760	45,448	18,857				24,035		24,035		L	09/29/2011
538146-10-1	LIVEPERSON INC			900.000	13,338	14.820	13,338	9,498				1,512		1,512		L	09/29/2011
501889-20-8	LKQ CORP			5,200.000	171,080	32.900	171,080	64,393				61,360		61,360		L	09/29/2011
G5533W-24-8	LLOYDS BANKING GROUP PLC		D	1,883,004.000	2,460,069	1.306	2,460,069	2,297,707				92,470	28,071	64,399	69,892	U	12/06/2013
539830-10-9	LOCKHEED MARTIN CORP			139,179.000	20,690,350	148.660	20,690,350	13,368,968		530,190		7,153,243		7,153,243		L	12/19/2013
540424-10-8	LOEWS CORP			6,800.000	328,032	48.240	328,032	237,225		1,700		50,932		50,932		L	09/29/2011
54142L-10-9	LOGMEIN INC			300.000	10,065	33.550	10,065	6,729				3,342		3,342		L	09/29/2011
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC		D	85,896.000	2,465,471	28.703	2,465,471	2,180,373	10,714			216,023	23,818	192,205	69,076	U	12/06/2013
W5650X-10-4	LOOMIS AB		D	100,550.000	2,387,487	23.744	2,387,487	2,246,830				133,046	15,625	117,421	7,612	U	12/06/2013
543881-10-6	LORAL SPACE AND COMMUNICATIONS			200.000	16,196	80.980	16,196	10,164				5,264		5,264		L	09/29/2011
546347-10-5	LOUISIANA-PACIFIC CORP.			2,600.000	48,126	18.510	48,126	14,492				(2,106)		(2,106)		L	09/29/2011
548661-10-7	LOWES COS INC USD0.50			46,497.000	2,303,926	49.550	2,303,926	1,503,434		17,272		402,538		402,538		L	12/10/2013
50212V-10-0	LPL FINANCIAL HOLDINGS INC			600.000	28,218	47.030	28,218	15,311		390		11,322		11,322		L	09/29/2011
502160-10-4	LSB INDUSTRIES INC			400.000	16,408	41.020	16,408	12,480				2,240		2,240		L	09/29/2011
502161-10-2	LSI CORP			12,100.000	133,342	11.020	133,342	64,677		726		47,674		47,674		L	09/29/2011
502175-10-2	LTC PROPERTIES INC			500.000	17,695	35.390	17,695	12,507		737		263		263		L	09/29/2011
502403-20-7	LTX-CREDENCE CORP			1,000.000	7,990	7.990	7,990	5,458				1,430		1,430		L	09/29/2011
550021-10-9	LULULEMON ATHLETICA INC		I	2,000.000	118,060	59.030	118,060	102,770				(34,400)		(34,400)		L	09/29/2011
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC			400.000	41,156	102.890	41,156	6,237				20,024		20,024		L	09/29/2011
55027E-10-2	LUMINEX CORP			700.000	13,580	19.400	13,580	15,879				1,848		1,848		L	09/29/2011
550283-10-5	LUMOS NETWORKS CORP			300.000	6,300	21.000	6,300	3,099	42	168		3,294		3,294		L	11/01/2011
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			41,500.000	3,331,620	80.280	3,331,620	2,927,122		12,790		270,380		270,380		L	12/13/2013
55261F-10-4	M & T BANK CORP			4,500.000	523,890	116.420	523,890	380,967		11,550		74,520		74,520		L	06/21/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
552690-10-9	M D U RESOURCES GROUP, INC.			3,900.000	119,145	30.550	119,145	76,205	692	2,018		36,309		36,309		L	09/29/2011
553777-10-3	M T S SYSTEMS			300.000	21,375	71.250	21,375	9,318	90	270		6,096		6,096		L	09/29/2011
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC			400.000	10,180	25.450	10,180	2,404				(420)		(420)		L	09/29/2011
554382-10-1	MACERICH COMPANY			4,800.000	282,672	58.890	282,672	244,615		10,342		(2,239)		(2,239)		L	06/07/2013
554489-10-4	MACK-CALI REALTY CORP			1,600.000	34,368	21.480	34,368	41,730		1,108		(6,320)		(6,320)		L	11/30/2011
55608B-10-5	MACQUARIE INFRASTRUCTURE CO		R	900.000	48,987	54.430	48,987	20,319		2,194		7,983		7,983		L	09/29/2011
55616P-10-4	MACYS INC			27,731.000	1,480,835	53.400	1,480,835	1,232,124	6,908	7,470		148,383		148,383		L	12/19/2013
559079-20-7	MAGELLAN HEALTH SERVICES INC			500.000	29,955	59.910	29,955	23,826				5,455		5,455		L	09/29/2011
559080-10-6	MAGELLAN MIDSTREAM PARTNERS			125,848.000	7,962,403	63.270	7,962,403	6,860,572		70,160		1,101,831		1,101,831		L	09/24/2013
55973B-10-2	MAGNUM HUNTER RESOURCES CORP		DB	2,200.000	16,082	7.310	16,082	8,322				7,304		7,304		L	09/29/2011
G5753U-11-2	MAIDEN HOLDINGS LTD			700.000	7,651	10.930	7,651	5,331	77	189		1,218		1,218		L	09/29/2011
56035L-10-4	MAIN STREET CAPITAL CORP			400.000	13,076	32.690	13,076	7,136	66	1,064		872		872		L	09/29/2011
56062Y-10-2	MAINSOURCE FINANCIAL GROUP 1			300.000	5,409	18.030	5,409	2,648		84		1,608		1,608		L	09/29/2011
G5785G-10-7	MALLINCKRODT PLC			1,225.000	64,019	52.260	64,019	40,097				23,922		23,922		L	07/01/2013
562750-10-9	MANHATTAN ASSOCIATES			400.000	46,992	117.480	46,992	13,449				22,856		22,856		L	09/29/2011
563571-10-8	MANITOWOC INC COM			2,500.000	58,300	23.320	58,300	18,444		200		19,100		19,100		L	09/29/2011
56400P-20-1	MANNKIND CORP			1,500.000	7,815	5.210	7,815	3,510				4,350		4,350		L	09/29/2011
56418H-10-0	MANPOWERGROUP			1,700.000	145,962	85.860	145,962	63,340		1,518		70,061		70,061		L	11/06/2013
564563-10-4	MANTECH INTL CORP			400.000	11,972	29.930	11,972	9,388		336		1,596		1,596		L	09/29/2011
565849-10-6	MARATHON OIL CORP			174,939.000	6,175,347	35.300	6,175,347	5,544,851		89,609		514,410		514,410		L	06/06/2013
56585A-10-2	MARATHON PETROLEUM CORP			37,900.000	3,476,567	91.730	3,476,567	2,839,293		10,948		387,571		387,571		L	12/13/2013
56624R-10-8	MARCHEX INC CL B			500.000	4,325	8.650	4,325	2,260				2,270		2,270		L	09/29/2011
566330-10-6	MARCUS CORP			200.000	2,688	13.440	2,688	2,024		34		194		194		L	09/29/2011
567908-10-8	MARINEMAX INC			300.000	4,824	16.080	4,824	1,991				2,142		2,142		L	09/29/2011
57060D-10-8	MARKETAXESS HOLDINGS INC			600.000	40,122	66.870	40,122	15,906		312		18,942		18,942		L	09/29/2011
570759-10-0	MARKWEST ENERGY PARTNERS LP			117,129.000	7,745,741	66.130	7,745,741	8,085,915		86,810		(340,174)		(340,174)		L	12/03/2013
571903-20-2	MARRIOTT I NTL INC NEW CL A			27,059.000	1,335,632	49.360	1,335,632	1,176,256		3,584		102,047		102,047		L	12/19/2013
57164Y-10-7	MARRIOTT VACATIONS WORLD			560.000	29,546	52.760	29,546	9,221				6,210		6,210		L	11/22/2011
571748-10-2	MARSH + MCLENNAN COS INC			98,662.000	4,771,294	48.360	4,771,294	3,520,058		65,559		1,042,831	9,859	1,032,972		L	06/03/2013
573075-10-8	MARTEN TRANSPORT LTD			450.000	9,086	20.190	9,086	5,273		38		3,569		3,569		L	09/29/2011
573083-10-2	MARTHA STEWART OMNIMEDIA INC			600.000	2,520	4.200	2,520	1,446				1,565	515	1,050		L	09/29/2011
573284-10-6	MARTIN MARIETTA MATERIALS			68,768.000	6,872,674	99.940	6,872,674	6,740,514		14,961		106,542		106,542		L	12/09/2013
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.			10,200.000	146,676	14.380	146,676	103,836		2,448		72,624		72,624		L	09/29/2011
574599-10-6	MASCO CORP			7,100.000	161,667	22.770	161,667	50,552		2,130		43,381		43,381		L	09/29/2011
574795-10-0	MASIMO CORP			1,100.000	32,153	29.230	32,153	21,582				11,512	2,470	9,042		L	09/29/2011
576323-10-9	MASTEC INC.			800.000	26,176	32.720	26,176	14,658				6,232		6,232		L	09/29/2011
57636Q-10-4	MASTERCARD INC CLASS A			10,226.000	8,543,414	835.460	8,543,414	4,535,951		16,664		3,103,904	1,706	3,102,198		L	06/03/2013
576690-10-1	MATERION CORP			400.000	12,340	30.850	12,340	8,496		126		2,028		2,028		L	09/29/2011
576853-10-5	MATRIX SERVICE COMPANY			500.000	12,235	24.470	12,235	4,342				6,485		6,485		L	09/29/2011
57686G-10-5	MATSON INC			700.000	18,277	26.110	18,277	13,707		434		973		973		L	09/29/2011
577081-10-2	MATTEL INC COM			15,966.000	759,662	47.580	759,662	596,996		10,080		91,639		91,639		L	11/26/2013
577128-10-1	MATTHEWS INTL CORP			500.000	21,305	42.610	21,305	15,352		205		5,255		5,255		L	09/29/2011
57772K-10-1	MAXIM INTEGRATED PRODUCTS			5,800.000	161,878	27.910	161,878	137,029		5,800		(8,642)		(8,642)		L	09/29/2011
577933-10-4	MAXIMUS INC			800.000	35,192	43.990	35,192	14,017		144		9,904		9,904		L	09/29/2011
57776J-10-0	MAXLINEAR INC-CLASS A			200.000	2,086	10.430	2,086	1,268				1,082		1,082		L	09/29/2011
577767-10-6	MAXWELL TECHNOLOGIES INC			600.000	4,662	7.770	4,662	4,566				(312)		(312)		L	09/29/2011
55264U-10-8	MB FINANCIAL INC			1,000.000	32,090	32.090	32,090	14,774		440		12,340		12,340		L	09/29/2011
55262C-10-0	MBIA INC			2,800.000	33,432	11.940	33,432	20,762				11,452		11,452		L	09/29/2011
579489-10-5	MCCLATCHY CO CL A			700.000	2,380	3.400	2,380	900				91		91		L	09/29/2011
579780-20-6	MCCORMICK & CO.			92,489.000	6,374,342	68.920	6,374,342	5,904,927	34,221	87,703		396,388	588,012	(191,624)		L	06/03/2013
580037-10-9	MCDERMOTT INTERNATIONAL, INC.			4,600.000	42,136	9.160	42,136	34,178				9,292	17,848	(8,556)		L	09/29/2011
580135-10-1	MCDONALDS CORP			183,962.000	17,849,833	97.030	17,849,833	16,656,987		489,486		806,927	241,119	565,807		L	11/26/2013
58039P-10-7	MCEWEN MINING INC			2,400.000	4,704	1.960	4,704	4,032				1,136	5,624	(4,488)		L	09/29/2011
58047P-10-7	MCG CAPITAL CORP			1,100.000	4,840	4.400	4,840	4,496		550		(220)		(220)		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
580589-10-9	MCGRATH RENTCORP.			300.000	11,940	39.800	11,940	7,100		287		3,234		3,234		L	09/29/2011
580645-10-9	MCGRAW HILL FINANCIAL INC			6,100.000	477,020	78.200	477,020	261,883		6,832		143,533		143,533		L	09/29/2011
58155Q-10-3	MCKESSON CORP			40,371.000	6,515,879	161.400	6,515,879	4,385,397	9,689	19,983		2,016,350		2,016,350		L	06/03/2013
552676-10-8	MDC HOLDINGS INC			800.000	25,792	32.240	25,792	14,158				(3,616)		(3,616)		L	09/29/2011
582839-10-6	MEAD JOHNSON NUTRITION CO A			4,800.000	402,048	83.760	402,048	345,169	1,632	6,336		85,776		85,776		L	09/29/2011
58319P-10-8	MEADOWBROOK INSURANCE GRP			700.000	4,872	6.960	4,872	6,214		56		826		826		L	09/29/2011
583334-10-7	MEADWESTVA CO CORP COM			3,400.000	125,562	36.930	125,562	77,510		3,400		17,204		17,204		L	09/29/2011
583421-10-2	MEASUREMENT SPECIALTIES INC			300.000	18,207	60.690	18,207	7,783				7,899		7,899		L	09/29/2011
584045-10-8	MEDASSETS INC			900.000	17,847	19.830	17,847	8,970				2,754		2,754		L	09/29/2011
58404W-10-9	MEDCATH CORP			400.000		0.000										L	09/29/2011
58463J-30-4	MEDICAL PPTYS TRUST INC			1,900.000	23,218	12.220	23,218	16,929	399	1,327		687		687		L	09/29/2011
584688-10-5	MEDICINES COMPANY			1,000.000	38,620	38.620	38,620	14,707				14,650		14,650		L	09/29/2011
58471A-10-5	MEDIDATA SOLUTIONS INC			800.000	48,456	60.570	48,456	6,622				32,780		32,780		L	09/29/2011
58470H-10-1	MEDIFAST INC			600.000	15,678	26.130	15,678	9,970				(156)		(156)		L	09/29/2011
58501N-10-1	MEDIVATION INC			2,000.000	127,640	63.820	127,640	50,239				25,320		25,320		L	09/21/2012
58502B-10-6	MEDNAX INC			2,000.000	106,760	53.380	106,760	64,063				27,240		27,240		L	09/29/2011
585055-10-6	MEDTRONIC INC.			229,468.000	13,169,169	57.390	13,169,169	10,856,162	64,251	146,042		2,186,164	5,084	2,181,080		L	11/26/2013
587118-10-0	MENS WEARHOUSE			900.000	45,972	51.080	45,972	24,363		648		17,928		17,928		L	09/29/2011
587200-10-6	MENTOR GRAPHICS CORP.			1,800.000	43,326	24.070	43,326	17,810	81	243		12,690		12,690		L	09/29/2011
58733R-10-2	MERCADOLIBRE INC		R	600.000	64,674	107.790	64,674	33,569	86	323		17,532		17,532		L	09/29/2011
588056-10-1	MERCER INTERNATIONAL INC			5,300.000	52,841	9.970	52,841	37,774				14,893		14,893		L	09/29/2011
58933Y-10-5	MERCK & CO. INC.			418,876.000	20,964,744	50.050	20,964,744	16,926,580	184,305	530,233		2,930,735	58,180	2,872,555		L	12/10/2013
D5357W-10-3	MERCK KGAA ORD NPV		D	11,294.000	2,027,012	179.477	2,027,012	1,811,321				177,563		177,563	38,129	U	12/06/2013
589400-10-0	MERCURY GENERAL CORP			600.000	29,826	49.710	29,826	23,016		1,472		6,012		6,012		L	09/29/2011
589378-10-8	MERCURY SYSTEMS INC			600.000	6,570	10.950	6,570	4,410				3,549	2,499	1,050		L	09/29/2011
589433-10-1	MEREDITH C ORP COM			700.000	36,260	51.800	36,260	16,041		1,141		12,145		12,145		L	09/29/2011
589499-10-2	MERGE HEALTHCARE INC			1,200.000	2,784	2.320	2,784	3,792				(180)		(180)		L	09/29/2011
589584-10-1	MERIDIAN BIOSCIENCE INC			800.000	21,224	26.530	21,224	12,946		456		5,024		5,024		L	09/29/2011
589889-10-4	MERIT MEDICAL SYSTEMS INC			800.000	12,592	15.740	12,592	10,799				1,472		1,472		L	09/29/2011
59001A-10-2	MERITAGE HOMES CORP			600.000	28,794	47.990	28,794	9,369				6,384		6,384		L	09/29/2011
59001K-10-0	MERITOR INC			1,800.000	18,774	10.430	18,774	7,632				10,260		10,260		L	09/29/2011
59047Q-10-3	MERU NETWORKS INC			200.000	862	4.310	862	568				332		332		L	09/29/2011
591018-80-9	METABOLIX INC			500.000	630	1.260	630	565				(110)		(110)		L	09/29/2011
591176-10-2	METALICO INC			900.000	1,863	2.070	1,863	1,080				1,323	1,224	99		L	09/29/2011
59151K-10-8	METHANEX CORP		A	12,100.000	716,804	59.240	716,804	747,526		2,057		(30,722)		(30,722)		L	11/25/2013
591520-20-0	METHODE ELECTRONICS CLASS A			600.000	20,514	34.190	20,514	4,565		126		14,496		14,496		L	09/29/2011
59156R-10-8	METLIFE INC COM			21,500.000	1,159,280	53.920	1,159,280	631,410		21,715		451,070		451,070		L	09/29/2011
592688-10-5	METTLER TOLEDO INTERNATIONAL			622.000	150,891	242.590	150,891	87,984				30,658		30,658		L	09/29/2011
55277J-10-8	MF GLOBAL HOLDINGS LTD			3,100.000		0.000						(149)		(149)		U	09/29/2011
55272X-10-2	MFA FINANCIAL INC			5,000.000	35,300	7.060	35,300	35,088	1,000	8,200		(5,250)		(5,250)		L	09/29/2011
55277P-10-4	MGE ENERGY INC			400.000	23,160	57.900	23,160	16,340		642		2,780		2,780		L	09/29/2011
552848-10-3	MGIC INVT CORP WIS			3,300.000	27,852	8.440	27,852	6,355				19,074		19,074		L	09/29/2011
552953-10-1	MGM RESORTS INTERNATIONAL			6,700.000	157,584	23.520	157,584	66,798				79,596		79,596		L	09/29/2011
G60754-10-1	MICHAEL KORS HOLDINGS LTD.		F	3,900.000	316,641	81.190	316,641	296,826				19,815		19,815		L	11/06/2013
594793-10-1	MICREL INC			1,000.000	9,870	9.870	9,870	9,679		143		370		370		L	09/29/2011
594901-10-0	MICRO SYSTEMS INC			1,600.000	91,792	57.370	91,792	72,019				23,888		23,888		L	09/29/2011
595017-10-4	MICROCHIP TECHNOLOGY INC			3,800.000	170,050	44.750	170,050	123,034		5,377		46,208		46,208		L	09/29/2011
595112-10-3	MICRON TEC HNOLOGY INC COM			17,700.000	385,152	21.760	385,152	103,253				272,757		272,757		L	09/29/2011
595137-10-0	MICROSEMI CORP.			1,400.000	34,930	24.950	34,930	23,316				5,474		5,474		L	09/29/2011
594918-10-4	MICROSOFT CORP			258,813.000	9,687,371	37.430	9,687,371	7,354,769		220,224		2,194,514	89,028	2,105,486		L	11/06/2013
594972-40-8	MICROSTRATEGY INC CL A			157.000	19,506	124.240	19,506	18,103				4,845		4,845		L	09/29/2011
594960-30-4	MICROVISION INC			188.000	248	1.320	248	350				(111)		(111)		L	03/19/2012
59522J-10-3	MID AMERICA APT			1,312.000	79,691	60.740	79,691	80,567		2,371		(3,749)		(3,749)		L	10/01/2013
596278-10-1	MIDDLEBY CORP			300.000	71,991	239.970	71,991	21,346				33,528		33,528		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
596680-10-8	MIDDLESEX WATER CO			200.000	4,188	20.940	4,188	3,382		151		276		276		L	09/29/2011
600544-10-0	MILLER HERMAN, INC.			800.000	23,616	29.520	23,616	14,842	100	372		6,480		6,480		L	09/29/2011
602720-10-4	MINE SAFETY APPLIANCES CO			600.000	30,726	51.210	30,726	16,392		708		5,100		5,100		L	09/29/2011
603158-10-6	MINERAL TECH INC			800.000	48,056	60.070	48,056	20,231		160		16,120		16,120		L	09/29/2011
60649T-10-7	MISTRAS GROUP INC			300.000	6,264	20.880	6,264	5,427				(1,143)		(1,143)		L	09/29/2011
55306N-10-4	MKS INSTRUMENTS			1,000.000	29,940	29.940	29,940	21,925		640		4,160		4,160		L	09/29/2011
60740F-10-5	MOBILE MINI INC			600.000	24,708	41.180	24,708	9,783				12,210		12,210		L	09/29/2011
B60667-10-0	MOBISTAR		D	0.000		55.191				10,670						U	12/23/2009
607828-10-0	MODINE MANUFACTURING CO.			700.000	8,974	12.820	8,974	6,565				3,283		3,283		L	09/29/2011
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS			400.000	2,292	5.730	2,292	1,387				1,132		1,132		L	09/29/2011
608190-10-4	MOHAWK INDUSTRIES INC			1,600.000	238,240	148.900	238,240	97,956				84,616		84,616		L	12/19/2013
60855R-10-0	MOLINA HEALTHCARE INC			500.000	17,375	34.750	17,375	8,027				3,845		3,845		L	09/29/2011
60871R-20-9	MOLSON COORS BREWING CO CL B			400.000	22,460	56.150	22,460	21,988				472		472		L	12/19/2013
608753-10-9	MOLYCORP INC			1,200.000	6,744	5.620	6,744	7,440				1,788	6,372	(4,584)		L	09/29/2011
60877T-10-0	MOMENTA PHARMACEUTICALS INC			800.000	14,144	17.680	14,144	9,001				4,720		4,720		L	09/29/2011
609207-10-5	MONDELEZ INTERNATIONAL INC			530,797.000	18,737,134	35.300	18,737,134	15,772,166	74,312	58,090		2,702,219	265,173	2,437,046		L	09/30/2013
60935Y-20-8	MONEYGRAM INTERNATIONAL INC			187.000	3,886	20.780	3,886	3,456				1,401		1,401		L	09/29/2011
609720-10-7	MONMOUTH REIT-CLASS A			200.000	1,818	9.090	1,818	1,425		26		(160)		(160)		L	09/29/2011
609839-10-5	MONOLITHIC POWER SYSTEMS			600.000	20,796	34.660	20,796	6,108				7,428		7,428		L	09/29/2011
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC			700.000	22,302	31.860	22,302	8,397	42	154		11,116		11,116		L	09/29/2011
610236-10-1	MONRO MUFFLER BRAKE INC			500.000	28,180	56.360	28,180	16,626		165		10,695		10,695		L	09/29/2011
61166W-10-1	MONSANTO CO			92,887.000	10,825,980	116.550	10,825,980	9,461,248		61,453		1,028,370		1,028,370		L	11/26/2013
611740-10-1	MONSTER BEVERAGE CORPORATION			2,700.000	182,979	67.770	182,979	119,661				40,203		40,203		L	09/29/2011
611742-10-7	MONSTER WORLDWIDE INC			2,400.000	17,112	7.130	17,112	12,168				10,086	6,462	3,624		L	09/29/2011
G62185-10-6	MONTPELIER RE HOLDINGS			1,200.000	34,920	29.100	34,920	20,640	150	552		7,488		7,488		L	09/29/2011
615369-10-5	MOODYS CORP			4,100.000	321,727	78.470	321,727	126,140		3,690		115,415		115,415		L	09/29/2011
615394-20-2	MOOG, INC. CLASS A			700.000	47,558	67.940	47,558	23,003				18,837		18,837		L	09/29/2011
617446-44-8	MORGAN STANLEY			27,300.000	856,128	31.360	856,128	398,307		5,460		334,152		334,152		L	09/29/2011
617700-10-9	MORNINGSTAR INC			500.000	39,045	78.090	39,045	27,847		188		7,630		7,630		L	09/29/2011
61945C-10-3	MOSAIC COMPANY			486,704.000	23,006,498	47.270	23,006,498	22,530,221		154,746		464,342	391,980	72,362		L	12/03/2013
620076-30-7	MOTOROLA SOLUTIONS INC			88,912.000	6,001,560	67.500	6,001,560	5,126,194	27,563	46,920		787,972	263,560	524,412		L	11/26/2013
624580-10-6	MOVADO GROUP, INC			400.000	17,604	44.010	17,604	5,213		104		5,332		5,332		L	09/29/2011
62458M-20-7	MOVE INC			525.000	8,395	15.990	8,395	3,164				4,410		4,410		L	09/29/2011
553530-10-6	MSC INDL DIRECT INC			900.000	72,783	80.870	72,783	50,506		837		4,941		4,941		L	09/29/2011
55354G-10-0	MSCI INC A			2,400.000	104,928	43.720	104,928	76,143				30,552		30,552		L	09/29/2011
624756-10-2	MUELLER INDUSTRIES INC			700.000	44,107	63.010	44,107	27,416		350		9,086		9,086		L	09/29/2011
624758-10-8	MUELLER WATER PRODUCTS INC CL A			3,000.000	28,110	9.370	28,110	7,898		210		11,280		11,280		L	09/29/2011
62541B-10-1	MULTI FINELINE ELECTRONIX INC		R	200.000	2,778	13.890	2,778	3,945				(1,264)		(1,264)		L	09/29/2011
625383-10-4	MULTI-COLOR CORP			300.000	11,322	37.740	11,322	6,885		60		4,125		4,125		L	09/29/2011
626717-10-2	MURPHY OIL CORP			3,600.000	233,568	64.880	233,568	139,600		4,500		41,352		41,352		L	09/29/2011
626755-10-2	MURPHY USA INC			900.000	37,404	41.560	37,404	22,164				15,240		15,240		L	09/03/2013
553829-10-2	MVC CAPITAL INC			300.000	4,050	13.500	4,050	3,272	41	162		405		405		L	09/29/2011
55402X-10-5	MWI VETERINARY SUPPLY INC			200.000	34,118	170.590	34,118	14,011				12,118		12,118		L	09/29/2011
628464-10-9	MYERS INDS INC			600.000	12,672	21.120	12,672	6,089	54	162		3,582		3,582		L	09/29/2011
628530-10-7	MYLAN INC			8,500.000	368,900	43.400	368,900	150,779				135,320		135,320		L	09/29/2011
55405W-10-4	MYR GROUP INC DELAWARE			400.000	10,032	25.080	10,032	6,990				1,132		1,132		L	09/29/2011
62855J-10-4	MYRIAD GENETICS INC			1,300.000	27,274	20.980	27,274	24,028				(8,151)		(8,151)		L	09/29/2011
628778-10-2	N B T BANCORP INC			600.000	15,540	25.900	15,540	11,076		486		3,378		3,378		L	09/29/2011
G6359F-10-3	NABORS INDUSTRIES LTD			662,709.000	11,259,426	16.990	11,259,426	10,391,656		52,141		859,338	278,543	580,796		L	09/30/2013
629579-10-3	NACCO INDUSTRIES, INC., CLASS A			100.000	6,219	62.190	6,219	2,082		100		150		150		L	09/29/2011
630077-10-5	NANOMETRICS INCORPORATED			400.000	7,620	19.050	7,620	6,056				1,852		1,852		L	09/29/2011
631103-10-8	NASDAQ OMX GROUP			2,500.000	99,500	39.800	99,500	59,503		1,300		36,975		36,975		L	09/29/2011
635017-10-6	NATIONAL BEVERAGE CORP			800.000	16,128	20.160	16,128	12,181				4,456		4,456		L	09/29/2011
635309-10-7	NATIONAL CINEMEDIA			1,100.000	21,956	19.960	21,956	13,310		968		6,413		6,413		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G6374M-10-9	NATIONAL EXPRESS GROUP PLC		D	436,499.000	1,989,576	4.558	1,989,576	1,839,215				112,576		112,576	37,785	U	12/06/2013
636180-10-1	NATIONAL FUEL GAS CO.			1,400.000	99,960	71.400	99,960	71,046	525	1,561		28,994		28,994		L	09/29/2011
63633D-10-4	NATIONAL HEALTH INVESTORS			400.000	22,440	56.100	22,440	16,934	294	1,222		(172)		(172)		L	09/29/2011
636518-10-2	NATIONAL INSTRUMENTS CORP			2,000.000	64,040	32.020	64,040	45,907		1,120		12,420		12,420		L	09/29/2011
63654U-10-0	NATIONAL INTERSTATE CORP			200.000	4,600	23.000	4,600	4,418		88		(1,164)		(1,164)		L	09/29/2011
637071-10-1	NATIONAL OILWELL VARCO INC			8,700.000	691,911	79.530	691,911	473,784		7,917		97,266		97,266		L	12/27/2012
637138-10-8	NATIONAL PENN BANCSHARES INC.			1,800.000	20,394	11.330	20,394	12,558		540		3,618		3,618		L	09/29/2011
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.			100.000	8,050	80.500	8,050	8,050				1,952	812	1,140		L	09/29/2011
637417-10-6	NATIONAL RETAIL PROPERTIES			1,800.000	54,594	30.330	54,594	47,176		2,202		(940)		(940)		L	09/29/2011
638522-10-2	NATL WESTERN LIFE INS CL A			38.000	8,495	223.550	8,495	5,197		14		2,501		2,501		L	09/29/2011
63886Q-10-9	NATURAL GAS SERVICES GROUP INC			200.000	5,514	27.570	5,514	2,576				2,230		2,230		L	09/29/2011
639050-10-3	NATUS MEDICAL INC			600.000	13,500	22.500	13,500	5,160				6,792		6,792		L	09/29/2011
63937X-10-3	NAVIDEA BIOPHARMACEUTICALS INC			1,500.000	3,105	2.070	3,105	4,490				(1,140)		(1,140)		L	09/29/2011
63935N-10-7	NAVIGANT CONSULTING SERVICES			700.000	13,440	19.200	13,440	6,573				5,628		5,628		L	09/29/2011
638904-10-2	NAVIGATORS GROUP INC			300.000	18,948	63.160	18,948	12,983				3,627		3,627		L	09/29/2011
63934E-10-8	NAVISTAR INTERNATIONAL CORP.			1,300.000	49,647	38.190	49,647	36,881				21,346		21,346		L	09/29/2011
628852-20-4	NCI BUILDING SYSTEMS INC.			300.000	5,262	17.540	5,262	2,297				1,092		1,092		L	09/29/2011
62886E-10-8	NCR CORP.			3,200.000	108,992	34.060	108,992	55,406				27,456		27,456		L	09/29/2011
640079-10-9	NEENAH PAPER			300.000	12,831	42.770	12,831	4,376		210		4,290		4,290		L	09/29/2011
640268-10-8	NEKTAR THERAPEUTICS			2,100.000	23,835	11.350	23,835	10,525				8,274		8,274		L	09/29/2011
64031N-10-8	NELNET INC CL A			500.000	21,070	42.140	21,070	9,252		200		6,175		6,175		L	09/29/2011
640491-10-6	NEOGEN CORP			750.000	34,275	45.700	34,275	17,143				11,615		11,615		L	09/29/2011
H57312-64-9	NESTLE SA PAR CHF1		D	0.000		66.121			110,052							U	04/01/2011
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC		R	500.000	4,365	8.730	4,365	3,327				1,810		1,810		L	09/29/2011
64110D-10-4	NETAPP INC			286,239.000	11,775,872	41.140	11,775,872	10,957,498		63,796		769,829	250,777	519,052		L	09/27/2013
64110L-10-6	NETFLIX INC			1,076.000	396,151	368.170	396,151	80,469				288,110		288,110		L	02/05/2013
641110-10-4	NETGEAR INC			700.000	23,058	32.940	23,058	18,468				(4,536)		(4,536)		L	09/29/2011
64115T-10-4	NETSCOUT SYSTEMS INC			600.000	17,754	29.590	17,754	6,973				2,160		2,160		L	09/29/2011
641180-10-7	NETSUITE INC			1,500.000	154,530	103.020	154,530	109,698				25,581		25,581		L	12/19/2013
64125C-10-9	NEUROCRINE BIOSCIENCES INC			600.000	5,604	9.340	5,604	3,489				1,116		1,116		L	09/29/2011
64126X-20-1	NEUSTAR INC CLASS A			1,400.000	69,804	49.860	69,804	35,241				11,102		11,102		L	09/29/2011
646025-10-6	NEW JERSEY RESOURCES CORP.			600.000	27,744	46.240	27,744	25,943	252	732		3,972		3,972		L	09/29/2011
651587-10-7	NEW MARKET CORP			227.000	75,852	334.150	75,852	34,330	250	613		16,333		16,333		L	09/29/2011
64828T-10-2	NEW RESIDENTIAL INVESTMENT			2,200.000	14,696	6.680	14,696	5,214	550	539		9,482		9,482		L	05/16/2013
649295-10-2	NEW YORK CO INC			400.000	1,748	4.370	1,748	1,264				224		224		L	09/29/2011
649445-10-3	NEW YORK COMMUNITY BANCORP INC			8,500.000	143,225	16.850	143,225	102,937		8,500		31,875		31,875		L	09/29/2011
650111-10-7	NEW YORK TIMES CO CL A			2,500.000	39,675	15.870	39,675	14,831		100		18,350		18,350		L	09/29/2011
65105M-10-8	NEWCASTLE INVESTMENT CORP			2,200.000	12,628	5.740	12,628	4,205	220	1,562		(1,254)		(1,254)		L	09/29/2011
651229-10-6	NEWELL RUBBERMAID INC			6,000.000	194,460	32.410	194,460	71,893		3,600		60,840		60,840		L	09/29/2011
651290-10-8	NEWFIELD EXPLORATION CORP			2,600.000	64,038	24.630	64,038	62,114				22,464	28,054	(5,590)		L	09/29/2011
651639-10-6	NEWMONT MINING CORP			162,837.000	3,750,136	23.030	3,750,136	3,815,872		149,225		538,491	3,488,318	(2,949,827)		L	06/03/2013
651718-50-4	NEWPARK RES INC			1,500.000	18,435	12.290	18,435	9,464				6,660		6,660		L	09/29/2011
651824-10-4	NEWPORT CORP.			800.000	14,456	18.070	14,456	8,548				3,696		3,696		L	09/29/2011
65249B-10-9	NEWS CORP CLASS A			77,707.000	1,400,280	18.020	1,400,280	1,280,807				119,473		119,473		L	11/26/2013
65249B-20-8	NEWS CORP CLASS B			5,575.000	99,402	17.830	99,402	41,536				57,866		57,866		L	07/01/2013
65251F-10-5	NEWSTAR FINL INC			600.000	10,662	17.770	10,662	5,592				2,256		2,256		L	09/29/2011
65339F-10-1	NEXTERA ENERGY INC			166,411.000	14,248,110	85.620	14,248,110	12,356,544		311,065		1,660,388	2,930	1,657,457		L	12/13/2013
62914B-10-0	NIC INC			800.000	19,896	24.870	19,896	8,994	280			6,824		6,824		L	09/29/2011
N63218-10-6	NIELSEN HOLDINGS B V			8,829.000	405,163	45.890	405,163	284,244		3,595		113,997	4,079	109,918		L	06/03/2013
62913F-20-1	NII HOLDINGS INC			3,400.000	9,350	2.750	9,350	17,238				(14,892)		(14,892)		L	09/29/2011
654106-10-3	NIKE INC CL B			15,000.000	1,179,600	78.640	1,179,600	655,933	3,600	9,450		405,600		405,600		L	10/24/2012
65473P-10-5	NISOURCE INC			5,700.000	187,416	32.880	187,416	122,955		5,586		45,543		45,543		L	09/29/2011
G65431-10-1	NOBLE CORPORATION PLC		E	4,900.000	183,603	37.470	183,603	147,311		3,724		12,985		12,985		L	09/29/2011
655044-10-5	NOBLE ENERGY INC COM			103,492.000	7,048,840	68.110	7,048,840	5,662,039		36,583		1,285,599		1,285,599		L	06/06/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
65542W-10-7	NORANDA ALUMINUM HOLDING			500.000	1,645	3.290	1,645	1,615		65		1,359	2,769	(1,410)		L	09/29/2011
W57996-10-5	NORDEA BANK AB ORD EUR0.39632(SEK QUOTE)		D	246,475.000	3,325,298	13.491	3,325,298	3,003,716				287,148	6,889	280,259	34,434	U	12/06/2013
655663-10-2	NORDSON CORP.			1,100.000	81,730	74.300	81,730	44,656	198	693		12,298		12,298		L	09/29/2011
655664-10-0	NORDSTROM INC			19,758.000	1,221,044	61.800	1,221,044	1,163,801		4,080		33,701		33,701		L	12/23/2013
655844-10-8	NORFOLK SOUTHERN CORP			78,708.000	7,306,464	92.830	7,306,464	5,953,418		103,033		1,360,187		1,360,187		L	06/06/2013
D5813Z-10-4	NORMA GROUP ORD		D	37,114.000	1,845,421	49.723	1,845,421	1,758,182				61,497		61,497	25,742	U	12/12/2013
664397-10-6	NORTHEAST UTILITIES			460,685.000	19,528,437	42.390	19,528,437	19,189,156		463,609		321,852		321,852		L	08/28/2013
665531-10-9	NORTHERN OIL AND GAS INC			1,100.000	16,577	15.070	16,577	15,818				3,871	5,796	(1,925)		L	09/29/2011
665859-10-4	NORTHERN TRUST CORP			4,900.000	303,261	61.890	303,261	184,961	1,519	4,048		54,001		54,001		L	11/06/2013
66611T-10-8	NORTHFIELD BANCORP INC NJ			420.000	5,544	13.200	5,544	3,877		206		978		978		L	09/29/2011
666807-10-2	NORTHROP GRUMMAN CORP			84,363.000	9,668,843	114.610	9,668,843	5,594,418		191,502		4,013,896		4,013,896		L	03/13/2013
66704R-10-0	NORTHSTAR REALTY FINANCE COR			1,500.000	20,175	13.450	20,175	4,875		1,170		9,615		9,615		L	09/29/2011
667340-10-3	NORTHWEST BANCSHARES INC			2,000.000	29,560	14.780	29,560	23,685		1,000		5,280		5,280		L	09/29/2011
667655-10-4	NORTHWEST NATURAL GAS CO.			300.000	12,846	42.820	12,846	13,202		548		(414)		(414)		L	09/29/2011
667746-10-1	NORTHWEST PIPE CO			100.000	3,776	37.760	3,776	2,117				1,390		1,390		L	09/29/2011
668074-30-5	NORTHWESTERN CORP			700.000	30,324	43.320	30,324	22,470		1,064		6,013		6,013		L	09/29/2011
H5820Q-15-0	NOVARTIS AG-REG CMN STK		D	67,070.000	5,369,522	80.058	5,369,522	5,080,981	72,762			161,945		161,945	126,595	U	12/06/2013
62936P-10-3	NPS PHARMACEUTICALS INC			1,600.000	48,576	30.360	48,576	10,327				34,016		34,016		L	09/29/2011
629377-50-8	NRG ENERGY INC			6,424.000	184,497	28.720	184,497	141,361		2,891		36,810		36,810		L	12/14/2012
67020Q-30-5	NTELOS HOLDINGS CORP			300.000	6,069	20.230	6,069	3,933	126	378		2,136		2,136		L	09/29/2011
67018T-10-5	NU SKIN ASIA PAC INC			1,500.000	207,330	138.220	207,330	66,754		1,740		147,041		147,041		L	07/31/2013
67020Y-10-0	NUANCE COMMUNICATIONS INC			4,800.000	72,960	15.200	72,960	99,329				(34,176)		(34,176)		L	09/29/2011
670346-10-5	NUCOR CORP.			20,600.000	1,099,628	53.380	1,099,628	958,489	7,622	9,114		73,120		73,120		L	12/10/2013
67069D-10-8	NUTRISYSTEM INC			400.000	6,576	16.440	6,576	3,196		280		3,300		3,300		L	09/29/2011
670704-10-5	NUVASIVE, INC.			800.000	25,864	32.330	25,864	11,040				13,496		13,496		L	09/29/2011
67091K-20-3	NUVERRA ENVIRONMENTAL SOLUTION			380.000	6,380	16.790	6,380	11,020				596	9,530	(8,934)		L	09/29/2011
629445-20-6	NVE CORP			100.000	5,828	58.280	5,828	4,682				1,721	1,442	279		L	09/29/2011
67066G-10-4	NVIDIA CORP			11,800.000	189,036	16.020	189,036	155,270		3,658		44,014		44,014		L	09/29/2011
62944T-10-5	NVR INC			114.000	116,965	1,026.010	116,965	69,545				12,085		12,085		L	09/29/2011
67072V-10-3	NXSTAGE MEDICAL INC			700.000	7,000	10.000	7,000	8,925				(875)		(875)		L	09/29/2011
674215-10-8	OASIS PETROLEUM INC			1,100.000	51,667	46.970	51,667	28,599				14,576		14,576		L	11/06/2013
674599-10-5	OCCIDENTAL PETROLEUM CORP			208,338.000	19,812,944	95.100	19,812,944	18,790,735	176,408	102,997		1,004,163	45,566	958,596		L	10/01/2013
675232-10-2	OCEANEERING INTERNATIONAL INC			2,200.000	173,536	78.880	173,536	81,080		1,848		55,198		55,198		L	09/29/2011
67555N-20-6	OCLARO INC			1,394.000	3,471	2.490	3,471	1,756				4,286	3,003	1,282		L	07/23/2012
675746-30-9	OCWEN FINL CORP			1,900.000	105,355	55.450	105,355	50,542				26,887		26,887		L	10/01/2013
67086E-30-3	OCZ TECHNOLOGY GROUP IN			900.000	32	0.036	32	32				2,733	4,420	(1,687)		U	09/29/2011
676220-10-6	OFFICE DEPOT INC			9,135.000	48,324	5.290	48,324	33,304				8,798		8,798		L	11/05/2013
67103X-10-2	OFG BANCORP			900.000	15,606	17.340	15,606	8,706	72	200		3,591		3,591		L	09/29/2011
670837-10-3	OGE ENERGY CORP			4,000.000	135,600	33.900	135,600	94,141		3,340		22,980		22,980		L	09/29/2011
678026-10-5	OIL STATES INTL			1,600.000	162,752	101.720	162,752	106,042				38,608		38,608		L	10/01/2013
678046-10-3	OILSANDS QUEST INC			7,200.000	158	0.022	158					126		126		U	09/29/2011
679580-10-0	OLD DOMINION FREIGHT LINE INC			1,350.000	71,577	53.020	71,577	26,138				25,299		25,299		L	09/29/2011
680033-10-7	OLD NATL BANCORP IND			1,700.000	26,129	15.370	26,129	16,137		680		5,950		5,950		L	09/29/2011
680223-10-4	OLD REPUBLIC INTL CORP			4,800.000	82,896	17.270	82,896	42,816		3,456		31,776		31,776		L	09/29/2011
680665-20-5	OLIN CORP.			1,600.000	46,160	28.850	46,160	29,201		1,280		11,616		11,616		L	09/29/2011
68162K-10-6	OLYMPIC STEEL INC			200.000	5,796	28.980	5,796	3,346		16		1,368		1,368		L	09/29/2011
670872-10-0	OM GROUP INC			600.000	21,846	36.410	21,846	11,064				8,526		8,526		L	09/29/2011
681936-10-0	OMEGA HEALTHCARE INVESTORS			1,500.000	44,700	29.800	44,700	22,738		(1,730)		10,456		10,456		L	09/29/2011
B6385E-12-5	OMEGA PHARMA SA		D	0.000		47.289				322						U	06/08/2010
681904-10-8	OMNICARE INC			2,300.000	138,828	60.360	138,828	60,146		1,426		55,798		55,798		L	09/29/2011
68213N-10-9	OMNICELL INC			700.000	17,871	25.530	17,871	9,825				7,462		7,462		L	09/29/2011
681919-10-6	OMNICOM GROUP			94,344.000	7,016,363	74.370	7,016,363	5,014,508	37,738	107,528		1,940,601		1,940,601		L	03/13/2013
682128-10-3	OMNIVISION TECHNOLOGIES INC			1,100.000	18,920	17.200	18,920	13,459				3,432		3,432		L	09/29/2011
682129-10-1	OMNOVA SOLUTIONS INC			800.000	7,288	9.110	7,288	3,031				1,680		1,680		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
A51460-11-0	OMV AG NPV(VAR)		D	0.000		32.331				1,912						U	12/23/2009
682159-10-8	ON ASSIGNMENT INC			800.000	27,936	34.920	27,936	5,730				11,712		11,712		L	09/29/2011
682189-10-5	ON SEMICONDUCTOR CORP			8,800.000	72,512	8.240	72,512	65,280				10,472		10,472		L	09/29/2011
G67742-10-9	ONEBEACON INSURANCE GROUP LT			500.000	7,910	15.820	7,910	6,507		420		960		960		L	09/29/2011
682680-10-3	ONEOK INC			5,500.000	341,990	62.180	341,990	212,811		6,512		90,414		90,414		L	12/13/2013
68268N-10-3	ONEOK PARTNERS LP			133,815.000	7,045,360	52.650	7,045,360	6,943,110		97,016		102,250		102,250		L	09/16/2013
X3232T-10-4	OPAP SA		D	115,780.000	1,542,734	13.325	1,542,734	1,422,310				99,567	2,584	96,983	20,857	U	12/06/2013
68372A-10-4	OPEN TABLE			300.000	23,811	79.370	23,811	14,026				9,171		9,171		L	09/29/2011
68375Q-40-3	OPLINK COMMUNICATIONS INC			300.000	5,580	18.600	5,580	4,592				906		906		L	09/29/2011
683797-10-4	OPPENHEIMER HOLDINGS INC			200.000	4,956	24.780	4,956	3,206		88		1,502		1,502		L	09/29/2011
68389X-10-5	ORACLE CORP COM			108,179.000	4,138,929	38.260	4,138,929	3,378,472		19,104		487,190		487,190		L	12/10/2013
68554V-10-8	ORASURE TECHNOLOGIES INC			700.000	4,403	6.290	4,403	2,716				2,288	2,911	(623)		L	09/29/2011
685564-10-6	ORBITAL SCIENCES CORP			1,000.000	23,300	23.300	23,300	12,945				9,530		9,530		L	09/29/2011
67103H-10-7	OREILLY AUTOMOTIVE INC			41,238.000	5,307,743	128.710	5,307,743	4,190,628				1,047,536		1,047,536		L	06/03/2013
G67743-10-7	ORIENT EXPRESS HOTELS, INC.			1,500.000	22,665	15.110	22,665	10,785				5,130		5,130		L	09/29/2011
68628V-30-8	ORION MARINE GROUP INC			200.000	2,406	12.030	2,406	1,154				944		944		L	09/29/2011
68633D-10-3	ORITANI FINACIAL CORP			1,100.000	17,655	16.050	17,655	13,949		1,018		803		803		L	09/29/2011
686688-10-2	ORMAT TECHNOLOGIES INC			200.000	5,442	27.210	5,442	3,291		16		1,586		1,586		L	09/29/2011
N6748L-10-2	ORTHOFIX INTERNATIONAL NV			1,300.000	29,666	22.820	29,666	29,666				(5,888)	15,575	(21,463)		L	09/29/2011
688239-20-1	OSHKOSH CORP			1,700.000	85,646	50.380	85,646	27,389		255		35,241		35,241		L	09/29/2011
671044-10-5	OSI SYSTEMS INC			400.000	21,244	53.110	21,244	13,532				(4,372)		(4,372)		L	09/29/2011
68827R-10-8	OSIRIS THERAPEUTICS INC			200.000	3,216	16.080	3,216	1,013				1,420		1,420		L	09/29/2011
689648-10-3	OTTER TAIL POWER CO.			600.000	17,562	29.270	17,562	11,294		714		2,562		2,562		L	09/29/2011
690070-10-7	OUTERWALL INC			700.000	47,089	67.270	47,089	32,666				10,682		10,682		L	07/10/2012
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.			500.000	3,825	7.650	3,825	610				3,400		3,400		U	09/29/2011
690732-10-2	OWENS & MINOR, INC.			1,300.000	47,528	36.560	47,528	37,233		1,248		10,465		10,465		L	09/29/2011
690742-10-1	OWENS CORNING INC			2,300.000	93,656	40.720	93,656	51,618				8,579		8,579		L	09/29/2011
690768-40-3	OWENS-ILLINOIS, INC.			3,400.000	121,652	35.780	121,652	56,471				48,277		48,277		L	11/06/2013
691497-30-9	OXFORD INDUSTRIES, INC.			300.000	24,201	80.670	24,201	10,483		207		10,293		10,293		L	09/29/2011
69331C-10-8	P G & E CORP			517,314.000	20,837,408	40.280	20,837,408	22,565,083	235,378	461,105		(1,551,523)	827,636	(2,379,159)		L	11/26/2013
693718-10-8	PACCAR INC			6,400.000	378,688	59.170	378,688	226,847	5,760	5,120		89,344		89,344		L	09/29/2011
69404D-10-8	PACIFIC BIOSCIENCES CAL			500.000	2,615	5.230	2,615	985				1,765		1,765		L	09/29/2011
695127-10-0	PACIRA PHARMACEUTICALS INC.			400.000	22,996	57.490	22,996	19,532				3,464		3,464		L	12/19/2013
695156-10-9	PACKAGING CORPORATION OF AMERICA			2,100.000	132,888	63.280	132,888	50,941	840	2,336		52,101		52,101		L	09/29/2011
695263-10-3	PACWEST BANCORP			700.000	29,554	42.220	29,554	12,651		625		10,818		10,818		L	11/06/2013
69562K-10-0	PAIN THERAPEUTICS INC			700.000	3,402	4.860	3,402	2,401				2,467	962	1,505		L	09/29/2011
696429-30-7	PALL CORP			2,300.000	196,305	85.350	196,305	99,417		2,358		57,707		57,707		L	09/29/2011
697435-10-5	PALO ALTO NETWORKS INC			100.000	5,747	57.470	5,747	5,395				352		352		L	04/25/2013
H60147-10-7	PANALPINA WELTTRANSPORT HOLDING AG		D	0.000		99.677			550							U	06/08/2010
69840W-10-8	PANERA BREAD COMPANY			753.000	133,048	176.690	133,048	91,878				13,449		13,449		L	10/24/2012
698813-10-2	PAPA JOHNS INTL INC			600.000	27,240	45.400	27,240	9,205		150		10,758		10,758		L	09/29/2011
699462-10-7	PAREXEL INTERNATIONAL CORP			1,100.000	49,698	45.180	49,698	21,291				17,149		17,149		L	09/29/2011
H60477-20-7	PARGESA HOLDING S.A.		D	0.000		69.508			1,100							U	04/01/2011
700416-20-9	PARK ELECTROCHEMICAL CORP			300.000	8,616	28.720	8,616	6,577	30	870		897		897		L	09/29/2011
700658-10-7	PARK NATIONAL CORP			200.000	17,014	85.070	17,014	10,536		752		4,088		4,088		L	09/29/2011
701081-10-1	PARKER DRILLING CO.			2,200.000	17,886	8.130	17,886	9,700				7,766		7,766		L	09/29/2011
701094-10-4	PARKER HAN NIFIN CORP COM			3,300.000	424,512	128.640	424,512	222,034		5,696		140,731		140,731		L	11/06/2013
701590-10-4	PARKWAY PROPERTIES			300.000	5,787	19.290	5,787	2,831		34		1,748		1,748		L	09/29/2011
G6852T-10-5	PARTNERRE LTD			23,441.000	2,471,385	105.430	2,471,385	2,272,527		9,106		166,866	438	166,427		L	11/26/2013
H6120A-10-1	PARTNERS GROUP HOLDING AG		D	0.000		253.647			824							U	12/15/2010
703395-10-3	PATTERSON COS INC			15,540.000	640,248	41.200	640,248	575,326		4,574		54,598	17,901	36,697		L	11/26/2013
703481-10-1	PATTERSON UTI ENERGY INC			3,100.000	78,492	25.320	78,492	56,201		620		20,739		20,739		L	09/29/2011
704326-10-7	PAYCHEX INC			251,265.000	11,440,095	45.530	11,440,095	8,922,381		175,886		2,492,286	68,550	2,423,736		L	06/03/2013
69327R-10-1	PDC ENERGY INC			500.000	26,610	53.220	26,610	10,553				10,005		10,005		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
69329Y-10-4	PDL BIOPHARMA INC			2,400.000	20,256	8.440	20,256	13,585		1,440		3,336		3,336		L	09/29/2011
704549-10-4	PEABODY ENERGY			334,030.000	6,523,606	19.530	6,523,606	6,233,021		1,802		303,040	62,063	240,977		L	12/09/2013
70509V-10-0	PEBBLEBROOK HOTEL TRUST			700.000	21,532	30.760	21,532	10,746	112	382		5,400		5,400		L	09/29/2011
705573-10-3	PEGASYSTEMS INC			300.000	14,754	49.180	14,754	9,740	9	27		7,950		7,950		L	09/29/2011
707569-10-9	PENN NATIONAL GAMING INC			1,300.000	18,629	14.330	18,629	10,096				(10,648)		(10,648)		L	09/29/2011
707882-10-6	PENN VIRGINIA CORP			700.000	6,601	9.430	6,601	3,899				3,514		3,514		L	09/29/2011
708062-10-4	PENNANTPARK INVESTMENT CORP			800.000	9,280	11.600	9,280	7,292	224	896		484		484		L	09/29/2011
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS			900.000	17,082	18.980	17,082	6,635		(63)		1,935		1,935		L	09/29/2011
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST			200.000	4,592	22.960	4,592	3,148		362		(372)		(372)		L	09/29/2011
70959W-10-3	PENSKE AUTO GROUP INC			800.000	37,728	47.160	37,728	13,084		496		13,656		13,656		L	09/29/2011
H6169Q-10-8	PENTAIR LTD			4,107.000	318,991	77.670	318,991	105,646		3,943		117,132		117,132		L	10/01/2012
709789-10-1	PEOPLES BANCORP INC			100.000	2,251	22.510	2,251	1,098		54		208		208		L	09/29/2011
712704-10-5	PEOPLES UNITED FINANCIAL INC			7,100.000	107,352	15.120	107,352	82,464		4,597		21,513		21,513		L	09/29/2011
713278-10-9	PEPBOYS MANNY MOE & JACK			900.000	10,926	12.140	10,926	8,999				2,079		2,079		L	09/29/2011
713291-10-2	PEPCO HLDG S INC			4,400.000	84,172	19.130	84,172	83,436		4,752		(2,112)		(2,112)		L	09/29/2011
713448-10-8	PEPSICO INC.			229,163.000	19,006,779	82.940	19,006,779	15,983,076	129,710	417,468		2,588,266	98,570	2,489,697		L	12/19/2013
71375U-10-1	PERFICIENT INC			400.000	9,368	23.420	9,368	2,956				4,656		4,656		L	09/29/2011
713831-10-5	PERICOM SEMICONDUCTOR CORP			300.000	2,658	8.860	2,658	2,211				249		249		L	09/29/2011
714046-10-9	PERKINELMER INC			2,100.000	86,583	41.230	86,583	40,379		588		19,929		19,929		L	09/29/2011
G97822-10-3	PERRIGO PLC		E	30,451.000	4,673,010	153.460	4,673,010	3,852,072				820,939		820,939		L	12/27/2013
288853-10-4	PERRY ELLIS INTERNATIONAL			300.000	4,737	15.790	4,737	5,606				(1,233)		(1,233)		L	09/29/2011
716382-10-6	PETMED EXPRESS INC			200.000	3,326	16.630	3,326	1,811		128		1,106		1,106		L	09/29/2011
H6212L-10-6	PETROPLUS HLDS AG .		D	10,373.000	1	0.000	1					1		1		U	04/01/2011
716748-10-8	PETROSQUEST ENERGY INC			1,100.000	4,752	4.320	4,752	6,364				(693)		(693)		L	09/29/2011
716768-10-6	PETSMART INC			37,143.000	2,702,153	72.750	2,702,153	2,637,170		1,155		9,702	42,840	(33,138)		L	11/26/2013
717081-10-3	PFIZER INC			484,535.000	14,841,307	30.630	14,841,307	10,453,373		387,696		2,174,050	100,124	2,073,926		L	11/26/2013
716933-10-6	PHARMACYCLICS INC			1,200.000	126,936	105.780	126,936	41,788				43,539		43,539		L	12/13/2013
71714F-10-4	PHARMERICA CORP			600.000	12,900	21.500	12,900	8,550				4,356		4,356		L	09/29/2011
693320-20-2	PHH CORP			1,000.000	24,350	24.350	24,350	16,534				1,600		1,600		L	09/29/2011
69336T-20-5	PHI INC NON VOTING			200.000	8,680	43.400	8,680	3,966				1,982		1,982		L	09/29/2011
718546-10-4	PHILLIPS 66			148,264.000	11,435,602	77.130	11,435,602	9,152,776		95,730		1,983,019		1,983,019		L	12/11/2013
719405-10-2	PHOTRONICS INC			1,000.000	9,030	9.030	9,030	5,136				3,070		3,070		L	09/29/2011
693366-20-5	PICO HOLDINGS INC			400.000	9,244	23.110	9,244	8,204				1,136		1,136		L	09/29/2011
720186-10-5	PIEDMONT NATURAL GAS CO., INC.			1,400.000	46,424	33.160	46,424	40,605	434	1,302		2,590		2,590		L	09/29/2011
720190-20-6	PIEDMONT OFFICE REALTY TRU-A			3,100.000	51,212	16.520	51,212	50,411		2,149		(4,412)		(4,412)		L	09/29/2011
720279-10-8	PIER 1, INC.			2,100.000	48,468	23.080	48,468	21,144		420		6,468		6,468		L	09/29/2011
721283-10-9	PIKE CORP			200.000	2,114	10.570	2,114	1,367				204		204		L	09/29/2011
72147K-10-8	PILGRIM'S PRIDE CORP			3,100.000	50,375	16.250	50,375	12,262				27,900		27,900		L	09/29/2011
723456-10-9	PINNACLE ENTERTAINMENT INC			900.000	23,391	25.990	23,391	8,473				9,144		9,144		L	09/29/2011
72346Q-10-4	PINNACLE FINANCIAL PARTNERS			600.000	19,518	32.530	19,518	6,681		48		8,214		8,214		L	09/29/2011
723484-10-1	PINNACLE WEST CAPITAL CORP			2,100.000	111,132	52.920	111,132	90,543		4,625		4,074		4,074		L	09/29/2011
723664-10-8	PIONEER ENERGY SERVICES CORP			1,200.000	9,612	8.010	9,612	8,784				900		900		L	09/29/2011
723787-10-7	PIONEER NA T RES CO COM			14,700.000	2,705,829	184.070	2,705,829	2,362,524		288		261,621		261,621		L	11/25/2013
724078-10-0	PIPER JAFFRAY COS INC			300.000	11,865	39.550	11,865	5,379				2,226		2,226		L	09/29/2011
724479-10-0	PITNEY BOWES INC			4,100.000	95,530	23.300	95,530	55,924		3,844		51,906		51,906		L	09/29/2011
726503-10-5	PLAINS ALL AMER PIPELINE LP			288,404.000	14,930,675	51.770	14,930,675	14,727,663		143,042		203,012		203,012		L	12/10/2013
727493-10-8	PLANTRONICS INC			1,000.000	46,450	46.450	46,450	29,429		400		9,580		9,580		L	09/29/2011
G7127P-10-0	PLATINUM UNDERWRITERS HLDGS			700.000	42,896	61.280	42,896	21,419		224		10,696		10,696		L	09/29/2011
729132-10-0	PLEXUS CORP			700.000	30,303	43.290	30,303	16,221				12,243		12,243		L	09/29/2011
729251-10-8	PLUM CREEK TIMBER CO INC COM			116,878.000	5,435,996	46.510	5,435,996	5,940,444		131,558		(504,448)		(504,448)		L	06/06/2013
69344F-10-6	PMC - SIERRA INC			4,500.000	28,935	6.430	28,935	23,940				5,490		5,490		L	09/29/2011
69345P-10-3	PMFG INC			200.000	1,810	9.050	1,810	1,618				(8)		(8)		L	09/29/2011
693475-10-5	PNC FINL SVCS GROUP INC			12,100.000	938,718	77.580	938,718	620,832		19,700		220,398		220,398		L	12/19/2013
69349H-10-7	PNM RESOURCES INC			1,700.000	41,004	24.120	41,004	28,329		1,088		6,137		6,137		L	09/29/2011

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
731068-10-2	POLARIS INDUSTRIES INC			1,800.000	262,152	145.640	262,152	106,915		2,856		108,358		108,358		L	06/21/2013
73172K-10-4	POLYCOM INC.			3,500.000	39,305	11.230	39,305	34,545				2,695		2,695		L	09/29/2011
73179P-10-6	POLYONE CORPORATION			1,600.000	56,560	35.350	56,560	17,375	128	567		23,888		23,888		L	09/29/2011
73179V-10-3	POLYPORE INTERNATIONAL INC			700.000	27,230	38.900	27,230	22,694				(5,320)		(5,320)		L	09/29/2011
73278L-10-5	POOL CORP			900.000	52,326	58.140	52,326	24,221		657		14,238		14,238		L	09/29/2011
733174-70-0	POPULAR INC			1,730.000	49,703	28.730	49,703	27,720				12,545		12,545		L	07/31/2013
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC			1,200.000	63,408	52.840	63,408	24,989				20,664		20,664		L	09/29/2011
736508-84-7	PORTLAND GENERAL ELECTRIC CO			1,400.000	42,280	30.200	42,280	33,143	385	1,526		3,976		3,976		L	09/29/2011
X6769Q-10-4	PORTUGAL TELECOM SGPS SA		D	0.000		8.453				3,329						U	11/16/2009
737446-10-4	POST HOLDINGS INC			1,600.000	78,832	49.270	78,832	39,279				24,032		24,032		L	02/06/2012
737464-10-7	POST PROPERTIES, INC.			1,000.000	45,230	45.230	45,230	34,887	330	800		(4,360)		(4,360)		L	09/29/2011
73755L-10-7	POTASH CORP OF SASKATCHEWAN		I	132,947.000	4,381,933	32.960	4,381,933	5,383,407		79,103		(1,001,474)		(1,001,474)		L	06/06/2013
737630-10-3	POTLATCH CORP.			800.000	33,392	41.740	33,392	24,834		490		2,574		2,574		L	09/29/2011
739128-10-6	POWELL INDUSTRIES INC			200.000	13,398	66.990	13,398	6,278		50		5,092		5,092		L	09/29/2011
739276-10-3	POWER INTEGRATIONS INC			500.000	27,910	55.820	27,910	15,692		160		11,105		11,105		L	09/29/2011
693506-10-7	PPG INDUSTRIES INC			4,100.000	777,606	189.660	777,606	349,749		9,922		222,671		222,671		L	12/27/2012
69351T-10-6	PPL CORP			498,908.000	15,012,142	30.090	15,012,142	15,306,958	183,349	362,525		(276,391)		(276,391)		L	09/04/2013
74005P-10-4	PRAXAIR INC.			64,188.000	8,346,366	130.030	8,346,366	7,607,489		76,890		616,489	1,006	615,483		L	11/26/2013
740189-10-5	PRECISION CASTPARTS CORP COM			11,540.000	3,107,722	269.300	3,107,722	2,322,757		1,127		704,175		704,175		L	06/03/2013
740585-10-4	PREMIERE GLOBAL SERVICES INC.			1,000.000	11,590	11.590	11,590	6,537				1,810		1,810		L	09/29/2011
74112D-10-1	PRESTIGE BRANDS			1,400.000	50,120	35.800	50,120	12,523				22,078		22,078		L	09/29/2011
741503-40-3	PRICELINE.COM			1,076.000	1,250,742	1,162.400	1,250,742	568,553				538,483		538,483		L	11/06/2013
741511-10-9	PRICESMART INC			400.000	46,216	115.540	46,216	25,326		120		15,396		15,396		L	09/29/2011
999989-ZX-7	PRIME INFRASTRUCTURE GROUP			24,962.000		0.000										U	06/11/2010
74164M-10-8	PRIMERICA INC			700.000	30,037	42.910	30,037	14,812		308		9,030		9,030		L	09/29/2011
74165N-10-5	PRIMO WTR CORP			1,100.000	2,893	2.630	2,893	1,133				1,584		1,584		L	09/29/2011
74164F-10-3	PRIMORIS SERVICES CORP			500.000	15,565	31.130	15,565	5,171	18	50		8,045		8,045		L	09/29/2011
74251V-10-2	PRINCIPAL FINANCIAL GROUP			7,000.000	345,170	49.310	345,170	164,788		6,860		145,530		145,530		L	09/29/2011
742962-10-3	PRIVATEBANCORP INC.			1,300.000	37,609	28.930	37,609	11,388		50		16,861		16,861		L	07/31/2013
74267C-10-6	PROASSURANCE CORP			1,200.000	58,176	48.480	58,176	42,637	360	900		7,548		7,548		L	09/29/2011
742718-10-9	PROCTER & GAMBLE CO			248,200.000	20,205,962	81.410	20,205,962	16,965,893		503,930		2,671,799	93,509	2,578,290		L	12/19/2013
743187-10-6	PROGENICS PHARMACEUTICALS INC			600.000	3,198	5.330	3,198	1,788				1,410		1,410		L	09/29/2011
743312-10-0	PROGRESS SOFTWARE CORP.			1,200.000	30,996	25.830	30,996	21,382				5,808		5,808		L	09/29/2011
743315-10-3	PROGRESSIVE CORP			12,800.000	349,056	27.270	349,056	228,897		3,642		78,976		78,976		L	09/29/2011
74340W-10-3	PROLOGIS INC			9,400.000	347,330	36.950	347,330	238,131		10,528		4,324		4,324		L	09/29/2011
74346Y-10-3	PROS HOLDINGS INC			400.000	15,960	39.900	15,960	5,088				8,644		8,644		L	09/29/2011
74348T-10-2	PROSPECT CAPITAL CORP			2,000.000	22,440	11.220	22,440	17,269	221	2,643		700		700		L	09/29/2011
743606-10-5	PROSPERITY BANCSHARES INC			12,700.000	805,053	63.390	805,053	763,642	3,048	452		35,133		35,133		L	12/11/2013
743674-10-3	PROTECTIVE LIFE CORP			1,600.000	81,056	50.660	81,056	25,297		1,248		35,328		35,328		L	09/29/2011
74386T-10-5	PROVIDENT FINANCIAL SERVICES			500.000	9,660	19.320	9,660	5,571		280		2,200		2,200		L	09/29/2011
744320-10-2	PRUDENTIAL FINL INC			12,300.000	1,134,306	92.220	1,134,306	594,855		20,759		469,331		469,331		L	06/21/2013
69360J-10-7	PS BUSINESS PKS INC CALIF COM			300.000	22,926	76.420	22,926	15,116		528		3,432		3,432		L	09/29/2011
69370C-10-0	PTC INC			2,300.000	81,397	35.390	81,397	36,260				29,624		29,624		L	09/29/2011
74460D-10-9	PUBLIC STORAGE			40,251.000	6,058,581	150.520	6,058,581	5,688,596		171,740		65,664	174,682	(109,018)		L	10/01/2013
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			361,973.000	11,597,615	32.040	11,597,615	12,215,266		315,978		(583,345)		(583,345)		L	08/28/2013
F7607Z-16-5	PUBLICIS GROUPE		D	29,608.000	2,713,482	91.647	2,713,482	2,422,901				246,366	12,731	233,635	44,215	U	12/06/2013
74586W-20-5	PULSE ELECTRONICS CORP			70.000	202	2.890	202	224				(15)		(15)		L	09/29/2011
745867-10-1	PULTE GROUP INC			6,700.000	136,479	20.370	136,479	27,681	335	670		14,807		14,807		L	09/29/2011
693656-10-0	PVH CORP			1,782.000	242,388	136.020	242,388	141,326		252		40,938		40,938		L	11/06/2013
74733V-10-0	QEP RESOURCES INC			3,500.000	107,275	30.650	107,275	96,663		280		1,330		1,330		L	09/29/2011
74733T-10-5	QLIK TECHNOLOGIES INC			1,400.000	37,282	26.630	37,282	31,574				6,874		6,874		L	09/29/2011
747277-10-1	QLOGIC COR P COM			2,100.000	24,843	11.830	24,843	19,698				4,410		4,410		L	09/29/2011
747316-10-7	QUAKER CHEMICAL CORP.			300.000	23,121	77.070	23,121	8,128		297		6,963		6,963		L	09/29/2011
747525-10-3	QUALCOMM INC			153,462.000	11,394,554	74.250	11,394,554	9,903,807		115,431		958,664	40,205	918,458		L	11/26/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
74756M-10-2	QUALITY DISTRIBUTION INC			400.000	5,132	12.830	5,132	3,579				2,732		2,732		L	09/29/2011
747582-10-4	QUALITY SYSTEMS INC			800.000	16,848	21.060	16,848	14,136	140	420		2,960		2,960		L	09/29/2011
747619-10-4	QUANEX BUILDING PRODUCTS			600.000	11,952	19.920	11,952	6,515		96		(294)		(294)		L	09/29/2011
74762E-10-2	QUANTA SERVICES			4,100.000	129,396	31.560	129,396	77,629				17,507		17,507		L	09/29/2011
747906-20-4	QUANTUM CORP			3,600.000	4,320	1.200	4,320	4,320				1,963	2,107	(144)		L	09/29/2011
74834L-10-0	QUEST DIAGNOSTICS INC			325,544.000	17,429,626	53.540	17,429,626	17,746,011		117,397		(350,794)	1,606,638	(1,957,432)		L	11/26/2013
748356-10-2	QUESTAR CORP.			3,700.000	85,063	22.990	85,063	65,970		2,627		11,951		11,951		L	09/29/2011
74835Y-10-1	QUESTCOR PHARMACEUTICALS			1,100.000	59,895	54.450	59,895	29,837		880		30,503		30,503		L	09/29/2011
74838C-10-6	QUICKSILVER INC			2,700.000	23,679	8.770	23,679	8,291				12,204		12,204		L	09/29/2011
74837R-10-4	QUICKSILVER RESOURCES INC			1,800.000	5,526	3.070	5,526	4,050				4,788	4,410	378		L	09/29/2011
74838J-10-1	QUIDEL CORP			600.000	18,534	30.890	18,534	9,626				7,332		7,332		L	09/29/2011
74874Q-10-0	QUINSTREET INC			500.000	4,345	8.690	4,345	2,985				3,449	2,464	985		L	09/29/2011
749941-10-0	R F MICRODEVICES INC			5,500.000	28,380	5.160	28,380	24,640				3,740		3,740		L	09/29/2011
749607-10-7	R L I CORP.			400.000	38,952	97.380	38,952	24,761		1,736		13,088		13,088		L	09/29/2011
750086-10-0	RACKSPACE HOSTING INC			2,000.000	78,260	39.130	78,260	67,528				(70,280)		(70,280)		L	09/29/2011
750236-10-1	RADIAN GROUP INC			2,300.000	32,476	14.120	32,476	4,968		23		18,423		18,423		L	09/29/2011
750438-10-3	RADIOSHACK CORP			1,900.000	4,940	2.600	4,940	4,617				912		912		L	09/29/2011
750459-10-9	RADISYS CORP			400.000	916	2.290	916	900				(276)		(276)		L	09/29/2011
A7111G-10-4	RAIFFEISEN BANK INTERNATIONAL		D	0.000		23.543				854						U	12/23/2009
749227-60-9	RAIT FINANCIAL TRUST			300.000	2,691	8.970	2,691	845		(9)		1,155		1,155		L	09/29/2011
751212-10-1	RALPH LAUREN CORP			1,400.000	247,198	176.570	247,198	195,894	630	1,560		34,402		34,402		L	11/06/2013
750917-10-6	RAMBUS INC			1,900.000	17,993	9.470	17,993	9,671				8,721		8,721		L	09/29/2011
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM			500.000	7,870	15.740	7,870	3,947	94	147		1,415		1,415		L	09/29/2011
75281A-10-9	RANGE RESOURCES CORP			3,200.000	269,792	84.310	269,792	188,150		512		68,736		68,736		L	09/29/2011
754212-10-8	RAVEN INDUSTRIES INC			600.000	24,684	41.140	24,684	14,518		216		8,868		8,868		L	09/29/2011
754730-10-9	RAYMOND JAMES FINANCIAL INC			2,200.000	114,818	52.190	114,818	59,252	352	1,232		30,052		30,052		L	09/29/2011
754907-10-3	RAYONIER INC			103,623.000	4,362,528	42.100	4,362,528	5,936,975		148,245		(1,610,849)		(1,610,849)		L	06/06/2013
755111-50-7	RAYTHEON COMPANY			100,093.000	9,078,435	90.700	9,078,435	5,532,686	55,051	176,915		3,460,096		3,460,096		L	03/13/2013
75524B-10-4	RBC BEARING INS			300.000	21,225	70.750	21,225	10,035				6,204		6,204		L	09/29/2011
75525F-10-4	REACHLOCAL INC			200.000	2,542	12.710	2,542	1,236				(40)		(40)		L	09/29/2011
75604L-10-5	REALD INC			700.000	5,978	8.540	5,978	5,558				(1,869)		(1,869)		L	09/29/2011
75605L-70-8	REALNETWORKS INC			300.000	2,265	7.550	2,265	2,548				(3)		(3)		L	09/29/2011
75605Y-10-6	REALOGY HOLDINGS CORP			2,200.000	108,834	49.470	108,834	102,160				6,674		6,674		L	12/19/2013
75606N-10-9	REALPAGE INC			700.000	16,366	23.380	16,366	12,705				1,267		1,267		L	09/29/2011
756109-10-4	REALTY INCOME CORP			2,600.000	97,058	37.330	97,058	86,134	474	5,583		(7,488)		(7,488)		L	09/29/2011
756577-10-2	RED HAT INC.			3,800.000	212,952	56.040	212,952	165,794				11,704		11,704		L	09/29/2011
75689M-10-1	RED ROBIN GOURMENT BURGERS INC			300.000	22,062	73.540	22,062	7,271				11,475		11,475		L	09/29/2011
758075-40-2	REDWOOD TRUST INC			1,100.000	21,307	19.370	21,307	11,989		912		3,048		3,048		L	09/29/2011
758750-10-3	REGAL BELOIT CORP			700.000	51,604	73.720	51,604	33,692	140	546		2,275		2,275		L	09/29/2011
758766-10-9	REGAL ENTMT GROUP A			1,700.000	33,065	19.450	33,065	20,298		1,428		9,350		9,350		L	09/29/2011
758849-10-3	REGENCY CENTERS CORPORATION			1,800.000	83,340	46.300	83,340	62,950		1,636		(311)		(311)		L	09/29/2011
75886F-10-7	REGENERON PHARMACEUTICALS INC			2,000.000	550,480	275.240	550,480	159,733				208,340		208,340		L	10/24/2012
7591EP-10-0	REGIONS FINANCIAL CORP			24,500.000	242,305	9.890	242,305	81,585	735	1,960		67,865		67,865		L	09/29/2011
758932-10-7	REGIS CORP			900.000	13,059	14.510	13,059	12,909		216		(2,169)		(2,169)		L	09/29/2011
759351-60-4	REINSURANCE GROUP AMERICA INC			1,500.000	116,115	77.410	116,115	70,360		1,620		35,835		35,835		L	09/29/2011
759509-10-2	RELIANCE STEEL & ALUMINUM			1,600.000	121,344	75.840	121,344	59,028		2,016		21,746		21,746		L	02/05/2013
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD			39,331.000	3,828,480	97.340	3,828,480	3,387,670		33,318		422,681	145,247	277,433		L	06/03/2013
75970E-10-7	RENASANT CORP			300.000	9,438	31.460	9,438	3,924	51	153		3,696		3,696		L	09/29/2011
F77098-10-5	RENAULT SA COMMON STOCK		D	32,404.000	2,609,841	80.541	2,609,841	2,598,888				(29,845)	118,480	(148,325)	40,798	U	12/19/2013
76009N-10-0	RENT-A-CENTER INC			1,200.000	40,008	33.340	40,008	33,015	276	1,008		(1,224)		(1,224)		L	09/29/2011
760112-10-2	RENTECH INC			3,300.000	5,775	1.750	5,775	2,729				(2,904)		(2,904)		L	09/29/2011
760281-20-4	REPUBLIC BANCORP INC CL A			100.000	2,454	24.540	2,454	1,720	18	68		341		341		L	09/29/2011
760759-10-0	REPUBLIC S VCS INC COM			130,097.000	4,319,220	33.200	4,319,220	4,223,046	33,825	71,198		94,058	47,921	46,138		L	06/03/2013
761152-10-7	RESMED INC.			3,100.000	145,948	47.080	145,948	89,756		2,604		17,081		17,081		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
76116A-10-8	RESOLUTE ENERGY CORP			900.000	8,127	9.030	8,127	7,992				810		810		L	09/29/2011
76117W-10-9	RESOLUTE FOREST PRODUCTS			1,600.000	25,632	16.020	25,632	21,200				4,448		4,448		L	09/29/2011
76120W-30-2	RESOURCE CAPITAL CORP			1,100.000	6,523	5.930	6,523	4,989	220	440		803		803		L	09/29/2011
76122Q-10-5	RESOURCES CONNECTION INC			900.000	12,897	14.330	12,897	8,802		234		2,151		2,151		L	09/29/2011
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN			500.000	7,360	14.720	7,360	5,440		161		1,069		1,069		L	09/29/2011
761525-60-9	REVLON, INC.			500.000	12,480	24.960	12,480	6,095				5,230		5,230		L	09/29/2011
761565-10-0	REX ENERGY CORP			700.000	13,797	19.710	13,797	9,284				4,683		4,683		L	09/29/2011
F7782J-36-6	REXEL S.A.		D	102,798.000	2,701,967	26.284	2,701,967	2,588,296				66,471		66,471	47,200	U	12/17/2013
A65231-10-1	RHI AG		D	0.000		20.627				306						U	06/08/2010
D6530N-11-9	RHOEN KLINIKUM AG		D	0.000		19.261			294							U	06/08/2010
766559-60-3	RIGEL PHARMACEUTICALS INC			1,100.000	3,135	2.850	3,135	3,938				(94)	3,921	(4,015)		L	09/29/2011
269279-13-9	Rights on EXCO RESOURCES INC. Strike = 5			0.000	400	0.160	400					400		400		U	12/24/2013
766582-10-0	RIGNET INC			100.000	4,793	47.930	4,793	1,530				2,750		2,750		L	09/29/2011
G75754-10-4	RIO TINTO CMN STK		D	58,969.000	3,329,990	56.470	3,329,990	2,989,074				250,804	18,823	231,982	90,112	U	12/06/2013
767204-10-0	RIO TINTO PLC ADR			127,800.000	7,211,754	56.430	7,211,754	5,711,013		108,144		1,500,741		1,500,741		L	06/06/2013
767754-10-4	RITE AID CORP.			11,900.000	60,214	5.060	60,214	12,101				44,030		44,030		L	09/29/2011
768573-10-7	RIVERBDE TECHNOLOGYH INC			2,983.000	53,933	18.080	53,933	53,677				(4,892)		(4,892)		L	12/18/2012
769730-10-5	ROADRUNNER TRANSPORTATION SY			300.000	8,085	26.950	8,085	4,114				2,643		2,643		L	09/29/2011
770323-10-3	ROBERT HALF INTL INC			2,800.000	117,572	41.990	117,572	60,867		1,792		28,476		28,476		L	09/29/2011
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		D	0.000		249.166			77,494							L	12/23/2009
772739-20-7	ROCK TENN CO.			1,500.000	157,515	105.010	157,515	80,596		1,330		49,614		49,614		L	11/06/2013
774188-10-6	ROCKVILLE FINANCIAL INC			600.000	8,526	14.210	8,526	5,622		240		786		786		L	09/29/2011
773903-10-9	ROCKWELL AUTOMATION INC			3,300.000	389,928	118.160	389,928	200,883		6,746		110,232		110,232		L	11/06/2013
774341-10-1	ROCKWELL COLLINS INC			3,000.000	221,760	73.920	221,760	159,664		3,600		47,250		47,250		L	09/29/2011
774415-10-3	ROCKWOOD HOLDINGS INC			1,700.000	122,264	71.920	122,264	68,423		2,850		36,658		36,658		L	03/18/2013
775043-10-2	ROFIN SINAR TECHNOLOGIES INC			600.000	16,212	27.020	16,212	11,840				3,204		3,204		L	09/29/2011
775133-10-1	ROGERS CORP			300.000	18,450	61.500	18,450	11,987				3,552		3,552		L	09/29/2011
775711-10-4	ROLLINS, INC			900.000	27,261	30.290	27,261	16,834		405		7,425		7,425		L	09/29/2011
776696-10-6	ROPER CORP.			1,900.000	263,492	138.680	263,492	135,583		941		51,680		51,680		L	09/29/2011
777779-30-7	ROSETTA RESOURCES INC			1,300.000	62,452	48.040	62,452	49,896				1,760		1,760		L	11/06/2013
777780-10-7	ROSETTA STONE INC			100.000	1,222	12.220	1,222	913				(12)		(12)		L	09/29/2011
778296-10-3	ROSS STORES, INC.			34,452.000	2,581,488	74.930	2,581,488	2,064,877		17,775		444,515	14,070	430,445		L	11/26/2013
779287-10-1	ROUSE PROPERTIES INC			326.000	7,234	22.190	7,234	3,129		150		1,718		1,718		L	02/02/2012
779376-10-2	ROVI CORP			2,200.000	43,318	19.690	43,318	29,436				9,372		9,372		L	09/29/2011
G7665A-10-1	ROWAN COMPANIES PLC			2,500.000	88,400	35.360	88,400	79,975				10,225		10,225		L	09/29/2011
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD			3,100.000	147,002	47.420	147,002	79,508	675	1,323		36,931		36,931		L	12/19/2013
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		D	213,740.000	8,071,404	37.763	8,071,404	7,368,529		65,125		476,800		476,800	226,075	U	12/06/2013
780287-10-8	ROYAL GOLD INC			1,000.000	46,070	46.070	46,070	64,657	210	800		(35,240)		(35,240)		L	09/29/2011
749660-10-6	RPC INC			1,350.000	24,098	17.850	24,098	15,875		540		7,574		7,574		L	09/29/2011
749685-10-3	RPM INTERNATIONAL INC			2,600.000	107,926	41.510	107,926	48,935		1,794		31,590		31,590		L	09/29/2011
74973W-10-7	RTI INTERNATIONAL METALS			600.000	20,526	34.210	20,526	14,276				3,990		3,990		L	09/29/2011
74975N-10-5	RTI SURGICAL INC			1,200.000	4,248	3.540	4,248	4,121				(876)		(876)		L	09/29/2011
78112T-10-7	RUBICON TECHNOLOGY INC			300.000	2,985	9.950	2,985	1,980				2,465	1,313	1,152		L	09/29/2011
781182-10-0	RUBY TUESDAY INC			1,000.000	6,930	6.930	6,930	6,900				(930)		(930)		L	09/29/2011
781270-10-3	RUDOLPH TECHNOLOGIES			500.000	5,870	11.740	5,870	3,250				(855)		(855)		L	09/29/2011
781846-20-9	RUSH ENTERPRISES CL A			500.000	14,825	29.650	14,825	7,528				4,490		4,490		L	09/29/2011
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR		F	35,590.000	1,670,239	46.930	1,670,239	1,668,851				1,388	51,523	(50,135)		L	12/12/2013
783549-10-8	RYDER SYSTEM INC			1,100.000	81,158	73.780	81,158	43,010		1,430		26,235		26,235		L	09/29/2011
783764-10-3	RYLAND GROUP, INC.			900.000	39,069	43.410	39,069	9,757		108		6,219		6,219		L	09/29/2011
78377T-10-7	RYMAN HOSPITALITY PROPERTIES			1,229.000	51,348	41.780	51,348	30,843	615	1,544		2,348		2,348		L	12/19/2013
784117-10-3	S E I CORP.			3,000.000	104,190	34.730	104,190	47,235	660	600		34,170		34,170		L	09/29/2011
783859-10-1	S T BANCORP INC			500.000	12,655	25.310	12,655	8,154		305		3,620		3,620		L	09/29/2011
785060-10-4	S Y BANCORP INC			100.000	3,192	31.920	3,192	1,895		81		950		950		L	09/29/2011
78573L-10-6	SABRA HEALTHCARE REIT INC			500.000	13,070	26.140	13,070	4,648		352		2,538		2,538		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
786449-20-7	SAFEGUARD SCIENTIFICS INC			400.000	8,036	20.090	8,036	5,894				2,136		2,136		L	09/29/2011
78648T-10-0	SAFETY INS GROUP INC			200.000	11,260	56.300	11,260	7,576		480		2,026		2,026		L	09/29/2011
786514-20-8	SAFEWAY INC			7,200.000	234,504	32.570	234,504	121,838	1,440	4,140		104,256		104,256		L	09/29/2011
78709Y-10-5	SAIA INC			450.000	14,423	32.050	14,423	3,136				7,487		7,487		L	09/29/2011
79466L-30-2	SALESFORCE.COM INC			12,216.000	674,201	55.190	674,201	395,625				153,004		153,004		L	12/19/2013
795435-10-6	SALIX PHARMACEUTICALS LTD			1,300.000	116,922	89.940	116,922	48,732				55,493		55,493		L	12/19/2013
79546E-10-4	SALLY BEAUTY HOLDIN			1,900.000	57,437	30.230	57,437	32,070				12,654		12,654		L	09/29/2011
D80900-10-9	SALZGITTER		D	0.000		51.572			102							U	12/23/2009
800013-10-4	SANDERSON FARMS INC			700.000	50,631	72.330	50,631	32,358		497		17,346		17,346		L	09/29/2011
80004C-10-1	SANDISK CORP			6,000.000	423,240	70.540	423,240	275,351		2,205		133,363		133,363		L	12/19/2013
80007P-30-7	SANDRIDGE ENERGY INC			7,300.000	44,311	6.070	44,311	43,323				(2,044)		(2,044)		L	09/29/2011
800363-10-3	SANDY SPRING BANCORP INC			300.000	8,457	28.190	8,457	4,411		192		2,631		2,631		L	09/29/2011
800677-10-6	SANGAMO BIOSCIENCIES INC			1,000.000	13,890	13.890	13,890	2,840				7,880		7,880		L	09/29/2011
X7568G-11-5	SANITEC CORPORATION		D	117,955.000	1,239,679	10.510	1,239,679	1,142,485				76,067		76,067	21,126	U	12/10/2013
801056-10-2	SANMINA CORP			1,700.000	28,390	16.700	28,390	12,045				9,571		9,571		L	09/29/2011
F5548N-10-1	SANOFI S.A.		D	55,676.000	5,916,515	106.267	5,916,515	5,543,410				260,681	28	260,653	112,423	U	12/06/2013
802817-30-4	SANTARUS INC			1,200.000	38,352	31.960	38,352	38,339				13		13		L	12/19/2013
D66992-10-4	SAP AG		D	0.000		59.724			5,193							U	12/23/2009
803062-10-8	SAPIENT CORP			2,100.000	36,456	17.360	36,456	21,710				14,280		14,280		L	09/29/2011
J69489-10-2	SAPPORO HOKUYO HOLDINGS		D	0.000		2.947				452						U	01/21/2010
803607-10-0	SAREPTA THERAPEUTICS INC			100.000	2,037	20.370	2,037	4,753				(2,716)		(2,716)		L	10/01/2013
804395-10-1	SAUL CENTERS			200.000	9,546	47.730	9,546	6,498		90		1,135		1,135		L	09/29/2011
80517Q-10-0	SAVIENT PHARMACEUTICALS			1,300.000	22	0.017	22	22				1,534	2,877	(1,343)		U	09/29/2011
78388J-10-6	SBA COMMUNICATIONS CORP CL A			56,742.000	5,097,701	89.840	5,097,701	4,040,615				911,930	52,642	859,289		L	06/03/2013
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY			2,400.000	112,632	46.930	112,632	97,767	1,218	4,842		3,096		3,096		L	09/29/2011
806037-10-7	SCANSOURCE INC			500.000	21,215	42.430	21,215	14,587				5,330		5,330		L	09/29/2011
806407-10-2	SCHEIN HENRY INC			11,077.000	1,265,658	114.260	1,265,658	997,333				229,640	4,567	225,073		L	11/26/2013
H7258G-23-3	SCHINDLER NAMEN		D	0.000		141.934			888							U	04/01/2011
H7258G-20-9	SCHINDLER PART		D	0.000		145.686			1,731							U	04/01/2011
806857-10-8	SCHLUMBERGER LTD			104,677.000	9,432,444	90.110	9,432,444	7,376,899	32,712	76,119		1,841,466		1,841,466		L	11/06/2013
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			500.000	16,335	32.670	16,335	14,010		375		1,170		1,170		L	09/29/2011
A7362J-10-4	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT A		D	0.000		85.175				230						U	06/08/2010
807066-10-5	SCHOLASTIC CORP.			600.000	20,406	34.010	20,406	16,950		315		2,670		2,670		L	09/29/2011
808194-10-4	SCHULMAN (A.), INC.			600.000	21,156	35.260	21,156	10,457		354		3,798		3,798		L	09/29/2011
808541-10-6	SCHWEITZER-MAUDUIT INTL INC			1,100.000	56,617	51.470	56,617	44,209		1,020		6,273		6,273		L	12/19/2013
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP			771.000	25,497	33.070	25,497	20,318		216		5,179		5,179		L	09/30/2013
80874P-10-9	SCIENTIFIC GAMES CORP			1,200.000	20,316	16.930	20,316	9,217				9,912		9,912		L	09/29/2011
810186-10-6	SCOTTS MIRACLE GRO CO			900.000	55,998	62.220	55,998	40,025		1,373		16,353		16,353		L	09/29/2011
811065-10-1	SCRIPPS NETWORK INTER CLASS A			6,970.000	602,278	86.410	602,278	452,580		1,140		113,065		113,065		L	11/26/2013
811543-10-7	SEABOARD			6.000	16,770	2,794.970	16,770	11,354				1,591		1,591		L	09/29/2011
811699-10-7	SEACHANGE INTERNATIONAL INC			300.000	3,648	12.160	3,648	2,341				747		747		L	09/29/2011
811904-10-1	SEACOR HOLDINGS INC			400.000	36,480	91.200	36,480	25,245				10,253		10,253		L	09/29/2011
G7945M-10-7	SEAGATE TECHNOLOGY			28,222.000	1,584,948	56.160	1,584,948	1,086,573		9,494		328,890		328,890		L	12/11/2013
81211K-10-0	SEALED AIR CORP			3,100.000	105,555	34.050	105,555	44,237		1,612		51,274		51,274		L	09/29/2011
812350-10-6	SEARS HLDG S CORP COM			800.000	39,232	49.040	39,232	40,852				6,144		6,144		L	09/29/2011
812578-10-2	SEATTLE GENETICS INC			1,900.000	75,791	39.890	75,791	34,873				31,711		31,711		L	09/29/2011
81616X-10-3	SELECT COMFORT CORP			1,000.000	21,090	21.090	21,090	14,400				(5,080)		(5,080)		L	09/29/2011
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP			1,100.000	12,771	11.610	12,771	7,552		330		2,398		2,398		L	09/29/2011
816300-10-7	SELECTIVE INSURANCE GROUP			1,000.000	27,060	27.060	27,060	13,352		520		7,790		7,790		L	09/29/2011
81663A-10-5	SEMGROUP CORP			600.000	39,138	65.230	39,138	12,511		360		15,690		15,690		L	09/29/2011
816851-10-9	SEMPRA ENERGY			16,335.000	1,466,230	89.760	1,466,230	1,281,516	10,291	10,956		97,856		97,856		L	11/26/2013
816850-10-1	SEMTECH CORPORATION			1,100.000	27,808	25.280	27,808	23,721				(4,037)		(4,037)		L	09/29/2011
817070-50-1	SENECA FOODS CORP - CL A			600.000	19,134	31.890	19,134	11,874				894		894		L	09/29/2011
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST			2,800.000	62,244	22.230	62,244	58,205		1,696		(1,532)		(1,532)		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING			1,700.000	65,909	38.770	65,909	47,996				10,693		10,693		L	09/29/2011
81725T-10-0	SENSIENT TECHNOLOGIES			900.000	43,668	48.520	43,668	30,121		819		11,664		11,664		L	09/29/2011
817337-40-5	SEQUENOM INC			1,600.000	3,744	2.340	3,744	5,666				(3,808)		(3,808)		L	09/29/2011
817565-10-4	SERVICE CORP. INTERNATIONAL			4,500.000	81,585	18.130	81,585	42,536		1,215		19,440		19,440		L	09/29/2011
81762P-10-2	SERVICENOW INC			1,900.000	106,419	56.010	106,419	96,073				10,346		10,346		L	12/19/2013
H7485A-10-8	SGS		D	0.000		2,253.022			5,210							U	04/01/2011
82312B-10-6	SHENANDOAH TELECOMMUN CO			400.000	10,268	25.670	10,268	3,948		144		4,144		4,144		L	09/29/2011
824348-10-6	SHERWIN WILLIAMS CO			18,306.000	3,359,151	183.500	3,359,151	2,596,275		28,428		325,072	71,553	253,519		L	06/03/2013
824889-10-9	SHOE CARNIVAL INC			150.000	4,352	29.010	4,352	2,374		27		1,278		1,278		L	09/29/2011
825211-10-5	SHORETEL INC			700.000	6,496	9.280	6,496	3,602				3,528		3,528		L	09/29/2011
82568P-30-4	SHUTTERFLY INC			600.000	30,558	50.930	30,558	25,257				12,636		12,636		L	09/29/2011
G80797-10-6	SIG PLC		D	713,696.000	2,501,255	3.505	2,501,255	2,208,699		4,239		224,299	14,035	210,264	68,257	U	12/06/2013
826552-10-1	SIGMA ALDR ICH COM			2,400.000	225,624	94.010	225,624	153,550		2,064		49,032		49,032		L	09/29/2011
826565-10-3	SIGMA DESIGNS, INC			500.000	2,360	4.720	2,360	2,755				(215)		(215)		L	09/29/2011
82669G-10-4	SIGNATURE BK NEW YORK NY			1,000.000	107,420	107.420	107,420	49,923				36,080		36,080		L	07/10/2012
G81276-10-0	SIGNET JEWELERS LTD		R	1,600.000	125,920	78.700	125,920	53,814		912		40,480		40,480		L	09/29/2011
H7631K-15-8	SIKA AG		D	0.000		2,465.611			1,809							U	04/01/2011
827048-10-9	SILGAN HOLDINGS INC			1,000.000	48,020	48.020	48,020	36,239		560		6,430		6,430		L	09/29/2011
82706L-10-8	SILICON GRAPHICS INTERNATIONAL			600.000	8,046	13.410	8,046	7,613				1,908		1,908		L	09/29/2011
82705T-10-2	SILICON IMAGE INC			1,600.000	9,840	6.150	9,840	7,520				1,904		1,904		L	09/29/2011
826919-10-2	SILICON LABORATORIES			800.000	34,648	43.310	34,648	27,258				1,200		1,200		L	09/29/2011
82735Q-10-2	SILVER BAY REALTY TRUST CORP			58.000	927	15.990	927	742	1	1		185		185		L	03/29/2013
828730-20-0	SIMMONS FIRST NATL CORP CL A			100.000	3,715	37.150	3,715	2,109	21	63		1,179		1,179		L	09/29/2011
828806-10-9	SIMON PPTY GROUP INC			8,700.000	1,323,792	152.160	1,323,792	1,086,044		38,495		(58,839)		(58,839)		L	12/19/2013
829073-10-5	SIMPSON MANUFACTURING			800.000	29,384	36.730	29,384	20,296	100	300		3,152		3,152		L	09/29/2011
829226-10-9	SINCLAIR BROADCAST GROUP - A			1,100.000	39,303	35.730	39,303	8,004		660		25,421		25,421		L	09/29/2011
B7911E-13-4	SIPEF SA		D	0.000		79.641				633						U	06/09/2010
82968B-10-3	SIRIUS XM HOLDINGS INC			74,600.000	260,354	3.490	260,354	117,667				44,760		44,760		L	09/29/2011
82966C-10-3	SIRONA DENTAL SYSTEMS INC			1,200.000	84,240	70.200	84,240	50,716				6,888		6,888		L	09/29/2011
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP			1,800.000	66,276	36.820	66,276	29,527		3,276		11,196		11,196		L	12/27/2012
784305-10-4	SJW CORP			200.000	5,958	29.790	5,958	4,452		146		638		638		L	09/29/2011
830566-10-5	SKECHERS USA INC			800.000	26,504	33.130	26,504	9,696				11,704		11,704		L	09/29/2011
83066R-10-7	SKILLED HEALTHCARE GROUP INC			300.000	1,443	4.810	1,443	1,136				(468)		(468)		L	09/29/2011
830830-10-5	SKYLINE CORP.			100.000	515	5.150	515	435				109		109		L	09/29/2011
830879-10-2	SKYWEST INC			200.000	2,966	14.830	2,966	1,754		32		474		474		L	09/29/2011
83088M-10-2	SKYWORKS SOLUTIONS INC			3,700.000	105,672	28.560	105,672	70,907				30,562		30,562		L	09/29/2011
78440X-10-1	SL GREEN REALTY CORP			3,700.000	341,806	92.380	341,806	273,690	1,850	3,894		44,554		44,554		L	12/19/2013
78442P-10-6	SLM CORP			10,600.000	278,568	26.280	278,568	133,898		6,360		96,990		96,990		L	09/29/2011
78454L-10-0	SM ENERGY CO			1,400.000	116,354	83.110	116,354	91,118		135		41,300		41,300		L	09/06/2013
831865-20-9	SMITH (A.O.)			1,200.000	64,728	53.940	64,728	20,072		552		26,886		26,886		L	09/29/2011
832696-40-5	SMUCKER J M CO COM NEW			18,849.000	1,953,133	103.620	1,953,133	1,859,329		6,820		56,500	11,815	44,685		L	12/19/2013
833034-10-1	SNAP ON IN C COM			1,100.000	120,472	109.520	120,472	50,679		1,738		33,583		33,583		L	09/29/2011
833551-10-4	SNYDERS LANCE INC			1,100.000	31,592	28.720	31,592	23,057		704		5,071		5,071		L	09/29/2011
F43638-14-1	SOCIETE GENERALE COMMON STOCK		D	52,994.000	3,083,017	58.177	3,083,017	2,840,151				186,641	18,062	168,580	56,225	U	12/06/2013
E89049-15-4	SOL MELIA SA		D	0.000		9.538			24							U	06/08/2010
83413U-10-0	SOLAR CAPITAL LTD			500.000	11,275	22.550	11,275	10,224	200	1,100		(680)		(680)		L	09/29/2011
83416B-10-9	SOLARWINDS INC			1,200.000	45,396	37.830	45,396	31,903				(17,544)		(17,544)		L	08/01/2012
83421A-10-4	SOLERA HOLDINGS INC			1,400.000	99,064	70.760	99,064	70,094		826		24,206		24,206		L	09/29/2011
B82095-11-6	SOLVAY SA COMMON STOCK		D	0.000		90.587				4,015						U	12/23/2009
83545G-10-2	SONIC AUTOMOTIVE INC			600.000	14,688	24.480	14,688	6,809	15	45		2,154		2,154		L	09/29/2011
835451-10-5	SONIC CORP			800.000	16,152	20.190	16,152	5,832				7,824		7,824		L	09/29/2011
835495-10-2	SONOCO PRODUCTS CO.			2,000.000	83,440	41.720	83,440	58,256		2,460		23,980		23,980		L	09/29/2011
835916-10-7	SONUS NETWORKS INC			3,700.000	11,655	3.150	11,655	7,980				5,365		5,365		L	09/29/2011
835898-10-7	SOTHEBY'S			1,300.000	69,160	53.200	69,160	40,342		260		25,454		25,454		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
CUSIP Identi-fication	Description	3 Code	4 For-eign	Number of Shares	Book/ Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	Actual Cost	10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
838518-10-8	SOUTH JERSEY INDUSTRIES INC			600.000	33,576	55.960	33,576	29,883		1,080		3,378		3,378		L	09/29/2011
842587-10-7	SOUTHERN CO			245,198.000	10,080,090	41.110	10,080,090	10,059,607		343,958		(35,763)	1,057,544	(1,093,308)		L	11/26/2013
84470P-10-9	SOUTHSIDE BANCSHARES INC			220.000	6,015	27.340	6,015	3,652		198		1,601		1,601		L	04/16/2013
844741-10-8	SOUTHWEST AIRLINES CO			57,879.000	1,090,440	18.840	1,090,440	1,020,747	160	400		63,098		63,098		L	12/19/2013
844895-10-2	SOUTHWEST GAS CORP.			700.000	39,137	55.910	39,137	25,628		900		9,450		9,450		L	09/29/2011
845467-10-9	SOUTHWESTERN ENERGY CO			6,700.000	263,511	39.330	263,511	229,143				39,664		39,664		L	09/29/2011
84610H-10-8	SOVRAN SELF STORAGE			300.000	19,551	65.170	19,551	10,969		606		921		921		L	09/29/2011
78469C-10-3	SP PLUS CORP			300.000	7,812	26.040	7,812	4,685				1,215		1,215		L	09/29/2011
84649R-20-0	SPANSION INC-CLASS A			1,100.000	15,279	13.890	15,279	11,033				(22)		(22)		L	09/29/2011
846822-10-4	SPARTAN STORES INC			760.000	18,453	24.280	18,453	14,518		140		3,842		3,842		L	11/19/2013
847560-10-9	SPECTRA ENERGY CORP			613,657.000	21,858,462	35.620	21,858,462	18,209,685		577,307		3,648,211		3,648,211		L	11/26/2013
84763A-10-8	SPECTRUM PHARMACEUTICALS INC			1,000.000	8,850	8.850	8,850	7,488				(2,340)		(2,340)		L	09/29/2011
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC			2,200.000	74,976	34.080	74,976	36,619				37,642		37,642		L	09/29/2011
848637-10-4	SPLUNK INC			1,700.000	116,739	68.670	116,739	99,111				17,628		17,628		L	12/19/2013
85207U-10-5	SPRINT CORPORATION			15,652.000	168,259	10.750	168,259	91,564				76,695		76,695		L	07/10/2013
784635-10-4	SPX CORP			1,000.000	99,610	99.610	99,610	48,131	250	750		29,460		29,460		L	09/29/2011
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			500.000	22,130	44.260	22,130	7,239				10,570		10,570		L	09/29/2011
790148-10-0	ST JOE CORP			1,000.000	19,190	19.190	19,190	15,315				(3,890)		(3,890)		L	09/29/2011
790849-10-3	ST JUDE MEDICAL INC			6,500.000	402,675	61.950	402,675	241,243	1,625	6,370		167,765		167,765		L	09/29/2011
D76226-11-3	STADA ARZNEIMITTEL AG		D	0.000		27.108			126							U	06/08/2010
85254C-30-5	STAGE STORES INC			600.000	13,332	22.220	13,332	8,283		285		(1,536)		(1,536)		L	09/29/2011
852857-20-0	STAMPS.COM			200.000	8,420	42.100	8,420	4,161				3,380		3,380		L	09/29/2011
852891-10-0	STANCORP FINANCIAL GROUP INC			900.000	59,625	66.250	59,625	24,813		990		26,622		26,622		L	09/29/2011
853666-10-5	STANDARD MOTOR PRODUCTS, INC.			300.000	11,040	36.800	11,040	3,955		132		4,374		4,374		L	09/29/2011
85375C-10-1	STANDARD-PACIFIC CORP.			842,383.000	7,623,566	9.050	7,623,566	6,782,978				829,951		829,951		L	12/10/2013
854231-10-7	STANDEX INTERNATIONAL CORP.			200.000	12,576	62.880	12,576	6,127		68		2,318		2,318		L	09/29/2011
854502-10-1	STANLEY BLACK & DECKER INC			3,300.000	266,277	80.690	266,277	172,274		6,534		22,176		22,176		L	10/24/2012
855030-10-2	STAPLES INC.			13,800.000	219,282	15.890	219,282	191,987	1,656	4,968		61,962		61,962		L	09/29/2011
855244-10-9	STARBUCKS CORP			59,694.000	4,679,413	78.390	4,679,413	3,732,907		24,293		726,856	65,673	661,182		L	11/26/2013
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM			4,500.000	357,525	79.450	357,525	195,109		6,075		99,405		99,405		L	12/27/2012
85571B-10-5	STARWOOD PROPERTY TRUST INC			1,300.000	36,010	27.700	36,010	21,883	598	2,470		6,162		6,162		L	09/29/2011
85571Q-10-2	STARZ			443,001.000	12,953,349	29.240	12,953,349	11,951,973				898,826	15,040	883,786		L	11/19/2013
855707-10-5	STATE AUTO FINANCIAL CORP			300.000	6,372	21.240	6,372	3,772		120		1,890		1,890		L	09/29/2011
857477-10-3	STATE STREET CORPORATION			9,900.000	726,561	73.390	726,561	322,831	2,574	10,098		261,162		261,162		L	09/29/2011
858119-10-0	STEEL DYNAMICS INC			4,100.000	80,114	19.540	80,114	42,190	451	1,763		23,821		23,821		L	09/29/2011
858155-20-3	STEELCASE INC			1,800.000	28,548	15.860	28,548	11,886	180	540		5,616		5,616		L	09/29/2011
858375-10-8	STEIN MART INC			400.000	5,380	13.450	5,380	2,548	20	40		2,364		2,364		L	09/29/2011
P8744Y-10-2	STEINER LEISURE LTD			200.000	9,838	49.190	9,838	7,818				200		200		L	09/29/2011
858656-10-0	STELLARONE CORP			300.000	7,221	24.070	7,221	3,002		114		2,979		2,979		L	09/29/2011
858586-10-0	STEPAN CO			400.000	26,252	65.630	26,252	13,559		260		4,036		4,036		L	09/29/2011
858912-10-8	STERICYCLE INC			67,454.000	7,836,131	116.170	7,836,131	7,226,799				589,700		589,700		L	06/03/2013
859152-10-0	STERIS CORP			1,200.000	57,660	48.050	57,660	34,607		960		15,984		15,984		L	09/29/2011
85917A-10-0	STERLING BANCORP			631.000	8,436	13.370	8,436	7,395				1,041		1,041		L	11/01/2013
859241-10-1	STERLING CONSTRUCTION CO			200.000	2,346	11.730	2,346	2,303				358		358		L	09/29/2011
859319-30-3	STERLING FINANCIAL CORP/SPOKANE			1,200.000	40,896	34.080	40,896	25,682		570		10,338		10,338		L	12/19/2013
85916J-40-9	STEROTAXIS INC			80.000	290	3.620	290	114				81		81		L	09/29/2011
556269-10-8	STEVEN MADDEN LTD			1,200.000	43,908	36.590	43,908	24,894				10,092		10,092		L	09/29/2011
860372-10-1	STEWART INFORMATION SERVICES CORP			300.000	9,681	32.270	9,681	2,630		30		1,881		1,881		L	09/29/2011
860630-10-2	STIFEL FINANCIAL CORP			950.000	45,524	47.920	45,524	27,707				14,136		14,136		L	02/15/2013
860740-10-2	STILLWATER MINING CORP			2,100.000	25,914	12.340	25,914	17,836				(924)		(924)		L	09/29/2011
861642-10-6	STONE ENERGY CORP			900.000	31,131	34.590	31,131	15,788				12,663		12,663		L	09/29/2011
78478V-10-0	STR HOLDINGS INC			500.000	785	1.570	785	1,185				(475)		(475)		L	09/29/2011
A8363A-11-8	STRABAG SE		D	0.000		29.760				182						U	06/08/2010
862578-10-1	STRAIGHT PATH COMMUNICATIONS INC			200.000	1,638	8.190	1,638	678				960		960		L	08/01/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
86272T-10-6	STRATEGIC HOTEL CAPITAL			3,000.000	28,350	9.450	28,350	13,691				9,150		9,150		L	09/29/2011
H8300N-11-9	STRAUMANN HOLDING		D	0.000		137.766			550							U	12/23/2009
863236-10-5	STRAYER EDUCATION INC			200.000	6,894	34.470	6,894	9,766				958	5,298	(4,340)		L	09/29/2011
863667-10-1	STRYKER CORP			6,200.000	465,868	75.140	465,868	309,855	1,891	6,148		118,357		118,357		L	11/06/2013
H83580-28-4	SULZER AG		D	0.000		168.091			1,371							U	04/01/2011
866082-10-0	SUMMIT HOTEL PPTYS INC			600.000	5,400	9.000	5,400	4,254		180		(210)		(210)		L	09/29/2011
866663B-10-2	SUN BANCORP INC NJ			500.000	1,760	3.520	1,760	1,339				(10)		(10)		L	09/29/2011
866674-10-4	SUN COMMUNITIES			400.000	17,056	42.640	17,056	12,861	252	336		1,746		1,746		L	09/29/2011
866942-10-5	SUN HYDRAULICS CORP			400.000	16,332	40.830	16,332	9,042	36	144		5,900		5,900		L	09/29/2011
86722A-10-3	SUNCOKE ENERGY			1,273.000	29,037	22.810	29,037	12,864				9,191		9,191		L	01/18/2012
86732Y-10-9	SUNEDISON INC			4,400.000	57,420	13.050	57,420	15,796				43,296		43,296		L	09/29/2011
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP			137,813.000	10,402,125	75.480	10,402,125	9,070,541		67,922		1,331,585		1,331,585		L	12/18/2013
867652-40-6	SUNPOWER CORP		R	700.000	20,867	29.810	20,867	3,927				16,933		16,933		L	11/16/2011
867892-10-1	SUNSTONE HOTEL INVESTORS INC			2,100.000	28,140	13.400	28,140	11,898	105	105		5,649		5,649		L	09/29/2011
867914-10-3	SUNTRUST B KS INC COM			13,200.000	485,892	36.810	485,892	281,487		4,175		100,955		100,955		L	11/06/2013
86800U-10-4	SUPER MICRO COMPUTER INC			500.000	8,580	17.160	8,580	6,330				3,480		3,480		L	09/29/2011
868157-10-8	SUPERIOR ENERGY SERVICES INC			2,828.000	75,253	26.610	75,253	75,253				24,006	7,349	16,657		L	02/07/2012
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.			200.000	4,126	20.630	4,126	3,139	36	4		46		46		L	09/29/2011
868532-10-2	SUPERTEX INC			200.000	5,010	25.050	5,010	3,597				1,500		1,500		L	09/29/2011
868536-10-3	SUPERVALU INC COM			4,300.000	31,347	7.290	31,347	10,363				20,726		20,726		L	09/29/2011
868873-10-0	SURMODICS INC			300.000	7,317	24.390	7,317	2,747				609		609		L	09/29/2011
869099-10-1	SUSQUEHANNA BANCSHARES INC			2,465.000	31,651	12.840	31,651	16,318		592		5,817		5,817		L	02/17/2012
869233-10-6	SUSSER HLDG CORP			200.000	13,098	65.490	13,098	3,993				6,200		6,200		L	09/29/2011
78486Q-10-1	SVB FINANCIAL GROUP			1,500.000	157,290	104.860	157,290	83,471				57,478		57,478		L	07/31/2013
W90152-12-0	SVENSKA CELLULOSA AB - B SHS		D	84,385.000	2,601,475	30.829	2,601,475	2,216,916				355,162	26,577	328,585	29,397	U	12/06/2013
H83949-13-3	SWATCH GROUP NAM		D	0.000		99.208			1,302							U	04/01/2011
870738-10-1	SWIFT ENERGY CO.			800.000	10,800	13.500	10,800	11,848				7,612	9,124	(1,512)		L	09/29/2011
87074U-10-1	SWIFT TRANSN CO			1,400.000	31,094	22.210	31,094	9,512				18,326		18,326		L	09/29/2011
H8431B-10-9	SWISS RE LTD		D	35,608.000	3,285,137	92.258	3,285,137	3,102,498				188,205		188,205	(5,566)	U	12/12/2013
H8398N-10-4	SWISSCOM		D	0.000		426.428			9,436							U	04/01/2011
78503N-10-7	SWS GROUP INC			300.000	1,824	6.080	1,824	1,484				237		237		L	09/29/2011
871206-40-5	SYCAMORE NETWORKS INC			300.000	147	0.490	147	150		543		132	657	(525)		L	09/29/2011
871237-10-3	SYKES ENTERPRISES INC			600.000	13,086	21.810	13,086	9,099				3,954		3,954		L	09/29/2011
871503-10-8	SYMANTEC CORP.			14,800.000	348,984	23.580	348,984	251,680		6,660		70,596		70,596		L	09/29/2011
87151Q-10-6	SYMETRA FINANCIAL CORP			1,200.000	22,752	18.960	22,752	10,060		408		7,176		7,176		L	09/29/2011
871546-20-6	SYMMETRY MEDICAL INC			700.000	7,056	10.080	7,056	5,257				(308)		(308)		L	09/29/2011
87157D-10-9	SYNAPTICS INC			600.000	31,086	51.810	31,086	14,048				13,104		13,104		L	09/29/2011
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC			500.000	15,535	31.070	15,535	12,646				4,990		4,990		L	09/29/2011
H84140-11-2	SYNGENTA CHF8.3		D	0.000		391.830			14,327							L	04/01/2011
87162W-10-0	SYNNEX CORP			500.000	33,700	67.400	33,700	13,587				16,510		16,510		L	09/29/2011
871607-10-7	SYNOPSYS INC			133,621.000	5,421,004	40.570	5,421,004	4,691,686				709,176	20,872	688,305		L	06/03/2013
87161C-10-5	SYNOVUS FINANCIAL			13,900.000	50,040	3.600	50,040	15,514	139	556		15,985		15,985		L	09/29/2011
87162T-20-6	SYNTA PHARMACEUTICALS CORP			400.000	2,096	5.240	2,096	1,376				(1,512)		(1,512)		L	09/29/2011
87162H-10-3	SYNTEL INC			300.000	27,285	90.950	27,285	13,213				11,208		11,208		L	09/29/2011
871829-10-7	SYSCO CORP			168,025.000	6,065,703	36.100	6,065,703	5,315,879	48,727	153,044		704,363		704,363		L	03/14/2013
871851-10-1	SYSTEMAX INC			200.000	2,250	11.250	2,250	1,882				1,002	682	320		L	09/29/2011
74144T-10-8	T. ROWE PRICE GROUP			5,600.000	469,112	83.770	469,112	281,792		8,322		101,745		101,745		L	11/06/2013
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			1,400.000	24,318	17.370	24,318	18,092				8,904		8,904		L	09/29/2011
874083-10-8	TALLY INDUSTRIES, INC.			400.000	22,940	57.350	22,940	9,657		792		8,668		8,668		L	09/29/2011
875465-10-6	TANGER FACTORY OUTLETS			1,600.000	51,232	32.020	51,232	42,002		1,411		(3,486)		(3,486)		L	09/29/2011
87612G-10-1	TARGA RES CORP			400.000	35,268	88.170	35,268	12,060		822		14,132		14,132		L	09/29/2011
87611R-30-6	TARGACEPT INC			500.000	2,075	4.150	2,075	2,560				(115)		(115)		L	09/29/2011
87612E-10-6	TARGET CORP			234,841.000	14,858,390	63.270	14,858,390	14,339,676		287,994		277,001	629,896	(352,895)		L	12/10/2013
87651B-10-4	TASER INTL INC			1,100.000	17,468	15.880	17,468	4,871				7,634		7,634		L	09/29/2011

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
876664-10-3	TAUBMAN CENTERS INC			1,400.000	89,488	63.920	89,488	78,236		280		(19,058)		(19,058)		L	09/06/2013
G86954-10-7	TAYLOR WIMPEY PLC 25P		D	1,189,871.000	2,197,370	1.847	2,197,370	2,073,316				97,629		97,629	26,426	U	12/12/2013
872275-10-2	TCF FINANCIAL			2,500.000	40,625	16.250	40,625	24,532		500		10,250		10,250		L	09/29/2011
87236Y-10-8	TD AMERITRADE HOLDING CORP			4,700.000	144,008	30.640	144,008	70,248		4,183		65,001		65,001		L	09/29/2011
H84989-10-4	TE CONNECTIVITY LTD			262,080.000	14,443,229	55.110	14,443,229	12,525,052		113,617		1,844,872	12,687	1,832,184		L	12/12/2013
87817A-10-7	TEAM HEALTH HOLDINGS INC			600.000	27,330	45.550	27,330	10,094				10,068		10,068		L	09/29/2011
878155-10-0	TEAM INC			400.000	16,936	42.340	16,936	8,616				1,720		1,720		L	09/29/2011
878237-10-6	TECH DATA CORP			900.000	46,440	51.600	46,440	40,101				5,463		5,463		L	09/29/2011
878377-10-0	TECHNE CORP			700.000	66,269	94.670	66,269	47,690		847		18,431		18,431		L	09/29/2011
87874R-10-0	TECHTARGET			100.000	686	6.860	686	564				131		131		L	09/29/2011
872375-10-0	TECO ENERGY INC			4,200.000	72,408	17.240	72,408	72,440		3,696		2,016		2,016		L	09/29/2011
879080-10-9	TEJON RANCH CO			300.000	11,028	36.760	11,028	7,331				2,604		2,604		L	09/29/2011
T92778-10-8	TELECOM ITALIA EURO.55		D	3,243,739.000	3,222,655	0.994	3,222,655	2,890,467				282,835		282,835	49,352	U	12/06/2013
87929J-10-3	TELECOMMUNICATION SYSTEM A			700.000	1,624	2.320	1,624	1,232				(105)		(105)		L	09/29/2011
879360-10-5	TELEDYNE TECHNOLOGIES INC			700.000	64,302	91.860	64,302	34,959				18,753		18,753		L	09/29/2011
879369-10-6	TELEFLEX, INC.			800.000	75,088	93.860	75,088	43,405		1,088		18,040		18,040		L	09/29/2011
D879CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG		D	251,119.000	2,076,164	8.268	2,076,164	1,961,977				74,896		74,896	39,291	U	12/06/2013
A8502A-10-2	TELEKOM AUSTRIA AG		D	0.000		11.054				3,243						U	12/23/2009
879455-10-3	TELENAV INC			300.000	1,977	6.590	1,977	1,791				(417)		(417)		L	09/29/2011
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.			1,087.000	28,023	25.780	28,023	22,027		554		3,957		3,957		L	01/25/2012
879939-10-6	TELETECH HOLDINGS INC			500.000	11,970	23.940	11,970	7,526				3,070		3,070		L	09/29/2011
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC			1,400.000	75,544	53.960	75,544	75,492				31,458		31,458		L	09/29/2011
88033G-40-7	TENET HEALTHCARE CORP			2,450.000	103,194	42.120	103,194	40,940				23,643		23,643		L	09/29/2011
880345-10-3	TENNANT CO			300.000	20,343	67.810	20,343	11,261		216		7,158		7,158		L	09/29/2011
880349-10-5	TENNECO AUTOMOTIVE INC.			1,800.000	101,826	56.570	101,826	64,361				28,552		28,552		L	12/13/2013
88076W-10-3	TERADATA C ORP DEL COM			3,300.000	150,117	45.490	150,117	181,768				(54,120)		(54,120)		L	09/29/2011
880770-10-2	TERADYNE I NC COM			3,700.000	65,194	17.620	65,194	41,373				2,701		2,701		L	09/29/2011
880779-10-3	TEREX CORP			2,200.000	92,378	41.990	92,378	25,127		110		29,766		29,766		L	11/06/2013
88157K-10-1	TESCO CORP		I	600.000	11,868	19.780	11,868	6,834				5,034		5,034		L	09/29/2011
88160R-10-1	TESLA MOTORS INC			1,700.000	255,646	150.380	255,646	138,707				108,084		108,084		L	11/06/2013
881609-10-1	TESORO CORP			46,050.000	2,693,925	58.500	2,693,925	2,539,593		2,520		87,913		87,913		L	12/11/2013
B90519-10-7	TESSENDERLO CHEMIE NV		D	0.000		27.535				668						U	06/08/2010
88164L-10-0	TESSERA TECHNOLOGIES INC			1,000.000	19,710	19.710	19,710	11,972		700		3,290		3,290		L	09/29/2011
88162G-10-3	TETRA TECH INC			1,000.000	27,980	27.980	27,980	18,668				1,530		1,530		L	09/29/2011
88162F-10-5	TETRA TECHNOLOGIES, INC.			1,600.000	19,776	12.360	19,776	9,680				7,632		7,632		L	09/29/2011
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC			600.000	37,320	62.200	37,320	13,902				10,428		10,428		L	09/29/2011
882491-10-3	TEXAS INDUSTRIES INC			400.000	27,512	68.780	27,512	13,860				7,108		7,108		L	09/29/2011
882508-10-4	TEXAS INST RS INC COM			22,800.000	1,001,148	43.910	1,001,148	620,543		24,396		295,716		295,716		L	09/29/2011
882681-10-9	TEXAS RODAHOUSE INC			1,100.000	30,580	27.800	30,580	15,039		528		12,100		12,100		L	09/29/2011
883203-10-1	TEXTRON IN C COM			5,500.000	202,180	36.760	202,180	100,764	110	440		65,835		65,835		L	09/29/2011
87240R-10-7	TFS FINANCIAL CORP			1,800.000	21,807	12.115	21,807	14,835				4,491		4,491		L	09/29/2011
F9156M-10-8	THALES S.A.		D	39,140.000	2,524,048	64.488	2,524,048	2,254,376		12,334		224,634		224,634	45,038	U	12/06/2013
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.			300,000.000	5,754,000	19.180	5,754,000	3,000,000		204,000		(51,000)		(51,000)		A	05/26/1999
25659P-40-2	THE DOLAN COMPANY			300.000	210	0.700	210	489				(57)	900	(957)		L	09/29/2011
48020T-10-1	THE JONES GROUP INC			1,800.000	26,928	14.960	26,928	17,189		360		7,020		7,020		L	09/29/2011
55826P-10-0	THE MADISON SQUARE GARDEN CO			900.000	51,822	57.580	51,822	20,655				11,907		11,907		L	09/29/2011
698657-10-3	THE PANTRY INC			500.000	8,390	16.780	8,390	6,455				2,325		2,325		L	09/29/2011
H83949-14-1	THE SWATCH GROUP		D	0.000		575.240			3,232							U	04/01/2011
88338T-10-4	THERAVANCE			1,100.000	39,215	35.650	39,215	22,403				14,718		14,718		L	09/29/2011
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM			7,300.000	812,855	111.350	812,855	374,301	1,095	4,380		347,261		347,261		L	09/29/2011
872438-10-6	THL CREDIT INC			100.000	1,649	16.490	1,649	1,097		182		170		170		L	09/29/2011
885160-10-1	THOR INDUSTRIES, INC.			800.000	44,184	55.230	44,184	18,942	184	1,272		14,240		14,240		L	09/29/2011
885175-30-7	THORATEC CORP			1,100.000	40,260	36.600	40,260	36,393				(1,012)		(1,012)		L	09/29/2011
88632Q-10-3	TIBCO SOFTWARE INC			3,300.000	74,184	22.480	74,184	74,283				1,551		1,551		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
87244T-10-9	TICC CAPITAL CORP			500.000	5,170	10.340	5,170	4,148		580		110		110		L	09/29/2011
886423-10-2	TIDEWATER, INC.			1,000.000	59,270	59.270	59,270	43,088		1,000		14,590		14,590		L	09/29/2011
886547-10-8	TIFFANY + CO NEW COM			2,400.000	222,672	92.780	222,672	153,972	816	3,168		85,056		85,056		L	09/29/2011
88732J-20-7	TIME WARNER CABLE INC			173,653.000	23,529,982	135.500	23,529,982	19,068,602		125,744		4,245,413	70,625	4,174,788		L	09/30/2013
887317-30-3	TIME WARNER INC			129,247.000	9,011,101	69.720	9,011,101	6,443,721		126,852		2,212,196		2,212,196		L	12/23/2013
887389-10-4	TIMKEN CO.			1,600.000	88,112	55.070	88,112	52,527		1,472		11,584		11,584		L	09/29/2011
88830M-10-2	TITAN INTERNATIONAL INC			800.000	14,384	17.980	14,384	12,871	4	16		(2,992)		(2,992)		L	09/29/2011
88830R-10-1	TITAN MACHINERY INC			300.000	5,346	17.820	5,346	5,818				(2,064)		(2,064)		L	09/29/2011
888706-10-8	TIVO INC			2,300.000	30,176	13.120	30,176	22,372				1,840		1,840		L	09/29/2011
872540-10-9	TJX COMPANIES INC			182,717.000	11,644,554	63.730	11,644,554	8,741,122		61,627		2,670,246	67,248	2,602,998		L	06/03/2013
872590-10-4	T-MOBILE US INC			3,600.000	121,104	33.640	121,104	35,958				64,918		64,918		L	12/13/2013
889478-10-3	TOLL BROTHERS INC			3,000.000	111,000	37.000	111,000	44,238				14,010		14,010		L	09/29/2011
890110-10-9	TOMPKINS FINANCIAL CORP			100.000	5,139	51.390	5,139	3,502		154		1,175		1,175		L	09/29/2011
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.			1,060.000	34,492	32.540	34,492	24,164	85	252		7,815		7,815		L	03/01/2013
891027-10-4	TORCHMARK INC COM			2,600.000	203,190	78.150	203,190	95,336	442	1,650		66,665		66,665		L	11/06/2013
891092-10-8	TORO CO.			1,200.000	76,320	63.600	76,320	29,747	240	504		24,744		24,744		L	09/29/2011
891906-10-9	TOTAL SYSTEM SERVICES INC			106,025.000	3,528,512	33.280	3,528,512	2,570,990	10,603	21,525		943,914	11,367	932,547		L	05/03/2013
G8988C-10-5	TOWER GROUP INTERNATIONAL LTD			679.000	2,295	3.380	2,295	2,295		336		2,965	11,319	(8,354)		L	09/29/2011
891894-10-7	TOWERS WATSON AND COMPANY			1,800.000	229,698	127.610	229,698	106,784	252			128,520		128,520		L	12/19/2011
89214P-10-9	TOWNE BANK			206.000	3,170	15.390	3,170	2,258	21	58		(21)		(21)		L	05/23/2012
892356-10-6	TRACTOR SUPPLY CO			2,800.000	217,224	77.580	217,224	91,775		1,372		93,520		93,520		L	09/29/2011
893641-10-0	TRANSDIGM GROUP INC			900.000	144,918	161.020	144,918	73,569		19,800		22,194		22,194		L	09/29/2011
89417E-10-9	TRAVELERS COS INC			140,686.000	12,737,710	90.540	12,737,710	10,465,726		231,268		1,772,369	179,447	1,592,922		L	12/23/2013
89421Q-20-5	TRAVELZOO INC			100.000	2,132	21.320	2,132	2,232				233		233		L	09/29/2011
894650-10-0	TREDEGAR CO.			300.000	8,643	28.810	8,643	4,501	21	81		2,517		2,517		L	09/29/2011
89469A-10-4	TREEHOUSE FOODS INC			1,800.000	124,056	68.920	124,056	109,325				30,222		30,222		L	08/01/2012
89531P-10-5	TREX COMPANY INC			200.000	15,906	79.530	15,906	3,358				8,460		8,460		L	09/29/2011
895ESC-10-1	TRIAN ACQUISITION ESCROW			100.000		0.000										U	12/31/2012
895848-10-9	TRIANGLE CAPITAL CORP			400.000	11,060	27.650	11,060	6,106		864		864		864		L	09/29/2011
896095-10-6	TRICO BANCSHARES			200.000	5,674	28.370	5,674	2,463		84		2,324		2,324		L	09/29/2011
896215-20-9	TRIMAS CORP			500.000	19,945	39.890	19,945	7,684				5,965		5,965		L	09/29/2011
896239-10-0	TRIMBLE NAVIGATION			5,000.000	173,500	34.700	173,500	86,071				24,050		24,050		L	09/29/2011
896522-10-9	TRINITY INDS INC			1,600.000	87,232	54.520	87,232	36,309		800		29,920		29,920		L	09/29/2011
896945-20-1	TRIPADVISOR INC			2,250.000	186,368	82.830	186,368	78,131				82,601		82,601		L	12/13/2013
896749-10-8	TRIPLE-S MANAGEMENT CORP B			300.000	5,832	19.440	5,832	4,997				291		291		L	09/29/2011
89674K-10-3	TRIQUINT SEMICONDUCTOR			3,200.000	26,688	8.340	26,688	16,433				11,200		11,200		L	09/29/2011
896818-10-1	TRIUMPH GROUP INC			800.000	60,856	76.070	60,856	40,134		128		8,616		8,616		L	09/29/2011
89785X-10-1	TRUEBLUE INC.			600.000	15,468	25.780	15,468	6,877				6,018		6,018		L	09/29/2011
898349-10-5	TRUSTCO BANK CORP NY			1,100.000	7,898	7.180	7,898	4,854	72	289		2,090		2,090		L	09/29/2011
898402-10-2	TRUSTMARK CORP			800.000	21,472	26.840	21,472	14,896		736		3,504		3,504		L	09/29/2011
87264S-10-6	TRW AUTOMOTIVE HOLDINGS			4,500.000	334,755	74.390	334,755	230,574				63,129		63,129		L	12/19/2013
87305R-10-9	TTM TECHNOLOGIES INC			1,100.000	9,438	8.580	9,438	8,767				1,484	2,166	(682)		L	09/29/2011
899035-50-5	TUESDAY MORNING CORP			600.000	9,576	15.960	9,576	2,130				5,826		5,826		L	09/29/2011
899896-10-4	TUPPERWARE BRANDS CORP			1,300.000	122,889	94.530	122,889	72,787	806	2,418		39,559		39,559		L	09/29/2011
901109-10-8	TUTOR PERINI CORP			400.000	10,520	26.300	10,520	4,596				5,040		5,040		L	09/29/2011
87311L-10-4	TW TELECOM INC			3,200.000	97,504	30.470	97,504	53,557				16,000		16,000		L	09/29/2011
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A			36,300.000	1,277,034	35.180	1,277,034	510,518		7,623		417,590		417,590		L	09/29/2011
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B			25,900.000	896,140	34.600	896,140	363,537		5,439		264,766		264,766		L	09/29/2011
901476-10-1	TWIN DISC, INC.			200.000	5,178	25.890	5,178	3,486		72		1,692		1,692		L	09/29/2011
90187B-10-1	TWO HARBORS INVESTMENT CORP			1,200.000	11,136	9.280	11,136	9,843		2,064		(1,410)		(1,410)		L	09/29/2011
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS			9,200.000	377,568	41.040	377,568	188,069		5,796		108,468		108,468		L	09/29/2011
902252-10-5	TYLER TECHNOLOGIES			400.000	40,852	102.130	40,852	10,263				21,476		21,476		L	09/29/2011
902494-10-3	TYSON FOODS INC CLASS A			38,172.000	1,277,235	33.460	1,277,235	1,146,437		1,958		110,600		110,600		L	12/19/2013
902681-10-5	U G I CORP.			2,200.000	91,212	41.460	91,212	58,939	622	2,431		19,250		19,250		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
903293-40-5	U S G CORP.			253,316.000	7,189,108	28.380	7,189,108	6,722,026				437,243		437,243		L	12/10/2013
90337L-10-8	U.S. PHYSICAL THERAPY INC			200.000	7,052	35.260	7,052	3,717		80		1,544		1,544		L	09/29/2011
H89231-33-8	UBS AG CHF0.1		D	98,013.000	1,864,710	19.025	1,864,710	1,852,479				(30,934)	104,333	(135,267)	43,165	U	12/06/2013
B93562-12-0	UCB		D	0.000		40.592				4,335						U	12/23/2009
902653-10-4	UDR INC			4,400.000	102,740	23.350	102,740	99,440		4,070		(1,892)		(1,892)		L	09/29/2011
90384S-30-3	ULTA US			1,500.000	144,780	96.520	144,780	115,309				(2,107)		(2,107)		L	06/21/2013
90385D-10-7	ULTIMATE SOFTWARE GRP INC			500.000	76,610	153.220	76,610	24,311				29,405		29,405		L	09/29/2011
903914-10-9	ULTRA PETROLEUM CORP			3,000.000	64,950	21.650	64,950	64,950				20,490	9,930	10,560		L	09/29/2011
904034-10-5	ULTRATECH INC			500.000	14,500	29.000	14,500	8,906				(4,150)		(4,150)		L	09/29/2011
902788-10-8	UMB FINL CORP			600.000	38,568	64.280	38,568	19,787	135	387		12,264		12,264		L	09/29/2011
B95505-16-8	UMICORE		D	0.000		41.715				3,540						U	12/23/2009
904214-10-3	UMPQUA HOLDINGS CORP			2,000.000	38,280	19.140	38,280	17,404	300	900		14,700		14,700		L	09/29/2011
904311-10-7	UNDER ARMOUR INC			1,600.000	139,680	87.300	139,680	55,816				62,032		62,032		L	09/29/2011
904677-20-0	UNIFI, INC.			400.000	10,896	27.240	10,896	3,339				5,692		5,692		L	09/29/2011
904708-10-4	UNIFIRST CORP.			300.000	32,100	107.000	32,100	13,630	11	34		10,104		10,104		L	09/29/2011
90662P-10-4	UNION FIRST MARKET BANKSHARES CORP			300.000	7,443	24.810	7,443	3,243		162		2,712		2,712		L	09/29/2011
907818-10-8	UNION PACIFIC CORP			51,441.000	8,642,088	168.000	8,642,088	7,142,893	37,004	78,004		1,097,204		1,097,204		L	12/20/2013
909214-30-6	UNISYS CORP			900.000	30,213	33.570	30,213	16,635				13,096		13,096		L	12/19/2013
909218-10-9	UNIT CORP			800.000	41,296	51.620	41,296	30,384				5,256		5,256		L	09/29/2011
909907-10-7	UNITED BANKSHARES			700.000	22,015	31.450	22,015	14,178	224	868		4,991		4,991		L	09/29/2011
90984P-30-3	UNITED COMMUNITY BANKS INC			300.000	5,325	17.750	5,325	2,504				2,499		2,499		L	09/29/2011
910047-10-9	UNITED CONTINENTAL HOLDINGS INC			1,600.000	60,528	37.830	60,528	32,615				23,120		23,120		L	09/29/2011
91030T-10-9	UNITED FINANCIAL BANCORP INC			200.000	3,778	18.890	3,778	2,841		86		634		634		L	09/29/2011
910340-10-8	UNITED FIRE GROUP INC			400.000	11,464	28.660	11,464	6,967		276		2,728		2,728		L	09/29/2011
D8542B-12-5	UNITED INTERNET		D	0.000		19.240			814							U	12/23/2009
911163-10-3	UNITED NATURAL FOODS INC			1,000.000	75,390	75.390	75,390	37,994				21,800		21,800		L	09/29/2011
911268-20-9	UNITED ONLINE INC			214.000	2,945	13.760	2,945	2,669		482		(998)		(998)		L	09/29/2011
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			188,421.000	19,799,279	105.080	19,799,279	15,411,122		343,310		4,114,431		4,114,431		L	12/10/2013
911363-10-9	UNITED RENTALS INC			2,206.000	171,958	77.950	171,958	73,632				63,477		63,477		L	12/19/2013
912909-10-8	UNITED STATES STEEL CORP			30,600.000	902,700	29.500	902,700	821,290		580		76,016		76,016		L	12/20/2013
913004-10-7	UNITED STATIONERS, INC.			900.000	41,301	45.890	41,301	25,231	126	504		13,410		13,410		L	09/29/2011
913017-10-9	UNITED TECHNOLOGIES CORP			78,100.000	8,887,780	113.800	8,887,780	6,848,177		139,383		1,871,640		1,871,640		L	06/21/2013
91307C-10-2	UNITED THERAPEUTICS CORP			1,500.000	169,620	113.080	169,620	59,079				89,490		89,490		L	12/19/2011
91324P-10-2	UNITEDHEALTH GROUP INC			38,664.000	2,911,399	75.300	2,911,399	2,292,348		27,435		466,404		466,404		L	11/26/2013
91338E-10-1	UNIVERSAL AMERICAN CORP			600.000	4,380	7.300	4,380	4,380		960		962	1,736	(774)		L	09/29/2011
913456-10-9	UNIVERSAL CORP VA			4,400.000	240,240	54.600	240,240	240,667		2,150		(427)		(427)		L	12/19/2013
91347P-10-5	UNIVERSAL DISPLAY CORP			800.000	27,488	34.360	27,488	23,512				22,280	15,288	6,992		L	09/29/2011
913483-10-3	UNIVERSAL ELECTRONICS INC			300.000	11,433	38.110	11,433	4,985				5,628		5,628		L	09/29/2011
913543-10-4	UNIVERSAL FST PRODS INC			300.000	15,642	52.140	15,642	7,482		123		4,230		4,230		L	09/29/2011
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME			200.000	8,012	40.060	8,012	6,678		499		(2,110)		(2,110)		L	09/29/2011
913903-10-0	UNIVERSAL HEALTH SERVICES INC			2,000.000	162,520	81.260	162,520	77,908		365		59,403		59,403		L	12/13/2013
913915-10-4	UNIVERSAL TECHNICAL INST			400.000	5,564	13.910	5,564	5,112		160		1,548		1,548		L	09/29/2011
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC			100.000	3,051	30.510	3,051	1,321		14		1,226		1,226		L	09/29/2011
915271-10-0	UNIVEST CORP OF PENNSYLVANIA			100.000	2,068	20.680	2,068	1,328	20	60		358		358		L	09/29/2011
903119-10-5	UNS ENERGY CORP			500.000	29,925	59.850	29,925	18,281		870		8,715		8,715		L	09/29/2011
91529Y-10-6	UNUM GROUP			35,718.000	1,252,987	35.080	1,252,987	1,142,263		3,575		112,856		112,856		L	12/19/2013
916896-10-3	URANIUM ENERGY CORP			1,100.000	2,200	2.000	2,200	2,943				(616)		(616)		L	09/29/2011
917047-10-2	URBAN OUTFITTERS INC			2,400.000	89,040	37.100	89,040	53,568				(5,424)		(5,424)		L	09/29/2011
903236-10-7	URS CORP			1,400.000	74,186	52.990	74,186	42,780	294	1,162		19,222		19,222		L	09/29/2011
917286-20-5	URSTADT BIDDLE CL A			200.000	3,690	18.450	3,690	2,997	51	89		(113)		(113)		L	09/29/2011
90343C-10-0	US AUTO PARTS NETWORK INC			100.000	248	2.480	248	120				307	242	65		L	09/29/2011
902973-30-4	US BANCORP			129,981.000	5,251,232	40.400	5,251,232	4,498,369	29,896	33,575		437,638		437,638		L	11/26/2013
911684-10-8	US CELLULAR CORP			400.000	16,728	41.820	16,728	16,136		2,300		2,632		2,632		L	09/29/2011
91732J-10-2	US ECOLOGY INC			300.000	11,157	37.190	11,157	4,650		162		4,095		4,095		L	09/29/2011

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
90341G-10-3	USA MOBILITY INC			500.000	7,140	14.280	7,140	6,779		250		1,300		1,300		L	09/29/2011
90328M-10-7	USANA HEALTH SCIENCES INC			500.000	37,790	75.580	37,790	14,055				21,325		21,325		L	09/29/2011
90333E-20-7	USEC INC			72.000	477	6.620	477	666				371	849	(477)		L	09/29/2011
G87210-10-3	UTI WORLDWIDE INC			2,100.000	36,876	17.560	36,876	28,142		126		8,736		8,736		L	09/29/2011
91851C-20-1	VAALCO ENERGY INC			800.000	5,512	6.890	5,512	3,819				(1,408)		(1,408)		L	09/29/2011
91879Q-10-9	VAIL RESORTS INC			700.000	52,661	75.230	52,661	28,221	145	436		14,798		14,798		L	09/29/2011
918866-10-4	VALASSIS COMMUNICATION			1,000.000	34,250	34.250	34,250	18,740	310	1,240		8,470		8,470		L	09/29/2011
91913Y-10-0	VALERO ENERGY CORP			207,975.000	10,481,940	50.400	10,481,940	8,070,765		93,616		2,239,445		2,239,445		L	12/03/2013
G9319H-10-2	VALIDUS HOLDINGS LTD		F	1,354.000	54,553	40.290	54,553	35,235		4,333		7,731		7,731		L	11/30/2012
919794-10-7	VALLEY NATIONAL BANCORP			2,625.000	26,565	10.120	26,565	26,980	289	1,706		2,153		2,153		L	05/09/2012
920253-10-1	VALMONT INDUSTRIES INC			400.000	59,648	149.120	59,648	31,848	100	380		5,028		5,028		L	09/29/2011
920355-10-4	VALSPAR CORP.			1,800.000	128,322	71.290	128,322	57,615		1,710		16,002		16,002		L	09/29/2011
92046N-10-2	VALUECLICK INC			1,500.000	35,055	23.370	35,055	23,924				5,940		5,940		L	09/29/2011
G93205-11-3	VANTAGE DRILLING CO			2,500.000	4,600	1.840	4,600	3,187				25		25		L	09/29/2011
92220P-10-5	VARIAN MEDICAL SYST			2,400.000	186,456	77.690	186,456	126,510				17,880		17,880		L	12/04/2012
92230Y-10-4	VASCO DATA SECURITY INTL			500.000	3,865	7.730	3,865	2,537				(215)		(215)		L	09/29/2011
918194-10-1	VCA ANTECH INC			1,400.000	43,904	31.360	43,904	22,372				14,434		14,434		L	09/29/2011
92240G-10-1	VECTREN CORPORATION			1,600.000	56,800	35.500	56,800	43,166		2,280		9,760		9,760		L	09/29/2011
922417-10-0	VEECO INSTRUMENTS			800.000	26,328	32.910	26,328	21,352				2,712		2,712		L	09/29/2011
92276F-10-0	VENTAS INC			17,074.000	977,999	57.280	977,999	960,677		36,670		(70,942)	148,162	(219,104)		L	09/06/2013
92335C-10-6	VERA BRADLEY INC			400.000	9,616	24.040	9,616	8,492				(424)		(424)		L	09/29/2011
A5528H-10-3	VERBUND AG		D	0.000		28.536				745						U	12/23/2009
92342Y-10-9	VERIFONE SYSTEMS INC			2,000.000	53,640	26.820	53,640	41,360				26,114	31,834	(5,720)		L	09/29/2011
92343X-10-0	VERINT SYSTEMS INC			400.000	17,176	42.940	17,176	11,000				5,432		5,432		L	09/29/2011
92343E-10-2	VERISIGN INC.			7,817.000	467,300	59.780	467,300	299,375				136,297	21,112	115,185		L	06/03/2013
92345Y-10-6	VERISK ANALYTICS INC-CLASS A			126,720.000	8,328,038	65.720	8,328,038	7,496,028				788,256	104,024	684,232		L	11/26/2013
92343V-10-4	VERIZON COMMUNICATIONS			373,508.000	18,354,183	49.140	18,354,183	15,969,670		643,173		1,804,237	251,269	1,552,968		L	11/26/2013
92531L-10-8	VERSO PAPER CORP			400.000	254	0.635	254	254				24	198	(174)		L	09/29/2011
92532F-10-0	VERTEX PHARMACEUTICALS			4,600.000	341,780	74.300	341,780	225,631				127,062		127,062		L	12/19/2013
918204-10-8	VF CORP			7,060.000	440,120	62.340	440,120	219,383		6,460		173,658		173,658		L	09/29/2011
92553P-20-1	VIACOM INC NEW CL B			22,700.000	1,982,618	87.340	1,982,618	1,466,071		12,455		389,205		389,205		L	12/24/2013
92552R-40-6	VIAD CORP			400.000	11,112	27.780	11,112	6,851	40	1,160		248		248		L	09/29/2011
92552V-10-0	VIASAT INC			700.000	43,855	62.650	43,855	24,408				16,625		16,625		L	09/29/2011
925815-10-2	VICOR CORP			400.000	5,368	13.420	5,368	2,140				3,200		3,200		L	09/29/2011
A9142L-12-8	VIENNA INSURANCE GROUP AG WIENER		D	0.000		36.174				582						U	12/23/2009
92672A-10-1	VIEWPOINT FINANCIAL GROUP			400.000	10,980	27.450	10,980	4,608		128		2,604		2,604		L	09/29/2011
927107-40-9	VILLAGE SUPER MARKET CL A			100.000	3,101	31.010	3,101	2,491	25	75		(185)		(185)		L	09/29/2011
F5879X-10-8	VINCI		D	61,405.000	4,037,710	65.755	4,037,710	3,688,392		26,163		278,735		278,735	70,583	U	12/06/2013
92823T-10-8	VIRNETX HOLDING CORP			700.000	13,587	19.410	13,587	11,396				(6,909)		(6,909)		L	09/29/2011
928241-10-8	VIROPHARMA INC			2,100.000	104,685	49.850	104,685	60,021				37,951		37,951		L	12/19/2013
92827P-10-2	VIRTUSA CORP			300.000	11,427	38.090	11,427	4,030				6,498		6,498		L	09/29/2011
92826C-83-9	VISA INC			43,455.000	9,676,559	222.680	9,676,559	5,534,364		54,009		2,752,212		2,752,212		L	06/03/2013
928298-10-8	VISHAY INTERTECHNOLOGY, INC			3,100.000	41,106	13.260	41,106	27,488				8,153		8,153		L	09/29/2011
92835K-10-3	VISHAY PRECISION GROUP			200.000	2,978	14.890	2,978	2,706				334		334		L	09/29/2011
N93540-10-7	VISTAPRINT NV		R	800.000	45,480	56.850	45,480	22,039				19,192		19,192		L	09/29/2011
92839U-20-6	VISTEON CORP			1,000.000	81,890	81.890	81,890	36,976				25,663		25,663		L	12/13/2013
92847A-20-0	VITACOST.COM INC			200.000	1,158	5.790	1,158	997				(198)		(198)		L	09/29/2011
92849E-10-1	VITAMIN SHOPPE INC			2,300.000	119,623	52.010	119,623	114,562				(5,513)		(5,513)		L	12/19/2013
F97982-10-6	VIVENDI EUR5.50		D	142,034.000	3,748,914	26.394	3,748,914	3,428,509				257,991	11,888	246,103	62,414	U	12/06/2013
928551-10-0	VIVUS INC			1,600.000	14,528	9.080	14,528	12,779				(6,944)		(6,944)		L	09/29/2011
928563-40-2	VM WARE INC			1,800.000	161,478	89.710	161,478	149,324				(6,749)		(6,749)		L	11/06/2013
92858J-10-8	VOCUS INC			400.000	4,556	11.390	4,556	3,724				764	3,160	(2,396)		L	09/29/2011
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK		D	2,075,981.000	8,148,931	3.925	8,148,931	7,329,758	88,789			585,440		585,440	233,733	U	12/06/2013
A9101Y-10-3	VOESTALPINE AG NPV		D	0.000		31.526				1,228						U	12/23/2009

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
928645-10-0	VOLCANO CORP			1,100.000	24,035	21.850	24,035	19,943				11,087	13,023	(1,936)		L	09/29/2011
92886T-20-1	VONAGE			3,400.000	11,322	3.330	11,322	8,866				3,264		3,264		L	09/29/2011
929042-10-9	VORNADO RLTY TR			5,200.000	461,708	88.790	461,708	415,097		12,483		39,750		39,750		L	12/19/2013
929160-10-9	VULCAN MAT LS CO COM			2,600.000	154,492	59.420	154,492	74,754		104		19,162		19,162		L	09/29/2011
92922P-10-6	W & T OFFSHORE			800.000	12,800	16.000	12,800	11,536		624		(24)		(24)		L	09/29/2011
38388F-10-8	W R GRACE & CO NEW			1,800.000	177,966	98.870	177,966	72,892				55,956		55,956		L	03/18/2013
929566-10-7	WABASH NATIONAL CORP			1,200.000	14,820	12.350	14,820	5,863				4,056		4,056		L	09/29/2011
92927K-10-2	WABCO HOLDINGS INC			2,100.000	196,161	93.410	196,161	115,916				46,767		46,767		L	12/13/2013
929740-10-8	WABTEC			1,800.000	133,686	74.270	133,686	49,006		234		54,900		54,900		L	09/29/2011
930059-10-0	WADDELL & REED FINANCIAL			2,000.000	130,240	65.120	130,240	59,040		2,016		55,050		55,050		L	12/13/2013
931422-10-9	WALGREEN CO			18,300.000	1,051,152	57.440	1,051,152	589,648		21,594		373,869		373,869		L	09/29/2011
931142-10-3	WAL-MART STORES			245,727.000	19,336,258	78.690	19,336,258	15,613,296	115,821	285,421		1,959,134	155,097	1,804,037		L	11/26/2013
93317Q-10-5	WALTER ENERGY INC			1,200.000	19,956	16.630	19,956	16,836		324		(984)	22,116	(23,100)		L	09/29/2011
93317W-10-2	WALTER INVESTMENT MANAGEMENT			400.000	14,144	35.360	14,144	9,487				(3,064)		(3,064)		L	09/29/2011
93564A-10-0	WARREN RESOURCES INC			2,000.000	6,280	3.140	6,280	4,909				660		660		L	09/29/2011
938824-10-9	WASHINGTON FEDERAL			1,800.000	41,922	23.290	41,922	24,066	180	504		11,556		11,556		L	09/29/2011
939653-10-1	WASHINGTON REAL ESTATE			1,300.000	30,368	23.360	30,368	36,114		972		(3,039)		(3,039)		L	09/29/2011
940610-10-8	WASHINGTON TRUST BANCORP			200.000	7,444	37.220	7,444	3,973	54	200		2,182		2,182		L	09/29/2011
941053-10-0	WASTE CONNECTIONS			2,200.000	95,986	43.630	95,986	72,952		913		21,648		21,648		L	09/29/2011
94106L-10-9	WASTE MGMT INC DEL			303,722.000	13,628,006	44.870	13,628,006	11,291,559		382,075		2,317,520	49,727	2,267,792		L	06/03/2013
941848-10-3	WATERS CORPORATION			2,300.000	230,000	100.000	230,000	173,568				29,624		29,624		L	12/19/2011
942622-20-0	WATSCO INC			400.000	38,424	96.060	38,424	21,119		460		8,464		8,464		L	09/29/2011
942749-10-2	WATTS WATER TECHNOLOGIES INC			500.000	30,935	61.870	30,935	13,549		250		9,440		9,440		L	09/29/2011
943315-10-1	WAUSAU PAPER CORP			800.000	10,144	12.680	10,144	5,122		96		3,216		3,216		L	09/29/2011
929236-10-7	WD-40 CO.			600.000	44,808	74.680	44,808	23,993		744		16,542		16,542		L	09/29/2011
H27013-10-3	WEATHERFORD INTERNATIONAL LTD			14,700.000	227,703	15.490	227,703	164,493				63,210		63,210		L	09/29/2011
94733A-10-4	WEB.COM GROUP INC			600.000	19,074	31.790	19,074	4,305				10,194		10,194		L	09/29/2011
94770V-10-2	WEBMD HEALTH CORP			1,100.000	43,450	39.500	43,450	16,181				27,676		27,676		L	09/29/2011
947890-10-9	WEBSTER FINANCIAL CORP			1,200.000	37,416	31.180	37,416	19,884		620		11,991		11,991		L	11/06/2013
948626-10-6	WEIGHT WATCHERS INTL INC			600.000	19,758	32.930	19,758	19,758		315		4,045	15,703	(11,658)		L	09/29/2011
948741-10-3	WEINGARTEN REALTY			2,300.000	63,066	27.420	63,066	50,358		2,806		1,495		1,495		L	09/29/2011
948849-10-4	WEIS MARKETS, INC.			300.000	15,768	52.560	15,768	11,164		360		4,017		4,017		L	09/29/2011
94946T-10-6	WELLCARE HEALTH PLANS			900.000	63,378	70.420	63,378	34,690				19,557		19,557		L	09/29/2011
94973V-10-7	WELLPOINT INC			7,300.000	674,447	92.390	674,447	471,457		10,950		229,731		229,731		L	09/29/2011
949746-10-1	WELLS FARGO CO			105,800.000	4,803,320	45.400	4,803,320	2,699,943		118,385		1,151,359		1,151,359		L	12/19/2013
95058W-10-0	WENDY'S COMPANY (THE)			6,000.000	52,320	8.720	52,320	29,005		1,080		24,120		24,120		L	09/29/2011
950755-10-8	WERNER ENTERPRISES INC			700.000	17,311	24.730	17,311	14,854		140		2,142		2,142		L	09/29/2011
950810-10-1	WESBANCO INC			400.000	12,800	32.000	12,800	6,823	80	304		3,912		3,912		L	09/29/2011
95082P-10-5	WESCO INTERNATIONAL INC			1,900.000	173,033	91.070	173,033	111,771				33,212		33,212		L	12/13/2013
955306-10-5	WEST PHARMACEUTICAL SERVICES			1,400.000	68,684	49.060	68,684	26,047		539		30,359		30,359		L	09/29/2011
957090-10-3	WESTAMERICA BANCORPORATION			400.000	22,584	56.460	22,584	15,391		596		5,548		5,548		L	09/29/2011
95709T-10-0	WESTAR ENERGY INC			2,200.000	70,774	32.170	70,774	58,956	748	2,970		7,810		7,810		L	09/29/2011
957638-10-9	WESTERN ALLIANCE BANCORP			1,000.000	23,860	23.860	23,860	5,438				13,330		13,330		L	09/29/2011
958102-10-5	WESTERN DIGITAL CORP.			4,600.000	385,940	83.900	385,940	123,308	1,380	3,450		190,486		190,486		L	09/29/2011
959319-10-4	WESTERN REFINING INC			1,100.000	46,651	42.410	46,651	14,058		704		15,642		15,642		L	09/29/2011
959802-10-9	WESTERN UN CO COM			12,300.000	212,175	17.250	212,175	193,616		6,150		44,772		44,772		L	09/29/2011
96008P-10-4	WESTFIELD FINANCIAL INC			200.000	1,492	7.460	1,492	1,318		58		46		46		L	09/29/2011
960413-10-2	WESTLAKE CHEMICAL CORP			22,500.000	2,746,575	122.070	2,746,575	2,500,621		5,363		226,348		226,348		L	11/25/2013
961840-10-5	WET SEAL			1,800.000	4,914	2.730	4,914	8,393				(54)		(54)		L	09/29/2011
96208T-10-4	WEX INC			700.000	69,321	99.030	69,321	26,574				16,562		16,562		L	09/29/2011
962166-10-4	WEYERHAEUSER CO			204,103.000	6,443,532	31.570	6,443,532	6,003,341		116,151		315,286		315,286		L	06/06/2013
92924F-10-6	WGL HOLDINGS INC			1,000.000	40,060	40.060	40,060	39,604		1,660		870		870		L	09/29/2011
963320-10-6	WHIRLPOOL CORP COM			1,600.000	250,976	156.860	250,976	86,400		3,750		86,816		86,816		L	03/18/2013
966244-10-5	WHITEWAVE FOOD CO CLASS A			2,786.000	63,911	22.940	63,911	22,032				41,879		41,879		L	09/25/2013

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
966387-10-2	WHITING PETROLEUM CORP			2,500.000	154,675	61.870	154,675	94,700				43,306		43,306		L	11/06/2013
966837-10-6	WHOLE FOODS MKT INC			6,300.000	364,329	57.830	364,329	219,564		2,480		75,295		75,295		L	10/01/2013
A95384-11-0	WIENERBERGER AG		D	0.000		10.336				159						U	06/08/2010
968223-20-6	WILEY JOHN & SONS INC			900.000	49,680	55.200	49,680	40,093	225	666		14,643		14,643		L	09/29/2011
969203-10-8	WILL BROS GRP INC			500.000	4,710	9.420	4,710	2,153				2,030		2,030		L	09/29/2011
969457-10-0	WILLIAMS COS INC			11,600.000	447,412	38.570	447,412	235,034		16,675		67,628		67,628		L	09/29/2011
96950F-10-4	WILLIAMS PARTNERS LP			159,044.000	8,088,978	50.860	8,088,978	7,953,292		122,011		135,686		135,686		L	12/03/2013
969904-10-1	WILLIAMS SONOMA, INC.			1,800.000	104,904	58.280	104,904	57,870		2,070		26,118		26,118		L	09/29/2011
G96666-10-5	WILLIS GROUP HOLDINGS, INC		R	48,723.000	2,183,278	44.810	2,183,278	1,891,952	13,642	28,848		295,862		295,862		L	11/26/2013
97186T-10-8	WILSHIRE BANCORP INC			400.000	4,372	10.930	4,372	1,052		24		2,024		2,024		L	09/29/2011
97382A-10-1	WINDSTREAM HOLDINGS INC			11,904.000	94,994	7.980	94,994	99,756	2,976	11,904		(3,571)		(3,571)		L	12/01/2011
974637-10-0	WINNEBAGO INDUSTRIES, INC.			300.000	8,235	27.450	8,235	2,117				3,096		3,096		L	09/29/2011
976391-30-0	WINTHROP REALTY TRUST			200.000	2,210	11.050	2,210	1,784	33	130						L	09/29/2011
97650W-10-8	WINTRUST FINANCIAL CORP			600.000	27,672	46.120	27,672	16,211		108		5,652		5,652		L	09/29/2011
976657-10-6	WISCONSIN ENERGY			290,567.000	12,012,040	41.340	12,012,040	11,505,274		345,980		483,373	416,090	67,282		L	11/26/2013
978097-10-3	WOLVERINE WORLD WIDE, INC.			2,000.000	67,920	33.960	67,920	34,328	120	480		26,940		26,940		L	09/29/2011
980745-10-3	WOODWARD INC			1,100.000	50,171	45.610	50,171	31,163		352		8,228		8,228		L	09/29/2011
98138H-10-1	WORKDAY INC.			1,300.000	108,108	83.160	108,108	104,089				4,019		4,019		L	12/19/2013
981419-10-4	WORLD ACCEPTANCE CORP			300.000	26,259	87.530	26,259	16,877				3,891		3,891		L	09/29/2011
981475-10-6	WORLD FUEL SERVICES CORP			1,400.000	60,424	43.160	60,424	46,527	53	210		2,786		2,786		L	09/29/2011
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT			400.000	6,632	16.580	6,632	3,684		192		3,476		3,476		L	09/29/2011
981811-10-2	WORTHINGTON INDUSTRIES, INC.			1,200.000	50,496	42.080	50,496	16,824		360		19,308		19,308		L	09/29/2011
98212B-10-3	WPX ENERGY INC			3,866.000	78,789	20.380	78,789	52,785				21,263		21,263		L	01/20/2012
98235T-10-7	WRIGHT MEDICAL GRP INC			800.000	24,568	30.710	24,568	14,639				7,776		7,776		L	09/29/2011
929328-10-2	WSFS FINANCIAL CORP			100.000	7,753	77.530	7,753	3,125		48		3,528		3,528		L	09/29/2011
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM			3,500.000	257,915	73.690	257,915	110,612		3,944		69,817		69,817		L	12/19/2013
983134-10-7	WYNN RESOR TS LTD COM			2,105.000	408,812	194.210	408,812	256,573		14,635		171,163		171,163		L	03/18/2013
98389B-10-0	XCEL ENERGY INC			751,622.000	21,000,319	27.940	21,000,319	21,399,987	210,454	336,314		(462,069)	473,003	(935,072)		L	11/26/2013
98411C-10-0	XENOPORT INC			600.000	3,450	5.750	3,450	2,286				(1,212)		(1,212)		L	09/29/2011
98416J-11-8	XERIUM TECHNOLOGIES INC			200.000	3,298	16.490	3,298	886				2,688		2,688		L	09/29/2011
984121-10-3	XEROX CORP COM			27,700.000	337,109	12.170	337,109	188,637	1,593	5,956		148,195		148,195		L	09/29/2011
983919-10-1	XILINX INC COM			5,200.000	238,784	45.920	238,784	147,332		5,044		52,104		52,104		L	09/29/2011
45071R-10-9	XIXIA			800.000	10,648	13.310	10,648	6,284				(2,936)		(2,936)		L	09/29/2011
G98290-10-2	XL GROUP PLC		R	39,204.000	1,248,255	31.840	1,248,255	1,112,752		3,618		95,873		95,873		L	12/11/2013
983772-10-4	XO GROUP INC			400.000	5,944	14.860	5,944	3,420				2,224		2,224		L	09/29/2011
G9826T-10-2	XSTRATA PLC ORD USD0.50		D	0.000		15.956				35,759						U	04/01/2011
98419M-10-0	XYLEM			3,400.000	117,640	34.600	117,640	86,286		1,583		25,500		25,500		L	11/01/2011
984332-10-6	YAHOO INC COM			83,668.000	3,383,534	40.440	3,383,534	1,677,356				1,498,983	31,197	1,467,785		L	06/03/2013
985817-10-5	YELP INC			1,000.000	68,950	68.950	68,950	66,730				2,220		2,220		L	11/06/2013
988498-10-1	YUM! BRANDS INC			59,586.000	4,505,297	75.610	4,505,297	3,356,824		68,361		502,171	278	501,894		L	11/26/2013
E9853W-16-0	ZARDOYA OTIS S.A.			0.000		14.001				126						U	12/15/2010
98919T-10-0	ZAZA ENERGY CORP		R	300.000	287	0.956	287	360				217	545	(328)		L	09/29/2011
989207-10-5	ZEBRA TECHNOLOGIES CORP.			900.000	48,672	54.080	48,672	27,419				13,320		13,320		L	09/29/2011
98944B-10-8	ZEP INC			400.000	7,264	18.160	7,264	5,881		68		1,488		1,488		L	09/29/2011
N9837R-10-5	ZIGGO N.V.		D	45,310.000	2,072,827	45.748	2,072,827	1,838,700				194,398	7,878	186,520	39,729	U	12/06/2013
98954A-10-7	ZILLOW INC. CL A			400.000	32,692	81.730	32,692	33,556				(864)		(864)		L	12/13/2013
98956P-10-2	ZIMMER HOLDINGS INC			3,800.000	354,122	93.190	354,122	209,945	760	2,964		100,814		100,814		L	09/29/2011
989701-10-7	ZIONS BANCORP			5,000.000	149,800	29.960	149,800	90,399		552		33,014		33,014		L	09/06/2013
98973P-10-1	ZIOPHARM ONCOLOGY INC			1,000.000	4,340	4.340	4,340	2,100				2,390	2,210	180		L	09/29/2011
98978V-10-3	ZOETIS INC			9,900.000	323,631	32.690	323,631	298,673		689		24,958		24,958		L	07/31/2013
98975W-10-4	ZOLTEK COS INC			600.000	10,050	16.750	10,050	4,027				5,400		5,400		L	09/29/2011
989817-10-1	ZUMIEZ INC			400.000	10,400	26.000	10,400	7,239				2,636		2,636		L	09/29/2011
A989A1-10-9	ZUMTOBEL AG		D	0.000		19.457				414						U	04/01/2011
H9870Y-10-5	ZURICH INSURANCE GROUP AG		D	13,741.000	3,993,983	290.662	3,993,983	3,651,784				256,475		256,475	85,724	L	12/06/2013

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G0692#-10-2	AURIGEN RE CAPITAL LIMITED		C	538,560.000	4,776,392	0.493	4,776,392	402,988				(1,185,735)		(1,185,735)	(226,870)	A	10/01/2012
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,078,613,735	XXX	3,078,613,735	2,698,981,902	3,627,051	37,532,064		300,650,249	35,624,062	265,026,188	2,707,270	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY			23,800.000	2,875,119,169	120,803.326	2,875,119,169	2,591,105,017				192,187,844		192,187,844		K	12/30/1999
02000@-10-1	ALLSTATE CORP			37,471.000	2,043,668	54.540	2,043,668	1,074,949	9,368	28,103		538,458		538,458		L	08/30/2000
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			1,000.000	989	0.989	989	1,000								K	02/22/2002
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			12,228.000	706,685,003	57,792.362	706,685,003	211,466,492		123,668,189		9,827,528		9,827,528		J	05/31/2000
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	780,908,228	18,593.053	780,908,228	481,088,219				163,106,249		163,106,249		K	12/18/2006
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE CO			70,000.000	10,894,201	155.631	10,894,201	10,500,000				153,925		153,925		K	07/02/2001
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2,001,000.000	2,359,773	1.179	2,359,773	2,360,773								K	12/31/1998
24420#-10-8	ALLSTATE VEHICLE & PROPERTY INSURANCE CO			25,000.000	23,298,911	931.956	23,298,911	34,487,321				754,390		754,390		K	12/01/2006
02008#-10-4	CASTLE KEY INSURANCE COMPANY			25,000.000	165,687,568	6,627.503	165,687,568	998,446,647				24,040,375		24,040,375		K	12/29/2006
29259@-10-5	ENCOMPASS HOME & AUTO INSURANCE CO			470,000.000	13,113,674	27.901	13,113,674	11,801,313				311,841		311,841		K	03/30/2007
29262@-10-0	ENCOMPASS INDEMNITY COMPANY			30,217.000	24,956,166	825.898	24,956,166	20,059,896				445,592		445,592		K	12/01/2006
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE CO			500,000.000	7,418,278	14.837	7,418,278	5,990,254				211,786		211,786		K	12/30/2010
29261#-10-9	ENCOMPASS INSURANCE CO OF AMERICA			2,000,000.000	20,941,488	10.471	20,941,488	29,943,670				1,474,748		1,474,748		K	12/18/2006
29264#-10-6	ENCOMPASS INSURANCE CO OF MASSACHUSETTS			190,000.000	6,696,738	35.246	6,696,738	5,579,728				153,762		153,762		K	12/18/2006
29262#-10-8	ENCOMPASS INSURANCE COMPANY			50,000.000	10,774,420	215.488	10,774,420	10,433,692		1,100,000		(410,425)		(410,425)		K	12/01/2006
29261@-10-1	ENCOMPASS PROPERTY & CASUALTY CO			1,000,000.000	10,198,592	10.199	10,198,592	14,599,937		1,000,000		(522,480)		(522,480)		K	12/18/2006
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE			75,000.000	46,983,762	626.450	46,983,762	42,500,000				849,667		849,667		K	05/26/2009
66383@-10-6	NORTHBROOK INDEMNITY COMPANY			42,000.000	38,800,864	923.830	38,800,864	28,062,028				1,217,606		1,217,606		K	12/01/2006
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					4,746,881,494	XXX	4,746,881,494	4,499,500,937	9,368	125,796,292		394,340,867		394,340,867		XXX	XXX
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME		F	30,564,019.100	283,670,677	9.841	283,670,677	289,354,276		18,180,967		(8,970,867)		(8,970,867)		A	12/31/2013
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC		F	3,126,776.680	258,834,574	82.780	258,834,574	258,834,574		16,694,622		(14,435,656)	31,316,834	(45,752,491)		U	10/18/2013
46429B-68-9	ISHARES MSCI EAFE MINIMUM VOLATILITY ETF			1,285,474.000	79,262,327	61.660	79,262,327	74,999,952		2,005,105		4,262,375		4,262,375		L	06/03/2013
46429B-69-7	ISHARES MSCI USA MIN VOL			358,312.000	12,720,076	35.500	12,720,076	12,001,291		147,940		718,785	143,678	575,106		L	12/30/2013
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			7,270.000	838,304	115.310	838,304	606,521		10,282		206,088		206,088		L	03/18/2013
78462F-10-3	SPDR S&P 500 ETF TRUST			28,445.000	5,252,938	184.670	5,252,938	3,796,381	27,883	96,503		1,198,957		1,198,957		L	05/23/2012
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF		R	2,113,742.000	86,959,346	41.140	86,959,346	84,782,192		2,335,453		6,068,183	19,395,248	(13,327,065)		L	05/16/2013
9299999. Subtotal - Mutual Funds					727,538,241	XXX	727,538,241	724,375,187	27,883	39,470,871		(10,952,137)	50,855,761	(61,807,898)		XXX	XXX
9799999 - Total Common Stocks					8,553,033,470	XXX	8,553,033,470	7,922,858,026	3,664,302	202,799,227		684,038,979	86,479,823	597,559,156	2,707,270	XXX	XXX
9899999 - Total Preferred and Common Stocks					8,614,168,257	XXX	8,619,842,597	7,978,368,421	3,968,384	206,957,615		683,820,741	86,539,521	597,259,092	2,809,869	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 148 , the total $ value (included in Column 8) of all such issues $ 449,096,268

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
59511V-AA-7	MICRON SEMICONDUCTOR ASIA PTE LTD	E	12/16/2013	JPMORGAN CHASE & CO.		40,000,000	40,000,000	
912828-A2-6	TREASURY NOTE		12/02/2013	GOLDMAN, SACHS & CO.		479,700	480,000	10
912828-A3-4	TREASURY NOTE		12/18/2013	MORGAN STANLEY		98,570,313	100,000,000	65,247
912828-A6-7	TREASURY NOTE		12/19/2013	MORGAN STANLEY		1,177,373	1,180,000	
912828-A7-5	TREASURY NOTE		12/20/2013	GOLDMAN, SACHS & CO.		99,214,844	100,000,000	
912828-RE-2	TREASURY NOTE		09/18/2013	Various		21,865,938	22,000,000	17,320
912828-WB-2	TREASURY NOTE		11/18/2013	MORGAN STANLEY		21,486,563	21,500,000	2,821
912828-WC-0	TREASURY NOTE		11/27/2013	MORGAN STANLEY		48,906,250	50,000,000	70,097
912828-UP-3	US TREASURY N/B		03/22/2013	Various		20,000,000	20,000,000	3,397
912828-VS-6	US TREASURY N/B		10/30/2013	Various		49,859,375	50,000,000	261,549
0599999. Subtotal - Bonds - U.S. Governments						401,560,354	405,160,000	420,441
65556G-AD-7	NORDDEUTSCHE LANDESBANK GIROZENTRA	F	10/29/2013	BANK OF AMERICA/MERRILL LYNCH		29,988,600	30,000,000	
1099999. Subtotal - Bonds - All Other Governments						29,988,600	30,000,000	
041042-VM-1	ARKANSAS ST		11/05/2013	JPMORGAN CHASE & CO.		6,783,014	5,735,000	10,355
13063B-3X-8	CALIFORNIA ST		08/19/2013	MORGAN STANLEY		14,884,500	15,000,000	247,917
13063C-FR-6	CALIFORNIA ST FOR PREVIOUS ISS		10/23/2013	JPMORGAN CHASE & CO.		15,943,988	13,655,000	
13063C-FT-2	CALIFORNIA ST FOR PREVIOUS ISS		10/23/2013	JPMORGAN CHASE & CO.		7,564,500	7,500,000	
20772J-GR-7	CONNECTICUT ST G O - REF - 2012 SER C		08/01/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		17,469,750	15,000,000	135,417
20772J-DQ-2	CT ST-D		08/07/2013	Various		16,837,716	14,360,000	196,181
546415-ZX-1	LOUISIANA ST G O REF 2010 A		08/01/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		21,751,005	18,500,000	208,125
574193-GL-6	MARYLAND ST		08/27/2013	GOLDMAN, SACHS & CO.		22,767,600	20,000,000	82,500
57582P-Q3-7	MASSACHUSETTS ST		11/20/2013	BANK MONTREAL / NESBITT BURNS		4,730,075	3,985,000	63,096
57582P-Q2-9	MASSACHUSETTS ST REF-SER B		06/05/2013	Various		16,621,920	14,000,000	
594610-2F-3	MICHIGAN ST		10/03/2013	RAYMOND JAMES & ASSOCIATES, INC.		11,081,374	9,620,000	209,769
604129-ZB-5	MINNESOTA ST GO - 2011 SER A		07/09/2013	CITIGROUP GLOBAL MARKETS		2,332,600	2,000,000	28,056
647293-PN-3	NEW MEXICO ST CAPITAL PROJS		03/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		14,003,881	13,520,000	
658256-Q8-8	NORTH CAROLINA ST GO - REF - 2013 SER C		02/20/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,272,805	5,500,000	
677521-EL-6	OHIO ST G O COMMON SCHOOLS 2010 C		07/11/2013	GOLDMAN, SACHS & CO.		2,911,525	2,500,000	42,014
677521-E9-3	OHIO ST GO - 2013 SER A - REF - COMMON S		02/15/2013	CITIGROUP GLOBAL MARKETS		23,702,569	19,580,000	
677521-G2-6	OHIO ST GO - 2013 SER A - REF - HGR EDU		02/15/2013	J. P. MORGAN SECURITIES, INC.		8,845,937	7,335,000	
677521-DZ-6	OHIO STATE		11/20/2013	CITIGROUP GLOBAL MARKETS		8,369,569	7,135,000	112,971
68608U-TH-9	OREGON ST GO - OR UNIV SYS - 2013 SER A		01/17/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		233,116	200,000	
68608U-UG-9	OREGON ST GO - OR UNIV SYS - 2013 SER C		01/17/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		572,850	515,000	
70914P-UN-0	PENNSYLVANIA ST		10/22/2013	MORGAN STANLEY		11,748,600	10,000,000	
83710R-EC-7	SOUTH CAROLINA ST		12/02/2013	JPMORGAN CHASE & CO.		9,595,054	8,145,000	10,181
882723-BJ-7	TEXAS ST REF-CLG STUDENT LOAN-SER A-AMT		05/23/2013	J. P. MORGAN SECURITIES, INC.		19,666,729	16,535,000	
93974C-H5-2	WASHINGTON ST GO - MOTOR VEHICLE - REF -		05/13/2013	CITIGROUP GLOBAL MARKETS		5,996,650	5,000,000	93,750
97705L-2A-4	WISCONSIN ST SER-A		05/01/2013	J. P. MORGAN SECURITIES, INC.		14,912,022	12,430,000	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						285,599,349	247,750,000	1,440,331
03588E-3L-5	ANNE ARUNDEL CNTY MD		11/21/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,622,913	1,375,000	10,503
052396-2U-1	AUSTIN TEX		09/20/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,167,730	1,000,000	972
144753-AQ-3	CARROLL CNTY GA		12/19/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,251,520	2,000,000	
206165-FH-0	CONCORD & CARLISLE MA REGL SCH DIST		05/23/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,468,003	1,225,000	681
235219-GX-4	DALLAS TX GO - REF 2012		07/09/2013	PRE-REFUNDING		40,354	35,000	700
235219-HL-9	DALLAS TX GO - REF 2012		07/09/2013	PRE-REFUNDING		11,489,429	9,965,000	199,300
240451-XS-8	DEKALB CNTY GA		12/11/2013	CITIGROUP GLOBAL MARKETS		3,499,260	3,000,000	
250325-SB-4	DESCHUTES CNTY OR ADMIN SCH DIST #1 SER		07/31/2013	MERRILL LYNCH CAPITAL MARKETS		7,544,273	6,750,000	
250325-RU-3	DESCHUTES CNTY OR ADMIN SCH DIST #1-REF		02/22/2013	JANNEY MONTGOMERY SCOTT		4,016,706	3,485,000	
355188-GK-3	FRANKLIN WI PUB SD SCH IMPT 2013		02/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,467,872	1,355,000	
355188-GL-1	FRANKLIN WI PUB SD SCH IMPT 2013		02/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,594,889	1,460,000	
367298-WV-4	GASTON CO-REF		03/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		7,271,723	6,125,000	
372640-HD-7	GEORGETOWN CNTY S C SCH DIST		11/20/2013	CITIGROUP GLOBAL MARKETS		4,611,335	3,965,000	46,258
46263R-FY-6	IPS MULTI-SCH BLDG CORP IN REF-FIRST MTG		04/17/2013	GUGGENHEIM CAPITAL MARKETS		8,759,850	7,630,000	102,793
605340-5M-9	JACKSON MS PUBLIC SCH DIST 08		04/11/2013	PIPER JAFFRAY INC.		1,779,782	1,525,000	3,336
494791-QD-1	KING PUB HOSP #2-REF		04/26/2013	PIPER JAFFRAY INC.		6,730,503	5,700,000	
494791-QE-9	KING PUB HOSP #2-REF		04/26/2013	PIPER JAFFRAY INC.		3,395,763	2,815,000	
528828-X4-3	LEWISVILLE TX ISD PSF - 2013 SER A - REF		02/13/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,861,264	2,360,000	1,967
569203-LH-3	MARION & POLK CNTYS OR SCH DIST #24J SAL		01/16/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		182,150	150,000	771
613340-2E-7	MONTGOMERY CNTY MD		11/20/2013	CITIGROUP GLOBAL MARKETS		7,988,558	6,750,000	
553543-DM-8	MSD WARREN TWP IN VISION 2005 SCH BLDG C		05/09/2013	CITY SECURITIES CORPORATION		2,000,000	2,000,000	
553543-DN-6	MSD WARREN TWP IN VISION 2005 SCH BLDG C		05/09/2013	CITY SECURITIES CORPORATION		2,285,000	2,285,000	
553543-DP-1	MSD WARREN TWP IN VISION 2005 SCH BLDG C		05/09/2013	CITY SECURITIES CORPORATION		3,895,000	3,895,000	
592112-MB-9	NASHVILLE CO-REF		01/30/2013	RAYMOND JAMES & ASSOCIATES, INC.		6,055,900	5,000,000	
64966K-YF-4	NEW YORK CITY-I		05/24/2013	MERRILL LYNCH CAPITAL MARKETS		4,857,077	4,080,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
64966K-YR-8	NEW YORK CITY-I		05/24/2013	MERRILL LYNCH CAPITAL MARKETS		8,928,450	7,500,000	
64966L-DT-5	NEW YORK N Y		12/12/2013	JEFFERIES & COMPANY, INC.		9,263,600	8,000,000	
64966H-PQ-7	NEW YORK NY SER C		06/10/2013	CITIGROUP GLOBAL MARKETS		4,852,083	4,120,000	75,533
64966J-3L-8	NEW YORK NY-SER B		02/25/2013	CITIGROUP GLOBAL MARKETS		7,181,353	5,975,000	22,406
660631-UZ-3	NORTH LITTLE ROCK AR SCH DIST#1 CONSTRUC		06/11/2013	WELLS FARGO BROKERAGE SERVICES		3,333,753	2,900,000	403
717813-JE-0	PHILADELPHIA PA		08/20/2013	WELLS FARGO		18,906,181	16,955,000	51,807
833153-SW-0	SNOHOMISH CNTY WASH SCH DIST N		09/19/2013	RAYMOND JAMES & ASSOCIATES, INC.		4,411,239	3,775,000	59,247
864813-ZT-0	SUFFOLK VA		07/18/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		3,430,725	2,955,000	
864813-ZU-7	SUFFOLK VA		07/18/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,055,141	3,440,000	
968852-ZN-6	WILL CNTY IL SCH DIST #122		09/24/2013	PRE-REFUNDING		451,183	450,000	9,731
968852-ZM-8	WILL CNTY IL SCH DIST #122 PREREFUNDED -		09/24/2013	PRE-REFUNDING		25,066	25,000	541
968852-B9-3	WILL CNTY ILL SCH DIST NO 122		09/24/2013	PRE-REFUNDING		2,395,591	2,400,000	51,900
968852-C3-5	WILL CNTY ILL SCH DIST NO 122		09/24/2013	PRE-REFUNDING		1,352,511	1,355,000	29,302
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						167,423,725	145,780,000	668,151
167593-GV-8	CHICAGO IL O'HARE INTERNATIONAL ARPT RE		01/11/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,924,618	4,225,000	8,802
047870-LQ-1	ATLANTA GA WTR & WASTE WTR REV		08/28/2013	GOLDMAN, SACHS & CO.		5,767,327	5,020,000	
052422-ES-7	AUSTIN TEX HOTEL OCCUPANCY TAX		12/06/2013	MESIROW FINANCIAL, INC.		1,405,859	1,225,000	
052422-ET-5	AUSTIN TEX HOTEL OCCUPANCY TAX		12/06/2013	MESIROW FINANCIAL, INC.		2,320,580	2,000,000	
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		01/03/2013	VARIOUS		80,290	80,290	
19648A-MB-5	COLORADO HEALTH FACS AUTH REV		12/03/2013	Various		4,887,400	5,000,000	16,042
20774Y-PD-3	CONNECTICUT ST HLTH & EDUCTNFACS AUTH RE		06/26/2013	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000	
207758-KW-2	CONNECTICUT ST SPL TAX OBLIG REVENUE TRA		11/21/2013	Various		16,736,739	14,300,000	70,919
235036-F7-0	DALLAS FORT WORTH TEX INTL ARP		11/07/2013	JEFFERIES & COMPANY, INC.		3,809,819	3,985,000	6,642
235036-XN-5	DALLAS FORT WORTH TEX INTL ARP		10/30/2013	CITIGROUP GLOBAL MARKETS		9,547,000	10,000,000	4,167
235036-WX-4	DALLAS FT WORTH ARPT		04/15/2013	CABRERA CAPITAL MARKETS INC		1,593,282	1,335,000	30,965
235416-4J-0	DALLAS TEX WTRWKS & SWR SYS RE		11/20/2013	BANK OF AMERICA/MERRILL LYNCH		5,489,651	4,650,000	34,875
249182-GV-2	DENVER CITY & CNTY CO ARPT REVENUE AMT-S		07/11/2013	CITIGROUP GLOBAL MARKETS		276,233	250,000	
249182-GW-0	DENVER CITY & CNTY CO ARPT REVENUE AMT-S		07/11/2013	CITIGROUP GLOBAL MARKETS		446,680	400,000	
249182-GX-8	DENVER CITY & CNTY CO ARPT REVENUE AMT-S		07/11/2013	CITIGROUP GLOBAL MARKETS		559,325	500,000	
249182-HR-0	DENVER CITY & CNTY CO ARPT REVENUE AMT-S		07/11/2013	CITIGROUP GLOBAL MARKETS		339,654	300,000	
249182-HS-8	DENVER CITY & CNTY CO ARPT REVENUE AMT-S		07/11/2013	CITIGROUP GLOBAL MARKETS		341,193	300,000	
249301-FC-1	DENVER URBAN RENWL AUTH TAX INCR REVENUE		04/03/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,656,240	4,000,000	7,222
249301-FD-9	DENVER URBAN RENWL AUTH TAX INCR REVENUE		04/03/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,907,100	5,000,000	9,028
290903-KP-7	EMERALD PEOPLES UTILITY DIST OR REF		07/10/2013	PIPER JAFFRAY INC.		1,524,012	1,400,000	
343136-2M-8	FL TPK AUTH-A-REF		04/19/2013	WELLS FARGO BROKERAGE SERVICES		13,536,790	11,280,000	
343136-X8-5	FLORIDA ST TURNPIKE AUTH DEPT TRANSN 201		01/11/2013	WELLS FARGO BROKERAGE SERVICES		4,823,843	3,995,000	
343136-2Z-9	FLORIDA ST TURNPIKE AUTH SER B		07/19/2013	J. P. MORGAN SECURITIES, INC.		30,195,528	25,955,000	
313590-YM-9	FNMA		08/21/2013	LOOP CAPITAL MARKETS		4,991,350	5,000,000	
38611T-AE-7	GRAND PARKWAY TRANSPRTN CORP TX SYS TOLL		07/17/2013	GOLDMAN, SACHS & CO.		25,194,750	25,000,000	
392274-WH-5	GREATER ORLANDO AVIATION AUTHORLAN		10/04/2013	RAYMOND JAMES & ASSOCIATES, INC.		5,766,250	5,000,000	5,833
407272-N6-6	HAMILTON CNTY OHIO HOSP FACS R		12/18/2013	JPMORGAN CHASE & CO.		2,056,693	1,775,000	
414152-SQ-2	HARRIS HLTH-B-RF-MEM		05/02/2013	RAYMOND JAMES & ASSOCIATES, INC.		7,611,267	5,700,000	175,988
45129W-FR-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		05/21/2013	SEATTLE NORTHWEST SECURITIES CORP.		1,178,224	1,055,000	18,902
45471A-LE-0	IN FIN AUTH HOSP-A		05/09/2013	WELLS FARGO BROKERAGE SERVICES		2,978,696	2,555,000	
45471A-LF-7	IN FIN AUTH HOSP-A		05/21/2013	WELLS FARGO BROKERAGE SERVICES		2,081,238	1,750,000	229
45505M-AF-3	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		07/10/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,972,190	2,610,000	37,700
45505M-AG-1	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		02/05/2013	WELLS FARGO BROKERAGE SERVICES		6,244,222	5,410,000	76,341
45884A-WY-5	INTERMOUNTAIN PWR AGY UT PWR SPLY REVENU		07/25/2013	MESIROW FINANCIAL, INC.		2,806,425	2,500,000	10,069
45884A-ZJ-5	INTERMOUNTAIN PWR-A		09/13/2013	Various		7,046,310	6,000,000	32,083
46613P-T8-9	JEA FL WTR & SWR REVENUE SER A		07/26/2013	J. P. MORGAN SECURITIES, INC.		1,277,562	1,100,000	
46613C-G4-1	JEA FLA ELEC SYS REV		08/22/2013	BANK OF AMERICA/MERRILL LYNCH		6,022,347	6,100,000	123,694
47770V-AS-9	JOBSOHIO BEVERAGE-B		01/29/2013	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000	
484890-KJ-6	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT		07/24/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,396,952	2,145,000	
484890-KK-3	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT		07/24/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,295,032	2,035,000	
484890-KY-3	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT		07/24/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,132,160	1,000,000	
484890-KZ-0	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT		07/24/2013	MERRILL LYNCH CAPITAL MARKETS		1,432,325	1,250,000	
485512-MP-9	KANSAS ST TURNPIKE AUTH TURNPIKE REVENUE		05/01/2013	PIPER JAFFRAY INC.		3,013,100	2,500,000	
546398-S8-2	LOUISIANA PUB FACS AUTH REV		07/12/2013	PRE-REFUNDING		1,140,000	1,140,000	3,890
546462-EC-2	LOUISIANA ST ENERGY & PWR AUTH		10/02/2013	RAYMOND JAMES & ASSOCIATES, INC.		9,845,200	10,000,000	
546462-CR-1	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ		04/04/2013	RAYMOND JAMES & ASSOCIATES, INC.		540,745	500,000	
546462-CT-7	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ		04/04/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,159,600	1,000,000	
574204-XG-3	MARYLAND ST DEPT OF TRANSPRTN 2013		02/13/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		13,088,821	11,380,000	
574204-XV-0	MARYLAND ST DEPT TRANSN CONS T		11/20/2013	BANK OF AMERICA/MERRILL LYNCH		14,193,360	12,000,000	
576000-NQ-2	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX		06/27/2013	GOLDMAN, SACHS & CO.		11,691,400	10,000,000	190,278
574218-QP-1	MD HLTH HGR EDUCTNL-C JOHNS HOPKINS		08/14/2013	GOLDMAN, SACHS & CO.		14,703,000	15,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
592646-4X-8	MET WASH ARPT-A-REF		06/28/2013	SEIBERT BRANFORD		3,375,338	2,935,000	
59259N-NU-3	METRO TRANSPRTN AUTH NY DEDICATED TAX FU		06/25/2013	WELLS FARGO BROKERAGE SERVICES		5,822,100	5,000,000	31,354
59259Y-N2-1	METROPOLITAN TRANSN AUTH N Y R		10/31/2013	GOLDMAN, SACHS & CO.		1,438,663	1,250,000	
59259Y-N3-9	METROPOLITAN TRANSN AUTH N Y R		10/31/2013	GOLDMAN, SACHS & CO.		2,439,991	2,090,000	
59259Y-TM-1	METROPOLITAN TRANSN AUTH N Y R		11/06/2013	JEFFERIES & COMPANY, INC.		14,110,217	12,225,000	300,531
59259Y-FH-7	METROPOLITAN TRANSN AUTH N Y REV F		08/29/2013	BANK OF AMERICA/MERRILL LYNCH		10,169,916	10,290,000	155,779
59334D-EK-6	MIAMI-DADE CNTY FL WTR & SWR 2008B		08/08/2013	CITIGROUP GLOBAL MARKETS		15,846,030	13,500,000	259,875
59335K-BP-1	MIAMI-DADE CNTY FLA SEAPORT RE		09/11/2013	RAYMOND JAMES & ASSOCIATES, INC.		5,018,550	5,000,000	
60242M-CT-8	MILWAUKEE WI SEWERAGE REVENUE SER S5		06/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,194,042	1,115,000	
60242M-CU-5	MILWAUKEE WI SEWERAGE REVENUE SER S5		06/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,308,493	1,170,000	
63968A-WD-3	NEBRASKA PUB PWR DIST REV		10/30/2013	GOLDMAN, SACHS & CO.		1,155,450	1,000,000	
63968A-WE-1	NEBRASKA PUB PWR DIST REV		10/30/2013	GOLDMAN, SACHS & CO.		1,168,340	1,000,000	
641489-AG-4	NEVADA ST UNEMPLOYMENT COMPENS		10/30/2013	GOLDMAN, SACHS & CO.		5,801,500	5,000,000	
641489-AH-2	NEVADA ST UNEMPLOYMENT COMPENS		10/30/2013	GOLDMAN, SACHS & CO.		9,272,000	8,000,000	
644804-EC-6	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW		07/03/2013	RBC DAIN RAUSCHER		560,321	520,000	
644804-ED-4	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW		07/03/2013	RBC DAIN RAUSCHER		813,630	750,000	
644804-EE-2	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW		07/03/2013	RBC DAIN RAUSCHER		693,043	640,000	
64711N-SM-8	NEW MEXICO ST FIN AUTH REVENUE SENIOR LI		05/23/2013	MERRILL LYNCH CAPITAL MARKETS		3,092,539	2,595,000	
64971M-VT-6	NEW YORK CITY NY TRANSITIONAL FIN AUTH R		08/07/2013	INCAPITAL		2,238,427	1,910,000	26,228
64971Q-MP-5	NEW YORK CITY NY TRANSITIONALFIN AUTH RE		08/06/2013	LOOP CAPITAL MARKETS		10,568,790	9,000,000	121,250
64986A-2J-9	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT		06/27/2013	CITIGROUP GLOBAL MARKETS		1,421,375	1,250,000	
64986A-2K-6	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT		06/27/2013	CITIGROUP GLOBAL MARKETS		690,138	600,000	
64986A-Y8-8	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT		06/27/2013	BEAL, M.R., & CO.		1,103,280	1,000,000	
64972F-7Q-3	NEW YORK N Y CITY MUN WTR FIN		08/28/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		7,940,109	7,950,000	76,958
649710-JL-8	NEW YORK N Y CITY TRANSITIONAL FIN		12/12/2013	BARCLAYS		9,162,775	7,815,000	147,617
64990E-FT-9	NEW YORK ST DORM AUTH ST PERS		12/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		5,747,291	5,140,000	69,676
649902-YJ-6	NEW YORK ST DORM AUTH ST PERS INCO		12/10/2013	JEFFERIES & COMPANY, INC.		13,964,516	11,955,000	295,554
64990E-JU-2	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/16/2013	PRE-REFUNDING		12,157	10,000	43
650028-VA-8	NEW YORK ST THRUWAY AUTH PERSONAL INCOME		06/27/2013	MORGAN STANLEY DEAN WITTER		1,104,880	1,000,000	
650028-VT-7	NEW YORK ST THRUWAY AUTH PERSONAL INCOME		06/27/2013	MORGAN STANLEY DEAN WITTER		718,563	625,000	
650010-AD-3	NEW YORK ST TWY AUTH GEN REV J		12/19/2013	CITIGROUP GLOBAL MARKETS		28,576,300	25,000,000	8,333
650035-ST-6	NEW YORK ST URBAN DEV PERS INC 09C		07/16/2013	CITIGROUP GLOBAL MARKETS		2,047,010	1,750,000	8,264
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		01/03/2013	VARIOUS		156,460	156,460	
718849-BA-9	PHOENIX IMPT		06/28/2013	RBC DAIN RAUSCHER		4,823,028	4,250,000	
718849-BB-7	PHOENIX IMPT		06/28/2013	RBC DAIN RAUSCHER		3,454,920	3,000,000	
718849-BH-4	PHOENIX IMPT		06/28/2013	RBC DAIN RAUSCHER		3,386,304	3,200,000	
718849-BJ-0	PHOENIX IMPT		06/28/2013	RBC DAIN RAUSCHER		2,429,680	2,200,000	
720175-VW-5	PIEDMONT MUN PWR AGY S C ELECREV		11/19/2013	GUGGENHEIM SECURITIES, LLC		11,512,600	10,000,000	195,833
725304-RX-9	PITTSBURGH PA WTR & SWR AUTH W		12/12/2013	PNC CAPITAL MARKETS LLC		1,441,763	1,250,000	
73358W-PL-2	PORT AUTH N Y & N J		11/22/2013	WELLS FARGO		1,542,486	1,325,000	
736754-ME-9	PORTLAND OR WTR SYS REVENUE REF-SYS-SECO		04/24/2013	CITIGROUP GLOBAL MARKETS		1,576,406	1,300,000	
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA		12/24/2013	BANK OF AMERICA/MERRILL LYNCH		280,500	300,000	6,829
765433-JT-5	RICHMOND UTIL-B		04/17/2013	CITIGROUP GLOBAL MARKETS		5,776,500	5,000,000	
791638-C2-3	SAINT LOUIS MO ARPT REVENUE REF-LAMBERT-		06/06/2013	WELLS FARGO BROKERAGE SERVICES		2,296,440	2,000,000	
83703F-GY-2	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS		08/09/2013	MERRILL LYNCH CAPITAL MARKETS		1,099,400	1,000,000	
83703F-GZ-9	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS		08/09/2013	MERRILL LYNCH CAPITAL MARKETS		386,152	350,000	
83703F-HN-5	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS		08/09/2013	MERRILL LYNCH CAPITAL MARKETS		1,331,569	1,210,000	
837151-JG-5	SOUTH CAROLINA ST PUB SVCS AUT		09/26/2013	BANK OF AMERICA/MERRILL LYNCH		7,767,440	8,000,000	
837151-DK-2	SOUTH CAROLINA ST PUBLIC SVC AUTH REVENU		07/18/2013	MERRILL LYNCH CAPITAL MARKETS		5,846,100	5,000,000	36,111
837227-S7-3	SOUTH CENTRL CT REGL WTR AUTH WTR SYS RE		04/24/2013	JANNEY MONTGOMERY SCOTT		1,130,690	1,000,000	
875124-CP-2	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		08/07/2013	MESIROW FINANCIAL, INC.		9,597,936	8,200,000	144,639
89546R-KM-5	TRI CNTY OR MET TRANSPRTN DIST PAYROLL A		03/01/2013	MORGAN STANLEY DEAN WITTER		9,146,085	8,500,000	
89546R-KN-3	TRI CNTY OR MET TRANSPRTN DIST PAYROLL A		03/01/2013	MORGAN STANLEY DEAN WITTER		5,822,000	5,000,000	
899656-LV-2	TULSA OK MET UTILITY AUTH - 2013 REF		03/13/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,896,528	4,560,000	
899656-LW-0	TULSA OK MET UTILITY AUTH - 2013 REF		03/13/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,921,897	4,580,000	
914072-PR-8	UNIV OF ARKANSAS AR UNIV REVENUES REF-VA		05/02/2013	STEPHENS, INC.		1,248,863	1,100,000	1,589
914072-PS-6	UNIV OF ARKANSAS AR UNIV REVENUES REF-VA		05/02/2013	STEPHENS, INC.		1,151,650	1,000,000	1,444
914072-RJ-4	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN		07/10/2013	STEPHENS, INC.		774,688	715,000	
914072-RK-1	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN		07/10/2013	STEPHENS, INC.		545,850	500,000	
914072-RL-9	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN		07/10/2013	STEPHENS, INC.		569,315	500,000	
914639-EK-1	UNIV OF NEBRASKA NE FACS CORP REVENUE UN		06/12/2013	AMERITAS INVESTMENT CORP.		7,042,752	6,400,000	
914639-EL-9	UNIV OF NEBRASKA NE FACS CORP REVENUE UN		06/12/2013	AMERITAS INVESTMENT CORP.		5,334,797	4,785,000	
914119-XY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		03/11/2013	PRE-REFUNDING		1,757,317	1,725,000	23,958
914119-XZ-0	UNIVERSITY OF CINCINNATI OH RCPT 04 D		03/11/2013	PRE-REFUNDING		606,147	595,000	8,264
93978E-U2-6	WASHINGTON ST HLTH CARE FACS AUTH PEACEH		08/01/2013	CITIGROUP GLOBAL MARKETS		22,390,875	19,500,000	262,708

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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
956622-E9-1	WEST VIRGINIA ST HOSP FIN AUTH		09/12/2013	WELLS FARGO		9,710,900	10,000,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						611,360,191	550,991,751	3,046,509
00287Y-AJ-8	ABBVIE INC		08/12/2013	EXCHANGE		74,866,095	75,000,000	350,000
024747-AC-1	ABC SUPPLY CO INC		10/23/2013	Various		5,667,250	5,725,000	82,566
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		07/03/2013	Various		17,110,000	17,000,000	
00507V-AC-3	ACTIVISION BLIZZARD INC		09/12/2013	Various		14,323,875	14,250,000	
00507V-AE-9	ACTIVISION BLIZZARD INC		09/12/2013	JPMORGAN CHASE & CO.		590,000	590,000	
00507X-AC-9	ACTIVISION BLIZZARD INC. TERM LOAN		11/04/2013	BANK OF AMERICA		11,980,000	12,000,000	
00100U-AD-4	ADS WASTE MANAGEMENT HLDGS INC NEW TLB		12/04/2013	Various		5,043,750	5,000,000	
00101J-AE-6	ADT CORP		05/07/2013	EXCHANGE		19,482,947	19,500,000	136,500
00101J-AH-9	ADT CORP		07/31/2013	MORGAN STANLEY DEAN WITTER		4,343,950	5,000,000	28,646
007903-AX-5	ADVANCED MICRO DEVICES		06/13/2013	EXCHANGE		2,437,003	2,475,000	60,844
007643-AB-5	AERCAP AVIATION SOLUTION	F	06/19/2013	BANK OF AMERICA		1,601,250	1,500,000	6,375
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	F	11/12/2013	Various		655,100	658,392	
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	F	07/09/2013	DEUTSCHE BANK SECURITIES		339,900	341,608	
00912X-AJ-3	AIR LEASE CORP		07/24/2013	Various		15,024,625	15,100,000	109,788
00912X-AL-8	AIR LEASE CORPORATION		11/12/2013	CITIGROUP GLOBAL MARKETS		54,921,900	55,000,000	
00928Q-AF-8	AIRCASTLE LTD	E	12/17/2013	Various		8,293,750	7,500,000	82,781
00928Q-AK-7	AIRCASTLE LTD	E	01/18/2013	EXCHANGE		600,000	600,000	5,000
00928Q-AL-5	AIRCASTLE LTD	E	12/02/2013	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	
009363-AN-2	AIRGAS INC		02/11/2013	BANK OF AMERICA		26,954,910	27,000,000	
01741R-AF-9	ALLEGHENY TECHNOLOGIES		07/09/2013	BANK OF AMERICA		4,999,550	5,000,000	
018490-AP-7	ALLERGAN INC		03/07/2013	GOLDMAN, SACHS & CO.		9,979,300	10,000,000	
018804-AQ-7	ALLIANT TECHSYSTEMS INC		10/22/2013	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000	
01881C-AH-8	ALLIANT TECHSYSTEMS TLB		11/22/2013	BANK OF AMERICA		500,000	500,000	
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		11/26/2013	CITIBANK		5,037,500	5,000,000	
01973J-AG-4	ALLISON TRANSMISSION, INC. TERM LOAN B-2		04/10/2013	CITIBANK		5,049,844	4,987,500	
02006A-AD-9	ALLY AUTO RECEIVABLES TRUST ABS		01/24/2013	GREENWICH CAPITAL MARKETS, INC.		15,141,797	15,000,000	5,833
02005A-CN-6	ALLY MASTER OWNER TRUST ABS		01/24/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		20,181,250	20,000,000	9,411
02005A-CS-5	ALLY MASTER OWNER TRUST ABS		01/24/2013	MIZUHO SECURITIES USA INC		14,207,813	14,000,000	9,364
02005A-DF-2	ALLY MASTER OWNER TRUST ABS		02/12/2013	J. P. MORGAN SECURITIES, INC.		14,996,528	15,000,000	
020053-AA-2	ALM_2013-8A CDO - CF - LOANS	E	11/20/2013	WELLS FARGO		29,966,160	30,000,000	
02076X-AB-8	ALPHA NATURAL RESOURCES		09/25/2013	ODEON CAPITAL GROUP LLC		1,282,500	1,500,000	29,750
021441-AE-0	ALTERA CORP		10/29/2013	BANK OF AMERICA/MERRILL LYNCH		28,846,010	29,000,000	
02154C-AC-7	ALTICE FINANCING SA	F	12/05/2013	GOLDMAN, SACHS & CO.		2,000,000	2,000,000	
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS		05/28/2013	CITIBANK		9,845,616	9,753,750	
00164V-AB-9	AMC NETWORKS INC		07/10/2013	Various		1,949,100	1,780,000	19,090
00164V-AC-7	AMC NETWORKS INC		03/26/2013	Various		9,732,425	9,765,000	131,878
023766-AA-6	AMER AIRLN 13-1 B PASS T ABS		03/05/2013	DEUTSCHE BANK SECURITIES		1,000,000	1,000,000	
02376T-AA-6	AMERICAN AIRLINES INC ABS		11/21/2013	MORGAN STANLEY		1,900,000	1,900,000	
02376C-AH-8	AMERICAN AIRLINES INC. CLASS B TL		09/20/2013	DEUTSCHE BANK SECURITIES		8,955,000	9,000,000	
02406P-AN-0	AMERICAN AXLE & MANUFACTURING INC		11/05/2013	JPMORGAN CHASE & CO.		7,952,500	7,900,000	
025816-BH-1	AMERICAN EXPRESS CO		05/15/2013	CITIBANK		30,000,000	30,000,000	
0258M0-DH-9	AMERICAN EXPRESS CREDIT		07/24/2013	BARCLAYS BANK		25,000,000	25,000,000	
02636P-AA-0	AMERICAN GILSONITE CO		12/06/2013	Various		3,963,500	3,900,000	84,972
02666Q-M2-6	AMERICAN HONDA FINANCE	R	02/12/2013	CITIBANK		21,987,460	22,000,000	
02666Q-M5-9	AMERICAN HONDA FINANCE		05/22/2013	DEUTSCHE BANK SECURITIES		15,000,000	15,000,000	
02665W-AA-9	AMERICAN HONDA FINANCE CORPORATION	R	10/03/2013	DEUTSCHE BANK AG		14,000,000	14,000,000	
02665W-AC-5	AMERICAN HONDA FINANCE CORPORATION	R	10/03/2013	BARCLAYS		23,907,360	24,000,000	
03027W-AH-5	AMERICAN TOWER TRUST I ABS		03/06/2013	MORGAN STANLEY DEAN WITTER		30,000,000	30,000,000	
03077J-AB-6	AMERIGAS FINANCE LLC/COR		07/09/2013	MORGAN STANLEY DEAN WITTER		980,875	950,000	9,606
030981-AF-1	AMERIGAS PART/FIN CORP		07/11/2013	CITIBANK		189,290	184,000	1,860
031652-BC-3	AMKOR TECHNOLOGIES INC		07/23/2013	PARIBAS CAPITAL MARKETS		999,875	950,000	16,543
031652-BE-9	AMKOR TECHNOLOGIES INC		06/19/2013	Various		4,024,463	3,997,000	51,463
031652-BG-4	AMKOR TECHNOLOGY INC		08/16/2013	EXCHANGE		2,279,060	2,250,000	49,141
03232P-AB-4	AMSURG CORP		08/01/2013	Various		3,221,539	3,200,000	9,797
02582J-GJ-3	AMXCA_2013-3 ABS		11/05/2013	BARCLAYS		26,996,906	27,000,000	
03674P-AK-9	ANTERO RESOURCES LLC		10/24/2013	JPMORGAN CHASE & CO.		1,000,000	1,000,000	
03832T-AB-0	APPVION INC. TERM LOAN		07/26/2013	JEFFERIES & COMPANY, INC.		3,465,000	3,500,000	
03852C-AC-0	ARAMARK CORPORATION LC-2 FACILITY (EXT)		06/06/2013	CITIBANK		219,720	217,887	
03852C-AM-8	ARAMARK CORPORATION LC-3 FACILITY (EXT)		06/06/2013	CITIBANK		68,703	68,083	
03852C-AP-1	ARAMARK CORPORATION TERM LOAN D		04/29/2013	J. P. MORGAN SECURITIES, INC.		1,990,000	2,000,000	
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)		06/06/2013	CITIBANK		2,333,482	2,313,117	
03852C-AN-6	ARAMARK CORPORATION US TERM C LOAN (EXT)		06/07/2013	Various		4,881,863	4,877,899	
03938L-AF-1	ARCELORMITTAL	F	11/19/2013	OPPENHEIMER & CO., INC.		1,705,850	1,565,000	45,532

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03938L-AP-9	ARCELORMITTAL	F	04/17/2013	Various		6,237,500	6,000,000	154,063
03938L-AW-4	ARCELORMITTAL	F	12/18/2013	Various		3,218,750	3,000,000	48,333
03938L-AX-2	ARCELORMITTAL	F	04/17/2013	J. P. MORGAN SECURITIES, INC.		1,616,250	1,500,000	16,031
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		12/27/2013	VARIOUS		(16,047)		
04012V-AA-7	ARES_07-12A CDO - CF - LOANS		09/13/2013	CITIGROUP GLOBAL MARKETS		13,508,504	13,840,681	7,889
04269G-AD-4	ARRIS GROUP TERM LOAN B		12/20/2013	BANK OF AMERICA		14,990,000	15,000,000	
042735-BB-5	ARROW ELECTRONICS INC		02/12/2013	J. P. MORGAN SECURITIES, INC.		7,461,075	7,500,000	
045054-AB-9	ASHTEAD CAPITAL INC	R	12/11/2013	DEUTSCHE BANK AG		636,000	600,000	16,467
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		02/21/2013	EXCHANGE		13,871,247	13,928,571	
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		02/25/2013	VARIOUS		28		
04941K-AA-7	ATCLO_2013-2A CDO - CF - LOANS	E	12/16/2013	RBS SECURITIES INC		29,769,237	29,800,000	
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		12/05/2013	Various		8,084,504	8,078,147	
04939M-AK-5	ATLAS PIPELINE LP/FIN CO		07/09/2013	Various		9,360,750	9,850,000	38,330
04963W-AB-2	ATRM_5C CDO - CF - LOANS	E	10/04/2013	MORGAN STANLEY		29,591,817	29,887,706	20,095
05070G-AE-8	AUDATEX NORTH AMERICA IN		10/17/2013	Various		9,366,500	9,250,000	69,567
05070G-AG-3	AUDATEX NORTH AMERICA INC		10/17/2013	GOLDMAN, SACHS & CO.		75,000	75,000	
05367A-AF-0	AVIATION CAPITAL GROUP CORP		12/18/2013	Various		2,075,000	2,000,000	18,514
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		07/10/2013	J. P. MORGAN SECURITIES, INC.		8,514,904	8,511,163	
053810-AD-9	AVIV HEALTHCARE PROPERTIES LP		10/10/2013	BANK OF AMERICA/MERRILL LYNCH		3,609,375	3,575,000	
054303-AX-0	AVON PRODUCTS INC		03/07/2013	BANK OF AMERICA		9,985,100	10,000,000	
054303-AY-8	AVON PRODUCTS INC		03/07/2013	CITIBANK		9,994,500	10,000,000	
90347B-AB-4	AXALTA COATING (DUPONT) TERM LOAN B		02/25/2013	BARCLAYS BANK		990,000	1,000,000	
05616X-AC-6	BABSN_07-1 CDO - CF - LOANS		09/04/2013	GUGGENHEIM SECURITIES, LLC		27,410,182	27,998,143	20,583
05522R-AS-7	BACCT 2007-A1 A1 ABS		07/24/2013	J. P. MORGAN SECURITIES, INC.		8,488,184	7,500,000	15,079
05874E-AB-7	BALLYROCK 06-2 SB CDO - CF - LOANS	F	03/13/2013	RAYMOND JAMES & ASSOCIATES, INC.		4,344,725	4,270,000	
06051G-EX-3	BANK OF AMERICA CORP		10/17/2013	BANK OF AMERICA/MERRILL LYNCH		19,996,600	20,000,000	
06051G-EY-1	BANK OF AMERICA CORP		10/17/2013	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000	
06051G-EZ-8	BANK OF AMERICA CORP		11/18/2013	BANK OF AMERICA/MERRILL LYNCH		16,995,580	17,000,000	
06050T-LS-9	BANK OF AMERICA NA		11/06/2013	BANK OF AMERICA/MERRILL LYNCH		65,000,000	65,000,000	
06366R-MT-9	BANK OF MONTREAL	A	04/04/2013	J. P. MORGAN SECURITIES, INC.		20,000,000	20,000,000	
06366R-PS-8	BANK OF MONTREAL	A	07/11/2013	MORGAN STANLEY DEAN WITTER		28,000,000	28,000,000	
06367V-HL-2	BANK OF MONTREAL	A	09/25/2013	GOLDMAN, SACHS & CO.		13,996,080	14,000,000	
06406H-CX-3	BANK OF NEW YORK MELLON		03/04/2013	GOLDMAN, SACHS & CO.		15,000,000	15,000,000	
06406H-CP-2	BANK OF NEW YORK MELLON CORP		11/13/2013	GOLDMAN, SACHS & CO.		24,968,750	25,000,000	
067901-AL-2	BARRICK GOLD CORP	A	06/26/2013	BARCLAYS BANK		3,424,520	4,000,000	38,500
071813-BJ-7	BAXTER INTERNATIONAL INC		06/04/2013	CITIBANK		9,999,000	10,000,000	
071813-BK-4	BAXTER INTERNATIONAL INC		06/04/2013	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000	
05531F-AN-3	BB&T CORPORATION		06/14/2013	DEUTSCHE BANK SECURITIES		5,991,240	6,000,000	
05531F-AP-8	BB&T CORPORATION		06/14/2013	DEUTSCHE BANK SECURITIES		9,500,000	9,500,000	
08511L-AH-1	BERLIN PACKAGING LLC TERM LOAN		04/26/2013	BANK OF AMERICA		3,980,000	4,000,000	
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D		04/10/2013	CREDIT SUISSE		7,000,000	7,000,000	
055451-AS-7	BHP BILLITON FINANCE (USA) LTD	F	09/25/2013	BARCLAYS		83,500,000	83,500,000	
055451-AT-5	BHP BILLITON FINANCE (USA) LTD	F	09/25/2013	BARCLAYS		14,978,100	15,000,000	
090613-AJ-9	BIOMET INC		06/27/2013	EXCHANGE		3,700,678	3,550,000	93,582
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2		12/12/2013	Various		10,635,353	10,624,414	
05578M-AA-0	BMC SOFTWARE FINANCE INC		08/07/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		630,000	630,000	
05578N-AC-4	BMC SOFTWARE INC. TERM LOAN FRGN		09/27/2013	CREDIT SUISSE		6,930,000	7,000,000	
05578N-AD-2	BMC SOFTWARE INC. TERM LOAN US		12/12/2013	Various		11,980,000	12,000,000	
05578X-AC-2	BMWOT_13-A ABS		12/11/2013	NOMURA SECURITIES INTERNATIONAL INC		10,926,172	10,907,000	4,263
05578X-AD-0	BMWOT_2013-A ABS		10/29/2013	CREDIT SUISSE		12,748,569	12,750,000	
097751-AS-0	BOMBARDIER INC	A	11/05/2013	Various		5,512,000	4,900,000	79,438
097751-AY-7	BOMBARDIER INC	A	10/10/2013	BARCLAYS		501,250	500,000	2,476
097751-BF-7	BOMBARDIER INC	A	08/21/2013	Various		11,035,625	10,850,000	146,064
101137-AM-9	BOSTON SCIENTIFIC CORP		11/20/2013	Various		39,239,060	39,000,000	187,708
10330J-AL-2	BOYD GAMING CORP TLB		11/22/2013	Various		7,381,789	7,389,080	
05565Q-CE-6	BP CAPITAL MARKETS PLC	F	05/07/2013	BANK OF AMERICA		24,930,250	25,000,000	
05565Q-CG-1	BP CAPITAL MARKETS PLC	F	09/23/2013	BNP CAPITAL MARKETS		10,000,000	10,000,000	
05565Q-CH-9	BP CAPITAL MARKETS PLC	F	09/23/2013	BNP CAPITAL MARKETS		40,000,000	40,000,000	
05565Q-CN-6	BP CAPITAL MARKETS PLC	F	11/04/2013	UNION BANK OF SWITZERLAND		20,000,000	20,000,000	
07330N-AD-7	BRANCH BANKING AND TRUST CO		09/19/2013	DEUTSCHE BANK AG		11,997,600	12,000,000	
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		04/08/2013	GOLDMAN, SACHS & CO.		740,644	748,125	
109641-AF-7	BRINKER INTERNATIONAL IN		05/08/2013	J. P. MORGAN SECURITIES, INC.		6,995,100	7,000,000	
110122-AV-0	BRISTOL-MYERS SQUIBB CO		10/24/2013	CREDIT SUISSE		42,802,200	43,000,000	
111021-AH-4	BRITISH TELECOM PLC	F	06/25/2013	HSBC SECURITIES, INC.		15,949,280	16,000,000	
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS		09/06/2013	MORGAN STANLEY		14,256,504	14,569,754	10,448

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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
118230-AL-5	BUCKEYE PARTNERS LP		11/06/2013	BARCLAYS		16,969,910	17,000,000	
120111-BL-2	BUILDING MATERIALS CORP		02/08/2013	BANK OF AMERICA		810,000	750,000	14,344
12673P-AD-7	CA INC		08/13/2013	BANK OF AMERICA		4,990,550	5,000,000	
12686C-AY-5	CABLEVISION SYSTEMS CORPORATION		12/18/2013	BNP CAPITAL MARKETS		2,330,000	2,000,000	46,958
13134N-AD-3	CALPINE CONSTRUCTION FIN 7 YR TL B-1		07/23/2013	GOLDMAN, SACHS & CO.		4,987,500	5,000,000	
131347-CC-8	CALPINE CORP		10/29/2013	DEUTSCHE BANK AG		1,404,000	1,400,000	131
13134M-BC-6	CALPINE CORP NEW TERM LOAN		12/11/2013	CITIBANK		2,010,000	2,000,000	
13134M-AW-3	CALPINE CORP TERM LOAN B		12/11/2013	BARCLAYS BANK		2,012,500	2,000,000	
13342B-AK-1	CAMERON INTERNATIONAL CORP		12/11/2013	CREDIT SUISSE		7,998,560	8,000,000	
136069-FV-8	CANADIAN IMPERIAL BANK	A	07/15/2013	BARCLAYS BANK		21,750,000	21,750,000	
136375-BY-7	CANADIAN NATIONAL RAILWAY CO	A	10/29/2013	JPMORGAN CHASE & CO.		20,000,000	20,000,000	
140420-ND-8	CAPITAL ONE BANK USA NA		11/18/2013	MORGAN STANLEY		3,999,880	4,000,000	
140420-NE-6	CAPITAL ONE BANK USA NA		11/18/2013	MORGAN STANLEY		19,988,600	20,000,000	
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT ABS		04/24/2013	MORGAN STANLEY DEAN WITTER		7,451,858	6,201,000	13,866
14149Y-AX-6	CARDINAL HEALTH INC		04/16/2013	Various		16,946,975	16,955,000	16,029
14313L-AD-8	CARMAX AUTO OWNER TRUST ABS		12/12/2013	Various		34,470,817	34,500,000	668
14313M-AC-8	CARMAX AUTO OWNER TRUST ABS		05/08/2013	BARCLAYS BANK		12,999,324	13,000,000	
14313M-AD-6	CARMAX AUTO OWNER TRUST ABS		12/12/2013	Various		24,509,946	24,569,000	260
14313N-AD-4	CARMAX AUTO OWNER TRUST ABS		07/31/2013	J. P. MORGAN SECURITIES, INC.		24,998,765	25,000,000	
14313N-AB-8	CARMAX_13-3 ABS		12/23/2013	JPMORGAN CHASE & CO.		2,002,188	2,000,000	492
14313P-AB-3	CARMAX_13-4 ABS		12/23/2013	NOMURA SECURITIES INTERNATIONAL INC		5,128,203	5,125,000	1,110
14313J-AC-5	CARMX_12-2 ABS		12/23/2013	JPMORGAN CHASE & CO.		5,501,712	5,485,000	1,920
14313P-AC-1	CARMX_13-4 ABS		12/11/2013	MORGAN STANLEY		14,717,637	14,705,000	327
14313P-AD-9	CARMX_2013-4 ABS		10/30/2013	BARCLAYS		16,998,388	17,000,000	
143658-AZ-5	CARNIVAL CORP	E	01/31/2013	GOLDMAN, SACHS & CO.		25,994,540	26,000,000	
14754D-AD-2	CASH AMERICA INTERNATION		05/22/2013	Various		5,803,125	5,800,000	5,319
14889E-AA-4	CATA_13-1 CDO - CF - LOANS	E	11/07/2013	CREDIT SUISSE		41,199,125	41,800,000	261,575
14912L-5W-7	CATERPILLAR FINANCIAL SERVICES COR		11/19/2013	GOLDMAN, SACHS & CO.		16,986,570	17,000,000	
14987B-AD-5	CC HOLDINGS GS V LLC/CRO		06/27/2013	EXCHANGE		8,000,000	8,000,000	6,349
17119R-AD-4	CCART_2013-A ABS		12/02/2013	Various		15,062,999	15,000,000	5,695
17119V-AC-7	CCART_2013-BA ABS		12/11/2013	BANK OF AMERICA/MERRILL LYNCH		7,865,332	7,850,000	185
17305E-CX-1	CCCIT_05-A9 ABS		12/11/2013	MORGAN STANLEY		12,720,843	11,715,000	43,150
17305E-FK-6	CCCIT_13-A10 ABS		12/20/2013	CREDIT SUISSE		40,037,500	40,000,000	41,367
17305E-FC-4	CCCIT_13-A3 ABS		12/11/2013	NOMURA SECURITIES INTERNATIONAL INC		7,141,513	7,090,000	27,982
17305E-FE-0	CCCIT_13-A6 ABS		12/10/2013	Various		70,795,313	70,000,000	214,500
12512Y-AD-3	CDW LLC TERM LOAN		12/12/2013	Various		19,950,038	19,990,000	
12513G-AX-7	CDW LLC/CDW FINANCE		11/04/2013	JPMORGAN CHASE & CO.		7,796,250	7,000,000	59,500
15136W-AC-8	CECLO_2013-20A CDO - CF - LOANS	E	12/18/2013	MORGAN STANLEY		39,315,000	39,315,000	
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B		04/24/2013	J. P. MORGAN SECURITIES, INC.		997,500	1,000,000	
15089Q-AC-8	CELANESE US HOLDINGS LLC		08/21/2013	Various		2,438,675	2,367,000	26,284
151020-AK-0	CELGENE CORP		08/01/2013	J. P. MORGAN SECURITIES, INC.		6,486,480	6,500,000	
156700-AN-6	CENTURY LINK		11/08/2013	BANK OF AMERICA/MERRILL LYNCH		1,057,500	1,000,000	10,079
156700-AR-7	CENTURYLINK INC		05/02/2013	CITIBANK		3,360,000	3,000,000	76,325
156700-AW-6	CENTURYLINK INC		11/14/2013	Various		7,714,035	7,717,000	67,409
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		05/13/2013	Various		7,243,250	7,225,000	
143108-AA-6	CGMS_13-4A CDO - CF - LOANS	E	10/18/2013	WELLS FARGO		3,560,000	4,000,000	
161571-FH-2	CHAIT_12-A2 ABS		12/18/2013	CREDIT SUISSE		20,425,421	20,435,000	1,735
161571-FL-3	CHAIT_12-A5 ABS		12/18/2013	CREDIT SUISSE		45,550,391	45,500,000	5,228
161571-GB-4	CHAIT_2013-A7 ABS		12/11/2013	Various		30,033,203	30,000,000	
161571-GC-2	CHAIT_2013-A8 ABS		12/03/2013	Various		50,071,276	50,000,000	11,783
808513-AJ-4	CHARLES SCHWAB CORP		07/22/2013	J. P. MORGAN SECURITIES, INC.		6,998,040	7,000,000	
16117L-BC-2	CHARTER COMM. OPER. TERM LOAN E		07/09/2013	CREDIT SUISSE		7,960,000	8,000,000	
161571-BT-0	CHASE ISSUANCE TRUST ABS		12/12/2013	Various		7,807,031	6,876,000	7,518
161571-FR-0	CHASE ISSUANCE TRUST ABS		10/11/2013	Various		25,693,672	25,750,000	773
161571-FU-3	CHASE ISSUANCE TRUST ABS		04/24/2013	Various		29,339,845	29,000,000	14,661
163893-AD-2	CHEMTURA CORP		11/21/2013	Various		12,528,750	12,400,000	70,517
165167-CX-1	CHESAPEAKE ENERGY CORP		03/26/2013	J. P. MORGAN SECURITIES, INC.		4,013,750	4,000,000	
165258-AB-0	CHESAPEAKE OIL OP/FIN		07/22/2013	EXCHANGE		1,282,751	1,250,000	15,412
166764-AE-0	CHEVRON CORP		06/17/2013	BARCLAYS BANK		85,000,000	85,000,000	
17121H-AD-2	CHRYSLER GROUP LLC TERM LOAN B		07/31/2013	CITIBANK		1,994,911	1,994,911	
12543K-AE-4	CHS COMMUNITY HEALTH SYS INC TL EXTENDED		08/12/2013	Various		5,344,855	5,341,895	
12543D-AL-4	CHS/COMMUNITY HEALTH SYS		11/05/2013	JEFFERIES & COMPANY, INC.		5,442,500	5,000,000	191,778
12543D-AQ-3	CHS/COMMUNITY HEALTH SYS		01/18/2013	JEFFERIES & COMPANY, INC.		1,367,188	1,250,000	2,227
12543D-AR-1	CHS/COMMUNITY HEALTH SYS		12/12/2013	BANK OF AMERICA/MERRILL LYNCH		4,673,750	4,500,000	66,767
172442-AM-7	CINEMARK USA INC. TERM LOAN		05/08/2013	BARCLAYS BANK		7,011,178	6,982,500	

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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
125581-GP-7	CIT GROUP INC		12/18/2013	OPPENHEIMER & CO., INC.		1,936,156	1,855,000	27,588
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE ABS		09/24/2013	Various		56,772,104	48,747,000	653,059
172967-GG-0	CITIGROUP INC		01/03/2013	CITIBANK		29,924,100	30,000,000	
172967-GV-7	CITIGROUP INC		07/18/2013	CITIBANK		30,000,000	30,000,000	
172967-HH-7	CITIGROUP INC		11/07/2013	CITIGROUP GLOBAL MARKETS		35,000,000	35,000,000	
17453B-AW-1	CITIZENS COMMUNICATIONS		11/05/2013	DEUTSCHE BANK AG		3,285,000	3,000,000	31,469
184496-AL-1	CLEAN HARBORS INC		05/22/2013	EXCHANGE		4,144,731	4,000,000	93,958
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		1,609,538	1,625,000	18,778
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		6,574,232	6,475,000	74,822
12623E-AG-6	CNH CAPITAL LLC		12/17/2013	BANK OF AMERICA/MERRILL LYNCH		18,372,500	18,250,000	45,500
19964L-AA-5	CNOVA_07-1 CDO - CF - LOANS	E	09/16/2013	MORGAN STANLEY		19,306,143	19,584,239	10,609
191216-BC-3	COCA-COLA CO		10/29/2013	HSBC SECURITIES, INC.		24,000,000	24,000,000	
191216-BF-6	COCA-COLA CO		10/29/2013	BANK OF AMERICA/MERRILL LYNCH		53,922,780	54,000,000	
191216-BA-7	COCA-COLA CO/THE		03/04/2013	CITIBANK		47,399,975	47,500,000	160
191241-AG-3	COCA-COLA FEMSA SAB DE CV	F	11/19/2013	CITIGROUP GLOBAL MARKETS		41,944,980	42,000,000	
19238V-AG-0	COGECO CABLE INC	A	04/18/2013	BANK OF AMERICA		1,550,000	1,550,000	
19416Q-ED-8	COLGATE-PALMOLIVE CO		10/28/2013	JPMORGAN CHASE & CO.		19,880,400	20,000,000	
14041N-DG-3	COMET_07-A1 ABS		12/18/2013	CREDIT SUISSE		82,716,936	83,283,000	5,512
14041N-EM-9	COMET_2013-A3 ABS		11/14/2013	RBC DOMINION SECURITIES		24,997,018	25,000,000	
201723-AJ-2	COMMERCIAL METALS CO		11/08/2013	Various		2,847,500	2,500,000	40,527
201723-AK-9	COMMERCIAL METALS CO		05/24/2013	Various		3,933,750	3,950,000	1,354
203372-AH-0	COMMSCOPE INC		12/19/2013	Various		10,905,094	9,925,000	360,055
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		12/03/2013	EXCHANGE		7,108,290	7,096,174	
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		12/03/2013	EXCHANGE		4,738,860	4,730,783	
205887-BP-6	CONAGRA FOODS INC		01/15/2013	BANK OF AMERICA		4,997,800	5,000,000	
205887-BQ-4	CONAGRA FOODS INC		01/15/2013	BANK OF AMERICA		17,000,000	17,000,000	
210797-AH-9	CONTINENTAL (UNITED) AIRLINES CLASS B TL		05/31/2013	Various		4,292,813	3,250,000	
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		06/07/2013	BLAYLOCK ROBERT VAN, LLC		520,000	500,000	3,285
224399-AR-6	CRANE CO		12/10/2013	JPMORGAN CHASE & CO.		3,999,680	4,000,000	
224399-AS-4	CRANE CO		12/10/2013	Various		17,159,951	17,100,000	
226373-AG-3	CRESTWOOD MIDSTREAM PARTNERS LP		10/22/2013	CITIGROUP GLOBAL MARKETS		600,000	600,000	
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		12/10/2013	EXCHANGE		6,097,283	6,050,000	176,458
22818V-AB-3	CROWN AMER/CAP CORP III		07/09/2013	DEUTSCHE BANK SECURITIES		3,055,875	2,900,000	81,059
228189-AB-2	CROWN AMERICAS LLC		11/19/2013	EXCHANGE		3,164,932	3,125,000	48,438
228227-BD-5	CROWN CASTLE INTL CORP		09/10/2013	Various		7,575,000	7,800,000	172,900
22822T-AR-7	CROWN CASTLE OPR CO. NEW TL B		12/05/2013	Various		9,416,366	9,444,301	
12630U-AD-8	CSC HOLDINGS INC. TERM B LOAN		05/24/2013	Various		26,915,000	27,000,000	
126307-AF-4	CSC HOLDINGS LLC		11/20/2013	Various		10,604,435	9,850,000	93,000
12646R-AB-1	CST BRANDS INC		12/19/2013	EXCHANGE		5,140,539	5,025,000	33,500
126650-CA-6	CVS CAREMARK CORP		12/02/2013	BARCLAYS		12,995,060	13,000,000	
126650-CB-4	CVS CAREMARK CORP		12/02/2013	BARCLAYS		34,960,450	35,000,000	
23331A-BD-0	D.R. HORTON INC		12/17/2013	BARCLAYS		3,576,125	3,350,000	15,470
23331A-BH-1	D.R. HORTON INC		07/31/2013	Various		3,963,750	3,940,000	
233851-AY-0	DAIMLER FINANCE NA LLC		07/24/2013	DEUTSCHE BANK SECURITIES		29,000,000	29,000,000	
235825-AC-0	DANA HOLDING CORP		07/30/2013	CITIBANK		1,600,000	1,600,000	
237264-AA-4	DARLING INTERNATIONAL INC		12/18/2013	GOLDMAN, SACHS & CO.		1,000,000	1,000,000	
240019-BR-9	DAYTON POWER AND LIGHT CO		09/12/2013	BANK OF AMERICA/MERRILL LYNCH		19,966,000	20,000,000	
254683-AN-5	DCENT_10-A2 ABS		12/24/2013	WELLS FARGO		20,146,875	20,000,000	5,807
254683-BE-4	DCENT_2013-A5 ABS		10/22/2013	DEUTSCHE BANK AG		19,997,828	20,000,000	
24702R-AE-1	DELL INC		12/17/2013	GOLDMAN, SACHS & CO.		3,082,500	3,000,000	30,604
24702N-AB-6	DELL INC. TERM LOAN B		11/12/2013	BANK OF AMERICA		16,795,000	17,000,000	
24823U-AH-1	DENBURY RESOURCES INC		06/10/2013	Various		5,048,750	5,100,000	23,510
25179M-AQ-6	DEVON ENERGY CORP		12/11/2013	MORGAN STANLEY		18,000,000	18,000,000	
25179M-AR-4	DEVON ENERGY CORP		12/11/2013	MORGAN STANLEY		15,000,000	15,000,000	
25179M-AS-2	DEVON ENERGY CORP		12/11/2013	MORGAN STANLEY		26,973,270	27,000,000	
25179M-AT-0	DEVON ENERGY CORP		12/11/2013	MORGAN STANLEY		49,913,500	50,000,000	
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		06/24/2013	MORGAN STANLEY DEAN WITTER		11,113,750	11,000,000	
254683-AC-9	DISCOVER CARD MASTER TRUST ABS		09/24/2013	WELLS FARGO		20,881,228	18,057,000	34,007
254683-BA-2	DISCOVER CARD MASTER TRUST I ABS		10/11/2013	Various		17,508,652	17,500,000	4,253
25470X-AP-0	DISH DBS CORP		08/29/2013	EXCHANGE		3,000,000	3,000,000	51,000
25470X-AQ-8	DISH DBS CORP		09/04/2013	EXCHANGE		3,000,000	3,000,000	63,635
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL		05/10/2013	CREDIT SUISSE		2,967,499	2,912,883	
256677-AB-1	DOLLAR GENERAL CORP		04/08/2013	GOLDMAN, SACHS & CO.		24,971,500	25,000,000	
256882-AB-7	DPL INC		12/17/2013	BANK OF AMERICA/MERRILL LYNCH		3,270,000	3,000,000	35,208
26138E-AN-9	DR PEPPER SNAPPLE GROUP		11/07/2013	CREDIT SUISSE		16,754,265	16,500,000	140,617

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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
262049-AA-7	DRILL RIGS HLDS INC	E	02/28/2013	DEUTSCHE BANK SECURITIES		5,568,750	5,500,000	155,729
26250G-AB-2	DRYROCK ISSUANCE TRUST ABS		03/25/2013	Various		40,380,777	40,459,000	9,351
26441C-AK-1	DUKE ENERGY CORP		06/10/2013	GOLDMAN, SACHS & CO.		19,478,745	19,500,000	
263901-AE-0	DUKE ENERGY INDIANA INC		07/08/2013	WELLS FARGO BROKERAGE SERVICES		7,000,000	7,000,000	
26613T-AE-0	DUPONT FABROS TECHNOLOGY LP		12/19/2013	EXCHANGE		1,750,000	1,750,000	24,275
269871-AA-7	EAGLE SPINCO INC		07/10/2013	BARCLAYS BANK		1,920,000	2,000,000	42,396
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		05/13/2013	BARCLAYS BANK		3,379,423	3,338,317	
278062-AA-2	EATON CORP		11/19/2013	EXCHANGE		29,982,639	30,000,000	13,458
278062-AB-0	EATON CORP		11/19/2013	EXCHANGE		8,992,108	9,000,000	6,375
28176E-AC-2	EDWARDS LIFESCIENCES CORP		09/26/2013	BANK OF AMERICA/MERRILL LYNCH		18,906,220	19,000,000	
268648-AP-7	EMC CORP		06/03/2013	BANK OF AMERICA		63,963,520	64,000,000	
29250N-AG-0	ENBRIDGE INC	A	09/25/2013	JPMORGAN CHASE & CO.		16,000,000	16,000,000	
29271L-AA-2	ENDO FINANCE CO		12/11/2013	RBC DOMINION SECURITIES		400,000	400,000	
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		11/12/2013	BANK OF AMERICA/MERRILL LYNCH		4,335,000	4,000,000	93,333
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		05/08/2013	BANK OF AMERICA		1,108,750	1,000,000	23,764
29265W-AA-6	ENEL SPA	F	09/17/2013	JPMORGAN CHASE & CO.		7,934,640	8,000,000	
29273X-AN-6	ENERGY TRANSFER EQUITY LP TERM LOAN		12/02/2013	EXCHANGE		4,493,464	4,500,000	
29372E-AV-0	ENTERPRISE FLEET FINANCING LLC ABS		03/06/2013	BANK OF AMERICA		22,997,620	23,000,000	
29372E-AW-8	ENTERPRISE FLEET FINANCING LLC ABS		03/06/2013	BANK OF AMERICA		26,998,963	27,000,000	
26878U-AF-4	EP ENERGY LLC (EVEREST) TRANCHE B-2 TL		06/12/2013	Various		8,050,473	8,000,000	
26878U-AG-2	EP ENERGY LLC (EVEREST) TRANCHE B-3 TL		07/24/2013	Various		3,030,000	3,000,000	
29977H-AB-6	EP ENERGY/EP FINANCE INC		04/29/2013	WELLS FARGO		2,130,688	1,825,000	475
29444U-AL-0	EQUINIX INC		06/27/2013	Various		2,862,500	2,900,000	31,688
26885G-AB-5	ERA GROUP INC		06/10/2013	EXCHANGE		3,195,483	3,250,000	128,036
26884T-AK-8	ERAC USA FINANCE LLC		07/18/2013	ROYAL BANK OF SCOTLAND PLC		5,162,348	5,170,000	
30219G-AB-4	EXPRESS SCRIPTS HOLDING		01/21/2013	EXCHANGE		34,880,622	35,000,000	324,625
30219G-AC-2	EXPRESS SCRIPTS HOLDING		01/21/2013	EXCHANGE		18,995,987	19,000,000	121,917
30219G-AD-0	EXPRESS SCRIPTS HOLDING		01/21/2013	EXCHANGE		44,789,358	45,000,000	516,750
30605K-AB-7	FAIRW_06-1A CDO - CF - LOANS	E	09/18/2013	BNP CAPITAL MARKETS		19,361,679	19,458,974	18,657
314275-AA-6	FEDERATED RETAIL HOLDING		02/07/2013	GOLDMAN, SACHS & CO.		7,226,074	6,197,000	72,109
315786-AA-1	FIDELITY & GUARANTY LIFE		05/29/2013	Various		8,433,906	8,225,000	31,291
31620M-AJ-5	FIDELITY NATIONAL INFORM		04/10/2013	BANK OF AMERICA		8,467,445	8,500,000	
31679D-AD-8	FIFTH THIRD AUTO TRUST ABS		03/20/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		21,998,805	22,000,000	
31677Q-AX-7	FIFTH THIRD BANCORP		02/25/2013	DEUTSCHE BANK SECURITIES		13,997,480	14,000,000	
31677Q-AZ-2	FIFTH THIRD BANK		11/18/2013	GOLDMAN, SACHS & CO.		38,000,000	38,000,000	
32007U-AL-3	FIRST DATA CORP 2018 DOLLAR TL		12/18/2013	CREDIT SUISSE		3,015,000	3,000,000	
319963-BE-3	FIRST DATA CORPORATION		03/21/2013	OPPENHEIMER & CO. INC		3,142,500	3,000,000	123,750
337932-AE-7	FIRSTENERGY CORP		02/28/2013	MORGAN STANLEY DEAN WITTER		17,998,200	18,000,000	
337932-AF-4	FIRSTENERGY CORP		08/15/2013	Various		9,104,650	10,000,000	192,431
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD	F	08/30/2013	EXCHANGE		4,623,420	4,675,000	9,740
30251G-AK-3	FMG RESOURCES AUG 2006	F	12/17/2013	BARCLAYS		2,127,500	2,000,000	26,333
30251G-AN-7	FMG RESOURCES AUG 2006	F	05/24/2013	Various		9,908,500	9,350,000	235,698
34530D-AD-1	FORD CREDIT AUTO OWNER TRUST ABS		07/23/2013	DEUTSCHE BANK SECURITIES		13,998,740	14,000,000	
34530E-AD-9	FORD CREDIT AUTO OWNER TRUST ABS		05/14/2013	RBC DOMINION SECURITIES		9,998,410	10,000,000	
345397-WJ-8	FORD MOTOR CREDIT CO LLC		05/06/2013	GOLDMAN, SACHS & CO.		34,966,400	35,000,000	
345397-WL-3	FORD MOTOR CREDIT CO LLC		09/26/2013	GOLDMAN, SACHS & CO.		24,990,750	25,000,000	
345397-WM-1	FORD MOTOR CREDIT CO LLC		11/06/2013	DEUTSCHE BANK AG		20,000,000	20,000,000	
34540U-AA-7	FORD MOTOR CREDIT CO LLC		01/08/2013	DEUTSCHE BANK SECURITIES		21,415,290	21,500,000	
34530F-AE-4	FORDL_2013-B ABS		10/22/2013	CREDIT SUISSE		9,999,983	10,000,000	
34530A-AC-9	FORDO_12-D ABS		12/23/2013	MORGAN STANLEY		18,389,638	18,376,000	3,905
34530D-AC-3	FORDO_13-C ABS		12/23/2013	BARCLAYS		14,053,047	14,000,000	4,783
34530G-AD-4	FORDO_13-D ABS		12/11/2013	MORGAN STANLEY		10,005,078	10,000,000	186
G3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	F	12/12/2013	Various		23,678,993	23,607,312	
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		10/14/2013	EXCHANGE		21,998,048	22,000,000	42,090
35671D-BG-9	FREEPORT-MCMORAN COPPER & GOLD INC		10/14/2013	EXCHANGE		2,998,948	3,000,000	7,492
35687K-AM-3	FREESCALE SEMICONDUCTOR TL B-5		10/29/2013	DEUTSCHE BANK SECURITIES		990,000	1,000,000	
35802X-AF-0	FRESENIUS MED CARE II		08/26/2013	BARCLAYS		2,045,000	2,000,000	9,465
35802X-AA-1	FRESENIUS MED CARE US		11/13/2013	BARCLAYS		751,500	668,000	7,599
358070-AA-8	FRESNILLO PLC	F	11/07/2013	CITIGROUP GLOBAL MARKETS		4,962,100	5,000,000	
35906A-AK-4	FRONTIER COMMUNICATIONS		02/15/2013	J. P. MORGAN SECURITIES, INC.		3,390,000	3,000,000	91,875
35906A-AN-8	FRONTIER COMMUNICATIONS		04/17/2013	Various		6,344,125	6,150,000	10,156
35906A-9A-8	FRONTIER COMMUNICATIONS TERM LOAN A		05/22/2013	GREENWICH NATWEST		4,836,806	4,861,111	
302941-AJ-8	FTI CONSULTING INC		12/17/2013	BAIRD (ROBERT W.) & CO. INC.		3,751,875	3,450,000	49,809
302941-AM-1	FTI CONSULTING INC		07/31/2013	EXCHANGE		3,584,753	3,550,000	44,967
363206-AA-1	GALE_07-3A CDO - CF - LOANS	E	09/10/2013	WELLS FARGO		8,272,129	8,419,470	6,630

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36361Q-AD-1	GALL_2013-2A CDO - CF - LOANS	E	11/19/2013	GUGGENHEIM SECURITIES, LLC		39,760,000	40,000,000	
364725-AX-9	GANNETT CO INC		07/24/2013	J. P. MORGAN SECURITIES, INC.		2,858,414	2,900,000	
364725-AY-7	GANNETT CO INC		09/26/2013	JPMORGAN CHASE & CO.		1,382,136	1,400,000	
364725-AZ-4	GANNETT CO INC		09/26/2013	JPMORGAN CHASE & CO.		990,860	1,000,000	
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS	F	08/02/2013	STERNE AGEE & LEACH		17,156,413	14,695,000	
365556-AK-5	GARDNER DENVER INC. INIT DOLL TERM LOAN		08/20/2013	UNION BANK OF SWITZERLAND		3,980,000	4,000,000	
361448-AP-8	GATX CORP		03/15/2013	Various		9,993,900	10,000,000	330
361448-AR-4	GATX CORP		11/14/2013	CITIGROUP GLOBAL MARKETS		19,892,600	20,000,000	
36159J-DH-1	GE CAPITAL CREDIT CARD MASTER ABS		12/11/2013	Various		31,084,005	31,086,000	16,579
36159J-DE-8	GEMNT_12-5 ABS		12/12/2013	CREDIT SUISSE		5,167,502	5,150,000	272
36962G-7A-6	GENERAL ELEC CAP CORP		07/09/2013	CITIBANK		30,000,000	30,000,000	
370334-BN-3	GENERAL MILLS INC		01/28/2013	DEUTSCHE BANK SECURITIES		3,999,280	4,000,000	
37045X-AD-8	GENERAL MOTORS FINANCIAL CO INC		12/19/2013	GOLDMAN, SACHS & CO.		7,497,500	7,000,000	116,507
37045X-AB-2	GENERAL MOTORS FINL CO		12/13/2013	WUNDERLICH SECURITIES		1,802,250	1,580,000	4,099
36159R-AG-8	GEO GROUP INC		10/21/2013	EXCHANGE		6,582,946	6,855,000	19,518
36159R-AH-6	GEO GROUP INC		09/19/2013	WELLS FARGO		3,000,000	3,000,000	
373200-AY-0	GEORGIA GULF CORPORATION		08/13/2013	Various		6,491,500	6,500,000	18,173
377372-AG-2	GLAXOSMITHKLINE CAP INC		03/13/2013	J. P. MORGAN SECURITIES, INC.		1,997,400	2,000,000	
378272-AC-2	GLENCORE FUNDING LLC		05/22/2013	BANK OF AMERICA		5,000,000	5,000,000	
378272-AD-0	GLENCORE FUNDING LLC		05/22/2013	BANK OF AMERICA		24,875,500	25,000,000	
378272-AE-8	GLENCORE FUNDING LLC		05/22/2013	BANK OF AMERICA		50,000,000	50,000,000	
361841-AA-7	GLP CAPITAL LP		10/23/2013	BANK OF AMERICA/MERRILL LYNCH		2,800,000	2,800,000	
361841-AC-3	GLP CAPITAL LP		10/23/2013	BANK OF AMERICA/MERRILL LYNCH		5,400,000	5,400,000	
361841-AE-9	GLP CAPITAL LP		10/23/2013	BANK OF AMERICA/MERRILL LYNCH		300,000	300,000	
380956-AC-6	GOLDCORP INC	A	05/03/2013	Various		26,916,070	27,000,000	14,167
380956-AD-4	GOLDCORP INC	A	06/28/2013	MIZUHO INTERNATIONAL PLC		1,719,585	1,944,000	20,579
38141E-B7-3	GOLDMAN SACHS & CO		11/12/2013	GOLDMAN, SACHS & CO.		45,000,000	45,000,000	
38141G-VK-7	GOLDMAN SACHS GROUP INC		04/25/2013	GOLDMAN, SACHS & CO.		50,000,000	50,000,000	
38147M-AA-3	GOLDMAN SACHS GROUP INC		07/16/2013	GOLDMAN, SACHS & CO.		9,991,700	10,000,000	
382550-BC-4	GOODYEAR TIRE & RUBBER		08/28/2013	OPPENHEIMER & CO., INC.		2,805,000	2,750,000	57,750
382550-BD-2	GOODYEAR TIRE & RUBBER		08/13/2013	Various		10,632,500	10,550,000	72,493
38869P-AK-0	GRAPHIC PACKAGING INTL		08/02/2013	Various		6,940,000	7,000,000	49,479
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	12/13/2013	BNP PARIBAS SECURITIES CORP		1,697,387	1,684,752	
40166K-AB-7	GUGGENHEIM PRTNRS LLC INIT TERM LOAN		08/01/2013	BANK OF AMERICA		1,995,000	2,000,000	
40256V-AA-6	GULFS_07-1A CDO - CF - LOANS	E	09/12/2013	STERNE AGEE CLEARING INC.		24,214,703	24,727,805	2,159
406216-BC-4	HALLIBURTON COMPANY		07/29/2013	DEUTSCHE BANK SECURITIES		39,571,884	39,600,000	
44890P-AC-9	HALST_13-B ABS		12/11/2013	BANK OF AMERICA/MERRILL LYNCH		6,027,422	6,000,000	163
41283T-AD-0	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		04/02/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		4,843,222	4,821,000	2,437
41283Y-AC-1	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		04/16/2013	CITIGROUP GLOBAL MARKETS		10,999,969	11,000,000	
41283Y-AD-9	HARLEY-DAVIDSON MOTORCYCLE TRU ABS		04/16/2013	CITIGROUP GLOBAL MARKETS		14,996,075	15,000,000	
43813C-AC-4	HAROT_12-4 ABS		12/23/2013	NOMURA SECURITIES INTERNATIONAL INC		8,614,412	8,605,000	1,492
43814F-AD-4	HAROT_2013-4 ABS		12/23/2013	Various		45,791,599	45,728,000	20,601
44890Q-AB-9	HART_13-C ABS		12/23/2013	CITIGROUP GLOBAL MARKETS		7,595,666	7,585,000	1,801
44890Q-AD-5	HART_2013-C ABS		09/11/2013	JPMORGAN CHASE & CO.		27,992,504	28,000,000	
420088-AA-4	HAWK ACQUISITION SUB INC		04/12/2013	Various		5,253,125	5,250,000	2,361
197677-AG-2	HCA INC		09/03/2013	BANK OF AMERICA/MERRILL LYNCH		4,377,500	4,250,000	73,536
404121-AC-9	HCA INC		08/22/2013	JPMORGAN CHASE & CO.		5,356,250	5,000,000	10,833
428040-CN-7	HDTFS INC		03/14/2013	EXCHANGE		400,000	400,000	10,278
428040-CP-2	HDTFS INC		03/14/2013	EXCHANGE		5,433,928	5,200,000	125,594
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB		05/14/2013	Various		7,099,955	7,032,629	
421924-BK-6	HEALTHSOUTH CORP		07/18/2013	BARCLAYS BANK		2,927,875	2,950,000	38,637
40419V-AJ-1	HEINZ (HJ) CO TLB-2		08/07/2013	Various		75,388,553	75,000,000	
428040-CJ-6	HERTZ CORP		11/20/2013	Various		4,415,759	4,157,000	61,834
42804V-AM-3	HERTZ CORP B-1 TL		04/12/2013	DEUTSCHE BANK SECURITIES		5,024,906	4,987,500	
43289D-AC-7	HILTON WORLDWIDE, INC. INITIAL TERM LOAN		11/25/2013	DEUTSCHE BANK SECURITIES		5,891,447	5,921,053	
437076-BB-7	HOME DEPOT INC		09/03/2013	BANK OF AMERICA/MERRILL LYNCH		47,932,320	48,000,000	
43812X-AD-7	HONDA AUTO RECEIVABLES OWNER T ABS		07/17/2013	J. P. MORGAN SECURITIES, INC.		29,995,161	30,000,000	
43814C-AD-1	HONDA AUTO RECEIVABLES OWNER T ABS		03/25/2013	WELLS FARGO		9,251,718	9,272,000	1,118
441060-AM-2	HOSPIRA INC		09/17/2013	Various		17,555,590	17,500,000	27,444
44328M-BT-0	HSBC BANK PLC	F	05/08/2013	HSBC SECURITIES, INC.		14,971,950	15,000,000	
446150-AH-7	HUNTINGTON BANCSHARES		07/30/2013	BANK OF AMERICA		5,588,800	5,600,000	
446438-RE-5	HUNTINGTON NATIONAL BANK		07/30/2013	GOLDMAN, SACHS & CO.		17,076,915	17,100,000	
446438-RF-2	HUNTINGTON NATIONAL BANK		11/15/2013	MORGAN STANLEY		24,994,750	25,000,000	
44842C-AA-1	HUTCHISON WHAMPOA INTERNATIONAL 12	F	12/06/2013	CITIGROUP GLOBAL MARKETS		9,954,800	10,000,000	18,333
44890P-AD-7	HYUNDAI AUTO LEASE SECURITIZAT ABS		12/11/2013	Various		20,011,397	20,000,000	65

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44921S-AG-7	HYUNDAI AUTO LEASE SECURITIZAT ABS		02/27/2013	J. P. MORGAN SECURITIES, INC.		20,997,593	21,000,000	
44890L-AD-6	HYUNDAI AUTO RECEIVABLES TRUST ABS		06/19/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		69,977,677	70,000,000	
44923Q-AF-1	HYUNDAI CAPITAL AMERICA		08/06/2013	BANK OF AMERICA		19,988,400	20,000,000	
44923Q-AG-9	HYUNDAI CAPITAL AMERICA		08/06/2013	BANK OF AMERICA		24,925,000	25,000,000	
44919P-AD-4	IAC/INTERACTIVECORP		11/12/2013	JPMORGAN CHASE & CO.		2,300,000	2,300,000	
451102-AH-0	ICAHN ENTERPRISES/FIN		12/18/2013	BANK OF AMERICA/MERRILL LYNCH		6,687,553	6,410,000	225,062
451102-AV-9	ICAHN ENTERPRISES/FIN		07/29/2013	JEFFERIES & COMPANY, INC.		3,250,000	3,250,000	
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		11/25/2013	Various		9,722,423	9,722,423	
45257#-AA-9	IMPACT CHILDCARE LLC ABS		10/15/2013	Various		1,037,505	1,037,505	
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		07/15/2013	Various		845,297	808,554	
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL		11/13/2013	BANK OF AMERICA		2,012,500	2,000,000	
45672J-AB-6	INEOS US FINANCE CASH DOLLAR TL		06/13/2013	BARCLAYS BANK		2,000,000	2,000,000	
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		12/06/2013	Various		5,050,000	5,000,000	
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)		07/24/2013	Various		6,088,580	6,085,620	
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		12/18/2013	Various		5,633,510	5,606,435	
45685E-AE-6	ING US INC		08/16/2013	EXCHANGE		16,972,951	17,000,000	1,369
45687A-AK-8	INGERSOLL-RAND GL HLD CO	F	06/17/2013	GOLDMAN, SACHS & CO.		9,236,125	9,250,000	
44987E-AA-2	INGIM_2013-3A CDO - CF - LOANS	E	11/26/2013	CREDIT SUISSE		20,000,000	20,000,000	
457030-AJ-3	INGLES MARKET INC		12/18/2013	EXCHANGE		6,000,000	6,000,000	2,875
45824T-AC-9	INTELSAT JACKSON HLDG	E	11/04/2013	STIFEL CAPITAL MARKETS		1,088,750	1,000,000	4,431
45824T-AE-5	INTELSAT JACKSON HLDG	E	12/18/2013	BANK OF AMERICA/MERRILL LYNCH		3,596,966	3,319,000	54,810
45824T-AN-5	INTELSAT JACKSON HLDG	F	08/02/2013	Various		5,484,750	5,600,000	23,681
L5137L-AE-5	INTELSAT JACKSON TRANCHE B-2 TERM LOAN	F	11/27/2013	EXCHANGE		22,764,074	22,681,402	
45866F-AB-0	INTERCONTINENTALEXCHANGE INC		10/01/2013	BANK OF AMERICA/MERRILL LYNCH		19,982,200	20,000,000	
459745-GG-4	INTERNATIONAL LEASE FINANCE CORP		11/21/2013	GOLDMAN, SACHS & CO.		1,177,500	1,000,000	17,257
459745-GP-4	INTERNATIONAL LEASE FINANCE CORP		11/13/2013	DEUTSCHE BANK AG		1,995,000	2,000,000	7,104
459745-GJ-8	INTL LEASE FINANCE CORP		12/17/2013	GOLDMAN, SACHS & CO.		5,387,500	5,000,000	27,951
459745-GQ-2	INTL LEASE FINANCE CORP		07/10/2013	GOLDMAN, SACHS & CO.		4,675,000	5,000,000	79,653
459745-GR-0	INTL LEASE FINANCE CORP		05/21/2013	GOLDMAN, SACHS & CO.		20,000,000	20,000,000	
46284P-AQ-7	IRON MOUNTAIN INC		08/22/2013	Various		6,477,500	6,500,000	6,250
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/10/2013	CITIGROUP GLOBAL MARKETS		9,105,750	100,000	
464592-AQ-7	ISLE OF CAPRI CASINOS		06/11/2013	EXCHANGE		5,999,174	6,000,000	94,000
46611V-AP-0	JBS USA LLC TLB		12/24/2013	J. P. MORGAN SECURITIES, INC.		10,007,500	10,000,000	
472712-ES-3	JEFFERSON CNTY AR POLL CONTROL REVENUE-R		01/04/2013	MORGAN STANLEY DEAN WITTER		7,000,000	7,000,000	
24422E-SB-6	JOHN DEERE CAPITAL CORP		03/06/2013	BANK OF AMERICA		17,459,575	17,500,000	
24422E-SE-0	JOHN DEERE CAPITAL CORP		10/08/2013	BANK OF AMERICA/MERRILL LYNCH		14,445,000	14,445,000	
485161-AU-7	KANSAS CITY SOUTHERN DE MEXICO SA	E	12/26/2013	EXCHANGE		12,943,458	12,935,000	19,524
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B		12/17/2013	Various		9,707,009	9,634,748	
48578P-AF-2	KASIMA LLC (DIGITAL CINEMA) TL		12/06/2013	BARCLAYS BANK		5,018,750	5,000,000	
49327M-2E-3	KEYBANK NA		11/21/2013	KEYCORP		30,000,000	30,000,000	
49327M-2J-2	KEYBANK NA		11/21/2013	KEYCORP		7,993,920	8,000,000	
49326E-EE-9	KEYCORP		11/05/2013	KEYCORP		14,990,550	15,000,000	
494550-BR-6	KINDER MORGAN ENER PART		07/29/2013	BANK OF AMERICA		24,565,068	24,600,000	
49638V-AC-2	KING_06-3A SUB CDO - CF - LOANS	F	06/18/2013	MORGAN STANLEY DEAN WITTER		10,422,500	12,500,000	
50076Q-AK-2	KRAFT FOODS GROUP INC		01/29/2013	EXCHANGE		19,959,254	20,000,000	49,653
50076Q-AY-2	KRAFT FOODS GROUP INC		01/29/2013	EXCHANGE		23,978,611	24,000,000	81,000
501044-CU-3	KROGER CO		12/16/2013	BANK OF AMERICA/MERRILL LYNCH		9,993,700	10,000,000	
501044-CV-1	KROGER CO		12/16/2013	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000	
501044-CW-9	KROGER CO		12/16/2013	BANK OF AMERICA/MERRILL LYNCH		19,970,400	20,000,000	
501044-CX-7	KROGER CO		12/16/2013	BANK OF AMERICA/MERRILL LYNCH		31,921,600	32,000,000	
50540R-AM-4	LABORATORY CORP OF AMERICA HLDG		10/29/2013	WELLS FARGO		19,983,200	20,000,000	
505588-BH-5	LACLEDE GAS CO		08/07/2013	WELLS FARGO BROKERAGE SERVICES		11,332,003	11,375,000	
521865-AR-6	LEAR CORP		12/18/2013	STERNE AGEE CLEARING INC.		963,996	917,000	19,658
521865-AT-2	LEAR CORP		05/30/2013	Various		5,011,500	5,000,000	35,460
526057-BN-3	LENNAR CORPORATION		09/18/2013	Various		5,943,208	6,250,000	103,160
52736R-BB-7	LEVI STRAUSS & CO		08/20/2013	DEUTSCHE BANK AG		3,762,500	3,500,000	72,649
53219L-AL-3	LIFEPOINT HOSPITALS INC.		11/21/2013	BARCLAYS		1,250,000	1,250,000	
53219L-AK-5	LIFEPOINT HOSPITALS INC		09/30/2013	Various		(376,500)		
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB		03/20/2013	CITIBANK		3,458,296	3,435,770	
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TLB-1		11/21/2013	J. P. MORGAN SECURITIES, INC.		10,065,000	10,000,000	
50212X-AR-7	LPL HOLDINGS INC INCREMENTAL TLB		07/08/2013	BANK OF AMERICA		1,995,000	1,995,000	
55181W-AA-2	LYNX I CORP	R	02/07/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		1,200,000	1,200,000	
552081-AG-6	LYONDELLBASELL IND NV	F	11/07/2013	Various		31,208,167	28,150,000	290,028
563571-AH-1	MANITOWOC COMPANY INC		11/06/2013	MORGAN STANLEY		5,668,750	5,000,000	10,625
570506-AQ-8	MARKWEST ENERGY PART/FIN		07/12/2013	CITIBANK		966,625	950,000	22,061

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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
570506-AR-6	MARKWEST ENERGY PART/FIN		01/07/2013	BARCLAYS BANK		2,150,000	2,150,000	
571748-AT-9	MARSH & MCLENNAN COMPANIES INC		09/24/2013	HSBC SECURITIES, INC.		11,993,640	12,000,000	
573334-AB-5	MARTIN MIDSTREAM PARTNER		11/07/2013	BANK OF AMERICA/MERRILL LYNCH		5,245,950	4,920,000	49,945
57629W-BS-8	MASSMUTUAL GLOBAL FUNDIN ABS		07/26/2013	MORGAN STANLEY DEAN WITTER		14,772,768	14,800,000	
577081-AX-0	MATTEL INC		03/04/2013	BANK OF AMERICA		7,748,140	7,750,000	
57772K-AC-5	MAXIM INTEGRATED PRODUCTS INC		11/14/2013	BANK OF AMERICA/MERRILL LYNCH		31,858,880	32,000,000	
58155Q-AF-0	MCKESSON CORP		03/05/2013	J. P. MORGAN SECURITIES, INC.		19,959,400	20,000,000	
58404J-AK-4	MEDASSETS INC TERM B LOAN		01/09/2013	J. P. MORGAN SECURITIES, INC.		1,492,500	1,500,000	
58446V-AG-6	MEDIACOM BROBND LLC/CORP		04/29/2013	EXCHANGE		3,073,987	3,000,000	14,875
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		07/25/2013	Various		17,547,425	17,560,000	
58446H-AH-5	MEDIACOM LLC GROUP TERM C		04/01/2013	J. P. MORGAN SECURITIES, INC.		2,234,454	2,226,106	
58445M-AP-7	MEDIACOM LLC/US		08/19/2013	Various		2,626,250	2,500,000	2,618
585055-BA-3	MEDTRONIC INC		03/19/2013	GOLDMAN, SACHS & CO.		32,451,250	32,500,000	
58768V-AD-3	MERCEDES-BENZ AUTO LEASE TRUST ABS		04/23/2013	Various		16,001,631	16,000,000	160
58768W-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS		07/23/2013	GREENWICH CAPITAL MARKETS, INC.		19,996,704	20,000,000	
58933Y-AH-8	MERCK & CO INC		05/15/2013	J. P. MORGAN SECURITIES, INC.		50,000,000	50,000,000	
59001A-AQ-5	MERITAGE HOMES CORP		10/22/2013	Various		4,350,875	4,100,000	13,533
59001A-AT-9	MERITAGE HOMES CORP		05/23/2013	EXCHANGE		2,065,000	2,065,000	18,069
59217G-BB-4	MET LIFE GLOB FUNDING I		07/11/2013	HSBC SECURITIES, INC.		15,000,000	15,000,000	
591709-AL-4	METROPCS WIRELESS INC		07/10/2013	Various		3,063,250	2,950,000	26,868
591709-AM-2	METROPCS WIRELESS INC		03/08/2013	DEUTSCHE BANK SECURITIES		1,862,500	1,850,000	
591709-AP-5	METROPCS WIRELESS INC		08/05/2013	Various		6,597,500	6,500,000	54,472
552953-BB-6	MGM MIRAGE		12/17/2013	Various		5,354,920	4,704,000	149,064
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		01/22/2013	Various		9,947,500	10,000,000	
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		01/07/2013	BANK OF AMERICA		2,487,500	2,500,000	
552953-BW-0	MGM RESORTS INTL		07/11/2013	STIFEL NICOLAUS & CO, INC.		1,061,438	925,000	36,566
552953-BX-8	MGM RESORTS INTL		05/02/2013	STERNE AGEE & LEACH		2,305,000	2,000,000	22,389
552953-CA-7	MGM RESORTS INTL		03/26/2013	Various		14,250,710	13,822,000	117,560
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		02/14/2013	DEUTSCHE BANK SECURITIES		2,000,000	2,000,000	
59565X-AA-8	MIDCONTINENT COMM & FIN		08/21/2013	Various		6,922,500	6,900,000	13,542
59934R-AA-5	MILESTONE AVIATION GROUP		12/19/2013	JEFFERIES & COMPANY, INC.		2,057,610	1,923,000	4,146
60662W-AJ-1	MITCHELL INTERNATIONAL INC TL		10/31/2013	BANK OF AMERICA		1,492,500	1,500,000	
55313Y-AD-3	MMCA AUTOMOBILE TRUST ABS		04/24/2013	WELLS FARGO		2,330,188	2,300,000	1,404
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		05/13/2013	BANK OF AMERICA		4,020,000	4,000,000	
610530-FG-7	MONROE CNTY GA DEV AUTH GULF PWR CO PLAN		06/18/2013	SUNTRUST CAPITAL MARKETS		12,000,000	12,000,000	
61166W-AM-3	MONSANTO COMPANY		11/04/2013	BANK OF AMERICA/MERRILL LYNCH		8,987,490	9,000,000	
617446-7U-7	MORGAN STANLEY		04/22/2013	MORGAN STANLEY DEAN WITTER		34,975,150	35,000,000	
617446-7V-5	MORGAN STANLEY		05/16/2013	MORGAN STANLEY DEAN WITTER		15,022,500	15,000,000	16,852
61746B-DG-8	MORGAN STANLEY		02/20/2013	MORGAN STANLEY DEAN WITTER		8,982,990	9,000,000	
55292L-AD-6	MTBAT_2013-1 ABS		10/24/2013	Various		42,161,453	42,000,000	7,327
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-1		03/15/2013	Various		2,877,916	2,992,481	
628530-AL-1	MYLAN INC		01/23/2013	J. P. MORGAN SECURITIES, INC.		23,190,750	19,800,000	56,306
628530-AP-2	MYLAN INC		06/21/2013	J. P. MORGAN SECURITIES, INC.		3,797,500	3,500,000	23,917
628530-AZ-0	MYLAN INC		06/18/2013	GOLDMAN, SACHS & CO.		18,985,750	19,000,000	
628530-BA-4	MYLAN INC		06/18/2013	MORGAN STANLEY DEAN WITTER		19,958,200	20,000,000	
628530-BE-6	MYLAN INC		11/19/2013	JPMORGAN CHASE & CO.		14,991,150	15,000,000	
628530-BF-3	MYLAN INC		11/19/2013	Various		20,966,180	21,000,000	
629568-AY-2	NABORS INDUSTRIES INC		09/04/2013	CITIGROUP GLOBAL MARKETS		7,395,708	7,400,000	
65477M-AD-0	NAROT_2013-C_A4 ABS		12/04/2013	BANK OF AMERICA/MERRILL LYNCH		19,997,412	20,000,000	
65477M-AB-4	NART_13-C ABS		12/23/2013	CITIGROUP GLOBAL MARKETS		15,650,000	15,650,000	3,304
63530Q-AE-9	NATIONAL CINEMEDIA LLC		08/02/2013	CITIBANK		1,856,400	1,785,000	33,320
63937D-AM-9	NAVCDO_06 CDO - CF - LOANS	E	10/16/2013	STERNE AGEE CLEARING INC.		4,330,575	9,623,500	
63946C-AB-4	NBCUNIVERSAL ENTERPRISE		03/20/2013	MORGAN STANLEY DEAN WITTER		15,011,250	15,000,000	2,815
63946C-AC-2	NBCUNIVERSAL ENTERPRISE		03/20/2013	J. P. MORGAN SECURITIES, INC.		22,029,700	22,000,000	7,110
628865-AA-5	NCR CORP		12/05/2013	JPMORGAN CHASE & CO.		900,000	900,000	
62886E-AH-1	NCR CORP		07/08/2013	Various		5,514,538	5,615,000	87,334
62886E-AJ-7	NCR CORP		08/29/2013	Various		3,753,379	3,750,000	58,750
64015B-AB-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		06/01/2013	SCHEDULED PAY UP		106	106	
64015B-AC-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		11/01/2013	SCHEDULED PAY UP		3,652	2	
64015B-AD-9	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		11/01/2013	SCHEDULED PAY UP		43,073	43,073	
64021S-AB-5	NEIMAN MARCUS GROUP INC TL		11/08/2013	CREDIT SUISSE		2,985,000	3,000,000	
62908U-AD-8	NEP/NCP HOLDCO INC NEW TERM LOAN		05/06/2013	BARCLAYS BANK		4,987,500	4,987,500	
64952W-BM-4	NEW YORK LIFE GLOBAL FDG		02/06/2013	DEUTSCHE BANK SECURITIES		6,995,450	7,000,000	
64952W-BP-7	NEW YORK LIFE GLOBAL FDG		07/16/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		2,740,000	2,740,000	
64952W-BQ-5	NEW YORK LIFE GLOBAL FUNDING		12/05/2013	BARCLAYS		9,988,500	10,000,000	

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65157Y-AE-9	NEWMK_13-1 CDO - CF - LOANS	E	10/30/2013	JEFFERIES & COMPANY, INC.		4,725,000	4,500,000	
65409Q-BA-9	NIELSEN FINANCE LLC	R	08/29/2013	EXCHANGE		3,972,534	4,000,000	74,000
65409Y-AV-7	NIELSEN FINANCE LLC CLASS E DOLLAR TL		05/07/2013	Various		3,271,910	3,261,935	
654679-AB-5	NISKA GAS STORAGE US/CAN		12/17/2013	CREDIT SUISSE		3,150,000	3,000,000	70,260
65476L-AD-3	NISSAN AUTO LEASE TRUST ABS		04/18/2013	J. P. MORGAN SECURITIES, INC.		34,544,474	34,500,000	9,219
65476V-AD-1	NISSAN AUTO LEASE TRUST ABS		06/11/2013	Various		16,978,947	17,000,000	3,022
65477L-AD-2	NISSAN AUTO RECEIVABLES OWNER ABS		07/24/2013	J. P. MORGAN SECURITIES, INC.		29,993,337	30,000,000	
654740-AC-3	NISSAN MOTOR ACCEPTANCE		03/11/2013	J. P. MORGAN SECURITIES, INC.		19,967,600	20,000,000	
654740-AD-1	NISSAN MOTOR ACCEPTANCE		03/11/2013	J. P. MORGAN SECURITIES, INC.		20,753,616	20,800,000	
664397-AJ-5	NORTHEAST UTILITIES		05/08/2013	BANK OF AMERICA		11,991,960	12,000,000	
666807-BF-8	NORTHROP GRUMMAN CORP		05/28/2013	J. P. MORGAN SECURITIES, INC.		42,881,320	43,000,000	
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	05/10/2013	Various		10,142,855	9,974,534	
629377-BG-6	NRG ENERGY INC		11/18/2013	RBC DOMINION SECURITIES		2,155,000	2,000,000	73,667
629377-BU-5	NRG ENERGY INC		12/16/2013	Various		8,738,651	8,450,000	190,809
62937N-AT-4	NRG ENERGY INC TL		07/31/2013	MORGAN STANLEY DEAN WITTER		4,987,500	4,987,500	
67020Y-AD-2	NUANCE COMMUNICATIONS		07/10/2013	Various		4,341,688	4,310,000	49,943
670346-AK-1	NUCOR CORP		11/08/2013	WELLS FARGO		14,052,275	12,254,000	324,578
62947Q-AN-8	NXP BV/NXP FUNDING LLC	F	05/28/2013	Various		4,986,563	4,850,000	30,826
67104G-AC-2	OAK HILL 13-VIIIA CDO - CF - LOANS	F	04/17/2013	BANK OF AMERICA		9,500,000	10,000,000	
68268N-AF-0	ONEOK PARTNERS LP		02/07/2013	BANK OF AMERICA		3,174,840	3,000,000	2,979
68268N-AH-6	ONEOK PARTNERS LP		02/12/2013	WELLS FARGO BROKERAGE SERVICES		12,908,563	12,790,000	108,004
68268N-AK-9	ONEOK PARTNERS LP		09/09/2013	RBS SECURITIES INC		2,368,460	2,370,000	
68389X-AQ-8	ORACLE CORP		07/09/2013	BANK OF AMERICA		13,951,280	14,000,000	
68389X-AR-6	ORACLE CORP		07/09/2013	BANK OF AMERICA		30,000,000	30,000,000	
68620Y-AC-6	ORIGIN ENERGY FINANCE LTD	F	10/02/2013	JPMORGAN CHASE & CO.		28,947,220	29,000,000	
690070-AA-5	OUTERWALL INC		11/13/2013	EXCHANGE		7,266,429	7,210,000	69,697
69138E-AK-5	OXBOW CARBON LLC TLB		08/02/2013	BANK OF AMERICA		1,990,000	2,000,000	
67108K-AA-3	OZLME_2013-5A CDO - CF - LOANS	E	11/25/2013	BANK OF AMERICA/MERRILL LYNCH		39,980,000	40,000,000	
69371R-L7-9	PACCAR FINANCIAL CORP		12/03/2013	CITIGROUP GLOBAL MARKETS		15,500,000	15,500,000	
704549-AE-4	PEABODY ENERGY CORP		12/17/2013	BARCLAYS		2,739,120	2,424,000	24,333
704549-AF-1	PEABODY ENERGY CORP		07/17/2013	Various		3,045,250	2,900,000	72,713
709599-AL-8	PENSKE TRUCK LEASING/PTL		01/14/2013	J. P. MORGAN SECURITIES, INC.		15,965,280	16,000,000	
709629-AC-3	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		24,991,800	25,000,000	143,438
709629-AK-5	PENTAIR FINANCE SA	F	04/29/2013	EXCHANGE		29,983,488	30,010,000	68,773
713448-CK-2	PEPSICO INC		07/25/2013	BANK OF AMERICA		24,972,250	25,000,000	
714294-AA-3	PERRIGO CO LTD	E	11/05/2013	HSBC SECURITIES, INC.		12,986,610	13,000,000	
714294-AE-5	PERRIGO CO LTD	E	11/06/2013	Various		32,471,906	32,450,000	1,917
71647N-AB-5	PETROBRAS GLOBAL FINANCE	F	05/13/2013	CITIBANK		17,883,360	18,000,000	
71654Q-BK-7	PETROLEOS MEXICANOS	F	09/04/2013	EXCHANGE		30,000,000	30,000,000	91,448
717081-DF-7	PFIZER INC		05/28/2013	CITIBANK		35,000,000	35,000,000	
71755V-AB-5	PHILADELPHIA ENERGY SOLUTIONS INITIAL TL		05/24/2013	J. P. MORGAN SECURITIES, INC.		3,447,500	3,500,000	
718546-AE-4	PHILLIPS 66		01/30/2013	EXCHANGE		9,496,899	9,500,000	74,615
718546-AJ-3	PHILLIPS 66		01/30/2013	EXCHANGE		38,545,794	38,100,000	277,865
73328X-AB-5	PILOT_13-1 ABS		12/23/2013	BARCLAYS		5,003,516	5,000,000	600
72346D-AS-2	PINNACLE ENTERTAINMENT INC. TERM LOAN B-		09/12/2013	J. P. MORGAN SECURITIES, INC.		3,482,500	3,500,000	
72347N-AL-4	PINNACLE FOODS FINANCE TERM LOAN G		06/20/2013	BARCLAYS BANK		6,483,750	6,500,000	
72347N-AM-2	PINNACLE FOODS FINANCE TERM LOAN H		12/09/2013	BARCLAYS BANK		2,002,500	2,000,000	
69349L-AN-8	PNC BANK NA		08/20/2013	CITIGROUP GLOBAL MARKETS		29,972,400	30,000,000	
69353X-AA-3	PNK FINANCE CORP		08/19/2013	Various		8,921,250	8,900,000	3,010
737347-AB-0	POSEY CNTY IND ECONOMIC DEV RE		10/16/2013	GUGGENHEIM SECURITIES, LLC		25,000,000	25,000,000	
69352P-AG-8	PPL CAPITAL FUNDING INC		05/21/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		3,996,000	4,000,000	
74005P-BE-3	PRAXAIR INC		02/13/2013	HSBC SECURITIES, INC.		9,494,110	9,500,000	
74153W-BZ-1	PRICOA GLOBAL FUNDING 1		05/21/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		14,988,450	15,000,000	
74153W-CA-5	PRICOA GLOBAL FUNDING I		08/20/2013	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000	
74256L-AG-4	PRINCIPAL LIFE GLOBAL FUNDING II		09/23/2013	DEUTSCHE BANK AG		16,962,090	17,000,000	
742718-EE-5	PROCTER & GAMBLE CO		10/30/2013	HSBC SECURITIES, INC.		17,969,580	18,000,000	
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B	A	04/18/2013	BANK OF AMERICA		4,266,457	4,224,214	
744320-BX-2	PRUDENTIAL FINANCIAL INC		11/01/2013	MIZUHO SECURITIES USA INC.		9,038,610	9,000,000	21,663
69362B-AZ-5	PSEG POWER LLC		11/05/2013	BARCLAYS		9,985,000	10,000,000	
693656-AA-8	PVH CORP		05/23/2013	Various		3,642,250	3,600,000	27,800
69368H-AC-7	PVH CORP. TRANCHE B TL		11/20/2013	Various		8,879,984	8,827,098	
74819R-AP-1	QUEBECOR MEDIA INC	A	05/22/2013	EXCHANGE		4,290,160	4,225,000	105,948
74839X-AB-5	QUIKRETE HOLDINGS INC. TL		12/20/2013	Various		8,023,750	8,000,000	
751212-AA-9	RALPH LAUREN CORP		10/28/2013	Various		34,200,823	34,059,000	31,111
75157E-AF-9	RAMPART 07-1A CDO - CF - LOANS	F	04/26/2013	RAYMOND JAMES & ASSOCIATES, INC.		4,037,500	5,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
75281A-AQ-2	RANGE RESOURCES CORP		06/27/2013	EXCHANGE		4,000,000	4,000,000	55,000
75625Q-AA-7	RECKITT BENCKISER TREASURY SERVICE	F	09/16/2013	HSBC SECURITIES, INC.		12,914,460	13,000,000	
7591EP-AJ-9	REGIONS FINANCIAL CORP		04/25/2013	MORGAN STANLEY DEAN WITTER		19,933,200	20,000,000	
760841-20-5	RESCAP LIQUIDATING TRUST UNITS		12/30/2013	DIRECT			1,027,426	
76168J-AK-2	REXNORD LLC TLB		09/16/2013	CREDIT SUISSE		2,970,000	3,000,000	
76173F-AQ-0	REYNOLDS GROUP HLDG INCREMENTAL US TL		11/27/2013	EXCHANGE		2,684,265	2,684,265	
761735-AP-4	REYNOLDS GRP ISS/REYNOLD		01/30/2013	EXCHANGE		4,004,762	4,000,000	77,944
77340R-AH-0	ROCKIES EXPRESS PIPELINE		12/18/2013	RBC DOMINION SECURITIES		7,035,000	7,000,000	51,567
77340R-AP-2	ROCKIES EXPRESS PIPELINE		01/10/2013	BANK OF AMERICA		1,500,000	1,500,000	
772739-AJ-7	ROCK-TENN CO		03/28/2013	EXCHANGE		29,874,819	29,682,000	99,064
772739-AP-3	ROCK-TENN CO		03/28/2013	EXCHANGE		6,944,797	7,000,000	18,375
774341-AD-3	ROCKWELL COLLINS INC.		12/11/2013	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	
77531G-AM-0	ROGERS COMMUNICATIONS IN	A	01/28/2013	MIZUHO INTERNATIONAL PLC		7,537,528	6,615,000	187,425
777779-AE-9	ROSETTA RESOURCES INC		11/07/2013	WELLS FARGO		2,000,000	2,000,000	
74966U-AJ-9	RPI FINANCE Term Loan Faciltiy B-3		08/12/2013	BANK OF AMERICA		2,499,881	2,493,647	
74966U-AG-5	RPI FINANCE TRUST TLB-1		12/05/2013	BANK OF AMERICA		1,093,933	1,093,933	
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		05/01/2013	BARCLAYS BANK		3,275,000	3,250,000	
78355H-JV-2	RYDER SYSTEM INC		11/04/2013	U.S. BANCORP		9,977,100	10,000,000	
785592-AA-4	SABINE PASS LIQUEFACTION		04/10/2013	MORGAN STANLEY DEAN WITTER		2,678,750	2,650,000	13,477
785592-AB-2	SABINE PASS LIQUEFACTION		04/29/2013	Various		3,394,750	3,325,000	5,813
795435-AF-3	SALIX PHARMACEUTICALS LTD		12/12/2013	JEFFERIES & COMPANY, INC.		2,000,000	2,000,000	
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		03/25/2013	Various		3,135,000	3,000,000	56,063
80007P-AN-9	SANDRIDGE ENERGY INC		03/22/2013	Various		3,965,625	3,750,000	9,375
801060-AB-0	SANOFI	F	04/03/2013	J. P. MORGAN SECURITIES, INC.		64,714,650	65,000,000	
78388J-AQ-9	SBA COMMUNICATIONS CORP		10/02/2013	Various		12,774,875	12,800,000	152,430
78401F-AG-2	SBA TELECOMMUNICATIONS		07/12/2013	EXCHANGE		550,000	550,000	15,549
78403D-AD-2	SBA TOWER TRUST ABS		04/04/2013	DEUTSCHE BANK SECURITIES		30,000,000	30,000,000	
78403D-AE-0	SBA TOWER TRUST ABS		04/04/2013	DEUTSCHE BANK SECURITIES		10,000,000	10,000,000	
80875A-AJ-0	SCIENTIFIC GAMES INTERNATIONAL INC. TL		12/06/2013	Various		9,011,250	9,000,000	
81180W-AD-3	SEAGATE HDD CAYMAN	E	11/01/2013	BNP CAPITAL MARKETS		8,470,505	7,718,000	7,370
81180W-AG-6	SEAGATE HDD CAYMAN	F	05/28/2013	Various		3,728,125	3,750,000	1,484
81180W-AJ-0	SEAGATE HDD CAYMAN	E	10/31/2013	MORGAN STANLEY		20,000,000	20,000,000	
81211K-AU-4	SEALED AIR CORP		08/12/2013	BANK OF AMERICA		5,922,500	5,900,000	80,500
81211L-AR-9	SEALED AIR CORP TERM B-1		02/21/2013	Various		5,748,510	5,658,139	
816752-AC-3	SEMINOLE HARD ROCK ENT I		05/08/2013	Various		7,643,500	7,550,000	
81675K-AD-1	SEMINOLE HARD ROCK TERM LOAN		06/05/2013	BANK OF AMERICA		1,990,000	2,000,000	
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA INITIAL TL		06/11/2013	Various		11,026,250	11,000,000	
81725W-AG-8	SENSATA TECHNOLOGIES BV	F	07/23/2013	Various		17,489,500	17,450,000	65,142
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		12/11/2013	EXCHANGE		4,638,689	4,616,370	
817565-BM-5	SERVICE CORP INTL		11/05/2013	JEFFERIES & COMPANY, INC.		2,305,000	2,000,000	15,674
817565-BX-1	SERVICE CORP INTL		06/17/2013	J. P. MORGAN SECURITIES, INC.		900,000	900,000	
822538-AA-2	SHELF DRILL HOLD LTD	F	12/18/2013	JEFFERIES & COMPANY, INC.		5,638,125	5,250,000	135,664
822582-AW-2	SHELL INTERNATIONAL FIN	F	08/07/2013	BARCLAYS BANK		10,992,740	11,000,000	
822582-BA-9	SHELL INTERNATIONAL FINANCE BV	F	11/12/2013	GOLDMAN, SACHS & CO.		29,991,600	30,000,000	
827048-AP-4	SILGAN HOLDINGS INC		07/16/2013	BANK OF AMERICA		4,937,313	4,925,000	73,875
827048-AQ-2	SILGAN HOLDINGS INC		09/10/2013	BANK OF AMERICA/MERRILL LYNCH		4,475,000	4,500,000	1,222
829259-AM-2	SINCLAIR TELEVISION GROU		07/01/2013	EXCHANGE		5,985,377	6,000,000	79,729
829259-AP-5	SINCLAIR TELEVISION GROUP INC		09/26/2013	DEUTSCHE BANK AG		400,000	400,000	
829229-AJ-2	SINCLAIR TELEVISION GRP NEW TRANCHE B TL		11/26/2013	J. P. MORGAN SECURITIES, INC.		13,991,515	13,970,000	
82967N-AJ-7	SIRIUS XM RADIO INC		10/23/2013	Various		4,297,500	4,500,000	76,382
82967N-AL-2	SIRIUS XM RADIO INC		05/29/2013	Various		7,781,625	7,800,000	1,201
82967N-AQ-1	SIRIUS XM RADIO INC		09/19/2013	JPMORGAN CHASE & CO.		2,100,000	2,100,000	
83001A-AA-0	SIX FLAGS ENTERTAINMENT		01/11/2013	Various		3,040,000	3,000,000	9,917
83002C-AF-4	SIX FLAGS THEME PARKS INC TRANCHE B TL		01/04/2013	WELLS FARGO		4,386,436	4,400,254	
83051G-AA-6	SKANDINAVISKA ENSKILDA	F	05/21/2013	DEUTSCHE BANK SECURITIES		19,956,800	20,000,000	
832248-AV-0	SMITHFIELD FOODS INC		07/03/2013	Various		7,106,250	6,500,000	123,759
842587-CJ-4	SOUTHERN CO		08/21/2013	JPMORGAN CHASE & CO.		7,983,840	8,000,000	
842808-AF-4	SOUTHERN ELECTRIC GENERATING CO		11/18/2013	BARCLAYS		13,995,380	14,000,000	
843877-AJ-0	SOUTHERN STATES COOP INC		08/07/2013	BANK OF MONTREAL		1,455,000	1,500,000	
84756N-AC-3	SPECTRA ENERGY PARTNERS LP		09/16/2013	MORGAN STANLEY		9,982,900	10,000,000	
84762N-AW-1	Spectrum Brands Inc. TLC.		10/08/2013	Various		6,017,500	6,000,000	
84857H-AK-6	SPIRIT AEROSYSTEMS INC TLB		08/20/2013	Various		15,338,741	15,290,799	
852060-AD-4	SPRINT CAPITAL CORP		03/13/2013	OPPENHEIMER & CO. INC		2,035,000	2,000,000	46,979
85207U-AA-3	SPRINT CORP		09/04/2013	JPMORGAN CHASE & CO.		4,920,000	4,920,000	
85207U-AG-0	SPRINT CORP		12/09/2013	BANK OF AMERICA/MERRILL LYNCH		800,000	800,000	

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852061-AD-2	SPRINT NEXTEL CORP		12/17/2013	OPPENHEIMER & CO., INC.		5,475,000	5,000,000	15,833
852061-AP-5	SPRINT NEXTEL CORPORATION		12/18/2013	JPMORGAN CHASE & CO.		3,540,000	3,000,000	85,167
85208D-AE-2	SPROUTS FARMERS MKTS INITIAL TL		06/04/2013	CREDIT SUISSE		4,975,000	5,000,000	
85375C-BD-2	STANDARD PACIFIC CORP		09/25/2013	Various		6,793,594	6,750,000	53,385
855030-AL-6	STAPLES INC		01/07/2013	BARCLAYS BANK		17,950,860	18,000,000	
855244-AE-9	STARBUCKS CORP		12/02/2013	MORGAN STANLEY		25,450,275	25,500,000	
855244-AF-6	STARBUCKS CORP		12/02/2013	MORGAN STANLEY		21,455,280	21,500,000	
85571N-AB-5	STARZ LLC/STARZ FIN CORP		06/19/2013	Various		8,087,500	8,050,000	134,410
857477-AK-9	STATE STREET CORP		05/08/2013	BANK OF AMERICA		16,983,680	17,000,000	
85771P-AM-4	STATOIL ASA	F	05/08/2013	ROYAL BANK OF SCOTLAND PLC		15,000,000	15,000,000	
85771P-AR-3	STATOIL ASA	F	11/05/2013	MORGAN STANLEY		7,988,640	8,000,000	
85771P-AS-1	STATOIL ASA	F	11/05/2013	MORGAN STANLEY		20,000,000	20,000,000	
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS	E	11/18/2013	CREDIT SUISSE		962,500	1,000,000	
858119-AT-7	STEEL DYNAMICS INC		08/08/2013	EXCHANGE		1,125,000	1,125,000	33,113
858119-AV-2	STEEL DYNAMICS INC		09/19/2013	Various		4,530,000	4,420,000	70,153
86176Y-20-1	STNTWR_6 CDO - CF - LOANS	E	11/18/2013	CREDIT SUISSE		6,992,563	7,265,000	
864662-AB-7	SUDSM_2013-1A CDO - CF - LOANS	E	11/14/2013	BANK OF AMERICA/MERRILL LYNCH		35,000,000	35,000,000	
865622-BC-7	SUMITOMO MITSUI BANKING	F	07/11/2013	GOLDMAN, SACHS & CO.		6,988,240	7,000,000	
86680W-AA-3	SUN MERGER SUB INC		11/20/2013	Various		5,637,500	5,400,000	83,854
867363-AX-1	SUNGARD DATA SYSTEMS INC		07/31/2013	EXCHANGE		1,600,000	1,600,000	26,500
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN		04/11/2013	J. P. MORGAN SECURITIES, INC.		6,068,547	5,987,500	
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN		11/07/2013	J. P. MORGAN SECURITIES, INC.		13,000,602	12,847,508	
867914-BF-9	SUNTRUST BANKS INC		10/22/2013	SUNTRUST INVESTMENT SERVICES, INC.		26,977,050	27,000,000	
86960B-AE-2	SVENSKA HANDELSBANKEN AB	F	09/19/2013	BANK OF AMERICA/MERRILL LYNCH		14,987,550	15,000,000	
87164G-AE-3	SYNIVERSE HOLDINGS INC. TL		12/04/2013	BARCLAYS BANK		3,007,500	3,000,000	
89231N-AD-5	TAOT_12-B ABS		12/12/2013	BARCLAYS		4,000,000	4,000,000	136
87612B-AK-8	TARGA RESOURCES PARTNERS		02/07/2013	EXCHANGE		17,497,530	17,150,000	18,222
87612B-AM-4	TARGA RESOURCES PARTNERS LP/TARGA		11/07/2013	EXCHANGE		1,826,618	1,820,000	1,593
87656D-AC-9	TATA CHEMICALS NORTH AMERICA TL		09/12/2013	J. P. MORGAN SECURITIES, INC.		990,000	1,000,000	
87952V-AJ-5	TELESAT CANADA / TELESAT LLC		12/18/2013	STERNE AGEE CLEARING INC.		1,722,188	1,650,000	10,450
87951Y-AN-1	TELESAT CANADA TERM LOAN B		07/11/2013	Various		13,021,673	12,957,448	
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		12/20/2013	Various		8,813,856	8,844,187	
87243Q-AA-4	TENET HEALTHCARE CORP		12/05/2013	BANK OF AMERICA/MERRILL LYNCH		5,457,500	5,300,000	42,583
88033G-BP-4	TENET HEALTHCARE CORP		11/04/2013	BANK OF AMERICA/MERRILL LYNCH		3,285,000	3,000,000	3,125
88033G-BU-3	TENET HEALTHCARE CORP		07/09/2013	Various		3,184,219	3,250,000	15,503
88033G-CA-6	TENET HEALTHCARE CORP		12/19/2013	EXCHANGE		2,433,077	2,450,000	59,251
881609-AZ-4	TESORO CORP		09/26/2013	Various		7,027,000	7,150,000	71,726
882508-AV-6	TEXAS INSTRUMENTS INC		05/01/2013	J. P. MORGAN SECURITIES, INC.		38,389,625	38,750,000	
883556-AY-8	THERMO FISHER SCIENTIFIC		04/19/2013	J. P. MORGAN SECURITIES, INC.		21,080,800	20,000,000	94,222
883556-BA-9	THERMO FISHER SCIENTIFIC		04/16/2013	BANK OF AMERICA		9,331,398	9,066,000	35,827
883556-BD-3	THERMO FISHER SCIENTIFIC INC		12/04/2013	BARCLAYS		19,988,200	20,000,000	
883556-BE-1	THERMO FISHER SCIENTIFIC INC		12/04/2013	BARCLAYS		14,969,400	15,000,000	
884903-BL-8	THOMSON REUTERS CORP	A	05/16/2013	GREENWICH CAPITAL MARKETS, INC.		22,830,649	22,892,000	
884903-BN-4	THOMSON REUTERS CORPORATION	A	11/14/2013	BARCLAYS		19,905,600	20,000,000	
87264A-AC-9	T-MOBILE USA INC		11/04/2013	DEUTSCHE BANK AG		8,207,000	7,850,000	128,795
87264A-AD-7	T-MOBILE USA INC		10/08/2013	DEUTSCHE BANK AG		300,000	300,000	4,311
87264A-AF-2	T-MOBILE USA INC		10/08/2013	DEUTSCHE BANK AG		3,500,000	3,500,000	49,610
87264A-AG-0	T-MOBILE USA INC		10/08/2013	DEUTSCHE BANK AG		1,237,500	1,250,000	18,230
87264A-AH-8	T-MOBILE USA INC		11/18/2013	JPMORGAN CHASE & CO.		1,800,000	1,800,000	
87261S-AB-5	TMS INTERNATIONAL CORP TLB		11/18/2013	J. P. MORGAN SECURITIES, INC.		1,243,750	1,250,000	
88947E-AK-6	TOLL BROS FINANCE CORP		08/21/2013	KEYCORP		1,015,000	1,000,000	1,795
88947E-AP-5	TOLL BROTHERS FINANCE CORP		11/12/2013	CITIGROUP GLOBAL MARKETS		9,999,500	10,000,000	
89114Q-AH-1	TORONTO-DOMINION BANK	A	04/23/2013	GOLDMAN, SACHS & CO.		20,000,000	20,000,000	
89114Q-AM-0	TORONTO-DOMINION BANK/THE	A	10/29/2013	CITIGROUP GLOBAL MARKETS		30,937,500	30,000,000	120,313
89153U-AE-1	TOTAL CAPITAL CANADA LTD		01/10/2013	BARCLAYS BANK		7,992,320	8,000,000	
89153V-AH-2	TOTAL CAPITAL INTL SA	F	08/05/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		19,500,000	19,500,000	
891906-AA-7	TOTAL SYSTEM SERVICES IN		05/16/2013	Various		29,830,186	29,705,000	
89236R-AD-1	TOYOTA AUTO RECEIVABLES OWNER ABS		04/09/2013	BANK OF AMERICA		12,996,309	13,000,000	
89236T-AK-1	TOYOTA MOTOR CREDIT CORP		05/14/2013	CITIBANK		10,000,000	10,000,000	
89236T-AY-1	TOYOTA MOTOR CREDIT CORP	R	10/21/2013	BANK OF AMERICA/MERRILL LYNCH		30,992,560	31,000,000	
89352H-AH-2	TRANS-CANADA PIPELINES	A	01/10/2013	HSBC SECURITIES, INC.		3,992,920	4,000,000	
89352H-AJ-8	TRANS-CANADA PIPELINES	A	06/28/2013	DEUTSCHE BANK SECURITIES		6,500,000	6,500,000	
893647-AR-8	TRANSDIGM INC		08/07/2013	EXCHANGE		1,536,641	1,500,000	25,667
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		07/30/2013	Various		15,514,980	15,674,584	
872882-AA-3	TSMC GLOBAL LTD	F	03/27/2013	GOLDMAN, SACHS & CO.		14,998,200	15,000,000	

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872882-AC-9	TSMC GLOBAL LTD	F	03/27/2013	GOLDMAN, SACHS & CO.		54,963,150	55,000,000	
899745-AA-1	TUNICA-BILOXI GAMING AU		02/15/2013	STERNE AGEE & LEACH		4,438,600	5,010,000	118,685
87312A-AC-1	TW TELECOM HOLDINGS TLB		07/19/2013	Various		5,216,750	5,200,000	
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN		08/08/2013	DEUTSCHE BANK SECURITIES		6,500,577	6,500,000	
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		05/30/2013	DEUTSCHE BANK SECURITIES		1,976,741	1,955,556	
902133-AN-7	TYCO ELECTRONICS GROUP SA	E	11/20/2013	DEUTSCHE BANK AG		9,949,300	10,000,000	
903914-AA-7	ULTRA PETROLEUM CORP		12/06/2013	GOLDMAN, SACHS & CO.		2,800,000	2,800,000	
904764-AQ-0	UNILEVER CAPITAL CORP	R	09/03/2013	JPMORGAN CHASE & CO.		22,613,612	22,876,000	
90521A-PG-7	UNION BANK NA (SAN FRANCISCO)		09/19/2013	MORGAN STANLEY		21,500,000	21,500,000	
90521A-PJ-1	UNION BANK NA (SAN FRANCISCO)		09/19/2013	MORGAN STANLEY		24,994,250	25,000,000	
910047-AF-6	UNITED CONTINENTAL HLDGS		11/01/2013	MORGAN STANLEY		5,218,750	5,000,000	158,490
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC		11/01/2013	MORGAN STANLEY		7,000,000	7,000,000	
911365-AY-0	UNITED RENTALS NORTH AM		12/18/2013	Various		26,178,842	25,386,000	64,047
911365-AZ-7	UNITED RENTALS NORTH AM		01/21/2013	EXCHANGE		900,000	900,000	18,300
911365-BA-1	UNITED RENTALS NORTH AM		01/21/2013	EXCHANGE		900,000	900,000	12,169
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI		11/25/2013	Various		11,676,045	11,140,000	237,080
914908-AU-2	UNIVISION COMMUNICATIONS 2013 INC TL		08/02/2013	Various		6,937,613	6,982,500	
90346W-AB-9	US AIRWAYS 2013-1B PTT ABS		04/10/2013	GOLDMAN, SACHS & CO.		2,275,000	2,275,000	
91911X-AL-8	VALEANT PHARMACEUTICALS	I	12/17/2013	BANK OF AMERICA/MERRILL LYNCH		4,598,313	4,300,000	63,694
91911X-AM-6	VALEANT PHARMACEUTICALS	I	12/09/2013	BANK OF AMERICA/MERRILL LYNCH		2,155,000	2,000,000	27,611
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO	A	11/15/2013	GOLDMAN, SACHS & CO.		1,250,000	1,250,000	
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2	A	02/22/2013	J. P. MORGAN SECURITIES, INC.		(12,500)		
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2	A	02/22/2013	VARIOUS		(109,975)		
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E	A	09/20/2013	GOLDMAN, SACHS & CO.		6,860,525	6,965,000	
92329P-AC-9	VENCDO_13 CDO - CF - LOANS	E	08/20/2013	JEFFERIES & COMPANY, INC.		6,117,344	6,125,000	
92343V-BL-7	VERIZON COMMUNICATIONS INC		09/11/2013	JPMORGAN CHASE & CO.		5,000,000	5,000,000	
92343V-BM-5	VERIZON COMMUNICATIONS INC		09/11/2013	Various		49,087,850	48,000,000	
92343V-BN-3	VERIZON COMMUNICATIONS INC		09/11/2013	JPMORGAN CHASE & CO.		9,992,300	10,000,000	
92343V-BP-8	VERIZON COMMUNICATIONS INC		09/11/2013	JPMORGAN CHASE & CO.		31,913,723	31,915,000	
92553P-AS-1	VIACOM INC		08/12/2013	BANK OF AMERICA		8,958,012	9,010,000	
92769V-AB-5	VIRGIN MEDIA FINANCE PLC	F	07/23/2013	Various		(47,250)		
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB	F	12/31/2013	Various		7,987,584	8,000,000	
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	07/23/2013	Various		(118,120)		
92857W-BB-5	VODAFONE GROUP PLC	F	02/11/2013	MITSUBISHI UFJ SECURITIES (USA)		20,000,000	20,000,000	
92857W-BE-9	VODAFONE GROUP PLC	F	02/11/2013	J. P. MORGAN SECURITIES, INC.		40,313,700	40,500,000	
92867N-AD-0	VOLKSWAGEN AUTO LEASE TRUST ABS		07/17/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		24,996,748	25,000,000	
92867N-AE-8	VOLKSWAGEN AUTO LEASE TRUST ABS		07/17/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		47,991,379	48,000,000	
92867L-AC-6	VOLKSWAGEN AUTO LOAN ENHANCED ABS		12/23/2013	CITIGROUP GLOBAL MARKETS		15,997,500	16,000,000	2,044
92867L-AD-4	VOLKSWAGEN AUTO LOAN ENHANCED ABS		04/23/2013	MORGAN STANLEY DEAN WITTER		7,845,094	7,850,000	864
92867M-AD-2	VOLKSWAGEN AUTO LOAN ENHANCED ABS		02/21/2013	BARCLAYS BANK		22,996,171	23,000,000	
928670-AX-6	VOLKSWAGEN INTERNATIONAL FINANCE N	F	11/13/2013	DEUTSCHE BANK AG		49,948,000	50,000,000	
928670-AY-4	VOLKSWAGEN INTERNATIONAL FINANCE N	F	11/13/2013	DEUTSCHE BANK AG		40,000,000	40,000,000	
92912E-AC-7	VPII ESCROW CORP	A	11/25/2013	Various		7,500,000	6,900,000	141,750
931142-DF-7	WAL-MART STORES INC		04/04/2013	MORGAN STANLEY DEAN WITTER		82,114,385	82,190,000	
931142-DJ-9	WAL-MART STORES INC		09/25/2013	RBS SECURITIES INC		13,973,400	14,000,000	
93443T-AB-2	WARNER CHILCOTT CO LLC		12/12/2013	Various		24,977,810	22,947,000	433,007
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS	E	11/14/2013	Various		38,193,630	39,490,651	14,384
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		02/12/2013	VARIOUS		(15,000)		
94973V-BE-6	WELLPOINT INC		07/30/2013	CITIBANK		14,538,534	14,600,000	
94974B-FK-1	WELLS FARGO & COMPANY		04/16/2013	WELLS FARGO BROKERAGE SERVICES		35,000,000	35,000,000	
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL		05/09/2013	MORGAN STANLEY DEAN WITTER		4,746,288	4,780,488	
95081Q-AJ-3	WESCO DISTRIBUTION INC		11/22/2013	BANK OF AMERICA/MERRILL LYNCH		1,579,375	1,575,000	131
950840-AC-2	WESFARMERS LTD	F	03/13/2013	BARCLAYS BANK		20,000,000	20,000,000	
952355-AH-8	WEST CORP		12/17/2013	OPPENHEIMER & CO., INC.		5,998,918	5,491,000	203,911
952355-AK-1	WEST CORP		11/04/2013	Various		8,305,625	7,750,000	218,531
95235L-AN-0	WEST CORPORATION TERM B-8		11/08/2013	Various		15,639,771	15,646,392	
96122W-AF-7	WESTPAC BANKING CORP	F	11/18/2013	CITIGROUP GLOBAL MARKETS		29,962,800	30,000,000	
966387-AG-7	WHITING PETROLEUM CORP		09/09/2013	WELLS FARGO		7,300,000	7,300,000	
97381W-AJ-3	WINDSTREAM CORP		12/19/2013	Various		4,582,500	4,000,000	16,188
97381W-AT-1	WINDSTREAM CORP		12/26/2013	EXCHANGE		2,066,879	2,000,000	36,597
97381W-AZ-7	WINDSTREAM CORP		04/18/2013	EXCHANGE		250,000	250,000	3,763
97381H-AL-1	WINDSTREAM CORP TL A-4		03/06/2013	MORGAN STANLEY DEAN WITTER		6,837,316	6,911,392	
97381H-AN-7	WINDSTREAM CORP TL B-4		03/04/2013	BANK OF AMERICA		10,000,000	10,000,000	
976656-CF-3	WISC ELEC POWER		06/10/2013	J. P. MORGAN SECURITIES, INC.		3,000,000	3,000,000	
982526-AR-6	WM WRIGLEY JR CO		10/16/2013	JPMORGAN CHASE & CO.		9,988,900	10,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
982526-AT-2	WM WRIGLEY JR CO		10/16/2013	BANK OF AMERICA/MERRILL LYNCH		14,977,050	15,000,000	
982526-AU-9	WM WRIGLEY JR CO		10/29/2013	Various		39,304,915	39,000,000	11,000
982526-AV-7	WM WRIGLEY JR CO		10/16/2013	Various		24,985,270	25,000,000	
92933B-AE-4	WMG ACQUISITION CORP		04/29/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		3,036,875	2,825,000	85,221
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		08/06/2013	CREDIT SUISSE		16,026,100	16,038,000	
98160N-AC-3	WOART_13-B ABS		12/11/2013	DEUTSCHE BANK AG		23,222,074	23,175,000	534
98160N-AD-1	WOART_2013-B ABS		12/02/2013	Various		15,017,935	15,000,000	8,800
98160L-AE-3	WOLS_2013-A ABS		09/11/2013	CREDIT SUISSE		23,167,676	23,170,000	
98160K-AD-7	WORLD OMNI AUTO RECEIVABLES TR ABS		05/21/2013	BANK OF AMERICA		15,997,408	16,000,000	
98310W-AK-4	WYNDHAM WORLDWIDE		02/19/2013	J. P. MORGAN SECURITIES, INC.		12,483,500	12,500,000	
98313R-AA-4	WYNN MACAU LTD	E	10/10/2013	JPMORGAN CHASE & CO.		4,500,000	4,500,000	
98389B-AP-5	XCEL ENERGY INC		05/06/2013	BANK OF AMERICA		24,994,000	25,000,000	
984121-CG-6	XEROX CORP		12/03/2013	BANK OF AMERICA/MERRILL LYNCH		42,463,875	42,500,000	
98420E-AA-3	XLIT LTD	F	11/18/2013	DEUTSCHE BANK AG		16,448,850	16,500,000	
98417E-AS-9	XSTRATA FINANCE CANADA		01/29/2013	ROYAL BANK OF SCOTLAND PLC		4,039,640	4,000,000	19,200
98419M-AA-8	XYLEM INC		03/12/2013	J. P. MORGAN SECURITIES, INC.		17,677,620	16,585,000	286,206
98978V-AE-3	ZOETIS INC		11/04/2013	EXCHANGE		11,716,441	11,705,000	34,774
98978V-AG-8	ZOETIS INC		11/04/2013	EXCHANGE		7,996,106	8,000,000	38,750
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,305,875,446	10,254,570,176	18,243,532
8399997. Total - Bonds - Part 3						11,801,807,666	11,634,251,926	23,818,963
8399998. Total - Bonds - Part 5						6,417,262,844	6,424,933,422	6,469,881
8399999. Total - Bonds						18,219,070,510	18,059,185,348	30,288,844
060505-81-5	BANK OF AMERICA		11/19/2013	Various	15,649.000		0.00	
D6240C-12-2	PORSCHE AUTOMOBIL HOLDING SE	D	12/06/2013	Various	15,547.000	1,541,789	0.00	
902973-15-5	US BANCORP SERIES H		01/29/2013	DIRECT	30,000.000		0.00	
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	12/06/2013	Various	17,061.000	4,188,795	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,730,584	XXX	
8999997. Total - Preferred Stocks - Part 3						5,730,584	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						5,730,584	XXX	
88554D-20-5	3D SYSTEMS CORP		12/13/2013	Various	300.000	19,926		
88579Y-10-1	3M COMPANY		11/26/2013	Various	107,270.000	12,241,943		
002824-10-0	ABBOTT LABS		06/03/2013	Various	318,724.000	11,328,639		
00287Y-10-9	ABBVIE INC		11/06/2013	Various	153,504.000	4,520,864		
004225-10-8	ACADIA PHARMACEUTICALS INC		10/01/2013	Various	1,200.000	28,634		
G1151C-10-1	ACCENTURE PLC		11/26/2013	Various	11,302.000	873,330		
00434L-10-9	ACCESS MIDSTREAM PARTNERS LP		12/09/2013	Various	20,000.000	1,022,684		
H0023R-10-5	ACE LIMITED		06/03/2013	Various	20,841.000	1,866,398		
G0083B-10-8	ACTAVIS PLC	E	10/01/2013	Various	14,030.000	1,516,175		
00101J-10-6	ADT CORPORATION		12/09/2013	Various	165,899.000	6,709,699		
00751Y-10-6	ADVANCED AUTO PARTS INC.		10/02/2013	Various	150,853.000	12,452,479		
00817Y-10-8	AETNA INC.		12/12/2013	Various	16,034.500	1,042,611		
008252-10-8	AFFILIATED MANAGERS GR		03/18/2013	ITG	100.000	15,423		
001055-10-2	AFLAC INC.		12/19/2013	Various	700.000	46,135		
00846U-10-1	AGILENT TECHNOLOGIES INC		12/19/2013	GOLDMAN, SACHS & CO.	18,076.000	1,037,021		
008916-10-8	AGRIUM INC	A	06/06/2013	Various	60,495.000	5,493,662		
009158-10-6	AIR PRODUCTS & CHEM		03/13/2013	Various	47,146.000	4,175,762		
F0191J-10-1	ALCATEL EUR10		12/09/2013	Various	372,671.000	1,415,501		
015271-10-9	ALEXANDRIA REAL ESTATE		06/07/2013	CHEEVERS	800.000	54,044		
017175-10-0	ALLEGHANY CORP.		11/26/2013	Various	12,276.000	4,756,492		
G0176J-10-9	ALLEGION PLC	E	12/02/2013	DISTRIBUTION	2,166.660	41,552		
018490-10-2	ALLERGAN I NC COM		09/30/2013	Various	300,723.000	28,457,024		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		06/21/2013	Various	200.000	32,740		
02153X-10-8	ALTISOURCE ASSET MANAGEMENT CORP		12/14/2012	Various	70.000	261		
02153W-10-0	ALTISOURCE RESIDENTIAL CLASS B		12/14/2012	Various	233.330	869		
023135-10-6	AMAZON COM INC		12/13/2013	Various	300.000	94,911		
02376R-10-2	AMERICAN AIRLINES GROUP INC		12/19/2013	Various	1,000.000	12,860		
025537-10-1	AMERICAN ELEC PWR INC		09/04/2013	Various	181,996.000	8,670,881		
026874-78-4	AMERICAN INTL GROUP INC		11/06/2013	Various	1,300.000	58,848		
03027X-10-0	AMERICAN TOWER CORP		06/30/2013	Various	87,030.000	6,972,624		
03076C-10-6	AMERIPRISE FINL INC		12/19/2013	Various	9,447.000	1,043,330		
03073E-10-5	AMERISOURCEBERGEN CORP		06/03/2013	Various	107,813.000	5,733,181		
031162-10-0	AMGEN INC		06/03/2013	Various	41,089.000	4,295,382		

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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
032359-30-9	AMTRUST FINL SERVICES		08/16/2013	STOCK DIV.	55.000	1,020		
032511-10-7	ANADARKO PETE CORP		11/06/2013	Various	700.000	62,656		
036620-10-5	ANSYS INC		11/26/2013	Various	18,790.000	1,466,388		
G0408V-10-2	AON PLC		06/03/2013	Various	60,841.000	3,745,553		
037411-10-5	APACHE CORP		11/06/2013	Various	200.000	17,305		
037833-10-0	APPLE INC.		12/19/2013	Various	78,000.000	35,936,566		
G0450A-10-5	ARCH CAPITAL GROUP		06/03/2013	Various	122,954.000	6,370,596		
G0464B-10-7	ARGO GROUP INTL		05/30/2013	STOCK DIV.	50.000	1,314		
042744-10-2	ARROW FINANCIAL CORP		09/17/2013	STOCK DIV.	4.080	88		
044102-10-1	ASHFORD HOSPITALITY PRIME REIT INC		11/20/2013	DISTRIBUTION	220.000	2,435		
W0817X-10-5	ASSA ABLOY B	D	12/06/2013	Various	44,356.000	2,089,577		
00206R-10-2	AT&T INC		12/10/2013	Various	273,884.000	9,680,978		
T05404-10-7	ATLANTIA S.P.A.	D	12/06/2013	Various	158,032.000	3,289,955		
050095-10-8	ATWOOD OCEANICS INC		11/06/2013	CHEEVERS	100.000	5,445		
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	12/27/2013	EDGESTONE CAPITAL PARTNERS	21,120.000	402,988		
052800-10-9	AUTOLIV INV		12/13/2013	Various	200.000	18,006		
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/03/2013	Various	137,752.000	9,111,445		
053332-10-2	AUTOZONE INC		12/23/2013	Various	21,541.000	8,616,257		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		12/19/2013	ITG	600.000	31,116		
053484-10-1	AVALONBAY CMNTYS INC		10/01/2013	Various	200.000	25,859		
053774-10-5	AVIS BUDGET GROUP INC		12/13/2013	Various	1,200.000	38,162		
F06106-10-2	AXA	D	12/06/2013	Various	146,535.000	3,626,616		
05463D-10-0	AXIALL CORP		12/13/2013	Various	300.000	15,745		
T0783G-10-6	AZIMUT HOLDING SPA	D	12/06/2013	Various	73,901.000	1,776,956		
057224-10-7	BAKER HUGHES INC		12/13/2013	Various	400.000	20,953		
058498-10-6	BALL CORP COM		12/19/2013	JPMORGAN CHASE & CO.	19,845.000	1,003,873		
060505-10-4	BANK AMER CORP COM		12/19/2013	Various	15,200.000	217,815		
G08036-12-4	BARCLAYS ORD GBP0.25	D	12/06/2013	Various	772,124.000	3,380,713		
067383-10-9	BARD (C.R.) INC.		06/03/2013	Various	47,919.000	4,902,856		
071813-10-9	BAXTER INTL INC		06/03/2013	Various	87,809.000	5,945,025		
D07112-11-9	BAYER AG ORD NPV	D	12/06/2013	Various	20,110.000	2,401,937		
054937-10-7	BB+T CORP		12/10/2013	GOLDMAN, SACHS & CO.	28,885.000	999,945		
073730-10-3	BEAM INC		12/19/2013	Various	7,800.000	514,368		
075887-10-9	BECTON DICKINSON		11/26/2013	Various	85,130.000	8,251,320		
075896-10-0	BED BATH & BEYOND INC		11/26/2013	Various	18,384.000	1,444,363		
081437-10-5	BEMIS CO INC		03/13/2013	Various	105,578.000	3,880,540		
084423-10-2	BERKLEY W R CORP COM		06/03/2013	Various	99,111.000	4,353,655		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		11/26/2013	Various	34,287.000	3,894,776		
088606-10-8	BHP BILLITON LTD ADR	F	06/06/2013	Various	85,211.000	5,602,371		
D11648-10-8	BILFINGER BERGER SE	D	12/06/2013	Various	15,342.000	1,677,552		
09062X-10-3	BIOGEN IDEC INC.		07/31/2013	Various	200.000	44,711		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		10/01/2013	INSTINET	100.000	7,416		
09247X-10-1	BLACKROCK INC		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	28,899		
097023-10-5	BOEING CO		06/21/2013	Various	500.000	49,843		
097793-10-3	BONANZA CREEK ENERGY INC.		11/06/2013	CHEEVERS	100.000	4,945		
099724-10-6	BORG WARNER INC.		12/13/2013	Various	700.000	56,191		
101121-10-1	BOSTON PPTYS INC		12/19/2013	Various	1,400.000	145,371		
110122-10-8	BRISTOL MYERS SQUIBB CO		06/03/2013	Various	177,131.000	7,439,908		
112463-10-4	BROOKDALE SENIOR LIVING INC		03/18/2013	ITG	100.000	2,760		
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LP	C	04/15/2013	DISTRIBUTION	2,083.810	28,453		
115637-20-9	BROWN FORM AN CORP CLASS B		12/19/2013	ITG	100.000	7,436		
117043-10-9	BRUNSWICK CORP.		12/19/2013	Various	700.000	30,905		
12673P-10-5	CA INC		12/20/2013	Various	465,861.000	13,254,424		
12686C-10-9	CABLEVISION SYSTEMS		12/10/2013	Various	424,627.000	6,744,797		
133131-10-2	CAMDEN PROP		10/01/2013	Various	200.000	13,066		
134429-10-9	CAMPBELL SOUP CO		09/30/2013	Various	170,980.000	6,979,562		
136375-10-2	CANADIAN NATL RAILWAY CO	I	06/06/2013	GOLDMAN, SACHS & CO.	55,719.000	5,456,770		
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	12/10/2013	GOLDMAN, SACHS & CO.	5,000.000	765,693		
F13587-12-0	CAP GEMINI	D	12/06/2013	Various	42,909.000	2,626,631		
14040H-10-5	CAPITAL ONE FINL CORP		12/13/2013	Various	700.000	46,111		
14149Y-10-8	CARDINAL HEALTH INC		09/30/2013	Various	322,664.000	15,051,187		
14170T-10-1	CAREFUSION CORP		10/01/2013	Various	504,878.000	18,472,350		
143658-30-0	CARNIVAL CORP		12/09/2013	Various	188,376.000	6,790,824		
14754D-10-0	CASH AMERICA INTERNATIONAL INC		12/10/2013	Various	161,716.000	6,132,823		
149123-10-1	CATERPILLAR INC		11/06/2013	Various	500.000	42,238		

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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
124857-20-2	CBS CORP C LASS B		12/19/2013	Various	18,034.000	1,068,589		
151020-10-4	CELGENE CORP.		06/30/2013	Various	6,663.000	808,294		
15117B-10-3	CELLDEX THERAPEUTICS INC		12/13/2013	Various	200.000	5,944		
156700-10-6	CENTURYLINK INC		12/10/2013	Various	317,371.000	9,916,832		
125269-10-0	CF INDUSTRIES HOLDINGS		12/27/2013	GOLDMAN, SACHS & CO.	7,605.000	1,765,727		
161150-30-8	CHART INDUSTRIES INC		12/13/2013	CABRERA CAPITAL	100.000	8,985		
16117M-30-5	CHARTER COMMUNICATIONS INC		10/01/2013	INSTINET	100.000	13,565		
16411R-20-8	CHENIERE ENERGY INC		12/13/2013	Various	57,200.000	2,532,328		
165167-10-7	CHESAPEAKE ENERGY CORP		12/09/2013	GOLDMAN, SACHS & CO.	75,000.000	1,979,911		
166764-10-0	CHEVRON CORP		11/26/2013	Various	98,238.000	11,736,776		
167250-10-9	CHICAGO BRIDGE IRON NY SHR	E	12/13/2013	Various	1,180.360	87,370		
171232-10-1	CHUBB CORP		12/23/2013	Various	124,796.000	11,049,252		
171340-10-2	CHURCH & DWIGHT CO.		12/19/2013	Various	55,826.000	3,475,020		
125509-10-9	CIGNA CORP		07/31/2013	Various	200.000	14,838		
17275R-10-2	CISCO SYS INC		12/10/2013	Various	73,219.000	1,612,639		
172967-42-4	CITIGROUP INC		12/19/2013	Various	5,600.000	276,023		
177376-10-0	CITRIX SYS INC		12/19/2013	ITG	600.000	35,642		
178566-10-5	CITY NATIONAL CORP.		07/31/2013	Various	700.000	41,257		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		10/10/2013	Various	683,970.000	15,261,496		
189054-10-9	CLOROX CO		11/26/2013	Various	62,387.000	5,082,413		
189464-10-0	CLOVIS ONCOLOGY INC		07/31/2013	ITG	100.000	7,720		
125896-10-0	CMS ENERGY CORP		03/13/2013	Various	153,898.000	3,972,093		
19075F-10-6	COBALT INTERNATIONAL ENERGY		11/06/2013	Various	2,400.000	67,016		
191216-10-0	COCA COLA CO.		11/26/2013	Various	171,425.000	6,724,578		
19329V-10-5	COLE REAL ESTATE INVESTMENTS REIT		11/26/2013	DEUTSCHE BANK AG	201,807.000	2,945,575		
194162-10-3	COLGATE PALMOLIVE CO		12/19/2013	Various	26,579.000	2,097,175		
197236-10-2	COLUMBIA BKG SYS INC		04/01/2013	MERGER	330.320	7,155		
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		11/26/2013	Various	5,137.000	245,708		
200525-10-3	COMMERCE BANCSHARES, INC.		11/26/2013	STOCK DIV.	82.650	2,531		
D172W1-27-9	COMMERZBANK AG	D	12/06/2013	Various	158,941.000	2,082,903		
205887-10-2	CONAGRA INC		03/13/2013	GOLDMAN, SACHS & CO.	118,901.000	3,937,366		
20605P-10-1	CONCHO RESOURCES INC		12/10/2013	GOLDMAN, SACHS & CO.	20,000.000	2,065,988		
206708-10-9	CONCUR TECHNOLOGIES		12/19/2013	ITG	500.000	47,046		
208242-10-7	CONN'S INC		07/31/2013	ITG	100.000	6,432		
20825C-10-4	CONOCOPHILLIPS		07/11/2013	Various	194,385.000	12,089,601		
209115-10-4	CONSOLIDATED EDISON INC		11/26/2013	Various	456,086.000	27,025,785		
21036P-10-8	CONSTELLATION BRANDS INC CL A		12/19/2013	Various	4,000.000	239,024		
D16212-14-0	CONTINENTAL AG	D	12/06/2013	Various	15,496.000	2,814,913		
212015-10-1	CONTINENTAL RESOURCES INC OK		11/25/2013	Various	22,800.000	2,534,658		
21254X-10-6	CONVERSUS CAP	R	01/02/2013	VARIOUS	438,000.000	709,560		
216831-10-7	COOPER TIRE & RUBBER CO.		07/31/2013	ITG	600.000	20,143		
22025Y-40-7	CORRECTIONS CORP OF AMERICA		04/17/2013	STOCK DIV.	359.670	7,098		
222816-10-0	COVANCE INC		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	7,706		
G2554F-11-3	COVIDIEN PLC		11/06/2013	Various	200.000	12,733		
225447-10-1	CREE INC		11/06/2013	Various	200.000	12,886		
22662X-10-0	CRIMSON WINE GROUP LTD		02/26/2013	DISTRIBUTION	958.000	5,528		
228227-10-4	CROWN CASTLE INTL		11/06/2013	Various	108,994.000	7,976,566		
12646R-10-5	CST BRANDS INC		05/02/2013	DISTRIBUTION	1,233.330	17,911		
126408-10-3	CSX CORP		06/06/2013	Various	226,261.000	5,564,201		
229678-12-3	CUBIST PHARMACEUTICALS, INC CVR		10/24/2013	DIRECT	800.000			
231021-10-6	CUMMINS IN C COM		12/12/2013	Various	5,800.000	750,706		
232577-20-5	CYNOSURE INC CL A		06/24/2013	MERGER	84.570	1,983		
235851-10-2	DANAHER CO RP COM		11/06/2013	Various	200.000	13,333		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		11/26/2013	Various	13,325.000	812,487		
244199-10-5	DEERE & CO.		06/06/2013	Various	63,909.000	5,528,819		
G27823-10-6	DELPHI AUTOMOTIVE PLC		07/31/2013	Various	2,000.000	90,058		
248019-10-1	DELUXE CORP.		12/19/2013	ITG	100.000	4,979		
D19225-10-7	DEUTSCHE POST AG COM STK	D	12/06/2013	Various	96,945.000	3,157,474		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	12/06/2013	Various	260,101.000	3,941,322		
25179M-10-3	DEVON ENERGY CORP.		06/06/2013	Various	97,173.000	5,377,845		
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		12/09/2013	Various	113,134.000	6,699,172		
25389M-87-7	DIGITALGLOBE INC		02/01/2013	MERGER	342.340	9,575		
254709-10-8	DISCOVER FINL SVCS		12/10/2013	GOLDMAN, SACHS & CO.	18,786.000	1,000,067		
256677-10-5	DOLLAR GENERAL CORP		06/03/2013	Various	89,763.000	4,577,024		
256746-10-8	DOLLAR TREE INC		06/03/2013	Various	34,720.000	1,629,812		

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25746U-10-9	DOMINION RES INC VA		12/13/2013	Various	193,110.000	11,164,291		
257559-20-3	DOMTAR CORP		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	7,231		
260003-10-8	DOVER CORP COM		12/10/2013	Various	10,974.000	996,932		
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		12/12/2013	GOLDMAN, SACHS & CO.	20,652.000	976,012		
233331-10-7	DTE ENERGY CO		12/19/2013	Various	216,565.000	14,596,851		
26441C-20-4	DUKE ENERGY HLDG CORP		11/26/2013	Various	246,764.000	17,627,544		
26483E-10-0	DUN AND BRADSTREET CORP		12/24/2013	GOLDMAN, SACHS & CO.	8,577.000	1,054,183		
265504-10-0	DUNKIN' BRANDS GROUP INC		07/31/2013	Various	700.000	29,572		
266130-10-6	DUPONT FABROS TECHNOLOGY		12/10/2013	Various	284,736.000	6,656,857		
G29183-10-3	EATON CORP PLC		12/19/2013	ITG	1,300.000	93,859		
278865-10-0	ECOLAB INC		06/03/2013	Various	85,807.000	7,049,757		
28176E-10-8	EDWARDS LIFESCIENCES CORP		12/09/2013	Various	107,422.000	6,855,602		
F2924U-10-6	EIFFAGE	D	12/06/2013	Various	42,516.000	2,353,810		
532457-10-8	ELI LILLY & CO		11/26/2013	Various	197,571.000	10,840,725		
291011-10-4	EMERSON ELEC CO		12/11/2013	Various	14,911.000	996,504		
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		11/05/2013	STOCK DIV.	39.920	972		
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	12/20/2013	GS ALGOS	794,620.000	3,372,488		
29273R-10-9	ENERGY TRANSFER PARTNERS		12/10/2013	Various	271,690.000	14,104,440		
T3643A-14-5	ENI SPA	D	12/06/2013	Various	147,422.000	3,455,717		
G3157S-10-6	ENSCO PLC	R	09/06/2013	Various	92,388.000	5,330,018		
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		12/10/2013	Various	267,551.000	15,962,787		
26875P-10-1	EOG RESOURCES INC COM		12/13/2013	Various	13,100.000	2,133,267		
26884L-10-9	EQT CORPORATION		12/03/2013	JPMORGAN CHASE & CO.	25,000.000	2,094,552		
29444U-50-2	EQUINIX INC		12/09/2013	Various	40,706.000	6,712,004		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/03/2013	Various	19,523.000	1,116,016		
26885G-10-9	ERA GROUP INC		03/31/2013	Various	960.000	19,814		
297178-10-5	ESSEX PROPERTY		05/17/2013	CABRERA CAPITAL MARKETS INC	100.000	16,683		
518439-10-4	ESTEE LAUDER COS.		07/31/2013	ITG	100.000	6,592		
G3205Z-10-2	ESURE GROUP PLC	D	12/06/2013	Various	457,076.000	1,786,659		
G3223R-10-8	EVEREST RE GROUP LTD		06/03/2013	Various	32,316.000	4,174,680		
30161N-10-1	EXELON CORP COM		09/04/2013	Various	562,148.000	17,912,852		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		11/06/2013	Various	300.000	19,519		
30231G-10-2	EXXON MOBIL CORP		11/26/2013	Various	159,497.000	14,414,989		
315616-10-2	F5 NETWORKS INC		12/13/2013	Various	400.000	35,561		
30303M-10-2	FACEBOOK INC		12/13/2013	Various	19,300.000	605,978		
307000-10-9	FAMILY DOLLAR STORE		11/26/2013	Various	67,934.000	4,437,344		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		09/30/2013	Various	43,479.000	4,933,160		
31428X-10-6	FEDEX CORP		11/06/2013	CHEEVERS	100.000	13,313		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/03/2013	Various	51,319.000	2,115,245		
316773-10-0	FIFTH THIRD BANCORP		12/20/2013	JPMORGAN CHASE & CO.	49,091.000	1,014,483		
336433-10-7	FIRST SOLAR		12/13/2013	Various	600.000	33,920		
337915-10-2	FIRSTMERIT CORP		04/12/2013	MERGER	959.000	15,996		
337738-10-8	FISERV INC COM		06/03/2013	Various	55,519.000	4,845,166		
33829M-10-1	FIVE BELOW INC		11/06/2013	Various	200.000	9,716		
339041-10-5	FLEETCOR TECHNOLOGIES I		11/06/2013	Various	300.000	31,686		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	09/30/2013	Various	1,784,097.000	14,054,784		
345838-10-6	FOREST LABS INC		06/03/2013	Various	70,868.000	2,743,188		
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		11/06/2013	Various	1,000.000	42,325		
354613-10-1	FRANKLIN RES INC		06/21/2013	JEFFERIES	100.000	13,746		
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		05/31/2013	MERGER	4,004.580	124,342		
30281V-10-8	FTD INC		11/01/2013	DISTRIBUTION	300.000	4,437		
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	12/06/2013	Various	82,042.000	1,480,753		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		11/04/2013	DISTRIBUTION	1,300.000	34,566		
364730-10-1	GANNETT IN C COM		12/19/2013	ITG	400.000	10,994		
366651-10-7	GARTNER GROUP INC NEW		12/19/2013	Various	200.000	12,782		
368736-10-4	GENERAC HOLDINGS INC		12/19/2013	Various	200.000	10,213		
369550-10-8	GENERAL DYNAMICS CORP		03/13/2013	GOLDMAN, SACHS & CO.	61,762.000	4,209,528		
369604-10-3	GENERAL EL EC CO COM		12/19/2013	Various	200,356.000	5,422,852		
370334-10-4	GENERAL MLS INC		12/10/2013	Various	295,638.000	13,943,333		
372460-10-5	GENUINE PARTS CO		06/03/2013	Various	18,263.000	1,413,639		
375558-10-3	GILEAD SCIENCES INC		12/19/2013	Various	500.000	33,728		
36191G-10-7	GNC HOLDINGS INC CLASS A		12/19/2013	Various	1,400.000	76,752		
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/11/2013	Various	5,979.000	1,004,286		
38259P-50-8	GOOGLE INC.		12/19/2013	Various	5,718.000	5,812,092		
384802-10-4	GRAINGER W W INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	21,738		

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40171V-10-0	GUIDEWIRE SOFTWARE INC		11/06/2013	Various	800.000	37,517		
40222T-10-4	GULF COAST ULTRA DEEP ROYALTY TRUST		06/04/2013	DISTRIBUTION	2,185.000	4,632		
402635-30-4	GULFPORT ENERGY CORP		09/06/2013	Various	600.000	36,806		
406216-10-1	HALLIBURTON CO		07/31/2013	Various	131,475.000	5,393,621		
412822-10-8	HARLEY DAVIDSON INC		12/19/2013	Various	1,000.000	66,694		
413875-10-5	HARRIS CORP.		12/20/2013	Various	246,833.000	13,207,364		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		11/06/2013	CHEEVERS	100.000	3,379		
418056-10-7	HASBRO INC COM		12/19/2013	GOLDMAN, SACHS & CO.	19,124.000	999,611		
40412C-10-1	HCA HOLDINGS INC		11/06/2013	Various	2,000.000	83,797		
40414L-10-9	HCP INC		09/30/2013	Various	700.000	33,744		
42217K-10-6	HEALTH CARE REIT INC		10/01/2013	Various	24,903.000	1,693,513		
423452-10-1	HELMERICH & PAYNE, INC.		10/01/2013	Various	300.000	19,964		
427866-10-8	HERSHEY COMPANY		12/19/2013	Various	57,192.000	5,039,913		
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		12/13/2013	Various	1,600.000	40,012		
42809H-10-7	HESS CORP		09/30/2013	Various	185,257.000	13,771,939		
432589-10-9	HILLSHIRE BRANDS CO		10/01/2013	Various	305,819.000	10,577,779		
437076-10-2	HOME DEPOT INC		11/26/2013	Various	15,634.000	1,246,568		
438516-10-6	HONEYWELL INTERNATIONAL INC		12/19/2013	Various	900.000	70,841		
440452-10-0	HORMEL FOODS CORP		11/26/2013	Various	126,599.000	5,160,851		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	12/06/2013	Various	292,131.000	3,178,354		
445658-10-7	HUNT TRANSPORT SVC		11/26/2013	DEUTSCHE BANK AG	25,642.000	1,922,022		
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		12/13/2013	CABRERA CAPITAL	100.000	8,140		
452308-10-9	ILLINOIS TOOL WKS INC		11/06/2013	CHEEVERS	100.000	7,926		
452327-10-9	ILLUMINA INC		12/13/2013	Various	300.000	27,570		
45337C-10-2	INCYTE CORPORATION		12/19/2013	ITG	200.000	9,937		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	12/06/2013	Various	301,998.000	3,705,891		
G47791-10-1	INGERSOLL-RAND PLC		12/24/2013	GOLDMAN, SACHS & CO.	17,596.000	1,074,524		
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		12/13/2013	CABRERA CAPITAL	400.000	21,220		
458140-10-0	INTEL CORP		06/03/2013	DEUTSCHE BANK AG	38,006.000	940,397		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		11/13/2013	Various	985.560	195,263		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		12/10/2013	Various	39,263.000	7,934,770		
460690-10-0	INTERPUBLIC GROUP OF COS INC		10/01/2013	Various	747,840.000	11,644,839		
461202-10-3	INTUIT INC.		11/26/2013	Various	86,399.000	5,626,084		
44980X-10-9	IPG PHOTONICS CORP		07/31/2013	ITG	100.000	6,099		
462846-10-6	IRON MTN INC PA		12/10/2013	Various	233,732.000	6,669,182		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		09/06/2013	Various	600.000	38,340		
478160-10-4	JOHNSON & JOHNSON		10/01/2013	Various	93,789.000	7,446,460		
478366-10-7	JOHNSON CONTROLS INC		12/13/2013	Various	2,200.000	109,096		
480200-10-7	JONES LANG LASALLE INC.		12/13/2013	Various	300.000	28,187		
481165-10-8	JOY GLOBAL INC		11/06/2013	CHEEVERS	100.000	5,742		
46625H-10-0	JP MORGAN CHASE & CO		11/06/2013	Various	1,700.000	91,740		
485170-30-2	KANSAS CITY SOUTHERN		12/19/2013	Various	6,350.000	761,009		
B5337G-16-2	KBC GROUP NV	D	12/06/2013	Various	53,575.000	2,786,759		
48244B-10-0	KCG HOLDINGS INC CLASS A		07/01/2013	MERGER	599.990	6,450		
487836-10-8	KELLOGG CO.		11/26/2013	Various	92,045.000	5,562,171		
488295-10-6	KELT CORPORATION LTD	C	03/01/2013	DISTRIBUTION	3,050.000	16,891		
Y4740G-10-4	KEPPEL REIT	D	04/24/2013	DISTRIBUTION	18,280.000	12,756		
493267-10-8	KEYCORP NEW COM		12/20/2013	CITIGROUP GLOBAL MARKETS	76,745.000	1,019,335		
494368-10-3	KIMBERLY-CLARK CORP		12/10/2013	Various	137,099.000	13,307,430		
494550-10-6	KINDER MORGAN ENERGY PRTNRS		12/10/2013	Various	185,663.000	15,023,693		
49456B-10-1	KINDER MORGAN INC DEL		11/26/2013	Various	202,950.000	7,826,091		
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		11/26/2013	Various	102,269.050	8,843,735		
482480-10-0	KLA TENCOR CORP		12/19/2013	Various	900.000	56,795		
500255-10-4	KOHLS CORP		12/10/2013	GOLDMAN, SACHS & CO.	18,256.000	1,004,006		
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	12/06/2013	Various	122,769.000	2,265,457		
502424-10-4	L-3 COMMUNICATIONS		12/19/2013	Various	64,271.000	5,282,865		
50540R-40-9	LABORATORY CORP AMER HLDGS		09/30/2013	Various	172,376.000	16,500,487		
512815-10-1	LAMAR ADVERTISING CO		12/19/2013	Various	1,100.000	54,935		
517834-10-7	LAS VEGAS SANDS CORP		06/07/2013	Various	500.000	29,023		
517942-10-8	LASALLE HOTELS		12/19/2013	ITG	100.000	3,159		
F56196-18-5	LEGRAND	D	12/06/2013	Various	41,328.000	2,283,516		
526057-10-4	LENNAR COR P CL A		12/09/2013	Various	192,056.000	6,712,245		
527288-10-4	LEUCADIA NATIONAL C		03/01/2013	MERGER	2,187.000	58,830		
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	R	06/07/2013	MERGER	1,884.860	143,702		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	06/07/2013	MERGER	1,407.440	100,646		

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531229-10-2	LIBERTY MEDIA CORP		01/14/2013	DISTRIBUTION	10,327.000	615,100		
53217V-10-9	LIFE TECHNOLOGIES CORP		11/26/2013	Various	9,795.000	739,709		
53227K-10-1	LIGHTSTREAM RESOURCES LTD	C	01/02/2013	DISTRIBUTION	8,619.780	64,372		
534187-10-9	LINCOLN NA TL CORP IN COM		12/20/2013	GOLDMAN, SACHS & CO.	19,584.000	1,002,031		
53578A-10-8	LINKEDIN CORP		11/06/2013	Various	500.000	95,122		
535782-10-6	LINNCO LLC		12/16/2013	MERGER	1,680.000	47,645		
536797-10-3	LITHIA MTRS INC		11/06/2013	CHEEVERS	100.000	6,394		
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	12/06/2013	Various	2,920,777.000	3,566,040		
539830-10-9	LOCKHEED MARTIN CORP		12/19/2013	Various	118,531.000	11,631,503		
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	12/06/2013	Various	87,087.000	2,233,663		
W5650X-10-4	LOOMIS AB	D	12/06/2013	Various	101,944.000	2,292,342		
548661-10-7	LOWES COS INC USD0.50		12/10/2013	GOLDMAN, SACHS & CO.	21,097.000	999,180		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/13/2013	Various	36,300.000	2,764,372		
55261F-10-4	M & T BANK CORP		06/21/2013	Various	1,000.000	104,725		
554382-10-1	MACERICH COMPANY		06/07/2013	Various	1,200.000	75,031		
55616P-10-4	MACYS INC		12/19/2013	Various	19,431.000	1,008,586		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		09/24/2013	Various	125,848.000	6,860,572		
55973B-11-0	MAGNUM HUNTER RES CORP WARRANTS		10/15/2013	DIRECT	220.000			
G5785G-10-7	MALLINCKRODT PLC		07/01/2013	DISTRIBUTION	1,225.000	40,097		
56418H-10-0	MANPOWERGROUP		11/06/2013	CHEEVERS	100.000	7,997		
565849-10-6	MARATHON OIL CORP		06/06/2013	Various	161,039.000	5,234,763		
56585A-10-2	MARATHON PETROLEUM CORP		12/13/2013	Various	30,900.000	2,647,996		
570759-10-0	MARKWEST ENERGY PARTNERS LP		12/03/2013	Various	117,129.000	8,085,915		
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/19/2013	GOLDMAN, SACHS & CO.	21,459.000	1,024,873		
571748-10-2	MARSH + MCLENNAN COS INC		06/03/2013	Various	63,383.000	2,522,255		
573284-10-6	MARTIN MARIETTA MATERIALS		12/09/2013	Various	67,868.000	6,681,280		
57636Q-10-4	MASTERCARD INC CLASS A		06/03/2013	Various	5,345.000	3,043,278		
577081-10-2	MATTEL INC COM		11/26/2013	DEUTSCHE BANK AG	8,966.000	411,683		
579780-20-6	MCCORMICK & CO.		09/30/2013	Various	89,505.000	6,378,985		
580135-10-1	MCDONALDS CORP		11/26/2013	Various	104,287.000	10,255,894		
58155Q-10-3	MCKESSON CORP		06/03/2013	Various	38,831.000	4,412,700		
585055-10-6	MEDTRONIC INC.		11/26/2013	Various	179,531.000	8,939,673		
58933Y-10-5	MERCK & CO. INC.		12/10/2013	Various	199,522.000	9,111,836		
D5357W-10-3	MERCK KGAA ORD NPV	D	12/06/2013	Various	12,581.000	2,007,837		
59151K-10-8	METHANEX CORP	A	11/25/2013	GOLDMAN, SACHS & CO.	12,100.000	747,526		
G60754-10-1	MICHAEL KORS HOLDINGS LTD.	F	11/06/2013	CHEEVERS	3,900.000	296,826		
594918-10-4	MICROSOFT CORP		11/06/2013	Various	83,898.000	2,906,407		
59522J-10-3	MID AMERICA APT		10/01/2013	MERGER	612.000	38,115		
608190-10-4	MOHAWK INDUSTRIES INC		12/19/2013	Various	300.000	36,013		
60871R-20-9	MOLSON COO RS BREWING CO CL B		12/19/2013	ITG	400.000	21,988		
609207-10-5	MONDELEZ INTERNATIONAL INC		09/30/2013	Various	461,948.000	14,586,726		
61166W-10-1	MONSANTO CO		11/26/2013	Various	82,187.000	8,784,854		
61945C-10-3	MOSAIC COMPANY		12/03/2013	Various	511,996.000	23,884,818		
620076-30-7	MOTOROLA SOLUTIONS INC		11/26/2013	Various	82,265.000	5,107,043		
626755-10-2	MURPHY USA INC		09/03/2013	DISTRIBUTION	900.000	22,164		
G6359F-10-3	NABORS INDUSTRIES LTD		09/30/2013	Various	753,121.000	12,067,654		
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	12/06/2013	Various	442,052.000	1,862,406		
64110D-10-4	NETAPP INC		09/27/2013	Various	279,996.000	11,049,129		
64110L-10-6	NETFLIX INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	17,488		
641180-10-7	NETSUITE INC		12/19/2013	Various	1,000.000	95,299		
64828T-10-2	NEW RESIDENTIAL INVESTMENT		05/16/2013	DISTRIBUTION	2,200.000	5,214		
651639-10-6	NEWMONT MINING CORP		06/03/2013	Various	137,929.000	5,182,085		
65249B-10-9	NEWS CORP CLASS A		11/26/2013	Various	77,707.000	1,280,807		
65249B-20-8	NEWS CORP CLASS B		07/01/2013	DISTRIBUTION	6,675.000	49,732		
65339F-10-1	NEXTERA ENERGY INC		12/13/2013	Various	171,584.000	13,320,629		
N63218-10-6	NIELSEN HOLDINGS B V		06/30/2013	Various	10,788.000	366,448		
655044-10-5	NOBLE ENER GY INC COM		06/06/2013	Various	58,407.000	5,417,325		
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	12/06/2013	Various	293,268.000	3,567,573		
655664-10-0	NORDSTROM INC		12/23/2013	GOLDMAN, SACHS & CO.	16,358.000	1,005,444		
655844-10-8	NORFOLK SOUTHERN CORP		06/06/2013	Various	72,608.000	5,569,053		
D5813Z-10-4	NORMA GROUP ORD	D	12/12/2013	Various	43,081.000	2,030,627		
664397-10-6	NORTHEAST UTILITIES		09/04/2013	Various	465,603.000	19,452,572		
665859-10-4	NORTHERN TRUST CORP		11/06/2013	CHEEVERS	500.000	28,557		
666807-10-2	NORTHROP GRUMMAN CORP		03/13/2013	GOLDMAN, SACHS & CO.	64,646.000	4,322,473		
H58200-15-0	NOVARTIS AG-REG CMN STK	D	12/06/2013	Various	71,804.000	5,429,035		

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67018T-10-5	NU SKIN ASIA PAC INC		07/31/2013	ITG	100.000	8,419		
670346-10-5	NUCOR CORP.		12/10/2013	Various	14,400.000	758,792		
674215-10-8	OASIS PETROLEUM INC		11/06/2013	CHEEVERS	100.000	5,291		
674599-10-5	OCCIDENTAL PETROLEUM CORP		10/01/2013	Various	259,438.000	23,882,458		
675746-30-9	OCWEN FINL CORP		10/01/2013	INSTINET	600.000	33,501		
676220-10-6	OFFICE DEPOT INC		11/05/2013	MERGER	4,035.000	22,798		
678026-10-5	OIL STATES INTL		10/01/2013	Various	500.000	45,450		
681919-10-6	OMNICOM GROUP		03/13/2013	Various	69,025.000	3,810,825		
682680-10-3	ONEOK INC		12/13/2013	Various	1,100.000	63,476		
68268N-10-3	ONEOK PARTNERS LP		09/16/2013	GOLDMAN, SACHS & CO.	133,815.000	6,943,110		
X3232T-10-4	OPAP SA	D	12/06/2013	Various	117,189.000	1,440,330		
68389X-10-5	ORACLE CORP COM		12/10/2013	Various	28,579.000	999,466		
67103H-10-7	OREILLY AUTOMOTIVE INC		06/03/2013	Various	37,803.000	3,953,049		
690768-40-3	OWENS-ILLINOIS, INC.		11/06/2013	CHEEVERS	100.000	3,184		
69331C-10-8	P G & E CORP		11/26/2013	Various	490,806.000	22,156,679		
695127-10-0	PACIRA PHARMACEUTICALS INC.		12/19/2013	ITG	400.000	19,532		
695263-10-3	PACWEST BANCORP		11/06/2013	CHEEVERS	100.000	3,868		
697435-10-5	PALO ALTO NETWORKS INC		04/25/2013	CHEEVERS	100.000	5,395		
701094-10-4	PARKER HAN NIFIN CORP COM		11/06/2013	CHEEVERS	100.000	11,589		
G6852T-10-5	PARTNERRE LTD		11/26/2013	Various	22,397.000	2,222,497		
703395-10-3	PATTERSON COS INC		11/26/2013	Various	13,788.000	544,416		
704326-10-7	PAYCHEX INC		06/03/2013	Various	265,271.000	9,536,179		
704549-10-4	PEABODY ENERGY		12/09/2013	GOLDMAN, SACHS & CO.	328,730.000	6,141,596		
713448-10-8	PEPSICO INC.		12/19/2013	Various	94,045.000	7,270,958		
G97822-10-3	PERRIGO PLC	E	12/27/2013	DIRECT	30,451.000	3,852,281		
716768-10-6	PETSMART INC		11/26/2013	DEUTSCHE BANK AG	34,943.000	2,584,943		
717081-10-3	PFIZER INC		11/26/2013	Various	141,237.000	4,157,467		
716933-10-6	PHARMACYCLICS INC		12/13/2013	Various	300.000	31,288		
718546-10-4	PHILLIPS 66		12/11/2013	Various	135,014.000	8,749,008		
723787-10-7	PIONEER NA T RES CO COM		11/25/2013	Various	12,100.000	2,167,074		
726503-10-5	PLAINS ALL AMER PIPELINE LP		12/10/2013	Various	288,404.000	14,727,663		
729251-10-8	PLUM CREEK TIMBER CO INC COM		06/06/2013	Various	116,878.000	5,940,444		
693475-10-5	PNC FINL SVCS GROUP INC		12/19/2013	Various	800.000	59,418		
731068-10-2	POLARIS INDUSTRIES INC		06/21/2013	Various	300.000	27,569		
733174-70-0	POPULAR INC		07/31/2013	ITG	100.000	3,270		
73755L-10-7	POTASH CORP OF SASKATCHEWAN	I	06/06/2013	Various	132,947.000	5,383,407		
69351T-10-6	PPL CORP		09/04/2013	Various	469,613.000	14,462,184		
74005P-10-4	PRAXAIR INC.		11/26/2013	Various	53,242.000	6,532,843		
740189-10-5	PRECISION CASTPARTS CORP COM		06/03/2013	Various	11,034.000	2,367,162		
741503-40-3	PRICELINE.COM		11/06/2013	CHEEVERS	100.000	105,969		
742962-10-3	PRIVATEBANCORP INC.		07/31/2013	ITG	100.000	2,364		
742718-10-9	PROCTER & GAMBLE CO		12/19/2013	Various	94,669.000	7,204,452		
743606-10-5	PROSPERITY BANCSHARES INC		12/11/2013	MORGAN STANLEY	12,000.000	740,520		
744320-10-2	PRUDENTIAL FINL INC		06/21/2013	Various	1,200.000	73,012		
74460D-10-9	PUBLIC STORAGE		10/01/2013	Various	28,142.000	4,412,278		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/04/2013	Various	360,624.000	12,156,232		
F7607Z-16-5	PUBLICIS GROUPE	D	12/06/2013	Various	30,019.000	2,467,744		
693656-10-0	PVH CORP		11/06/2013	Various	482.200	57,161		
747525-10-3	QUALCOMM INC		11/26/2013	Various	98,612.000	7,074,298		
74834L-10-0	QUEST DIAGNOSTICS INC		11/26/2013	Various	319,362.000	19,026,357		
751212-10-1	RALPH LAUREN CORP		11/06/2013	CHEEVERS	100.000	17,900		
754907-10-3	RAYONIER INC		06/06/2013	Various	101,123.000	5,843,803		
755111-50-7	RAYTHEON COMPANY		03/13/2013	GOLDMAN, SACHS & CO.	76,570.000	4,264,355		
75605Y-10-6	REALOGY HOLDINGS CORP		12/19/2013	Various	2,200.000	102,160		
759509-10-2	RELIANCE STEEL & ALUMINUM		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	6,448		
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		06/03/2013	Various	40,318.000	3,641,026		
F77098-10-5	RENAULT SA COMMON STOCK	D	12/19/2013	Various	32,764.000	2,745,769		
760759-10-0	REPUBLIC S VCS INC COM		06/03/2013	Various	115,629.000	3,848,736		
F7782J-36-6	REXEL S.A.	D	12/17/2013	Various	111,976.000	2,818,031		
269279-13-9	Rights on EXCO RESOURCES INC. Strike = 5		12/24/2013	DIRECT	2,500.000			
G75754-10-4	RIO TINTO CMN STK	D	12/06/2013	Various	76,600.000	3,857,434		
767204-10-0	RIO TINTO PLC ADR		06/06/2013	Various	127,800.000	5,711,013		
772739-20-7	ROCK TENN CO.		11/06/2013	CHEEVERS	100.000	10,027		
773903-10-9	ROCKWELL AUTOMATION INC		11/06/2013	CHEEVERS	100.000	10,928		
774415-10-3	ROCKWOOD HOLDINGS INC		03/18/2013	ITG	100.000	6,470		

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777779-30-7	ROSETTA RESOURCES INC		11/06/2013	CHEEVERS	200.000	10,796		
778296-10-3	ROSS STORES, INC.		11/26/2013	Various	64,597.000	3,979,917		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		12/19/2013	ITG	400.000	18,271		
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	12/06/2013	Various	216,704.000	7,468,085		
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	12/12/2013	Various	36,082.000	1,744,334		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		12/19/2013	Various	400.000	17,117		
79466L-30-2	SALESFORCE.COM INC		12/19/2013	Various	800.000	66,655		
795435-10-6	SALIX PHARMACEUTICALS LTD		12/19/2013	Various	200.000	16,901		
80004C-10-1	SANDISK CORP		12/19/2013	Various	1,300.000	85,145		
X7568G-11-5	SANITEC CORPORATION	D	12/10/2013	UNION BANK OF SWITZERLAND	117,955.000	1,142,485		
F5548N-10-1	SANOFI S.A.	D	12/06/2013	Various	61,711.000	6,138,500		
802817-30-4	SANTARUS INC		12/19/2013	Various	1,200.000	38,339		
803607-10-0	SAREPTA THERAPEUTICS INC		10/01/2013	INSTINET	100.000	4,753		
78388J-10-6	SBA COMMUNICATIONS CORP CL A		06/03/2013	Various	52,454.000	3,933,879		
806407-10-2	SCHEIN HENRY INC		11/26/2013	Various	8,877.000	863,573		
806857-10-8	SCHLUMBERGER LTD		11/06/2013	Various	76,977.000	5,671,645		
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		12/19/2013	ITG	500.000	26,926		
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		09/30/2013	DISTRIBUTION	771.430	20,329		
811065-10-1	SCRIPPS NETWORK INTER CLASS A		11/26/2013	DEUTSCHE BANK AG	5,070.000	379,165		
G7945M-10-7	SEAGATE TECHNOLOGY		12/11/2013	GOLDMAN, SACHS & CO.	19,622.000	993,930		
816851-10-9	SEMPRA ENERGY		11/26/2013	Various	11,935.000	1,056,238		
81762P-10-2	SERVICENOW INC		12/19/2013	Various	1,900.000	96,073		
824348-10-6	SHERWIN WILLIAMS CO		06/03/2013	Various	12,251.000	2,174,252		
G80797-10-6	SIG PLC	D	12/06/2013	Various	723,142.000	2,249,791		
827350-10-2	SILVER BAY REALTY TRUST CORP		03/29/2013	DISTRIBUTION	58.590	750		
828806-10-9	SIMON PPTY GROUP INC		12/19/2013	Various	800.000	133,720		
W8582D-10-5	SKISTAR AB	D	03/21/2013	DISTRIBUTION	346.100	3,251		
78440X-10-1	SL GREEN REALTY CORP		12/19/2013	Various	1,200.000	105,627		
78454L-10-0	SM ENERGY CO		09/06/2013	CHEEVERS	100.000	7,181		
832696-40-5	SMUCKER J M CO COM NEW		12/19/2013	Various	15,749.000	1,641,104		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	12/06/2013	Various	59,935.000	3,204,257		
842587-10-7	SOUTHERN CO		11/26/2013	Various	197,177.000	9,117,618		
84470P-10-9	SOUTHSIDE BANCSHARES INC		04/16/2013	STOCK DIV.	10.500	174		
844741-10-8	SOUTHWEST AIRLINES CO		12/19/2013	GOLDMAN, SACHS & CO.	53,879.000	986,383		
846822-10-4	SPARTAN STORES INC		11/19/2013	MERGER	360.000	8,467		
847560-10-9	SPECTRA ENERGY CORP		11/26/2013	Various	530,870.000	15,943,543		
848637-10-4	SPLUNK INC		12/19/2013	Various	1,700.000	99,111		
85207U-10-5	SPRINT CORPORATION		07/10/2013	MERGER	15,652.290	91,566		
85375C-10-1	STANDARD-PACIFIC CORP.		12/10/2013	Various	840,183.000	6,777,445		
855244-10-9	STARBUCKS CORP		11/26/2013	Various	47,151.000	3,366,058		
85571Q-10-2	STARZ		11/19/2013	Various	453,144.000	12,251,942		
858912-10-8	STERICYCLE INC		06/03/2013	Various	66,880.000	7,205,401		
85917A-10-0	STERLING BANCORP		11/01/2013	MERGER	631.250	7,398		
859319-30-3	STERLING FINANCIAL CORP/SPOKANE		12/19/2013	Various	600.000	18,030		
860630-10-2	STIFEL FINANCIAL CORP		02/15/2013	MERGER	150.010	5,813		
862578-10-1	STRAIGHT PATH COMMUNICATIONS INC		08/01/2013	DISTRIBUTION	200.000	678		
863667-10-1	STRYKER CORP		11/06/2013	CHEEVERS	400.000	29,555		
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		12/18/2013	Various	137,813.000	9,070,541		
867914-10-3	SUNTRUST B KS INC COM		11/06/2013	CHEEVERS	2,700.000	87,262		
784860-10-1	SVB FINANCIAL GROUP		07/31/2013	Various	600.000	49,439		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	12/06/2013	Various	85,555.000	2,272,436		
H8431B-10-9	SWISS RE LTD	D	12/12/2013	GOLDMAN, SACHS & CO.	35,608.000	3,102,498		
871607-10-7	SYNOPSYS INC		06/03/2013	Various	131,927.000	4,682,509		
871829-10-7	SYSCO CORP		11/25/2013	Various	125,513.000	4,015,409		
74144T-10-8	T. ROWE PRICE GROUP		11/06/2013	Various	300.000	22,178		
87612E-10-6	TARGET CORP		12/10/2013	Various	173,870.000	11,603,631		
876664-10-3	TAUBMAN CENTERS INC		09/06/2013	CHEEVERS	200.000	14,869		
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	12/12/2013	Various	1,189,871.000	2,073,316		
H84989-10-4	TE CONNECTIVITY LTD		12/12/2013	Various	286,489.000	13,671,889		
T92778-10-8	TELECOM ITALIA EURO.55	D	12/06/2013	Various	3,277,364.000	2,916,546		
D8T9CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	12/06/2013	Various	254,601.000	1,988,397		
880349-10-5	TENNECO AUTOMOTIVE INC.		12/13/2013	Various	700.000	34,653		
880779-10-3	TEREX CORP		11/06/2013	CHEEVERS	100.000	3,581		
88160R-10-1	TESLA MOTORS INC		11/06/2013	Various	800.000	117,079		
881609-10-1	TESORO CORP		12/11/2013	GOLDMAN, SACHS & CO.	43,250.000	2,482,672		

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F9156M-10-8	THALES S.A.	D	12/06/2013	Various	39,683.000	2,284,031		
88732J-20-7	TIME WARNER CABLE INC		09/30/2013	GOLDMAN, SACHS & CO.	167,053.000	18,713,740		
887317-30-3	TIME WARNER INC		12/23/2013	GOLDMAN, SACHS & CO.	87,352.000	4,795,067		
872540-10-9	TJX COMPANIES INC		06/03/2013	Various	177,432.000	8,876,117		
872590-10-4	T-MOBILE US INC		12/13/2013	CABRERA CAPITAL	1,000.000	25,554		
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/01/2013	STOCK DIV.	30.900	704		
891027-10-4	TORCHMARK INC COM		11/06/2013	CHEEVERS	100.000	7,350		
891906-10-9	TOTAL SYSTEM SERVICES INC		06/03/2013	Various	122,283.000	2,992,857		
89417E-10-9	TRAVELERS COS INC		12/23/2013	Various	111,323.000	9,035,938		
896945-20-1	TRIPADVISOR INC		12/13/2013	Various	300.000	21,944		
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		12/19/2013	Various	2,300.000	153,684		
902494-10-3	TYSON FOODS INC CLASS A		12/19/2013	GOLDMAN, SACHS & CO.	29,472.000	997,855		
903293-40-5	U S G CORP.		12/10/2013	Various	251,916.000	6,712,567		
H89231-33-8	UBS AG CHF0.1	D	12/06/2013	Various	99,372.000	1,984,440		
90384S-30-3	ULTA US		06/21/2013	Various	200.000	19,149		
907818-10-8	UNION PACIFIC CORP		12/20/2013	Various	41,341.000	6,275,112		
909214-30-6	UNISYS CORP		12/19/2013	ITG	100.000	3,278		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		12/10/2013	Various	116,559.000	10,386,462		
911363-10-9	UNITED RENTALS INC		12/19/2013	Various	500.000	30,824		
912909-10-8	UNITED STATES STEEL CORP		12/20/2013	GOLDMAN, SACHS & CO.	27,700.000	757,461		
913017-10-9	UNITED TECHNOLOGIES CORP		06/21/2013	Various	60,300.000	5,556,362		
91324P-10-2	UNITEDHEALTH GROUP INC		11/26/2013	Various	17,164.000	1,278,836		
913456-10-9	UNIVERSAL CORP VA		12/19/2013	Various	4,400.000	240,667		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		12/13/2013	Various	200.000	16,087		
91529Y-10-6	UNUM GROUP		12/19/2013	GOLDMAN, SACHS & CO.	29,218.000	1,004,802		
902973-30-4	US BANCORP		11/26/2013	Various	90,481.000	3,551,965		
91913Y-10-0	VALERO ENERGY CORP		12/03/2013	Various	196,875.000	8,077,958		
92276F-10-0	VENTAS INC		09/06/2013	Various	12,909.000	920,991		
92343E-10-2	VERISIGN INC.		06/03/2013	Various	9,689.000	453,823		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		11/26/2013	Various	124,748.000	7,548,145		
92343V-10-4	VERIZON COMMUNICATIONS		11/26/2013	Various	158,165.000	7,483,324		
92532F-10-0	VERTEX PHARMACEUTICALS		12/19/2013	Various	600.000	46,958		
92553P-20-1	VIACOM INC NEW CL B		12/24/2013	GOLDMAN, SACHS & CO.	12,100.000	1,034,369		
F5879X-10-8	VINCI	D	12/06/2013	Various	62,257.000	3,736,319		
928241-10-8	VIROPHARMA INC		12/19/2013	ITG	700.000	34,871		
92826C-83-9	VISA INC		06/03/2013	Various	12,055.000	2,164,735		
92839U-20-6	VISTEON CORP		12/13/2013	CABRERA CAPITAL	100.000	7,789		
92849E-10-1	VITAMIN SHOPPE INC		12/19/2013	Various	1,100.000	56,304		
F97982-10-6	VIVENDI EUR5.50	D	12/06/2013	Various	152,870.000	3,689,830		
928563-40-2	VM WARE INC		11/06/2013	CHEEVERS	100.000	8,189		
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	12/06/2013	Various	2,153,456.000	7,591,150		
929042-10-9	VORNADO RLTY TR		12/19/2013	Various	1,200.000	101,638		
38388F-10-8	W R GRACE & CO NEW		03/18/2013	ITG	100.000	7,719		
92927K-10-2	WABCO HOLDINGS INC		12/13/2013	Various	600.000	51,609		
930059-10-0	WADDELL & REED FINANCIAL		12/13/2013	Various	200.000	12,514		
931142-10-3	WAL-MART STORES		11/26/2013	Various	134,046.000	9,912,226		
94106L-10-9	WASTE MGMT INC DEL		06/03/2013	Various	251,820.000	9,609,040		
947890-10-9	WEBSTER FINANCIAL CORP		11/06/2013	CHEEVERS	100.000	2,820		
949746-10-1	WELLS FARGO CO		12/19/2013	Various	4,500.000	189,527		
95082P-10-5	WESCO INTERNATIONAL INC		12/13/2013	Various	700.000	58,905		
960413-10-2	WESTLAKE CHEMICAL CORP		11/25/2013	GOLDMAN, SACHS & CO.	22,000.000	2,480,577		
962166-10-4	WEYERHAEUSER CO		06/06/2013	Various	193,503.000	5,833,354		
963320-10-6	WHIRLPOOL CORP COM		03/18/2013	ITG	100.000	11,535		
966244-10-5	WHITEWAVE FOOD CO CLASS A		09/25/2013	Various	2,786.500	22,036		
966244-20-4	WHITEWAVE FOODS CO CLASS B		05/24/2013	DISTRIBUTION	1,637.110	12,946		
966387-10-2	WHITING PETROLEUM CORP		11/06/2013	CHEEVERS	200.000	11,618		
966837-10-6	WHOLE FOODS MKT INC		10/01/2013	INSTINET	100.000	5,911		
96950F-10-4	WILLIAMS PARTNERS LP		12/03/2013	Various	159,044.000	7,953,292		
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	11/26/2013	Various	47,457.000	1,863,957		
976657-10-6	WISCONSIN ENERGY		11/26/2013	Various	255,751.000	10,661,788		
98138H-10-1	WORKDAY INC.		12/19/2013	Various	1,300.000	104,089		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		12/19/2013	ITG	100.000	7,184		
983134-10-7	WYNN RESOR TS LTD COM		03/18/2013	ITG	100.000	12,107		
98389B-10-0	XCEL ENERGY INC		11/26/2013	Various	741,275.000	21,676,055		
G98290-10-2	XL GROUP PLC	R	12/11/2013	CITIGROUP GLOBAL MARKETS	32,404.000	981,974		

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
984332-10-6	YAHOO INC COM		06/03/2013	Various	42,863.000	1,103,729		
985817-10-5	YELP INC		11/06/2013	Various	1,000.000	66,730		
988498-10-1	YUM! BRANDS INC		11/26/2013	Various	23,958.000	1,637,705		
N9837R-10-5	ZIGGO N.V.	D	12/06/2013	Various	45,938.000	1,871,248		
98954A-10-7	ZILLOW INC. CL A		12/13/2013	Various	400.000	33,556		
989701-10-7	ZIONS BANCORP		09/06/2013	Various	1,400.000	39,747		
98978V-10-3	ZOETIS INC		07/31/2013	Various	9,900.000	298,673		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	12/06/2013	Various	14,372.000	3,813,567		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,842,070,065	XXX	
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		01/02/2013	DISTRIBUTION	0.000	290,402		
29259B-10-5	ENCOMPASS HOME & AUTO INSURANCE CO		12/31/2013	DISTRIBUTION	0.000	3,000,000		
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						3,290,402	XXX	
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	12/31/2013	Various	2,189,619.740	18,180,967		
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		12/24/2013	Various	2,090,567.420	52,225,175		
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	10/18/2013	Various	210,565.150	19,848,171		
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	R	10/21/2013	Various	3,400,000.000	172,630,885		
464287-20-0	ISHARES CORE S&P 500 ETF		12/27/2013	Various	850,000.000	155,235,998		
46429B-68-9	ISHARES MSCI EAFE MINIMUM VOLATILITY ETF		06/03/2013	GOLDMAN, SACHS & CO.	1,285,474.000	74,999,952		
464286-53-3	ISHARES MSCI EMERGING MARKETS MINI	R	10/21/2013	JPMORGAN CHASE & CO.	3,000,000.000	177,689,575		
46429B-69-7	ISHARES MSCI USA MIN VOL		12/30/2013	Various	374,260.000	12,664,434		
464288-37-2	ISHARES S&P GLOBAL INFRASTRUCTURE		06/06/2013	JPMORGAN CHASE & CO.	671,173.000	25,393,022		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/01/2013	Various	1,900.000	179,579		
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	R	09/30/2013	Various	2,258,377.000	99,984,324		
9299999. Subtotal - Common Stocks - Mutual Funds						809,032,081	XXX	
9799997. Total - Common Stocks - Part 3						2,654,392,548	XXX	
9799998. Total - Common Stocks - Part 5						581,649,699	XXX	
9799999. Total - Common Stocks						3,236,042,248	XXX	
9899999. Total - Preferred and Common Stocks						3,241,772,831	XXX	
9999999 - Totals						21,460,843,341	XXX	30,288,844

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		11/08/2013	Various		8,960	8,161	8,543	8,510		(126)		(126)		8,384		576	576	570	01/15/2020
362162-WV-7	GOVT NATL MTG ASSOC I #181660		11/08/2013	Various		75	67	71	71		(1)		(1)		70		5	5	5	01/15/2020
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		11/08/2013	Various		252	228	229	228						228		24	24	15	03/15/2017
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		11/08/2013	Various		13,983	12,485	12,970	12,943		(124)		(124)		12,819		1,164	1,164	1,035	02/15/2020
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		11/08/2013	Various		11,132	9,943	10,618	10,509		(154)		(154)		10,355		777	777	823	10/15/2020
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		11/08/2013	Various		23,620	21,088	22,093	22,149		(290)		(290)		21,859		1,761	1,761	1,748	04/15/2020
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		11/08/2013	Various		1,233	1,107	1,132	1,136		(9)		(9)		1,127		106	106	84	08/15/2022
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		11/08/2013	Various		441	392	394	394						394		47	47	27	09/15/2022
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		11/08/2013	Various		2,620	2,331	2,358	2,371		(9)		(9)		2,363		257	257	152	11/15/2022
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		11/08/2013	Various		250,775	223,424	219,959	219,202		1,076		1,076		220,278		30,497	30,497	15,562	12/15/2022
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		11/08/2013	Various		23,797	21,113	22,054	22,750		(436)		(436)		22,314		1,482	1,482	1,597	01/15/2026
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		11/08/2013	Various		4,831	4,375	4,425	4,404		(11)		(11)		4,393		438	438	265	12/15/2022
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		11/08/2013	Various		20,528	18,334	18,899	19,220		(233)		(233)		18,987		1,541	1,541	1,264	04/15/2024
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		11/08/2013	Various		16,832	15,275	15,746	15,913		(248)		(248)		15,665		1,167	1,167	934	03/15/2024
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		11/08/2013	Various		91,760	82,426	78,312	78,325		914		914		79,239		12,520	12,520	4,767	10/15/2023
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		11/08/2013	Various		3,626	3,239	3,287	3,301		(15)		(15)		3,286		340	340	208	03/15/2023
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		11/08/2013	Various		98,363	89,883	88,495	88,561		475		475		89,036		9,328	9,328	4,800	01/15/2024
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		11/08/2013	Various		2,149	1,914	1,936	1,943		(6)		(6)		1,937		212	212	125	09/15/2023
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		11/08/2013	Various		5,206	4,724	4,778	4,778		(17)		(17)		4,761		445	445	295	09/15/2023
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		11/08/2013	Various		239,177	213,751	203,263	205,238		1,598		1,598		206,836		32,341	32,341	12,740	12/15/2023
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		11/08/2013	Various		112,901	100,557	95,565	95,772		912		912		96,684		16,217	16,217	6,079	12/15/2023
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		11/08/2013	Various		164,999	146,960	144,698	145,038		313		313		145,351		19,648	19,648	8,886	12/15/2023
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		11/08/2013	Various		47,970	42,672	44,041	44,233		(390)		(390)		43,843		4,126	4,126	2,993	02/15/2024
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		11/08/2013	Various		28,209	25,167	25,994	26,188		(249)		(249)		25,939		2,269	2,269	1,744	02/15/2024
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		11/08/2013	Various		27,776	25,293	26,083	26,782		(584)		(584)		26,197		1,579	1,579	1,701	08/15/2025
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		11/08/2013	Various		258,862	232,543	220,988	221,212		2,685		2,685		223,897		34,965	34,965	13,551	12/15/2023
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		11/08/2013	Various		120,408	108,136	106,444	106,403		417		417		106,821		13,587	13,587	6,123	01/15/2024
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		05/01/2013	SCHEDULED REDEMPTION		19,892	19,892	20,296	20,168		(276)		(276)		19,892				568	12/15/2027
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		11/08/2013	Various		89,838	81,638	79,776	80,139		425		425		80,565		9,273	9,273	4,114	01/15/2024
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		11/08/2013	Various		15,452	13,758	13,984	14,042		(52)		(52)		13,990		1,462	1,462	895	06/15/2024
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		11/08/2013	Various		75,062	66,969	68,068	68,094		(269)		(269)		67,825		7,237	7,237	4,329	05/15/2024
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		11/08/2013	Various		6,119	5,434	5,644	5,740		(59)		(59)		5,680		439	439	409	08/15/2024
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		11/08/2013	Various		655	582	584	585						584		71	71	41	11/15/2024
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		11/08/2013	Various		21,403	19,341	19,341	19,230		24		24		19,255		2,149	2,149	1,043	04/15/2026
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		11/08/2013	Various		10,429	9,243	9,568	10,261		(111)		(111)		10,150		279	279	658	06/15/2029
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		01/01/2013	SCHEDULED REDEMPTION		2,415	2,415	2,442	2,451		(36)		(36)		2,415				14	09/15/2025
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		11/08/2013	Various		591	524	527	526						526		65	65	37	07/15/2025
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		11/08/2013	Various		774	704	713	712		(3)		(3)		708		66	66	42	10/15/2025
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		11/08/2013	Various		8,932	8,139	8,394	8,536		(159)		(159)		8,377		555	555	546	08/15/2025
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		11/08/2013	Various		2,767	2,453	2,514	2,550		(23)		(23)		2,526		241	241	163	03/15/2028
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		11/08/2013	Various		15,050	14,340	14,658	14,806		(328)		(328)		14,478		571	571	653	04/15/2028
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		11/08/2013	Various		20,740	18,637	19,440	20,920		(552)		(552)		20,367		373	373	1,483	10/15/2030
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		11/08/2013	Various		59,950	53,623	56,011	58,356		(1,382)		(1,382)		56,973		2,976	2,976	3,928	05/15/2026
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		11/08/2013	Various		211	187	195	195		(1)		(1)		194		17	17	11	12/15/2025
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		11/08/2013	Various		21,428	19,061	19,909	20,515		(428)		(428)		20,087		1,341	1,341	1,426	02/15/2026
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		11/08/2013	Various		1,923	1,880	1,908	1,927		(40)		(40)		1,887		36	36	115	07/15/2028
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		11/08/2013	Various		11,457	10,536	10,536	10,470		25		25		10,495		962	962	586	03/15/2026
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		11/08/2013	Various		26,468	23,469	23,946	24,024		(118)		(118)		23,905		2,563	2,563	1,557	08/15/2027
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		11/08/2013	Various		18,883	16,888	17,640	18,088		(357)		(357)		17,731		1,152	1,152	1,235	03/15/2026
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		11/08/2013	Various		74,116	66,945	69,926	74,083		(2,761)		(2,761)		71,322		2,795	2,795	4,810	04/15/2026
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		11/08/2013	Various		34,493	31,233	31,233	31,042		50		50		31,091		3,401	3,401	1,837	04/15/2026
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		11/08/2013	Various		20,322	19,073	19,923	20,105		(556)		(556)		19,548		774	774	927	08/15/2026
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		11/08/2013	Various		8,770	7,779	8,125	8,392		(135)		(135)		8,257		513	513	589	06/15/2026
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		11/08/2013	Various		7,214	6,529	6,820	7,201		(254)		(254)		6,946		268	268	426	06/15/2026
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		11/08/2013	Various		16,963	15,061	15,061	14,968		4		4		14,972		1,991	1,991	923	03/15/2026
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		11/08/2013	Various		17,964	15,942	16,652	17,095		(136)		(136)		16,959		1,005	1,005	1,204	06/15/2026
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		11/08/2013	Various		5,577	4,952	5,173	5,419		(88)		(88)		5,332		246	246	373	09/15/2026
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		11/08/2013	Various		5,458	4,839	4,911	5,017		(32)		(32)		4,986		472	472	321	01/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		11/08/2013	Various		11,022	9,786	10,222	10,447		(135)		(135)		10,312		710	710	738	09/15/2026
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		11/08/2013	Various		23,125	21,455	21,823	21,900		(227)		(227)		21,672		1,453	1,453	1,013	01/15/2028
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		11/08/2013	Various		17,871	15,984	16,696	16,874		(248)		(248)		16,627		1,245	1,245	1,169	09/15/2026
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		11/08/2013	Various		12,193	10,852	11,336	11,563		(137)		(137)		11,426		767	767	810	10/15/2026
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		11/08/2013	Various		17,969	16,401	17,131	17,889		(635)		(635)		17,253		715	715	1,024	06/15/2026
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		11/08/2013	Various		6,489	5,750	5,816	5,957		(36)		(36)		5,921		568	568	382	02/15/2029
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		11/08/2013	Various		19,664	17,770	18,075	18,193		(146)		(146)		18,047		1,617	1,617	1,119	01/15/2028
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		11/08/2013	Various		29,399	26,348	26,801	26,954		(193)		(193)		26,760		2,638	2,638	1,645	02/15/2028
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		11/08/2013	Various		9,208	8,416	8,561	8,626		(92)		(92)		8,534		674	674	450	03/15/2028
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		11/08/2013	Various		14,085	13,055	12,908	12,840		115		115		12,955		1,130	1,130	675	02/15/2029
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		11/08/2013	Various		6,123	5,467	5,395	5,324		35		35		5,359		765	765	327	04/15/2029
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		11/08/2013	Various		11,015	9,883	9,996	10,080		(55)		(55)		10,025		990	990	650	04/15/2029
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		11/08/2013	Various		1,087	963	1,003	1,101		(18)		(18)		1,084		4	4	73	12/15/2029
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		11/08/2013	Various		28,162	25,014	26,128	27,124		(549)		(549)		26,575		1,587	1,587	1,883	07/15/2026
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		11/08/2013	Various		21,573	19,944	20,287	20,375		(214)		(214)		20,161		1,412	1,412	1,014	01/15/2028
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		11/08/2013	Various		1,126	998	1,013	1,025						1,025		101	101	66	11/15/2027
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		11/08/2013	Various		13,284	11,829	12,356	13,116		(359)		(359)		12,757		527	527	881	12/15/2026
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		11/08/2013	Various		959	852	845	842		2		2		844		115	115	56	01/15/2028
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		11/08/2013	Various		13,866	12,300	12,512	12,554		(26)		(26)		12,528		1,338	1,338	814	01/15/2028
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		11/08/2013	Various		1,520	1,347	1,377	1,411		(14)		(14)		1,398		122	122	109	07/15/2027
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		11/08/2013	Various		18,791	16,710	16,997	17,158		(140)		(140)		17,018		1,773	1,773	1,090	06/15/2028
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		11/08/2013	Various		10,535	9,392	9,554	9,565		(12)		(12)		9,553		982	982	610	10/15/2027
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		11/08/2013	Various		721	658	671	673		(6)		(6)		667		53	53	39	11/15/2027
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		11/08/2013	Various		45,275	41,544	41,115	40,946		275		275		41,221		4,054	4,054	2,696	01/15/2028
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		11/08/2013	Various		13,383	11,882	12,058	12,109		(37)		(37)		12,072		1,310	1,310	784	11/15/2027
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		11/08/2013	Various		35,017	31,057	31,591	31,637		11		11		31,648		3,370	3,370	2,058	09/15/2027
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		11/08/2013	Various		9,009	7,991	8,128	8,154		(12)		(12)		8,142		867	867	529	12/15/2027
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		11/08/2013	Various		58,620	54,153	55,001	55,139		(466)		(466)		54,673		3,947	3,947	3,166	11/15/2027
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		12/01/2013	SCHEDULED REDEMPTION		592	592	601	603		(10)		(10)		592				26	06/15/2028
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		11/08/2013	Various		24,109	21,415	21,194	21,035		112		112		21,147		2,961	2,961	1,409	04/15/2028
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		11/08/2013	Various		12,361	11,105	11,296	11,398		(107)		(107)		11,291		1,069	1,069	685	04/15/2028
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		11/08/2013	Various		34,297	30,415	31,032	30,975		(29)		(29)		30,946		3,351	3,351	2,016	11/15/2027
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		11/08/2013	Various		45,550	40,400	41,094	41,139		(54)		(54)		41,084		4,465	4,465	2,675	09/15/2027
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		11/08/2013	Various		15,547	14,098	13,398	13,133		314		314		13,447		2,100	2,100	802	02/15/2028
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		11/08/2013	Various		40,425	35,844	34,769	34,479		135		135		34,614		5,811	5,811	2,038	03/15/2029
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		11/08/2013	Various		15,662	14,365	14,612	14,679		(132)		(132)		14,546		1,116	1,116	727	12/15/2027
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		11/08/2013	Various		29,197	25,916	26,301	26,812		(194)		(194)		26,618		2,578	2,578	1,712	01/15/2028
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		11/08/2013	Various		5,872	5,218	5,164	5,043		44		44		5,088		785	785	343	03/15/2028
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		11/08/2013	Various		2,129	1,898	1,931	1,945		(13)		(13)		1,932		197	197	123	05/15/2028
36208U-CX-1	GOVT NATL MTG ASSOC I #460974		11/08/2013	Various		43,726	40,584	41,408	41,511		(391)		(391)		41,120		2,606	2,606	2,449	11/15/2027
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		11/08/2013	Various		41,212	37,283	38,041	38,206		(240)		(240)		37,966		3,246	3,246	2,452	11/15/2027
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		11/08/2013	Various		21,248	18,841	19,164	19,247		(32)		(32)		19,215		2,033	2,033	1,250	12/15/2027
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		11/08/2013	Various		6,713	5,982	6,085	6,111		(28)		(28)		6,083		630	630	389	01/15/2028
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		11/08/2013	Various		5,444	4,827	4,910	4,941		(13)		(13)		4,928		517	517	320	01/15/2028
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		11/08/2013	Various		16,885	15,441	15,707	15,783		(143)		(143)		15,640		1,245	1,245	927	01/15/2028
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		11/08/2013	Various		11,841	11,184	11,350	11,494		(178)		(178)		11,316		526	526	620	07/15/2028
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		11/08/2013	Various		15,046	13,534	13,767	13,841		(79)		(79)		13,762		1,284	1,284	816	11/15/2027
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		11/08/2013	Various		15,948	14,205	14,450	14,539		(65)		(65)		14,474		1,474	1,474	930	01/15/2028
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		11/08/2013	Various		29,112	26,394	26,908	27,062		(227)		(227)		26,836		2,276	2,276	1,652	01/15/2028
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		11/08/2013	Various		24,089	21,394	21,762	21,799		(100)		(100)		21,699		2,390	2,390	1,410	01/15/2028
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		11/08/2013	Various		8,252	7,332	7,416	7,468		(38)		(38)		7,430		822	822	481	06/15/2028
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		11/08/2013	Various		40,610	36,174	37,077	37,247		(217)		(217)		37,030		3,581	3,581	2,353	12/15/2027
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		11/08/2013	Various		34,285	33,749	34,250	34,800		(946)		(946)		33,855		430	430	1,464	04/15/2029
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		11/08/2013	Various		36,005	31,928	32,477	32,640		(150)		(150)		32,490		3,514	3,514	2,117	01/15/2028
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		11/08/2013	Various		44,531	40,844	41,546	41,631		(328)		(328)		41,303		3,228	3,228	2,535	01/15/2028
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		11/08/2013	Various		14,623	13,460	13,614	13,861		(196)		(196)		13,665		958	958	730	04/15/2028
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		11/08/2013	Various		73,545	65,233	66,772	66,663		(152)		(152)		66,512		7,033	7,033	4,320	07/15/2028
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		11/08/2013	Various		17,362	15,398	15,761	15,961		(147)		(147)		15,814		1,549	1,549	1,021	03/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		11/08/2013	Various		883	787	803	828		(7)		(7)		821		62	62	55	08/15/2029
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		11/08/2013	Various		19,565	17,348	17,117	17,047		40		40		17,087		2,477	2,477	1,068	05/15/2029
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		11/08/2013	Various		7,944	7,126	7,046	7,037		20		20		7,057		887	887	450	05/15/2029
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		11/08/2013	Various		16,507	14,638	14,889	15,018		(93)		(93)		14,925		1,582	1,582	970	05/15/2028
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		11/08/2013	Various		9,793	8,681	8,830	8,897		(41)		(41)		8,856		937	937	576	04/15/2028
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		11/08/2013	Various		2,038	1,805	1,778	1,764		9		9		1,774		264	264	120	04/15/2029
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		11/08/2013	Various		34,886	31,120	31,810	31,887		(131)		(131)		31,756		3,131	3,131	2,017	05/15/2028
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		11/08/2013	Various		47,862	42,427	43,369	43,734		(381)		(381)		43,352		4,510	4,510	2,817	06/15/2028
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		11/08/2013	Various		56,304	51,281	52,561	52,998		(756)		(756)		52,242		4,061	4,061	3,208	06/15/2028
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		11/08/2013	Various		21,377	18,976	19,397	19,604		(186)		(186)		19,418		1,959	1,959	1,252	06/15/2028
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		11/08/2013	Various		4,771	4,229	4,185	4,122		24		24		4,146		625	625	281	05/15/2028
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		11/08/2013	Various		19,350	17,180	16,326	16,009		116		116		16,126		3,224	3,224	1,053	06/15/2028
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		11/08/2013	Various		17,496	15,508	15,302	15,180		59		59		15,239		2,257	2,257	957	05/15/2029
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		11/08/2013	Various		2,233	2,140	2,228	2,478		(242)		(242)		2,236		(3)	(3)	111	03/15/2030
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		11/08/2013	Various		10,453	9,300	9,498	9,889		(116)		(116)		9,773		680	680	608	12/15/2030
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		11/08/2013	Various		2,324	2,116	2,200	2,171		(17)		(17)		2,154		170	170	114	07/15/2028
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		11/08/2013	Various		1,649	1,461	1,492	1,554		6		6		1,560		88	88	97	05/15/2031
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		11/08/2013	Various		26,566	24,091	24,091	23,950		48		48		23,997		2,568	2,568	1,296	09/15/2028
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		11/08/2013	Various		52,446	48,077	47,438	47,292		341		341		47,633		4,812	4,812	2,774	05/15/2029
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		11/08/2013	Various		7,511	6,659	6,570	6,547		(3)		(3)		6,543		968	968	410	01/15/2029
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		11/08/2013	Various		16,408	16,086	14,820	15,943		139		139		16,081		327	327	438	03/15/2014
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		11/08/2013	Various		11,994	11,614	10,699	11,515		92		92		11,606		388	388	364	04/15/2014
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		11/08/2013	Various		21,537	19,892	20,593	21,521		(629)		(629)		20,892		645	645	1,124	08/15/2029
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		11/08/2013	Various		9,641	9,049	9,241	9,513		(237)		(237)		9,276		365	365	384	08/15/2029
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		11/08/2013	Various		10,921	10,617	9,781	10,507		104		104		10,611		310	310	353	03/15/2014
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		10/01/2013	SCHEDULED REDEMPTION		5,559	5,559	5,121	5,515		44		44		5,559				147	04/15/2014
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		11/08/2013	Various		10,103	8,950	9,265	9,790		(102)		(102)		9,688		416	416	639	08/15/2029
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		11/08/2013	Various		34,202	32,741	30,163	32,318		366		366		32,684		1,518	1,518	1,181	07/15/2014
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		11/08/2013	Various		12,896	11,430	11,600	11,834		(84)		(84)		11,750		1,146	1,146	760	01/15/2029
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		11/08/2013	Various		16,243	14,422	14,719	14,965		25		25		14,990		1,253	1,253	1,019	02/15/2029
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		11/08/2013	Various		1,742	1,556	1,542	1,547		2		2		1,549		193	193	86	01/15/2029
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		11/08/2013	Various		8,627	7,645	7,802	8,206		(114)		(114)		8,091		536	536	545	11/15/2029
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		11/08/2013	Various		2,563	2,298	2,373	2,589		(99)		(99)		2,490		73	73	161	11/15/2029
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		11/08/2013	Various		8,526	8,178	7,534	8,072		94		94		8,166		360	360	293	05/15/2014
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		11/08/2013	Various		45,290	43,368	39,952	42,901		412		412		43,312		1,977	1,977	1,569	06/15/2014
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		11/08/2013	Various		4,205	4,133	3,807	4,091		41		41		4,131		74	74	113	04/15/2014
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		11/08/2013	Various		4,957	4,825	4,445	4,784		39		39		4,822		134	134	154	03/15/2014
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		11/08/2013	Various		20,114	18,156	17,300	17,257		208		208		17,465		2,649	2,649	1,024	11/15/2029
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		11/08/2013	Various		2,089	1,885	1,963	2,125		(73)		(73)		2,052		37	37	135	01/15/2030
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		11/08/2013	Various		155	148	137	147		2		2		148		6	6	5	05/15/2014
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		11/08/2013	Various		6,628	6,237	6,457	7,242		(565)		(565)		6,676		(48)	(48)	395	09/15/2029
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		11/08/2013	Various		2,083	1,849	1,870	1,891		(8)		(8)		1,883		200	200	122	04/15/2029
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		11/08/2013	Various		10,681	9,481	9,676	9,993		(59)		(59)		9,934		747	747	673	05/15/2029
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		11/08/2013	Various		30,888	27,372	28,501	29,238		(306)		(306)		28,932		1,956	1,956	2,080	02/15/2030
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		05/01/2013	SCHEDULED REDEMPTION		14,891	14,891	13,719	14,754		137		137		14,891				278	04/15/2014
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		11/08/2013	Various		3,075	2,724	2,837	3,043		(69)		(69)		2,974		102	102	207	09/15/2029
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		11/08/2013	Various		11,692	11,357	10,463	11,241		110		110		11,351		341	341	375	06/15/2014
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		11/08/2013	Various		611	542	561	610		(16)		(16)		594		17	17	39	12/15/2029
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		11/08/2013	Various		9,150	8,111	8,283	8,513		(73)		(73)		8,440		709	709	539	11/15/2029
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		11/08/2013	Various		6,508	5,766	5,885	6,022		(36)		(36)		5,987		522	522	411	05/15/2029
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		11/08/2013	Various		3,349	2,975	2,950	2,951		3		3		2,954		395	395	196	06/15/2029
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		11/08/2013	Various		14,985	13,284	13,752	14,562		(212)		(212)		14,350		635	635	945	06/15/2029
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		11/08/2013	Various		5,023	4,483	4,641	4,957		(96)		(96)		4,861		162	162	310	07/15/2029
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		11/08/2013	Various		1,081	958	997	1,135		(35)		(35)		1,100		(19)	(19)	73	09/15/2029
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		11/08/2013	Various		2,229	2,078	2,101	2,129		(26)		(26)		2,104		125	125	108	09/15/2029
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		11/01/2013	SCHEDULED REDEMPTION		1,014	1,014	1,050	1,036		(22)		(22)		1,014				39	01/15/2030
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		11/08/2013	Various		1,923	1,743	1,815	1,915		(50)		(50)		1,865		58	58	125	01/15/2030
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		03/01/2013	SCHEDULED REDEMPTION		1,650	1,650	1,708	1,847		(196)		(196)		1,650				31	12/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		11/08/2013	Various		35,202	31,181	32,279	34,695		(420)		(420)		34,275		927	927	2,226	12/15/2029
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		11/08/2013	Various		22,487	19,918	20,960	20,545		(98)		(98)		20,447		2,040	2,040	1,422	02/15/2030
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		11/08/2013	Various		1,938	1,717	1,788	1,925		(30)		(30)		1,895		43	43	131	02/15/2030
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		11/08/2013	Various		3,355	2,973	3,036	3,197		(36)		(36)		3,161		194	194	198	01/15/2031
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		11/08/2013	Various		14,170	12,580	13,099	14,076		(129)		(129)		13,947		224	224	949	12/15/2030
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		11/08/2013	Various		14,114	12,508	12,774	13,097		(38)		(38)		13,058		1,056	1,056	831	03/15/2031
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		11/08/2013	Various		1,625	1,445	1,476	1,515		(17)		(17)		1,498		127	127	94	06/15/2031
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		11/08/2013	Various		2,830	2,708	2,765	2,862		(108)		(108)		2,754		76	76	124	12/15/2030
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		11/08/2013	Various		6,359	5,633	5,753	5,907		6		6		5,912		446	446	375	08/15/2031
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		11/08/2013	Various		35,240	31,207	31,872	32,599		(140)		(140)		32,459		2,781	2,781	2,081	02/15/2031
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		04/01/2013	SCHEDULED REDEMPTION		1,821	1,821	1,893	1,950		(129)		(129)		1,821				39	12/15/2035
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		12/01/2013	SCHEDULED REDEMPTION		409,765	409,765	418,537	414,081		(4,315)		(4,315)		409,765				12,441	07/15/2018
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		11/08/2013	Various		6,983	6,183	6,315	6,556		42		42		6,598		385	385	412	05/15/2031
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		11/08/2013	Various		4,771	4,224	4,363	4,483		(19)		(19)		4,464		307	307	282	05/15/2032
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		11/08/2013	Various		9,466	8,533	8,715	8,992		(90)		(90)		8,902		563	563	565	07/15/2031
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		11/08/2013	Various		44,359	39,289	40,584	42,344		2		2		42,346		2,013	2,013	2,618	05/15/2032
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		11/08/2013	Various		5,243	4,646	4,506	4,522		(22)		(22)		4,500		743	743	265	06/15/2031
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		11/08/2013	Various		5,619	5,284	5,370	5,402		(49)		(49)		5,352		266	266	279	06/15/2032
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		07/01/2013	SCHEDULED REDEMPTION		39,026	39,026	40,952	40,517		(1,491)		(1,491)		39,026				1,470	01/15/2032
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		11/08/2013	Various		10,219	9,345	9,311	9,324		4		4		9,327		892	892	402	02/15/2032
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		11/08/2013	Various		21,709	19,219	19,852	20,441		436		436		20,877		832	832	1,283	05/15/2032
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		11/08/2013	Various		2,514	2,239	2,313	2,413		(14)		(14)		2,399		115	115	146	04/15/2032
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		11/08/2013	Various		6,478	5,974	5,952	5,956		2		2		5,958		520	520	254	12/15/2032
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		11/08/2013	Various		7,499	6,844	6,819	6,821		5		5		6,825		673	673	301	03/15/2033
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		11/08/2013	Various		4,623	4,207	4,191	4,192		3		3		4,194		428	428	185	04/15/2033
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		11/08/2013	Various		7,414	6,769	6,744	6,749		2		2		6,751		664	664	318	02/15/2033
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		11/08/2013	Various		144,858	128,178	133,245	133,757		679		679		134,436		10,422	10,422	7,962	01/15/2036
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		11/08/2013	Various		3,293	2,948	2,938	2,938		(1)		(1)		2,936		356	356	151	02/15/2034
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		11/08/2013	Various		13,423	12,132	12,773	12,968		(92)		(92)		12,876		547	547	708	02/15/2033
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		11/08/2013	Various		5,618	5,181	5,162	5,163		5		5		5,168		450	450	221	03/15/2033
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		11/08/2013	Various		3,637	3,316	3,304	3,305		2		2		3,307		331	331	160	02/15/2033
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		11/08/2013	Various		9,160	8,407	8,376	8,378		8		8		8,386		774	774	363	04/15/2033
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		11/08/2013	Various		54,164	48,603	50,099	50,850		(133)		(133)		50,717		3,446	3,446	2,735	08/15/2033
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		11/08/2013	Various		308,773	273,401	281,816	282,071		4,495		4,495		286,566		22,207	22,207	15,634	08/15/2033
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		06/01/2013	SCHEDULED REDEMPTION		66,285	66,285	68,905	70,448		(4,163)		(4,163)		66,285				2,146	06/15/2036
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		11/08/2013	Various		12,380	11,236	11,585	11,555		(77)		(77)		11,478		902	902	634	08/15/2037
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		11/08/2013	Various		11,300	10,319	10,282	10,281		6		6		10,287		1,013	1,013	470	08/15/2033
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		11/08/2013	Various		150,328	133,118	137,216	137,814		775		775		138,588		11,739	11,739	7,609	08/15/2033
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		11/08/2013	Various		856,032	790,886	819,556	814,676		(5,202)		(5,202)		809,474		46,558	46,558	36,992	07/15/2034
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		11/08/2013	Various		11,921	10,947	10,907	10,921		6		6		10,927		994	994	472	04/15/2035
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		10/01/2013	SCHEDULED REDEMPTION		91,053	91,053	94,653	94,698		(3,645)		(3,645)		91,053				3,506	06/15/2036
36291N-RJ-7	GOVT NATL MTG ASSOC I #633299		05/01/2013	SCHEDULED REDEMPTION		2,893	2,893	3,008	3,021		(128)		(128)		2,893				78	11/15/2035
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		11/08/2013	Various		5,381	4,763	4,746	4,743		(5)		(5)		4,737		644	644	250	12/15/2034
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		11/08/2013	Various		3,731	3,307	3,295	3,295		(2)		(2)		3,293		439	439	173	01/15/2035
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		11/08/2013	Various		83,611	73,989	76,914	76,653		1,154		1,154		77,807		5,805	5,805	4,594	04/15/2035
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		11/08/2013	Various		492,809	454,039	461,984	462,082		(1,857)		(1,857)		460,225		32,584	32,584	19,441	07/15/2035
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		11/08/2013	Various		22,559	21,004	21,834	21,838		(260)		(260)		21,578		981	981	842	02/15/2036
36292L-BW-3	GOVT NATL MTG ASSOC I #651753		11/08/2013	Various		18,132	17,239	19,067	19,322		(576)		(576)		18,746		(613)	(613)	691	03/15/2036
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		11/08/2013	Various		69,486	64,093	65,194	65,122		(248)		(248)		64,874		4,612	4,612	2,950	09/15/2036
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		11/08/2013	Various		20,424	18,071	18,786	19,630		(57)		(57)		19,573		852	852	1,123	04/15/2036
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		11/08/2013	Various		201,994	187,210	194,610	196,599		(3,344)		(3,344)		193,255		8,739	8,739	9,441	04/15/2036
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		11/08/2013	Various		2,641	2,394	2,489	2,514		(16)		(16)		2,498		144	144	145	05/15/2036
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		11/08/2013	Various		92,290	83,400	86,697	87,122		(280)		(280)		86,842		5,448	5,448	4,772	10/15/2036
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		11/08/2013	Various		5,094	4,690	4,875	4,928		(67)		(67)		4,861		232	232	264	05/15/2036
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		11/08/2013	Various		682,136	616,700	641,079	631,150		(1,340)		(1,340)		629,810		52,326	52,326	33,110	04/15/2037
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		11/08/2013	Various		22,407	20,353	21,158	21,537		(41)		(41)		21,496		911	911	1,090	08/15/2036
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		11/08/2013	Various		41,612	36,822	37,467	37,565		387		387		37,951		3,660	3,660	1,935	08/15/2036
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		11/08/2013	Various		3,051	2,800	2,887	2,897		(18)		(18)		2,879		172	172	155	07/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		11/08/2013	Various		4,468	4,175	4,303	4,279		(39)		(39)		4,240		228	228	199	06/15/2037
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		11/08/2013	Various		5,609	5,092	5,251	5,258		(24)		(24)		5,234		376	376	271	09/15/2037
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		11/08/2013	Various		9,411	8,556	8,706	8,698		(2)		(2)		8,696		715	715	373	04/15/2037
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		11/08/2013	Various		2,908	2,598	2,679	2,686		12		12		2,697		211	211	155	08/15/2037
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		11/08/2013	Various		9,088	8,361	8,621	8,650		(45)		(45)		8,604		484	484	435	09/15/2037
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		11/08/2013	Various		6,996	6,693	6,902	6,905		(121)		(121)		6,784		211	211	288	09/15/2037
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		11/08/2013	Various		5,187	4,589	4,732	4,743		20		20		4,762		425	425	285	09/15/2037
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		11/08/2013	Various		5,944	5,258	5,422	5,465		48		48		5,514		430	430	327	10/15/2037
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		11/08/2013	Various		7,538	6,793	7,006	7,031		(23)		(23)		7,008		530	530	407	01/15/2038
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		11/08/2013	Various		4,361	4,184	4,317	4,326		(79)		(79)		4,247		114	114	183	02/15/2038
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		12/01/2013	SCHEDULED REDEMPTION		402,540	402,540	428,137	425,378		(22,837)		(22,837)		402,540				10,208	07/15/2024
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		11/08/2013	Various		26,373	24,316	25,531	25,007		(359)		(359)		24,649		1,724	1,724	1,495	11/15/2017
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		11/08/2013	Various		5,226	4,702	4,897	4,936		(77)		(77)		4,859		366	366	336	12/15/2023
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		11/08/2013	Various		34,254	31,391	32,960	32,289		(437)		(437)		31,852		2,401	2,401	2,020	09/15/2017
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		11/08/2013	Various		787	708	717	725		(5)		(5)		720		67	67	44	11/15/2026
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		11/08/2013	Various		31,575	28,507	29,139	29,265		(204)		(204)		29,060		2,515	2,515	1,694	09/15/2027
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		11/08/2013	Various		37,644	34,076	34,775	34,921		(252)		(252)		34,669		2,975	2,975	2,060	10/15/2027
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		11/08/2013	Various		20,579	18,448	18,765	18,867		(108)		(108)		18,759		1,820	1,820	1,167	02/15/2028
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		11/08/2013	Various		13,091	11,815	11,950	12,145		(127)		(127)		12,018		1,073	1,073	733	11/15/2028
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		11/08/2013	Various		2,217	2,021	2,105	2,286		(113)		(113)		2,174		43	43	139	10/15/2029
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		11/08/2013	Various		9,586	8,729	8,697	8,700		5		5		8,704		882	882	400	07/15/2033
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		12/01/2013	SCHEDULED REDEMPTION		123,437	123,437	132,074	130,584		(7,147)		(7,147)		123,437				3,694	06/15/2019
36241K-LN-6	GOVT NATL MTG ASSOC I #782133		11/08/2013	Various		123,517	115,872	125,931	124,913		(2,638)		(2,638)		122,275		1,242	1,242	5,789	01/15/2022
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		12/01/2013	SCHEDULED REDEMPTION		899,949	899,949	965,670	965,525		(65,576)		(65,576)		899,949				26,637	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		12/01/2013	SCHEDULED REDEMPTION		55,392	55,392	58,897	58,617		(3,225)		(3,225)		55,392				1,268	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		12/01/2013	SCHEDULED REDEMPTION		147,232	147,232	156,549	156,018		(8,786)		(8,786)		147,232				3,355	01/20/2026
49549C-AA-6	KING INTL LEASING LLC		10/15/2013	SCHEDULED REDEMPTION		376,740	376,740	376,740	376,740						376,740				8,445	10/15/2022
74046B-AA-4	PREMIER AIRCRAFT LEASING	E	11/06/2013	SCHEDULED REDEMPTION		1,524,166	1,524,166	1,524,166	1,524,166						1,524,166				44,391	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING	E	10/10/2013	SCHEDULED REDEMPTION		813,503	813,503	813,503	813,503						813,503				23,501	04/10/2022
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2013	SCHEDULED REDEMPTION		381,606	381,606	381,606	381,606						381,606				8,494	08/01/2023
797224-AB-8	SAN CLEMENTE LEASING LLC		12/07/2013	SCHEDULED REDEMPTION		765,925	765,925	765,925	765,925						765,925				20,896	06/07/2022
912828-A3-4	TREASURY NOTE		12/18/2013	MORGAN STANLEY		38,435,023	38,900,000	38,343,852							38,343,852		91,172	91,172	25,381	11/30/2018
912828-RE-2	TREASURY NOTE		10/23/2013	Various		20,154,688	20,000,000	19,878,125			983		983		19,879,108		275,579	275,579	28,177	08/31/2018
912828-WB-2	TREASURY NOTE		11/27/2013	BANK MONTREAL / NESBITT BURNS		18,989,609	19,000,000	18,988,125			168		168		18,988,293		1,316	1,316	3,805	10/31/2015
89609G-AB-8	TRICAHUE LEASING LLC		11/26/2013	SCHEDULED REDEMPTION		597,133	597,133	597,133	597,133						597,133				18,210	02/26/2022
912828-RH-5	US TREASURY N/B		10/03/2013	Various		24,943,359	25,000,000	24,916,115	24,928,551		7,662		7,662		24,936,213		7,146	7,146	307,505	09/30/2018
912828-RJ-1	US TREASURY N/B		09/13/2013	GOLDMAN, SACHS & CO.		15,041,016	15,000,000	14,887,551	14,914,575		15,827		15,827		14,930,401		110,614	110,614	144,262	09/30/2016
912828-RM-4	US TREASURY N/B		02/01/2013	CITIGROUP GLOBAL MARKETS		30,482,814	30,000,000	30,131,743	30,102,388		(2,470)		(2,470)		30,099,918		382,896	382,896	79,558	10/31/2016
912828-RP-7	US TREASURY N/B		08/12/2013	Various		66,064,531	65,000,000	65,999,770	65,847,799		(85,918)		(85,918)		65,761,881		302,650	302,650	882,466	10/31/2018
912828-RT-9	US TREASURY N/B		08/12/2013	Various		129,645,779	130,500,000	129,030,600	129,247,640		106,211		106,211		129,353,852		291,928	291,928	1,089,143	11/30/2018
912828-RU-6	US TREASURY N/B		03/08/2013	Various		95,989,456	95,000,000	94,852,043	94,883,512		3,164		3,164		94,886,676		1,102,780	1,102,780	171,154	11/30/2016
912828-RW-2	US TREASURY N/B		12/31/2013	MATURED		5,000	5,000	5,000	5,000						5,000				6	12/31/2013
912828-RY-8	US TREASURY N/B		12/06/2013	MORGAN STANLEY		9,939,844	10,000,000	9,926,603	9,936,574		9,553		9,553		9,946,126		(6,283)	(6,283)	129,280	12/31/2018
912828-SJ-0	US TREASURY N/B		06/19/2013	Various		35,218,438	35,000,000	34,890,314	34,907,244		10,057		10,057		34,917,301		301,137	301,137	242,622	02/28/2017
912828-SK-7	US TREASURY N/B		03/11/2013	GOLDMAN, SACHS & CO.		5,011,328	5,000,000	4,984,001	4,988,067		1,027		1,027		4,989,095		22,233	22,233	9,168	03/15/2015
912828-TL-4	US TREASURY N/B		01/17/2013	Various		115,027,345	115,000,000	115,044,919	115,037,766		(479)		(479)		115,037,288		(9,943)	(9,943)	103,729	08/31/2014
912828-UP-3	US TREASURY N/B		09/18/2013	Various		15,328,718	15,325,000	15,325,000							15,325,000		3,718	3,718	16,025	02/28/2015
0599999. Subtotal - Bonds - U.S. Governments						635,084,536	632,774,050	631,490,288	539,116,482		(78,707)		(78,707)		631,572,876		3,511,660	3,511,660	3,838,382	XXX
15238R-AA-0	CENTRAL AMERICAN BANK	F	04/15/2013	MATURED		2,000,000	2,000,000	2,105,000	2,008,952		(8,952)		(8,952)		2,000,000				67,500	04/15/2013
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2013	Various		333,333	333,333	367,570	498,038						333,333				33,333	01/15/2018
448814-8U-0	HYDRO-QUEBEC	A	08/13/2013	MORGAN STANLEY DEAN WITTER		9,987,000	10,000,000	9,988,400	9,989,599		1,417		1,417		9,991,017		(4,017)	(4,017)	90,521	06/19/2017
563469-TV-7	MANITOBA (PROVINCE OF)	A	01/22/2013	BANK OF AMERICA		20,367,400	20,000,000	20,429,800	20,416,716		(4,149)		(4,149)		20,412,567		(45,167)	(45,167)	53,472	05/30/2019
55276V-AD-4	MDC-GMTN B.V.	F	09/19/2013	Various		13,671,250	12,500,000	13,334,375	13,242,968		(51,945)		(51,945)		13,191,023		480,227	480,227	613,403	04/20/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68323A-BM-5	ONTARIO (PROVINCE OF)	A	05/16/2013	RBC DOMINION SECURITIES		45,054,650	45,000,000	44,938,800	44,940,988		4,627		4,627		44,945,614		109,036	109,036	282,486	10/25/2017
01306G-AA-1	PROVINCE OF ALBERTA	A	06/17/2013	Various		55,325,800	55,000,000	55,220,250	55,212,406		(16,709)		(16,709)		55,195,697		130,103	130,103	159,028	06/21/2017
168863-AW-8	REPUBLIC OF CHILE	F	02/14/2013	Various		10,607,500	10,000,000	9,896,550	9,908,094		1,226		1,226		9,909,320		698,180	698,180	140,382	09/14/2021
195325-BN-4	REPUBLIC OF COLOMBIA	F	02/13/2013	Various		11,277,500	10,000,000	10,390,000	10,345,708		(4,594)		(4,594)		10,341,114		936,386	936,386	263,715	07/12/2021
857524-AB-8	REPUBLIC OF POLAND	F	02/13/2013	BANK OF AMERICA		5,725,000	5,000,000	4,930,250	4,936,341		719		719		4,937,060		787,940	787,940	101,389	03/23/2022
74727P-AP-6	STATE OF QATAR	F	02/13/2013	BNP PARIBAS SECURITIES CORP		5,620,000	5,000,000	5,218,750	5,201,010		(2,476)		(2,476)		5,198,534		421,466	421,466	130,625	01/20/2022
00254E-JE-3	SWEDISH EXPORT CREDIT	F	10/08/2013	Various		30,927,900	30,000,000	29,972,400	29,990,068		3,689		3,689		29,993,757		934,143	934,143	912,708	09/16/2014
91086Q-BA-5	UNITED MEXICAN STATES	F	02/14/2013	MORGAN STANLEY DEAN WITTER		5,350,000	5,000,000	4,966,100	4,968,855		386		386		4,969,241		380,759	380,759	78,038	03/15/2022
1099999. Subtotal - Bonds - All Other Governments						216,247,333	209,833,333	211,758,245	211,659,742		(76,760)		(76,760)		211,418,278		4,829,056	4,829,056	2,926,601	XXX
011832-4T-6	ALASKA HSG FIN CORP 1ST SER VET 07A-2		09/01/2013	Various		3,079,100	3,050,000	3,053,203	3,051,695		(197)		(197)		3,051,498		27,602	27,602	101,471	06/01/2027
01179P-SV-0	ALASKA MUN BOND BANK AUTH G O 07-2		06/06/2013	MORGAN STANLEY DEAN WITTER		4,906,281	4,645,000	4,695,538	4,668,060		(2,423)		(2,423)		4,665,637		240,644	240,644	110,319	12/01/2028
34153P-Q3-5	FL ST-C-REF		05/30/2013	CITIGROUP GLOBAL MARKETS		16,244,101	13,290,000	16,849,727	16,715,567		(161,431)		(161,431)		16,554,137		(310,036)	(310,036)	337,788	06/01/2021
341150-M4-9	FLORIDA ST GO - DEPT TRANSN RIGHT OF WAY		02/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		14,450,114	11,510,000	14,375,875	14,196,618		(35,633)		(35,633)		14,160,986		289,129	289,129	358,089	07/01/2021
373384-RK-4	GEORGIA ST G O 2010 C-1		10/01/2013	MATURED		11,830,000	11,830,000	13,297,866	12,208,828		(378,828)		(378,828)		11,830,000				591,500	10/01/2013
373384-WW-2	GEORGIA ST G.O. REF-2011 SER J-2		03/14/2013	Various		6,016,860	5,000,000	5,827,450	5,745,341		(15,308)		(15,308)		5,730,033		286,827	286,827	83,250	11/01/2022
419791-E4-6	HAWAII ST G.O. REF - 2011 SER EA		02/20/2013	HUTCHINSON SHOCKEY ERLEY & CO.		6,186,200	5,000,000	5,909,200	5,823,978		(12,223)		(12,223)		5,811,756		374,444	374,444	58,333	12/01/2022
574192-W7-1	MARYLAND ST GO - ST & LOC FACS - 2ND SER		06/14/2013	CITIGROUP GLOBAL MARKETS		4,816,360	4,000,000	5,039,200	4,897,658		(70,235)		(70,235)		4,827,424		(11,064)	(11,064)	174,417	08/15/2018
574193-EL-8	MARYLAND ST- STATE & LOCAL FACS LOAN - F		02/07/2013	RBC DAIN RAUSCHER		11,455,296	9,600,000	11,472,672	11,355,201		(21,478)		(21,478)		11,333,723		121,573	121,573	188,800	08/15/2021
574193-GN-2	MARYLAND ST-REF 2ND SER		11/13/2013	BANK OF AMERICA/MERRILL LYNCH		23,192,000	20,000,000	24,529,800	24,365,274		(482,803)		(482,803)		23,882,471		(690,471)	(690,471)	1,135,000	08/01/2020
57582N-DL-6	MASSACHUSETTS G O CONS LOAN 2002 C		11/01/2013	MATURED		4,245,000	4,245,000	4,793,666	4,294,508		(49,508)		(49,508)		4,245,000				233,475	11/01/2013
57582P-D2-3	MASSACHUSETTS ST- SER E		06/12/2013	Various		2,958,097	2,690,000	3,094,791	3,073,198		(21,457)		(21,457)		3,051,741		(93,644)	(93,644)	53,160	12/01/2022
604128-5Y-0	MINNESOTA ST G O 2003		08/01/2013	CALLED @ 100.00000000		6,755,000	6,755,000	7,545,875	6,923,356		(168,356)		(168,356)		6,755,000				337,750	08/01/2016
605579-4J-7	MISSISSIPPI ST G O 2002 A REF		12/01/2013	MATURED		4,700,000	4,700,000	5,077,974	4,737,067		(37,067)		(37,067)		4,700,000				258,500	12/01/2013
605581-BL-0	MISSISSIPPI ST GO - REF 2012 SER F		02/07/2013	J. P. MORGAN SECURITIES, INC.		10,090,160	8,000,000	10,063,520	9,992,984		(23,627)		(23,627)		9,969,358		120,802	120,802	112,222	11/01/2021
658256-H7-0	NORTH CAROLINA ST GO-REF-SER C		05/30/2013	BARCLAYS BANK		8,841,121	7,135,000	9,071,082	9,007,656		(89,509)		(89,509)		8,918,147		(77,026)	(77,026)	211,077	05/01/2021
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		01/10/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		238,353	215,000	197,068	200,738		44		44		200,782		37,572	37,572	3,225	09/15/2022
677521-WK-8	OHIO ST GO COMMON SCHOOLS - 2012 SER B		03/25/2013	RBC DAIN RAUSCHER		14,577,027	11,855,000	14,596,469	14,407,528		(80,250)		(80,250)		14,327,278		249,749	249,749	317,780	03/15/2020
677521-LY-0	OHIO ST GO HIGHER ED-REF SER A		02/07/2013	J. P. MORGAN SECURITIES, INC.		12,578,200	10,000,000	12,646,700	12,540,079		(30,642)		(30,642)		12,509,437		68,763	68,763	204,167	09/15/2021
677521-PN-0	OHIO STATE COMMON SCHS-SER B		11/13/2013	CITIGROUP GLOBAL MARKETS		15,840,949	13,375,000	16,404,705	16,015,729		(279,745)		(279,745)		15,735,984		104,965	104,965	785,781	09/15/2020
677521-GR-1	OHIO STATE G O 2010 SER A		11/01/2013	MATURED		7,660,000	7,660,000	8,606,010	7,925,286		(265,286)		(265,286)		7,660,000				383,000	11/01/2013
745145-ZE-5	PUERTO RICO COMWLTH PUB IMPT G O 01A		07/01/2013	MATURED		150,000	150,000	166,358	151,623		(1,623)		(1,623)		150,000				8,250	07/01/2013
745145-BH-4	PUERTO RICO COMWLTH PUB IMPT G O 98 REF		07/01/2013	MATURED		150,000	150,000	165,003	152,372		(2,372)		(2,372)		150,000				8,250	07/01/2013
882722-E4-9	TX ST-REF-PUB FIN		11/07/2013	Various		8,761,430	7,280,000	9,244,144	9,107,280		(183,948)		(183,948)		8,923,332		(161,903)	(161,903)	390,751	10/01/2020
93974C-K8-2	WASHINGTON ST GO - MOTOR VEHICLE - REF -		02/07/2013	RAYMOND JAMES & ASSOCIATES, INC.		6,272,750	5,000,000	6,292,800	6,211,245		(15,031)		(15,031)		6,196,215		76,535	76,535	153,472	07/01/2021
97705L-M2-0	WISCONSIN ST GO REF - 2011 SER 2		11/07/2013	Various		23,400,434	19,600,000	24,425,128	24,082,623		(464,524)		(464,524)		23,618,099		(217,665)	(217,665)	1,012,583	11/01/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						229,394,833	196,735,000	237,441,823	231,851,495		(2,893,459)		(2,893,459)		228,958,036		436,798	436,798	7,612,410	XXX
004284-VZ-5	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 86.20420000		1,840,460	2,135,000	1,110,414	1,788,081		52,365		52,365		1,840,447		13	13		08/01/2016
004284-WA-9	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 81.723		2,929,770	3,585,000	1,750,125	2,844,772		84,977		84,977		2,929,749		21	21		08/01/2017
004284-WB-7	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 77.3236		3,089,078	3,995,000	1,826,993	2,997,756		91,305		91,305		3,089,061		17	17		08/01/2018
004284-WC-5	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 73.0192		4,118,283	5,640,000	2,411,608	3,994,260		123,994		123,994		4,118,254		29	29		08/01/2019
004284-WD-3	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 68.82		4,277,163	6,215,000	2,479,847	4,146,000		131,135		131,135		4,277,135		28	28		08/01/2020
004284-WF-8	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 61.044		1,794,694	2,940,000	1,025,149	1,738,174		56,505		56,505		1,794,678		15	15		08/01/2022
004284-WG-6	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 57.45		4,076,078	7,095,000	2,314,460	3,946,365		129,676		129,676		4,076,041		37	37		08/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
004284-WH-4	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 54.062		4,722,316	8,735,000	2,668,193	4,570,786		151,529		151,529		4,722,316					08/01/2024
004284-WK-7	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 48.0378		3,984,736	8,295,000	2,240,231	3,855,760		128,961		128,961		3,984,721		14	14		08/01/2026
004284-WL-5	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 45.3418		4,472,969	9,865,000	2,512,221	4,327,937		145,007		145,007		4,472,944		25	25		08/01/2027
004284-WM-3	ACALANES CA UN HIGH SCH DIST 03 A CAP		08/01/2013	CALLED @ 43.3032		4,243,714	9,800,000	2,381,106	4,109,388		138,144		138,144		4,247,532		(3,818)	(3,818)		05/15/2028
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		06/04/2013	Various		742,682	690,000	685,860	686,645		77		77		686,722		55,960	55,960	14,968	12/01/2025
01728V-JS-0	ALLEGHENY CNTY PA G O 2008 C-61		06/04/2013	RAYMOND JAMES & ASSOCIATES, INC.		791,483	750,000	738,510	740,357		197		197		740,554		50,928	50,928	17,438	12/01/2027
03254C-BL-3	ANAHEIM CA CITY SCH DIST 2004		08/01/2013	CALLED @ 101.00		1,440,000	1,440,000	1,429,718	1,452,284		2,116		2,116		1,454,400		(14,400)	(14,400)	86,400	08/01/2022
03254C-BM-1	ANAHEIM CA CITY SCH DIST 2004		08/01/2013	CALLED @ 101.00		1,165,000	1,165,000	1,150,787	1,174,435		2,215		2,215		1,176,650		(11,650)	(11,650)	69,900	08/01/2023
03254C-BN-9	ANAHEIM CA CITY SCH DIST 2004		08/01/2013	CALLED @ 101.00		2,180,000	2,180,000	2,136,487	2,196,196		5,604		5,604		2,201,800		(21,800)	(21,800)	130,800	08/01/2024
047804-DD-8	ATLANTA GA DNTWN DEV UNDERGROUND 09A		07/01/2013	MATURED		6,810,000	6,810,000	7,340,976	6,877,747		(67,747)		(67,747)		6,810,000				340,500	07/01/2013
054071-GF-6	AVON IN CMNTY SCH BLDG CORP 2007		10/29/2013	STIFEL CAPITAL MARKETS		1,073,830	1,000,000	908,396	926,412		4,001		4,001		930,412		143,418	143,418	61,486	07/15/2024
054071-GG-4	AVON IN CMNTY SCH BLDG CORP 2007		02/26/2013	MORGAN STANLEY DEAN WITTER		3,007,879	2,705,000	2,450,270	2,496,029		1,992		1,992		2,498,021		509,858	509,858	80,662	07/15/2025
058219-NU-6	BALDWIN PARK CA USD G O 2006		05/16/2013	MORGAN STANLEY DEAN WITTER		1,399,724	2,330,000	988,386	1,334,436		25,207		25,207		1,359,643		40,081	40,081		08/01/2024
058219-NV-4	BALDWIN PARK CA USD G O 2006		05/15/2013	CITIGROUP GLOBAL MARKETS		1,586,394	2,790,000	1,123,784	1,519,089		28,605		28,605		1,547,694		38,700	38,700		08/01/2025
058219-NW-2	BALDWIN PARK CA USD G O 2006		05/07/2013	CITIGROUP GLOBAL MARKETS		1,511,796	2,815,000	1,076,203	1,456,546		25,541		25,541		1,482,087		29,709	29,709		08/01/2026
058219-NX-0	BALDWIN PARK CA USD G O 2006		05/01/2013	MORGAN STANLEY DEAN WITTER		1,544,485	3,045,000	1,104,513	1,496,678		25,526		25,526		1,522,205		22,280	22,280		08/01/2027
058219-PA-8	BALDWIN PARK CA USD G O 2006		05/14/2013	SEIBERT BRANFORD		1,007,539	2,325,000	562,069	820,971		18,571		18,571		839,542		167,997	167,997		08/01/2030
082847-FR-0	BENTON CNTY WA G O LTD TAX 03 REF		11/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		258,133	220,000	228,989	225,047		(476)		(476)		224,571		33,562	33,562	10,633	12/01/2020
087401-HN-8	BETHLEHEM PA AUTH WTR GTD 04		10/31/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		164,709	160,000	158,800	159,265		58		58		159,323		5,386	5,386	7,156	11/15/2021
095175-LX-1	BLOUNT CNTY TN PUB WASHINGTON CNTY 07 B1		07/09/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,130,958	2,740,000	2,959,858	2,868,351		(9,106)		(9,106)		2,859,245		271,713	271,713	82,019	06/01/2022
097437-QG-5	BOISE CITY ID INDEP SCH DIST- REF - 2012		11/13/2013	KEYCORP		3,570,098	3,185,000	3,751,866	3,733,745		(60,426)		(60,426)		3,673,320		(103,221)	(103,221)	146,156	08/01/2020
097437-QH-3	BOISE CITY ID INDEP SCH DIST- REF - 2012		03/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,516,246	3,020,000	3,561,244	3,546,167		(12,318)		(12,318)		3,533,849		(17,602)	(17,602)	58,387	08/01/2021
097437-QJ-9	BOISE CITY ID INDEP SCH DIST- REF - 2012		02/13/2013	CITIGROUP GLOBAL MARKETS		3,492,390	2,750,000	3,498,275	3,479,855		(9,244)		(9,244)		3,470,612		21,779	21,779	55,000	08/01/2022
108151-E6-4	BRIDGEPORT CT G O 2004 C		11/07/2013	Various		1,511,800	1,300,000	1,456,650	1,393,959		(7,303)		(7,303)		1,386,657		125,143	125,143	84,257	08/15/2021
108151-L6-6	BRIDGEPORT CT G O 2006 B		12/11/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		107,139	100,000	99,111	99,417		52		52		99,469		7,670	7,670	4,688	12/01/2021
108151-L7-4	BRIDGEPORT CT G O 2006 B		06/05/2013	Various		765,860	695,000	686,966	689,496		117		117		689,612		76,247	76,247	10,844	12/01/2022
116083-DG-8	BROWNSBURG IN SCH BLDG CORP 03 A		09/15/2013	CALLED @ 100.00000000		2,820,000	2,820,000	2,987,057	2,834,299		(14,299)		(14,299)		2,820,000				148,050	09/15/2015
116083-DH-6	BROWNSBURG IN SCH BLDG CORP 03 A		09/15/2013	CALLED @ 100.00000000		2,950,000	2,950,000	3,100,391	2,962,927		(12,927)		(12,927)		2,950,000				154,875	09/15/2016
116083-DJ-2	BROWNSBURG IN SCH BLDG CORP 03 A		09/15/2013	CALLED @ 100.00000000		2,605,000	2,605,000	2,716,520	2,614,625		(9,625)		(9,625)		2,605,000				136,763	09/15/2017
123583-FL-5	BUTLER CNTY PA G O 2003		07/15/2013	CALLED @ 100.00000000		825,000	825,000	859,848	827,339		(2,339)		(2,339)		825,000				43,313	07/15/2022
123583-FN-1	BUTLER CNTY PA G O 2003		07/15/2013	CALLED @ 100.00000000		500,000	500,000	517,520	501,180		(1,180)		(1,180)		500,000				26,250	07/15/2026
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008		02/06/2013	Various		2,054,740	1,780,000	1,763,517	1,767,492		72		72		1,767,563		287,177	287,177	25,675	10/01/2022
134141-XX-3	CAMPBELL CA UNI SCH DIST G O 2007		09/24/2013	Various		4,090,463	4,080,000	4,049,318	4,053,651		615		615		4,054,266		36,197	36,197	208,885	08/01/2032
134141-XH-8	CAMPBELL CA UNI SCH DIST G O 2007E		02/14/2013	Various		2,525,477	2,330,000	2,319,911	2,321,545		39		39		2,321,584		203,893	203,893	56,770	08/01/2030
151847-DH-0	CENTER CA UNI SCH DIST 91 ELECT 07D		05/01/2013	E.J. DE LA ROSA & CO.		1,818,930	3,000,000	1,330,920	1,733,765		28,734		28,734		1,762,498		56,432	56,432		08/01/2024
151847-DJ-6	CENTER CA UNI SCH DIST 91 ELECT 07D		05/15/2013	MORGAN STANLEY DEAN WITTER		1,150,700	2,000,000	843,260	1,099,699		20,371		20,371		1,120,069		30,631	30,631		08/01/2025
151847-DK-3	CENTER CA UNI SCH DIST 91 ELECT 07D		05/08/2013	STIFEL NICOLAUS & CO, INC.		1,635,090	3,000,000	1,203,930	1,570,898		27,678		27,678		1,598,576		36,514	36,514		08/01/2026
151847-DL-1	CENTER CA UNI SCH DIST 91 ELECT 07D		05/15/2013	MORGAN STANLEY DEAN WITTER		1,549,590	3,000,000	1,141,170	1,491,447		27,856		27,856		1,519,302		30,288	30,288		08/01/2027
160069-QL-7	CHARLESTON CNTY SC G O 07		02/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,541,909	1,355,000	1,358,157	1,356,716		(56)		(56)		1,356,660		185,249	185,249	20,833	11/01/2026
160069-PR-5	CHARLESTON CNTY SC SALES TX DB 07		09/19/2013	Various		14,575,626	13,735,000	13,810,543	13,776,016		(5,634)		(5,634)		13,770,382		805,244	805,244	552,879	11/01/2025
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07		09/19/2013	Various		9,362,281	8,860,000	8,880,644	8,871,218		(1,545)		(1,545)		8,869,673		492,608	492,608	357,710	11/01/2026
164227-AA-8	CHEROKEE CNTY GA SLD WST BALL GRND 07A		11/15/2013	Various		410,739	400,000	387,800	390,679		538		538		391,217		19,522	19,522	25,007	07/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
164227-AB-6	CHEROKEE CNTY GA SLD WST BALL GRND 07A		10/01/2013	RICE FINANCIAL PRODUCTS CO		699,125	700,000	675,780	679,476		620		620		680,097		19,028	19,028	41,840	07/01/2031
164227-AC-4	CHEROKEE CNTY GA SLD WST BALL GRND 07A		10/01/2013	Various		1,292,764	1,300,000	1,289,938	1,290,972		172		172		1,291,144		1,620	1,620	81,231	07/01/2037
167485-2Z-3	CHICAGO IL G O PROJ & REF 2003 A		01/01/2013	CALLED @ 100.00000000		150,000	150,000	147,606	150,000						150,000				3,750	01/01/2042
167485-3A-7	CHICAGO IL G O PROJ & REF 2003 A		01/03/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		100,142	100,000	98,404	98,527		1		1		98,527		1,615	1,615	2,597	01/01/2042
178882-HL-3	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		12/03/2013	Various		4,293,362	4,960,000	2,204,829	3,468,364		73,192		73,192		3,541,556		751,806	751,806		06/15/2020
186392-BL-9	CLEVELAND OH MUN SCH DIST G O 2004		12/01/2013	MATURED		845,000	845,000	907,184	852,143		(7,143)		(7,143)		845,000				42,250	12/01/2013
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		05/08/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,387,493	2,160,000	2,146,090	2,148,750		165		165		2,148,915		238,578	238,578	60,540	03/01/2027
189342-UM-8	CLOVIS CA USD G O CAP APPREC 2004 A		06/06/2013	STIFEL NICOLAUS & CO, INC.		3,927,071	5,935,000	2,300,347	2,932,465		80,418		80,418		3,012,883		914,187	914,187		08/01/2024
190335-BA-6	COAST CMNTY CLG DIST CA G O 2003 A		08/01/2013	CALLED @ 100.00000000		250,000	250,000	257,873	250,576		(576)		(576)		250,000				12,500	08/01/2021
199491-6T-3	COLUMBUS OH GO - 2012 SER A		10/30/2013	BANK MONTREAL / NESBITT BURNS		2,405,686	2,130,000	2,513,592	2,500,158		(36,045)		(36,045)		2,464,113		(58,428)	(58,428)	108,867	02/15/2021
200578-PM-8	COMMERCE CHARTER TOWNSHIP MI G O 08		04/03/2013	MORGAN STANLEY DEAN WITTER		2,131,306	1,900,000	1,858,694	1,866,601		547		547		1,867,148		264,158	264,158	44,413	04/01/2025
205759-JC-8	COMSTOCK PK MI PUB SCH G O 03 REF		05/01/2013	CALLED @ 100.00000000		105,000	105,000	105,635	105,343		(343)		(343)		105,000				2,756	05/01/2015
216048-EB-0	COOK CNTY IL CUSD NO 401 ELMWOOD 99 CAP		12/01/2013	MATURED		2,625,000	2,625,000	1,144,684	2,486,532		138,468		138,468		2,625,000					12/01/2013
215260-JK-7	COOK CNTY IL SCH DIST NO 159 MATTESON 03		12/01/2013	CALLED @ 100.00000000		995,000	995,000	1,081,428	1,005,118		(10,118)		(10,118)		995,000				49,750	12/01/2014
217489-YJ-6	COPPELL TX INDPT SCH DIST BLDG & REF 92		08/15/2013	MATURED		435,000	435,000	292,489	420,578		14,422		14,422		435,000					08/15/2013
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07		02/21/2013	Various		2,174,222	1,920,000	1,943,866	1,932,389		(355)		(355)		1,932,035		242,187	242,187	55,116	07/15/2025
228485-GC-6	CROWN POINT IN MULTI SCH BLDG CORP 07		11/05/2013	Various		3,423,468	3,230,000	3,247,345	3,239,023		(1,281)		(1,281)		3,237,742		185,727	185,727	178,615	01/15/2028
235219-DQ-2	DALLAS TX GO - REF 2012		07/09/2013	PRE-REFUNDING		11,529,783	10,000,000	11,818,200	11,748,561		(218,778)		(218,778)		11,529,783				345,833	02/15/2017
245595-EU-3	DELANO CA JT UNION HSD 2003 A REF		06/05/2013	RBC DAIN RAUSCHER		484,836	425,000	439,297	433,577		(337)		(337)		433,240		51,596	51,596	18,604	02/01/2022
245595-EW-9	DELANO CA JT UNION HSD 2003 A REF		06/04/2013	Various		1,237,049	1,075,000	1,101,499	1,091,760		(525)		(525)		1,091,235		145,814	145,814	44,901	02/01/2023
256534-DL-9	DODGELAND WI G O SCH DIST REF 2001		03/01/2013	CALLED @ 100.00000000		670,000	670,000	676,412	670,120		(120)		(120)		670,000				16,750	03/01/2016
256534-DM-7	DODGELAND WI G O SCH DIST REF 2001		03/01/2013	CALLED @ 100.00000000		1,235,000	1,235,000	1,239,273	1,235,080		(80)		(80)		1,235,000				30,875	03/01/2017
265404-CY-7	DUNELAND IN SCH BLDG CORP 2001		06/05/2013	HARRIS TRUST & SAVINGS BANK		2,842,971	3,470,000	1,153,532	2,254,716		61,440		61,440		2,316,156		526,815	526,815		02/01/2020
265404-CZ-4	DUNELAND IN SCH BLDG CORP 2001		06/04/2013	MESIROW FINANCIAL, INC.		2,784,467	3,470,000	1,118,971	2,187,144		58,457		58,457		2,245,602		538,865	538,865		08/01/2020
265404-DA-8	DUNELAND IN SCH BLDG CORP 2001		06/04/2013	MESIROW FINANCIAL, INC.		2,688,903	3,470,000	1,081,391	2,118,240		56,800		56,800		2,175,040		513,863	513,863		02/01/2021
265404-DB-6	DUNELAND IN SCH BLDG CORP 2001		06/05/2013	HARRIS TRUST & SAVINGS BANK		2,660,310	3,470,000	1,048,877	2,054,549		56,167		56,167		2,110,716		549,594	549,594		08/01/2021
265404-DC-4	DUNELAND IN SCH BLDG CORP 2001		06/05/2013	LOOP CAPITAL MARKETS		2,333,961	3,150,000	919,926	1,805,814		49,526		49,526		1,855,340		478,621	478,621		02/01/2022
29680P-BW-9	ESSEX CNTY NJ IMPT PROJ CONS GTD 06		12/15/2013	MATURED		650,000	650,000	702,494	657,779		(7,779)		(7,779)		650,000				34,125	12/15/2013
353590-GA-4	FRANKLIN IN CMNTY MULTI SCH BLDG 07		02/12/2013	HARRIS TRUST & SAVINGS BANK		9,265,765	7,655,000	8,138,566	8,021,828		(3,083)		(3,083)		8,018,745		1,247,020	1,247,020	223,271	07/15/2024
362899-EU-6	GAINESVILLE GA G O PUB SAFETY 09 B		11/15/2013	MATURED		3,465,000	3,465,000	3,793,413	3,531,983		(66,983)		(66,983)		3,465,000				173,250	11/15/2013
366658-NK-4	GARVEY CA SCH DIST G O 2006 CAP		03/18/2013	CITIGROUP GLOBAL MARKETS		330,138	620,000	248,769	324,923		3,215		3,215		328,139		1,999	1,999		08/01/2027
366658-NL-2	GARVEY CA SCH DIST G O 2006 CAP		03/18/2013	CITIGROUP GLOBAL MARKETS		708,934	1,410,000	540,086	705,837		7,000		7,000		712,837		(3,904)	(3,904)		08/01/2028
366658-NM-0	GARVEY CA SCH DIST G O 2006 CAP		03/18/2013	CITIGROUP GLOBAL MARKETS		807,159	1,695,000	619,675	810,331		8,055		8,055		818,386		(11,227)	(11,227)		08/01/2029
366658-NN-8	GARVEY CA SCH DIST G O 2006 CAP		03/18/2013	CITIGROUP GLOBAL MARKETS		809,994	1,795,000	626,222	819,375		8,163		8,163		827,538		(17,544)	(17,544)		08/01/2030
366658-NP-3	GARVEY CA SCH DIST G O 2006 CAP		02/13/2013	CITIGROUP GLOBAL MARKETS		901,297	2,120,000	705,642	923,837		5,524		5,524		929,361		(28,064)	(28,064)		08/01/2031
368334-GN-2	GEARY CNTY KS G O HOSP DIST 2006		10/09/2013	Various		1,321,794	1,275,000	1,275,000	1,275,000						1,275,000		46,794	46,794	58,411	09/01/2025
368347-AT-7	GEARY CNTY KS USD 475 G O 2005		10/29/2013	D.A. DAVIDSON & CO.		306,987	300,000	272,712	278,262		1,149		1,149		279,411		27,576	27,576	15,750	09/01/2024
391674-GP-7	GREATER CLEVELAND OH REGL TRANS 04		12/01/2013	MATURED		4,620,000	4,620,000	5,042,098	4,673,198		(53,198)		(53,198)		4,620,000				231,000	12/01/2013
391881-AZ-2	GREATER JASPER IN MID SCH BLDG CAP 01		10/24/2013	Various		13,114,480	20,050,000	7,844,176	10,725,463		612,486		612,486		11,337,949		1,776,531	1,776,531		07/15/2024
40785E-SS-6	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		10/29/2013	Various		1,208,069	1,105,000	1,189,113	1,143,722		(7,493)		(7,493)		1,136,229		71,840	71,840	71,518	07/15/2023
40785E-ST-4	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		10/30/2013	Various		1,167,881	1,065,000	1,144,279	1,101,515		(7,105)		(7,105)		1,094,411		73,471	73,471	69,185	07/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40785E-SV-9	HAMILTON SOUTHEASTN IN CONS SCH BLDG 07		03/07/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,192,838	1,095,000	1,099,238	1,096,971		(89)		(89)		1,096,882		95,956	95,956	32,439	01/15/2028
45189F-EU-4	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		01/01/2013	MATURED		2,540,000	2,540,000	1,882,684	2,540,000						2,540,000					01/01/2013
45189F-FC-3	ILLINOIS DEV FIN LOC SD 304 GENEVA 98		01/01/2013	MATURED		5,640,000	5,640,000	4,180,448	5,640,000						5,640,000					01/01/2013
46263R-CT-0	IPS MULTI-SCH BLDG CORP IN 2006		09/26/2013	SEIBERT, BRANFORD INC.		183,169	185,000	179,868	180,773		119		119		180,892		2,276	2,276	10,083	01/15/2031
463020-MH-7	IRONDALE AL G O WTS 2007D		02/12/2013	MERRILL LYNCH CAPITAL MARKETS		1,194,760	1,120,000	1,097,510	1,099,852		62		62		1,099,914		94,846	94,846	19,802	10/01/2036
483270-AP-9	KALAMAZOO MI PUB SCHS 2006 REF		09/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		3,462,778	3,250,000	3,374,378	3,298,670		(9,785)		(9,785)		3,288,884		173,893	173,893	142,639	05/01/2021
484080-LJ-3	KANE CNTY IL CUSD NO 300 G O 01 CAP		02/22/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		858,360	1,000,000	360,780	674,273		6,004		6,004		680,277		178,083	178,083		12/01/2019
488575-DB-4	KENDALL CNTY IL CUSD 115 G O YORKVILLE 0		06/17/2013	HARRIS TRUST & SAVINGS BANK		2,275,707	2,940,000	1,026,942	1,869,505		50,337		50,337		1,919,843		355,864	355,864		01/01/2021
488575-DC-2	KENDALL CNTY IL CUSD 115 G O YORKVILLE 0		06/17/2013	HARRIS TRUST & SAVINGS BANK		3,058,099	4,160,000	1,362,691	2,490,984		67,539		67,539		2,558,524		499,576	499,576		01/01/2022
492244-BG-2	KERN CA CMNTY CLG DIST G O 03A TERM		11/01/2013	CALLED @ 100.00000000		100,000	100,000	99,854	99,983		17		17		100,000				4,750	11/01/2026
492692-LD-8	KETTERING CITY OH SCH DIST G O 2003		12/01/2013	CALLED @ 100.00000000		1,090,000	1,090,000	1,166,834	1,098,043		(8,043)		(8,043)		1,090,000				54,500	12/01/2017
492692-LF-3	KETTERING CITY OH SCH DIST G O 2003		12/01/2013	CALLED @ 100.00000000		1,200,000	1,200,000	1,263,552	1,206,711		(6,711)		(6,711)		1,200,000				60,000	12/01/2019
495080-SL-8	KING CNTY WA SCH DIST #403 RENTON - REF2		02/12/2013	TD SECURITIES		16,516,894	13,125,000	16,218,956	16,121,194		(37,380)		(37,380)		16,083,815		433,079	433,079	134,896	12/01/2021
517840-4X-9	LAS VEGAS VLY NV WTR DIST - 2012 SER B		02/13/2013	MORGAN STANLEY DEAN WITTER		3,646,084	3,425,000	3,612,759	3,604,736		(2,591)		(2,591)		3,602,145		43,939	43,939	22,263	06/01/2021
517840-5Q-3	LAS VEGAS VLY NV WTR DIST - 2012 SER B		02/13/2013	HUTCHINSON SHOCKEY ERLEY & CO.		1,229,670	1,000,000	1,221,590	1,213,242		(2,697)		(2,697)		1,210,545		19,125	19,125	10,833	06/01/2022
517840-3C-6	LAS VEGAS VY WTR DIST- REF SER C		10/23/2013	MESIROW FINANCIAL, INC.		8,194,040	7,045,000	8,125,139	8,007,360		(83,580)		(83,580)		7,923,779		270,260	270,260	319,960	06/01/2021
520459-CP-1	LAWRENCEBURG IN SCH BLDG CORP 2003		07/15/2013	CALLED @ 100.00000000		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				72,000	07/15/2023
522777-ET-4	LEBANON OH CITY SCH DIST 2007		02/08/2013	Various		3,326,890	2,900,000	3,103,580	2,998,442		(1,937)		(1,937)		2,996,504		330,386	330,386	25,806	12/01/2025
528828-HK-5	LEWISVILLE TX ISD 2003 REF CAP		08/15/2013	CALLED @ 57.899		9,391,218	16,220,000	5,369,307	9,077,275		313,943		313,943		9,391,218					08/15/2023
528828-HL-3	LEWISVILLE TX ISD 2003 REF CAP		08/15/2013	CALLED @ 54.527		2,377,377	4,360,000	1,371,482	2,299,158		78,220		78,220		2,377,377					08/15/2024
537292-HW-7	LITTLE MIAMI OH LOC SCH DIST G O 2007		05/23/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		317,707	290,000	293,785	291,838		(157)		(157)		291,682		26,025	26,025	6,453	12/01/2026
537292-HX-5	LITTLE MIAMI OH LOC SCH DIST G O 2007		06/06/2013	CITIGROUP GLOBAL MARKETS		2,125,394	2,040,000	2,063,256	2,051,301		(1,041)		(1,041)		2,050,260		75,135	75,135	48,450	12/01/2027
537292-HY-3	LITTLE MIAMI OH LOC SCH DIST G O 2007		06/04/2013	RBC DAIN RAUSCHER		469,481	450,000	454,757	452,312		(208)		(208)		452,104		17,376	17,376	10,463	12/01/2028
542264-CZ-7	LONE STAR CLG SYS TX TAX NTS 09		03/26/2013	DAVIDSON, D.A., & CO.		343,955	290,000	308,148	303,128		(432)		(432)		302,696		41,258	41,258	7,105	09/15/2022
544290-CR-8	LOS ALTOS CA SCH DIST G O 2001 CAP		08/01/2013	CALLED @ 60.44		3,735,192	6,180,000	1,849,798	3,610,121		125,071		125,071		3,735,192					08/01/2022
544290-CS-6	LOS ALTOS CA SCH DIST G O 2001 CAP		08/01/2013	CALLED @ 56.915		3,944,210	6,930,000	1,951,003	3,812,077		132,133		132,133		3,944,210					08/01/2023
546279-M8-0	LOUISIANA LOC GOVT EAST ASCENSION 07		12/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		548,632	505,000	478,713	485,948		1,964		1,964		487,912		60,720	60,720	24,114	12/01/2020
546279-M9-8	LOUISIANA LOC GOVT EAST ASCENSION 07		11/19/2013	INCAPITAL		1,530,405	1,420,000	1,431,005	1,425,600		(1,045)		(1,045)		1,424,555		105,850	105,850	62,303	12/01/2021
546279-N2-2	LOUISIANA LOC GOVT EAST ASCENSION 07		02/07/2013	CITIGROUP GLOBAL MARKETS		2,345,875	2,105,000	2,113,062	2,109,107		(97)		(97)		2,109,010		236,865	236,865	18,682	12/01/2022
546279-N5-5	LOUISIANA LOC GOVT EAST ASCENSION 07		03/11/2013	Various		3,266,558	2,995,000	2,965,469	2,971,684		271		271		2,971,955		294,603	294,603	38,501	12/01/2025
546279-N6-3	LOUISIANA LOC GOVT EAST ASCENSION 07		04/04/2013	Various		3,534,554	3,245,000	3,199,667	3,208,459		414		414		3,208,873		325,681	325,681	44,058	12/01/2026
546279-N7-1	LOUISIANA LOC GOVT EAST ASCENSION 07		10/30/2013	Various		2,526,645	2,465,000	2,419,940	2,428,010		1,373		1,373		2,429,383		97,262	97,262	95,756	12/01/2027
556583-NY-4	MADISON AL WARRANTS 2006 A		05/08/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,459,532	1,315,000	1,324,468	1,319,209		(364)		(364)		1,318,845		140,687	140,687	26,629	12/01/2027
567235-FE-1	MARICOPA CNTY AZ USD 44 AVONDALE 06		11/13/2013	D.A. DAVIDSON & CO.		1,228,844	1,150,000	1,190,768	1,166,621		(3,956)		(3,956)		1,162,665		66,179	66,179	75,413	07/01/2023
567235-FG-6	MARICOPA CNTY AZ USD 44 AVONDALE 06		09/23/2013	FIRST TENNESSEE BANK		486,836	465,000	479,987	471,117		(1,214)		(1,214)		469,904		16,933	16,933	27,303	07/01/2025
567389-QC-8	MARICOPA CNTY AZ USD 80 CHANDLER 03A		07/01/2013	CALLED @ 100.00000000		70,000	70,000	71,420	70,260		(260)		(260)		70,000				3,500	07/01/2016
567389-QD-6	MARICOPA CNTY AZ USD 80 CHANDLER 03A		07/01/2013	Various		1,116,573	1,115,000	1,137,622	1,119,138		(2,544)		(2,544)		1,116,594		(22)	(22)	45,010	07/01/2016
567430-MB-6	MARICOPA CNTY AZ USD 95 QUEEN 08		11/01/2013	CITIGROUP GLOBAL MARKETS		1,231,674	1,115,000	1,148,417	1,134,787		(2,737)		(2,737)		1,132,050		99,624	99,624	75,108	07/01/2024
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		10/29/2013	RAYMOND JAMES & ASSOCIATES, INC.		3,299,078	3,060,000	3,235,032	3,125,518		(16,664)		(16,664)		3,108,854		190,224	190,224	185,300	02/15/2022
613664-4H-1	MONTGOMERY CNTY TENN SCH & PUB IMPT		02/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,947,520	4,605,000	4,506,637	4,515,404		798		798		4,516,202		431,318	431,318	55,708	04/01/2024
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2013	CALLED @ 100.00000000		140,000	140,000	140,000	140,000						140,000				6,826	06/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
626905-JG-9	MURRIETA VALLEY CA UNI SCH DIST 08A		09/25/2013	Various		1,868,092	5,540,000	1,365,610	1,734,058		63,611		63,611		1,797,669		70,423	70,423		09/01/2033
630360-DY-8	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		02/04/2013	MESIROW FINANCIAL, INC.		4,744,361	11,575,000	3,416,477	4,499,197		22,943		22,943		4,522,140		222,221	222,221		08/01/2031
63877N-EE-3	NATOMAS CA UNI SCH DIST G O 2007		04/02/2013	STEPHENS, INC.		2,351,369	4,300,000	1,623,508	2,169,802		31,018		31,018		2,200,820		150,549	150,549		08/01/2025
63877N-EF-0	NATOMAS CA UNI SCH DIST G O 2007		04/03/2013	STEPHENS, INC.		2,351,189	4,580,000	1,625,717	2,177,274		32,359		32,359		2,209,632		141,557	141,557		08/01/2026
63877N-EG-8	NATOMAS CA UNI SCH DIST G O 2007		04/03/2013	STEPHENS, INC.		2,339,107	4,850,000	1,620,434	2,173,560		32,476		32,476		2,206,036		133,070	133,070		08/01/2027
639149-FT-5	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		02/21/2013	CITIGROUP GLOBAL MARKETS		535,731	485,000	440,536	450,479		431		431		450,910		84,821	84,821	14,247	07/01/2022
639149-FU-2	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		11/25/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		280,381	265,000	239,432	244,660		1,346		1,346		246,006		34,374	34,374	16,828	07/01/2023
639149-FW-8	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		11/14/2013	Various		1,324,945	1,280,000	1,143,612	1,167,488		5,588		5,588		1,173,076		151,869	151,869	78,630	07/01/2025
645020-QE-1	NEW HAVEN CT G O 2003 A REF		11/01/2013	CALLED @ 101.00000000		1,050,000	1,050,000	1,149,528	1,071,274		(10,774)		(10,774)		1,060,500		(10,500)	(10,500)	65,625	11/01/2015
64763F-KE-8	NEW ORLEANS LA G O 2005 REF		12/01/2013	MATURED		4,390,000	4,390,000	4,517,793	4,415,107		(25,107)		(25,107)		4,390,000				219,500	12/01/2013
64763F-LB-3	NEW ORLEANS LA G O LTD TAX 2005		03/01/2013	MATURED		1,500,000	1,500,000	1,595,246	1,502,419		(2,419)		(2,419)		1,500,000				37,500	03/01/2013
64966J-RS-7	NEW YORK NY G O FISCAL 2011 SER D-1 SUB		11/07/2013	JPMORGAN CHASE & CO.		11,768,700	10,000,000	11,979,200	11,735,860		(177,785)		(177,785)		11,558,075		210,625	210,625	558,333	10/01/2020
64966J-SG-2	NEW YORK NY G O FISCAL 2011 SER E-3 SUB		02/21/2013	JEFFERIES & COMPANY, INC.		15,159,250	12,500,000	14,562,375	14,338,285		(28,721)		(28,721)		14,309,564		849,686	849,686	355,903	08/01/2023
655151-BB-3	NOBLESVILLE IN BLDG CORP FIRE 5&6 04		10/29/2013	BEAL, M.R., & CO.		1,612,610	1,570,000	1,534,016	1,547,246		1,626		1,626		1,548,872		63,738	63,738	101,614	07/15/2023
655867-NH-8	NORFOLK VA - REF 2012 SER A		02/07/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,814,003	5,410,000	6,838,402	6,755,941		(16,110)		(16,110)		6,739,831		74,172	74,172	98,432	10/01/2021
659414-MD-5	NORTH FOREST TX INDPT SCH DIST 06B		10/28/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,293,732	1,190,000	1,133,135	1,143,220		3,656		3,656		1,146,876		146,856	146,856	68,458	08/15/2021
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		07/02/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		395,042	370,000	345,243	349,636		849		849		350,486		44,556	44,556	15,769	08/15/2022
659414-MF-0	NORTH FOREST TX INDPT SCH DIST 06B		10/29/2013	CREWS & ASSOC.		1,895,530	1,750,000	1,614,507	1,636,958		6,689		6,689		1,643,648		251,882	251,882	100,674	08/15/2023
659414-MG-8	NORTH FOREST TX INDPT SCH DIST 06B		10/29/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,374,871	1,275,000	1,167,527	1,184,035		4,765		4,765		1,188,800		186,071	186,071	73,348	08/15/2024
659414-MH-6	NORTH FOREST TX INDPT SCH DIST 06B		07/24/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,811,154	1,730,000	1,572,209	1,594,829		4,337		4,337		1,599,166		211,988	211,988	78,523	08/15/2025
659414-MJ-2	NORTH FOREST TX INDPT SCH DIST 06B		07/24/2013	Various		1,615,866	1,530,000	1,553,593	1,539,564		(1,049)		(1,049)		1,538,515		77,351	77,351	58,494	08/15/2026
667315-FA-8	NORTHWEST ALLEN IN INDPT SCH BLDG 08		11/06/2013	Various		3,530,086	3,245,000	3,265,800	3,256,581		(1,723)		(1,723)		3,254,858		275,228	275,228	187,396	07/15/2022
667689-QP-1	NORTHWEST OH LOC SCH DIST G O 05 REF		09/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		285,487	270,000	270,640	270,215		(50)		(50)		270,165		15,322	15,322	9,653	12/01/2020
718814-L2-0	PHOENIX AZ GO - REF 2012 SER C		02/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		22,928,174	19,515,000	22,679,357	22,502,349		(39,573)		(39,573)		22,462,776		465,398	465,398	526,905	07/01/2021
717316-WY-5	PHOENIX CITY AL SCH WTS 07 B		03/04/2013	Various		1,661,311	1,510,000	1,552,658	1,530,553		(836)		(836)		1,529,717		131,594	131,594	45,175	08/01/2028
719780-KE-7	PICKERINGTON OH LOC SCH DIST 06		10/31/2013	Various		9,925,838	9,450,000	9,529,758	9,483,390		(6,700)		(6,700)		9,476,690		449,148	449,148	393,138	12/01/2023
722171-EE-1	PINAL CNTY AZ USD NO 21 COOLIDGE 07B		04/25/2013	BOSC, INC.		276,221	255,000	249,915	250,931		73		73		251,003		25,218	25,218	9,531	07/01/2026
735883-GD-6	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07		02/26/2013	MORGAN STANLEY DEAN WITTER		2,375,508	2,135,000	2,132,225	2,132,886		22		22		2,132,908		242,600	242,600	60,314	07/15/2025
735883-GE-4	PORTAGE TWP IN MULTI-SCH BLDG 1ST 07		03/12/2013	HARRIS TRUST & SAVINGS BANK		2,138,310	1,935,000	1,927,454	1,929,113		67		67		1,929,180		209,130	209,130	58,050	07/15/2026
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D		02/15/2013	DAIN RAUSCHER INCORPORATED		19,482,000	20,400,000	20,400,000	20,400,000						20,400,000		(918,000)	(918,000)	3,298	06/01/2019
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E		02/15/2013	DAIN RAUSCHER INCORPORATED		11,245,125	11,775,000	11,775,000	11,775,000						11,775,000		(529,875)	(529,875)	2,286	06/01/2019
742327-BY-4	PRINCETON OH CITY SCH DIST 2006		11/26/2013	Various		3,332,124	3,100,000	3,122,134	3,109,891		(1,573)		(1,573)		3,108,318		223,806	223,806	104,638	12/01/2025
762243-E8-2	RHODE ISLAND HLTH PUB SCH FING 08A		10/29/2013	Various		1,578,939	1,500,000	1,490,295	1,492,626		472		472		1,493,098		85,841	85,841	64,738	05/15/2023
762243-E9-0	RHODE ISLAND HLTH PUB SCH FING 08A		11/15/2013	Various		2,206,555	2,100,000	2,074,044	2,079,725		1,087		1,087		2,080,812		125,742	125,742	86,221	05/15/2024
762243-F3-2	RHODE ISLAND HLTH PUB SCH FING 08A		10/30/2013	BANK OF AMERICA/MERRILL LYNCH		3,114,990	3,000,000	2,965,680	2,971,970		1,295		1,295		2,973,265		141,725	141,725	134,510	05/15/2026
762243-H2-2	RHODE ISLAND HLTH PUB SCH FING 08B		03/19/2013	MORGAN STANLEY DEAN WITTER		1,117,520	1,000,000	986,010	989,516		200		200		989,716		127,804	127,804	16,757	05/15/2022
762243-H3-0	RHODE ISLAND HLTH PUB SCH FING 08B		03/18/2013	MORGAN STANLEY DEAN WITTER		1,114,860	1,000,000	992,130	993,914		101		101		994,014		120,846	120,846	17,063	05/15/2023
762243-H6-3	RHODE ISLAND HLTH PUB SCH FING 08B		11/13/2013	JANNEY MONTGOMERY SCOTT LLC		1,050,080	1,000,000	984,880	987,465		590		590		988,055		62,025	62,025	50,417	05/15/2026
762243-H8-9	RHODE ISLAND HLTH PUB SCH FING 08B		09/26/2013	Various		1,237,789	1,185,000	1,169,678	1,171,879		420		420		1,172,299		65,490	65,490	52,540	05/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
763682-ZU-8	RICHLAND CNTY SC SCH DIST #2		01/30/2013	RAYMOND JAMES & ASSOCIATES, INC.		5,268,596	4,275,000	5,041,422	4,955,855		(6,660)		(6,660)		4,949,195		319,400	319,400	55,219	05/01/2022
763682-ZV-6	RICHLAND CNTY SC SCH DIST #2		01/30/2013	RAYMOND JAMES & ASSOCIATES, INC.		5,244,869	4,275,000	4,979,264	4,901,176		(6,084)		(6,084)		4,895,092		349,778	349,778	55,219	05/01/2023
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003		03/01/2013	CALLED @ 101.00000000		12,840,000	12,840,000	12,694,651	12,722,705		1,179		1,179		12,723,884		116,116	116,116	433,350	03/01/2025
763665-TG-1	RICHLAND CNTY SC SD NO 01 G O 2003		03/01/2013	CALLED @ 101.00000000		16,270,000	16,270,000	16,046,288	16,085,788		1,664		1,664		16,087,452		182,548	182,548	549,113	03/01/2026
764258-PZ-6	RICHLAND WA 07		03/05/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		359,782	325,000	323,284	323,658		14		14		323,672		36,109	36,109	3,853	12/01/2026
801686-KV-7	SANTA CLARITA CA CMNTY COLLEGE DIST 07		05/13/2013	PIPER JAFFRAY INC.		1,082,070	2,200,000	763,290	1,003,660		19,137		19,137		1,022,797		59,273	59,273		08/01/2028
835214-BH-9	SOMERVELL CNTY TX TAX AND REV 2008		06/12/2013	Various		2,901,275	2,645,000	2,617,333	2,620,661		283		283		2,620,944		280,331	280,331	98,149	02/15/2033
836481-BA-8	SOUTH BEND IN CMNTY SCH BLDG CORP 2003		08/01/2013	CALLED @ 100.00000000		765,000	765,000	815,649	768,821		(3,821)		(3,821)		765,000				38,250	08/01/2017
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06		07/09/2013	Various		665,918	610,000	617,052	612,808		(175)		(175)		612,633		53,285	53,285	10,658	05/01/2022
838736-UQ-7	SOUTH LYON MI COMM SCH BLDG 06		01/29/2013	Various		4,982,194	4,535,000	4,573,366	4,550,294		(309)		(309)		4,549,985		432,209	432,209	48,719	05/01/2023
838736-US-3	SOUTH LYON MI COMM SCH BLDG 06		10/15/2013	Various		1,326,419	1,275,000	1,280,865	1,277,341		(500)		(500)		1,276,841		49,578	49,578	79,491	05/01/2025
838783-AY-4	SOUTH MADISON IN MID SCH BLDG CORP 2007		02/21/2013	Various		2,543,297	2,230,000	2,095,930	2,125,098		1,114		1,114		2,126,212		417,085	417,085	64,089	07/15/2023
838783-AZ-1	SOUTH MADISON IN MID SCH BLDG CORP 2007		11/07/2013	INCAPITAL		2,070,392	1,900,000	1,901,463	1,900,751		(131)		(131)		1,900,619		169,773	169,773	119,832	07/15/2024
838783-BB-3	SOUTH MADISON IN MID SCH BLDG CORP 2007		10/31/2013	Various		1,836,023	1,715,000	1,708,586	1,709,905		228		228		1,710,134		125,889	125,889	103,675	07/15/2026
84552Y-GT-2	SOUTHWESTERN IL DEV EDWARDSVILLE 07		02/21/2013	STERN BROTHERS		3,142,425	4,395,000	2,243,560	2,807,697		19,453		19,453		2,827,150		315,275	315,275		12/01/2022
84552Y-GU-9	SOUTHWESTERN IL DEV EDWARDSVILLE 07		04/24/2013	CITIGROUP GLOBAL MARKETS		3,891,384	5,600,000	2,707,096	3,397,650		51,361		51,361		3,449,012		442,372	442,372		12/01/2023
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2013	CALLED @ 100.00000000		205,000	205,000	205,000	209,967		74		74		210,041		(5,041)	(5,041)	15,888	02/01/2029
889294-MC-5	TOLEDO OH CITY SCH DIST G O IMPT 03 B		12/01/2013	CALLED @ 100.00000000		2,220,000	2,220,000	2,210,606	2,189,973		2,882		2,882		2,192,855		27,145	27,145	111,000	12/01/2020
919289-DM-7	VALLEY AL G O WTS 2007		04/16/2013	Various		8,215,750	7,830,000	7,830,000	7,830,000						7,830,000		385,750	385,750	364,595	03/01/2037
926740-CD-1	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07		09/18/2013	Various		3,639,320	3,500,000	3,495,555	3,496,658		161		161		3,496,819		142,501	142,501	186,875	01/10/2025
926740-CE-9	VIGO CNTY IN SCH BLDG CORP 1ST MTG 07		09/30/2013	Various		4,759,139	4,455,000	4,431,745	4,436,743		431		431		4,437,175		321,965	321,965	180,036	01/10/2027
941247-J3-3	WATERBURY CT G O 2007 REF		05/06/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,005,647	3,510,000	3,630,569	3,592,655		(2,623)		(2,623)		3,590,032		415,615	415,615	95,648	04/01/2022
950868-LZ-0	WESLACO TX COP WTR & SWR 2007		10/31/2013	Various		4,113,010	3,840,000	3,817,728	3,822,800		937		937		3,823,737		289,273	289,273	233,872	02/15/2025
950868-MB-2	WESLACO TX COP WTR & SWR 2007		09/09/2013	Various		2,320,672	2,265,000	2,242,690	2,246,970		650		650		2,247,620		73,051	73,051	121,299	02/15/2027
96023P-FF-7	WESTFIELD-WASHINGTON IN MULTI SCH 07		10/29/2013	Various		696,607	630,000	624,584	624,226		363		363		624,589		72,018	72,018	37,558	07/15/2022
96023P-FG-5	WESTFIELD-WASHINGTON IN MULTI SCH 07		11/01/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,789,630	1,615,000	1,588,367	1,590,101		1,593		1,593		1,591,693		197,937	197,937	105,648	07/15/2023
968852-VF-7	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/24/2013	PRE-REFUNDING		3,748,101	3,755,000	3,745,680	3,747,772		312		312		3,748,084		18	18	165,689	10/01/2025
968852-XU-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		10/30/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,105,763	945,000	952,228	948,333		(978)		(978)		947,355		158,409	158,409	46,423	10/01/2021
968852-XV-0	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		08/29/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,875,227	2,550,000	2,564,128	2,556,516		(1,527)		(1,527)		2,554,989		320,238	320,238	106,144	10/01/2022
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/24/2013	PRE-REFUNDING		476,248	475,000	478,633	476,675		(425)		(425)		476,250		(2)	(2)	20,959	10/01/2021
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07		02/01/2013	JEFFERIES & COMPANY, INC.		4,333,116	4,060,000	4,072,302	4,063,976		(172)		(172)		4,063,804		269,312	269,312	91,604	02/15/2032
988176-BW-2	YUBA CA CMNTY CLG DIST 06 ELECT 07B		05/13/2013	UNION BANK OF SWITZERLAND		2,044,857	5,180,000	1,455,062	1,917,331		36,844		36,844		1,954,175		90,682	90,682		08/01/2032
98972L-CQ-2	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z		07/15/2013	CALLED @ 100.00000000		170,000	170,000	179,268	170,609		(609)		(609)		170,000				8,500	07/15/2016
98972L-CR-0	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z		07/15/2013	CALLED @ 100.00000000		1,105,000	1,105,000	1,156,139	1,108,372		(3,372)		(3,372)		1,105,000				55,250	07/15/2017
98972L-CS-8	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z		07/15/2013	CALLED @ 100.00000000		1,140,000	1,140,000	1,183,445	1,142,877		(2,877)		(2,877)		1,140,000				57,000	07/15/2018
98972L-CV-1	ZIONSVILLE IN CMNTY SCH BLDG CORP 03Z		07/15/2013	CALLED @ 100.00000000		2,315,000	2,315,000	2,342,109	2,316,820		(1,820)		(1,820)		2,315,000				115,750	07/15/2022
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						605,258,487	668,675,000	530,585,214	575,166,483		2,684,729		2,684,729		577,851,212		27,407,274	27,407,274	14,346,505	XXX
009008-BU-6	AIMS CO JR CLG DIST COP 2006		05/15/2013	CALLED @ 100.00		975,000	975,000	977,694	970,909		157		157		971,066		3,934	3,934	20,313	12/15/2020
009008-BW-2	AIMS CO JR CLG DIST COP 2006		05/15/2013	CALLED @ 100.00		980,000	980,000	954,006	954,254		740		740		954,994		25,006	25,006	20,417	12/15/2022
009008-BX-0	AIMS CO JR CLG DIST COP 2006		05/15/2013	CALLED @ 100.00		1,240,000	1,240,000	1,195,964	1,198,068		1,060		1,060		1,199,128		40,872	40,872	25,833	12/15/2023
009008-BY-8	AIMS CO JR CLG DIST COP 2006		05/15/2013	CALLED @ 100.00		900,000	900,000	863,413	865,317		779		779		866,095		33,905	33,905	18,750	12/15/2024
010056-BT-5	AKRON OH INCOME TAX CMNTY LEARNING 04B		12/01/2013	CALLED @ 100.00000000		4,945,000	4,945,000	5,404,472	4,998,294		(53,294)		(53,294)		4,945,000				247,250	12/01/2014
010869-AQ-8	ALAMEDA CORRIDOR TRANSN CA SR 99A		02/14/2013	CALLED @ 100.00000000		4,200,000	4,200,000	4,257,582	4,200,000						4,200,000				77,583	10/01/2029
017357-UP-7	ALLEGHENY CNTY PA SANITARY AUTH SWR 05A		12/01/2013	MATURED		1,920,000	1,920,000	2,069,165	1,938,475		(18,475)		(18,475)		1,920,000				96,000	12/01/2013
01757L-EY-8	ALLEN CNTY OH HOSP FACS REVENUE CATHOLIC		11/13/2013	FIDELITY CAPITAL MARKETS		2,622,806	2,320,000	2,761,078	2,732,811		(39,510)		(39,510)		2,693,301		(70,495)	(70,495)	121,478	05/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
040625-N2-7	ARIZONA MUN FIN COP 2004 SER 18		09/13/2013	RBC DOMINION SECURITIES		3,237,528	3,140,000	3,181,982	3,148,030		(3,549)		(3,549)		3,144,481		93,048	93,048	177,497	08/01/2021
04057P-BQ-0	ARIZONA SCH FACS BRD COP 2003 B		09/01/2013	CALLED @ 100.00000000		250,000	250,000	273,573	251,901		(1,901)		(1,901)		250,000				13,125	09/01/2015
040677-AH-9	ARIZONA SPORTS TOURISM MULT STAD 03A SR		07/01/2013	CALLED @ 100.00000000		245,000	245,000	270,490	246,500		(1,500)		(1,500)		245,000				12,863	07/01/2014
040677-AL-0	ARIZONA SPORTS TOURISM MULT STAD 03A SR		07/01/2013	CALLED @ 100.00000000		3,350,000	3,350,000	3,593,847	3,364,416		(14,416)		(14,416)		3,350,000				175,875	07/01/2017
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		01/01/2013	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				1,850	07/01/2022
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		03/05/2013	Various		1,851,100	1,780,000	1,780,000	1,780,000						1,780,000		71,100	71,100	55,651	07/01/2027
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		12/06/2013	Various		415,163	400,000	400,000	400,000						400,000		15,163	15,163	27,347	07/01/2022
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		11/01/2013	Various		3,416,420	3,395,000	3,395,000	3,395,000						3,395,000		21,420	21,420	209,713	07/01/2028
04109X-AJ-8	ARKANSAS DEV FIN PUB HLTH LAB 03		12/01/2013	MATURED		815,000	815,000	892,890	824,515		(9,515)		(9,515)		815,000				40,750	12/01/2013
04109H-AX-2	ARKANSAS DEV FIN UNIV AR CANCER RES 06		06/04/2013	Various		1,027,365	1,500,000	629,535	862,536		13,666		13,666		876,202		151,163	151,163		07/01/2024
04109H-AY-0	ARKANSAS DEV FIN UNIV AR CANCER RES 06		05/13/2013	RAYMOND JAMES & ASSOCIATES, INC.		684,570	1,000,000	398,490	546,676		9,996		9,996		556,671		127,899	127,899		07/01/2025
04109H-AZ-7	ARKANSAS DEV FIN UNIV AR CANCER RES 06		06/18/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		593,545	1,000,000	377,470	518,834		11,708		11,708		530,542		63,003	63,003		07/01/2026
04109H-BA-1	ARKANSAS DEV FIN UNIV AR CANCER RES 06		06/18/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		292,746	530,000	189,396	260,825		6,093		6,093		266,918		25,827	25,827		07/01/2027
04109H-BB-9	ARKANSAS DEV FIN UNIV AR CANCER RES 06		06/18/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		260,490	500,000	169,420	233,613		5,480		5,480		239,092		21,398	21,398		07/01/2028
04109H-BD-5	ARKANSAS DEV FIN UNIV AR CANCER RES 06		09/17/2013	Various		338,244	780,000	238,454	329,225		10,716		10,716		339,941		(1,697)	(1,697)		07/01/2030
041186-WC-7	ARKANSAS ST UNIV STUDENT FEE 07		05/07/2013	RAYMOND JAMES & ASSOCIATES, INC.		3,761,999	3,515,000	3,531,696	3,523,623		(598)		(598)		3,523,025		238,974	238,974	115,482	03/01/2037
046079-QC-6	ASSOCIATION CNTY COMMR GA DEKALB 03		05/06/2013	Various		762,679	745,000	749,716	745,527		(186)		(186)		745,341		17,338	17,338	14,555	12/01/2022
046079-TK-5	ASSOCIATION CNTY COMMR GA ROCKDALE 99		09/30/2013	CALLED @ 100.00000000		280,000	280,000	273,219	276,283		434		434		276,718		3,282	3,282	19,644	07/01/2020
047060-DB-1	ATHENS-CLARKE CNTY GA UGAREF CTL 07		09/30/2013	STIFEL CAPITAL MARKETS		4,160,000	4,000,000	3,102,640	3,933,681		86,147		86,147		4,019,829		140,171	140,171	60,000	06/15/2031
04780M-SD-2	ATLANTA GA AIRPORT REVENUE - 2012 SER C		10/24/2013	SAMUEL A. RAMIREZ & COMPANY, INC.		2,648,900	2,500,000	2,683,425	2,671,060		(15,869)		(15,869)		2,655,191		(6,291)	(6,291)	148,889	01/01/2021
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2013	CALLED @ 100.00000000		100,000	100,000	99,411	99,892						99,892		108	108	5,625	01/01/2016
047870-JS-0	ATLANTA GA WTR & WSTWTR 2009 A		11/01/2013	MATURED		3,475,000	3,475,000	3,587,069	3,498,033		(23,033)		(23,033)		3,475,000				173,750	11/01/2013
051582-DW-1	AURORA CO SGL FAM MTG 1984 SER A-1		09/01/2013	CALLED @ 79.58400000		3,712,594	4,665,000	1,021,728	3,551,718		160,875		160,875		3,712,594					09/01/2015
052455-CJ-9	AUSTIN TX REV REF SUB LIEN 1998A		09/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,502,900	1,520,000	1,131,807	1,259,658		10,550		10,550		1,270,208		232,692	232,692	54,192	05/15/2028
052476-ZA-9	AUSTIN TX WTR & WSTWTR SYS REVENUE - REF		11/07/2013	WELLS FARGO		3,576,060	3,000,000	3,728,220	3,694,187		(71,609)		(71,609)		3,622,578		(46,518)	(46,518)	149,167	11/15/2020
052476-ZB-7	AUSTIN TX WTR & WSTWTR SYS REVENUE - REF		02/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,152,400	2,500,000	3,123,200	3,097,697		(7,534)		(7,534)		3,090,163		62,237	62,237	31,250	11/15/2021
052476-ZC-5	AUSTIN TX WTR & WSTWTR SYS REVENUE - REF		02/07/2013	GOLDMAN, SACHS & CO.		1,415,467	1,120,000	1,409,654	1,399,140		(2,896)		(2,896)		1,396,244		19,223	19,223	13,533	11/15/2022
052476-XQ-6	AUSTIN TX WTR & WSTWTR SYS REVENUE REF		11/07/2013	WELLS FARGO		1,192,020	1,000,000	1,187,680	1,167,512		(16,789)		(16,789)		1,150,723		41,297	41,297	49,722	11/15/2020
058508-CC-4	BALL ST UNIV IN STUDENT FEE 2001 K		07/01/2013	CALLED @ 100.00		485,000	485,000	493,953	485,000						485,000				27,888	07/01/2014
074406-JE-0	BEAUMONT CA FING AUTH LOC AGY 2007A		10/08/2013	Various		4,218,117	4,350,000	4,338,603	4,341,482		436		436		4,341,918		(123,801)	(123,801)	216,813	09/01/2026
074406-JX-8	BEAUMONT CA FING AUTH LOC AGY 2007B		10/08/2013	FIRST MIAMI SECURITIES		2,417,513	2,470,000	2,490,476	2,480,289		(1,573)		(1,573)		2,478,716		(61,203)	(61,203)	123,500	09/01/2025
076393-BS-5	BEDFORD PARK IL TIF 65TH & CICERO 05		12/30/2013	CALLED @ 100.00000000		1,115,000	1,115,000	1,116,115	1,115,327		(158)		(158)		1,115,169		(169)	(169)	54,356	12/30/2015
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A		12/30/2013	CALLED @ 100.00000000		570,000	570,000	570,000	570,000						570,000				34,200	12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B		12/30/2013	CALLED @ 100.00000000		230,000	230,000	230,000	230,000						230,000				13,800	12/30/2018
078344-AA-6	BELLE FONTAINE IMPT DIST AL 2007A		10/22/2013	Various		600,000	1,990,000	409,127	995,000		182,100	577,100	(395,000)		600,000					05/01/2037
082766-JX-5	BENTON AR PUB UTILS 2006		02/28/2013	WELLS FARGO BROKERAGE SERVICES		5,091,040	4,700,000	4,840,812	4,770,368		(2,721)		(2,721)		4,767,646		323,394	323,394	120,111	09/01/2036
083422-AP-0	BENTONVILLE AR SALES & USE TAX 2007		11/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		713,702	640,000	678,106	660,481		(3,436)		(3,436)		657,044		56,658	56,658	33,600	11/01/2021
084208-AZ-0	BERKELEY CNTY SC SCH DIST SAFE 2006		11/04/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		159,335	145,000	131,616	134,120		620		620		134,740		24,594	24,594	10,392	12/01/2023
084208-BA-4	BERKELEY CNTY SC SCH DIST SAFE 2006		11/19/2013	STIFEL CAPITAL MARKETS		4,244,696	3,905,000	3,929,836	3,915,889		(2,299)		(2,299)		3,913,590		331,106	331,106	190,369	12/01/2024
084208-BB-2	BERKELEY CNTY SC SCH DIST SAFE 2006		09/26/2013	Various		6,673,111	6,225,000	6,254,569	6,237,972		(2,290)		(2,290)		6,235,682		437,429	437,429	258,528	12/01/2025
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		03/31/2013	VARIOUS								80,290	(80,290)							09/01/2047
091156-KV-0	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/22/2013	GMS GROUP		746,506	755,000	755,876	699,334	55,666			55,666		755,000		(8,494)	(8,494)	22,273	07/01/2018
091156-KW-8	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/22/2013	GMS GROUP		2,348,281	2,375,000	2,375,523	2,138,331	236,669			236,669		2,375,000		(26,719)	(26,719)	70,063	07/01/2019
091156-KX-6	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/22/2013	GMS GROUP		2,684,456	2,715,000	2,706,339	2,382,222	327,612	91		327,703		2,709,925		(25,469)	(25,469)	80,093	07/01/2020
091156-KY-4	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/21/2013	GMS GROUP		2,763,600	2,820,000	2,798,173	2,406,729	399,467	206		399,673		2,806,402		(42,802)	(42,802)	82,838	07/01/2021
091156-KZ-1	BIRMINGHAM JEFFERSON AL CIV CTR AUTH 05A		02/21/2013	GMS GROUP		1,068,200	1,090,000	871,267	913,366	7,288	1,988		9,276		922,642		145,558	145,558	32,019	07/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005		01/01/2013	CALLED @ 100.00000000		805,000	805,000	412,563	631,852						631,852		173,148	173,148	46,288	01/01/2015
102885-ET-3	BOWLING GREEN ST UNIV OH GEN RECEIPTS 03		06/01/2013	CALLED @ 100.00000000		170,000	170,000	190,450	171,007		(1,007)		(1,007)		170,000				4,463	06/01/2014
111257-AC-5	BROAD STREET CDD VA REV 2003		06/01/2013	CALLED @ 102.00000000		22,400,000	22,400,000	22,071,392	22,144,820		4,753		4,753		22,149,573		250,427	250,427	1,288,000	06/01/2033
11442P-AP-2	BROOKS OF BONITA SPRINGS II FL CDD 2006		10/01/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,332,240	1,365,000	1,336,280	1,341,784		756		756		1,342,540		(10,300)	(10,300)	58,396	05/01/2031
11442P-AQ-0	BROOKS OF BONITA SPRINGS II FL CDD 2006		09/25/2013	RAYMOND JAMES & ASSOCIATES, INC.		3,237,389	3,175,000	3,168,872	3,171,030		291		291		3,171,321		66,068	66,068	134,199	05/01/2025
115065-RE-6	BROWARD CNTY FL SCH BRD COP 2006 A		02/19/2013	MORGAN STANLEY DEAN WITTER		2,809,310	2,500,000	2,500,000	2,500,000						2,500,000		309,310	309,310	79,236	07/01/2023
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2013	MATURED		290,000	290,000	290,000	290,000						290,000				13,630	01/01/2013
12022B-CT-9	BULLHEAD CITY AZ MUN PPTY EXCISE TAX 06		09/19/2013	BOSC, INC.		1,437,879	1,385,000	1,459,485	1,407,736		(6,408)		(6,408)		1,401,329		36,551	36,551	85,216	07/01/2026
12677P-CC-3	CABARRUS CNTY NC INSTALL PYMNT COP 03		08/01/2013	CALLED @ 100.00000000		235,000	235,000	249,053	236,002		(1,002)		(1,002)		235,000				12,338	02/01/2019
13937Y-AS-5	CAPE CORAL FL WTR ASSMT S/I 1&3 PINE 05		07/01/2013	CALLED @ 100.00000000		10,000	10,000	9,768	9,854		7		7		9,861		139	139	420	07/01/2021
142653-AV-6	CARLSBAD CA MUN GOLF COURSE 06A		09/26/2013	Various		5,621,852	5,675,000	5,705,702	5,688,161		(2,517)		(2,517)		5,685,644		(63,793)	(63,793)	276,269	09/01/2030
160811-GV-1	CHARLOTTE UTIL-REF		11/13/2013	WELLS FARGO		1,748,850	1,500,000	1,613,745	1,598,377		(8,394)		(8,394)		1,589,983		158,867	158,867	84,792	10/01/2021
160811-HC-2	CHARLOTTE UTIL-REF		11/13/2013	WELLS FARGO		2,021,592	1,730,000	1,873,452	1,851,406		(12,017)		(12,017)		1,839,389		182,203	182,203	97,793	10/01/2020
16645P-DD-0	CHESTERFIELD MO COP 2004		11/14/2013	BEAL, M.R., & CO.		1,610,084	1,400,000	1,378,695	1,376,668		2,089		2,089		1,378,757		231,327	231,327	88,278	02/15/2021
16645P-DE-8	CHESTERFIELD MO COP 2004		06/04/2013	CANTOR FITZGERALD		999,039	850,000	824,868	827,306		849		849		828,154		170,885	170,885	34,472	02/15/2022
16645P-DX-6	CHESTERFIELD MO COP 2005		10/28/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		397,280	370,000	370,173	366,079		342		342		366,421		30,859	30,859	16,958	12/01/2020
16645P-DY-4	CHESTERFIELD MO COP 2005		10/29/2013	D.A. DAVIDSON & CO.		701,669	650,000	651,566	644,439		420		420		644,859		56,810	56,810	29,792	12/01/2021
16645P-DZ-1	CHESTERFIELD MO COP 2005		08/30/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		441,454	410,000	400,117	398,341		481		481		398,822		42,632	42,632	12,547	12/01/2022
16645P-EA-5	CHESTERFIELD MO COP 2005		10/29/2013	D.A. DAVIDSON & CO.		807,675	750,000	722,403	721,120		1,655		1,655		722,775		84,900	84,900	34,375	12/01/2023
167593-GC-0	CHICAGO IL OHARE INTL ARPT GEN 3RD 11B		11/05/2013	SEIBERT, BRANFORD INC.		5,677,200	5,000,000	5,269,850	5,231,126		(21,081)		(21,081)		5,210,045		467,155	467,155	338,194	01/01/2021
167593-GD-8	CHICAGO IL OHARE INTL ARPT GEN 3RD 11B		10/30/2013	Various		6,904,742	6,135,000	6,387,333	6,351,368		(19,021)		(19,021)		6,332,347		572,395	572,395	407,098	01/01/2022
167709-FG-4	CHICAGO IL TIF CHATHAM RIDGE REDEV 2002		12/15/2013	MATURED		3,100,000	3,100,000	3,089,646	3,098,823		1,177		1,177		3,100,000				187,550	12/15/2013
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2013	CALLED @ 100.00000000		1,110,000	1,110,000	1,110,000	1,110,000						1,110,000				82,695	07/01/2019
167520-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A		02/15/2013	MATURED		1,000,000	1,000,000	957,070	997,543		2,457		2,457		1,000,000				65,700	02/15/2013
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2013	SCHEDULED REDEMPTION		66,437	66,437	58,837	59,188		7,249		7,249		66,437				4,641	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2013	SCHEDULED REDEMPTION		49,167	49,167	43,545	43,806		5,361		5,361		49,167				3,435	12/31/2024
167727-HP-4	CHICAGO IL WSTWTR TRANSMISSION 98A CAP		06/06/2013	GOLDMAN, SACHS & CO.		6,649,104	8,800,000	4,226,640	5,381,249		132,312		132,312		5,513,561		1,135,543	1,135,543		01/01/2022
169480-AV-2	CHINO BASIN CA DESALTER AUTH 2008 A		06/05/2013	MORGAN STANLEY DEAN WITTER		402,788	375,000	371,918	372,529		66		66		372,595		30,193	30,193	8,859	06/01/2025
169480-AW-0	CHINO BASIN CA DESALTER AUTH 2008 A		06/05/2013	Various		1,838,853	1,710,000	1,685,102	1,689,629		451		451		1,690,080		148,774	148,774	37,680	06/01/2026
169480-AX-8	CHINO BASIN CA DESALTER AUTH 2008 A		06/04/2013	Various		1,268,350	1,165,000	1,140,232	1,144,371		310		310		1,144,681		123,669	123,669	20,389	06/01/2027
169480-AY-6	CHINO BASIN CA DESALTER AUTH 2008 A		06/04/2013	Various		1,925,616	1,770,000	1,719,962	1,727,663		550		550		1,728,212		197,404	197,404	29,778	06/01/2028
170123-CG-6	CHISHOLM CREEK KS WTR & WSTWTR 07		02/12/2013	CREWS & ASSOC.		1,101,600	1,080,000	1,080,000	1,080,000						1,080,000		21,600	21,600	22,140	09/01/2032
04780M-PB-9	CITY OF ATLANTA AIRPORT GEN REV REF 2011		10/24/2013	SAMUEL A. RAMIREZ & COMPANY, INC.		2,769,025	2,500,000	2,618,350	2,603,561		(9,142)		(9,142)		2,594,419		174,606	174,606	165,972	01/01/2022
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2013	CALLED @ 103.00000000		30,000	30,000	29,950	29,979		3		3		29,982		18	18	2,250	12/01/2016
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2013	CALLED @ 103.00000000		50,000	50,000	49,690	49,847		17		17		49,865		135	135	3,750	12/01/2017
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2013	CALLED @ 103.00000000		70,000	70,000	70,000	70,000						70,000				5,338	12/01/2018
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		12/01/2013	CALLED @ 103.00000000		75,000	75,000	74,739	74,846		12		12		74,859		141	141	5,719	12/01/2019
182618-JU-3	CLARKSVILLE TN WTR SWR & GAS REVENUE REF		02/21/2013	RBC DAIN RAUSCHER		12,675,622	11,290,000	12,136,750	12,036,255		(12,463)		(12,463)		12,023,792		651,830	651,830	257,161	02/01/2023
18500L-AV-2	CLEARFIELD CITY UT SALES TAX 2003		07/01/2013	CALLED @ 100.00000000		210,000	210,000	214,696	210,286		(286)		(286)		210,000				10,500	07/01/2023
186398-FZ-1	CLEVELAND OH PUB PWR SYS 2006 A-1 REF		12/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		655,197	600,000	654,450	623,717		(5,575)		(5,575)		618,142		37,055	37,055	32,736	11/15/2021
190418-CB-7	COASTAL BEND TX HLTH INCARNATE 93C		11/15/2013	MATURED		2,900,000	2,900,000	2,925,375	2,900,000						2,900,000				203,530	11/15/2013
19648A-FP-5	COLORADO HLTH FAC PARKVIEW 07B		06/06/2013	GUGGENHEIM CAPITAL MARKETS		9,515,609	9,070,000	9,132,311	9,103,322		(2,860)		(2,860)		9,100,461		415,148	415,148	352,722	09/01/2029
199521-BL-8	COLUMBUS OH MUN ARPT AUTH IMPT 98 B		01/01/2013	MATURED		1,780,000	1,780,000	1,891,944	1,780,000						1,780,000				46,725	01/01/2013
206444-CN-9	CONCORD NC COP 2005		09/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		104,817	100,000	100,827	99,791		14		14		99,806		5,011	5,011	3,972	06/01/2021
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR A		11/15/2013	CALLED @ 100.00000000		75,000	75,000	65,727	69,381		612		612		69,993		5,007	5,007	3,281	11/15/2017
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR A		11/15/2013	CALLED @ 100.00000000		140,000	140,000	140,669	140,290		(42)		(42)		140,248		(248)	(248)	6,580	11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		11/15/2013	CALLED @ 100.00000000		155,000	155,000	152,694	153,762		137		137		153,899		1,101	1,101	5,203	11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		11/15/2013	CALLED @ 100.00000000		140,000	140,000	136,814	138,120		165		165		138,285		1,715	1,715	4,625	11/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		11/15/2013	Various		13,754,600	13,260,000	13,069,056	13,123,803		9,991		9,991		13,133,793		620,807	620,807	626,506	11/15/2024
20774U-ST-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07I		02/20/2013	RAMIREZ, SAMUAL A. & COMPANY		1,358,419	1,210,000	1,267,923	1,240,331		(926)		(926)		1,239,406		119,013	119,013	39,325	07/01/2027
20774U-WV-3	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1		10/28/2013	CITIGROUP GLOBAL MARKETS		2,703,730	2,425,000	2,549,403	2,498,885		(10,112)		(10,112)		2,488,773		214,957	214,957	161,667	07/01/2021
20774U-WZ-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1		02/26/2013	CITIGROUP GLOBAL MARKETS		1,664,789	1,450,000	1,384,093	1,394,740		525		525		1,395,264		269,524	269,524	48,333	07/01/2025
20774U-XC-4	CONNECTICUT HLTH & EDL QUINNIPIAC 07K1		09/26/2013	Various		1,847,716	1,700,000	1,740,800	1,724,394		(1,741)		(1,741)		1,722,654		125,062	125,062	79,806	07/01/2028
20774U-XS-9	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2		10/28/2013	CITIGROUP GLOBAL MARKETS		2,647,983	2,375,000	2,347,350	2,352,203		1,829		1,829		2,354,032		293,950	293,950	158,333	07/01/2021
20774U-XX-8	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2		02/26/2013	CITIGROUP GLOBAL MARKETS		3,660,064	3,200,000	3,292,480	3,255,227		(1,488)		(1,488)		3,253,739		406,325	406,325	106,667	07/01/2026
20774U-XY-6	CONNECTICUT HLTH & EDL QUINNIPIAC 07K2		05/23/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,636,039	2,325,000	2,386,496	2,361,747		(2,441)		(2,441)		2,359,306		276,733	276,733	105,917	07/01/2027
20775B-GK-6	CONNECTICUT HSG FIN AUTH MTG 06B		07/18/2013	Various		10,435,000	10,435,000	10,435,000	10,435,000						10,435,000				109,921	11/15/2028
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2013	CALLED @ 100.00000000		435,000	435,000	425,078	426,603		67		67		426,670		8,330	8,330	39,150	02/01/2029
219672-FH-0	CORONA CA COP CLEARWTR COGEN 2003		09/01/2013	CALLED @ 100.00000000		240,000	240,000	240,000	236,868						236,868		3,132	3,132	12,000	09/01/2020
219672-FN-7	CORONA CA COP CLEARWTR COGEN 2003		09/01/2013	CALLED @ 100.00000000		295,000	295,000	293,576	293,595		34		34		293,628		1,372	1,372	14,750	09/01/2031
219672-FX-5	CORONA CA COP CLEARWTR COGEN 2003		09/01/2013	CALLED @ 100.00000000		2,170,000	2,170,000	2,170,000	2,141,684						2,141,684		28,316	28,316	108,500	09/01/2020
219703-DT-9	CORONA CA REDEV AGY TAX ALLOC DWNTN 04A		10/28/2013	PIPER JAFFRAY INC.		1,497,006	1,455,000	1,490,837	1,462,133		(3,500)		(3,500)		1,458,633		38,373	38,373	84,875	09/01/2021
231266-AQ-0	CURATORS OF UNIV OF MO SYS FAC 03 A		11/01/2013	CALLED @ 100.00000000		805,000	805,000	872,451	811,522		(6,522)		(6,522)		805,000				40,250	11/01/2017
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2013	CALLED @ 100.00000000		230,000	230,000	227,231	229,448		160		160		229,607		393	393	13,225	09/01/2016
235036-SH-4	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		11/05/2013	CITIGROUP GLOBAL MARKETS		3,446,580	3,000,000	3,511,710	3,445,319		(43,770)		(43,770)		3,401,549		45,031	45,031	152,917	11/01/2020
235036-SJ-0	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		10/24/2013	BANK OF AMERICA/MERRILL LYNCH		5,123,962	4,520,000	5,223,900	5,133,201		(58,116)		(58,116)		5,075,085		48,877	48,877	224,744	11/01/2021
235036-SK-7	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		10/30/2013	M&T SECURITIES, INC.		2,248,080	2,000,000	2,265,260	2,231,454		(22,092)		(22,092)		2,209,362		38,718	38,718	100,833	11/01/2022
235036-WZ-9	DALLAS FT WORTH ARPT		11/05/2013	Various		1,674,411	1,455,000	1,752,198	1,731,664		(27,721)		(27,721)		1,703,944		(29,532)	(29,532)	74,151	11/01/2020
235036-XA-3	DALLAS FT WORTH ARPT		02/20/2013	RAMIREZ, SAMUAL A. & COMPANY		2,431,560	2,000,000	2,411,980	2,387,060		(5,880)		(5,880)		2,381,180		50,380	50,380	31,667	11/01/2021
235036-XB-1	DALLAS FT WORTH ARPT		02/20/2013	FIDELITY CAPITAL MARKETS		2,119,982	1,770,000	2,103,433	2,083,436		(4,722)		(4,722)		2,078,715		41,267	41,267	28,025	11/01/2022
235416-4L-5	DALLAS WTRWKS & SWR-A		11/07/2013	Frost Bank		10,734,984	8,945,000	11,122,302	11,050,449		(221,631)		(221,631)		10,828,818		(93,834)	(93,834)	514,338	10/01/2020
244415-KL-8	DEERFIELD IL REF		10/01/2013	CALLED @ 100.00000000		16,000	16,000	10,992	11,031		54		54		11,085		4,915	4,915	960	10/01/2042
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		02/05/2013	Various		1,663,004	1,610,000	1,610,000	1,610,000						1,610,000		53,004	53,004	45,024	07/01/2032
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		12/01/2013	CALLED @ 100.00000000		1,360,000	1,360,000	1,368,174	1,364,296		(180)		(180)		1,364,116		(4,116)	(4,116)	51,687	07/01/2022
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		07/01/2013	Various		470,860	470,000	470,000	470,000						470,000		860	860	16,808	07/01/2028
246343-DR-5	DELAWARE RIV JT TOLL BRDG CMMN PA 03		07/01/2013	CALLED @ 100.00000000		1,275,000	1,275,000	1,321,652	1,277,799		(2,799)		(2,799)		1,275,000				66,938	07/01/2020
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		09/12/2013	Various		2,705,765	2,525,000	2,690,665	2,593,449		(13,480)		(13,480)		2,579,968		125,796	125,796	100,299	06/01/2021
246412-DG-2	DELAWARE ST SOLID WST AUTH SYS 2006		09/12/2013	Various		4,644,792	4,365,000	4,644,884	4,480,531		(22,323)		(22,323)		4,458,208		186,583	186,583	170,499	06/01/2022
249181-JH-2	DENVER CO ARPT SYS REV SER 1991 D		11/15/2013	MATURED		795,000	795,000	800,963	795,546		(546)		(546)		795,000				61,613	11/15/2013
249181-Y8-5	DENVER CO ARPT SYS REV SER 2005 A		10/28/2013	CITIGROUP GLOBAL MARKETS		4,519,534	4,205,000	4,442,540	4,282,485		(21,504)		(21,504)		4,260,981		258,553	258,553	202,074	11/15/2021
249181-30-9	DENVER CO ARPT SYS REV SER 2006 A		02/01/2013	STIFEL NICOLAUS & CO, INC.		15,489,309	13,625,000	14,326,824	13,927,294		(7,011)		(7,011)		13,920,283		1,569,026	1,569,026	153,281	11/15/2022
249182-ER-3	DENVER CO ARPT SYS REV SER 2006 A		10/28/2013	CITIGROUP GLOBAL MARKETS		7,209,112	6,560,000	6,725,856	6,712,316		(30,659)		(30,659)		6,681,656		527,456	527,456	315,244	11/15/2021
249181-6G-8	DENVER CO ARPT SYS REV SER 2006 B		11/15/2013	MATURED		5,000,000	5,000,000	5,148,650	5,031,700		(31,700)		(31,700)		5,000,000				250,000	11/15/2013
251255-G2-5	DETROIT MI WTR SUP SYS 2ND LIEN 03B		07/01/2013	CALLED @ 100.00000000		2,200,000	2,200,000	2,362,426	2,209,576		(9,576)		(9,576)		2,200,000				115,500	07/01/2016
256366-AP-0	DODGE CITY KS WTRWKS & WSTWTR 2003		12/01/2013	CALLED @ 100.00000000		905,000	905,000	943,082	909,184		(4,184)		(4,184)		905,000				42,988	12/01/2017
256366-AR-6	DODGE CITY KS WTRWKS & WSTWTR 2003		12/01/2013	CALLED @ 100.00000000		875,000	875,000	898,861	877,641		(2,641)		(2,641)		875,000				41,563	12/01/2019
26116P-AX-8	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB		02/07/2013	MORGAN STANLEY DEAN WITTER		3,144,102	2,885,000	2,961,741	2,912,965		(1,002)		(1,002)		2,911,964		232,138	232,138	88,553	07/01/2022
273793-CP-2	EAST MUSKINGUM OH WTR AUTH SER 1977		07/01/2013	MATURED		95,000	95,000	95,000	95,000						95,000				6,056	07/01/2013
283484-AZ-6	EL PASO CNTY CO SD NO 49 FALCON COP 06A		09/12/2013	MORGAN STANLEY		1,729,236	1,590,000	1,561,198	1,563,326		1,965		1,965		1,565,291		163,945	163,945	60,067	12/15/2020
283484-BA-0	EL PASO CNTY CO SD NO 49 FALCON COP 06A		12/02/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		550,538	500,000	484,989	486,955		1,065		1,065		488,020		62,517	62,517	36,441	12/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
283484-BW-2	EL PASO CNTY CO SD NO 49 FALCON COP 07A		11/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,121,494	1,000,000	974,997	979,411		1,932		1,932		981,343		140,151	140,151	47,458	12/15/2020
283484-CA-9	EL PASO CNTY CO SD NO 49 FALCON COP 07A		08/22/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		587,776	560,000	581,997	571,796		(1,417)		(1,417)		570,379		17,397	17,397	19,600	12/15/2024
283484-CB-7	EL PASO CNTY CO SD NO 49 FALCON COP 07A		09/11/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,278,381	2,165,000	2,246,426	2,208,684		(5,673)		(5,673)		2,203,011		75,370	75,370	81,488	12/15/2025
283484-CC-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A		09/11/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,918,566	1,835,000	1,900,932	1,870,388		(4,594)		(4,594)		1,865,794		52,772	52,772	69,067	12/15/2026
29087L-CJ-5	EMERALD COAST FL UTILS AUTH 06B		09/18/2013	Various		1,410,077	1,365,000	1,430,493	1,394,388		(4,938)		(4,938)		1,389,450		20,627	20,627	79,012	01/01/2025
291195-JG-1	EMERYVILLE CA PUB FING AUTH REDEV 01A		09/25/2013	FIRST MIAMI SECURITIES		6,536,530	6,530,000	6,358,588	6,409,966		4,573		4,573		6,414,540		121,990	121,990	361,621	09/01/2031
29270M-CC-5	ENERGY NORTHWEST WA WIND PROJ 05		10/28/2013	INCAPITAL		505,504	495,000	444,465	454,487		3,141		3,141		457,628		47,876	47,876	31,350	07/01/2021
29270M-CV-3	ENERGY NORTHWEST WA WIND PROJ 06A		02/01/2013	JEFFERIES & COMPANY, INC.		9,591,858	9,065,000	7,829,543	7,976,094		4,150		4,150		7,980,244		1,611,614	1,611,614	243,622	07/01/2030
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		10/01/2013	CALLED @ 101.00000000		80,000	80,000	80,000	80,000						80,000				4,965	07/01/2020
29767R-AU-6	ETIWANDA SCH DIST CA 2008		05/07/2013	MORGAN STANLEY DEAN WITTER		5,429,150	5,000,000	5,187,600	5,111,757		(6,205)		(6,205)		5,105,552		323,598	323,598	163,194	09/15/2032
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2013	CALLED @ 100.00000000		60,000	60,000	59,538	59,948						59,948		52	52	3,480	01/01/2016
3135G0-JA-2	FANNIE MAE		06/25/2013	GOLDMAN, SACHS & CO.		26,834,598	27,000,000	26,990,550	26,992,041		876		876		26,992,917		(158,319)	(158,319)	201,656	04/27/2017
31222T-AK-9	FAYETTE CNTY GA CMNTY HOSP 2009A		11/14/2013	Various		5,194,553	4,840,000	4,767,013	4,782,956		4,948		4,948		4,787,904		406,648	406,648	201,083	06/15/2021
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		10/29/2013	Various		133,683	125,902	119,868	122,240		(15)		(15)		122,225		11,458	11,458	5,252	10/01/2035
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		12/01/2013	SCHEDULED REDEMPTION		470	470	486	482		(13)		(13)		470				19	08/01/2033
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		09/01/2013	SCHEDULED REDEMPTION		104,691	104,691	109,205	112,217		(7,526)		(7,526)		104,691				5,065	10/01/2033
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		10/29/2013	Various		27,525	26,190	26,763	26,505		(3)		(3)		26,502		1,023	1,023	1,060	11/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		12/01/2013	SCHEDULED REDEMPTION		1,254	1,254	1,284	1,271		(18)		(18)		1,254				47	12/01/2033
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		12/01/2013	SCHEDULED REDEMPTION		1,486	1,486	1,537	1,534		(48)		(48)		1,486				57	01/01/2034
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		10/29/2013	Various		79,995	76,486	77,855	77,119		(42)		(42)		77,078		2,917	2,917	2,926	02/01/2034
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		06/01/2013	SCHEDULED REDEMPTION		759	759	785	800		(41)		(41)		759				25	02/01/2034
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		10/29/2013	Various		217,053	202,087	206,381	204,190		1,061		1,061		205,251		11,802	11,802	10,054	02/01/2034
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		12/01/2013	SCHEDULED REDEMPTION		1,327	1,327	1,373	1,364		(37)		(37)		1,327				76	04/01/2034
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		12/01/2013	SCHEDULED REDEMPTION		953	953	986	985		(32)		(32)		953				42	06/01/2034
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		12/01/2013	SCHEDULED REDEMPTION		83	83	86	85		(2)		(2)		83				3	06/01/2034
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		12/01/2013	SCHEDULED REDEMPTION		5,362	5,362	5,548	5,563		(201)		(201)		5,362				204	07/01/2034
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		07/01/2013	SCHEDULED REDEMPTION		3,608	3,608	3,733	3,795		(187)		(187)		3,608				108	07/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		12/01/2013	SCHEDULED REDEMPTION		2,870	2,870	2,971	2,983		(113)		(113)		2,870				108	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		12/01/2013	SCHEDULED REDEMPTION		6,785	6,785	7,021	7,099		(314)		(314)		6,785				274	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		12/01/2013	SCHEDULED REDEMPTION		1,241	1,241	1,284	1,279		(37)		(37)		1,241				55	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		12/01/2013	SCHEDULED REDEMPTION		1,099	1,099	1,137	1,132		(33)		(33)		1,099				33	08/01/2034
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		12/01/2013	SCHEDULED REDEMPTION		558	558	578	570		(12)		(12)		558				23	09/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		12/01/2013	SCHEDULED REDEMPTION		3,265	3,265	3,378	3,345		(80)		(80)		3,265				123	09/01/2034
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		12/01/2013	SCHEDULED REDEMPTION		1,309	1,309	1,354	1,351		(42)		(42)		1,309				57	09/01/2034
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		12/01/2013	SCHEDULED REDEMPTION		12,644	12,644	13,083	12,945		(301)		(301)		12,644				678	10/01/2034
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		10/29/2013	Various		152,105	142,620	144,915	144,992		104		104		145,096		7,009	7,009	6,192	07/01/2034
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		01/01/2013	SCHEDULED REDEMPTION		3,773	3,773	3,889	3,891		(118)		(118)		3,773				19	12/01/2034
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		12/01/2013	SCHEDULED REDEMPTION		847	847	876	863		(16)		(16)		847				53	12/01/2034
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		12/01/2013	SCHEDULED REDEMPTION		424	424	438	435		(11)		(11)		424				17	02/01/2035
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		11/07/2013	Various		43,127	41,390	38,984	40,103		176		176		40,280		2,848	2,848	1,578	03/01/2035
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		11/07/2013	Various		24,301	23,135	21,790	22,715		(48)		(48)		22,667		1,634	1,634	827	04/01/2035
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		10/29/2013	Various		591,741	557,756	562,985	562,019		334		334		562,354		29,388	29,388	25,985	04/01/2035
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		10/29/2013	Various		743,194	703,259	707,874	705,228		1,023		1,023		706,252		36,942	36,942	30,591	08/01/2035
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		11/01/2013	Various		1,180,348	1,120,434	1,127,787	1,123,381		541		541		1,123,922		56,426	56,426	46,294	08/01/2035
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		11/07/2013	Various		92,739	88,287	83,153	84,899		(15)		(15)		84,884		7,855	7,855	3,040	03/01/2035
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		12/01/2013	SCHEDULED REDEMPTION		527	527	545	566		(39)		(39)		527				22	04/01/2035
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		11/07/2013	Various		181,898	174,936	169,659	173,274		(356)		(356)		172,919		8,979	8,979	5,491	04/01/2035
31297Q-09-3	FED HOME LOAN MTG CORP GOLD #A34980		10/29/2013	Various		68,191	65,934	66,974	66,519		15		15		66,533		1,658	1,658	2,330	05/01/2035
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		10/29/2013	Various		35,406	33,819	34,197	34,005		54		54		34,059		1,347	1,347	1,402	01/01/2036
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		10/29/2013	Various		69,186	65,579	63,007	64,105		107		107		64,212		4,974	4,974	2,586	11/01/2035
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		10/29/2013	Various		151,223	143,751	145,356	144,447		152		152		144,599		6,623	6,623	5,911	10/01/2036
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		10/29/2013	Various		173,285	166,627	160,300	163,639		236		236		163,874		9,411	9,411	5,393	11/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		11/07/2013	Various		872,588	854,267	795,135	830,971		7,991		7,991		838,962		33,626	33,626	20,917	05/01/2037
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		11/07/2013	Various		385,057	369,540	343,961	358,755		(205)		(205)		358,551		26,507	26,507	12,876	05/01/2037
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		11/07/2013	Various		344,740	330,171	307,317	320,312		(1,132)		(1,132)		319,181		25,559	25,559	11,829	06/01/2037
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		12/01/2013	SCHEDULED REDEMPTION		2,959	2,959	2,997	2,996		(36)		(36)		2,959				95	09/01/2037
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		10/21/2013	Various		49,948	48,066	49,328	48,599		(189)		(189)		48,410		1,538	1,538	1,906	10/01/2018
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		11/04/2013	Various		164,838	157,986	162,133	159,806		(825)		(825)		158,981		5,857	5,857	6,158	11/01/2018
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		11/04/2013	Various		148,237	140,956	144,656	142,227		(410)		(410)		141,816		6,420	6,420	5,462	12/01/2018
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		11/06/2013	Various		619,576	591,041	606,718	603,150		(4,355)		(4,355)		598,795		20,781	20,781	21,247	01/01/2019
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		11/04/2013	Various		7,934	7,696	7,349	7,557		66		66		7,623		311	311	214	04/01/2019
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		11/04/2013	Various		12,985	12,473	12,206	12,359		37		37		12,396		589	589	396	05/01/2019
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		11/04/2013	Various		145,355	140,188	133,864	138,727		554		554		139,281		6,074	6,074	4,243	05/01/2019
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		11/04/2013	Various		222,287	213,226	203,606	209,530		960		960		210,490		11,797	11,797	6,845	05/01/2019
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		11/04/2013	Various		196,949	188,784	180,267	185,104		1,047		1,047		186,151		10,799	10,799	6,123	05/01/2019
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		11/04/2013	Various		50,734	48,917	46,710	48,013		332		332		48,345		2,389	2,389	1,540	05/01/2019
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		11/04/2013	Various		176,248	170,025	162,354	166,737		1,211		1,211		167,949		8,300	8,300	5,069	05/01/2019
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		11/04/2013	Various		175,367	168,911	161,291	166,083		1,084		1,084		167,167		8,200	8,200	5,154	05/01/2019
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		11/04/2013	Various		175,126	168,126	160,541	164,747		896		896		165,643		9,483	9,483	5,293	05/01/2019
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		11/04/2013	Various		98,663	95,595	91,282	94,119		631		631		94,750		3,913	3,913	2,724	06/01/2019
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		11/04/2013	Various		144,252	138,619	132,365	136,529		572		572		137,101		7,152	7,152	4,504	06/01/2019
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		11/04/2013	Various		161,453	155,455	148,441	152,841		843		843		153,683		7,770	7,770	4,921	06/01/2019
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297 RMBS		11/04/2013	Various		8,098	7,873	7,693	7,785		45		45		7,830		267	267	210	06/01/2019
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		11/04/2013	Various		59,058	57,116	54,579	56,142		422		422		56,564		2,494	2,494	1,782	05/01/2019
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		11/04/2013	Various		294,155	282,634	269,883	277,714		1,275		1,275		278,989		15,166	15,166	9,064	07/01/2019
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		11/04/2013	Various		242,277	235,991	225,344	232,302		1,838		1,838		234,140		8,137	8,137	6,654	07/01/2019
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		11/04/2013	Various		73,310	70,655	67,468	69,443		421		421		69,864		3,446	3,446	2,181	07/01/2019
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		11/04/2013	Various		166,985	161,143	157,355	159,465		612		612		160,077		6,908	6,908	4,707	07/01/2019
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		11/04/2013	Various		165,557	160,702	153,452	157,691		1,393		1,393		159,084		6,472	6,472	4,590	07/01/2019
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		11/04/2013	Various		175,011	166,730	159,208	163,682		381		381		164,063		10,948	10,948	5,834	07/01/2019
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		11/04/2013	Various		27,733	26,400	25,209	25,823		71		71		25,894		1,839	1,839	930	09/01/2019
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		11/04/2013	Various		47,355	45,231	43,190	44,380		157		157		44,537		2,819	2,819	1,547	09/01/2019
31970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		11/04/2013	Various		26,921	25,800	25,233	25,516		84		84		25,600		1,321	1,321	844	01/01/2020
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		11/04/2013	Various		10,656	10,214	9,992	10,104		31		31		10,135		521	521	343	02/01/2020
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		11/04/2013	Various		78,677	76,071	74,300	75,247		259		259		75,506		3,171	3,171	2,210	03/01/2020
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		11/06/2013	Various		391,902	375,902	367,700	371,919		1,075		1,075		372,995		18,907	18,907	12,591	04/01/2020
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		11/06/2013	Various		529,042	505,952	495,056	501,117		1,207		1,207		502,324		26,718	26,718	17,081	05/01/2020
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		11/04/2013	Various		173,585	166,867	162,806	164,922		553		553		165,475		8,110	8,110	5,370	01/01/2020
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		11/04/2013	Various		139,310	135,242	132,384	133,877		612		612		134,489		4,821	4,821	3,800	01/01/2020
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		11/04/2013	Various		364,134	351,568	343,401	347,777		1,366		1,366		349,143		14,991	14,991	10,544	01/01/2020
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		11/06/2013	Various		669,017	644,746	631,094	638,438		2,152		2,152		640,590		28,428	28,428	20,109	02/01/2020
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		11/04/2013	Various		77,681	74,621	72,977	73,754		225		225		73,979		3,702	3,702	2,369	02/01/2020
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		11/04/2013	Various		66,801	65,184	63,662	64,416		434		434		64,850		1,951	1,951	1,870	03/01/2020
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		11/04/2013	Various		234,034	222,973	218,032	221,086		(50)		(50)		221,036		12,998	12,998	7,767	03/01/2020
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		11/04/2013	Various		35,327	33,820	33,073	33,554		51		51		33,606		1,721	1,721	1,129	03/01/2020
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		11/04/2013	Various		382,458	368,689	360,747	365,355		858		858		366,213		16,245	16,245	10,555	03/01/2020
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		11/04/2013	Various		222,264	216,408	211,433	214,473		943		943		215,416		6,848	6,848	5,761	03/01/2020
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		11/04/2013	Various		64,366	62,184	60,844	61,579		196		196		61,775		2,591	2,591	1,811	04/01/2020
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		11/04/2013	Various		144,259	137,408	134,060	135,921		82		82		136,003		8,256	8,256	4,816	05/01/2020
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		11/04/2013	Various		285,175	274,840	268,949	271,868		985		985		272,853		12,323	12,323	8,506	08/01/2020
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		12/01/2013	SCHEDULED REDEMPTION		348	348	357	357		(10)		(10)		348				15	02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		12/01/2013	SCHEDULED REDEMPTION		16,331	16,331	16,690	16,741		(410)		(410)		16,331				703	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		12/01/2013	SCHEDULED REDEMPTION		19,557	19,557	18,760	18,729		828		828		19,557				809	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		12/01/2013	SCHEDULED REDEMPTION		23,402	23,402	23,898	23,944		(542)		(542)		23,402				1,001	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		12/01/2013	SCHEDULED REDEMPTION		5,920	5,920	6,038	6,037		(117)		(117)		5,920				177	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		12/01/2013	SCHEDULED REDEMPTION		4,004	4,004	4,103	4,096		(91)		(91)		4,004				127	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		12/01/2013	SCHEDULED REDEMPTION		50	50	51	53		(3)		(3)		50				2	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		12/01/2013	SCHEDULED REDEMPTION		12,911	12,911	13,226	13,620		(708)		(708)		12,911				434	09/01/2028
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		12/01/2013	SCHEDULED REDEMPTION		264	264	270	271		(7)		(7)		264				9	10/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		12/01/2013	SCHEDULED REDEMPTION		7,842	7,842	8,037	8,092		(250)		(250)		7,842				261	03/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		12/01/2013	SCHEDULED REDEMPTION		10,497	10,497	10,755	10,755		(258)		(258)		10,497				345	04/01/2029
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		10/23/2013	Various		18,250	16,693	17,190	17,952		(183)		(183)		17,770		480	480	1,029	11/01/2029
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		10/23/2013	Various		1,065	976	1,015	1,079		(17)		(17)		1,062		3	3	59	12/01/2029
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		10/23/2013	Various		22,253	20,373	20,907	21,640		(125)		(125)		21,514		739	739	1,237	01/01/2030
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		12/01/2013	SCHEDULED REDEMPTION		529	529	542	562		(33)		(33)		529				22	02/01/2030
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		10/23/2013	Various		1,349	1,226	1,276	1,338		4		4		1,342		7	7	77	02/01/2030
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		10/23/2013	Various		782	714	742	794		(2)		(2)		792		(10)	(10)	44	03/01/2030
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		10/23/2013	Various		67,222	61,189	63,450	66,893		(7)		(7)		66,886		336	336	3,956	04/01/2030
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		10/23/2013	Various		26,515	24,656	25,361	26,533		(420)		(420)		26,112		403	403	1,393	05/01/2030
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		10/23/2013	Various		841	777	802	850		(10)		(10)		840		1	1	42	06/01/2030
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		10/23/2013	Various		317	291	302	320		2		2		322		(6)	(6)	18	07/01/2030
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		10/23/2013	Various		4,345	3,917	4,032	4,208		58		58		4,266		79	79	259	08/01/2030
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		10/23/2013	Various		2,496	2,265	2,333	2,422		16		16		2,438		57	57	145	12/01/2030
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		10/23/2013	Various		19,803	18,485	19,036	19,734		(306)		(306)		19,428		375	375	1,032	02/01/2031
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		10/23/2013	Various		912	823	856	896		11		11		907		5	5	54	03/01/2031
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		10/23/2013	Various		13,449	12,143	12,505	12,910		67		67		12,978		472	472	787	05/01/2031
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		12/01/2013	SCHEDULED REDEMPTION		81	81	83	85		(4)		(4)		81				3	06/01/2031
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		10/23/2013	Various		1,051	946	984	1,034		16		16		1,050		2	2	63	06/01/2031
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		10/23/2013	Various		28,644	27,286	28,230	29,252		(847)		(847)		28,405		239	239	1,514	08/01/2031
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		10/23/2013	Various		26,325	25,043	26,025	26,774		(602)		(602)		26,172		153	153	1,198	10/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		12/01/2013	SCHEDULED REDEMPTION		4,739	4,739	4,856	4,968		(229)		(229)		4,739				249	11/01/2031
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		10/23/2013	Various		60,652	55,864	58,108	60,546		(610)		(610)		59,936		716	716	3,290	11/01/2031
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		10/23/2013	Various		1,120	1,012	1,052	1,106		(2)		(2)		1,104		17	17	67	12/01/2031
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2013	SCHEDULED REDEMPTION		1,533	1,533	1,585	1,641		(109)		(109)		1,533				60	02/01/2032
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		10/23/2013	Various		24,077	22,044	22,702	23,384		(39)		(39)		23,345		731	731	1,354	01/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		12/01/2013	SCHEDULED REDEMPTION		2,069	2,069	2,121	2,146		(77)		(77)		2,069				86	04/01/2032
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		12/01/2013	SCHEDULED REDEMPTION		962	962	996	988		(26)		(26)		962				39	05/01/2032
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		10/23/2013	Various		79,511	72,484	74,628	76,594		(337)		(337)		76,257		3,254	3,254	4,516	04/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		12/01/2013	SCHEDULED REDEMPTION		2,008	2,008	2,078	2,060		(52)		(52)		2,008				79	07/01/2032
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		10/29/2013	Various		58,621	55,695	56,792	56,389		(46)		(46)		56,343		2,278	2,278	2,353	05/01/2033
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		12/01/2013	SCHEDULED REDEMPTION		60	60	61	63		(3)		(3)		60				2	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		12/01/2013	SCHEDULED REDEMPTION		13,354	13,354	13,661	13,656		(301)		(301)		13,354				481	09/01/2028
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		10/29/2013	Various		160,826	149,907	144,566	147,197		(920)		(920)		146,277		14,549	14,549	7,396	11/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		12/01/2013	SCHEDULED REDEMPTION		15,141	15,141	15,512	15,429		(288)		(288)		15,141				392	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		12/01/2013	SCHEDULED REDEMPTION		30,032	30,032	30,722	31,032		(1,000)		(1,000)		30,032				1,237	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		12/01/2013	SCHEDULED REDEMPTION		80	80	82	83		(3)		(3)		80				3	02/01/2029
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		07/01/2013	SCHEDULED REDEMPTION		20,927	20,927	21,441	21,451		(524)		(524)		20,927				726	01/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		12/01/2013	SCHEDULED REDEMPTION		560	560	573	580		(20)		(20)		560				21	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		12/01/2013	SCHEDULED REDEMPTION		10,468	10,468	10,709	10,781		(313)		(313)		10,468				389	04/01/2029
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		12/01/2013	SCHEDULED REDEMPTION		51	51	50	49		3		3		51				2	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		12/01/2013	SCHEDULED REDEMPTION		1,987	1,987	1,926	1,916		71		71		1,987				46	06/01/2029
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		12/01/2013	SCHEDULED REDEMPTION		5,537	5,537	5,368	5,428		109		109		5,537				146	06/01/2029
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2013	SCHEDULED REDEMPTION		310	310	308	307		4		4		310				15	06/01/2029
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		06/01/2013	SCHEDULED REDEMPTION		21,477	21,477	21,970	22,007		(530)		(530)		21,477				634	08/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		12/01/2013	SCHEDULED REDEMPTION		1,673	1,673	1,664	1,642		31		31		1,673				68	08/01/2029
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		12/01/2013	SCHEDULED REDEMPTION		161	161	160	158		2		2		161				6	09/01/2029
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		07/01/2013	SCHEDULED REDEMPTION		41,174	41,174	40,898	40,931		243		243		41,174				1,533	09/01/2029
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		10/23/2013	Various		11,557	10,404	10,713	11,132		16		16		11,148		409	409	690	10/01/2029
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		09/01/2013	SCHEDULED REDEMPTION		3,371	3,371	3,471	3,739		(368)		(368)		3,371				188	10/01/2029
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		10/23/2013	Various		8,008	7,208	7,447	7,736		6		6		7,741		267	267	478	10/01/2029
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		10/23/2013	Various		3,835	3,721	3,844	4,156		(321)		(321)		3,834				118	11/01/2029
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		10/23/2013	Various		37,665	33,932	35,119	36,564		144		144		36,708		958	958	2,242	10/01/2029
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		10/23/2013	Various		2,137	1,923	1,977	2,064		7		7		2,071		67	67	128	12/01/2029
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		10/23/2013	Various		12,975	11,674	12,016	12,335		(6)		(6)		12,329		646	646	776	12/01/2029
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		10/23/2013	Various		782	709	729	747		(6)		(6)		742		40	40	45	12/01/2029
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		10/23/2013	Various		4,425	3,980	4,091	4,336		72		72		4,408		17	17	265	12/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		12/01/2013	SCHEDULED REDEMPTION		272	272	279	289		(17)		(17)		272				12	01/01/2030
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		10/23/2013	Various		38,141	34,326	35,346	36,651		311		311		36,962		1,179	1,179	2,278	01/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		12/01/2013	SCHEDULED REDEMPTION		125	125	129	133		(7)		(7)		125				5	01/01/2030
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		10/23/2013	Various		1,094	985	1,014	1,054		6		6		1,060		34	34	65	01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		12/01/2013	SCHEDULED REDEMPTION		1,127	1,127	1,154	1,181		(54)		(54)		1,127				39	02/01/2030
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		10/23/2013	Various		8,761	8,473	8,754	9,221		(473)		(473)		8,748		13	13	302	02/01/2030
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		10/23/2013	Various		551	497	511	525		4		4		529		22	22	32	03/01/2030
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		10/23/2013	Various		592	532	547	567		11		11		578		13	13	35	03/01/2030
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		10/23/2013	Various		6,536	6,055	6,222	6,342		16		16		6,358		178	178	362	03/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		12/01/2013	SCHEDULED REDEMPTION		153	153	148	147		7		7		153				7	04/01/2030
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		10/23/2013	Various		4,041	3,651	3,752	3,947		17		17		3,964		76	76	236	04/01/2030
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		10/23/2013	Various		6,789	6,106	6,273	6,646		(13)		(13)		6,633		156	156	406	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		12/01/2013	SCHEDULED REDEMPTION		268	268	275	285		(17)		(17)		268				12	05/01/2030
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		10/23/2013	Various		1,465	1,319	1,357	1,421		56		56		1,477		(12)	(12)	88	04/01/2030
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		10/23/2013	Various		2,596	2,336	2,399	2,538		9		9		2,546		50	50	155	05/01/2030
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		10/23/2013	Various		5,462	4,912	5,052	5,212		178		178		5,390		72	72	327	05/01/2030
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		10/23/2013	Various		1,196	1,088	1,117	1,164		3		3		1,166		30	30	66	05/01/2030
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		09/01/2013	SCHEDULED REDEMPTION		1,826	1,826	1,876	1,966		(140)		(140)		1,826				101	06/01/2030
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		10/23/2013	Various		25,723	23,458	24,101	25,470		(262)		(262)		25,208		515	515	1,473	08/01/2030
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		07/01/2013	SCHEDULED REDEMPTION		1,745	1,745	1,797	1,858		(114)		(114)		1,745				75	09/01/2030
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		10/23/2013	Various		1,250	1,124	1,155	1,214		23		23		1,237		14	14	75	08/01/2030
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		10/23/2013	Various		1,361	1,227	1,260	1,293		44		44		1,337		24	24	81	09/01/2030
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		10/23/2013	Various		454	409	420	450		9		9		459		(4)	(4)	27	09/01/2030
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		10/23/2013	Various		428	424	435	446		(19)		(19)		428		1	1	26	09/01/2030
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		10/23/2013	Various		58,578	52,759	54,276	55,989		20		20		56,009		2,570	2,570	3,485	07/01/2030
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		10/23/2013	Various		1,566	1,409	1,447	1,508		18		18		1,526		40	40	94	10/01/2030
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		10/23/2013	Various		581	522	536	561		19		19		580				35	10/01/2030
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		10/23/2013	Various		13,130	12,034	12,659	12,670		(139)		(139)		12,531		599	599	730	10/01/2030
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		10/23/2013	Various		32,183	28,946	29,694	30,428		288		288		30,717		1,466	1,466	1,927	10/01/2030
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		10/23/2013	Various		2,690	2,420	2,500	2,592		(20)		(20)		2,572		118	118	161	10/01/2030
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		10/23/2013	Various		622	560	576	597		11		11		608		14	14	37	10/01/2030
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		10/23/2013	Various		410	369	378	390		9		9		398		12	12	25	10/01/2030
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		10/23/2013	Various		76	68	70	75		1		1		77		(1)	(1)	5	11/01/2030
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		10/23/2013	Various		1,308	1,187	1,226	1,235		(1)		(1)		1,234		73	73	76	11/01/2030
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		10/23/2013	Various		6,329	5,854	6,024	6,211		(120)		(120)		6,091		238	238	350	11/01/2030
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		10/23/2013	Various		447	402	413	433		6		6		438		8	8	27	11/01/2030
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		10/23/2013	Various		3,493	3,142	3,227	3,351		40		40		3,391		102	102	209	12/01/2030
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		10/23/2013	Various		48,590	44,151	45,308	46,588		(222)		(222)		46,366		2,224	2,224	2,755	12/01/2030
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		10/23/2013	Various		20,268	19,704	20,247	20,776		(836)		(836)		19,940		328	328	1,063	12/01/2030
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		10/23/2013	Various		6,467	5,816	5,977	6,093		226		226		6,319		148	148	387	12/01/2030
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		10/23/2013	Various		4,890	4,401	4,532	4,729		(39)		(39)		4,690		200	200	291	12/01/2030
31298E-QF-0	FED HOME LOAN MTG CORP GOLD #C45470		10/23/2013	Various		17,410	16,369	16,852	17,274		(394)		(394)		16,880		529	529	753	12/01/2030
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		10/23/2013	Various		10,019	9,012	9,259	9,591		144		144		9,735		284	284	600	12/01/2030
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		10/23/2013	Various		13,031	11,723	12,067	12,528		64		64		12,593		438	438	780	12/01/2030
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		10/23/2013	Various		24,897	22,539	23,215	23,989		(40)		(40)		23,948		949	949	1,474	12/01/2030
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		10/23/2013	Various		34,966	32,316	33,227	34,821		(110)		(110)		34,711		255	255	1,951	12/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		12/01/2013	SCHEDULED REDEMPTION		31,527	31,527	32,251	32,273		(747)		(747)		31,527				1,058	11/01/2029
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		10/23/2013	Various		4,027	3,634	3,732	3,894		16		16		3,910		117	117	238	01/01/2031
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		10/23/2013	Various		1,099	1,086	1,116	1,130		(37)		(37)		1,093		6	6	32	01/01/2031
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		10/23/2013	Various		11,075	10,048	10,362	10,724		(6)		(6)		10,718		357	357	638	01/01/2031
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		10/23/2013	Various		35,953	32,341	33,638	35,244		(30)		(30)		35,214		738	738	2,152	01/01/2031
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		02/01/2013	SCHEDULED REDEMPTION		18,420	18,420	18,975	19,373		(952)		(952)		18,420				230	01/01/2031
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		10/23/2013	Various		24,982	22,467	23,112	23,581		766		766		24,348		634	634	1,496	01/01/2031
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		10/23/2013	Various		380	342	356	377		10		10		386		(6)	(6)	23	01/01/2031
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		10/23/2013	Various		353	317	326	338		8		8		346		6	6	21	01/01/2031
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		10/23/2013	Various		3,904	3,597	3,741	3,785		(15)		(15)		3,770		134	134	214	10/01/2030
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		10/23/2013	Various		1,927	1,734	1,784	1,884		25		25		1,909		18	18	115	01/01/2031
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		10/23/2013	Various		15,784	14,792	15,217	15,550		(279)		(279)		15,271		514	514	630	01/01/2031
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		10/23/2013	Various		293	263	271	283						283		9	9	17	01/01/2031
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		10/23/2013	Various		58,665	52,794	54,351	55,913		1,463		1,463		57,377		1,288	1,288	3,505	02/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		10/23/2013	Various		5,696	5,123	5,293	5,488		108		108		5,596		100	100	341	02/01/2031
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		10/23/2013	Various		30,028	27,007	27,723	28,191		1,237		1,237		29,428		600	600	1,798	01/01/2031
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		10/23/2013	Various		55,035	49,559	50,953	51,351		548		548		51,899		3,136	3,136	3,281	02/01/2031
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		10/23/2013	Various		16,121	14,502	15,084	16,297		326		326		16,623		(503)	(503)	964	02/01/2031
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		12/01/2013	SCHEDULED REDEMPTION		63	63	61	61		2		2		63				3	02/01/2031
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		10/23/2013	Various		18,198	16,370	17,027	17,829		528		528		18,357		(159)	(159)	1,089	02/01/2031
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		10/23/2013	Various		13,811	12,438	12,779	12,893		(26)		(26)		12,867		944	944	823	02/01/2031
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		10/23/2013	Various		1,879	1,691	1,737	1,764		(5)		(5)		1,760		119	119	112	03/01/2031
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		10/23/2013	Various		3,189	2,868	2,952	3,092		31		31		3,123		66	66	191	03/01/2031
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		10/23/2013	Various		37,204	33,620	34,549	35,715		56		56		35,772		1,432	1,432	2,231	03/01/2031
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		10/23/2013	Various		3,167	2,848	2,921	3,001		(2)		(2)		2,998		169	169	190	04/01/2031
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		10/23/2013	Various		4,329	3,902	4,059	4,048		11		11		4,059		271	271	257	04/01/2031
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		10/23/2013	Various		19,527	17,576	18,047	18,406		402		402		18,808		719	719	1,166	05/01/2031
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		10/23/2013	Various		2,014	1,812	1,861	1,907		(3)		(3)		1,904		109	109	120	05/01/2031
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		10/23/2013	Various		2,343	2,107	2,169	2,228		63		63		2,291		52	52	140	04/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		12/01/2013	SCHEDULED REDEMPTION		124	124	127	131		(7)		(7)		124				5	05/01/2031
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		10/23/2013	Various		39,683	35,746	36,728	37,531		34		34		37,565		2,118	2,118	2,362	06/01/2031
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		10/23/2013	Various		43,668	39,300	40,396	41,247		(156)		(156)		41,091		2,578	2,578	2,608	06/01/2031
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		10/23/2013	Various		451	406	417	430		12		12		442		9	9	27	06/01/2031
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		10/23/2013	Various		2,979	2,679	2,756	2,779		(8)		(8)		2,771		208	208	179	06/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2013	SCHEDULED REDEMPTION		2,317	2,317	2,304	2,293		24		24		2,317				84	06/01/2031
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		10/23/2013	Various		22,048	19,834	20,424	21,247		150		150		21,397		651	651	1,319	06/01/2031
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		10/23/2013	Various		12,235	11,015	11,318	11,540		179		179		11,718		517	517	730	07/01/2031
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		10/23/2013	Various		27,869	25,069	25,777	26,504		(63)		(63)		26,441		1,428	1,428	1,668	07/01/2031
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		10/23/2013	Various		16,401	14,749	15,153	15,604		544		544		16,148		253	253	983	07/01/2031
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		08/01/2013	SCHEDULED REDEMPTION		247	247	254	263		(16)		(16)		247				12	07/01/2031
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		10/23/2013	Various		14,465	13,766	14,145	14,787		(513)		(513)		14,274		191	191	510	12/01/2030
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		12/01/2013	SCHEDULED REDEMPTION		2,003	2,003	2,052	2,096		(94)		(94)		2,003				87	03/01/2031
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		10/23/2013	Various		997	898	934	973		55		55		1,028		(31)	(31)	60	02/01/2031
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2013	SCHEDULED REDEMPTION		1,210	1,210	1,203	1,195		14		14		1,210				65	03/01/2031
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		10/23/2013	Various		23,453	21,153	21,733	22,112		107		107		22,219		1,234	1,234	1,390	08/01/2031
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		10/23/2013	Various		2,790	2,510	2,585	2,583		58		58		2,641		149	149	167	08/01/2031
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		10/23/2013	Various		16,056	14,438	14,842	15,434		367		367		15,801		255	255	962	08/01/2031
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		10/23/2013	Various		21,918	19,710	20,234	20,949		(120)		(120)		20,829		1,089	1,089	1,313	08/01/2031
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		10/23/2013	Various		4,471	4,043	4,154	4,279		(20)		(20)		4,259		213	213	265	09/01/2031
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		10/23/2013	Various		20,163	18,131	18,663	19,421		227		227		19,648		515	515	1,208	09/01/2031
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		10/23/2013	Various		5,237	4,709	4,861	5,167		91		91		5,258		(20)	(20)	314	09/01/2031
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		10/23/2013	Various		8,644	7,773	7,998	8,120		296		296		8,416		228	228	518	09/01/2031
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		12/01/2013	SCHEDULED REDEMPTION		86	86	86	85		1		1		86				3	10/01/2031
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		10/23/2013	Various		11,492	10,336	10,585	10,701		64		64		10,765		727	727	688	09/01/2031
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		10/23/2013	Various		26,420	23,762	24,422	24,576		687		687		25,263		1,158	1,158	1,582	09/01/2031
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		10/23/2013	Various		82,015	73,776	75,865	77,124		1,119		1,119		78,242		3,773	3,773	4,908	10/01/2031
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		10/23/2013	Various		30,890	28,248	29,060	29,791		(296)		(296)		29,495		1,395	1,395	1,782	11/01/2031
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		10/23/2013	Various		2,746	2,469	2,569	2,741		(8)		(8)		2,732		14	14	165	10/01/2031
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		12/01/2013	SCHEDULED REDEMPTION		1,754	1,754	1,796	1,821		(68)		(68)		1,754				77	11/01/2031
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		10/23/2013	Various		2,465	2,261	2,322	2,427		(45)		(45)		2,382		83	83	132	12/01/2030
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		12/01/2013	SCHEDULED REDEMPTION		933	933	955	971		(38)		(38)		933				33	12/01/2031
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		10/23/2013	Various		105,505	94,896	98,707	100,902		259		259		101,162		4,343	4,343	6,315	12/01/2031
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		05/01/2013	SCHEDULED REDEMPTION		462	462	481	508		(46)		(46)		462				14	11/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		12/01/2013	SCHEDULED REDEMPTION		193	193	199	199		(6)		(6)		193				8	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		12/01/2013	SCHEDULED REDEMPTION		1,732	1,732	1,792	1,844		(112)		(112)		1,732				70	01/01/2032
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		10/23/2013	Various		29,569	26,588	27,331	27,965		(35)		(35)		27,931		1,638	1,638	1,772	01/01/2032
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		10/23/2013	Various		5,849	5,342	5,557	5,647		(78)		(78)		5,568		281	281	344	02/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		12/01/2013	SCHEDULED REDEMPTION		1,474	1,474	1,526	1,516		(42)		(42)		1,474				54	03/01/2032
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		10/23/2013	Various		107,704	96,915	100,807	105,471		(1,551)		(1,551)		103,919		3,784	3,784	6,438	04/01/2032
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		12/01/2013	SCHEDULED REDEMPTION		2,716	2,716	2,810	2,793		(77)		(77)		2,716				143	04/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		12/01/2013	SCHEDULED REDEMPTION		337	337	348	366		(29)		(29)		337				14	03/01/2032
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		10/23/2013	Various		149,199	134,215	139,605	139,977		(379)		(379)		139,598		9,601	9,601	8,927	04/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		12/01/2013	SCHEDULED REDEMPTION		69	69	72	75		(6)		(6)		69				2	04/01/2032
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		12/01/2013	SCHEDULED REDEMPTION		226	226	233	242		(16)		(16)		226				10	05/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		12/01/2013	SCHEDULED REDEMPTION		114	114	118	118		(4)		(4)		114				5	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		12/01/2013	SCHEDULED REDEMPTION		668	668	691	680		(12)		(12)		668				29	06/01/2032
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		12/01/2013	SCHEDULED REDEMPTION		4,425	4,425	4,582	4,756		(331)		(331)		4,425				199	06/01/2032
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		12/01/2013	SCHEDULED REDEMPTION		475	475	492	483		(7)		(7)		475				19	07/01/2032
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		12/01/2013	SCHEDULED REDEMPTION		2,753	2,753	2,848	2,858		(105)		(105)		2,753				112	07/01/2032
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		12/01/2013	SCHEDULED REDEMPTION		233	233	241	239		(6)		(6)		233				10	07/01/2032
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		12/01/2013	SCHEDULED REDEMPTION		15,580	15,580	16,120	16,039		(459)		(459)		15,580				737	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		12/01/2013	SCHEDULED REDEMPTION		3,808	3,808	3,795	3,786		22		22		3,808				234	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		12/01/2013	SCHEDULED REDEMPTION		2,619	2,619	2,604	2,594		25		25		2,619				132	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		12/01/2013	SCHEDULED REDEMPTION		1,480	1,480	1,472	1,470		10		10		1,480				60	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		12/01/2013	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				2	01/01/2033
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		10/29/2013	Various		34,919	33,251	33,071	33,458		5		5		33,463		1,456	1,456	1,360	03/01/2033
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		10/29/2013	Various		86,223	84,928	84,451	84,742		117		117		84,859		1,364	1,364	1,891	03/01/2033
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		03/01/2013	SCHEDULED REDEMPTION		8,231	8,231	8,516	8,692		(461)		(461)		8,231				133	04/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		12/01/2013	SCHEDULED REDEMPTION		19,698	19,698	20,381	20,258		(560)		(560)		19,698				810	03/01/2033
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		12/01/2013	SCHEDULED REDEMPTION		1,915	1,915	1,938	1,950		(34)		(34)		1,915				72	06/01/2033
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		12/01/2013	SCHEDULED REDEMPTION		26,651	26,651	27,079	27,085		(435)		(435)		26,651				791	08/01/2028
3128P7-S6-1	FED HOME LOAN MTG CORP GOLD #C91441		02/19/2013	Various		4,942,170	4,776,355	4,944,647	4,925,998		(6,891)		(6,891)		4,919,107		23,063	23,063	31,892	04/01/2032
3128P7-TG-8	FED HOME LOAN MTG CORP GOLD #C91451		02/19/2013	Various		4,951,088	4,781,631	4,950,109	4,931,245		(6,064)		(6,064)		4,925,181		25,907	25,907	32,056	05/01/2032
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		12/01/2013	SCHEDULED REDEMPTION		52,061	52,061	53,182	53,313		(1,252)		(1,252)		52,061				2,865	06/01/2023
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		12/01/2013	SCHEDULED REDEMPTION		12,459	12,459	12,711	12,738		(279)		(279)		12,459				513	06/01/2023
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		12/01/2013	SCHEDULED REDEMPTION		5,650	5,650	5,757	5,763		(114)		(114)		5,650				248	06/01/2023
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		12/01/2013	SCHEDULED REDEMPTION		16,675	16,675	16,981	16,986		(311)		(311)		16,675				518	08/01/2023
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		10/23/2013	Various		2,009	1,812	1,883	1,927		(6)		(6)		1,921		89	89	119	07/01/2024
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		12/01/2013	SCHEDULED REDEMPTION		3,671	3,671	3,798	3,812		(141)		(141)		3,671				138	01/01/2028
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		12/01/2013	SCHEDULED REDEMPTION		98	98	101	101		(3)		(3)		98				4	09/01/2022
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		12/01/2013	SCHEDULED REDEMPTION		426,479	426,479	441,505	440,808		(14,329)		(14,329)		426,479				8,386	04/01/2032
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		12/01/2013	SCHEDULED REDEMPTION		23,534	23,534	23,505	23,544		(10)		(10)		23,534				815	04/01/2014
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		12/01/2013	SCHEDULED REDEMPTION		3,662	3,662	3,781	3,695		(33)		(33)		3,662				170	09/01/2014
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		12/01/2013	SCHEDULED REDEMPTION		7,546	7,546	7,791	7,631		(85)		(85)		7,546				369	10/01/2014
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		12/01/2013	SCHEDULED REDEMPTION		8,108	8,108	8,372	8,186		(78)		(78)		8,108				224	11/01/2014
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		12/01/2013	SCHEDULED REDEMPTION		12,597	12,597	13,034	12,865		(268)		(268)		12,597				601	01/01/2016
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		12/01/2013	SCHEDULED REDEMPTION		128,574	128,574	133,998	131,604		(3,030)		(3,030)		128,574				5,027	08/01/2018
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		10/21/2013	Various		53,009	51,026	52,939	52,331		(436)		(436)		51,895		1,114	1,114	1,926	12/01/2018
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		12/01/2013	SCHEDULED REDEMPTION		17,251	17,251	17,898	17,610		(359)		(359)		17,251				516	10/01/2015
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		12/01/2013	SCHEDULED REDEMPTION		88,919	88,919	93,310	92,528		(3,609)		(3,609)		88,919				3,324	05/01/2017
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		12/01/2013	SCHEDULED REDEMPTION		142,516	142,516	149,552	147,444		(4,928)		(4,928)		142,516				4,387	03/01/2018
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		12/01/2013	SCHEDULED REDEMPTION		17,155	17,155	18,002	17,740		(585)		(585)		17,155				491	06/01/2018
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		11/01/2013	Various		17,571	17,571	16,971	17,513		58		58		17,571				410	11/01/2013
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		12/01/2013	SCHEDULED REDEMPTION		4,836	4,836	4,993	4,899		(64)		(64)		4,836				228	11/01/2014
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		12/01/2013	SCHEDULED REDEMPTION		2,833	2,833	2,933	2,884		(50)		(50)		2,833				142	02/01/2016
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		10/25/2013	Various		16,976	16,246	17,048	16,648		(180)		(180)		16,468		508	508	663	05/01/2017
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		10/21/2013	Various		146,066	141,602	145,319	143,172		(767)		(767)		142,405		3,661	3,661	4,641	10/01/2017
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		01/01/2013	MATURED		42	42	44	42						42					01/01/2013
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		10/25/2013	Various		20,519	19,431	20,390	20,040		(189)		(189)		19,851		668	668	878	07/01/2017
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		10/21/2013	Various		72,030	69,510	71,334	70,383		(347)		(347)		70,036		1,994	1,994	2,489	04/01/2018
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		10/21/2013	Various		4,786	4,647	4,769	4,699		(26)		(26)		4,673		113	113	136	07/01/2018
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		10/21/2013	Various		5,943	5,714	5,915	5,862		(50)		(50)		5,812		131	131	219	08/01/2018
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		10/21/2013	Various		81,018	78,028	80,076	78,946		(351)		(351)		78,596		2,422	2,422	3,014	09/01/2018
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		10/21/2013	Various		12,184	11,765	12,074	11,943		(73)		(73)		11,870		314	314	472	10/01/2018
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		12/01/2013	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	09/01/2027
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		12/01/2013	SCHEDULED REDEMPTION		2,462	2,462	2,497	2,519		(57)		(57)		2,462				100	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		12/01/2013	SCHEDULED REDEMPTION		62	62	63	65		(3)		(3)		62				3	12/01/2026
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		10/23/2013	Various		35,398	32,429	33,361	34,701		(303)		(303)		34,398		1,000	1,000	2,003	12/01/2029
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		10/23/2013	Various		10,946	9,930	10,328	11,101		(44)		(44)		11,057		(111)	(111)	636	03/01/2030
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		10/23/2013	Various		7,452	6,786	7,004	7,436		49		49		7,485		(33)	(33)	429	09/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		10/23/2013	Various		7,459	6,822	7,009	7,340		49		49		7,389		70	70	397	10/01/2030
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		10/23/2013	Various		1,037	948	986	1,058		(11)		(11)		1,047		(10)	(10)	61	02/01/2031
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		10/23/2013	Various		18,716	16,905	17,584	18,752		74		74		18,825		(110)	(110)	1,104	05/01/2031
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		10/23/2013	Various		18,295	16,717	17,214	17,982		(129)		(129)		17,853		443	443	1,055	12/01/2031
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		12/01/2013	SCHEDULED REDEMPTION		490	490	506	529		(40)		(40)		490				21	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2013	SCHEDULED REDEMPTION		14,104	14,104	14,589	15,303		(1,199)		(1,199)		14,104				596	04/01/2032
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2013	SCHEDULED REDEMPTION		4,900	4,900	5,068	5,359		(459)		(459)		4,900				210	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		12/01/2013	SCHEDULED REDEMPTION		3,872	3,872	4,006	3,985		(113)		(113)		3,872				152	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		12/01/2013	SCHEDULED REDEMPTION		1,181	1,181	1,206	1,204		(23)		(23)		1,181				41	07/01/2033
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		12/01/2013	SCHEDULED REDEMPTION		847	847	876	876		(28)		(28)		847				32	09/01/2034
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		10/29/2013	Various		247,454	236,261	227,290	231,736		(126)		(126)		231,610		15,844	15,844	8,685	01/01/2036
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		12/01/2013	SCHEDULED REDEMPTION		1,761	1,761	1,784	1,775		(14)		(14)		1,761				66	10/01/2036
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		10/29/2013	Various		537,751	516,046	524,352	521,211		1,099		1,099		522,310		15,442	15,442	17,870	07/01/2038
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		10/29/2013	Various		778,278	745,619	717,309	731,459		711		711		732,170		46,108	46,108	26,301	08/01/2035
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		11/07/2013	Various		89,290	86,499	80,511	84,408		24		24		84,432		4,858	4,858	2,449	02/01/2037
3128JK-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		12/01/2013	SCHEDULED REDEMPTION		797,022	797,022	858,982	848,838		(51,816)		(51,816)		797,022				26,370	12/01/2018
3128JK-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		11/04/2013	Various		179,002	172,604	168,729	170,786		605		605		171,391		7,610	7,610	5,286	02/01/2020
3128JK-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		10/21/2013	Various		38,344	36,794	38,173	37,719		(296)		(296)		37,423		921	921	1,449	04/01/2020
3128JK-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		10/21/2013	Various		75,628	73,083	74,330	73,793		(287)		(287)		73,506		2,122	2,122	2,655	08/01/2020
31336V-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		10/21/2013	Various		33,311	32,054	33,218	33,045		(317)		(317)		32,728		583	583	1,216	12/01/2020
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		11/04/2013	Various		11,028	10,624	10,906	10,862		(77)		(77)		10,785		244	244	379	03/01/2021
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		10/25/2013	Various		22,985	21,922	22,837	22,818		(290)		(290)		22,527		458	458	910	06/01/2021
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		10/25/2013	Various		44,170	42,125	44,205	44,076		(657)		(657)		43,419		752	752	1,759	06/01/2021
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		10/25/2013	Various		25,700	24,514	25,536	25,488		(309)		(309)		25,179		521	521	1,024	07/01/2021
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		11/04/2013	Various		4,938	4,752	4,878	4,861		(37)		(37)		4,824		114	114	171	06/01/2021
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		10/25/2013	Various		141,456	134,921	141,544	141,634		(1,997)		(1,997)		139,637		1,819	1,819	5,649	08/01/2021
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		11/04/2013	Various		233,237	221,528	232,279	231,880		(3,331)		(3,331)		228,549		4,689	4,689	9,680	08/01/2021
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		10/25/2013	Various		131,500	125,401	130,755	131,025		(1,718)		(1,718)		129,307		2,193	2,193	5,243	09/01/2021
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		12/01/2013	SCHEDULED REDEMPTION		234,834	234,834	246,276	246,179		(11,345)		(11,345)		234,834				7,317	12/01/2021
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		10/25/2013	Various		18,872	18,003	18,754	18,763		(222)		(222)		18,541		331	331	753	11/01/2021
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		10/25/2013	Various		6,460	6,148	6,452	6,440		(76)		(76)		6,364		97	97	263	01/01/2022
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		11/04/2013	Various		222,920	211,534	220,359	220,390		(2,717)		(2,717)		217,673		5,248	5,248	9,383	03/01/2022
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		11/04/2013	Various		187,323	177,751	185,166	185,184		(2,114)		(2,114)		183,070		4,253	4,253	7,691	02/01/2022
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		11/04/2013	Various		165,168	156,782	163,449	163,546		(2,105)		(2,105)		161,440		3,728	3,728	6,983	03/01/2022
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		11/04/2013	Various		209,263	198,532	206,815	206,931		(2,553)		(2,553)		204,378		4,886	4,886	8,837	04/01/2022
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		11/04/2013	Various		271,228	257,462	270,174	270,087		(3,899)		(3,899)		266,188		5,040	5,040	11,333	04/01/2022
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		10/25/2013	Various		98,924	94,388	98,418	98,469		(1,240)		(1,240)		97,229		1,695	1,695	3,934	04/01/2022
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		10/25/2013	Various		21,848	20,706	21,728	21,665		(236)		(236)		21,430		418	418	932	04/01/2022
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		10/25/2013	Various		130,958	125,040	131,214	130,922		(1,806)		(1,806)		129,116		1,842	1,842	5,196	05/01/2022
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		10/25/2013	Various		98,954	94,533	99,201	99,262		(1,459)		(1,459)		97,804		1,150	1,150	3,926	06/01/2022
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		11/04/2013	Various		344,021	327,789	339,338	339,025		(3,623)		(3,623)		335,401		8,619	8,619	12,711	06/01/2022
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		10/25/2013	Various		4,740	4,529	4,718	4,717		(56)		(56)		4,660		80	80	186	05/01/2022
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		11/04/2013	Various		166,413	158,745	164,445	164,335		(1,725)		(1,725)		162,610		3,804	3,804	6,217	07/01/2022
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		10/25/2013	Various		17,159	16,373	17,182	17,155		(233)		(233)		16,922		237	237	683	07/01/2022
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		10/25/2013	Various		79,269	75,727	78,960	78,913		(1,001)		(1,001)		77,912		1,357	1,357	3,183	07/01/2022
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		11/04/2013	Various		193,563	184,565	191,068	191,330		(2,199)		(2,199)		189,131		4,432	4,432	7,307	07/01/2022
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		10/25/2013	Various		10,404	9,923	10,337	10,347		(131)		(131)		10,216		188	188	415	08/01/2022
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		12/01/2013	SCHEDULED REDEMPTION		237,734	237,734	247,878	248,322		(10,588)		(10,588)		237,734				7,334	08/01/2022
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		12/01/2013	SCHEDULED REDEMPTION		151,138	151,138	157,455	157,386		(6,248)		(6,248)		151,138				4,708	09/01/2022
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		10/25/2013	Various		10,078	9,627	10,102	10,135		(140)		(140)		9,995		83	83	400	11/01/2022
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		11/04/2013	Various		11,934	11,492	11,797	11,729		(74)		(74)		11,655		279	279	405	07/01/2022
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		12/01/2013	SCHEDULED REDEMPTION		274,166	274,166	284,972	284,367		(10,201)		(10,201)		274,166				7,249	10/01/2022
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		11/04/2013	Various		199,115	191,723	196,808	196,109		(1,055)		(1,055)		195,054		4,061	4,061	6,815	10/01/2022
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		11/04/2013	Various		17,960	17,290	17,749	17,686		(98)		(98)		17,588		372	372	609	11/01/2022
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		10/21/2013	Various		133,110	128,471	132,983	132,836		(986)		(986)		131,849		1,261	1,261	4,653	12/01/2022
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		10/21/2013	Various		32,935	31,780	32,896	32,901		(312)		(312)		32,588		347	347	1,177	11/01/2022
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		12/01/2013	SCHEDULED REDEMPTION		150,258	150,258	156,728	156,506		(6,248)		(6,248)		150,258				4,717	12/01/2022
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		11/04/2013	Various		349,538	331,699	345,537	346,600		(4,146)		(4,146)		342,454		7,084	7,084	14,743	01/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		11/04/2013	Various		339,562	322,414	336,680	337,156		(4,347)		(4,347)		332,809		6,754	6,754	14,356	01/01/2023
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		11/04/2013	Various		235,648	223,564	232,891	232,342		(2,797)		(2,797)		229,545		6,104	6,104	9,946	10/01/2022
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		11/04/2013	Various		287,790	273,834	285,329	285,236		(3,511)		(3,511)		281,725		6,065	6,065	11,771	12/01/2022
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		10/25/2013	Various		7,998	7,643	8,020	8,008		(110)		(110)		7,898		100	100	313	02/01/2023
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		12/01/2013	SCHEDULED REDEMPTION		1,904,991	1,904,991	1,980,074	1,981,834		(76,843)		(76,843)		1,904,991				50,379	02/01/2023
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		11/04/2013	Various		364,322	347,304	360,993	361,135		(3,574)		(3,574)		357,562		6,761	6,761	13,672	02/01/2023
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		10/25/2013	Various		89,795	85,544	89,196	89,199		(1,052)		(1,052)		88,147		1,648	1,648	3,623	08/01/2022
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		11/04/2013	Various		214,145	203,741	212,240	212,350		(2,817)		(2,817)		209,533		4,612	4,612	8,852	02/01/2023
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		11/04/2013	Various		224,358	213,459	223,998	223,329		(3,222)		(3,222)		220,107		4,251	4,251	9,260	04/01/2023
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		11/04/2013	Various		411,692	393,222	407,511	408,253		(4,861)		(4,861)		403,392		8,300	8,300	15,106	04/01/2023
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		10/25/2013	Various		90,320	86,063	90,312	90,389		(1,308)		(1,308)		89,081		1,239	1,239	3,623	09/01/2021
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		12/01/2013	SCHEDULED REDEMPTION		482,336	482,336	499,766	503,666		(21,330)		(21,330)		482,336				13,054	04/01/2023
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		11/04/2013	Various		235,509	227,126	233,150	231,923		(1,127)		(1,127)		230,797		4,713	4,713	7,855	05/01/2023
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		10/25/2013	Various		106,683	101,874	106,189	106,144		(1,307)		(1,307)		104,837		1,846	1,846	4,232	04/01/2023
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		10/21/2013	Various		53,499	51,568	53,379	53,259		(449)		(449)		52,810		689	689	1,919	07/01/2023
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		12/01/2013	SCHEDULED REDEMPTION		233,040	233,040	241,779	243,631		(10,591)		(10,591)		233,040				6,422	05/01/2023
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		11/06/2013	Various		975,986	938,347	963,235	960,567		(6,281)		(6,281)		954,285		21,700	21,700	30,966	05/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		12/01/2013	SCHEDULED REDEMPTION		451,763	451,763	468,510	468,742		(16,980)		(16,980)		451,763				13,104	06/01/2023
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		10/21/2013	Various		13,454	12,974	13,430	13,403		(119)		(119)		13,284		170	170	482	08/01/2023
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		11/04/2013	Various		336,615	319,788	335,515	336,395		(4,565)		(4,565)		331,830		4,785	4,785	14,106	08/01/2023
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		11/04/2013	Various		276,485	263,288	276,117	275,866		(3,903)		(3,903)		271,963		4,523	4,523	11,431	09/01/2023
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		10/25/2013	Various		145,641	139,121	145,990	145,760		(1,595)		(1,595)		144,165		1,476	1,476	5,703	11/01/2023
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		10/25/2013	Various		14,228	13,589	14,156	14,162		(179)		(179)		13,983		245	245	564	10/01/2023
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		11/04/2013	Various		381,954	362,603	378,922	378,523		(4,645)		(4,645)		373,878		8,075	8,075	16,060	12/01/2023
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		10/25/2013	Various		18,825	17,931	18,679	18,688		(212)		(212)		18,476		349	349	766	12/01/2021
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		10/25/2013	Various		8,641	8,248	8,655	8,655		(125)		(125)		8,530		111	111	346	10/01/2022
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2013	SCHEDULED REDEMPTION		457,476	457,476	473,580	473,743		(16,267)		(16,267)		457,476				12,753	12/01/2023
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		11/04/2013	Various		160,776	153,413	159,166	159,281		(1,789)		(1,789)		157,493		3,283	3,283	6,031	11/01/2023
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		11/04/2013	Various		180,522	171,782	178,948	179,128		(2,533)		(2,533)		176,595		3,927	3,927	7,337	12/01/2023
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		11/04/2013	Various		194,684	185,898	193,225	193,098		(2,121)		(2,121)		190,977		3,707	3,707	7,190	01/01/2024
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		10/21/2013	Various		26,073	25,180	26,124	26,103		(287)		(287)		25,816		257	257	904	04/01/2023
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		10/21/2013	Various		15,216	14,673	15,223	15,130		(89)		(89)		15,040		176	176	538	02/01/2024
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		09/10/2013	Various		3,890,725	3,734,341	3,845,204	3,843,304		(12,493)		(12,493)		3,830,811		59,914	59,914	107,980	02/01/2024
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		12/01/2013	SCHEDULED REDEMPTION		195,636	195,636	202,868	203,404		(7,768)		(7,768)		195,636				5,061	02/01/2024
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		10/21/2013	Various		79,037	76,493	79,361	79,080		(586)		(586)		78,495		542	542	2,666	02/01/2024
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		10/25/2013	Various		91,881	87,607	91,932	91,748		(1,344)		(1,344)		90,404		1,477	1,477	3,659	12/01/2023
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2013	SCHEDULED REDEMPTION		383,692	383,692	398,551	399,483		(15,791)		(15,791)		383,692				10,760	02/01/2024
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2013	SCHEDULED REDEMPTION		417,263	417,263	433,710	435,289		(18,025)		(18,025)		417,263				12,276	01/01/2024
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		11/04/2013	Various		317,118	302,557	313,903	313,685		(3,234)		(3,234)		310,451		6,667	6,667	11,905	01/01/2024
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		12/01/2013	SCHEDULED REDEMPTION		194,915	194,915	202,105	201,440		(6,525)		(6,525)		194,915				5,406	12/01/2022
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		10/25/2013	Various		98,972	94,472	99,137	99,664		(1,253)		(1,253)		98,411		561	561	3,923	01/01/2024
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		12/01/2013	SCHEDULED REDEMPTION		125,224	125,224	131,407	129,492		(4,268)		(4,268)		125,224				3,788	10/01/2017
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2013	SCHEDULED REDEMPTION		585,287	585,287	608,355	609,115		(23,828)		(23,828)		585,287				15,397	04/01/2024
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		10/25/2013	Various		52,528	50,227	52,707	52,759		(745)		(745)		52,013		514	514	2,074	12/01/2023
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		11/04/2013	Various		253,404	240,912	252,807	252,808		(3,757)		(3,757)		249,051		4,353	4,353	10,511	12/01/2023
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		11/04/2013	Various		236,254	227,676	217,404	223,522		1,465		1,465		224,987		11,267	11,267	6,986	07/01/2019
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		10/21/2013	Various		22,679	21,834	22,653	22,452		(206)		(206)		22,246		433	433	828	08/01/2019
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		11/04/2013	Various		156,288	150,205	146,796	148,478		479		479		148,957		7,331	7,331	4,650	01/01/2020
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		10/25/2013	Various		16,360	15,551	16,319	16,121		(176)		(176)		15,945		415	415	672	04/01/2020
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		11/04/2013	Various		250,212	239,073	233,935	236,536		581		581		237,117		13,095	13,095	8,046	04/01/2020
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		11/04/2013	Various		235,826	224,850	219,920	222,342		476		476		222,818		13,008	13,008	7,830	05/01/2020
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		11/04/2013	Various		90,800	87,513	85,544	86,622		268		268		86,890		3,910	3,910	2,685	08/01/2020
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		10/25/2013	Various		23,002	21,932	22,846	22,783		(285)		(285)		22,497		504	504	928	01/01/2021
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		10/21/2013	Various		77,286	74,250	76,866	76,691		(665)		(665)		76,025		1,260	1,260	2,824	03/01/2021
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		10/25/2013	Various		14,479	13,838	14,415	14,408		(208)		(208)		14,200		279	279	564	03/01/2021
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		11/04/2013	Various		425,079	404,175	421,037	420,841		(6,088)		(6,088)		414,753		10,326	10,326	17,732	04/01/2021
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		10/25/2013	Various		52,801	50,458	52,949	52,987		(918)		(918)		52,070		731	731	2,071	05/01/2021
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		10/25/2013	Various		30,568	29,191	30,633	30,671		(485)		(485)		30,187		381	381	1,216	08/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		11/04/2013	Various		204,297	193,893	201,982	201,951		(2,353)		(2,353)		199,598		4,698	4,698	8,836	10/01/2021
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		10/21/2013	Various		68,384	65,914	68,237	68,175		(608)		(608)		67,568		817	817	2,467	12/01/2021
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		12/01/2013	SCHEDULED REDEMPTION		161,206	161,206	168,031	168,066		(6,860)		(6,860)		161,206				4,828	12/01/2021
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		10/25/2013	Various		99,121	94,565	99,234	98,982		(1,354)		(1,354)		97,628		1,493	1,493	3,948	01/01/2022
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		10/21/2013	Various		15,956	15,459	16,039	16,021		(213)		(213)		15,809		148	148	532	03/01/2022
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		10/21/2013	Various		6,343	6,115	6,344	6,341		(60)		(60)		6,281		62	62	225	04/01/2022
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		11/04/2013	Various		136,482	128,993	133,538	133,660		(779)		(779)		132,881		3,601	3,601	5,583	06/01/2022
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		10/25/2013	Various		96,217	91,945	96,485	96,479		(1,417)		(1,417)		95,062		1,155	1,155	3,766	07/01/2022
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		10/25/2013	Various		38,619	36,996	38,685	38,736		(622)		(622)		38,114		505	505	1,438	08/01/2022
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		10/25/2013	Various		29,356	28,169	29,560	29,667		(498)		(498)		29,169		187	187	1,062	09/01/2022
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		10/25/2013	Various		99,600	95,036	99,093	99,314		(1,117)		(1,117)		98,197		1,404	1,404	3,960	10/01/2022
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		10/25/2013	Various		14,886	14,178	14,769	14,793		(149)		(149)		14,643		242	242	603	11/01/2022
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		10/21/2013	Various		36,363	35,098	36,331	36,328		(312)		(312)		36,016		347	347	1,299	01/01/2023
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		11/04/2013	Various		163,198	155,627	161,092	161,501		(1,612)		(1,612)		159,889		3,309	3,309	6,086	02/01/2023
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		11/04/2013	Various		155,367	147,713	155,007	154,561		(2,153)		(2,153)		152,407		2,960	2,960	6,500	02/01/2023
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		11/04/2013	Various		335,099	316,823	332,466	330,599		(3,870)		(3,870)		326,729		8,370	8,370	14,525	05/01/2023
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		11/04/2013	Various		317,284	304,588	312,667	310,445		(1,023)		(1,023)		309,422		7,862	7,862	11,151	06/01/2023
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		10/21/2013	Various		57,353	55,216	57,287	57,321		(545)		(545)		56,775		578	578	2,076	06/01/2023
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		10/25/2013	Various		10,771	10,263	10,770	10,738		(138)		(138)		10,600		171	171	437	06/01/2023
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		11/04/2013	Various		339,686	321,771	336,842	336,440		(3,920)		(3,920)		332,520		7,166	7,166	14,337	07/01/2023
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		11/04/2013	Various		179,400	170,674	177,795	178,145		(1,853)		(1,853)		176,292		3,108	3,108	7,344	08/01/2023
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		11/04/2013	Various		176,621	168,180	176,484	176,991		(2,727)		(2,727)		174,264		2,357	2,357	7,219	09/01/2023
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		10/25/2013	Various		10,691	10,177	10,680	10,652		(82)		(82)		10,570		121	121	433	10/01/2023
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		10/21/2013	Various		19,520	18,858	19,565	19,542		(152)		(152)		19,390		130	130	671	12/01/2023
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		10/25/2013	Various		91,851	87,343	91,072	91,085		(794)		(794)		90,291		1,560	1,560	3,751	12/01/2023
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		11/04/2013	Various		279,081	263,755	274,759	273,698		(2,330)		(2,330)		271,368		7,714	7,714	11,983	01/01/2024
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		11/06/2013	Various		2,598,014	2,488,300	2,554,298	2,540,053		(12,538)		(12,538)		2,527,515		70,500	70,500	87,211	04/01/2024
3128MM-PU-1	FED HOME LOAN MTG CORP GOLD #G18434		02/19/2013	Various		9,159,721	8,790,656	9,182,116	9,139,824		(35,948)		(35,948)		9,103,875		55,845	55,845	57,203	05/01/2027
3128MM-PV-9	FED HOME LOAN MTG CORP GOLD #G18435		10/22/2013	Various		18,054,387	17,867,121	18,353,582	18,297,712		(46,389)		(46,389)		18,251,323		(196,936)	(196,936)	349,562	05/01/2027
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		12/01/2013	Various		5,781	5,781	5,721	5,773		8		8		5,781				202	12/01/2013
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		12/01/2013	SCHEDULED REDEMPTION		17,576	17,576	17,393	17,547		29		29		17,576				682	03/01/2014
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		11/01/2013	Various		1,090,991	1,015,011	1,004,861	1,009,428		(2,353)		(2,353)		1,007,075		83,916	83,916	51,591	10/01/2035
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		10/25/2013	Various		94,471	89,591	94,015	92,698		(877)		(877)		91,821		2,650	2,650	3,900	12/01/2020
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		11/04/2013	Various		230,790	219,860	230,716	229,789		(3,769)		(3,769)		226,019		4,770	4,770	9,384	01/01/2021
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		10/21/2013	Various		14,253	13,683	14,166	14,048		(110)		(110)		13,938		315	315	538	03/01/2021
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		10/21/2013	Various		5,078	4,925	5,099	5,108		(78)		(78)		5,029		49	49	172	04/01/2021
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		10/25/2013	Various		24,330	23,161	24,305	24,695		(445)		(445)		24,250		80	80	957	04/01/2021
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		11/04/2013	Various		43,654	41,665	40,746	41,166		82		82		41,249		2,406	2,406	1,434	06/01/2020
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		12/01/2013	SCHEDULED REDEMPTION		3,090	3,090	3,019	3,065		25		25		3,090				39	06/01/2019
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		11/04/2013	Various		159,711	154,968	151,419	153,165		780		780		153,945		5,766	5,766	4,769	08/01/2020
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		11/04/2013	Various		18,650	17,924	17,514	17,725		50		50		17,774		876	876	577	08/01/2020
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		11/04/2013	Various		278,872	263,682	276,701	273,799		(3,775)		(3,775)		270,023		8,849	8,849	12,547	07/01/2019
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		10/21/2013	Various		15,073	14,527	15,037	14,875		(105)		(105)		14,770		303	303	509	08/01/2021
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		10/25/2013	Various		15,291	14,810	15,428	15,430		(272)		(272)		15,159		132	132	479	08/01/2021
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		11/04/2013	Various		189,317	181,380	188,947	189,766		(3,455)		(3,455)		186,311		3,006	3,006	8,018	09/01/2021
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		11/04/2013	Various		136,274	128,413	134,753	134,747		(999)		(999)		133,748		2,526	2,526	6,205	09/01/2021
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		10/25/2013	Various		1,736	1,652	1,733	1,767		(27)		(27)		1,739		(3)	(3)	75	09/01/2021
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		11/04/2013	Various		163,119	155,914	163,612	163,066		(2,953)		(2,953)		160,113		3,006	3,006	6,670	10/01/2021
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		10/25/2013	Various		39,289	37,013	38,641	38,790		(194)		(194)		38,596		693	693	1,745	10/01/2021
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		10/21/2013	Various		58,326	56,038	58,013	57,942		(306)		(306)		57,636		691	691	2,245	11/01/2021
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		10/21/2013	Various		19,659	19,288	20,011	20,009		(438)		(438)		19,571		88	88	607	11/01/2021
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		10/25/2013	Various		37,167	35,710	37,473	37,610		(852)		(852)		36,758		409	409	1,411	12/01/2021
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		10/21/2013	Various		5,122	4,884	5,067	5,004		9		9		5,013		109	109	207	12/01/2021
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		10/25/2013	Various		74,707	71,300	74,275	73,850		(820)		(820)		73,030		1,677	1,677	2,836	01/01/2022
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		11/04/2013	Various		155,726	147,867	155,168	154,301		(2,047)		(2,047)		152,254		3,472	3,472	6,406	01/01/2022
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		10/25/2013	Various		116,698	112,298	117,843	117,633		(2,293)		(2,293)		115,339		1,358	1,358	4,554	01/01/2022
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		12/01/2013	SCHEDULED REDEMPTION		335,865	335,865	352,448	350,812		(14,947)		(14,947)		335,865				10,820	01/01/2022
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		10/25/2013	Various		26,697	25,372	26,430	26,408		(200)		(200)		26,208		489	489	1,020	02/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		10/21/2013	Various		8,685	8,362	8,675	8,643		(78)		(78)		8,564		121	121	320	03/01/2022
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		10/25/2013	Various		5,951	5,719	5,958	6,039		(119)		(119)		5,919		31	31	232	04/01/2022
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		10/25/2013	Various		7,445	7,141	7,439	7,558		(161)		(161)		7,397		49	49	277	05/01/2022
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		11/04/2013	Various		238,475	232,607	241,329	239,341		(4,105)		(4,105)		235,236		3,239	3,239	7,943	06/01/2022
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		10/25/2013	Various		30,342	29,326	30,579	30,687		(607)		(607)		30,080		262	262	1,061	06/01/2022
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		10/25/2013	Various		52,066	50,016	52,232	52,005		(783)		(783)		51,222		844	844	1,997	07/01/2022
3128PG-ZW-2	FED HOME LOAN MTG CORP GOLD #J05289		10/21/2013	Various		16,965	16,225	16,833	16,920		(195)		(195)		16,725		240	240	671	08/01/2022
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		11/04/2013	Various		436,010	416,354	431,701	431,311		(3,662)		(3,662)		427,649		8,361	8,361	15,696	08/01/2022
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		10/25/2013	Various		129,792	124,038	129,532	130,724		(1,880)		(1,880)		128,844		948	948	4,894	08/01/2022
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		10/25/2013	Various		30,589	29,332	30,556	30,457		(422)		(422)		30,035		554	554	1,162	07/01/2022
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		10/25/2013	Various		6,787	6,406	6,673	6,889		(19)		(19)		6,871		(84)	(84)	291	09/01/2022
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		10/25/2013	Various		55,962	53,525	55,810	56,038		(420)		(420)		55,618		344	344	2,146	09/01/2022
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		11/04/2013	Various		303,650	288,809	300,858	301,504		(3,583)		(3,583)		297,921		5,728	5,728	12,757	10/01/2022
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		10/25/2013	Various		10,408	9,893	10,305	10,260		43		43		10,304		104	104	427	10/01/2022
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		10/25/2013	Various		14,812	14,084	14,671	14,764		(198)		(198)		14,566		246	246	634	10/01/2021
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		10/25/2013	Various		15,150	14,587	15,196	14,959		(52)		(52)		14,906		244	244	598	11/01/2022
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		10/25/2013	Various		8,698	8,311	8,657	8,682		(115)		(115)		8,566		131	131	337	11/01/2022
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		10/25/2013	Various		14,116	13,414	13,973	13,915		(123)		(123)		13,793		324	324	588	12/01/2022
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		10/25/2013	Various		14,462	13,810	14,386	14,462		(202)		(202)		14,260		202	202	578	12/01/2022
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		10/21/2013	Various		2,120	2,046	2,122	2,149		(25)		(25)		2,124		(4)	(4)	67	12/01/2022
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		12/01/2013	SCHEDULED REDEMPTION		264,782	264,782	277,855	275,002		(10,221)		(10,221)		264,782				9,260	12/01/2022
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		10/25/2013	Various		3,462	3,286	3,423	3,432		(17)		(17)		3,415		47	47	139	12/01/2022
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		10/25/2013	Various		20,279	19,563	20,450	20,328		(367)		(367)		19,960		319	319	752	01/01/2023
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		10/21/2013	Various		108,686	103,319	106,948	106,688		139		139		106,827		1,860	1,860	4,486	02/01/2023
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		10/21/2013	Various		97,411	94,347	97,885	98,403		(1,347)		(1,347)		97,056		355	355	3,178	01/01/2023
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		10/25/2013	Various		260,472	254,571	267,141	266,635		(7,774)		(7,774)		258,861		1,611	1,611	7,741	01/01/2023
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		10/25/2013	Various		63,944	61,890	64,946	65,661		(1,865)		(1,865)		63,797		147	147	2,484	01/01/2023
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		12/01/2013	SCHEDULED REDEMPTION		70,579	70,579	73,061	72,465		(1,886)		(1,886)		70,579				2,577	02/01/2018
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		10/21/2013	Various		98,636	95,207	98,562	99,335		(1,130)		(1,130)		98,206		430	430	3,631	02/01/2023
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		10/21/2013	Various		12,831	12,360	12,847	12,875		(177)		(177)		12,698		133	133	464	04/01/2023
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		10/21/2013	Various		93,023	89,724	92,891	92,632		(142)		(142)		92,491		533	533	3,442	04/01/2023
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		12/01/2013	SCHEDULED REDEMPTION		170,889	170,889	177,624	176,472		(5,583)		(5,583)		170,889				5,267	04/01/2023
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		11/04/2013	Various		423,149	408,071	418,894	416,603		(2,188)		(2,188)		414,415		8,734	8,734	14,393	05/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2013	SCHEDULED REDEMPTION		520,160	520,160	538,491	545,651		(25,492)		(25,492)		520,160				13,433	05/01/2023
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		11/04/2013	Various		183,745	175,004	181,566	181,005		(1,180)		(1,180)		179,824		3,920	3,920	7,066	05/01/2023
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		10/21/2013	Various		9,715	9,380	9,709	9,837		(114)		(114)		9,723		(8)	(8)	348	06/01/2023
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		11/04/2013	Various		241,060	229,323	237,376	237,096		(2,241)		(2,241)		234,855		6,205	6,205	9,433	12/01/2022
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		10/21/2013	Various		18,204	17,697	18,361	18,359		(282)		(282)		18,077		127	127	614	07/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		12/01/2013	SCHEDULED REDEMPTION		725,103	725,103	760,905	759,049		(33,946)		(33,946)		725,103				26,808	12/01/2022
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		10/25/2013	Various		45,729	43,606	45,759	46,560		(660)		(660)		45,900		(171)	(171)	1,828	07/01/2023
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		10/25/2013	Various		15,397	14,830	15,448	15,402		(235)		(235)		15,168		230	230	591	08/01/2023
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		12/01/2013	SCHEDULED REDEMPTION		254,310	254,310	266,867	273,624		(19,314)		(19,314)		254,310				7,417	08/01/2023
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		10/25/2013	Various		44,488	42,100	44,179	45,274		132		132		45,406		(918)	(918)	1,849	09/01/2023
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		11/04/2013	Various		223,292	214,292	223,449	225,023		(4,984)		(4,984)		220,039		3,252	3,252	8,512	09/01/2023
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		10/25/2013	Various		4,636	4,354	4,569	4,651		23		23		4,674		(39)	(39)	210	08/01/2023
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		10/25/2013	Various		29,067	28,105	29,493	29,797		(640)		(640)		29,157		(90)	(90)	946	08/01/2023
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		10/25/2013	Various		95,730	91,597	95,418	97,906		(1,709)		(1,709)		96,197		(468)	(468)	3,857	09/01/2023
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		10/21/2013	Various		10,145	9,767	10,110	10,071		(4)		(4)		10,067		78	78	360	09/01/2023
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		10/25/2013	Various		16,165	15,563	16,279	16,448		(316)		(316)		16,133		32	32	674	10/01/2023
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		10/21/2013	Various		129,100	125,310	129,710	129,994		(1,475)		(1,475)		128,519		581	581	4,068	10/01/2023
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		12/01/2013	SCHEDULED REDEMPTION		212,971	212,971	220,470	224,192		(11,221)		(11,221)		212,971				6,478	10/01/2023
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		12/01/2013	SCHEDULED REDEMPTION		212,304	212,304	219,869	222,086		(9,782)		(9,782)		212,304				6,557	11/01/2023
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		10/25/2013	Various		79,307	75,370	79,091	78,483		(820)		(820)		77,662		1,645	1,645	3,233	12/01/2023
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		11/04/2013	Various		194,760	183,713	191,557	191,744		(1,415)		(1,415)		190,329		4,431	4,431	8,300	12/01/2023
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		10/21/2013	Various		4,035	3,837	3,981	4,077		65		65		4,142		(107)	(107)	166	12/01/2023
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		12/01/2013	SCHEDULED REDEMPTION		16,533	16,533	17,349	17,264		(731)		(731)		16,533				565	01/01/2019
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		12/01/2013	SCHEDULED REDEMPTION		68,218	68,218	70,613	69,630		(1,413)		(1,413)		68,218				3,027	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		12/01/2013	SCHEDULED REDEMPTION		29,181	29,181	30,209	30,003		(822)		(822)		29,181				904	01/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		10/25/2013	Various		14,821	14,212	14,819	14,648		(153)		(153)		14,494		327	327	552	11/01/2023
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		12/01/2013	SCHEDULED REDEMPTION		6,357	6,357	6,670	6,850		(493)		(493)		6,357				217	02/01/2019
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		10/21/2013	Various		5,581	5,351	5,538	5,548		(38)		(38)		5,510		71	71	211	02/01/2024
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		11/04/2013	Various		452,651	436,649	452,878	447,657		(4,051)		(4,051)		443,606		9,045	9,045	15,184	03/01/2024
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		11/04/2013	Various		200,944	190,061	197,188	197,205		(985)		(985)		196,220		4,724	4,724	8,365	02/01/2024
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		10/21/2013	Various		37,836	35,969	37,318	37,087		190		190		37,277		559	559	1,561	03/01/2024
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		12/01/2013	SCHEDULED REDEMPTION		114,306	114,306	119,950	121,164		(6,858)		(6,858)		114,306				2,888	03/01/2019
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		11/04/2013	Various		96,478	92,730	95,189	94,598		(328)		(328)		94,270		2,207	2,207	3,321	04/01/2024
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		10/21/2013	Various		112,663	109,588	113,698	112,591		(1,250)		(1,250)		111,340		1,322	1,322	3,516	03/01/2024
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		11/04/2013	Various		266,201	253,182	259,897	257,966		(159)		(159)		257,807		8,394	8,394	10,438	04/01/2024
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		11/06/2013	Various		1,015,100	964,100	989,671	981,147		(5,012)		(5,012)		976,135		38,965	38,965	32,400	04/01/2024
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		11/04/2013	Various		133,997	125,883	130,304	129,253		(767)		(767)		128,485		5,511	5,511	5,730	05/01/2024
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		10/21/2013	Various		119,861	114,462	118,974	119,351		(898)		(898)		118,453		1,408	1,408	4,801	07/01/2023
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		12/01/2013	SCHEDULED REDEMPTION		108,814	108,814	114,187	113,343		(4,529)		(4,529)		108,814				2,597	07/01/2024
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		12/01/2013	SCHEDULED REDEMPTION		1,425,277	1,425,277	1,490,306	1,484,173		(58,896)		(58,896)		1,425,277				28,772	03/01/2027
3128PY-YP-3	FED HOME LOAN MTG CORP GOLD #J18818		10/22/2013	Various		9,212,552	9,110,573	9,348,302	9,322,909		(27,149)		(27,149)		9,295,760		(83,208)	(83,208)	188,413	04/01/2027
31280Q-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		12/01/2013	SCHEDULED REDEMPTION		2,058,405	2,058,405	2,149,988	2,142,006		(83,601)		(83,601)		2,058,405				33,695	05/01/2027
31280Q-E9-4	FED HOME LOAN MTG CORP GOLD #J19160		09/09/2013	Various		18,291,689	18,039,479	18,856,893	18,779,934		(98,407)		(98,407)		18,681,527		(389,838)	(389,838)	389,780	05/01/2027
31280Q-FZ-5	FED HOME LOAN MTG CORP GOLD #J19184		10/22/2013	Various		9,285,174	9,181,572	9,436,934	9,411,777		(30,189)		(30,189)		9,381,588		(96,414)	(96,414)	190,926	05/01/2027
31280Q-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		12/01/2013	SCHEDULED REDEMPTION		1,849,645	1,849,645	1,932,445	1,922,950		(73,306)		(73,306)		1,849,645				29,219	05/01/2027
31280Q-H6-7	FED HOME LOAN MTG CORP GOLD #J19253		10/22/2013	Various		9,502,797	9,399,951	9,665,793	9,635,948		(44,062)		(44,062)		9,591,886		(89,089)	(89,089)	190,952	05/01/2027
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2013	SCHEDULED REDEMPTION		12,068	12,068	11,789	11,793		275		275		12,068				365	08/01/2028
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		12/01/2013	SCHEDULED REDEMPTION		19,767	19,767	19,310	19,390		377		377		19,767				757	08/01/2028
31361C-U9-0	FED NATL MTG ASSOC #027608		12/01/2013	SCHEDULED REDEMPTION		3,641	3,641	3,725	3,661		(20)		(20)		3,641				194	06/01/2016
31361M-ML-0	FED NATL MTG ASSOC #035463		12/01/2013	SCHEDULED REDEMPTION		266	266	277	272		(6)		(6)		266				15	02/01/2017
313615-H4-1	FED NATL MTG ASSOC #050651		12/01/2013	SCHEDULED REDEMPTION		115	115	120	122		(7)		(7)		115				6	08/01/2022
31365D-JD-8	FED NATL MTG ASSOC #124560		12/01/2013	SCHEDULED REDEMPTION		988	988	1,015	1,017		(30)		(30)		988				41	11/01/2022
31365D-MA-0	FED NATL MTG ASSOC #124653		12/01/2013	SCHEDULED REDEMPTION		90	90	93	95		(6)		(6)		90				4	01/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680		12/01/2013	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985		12/01/2013	SCHEDULED REDEMPTION		1,858	1,858	1,930	1,943		(85)		(85)		1,858				70	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045		12/01/2013	SCHEDULED REDEMPTION		3,456	3,456	3,617	3,563		(107)		(107)		3,456				199	04/01/2017
31368H-H2-2	FED NATL MTG ASSOC #190249		10/22/2013	Various		4,589	4,252	4,214	4,218		9		9		4,227		362	362	218	10/01/2023
31368H-JV-6	FED NATL MTG ASSOC #190276		10/22/2013	Various		3,210	2,977	3,126	3,123		(36)		(36)		3,087		123	123	153	10/01/2024
31368H-K8-5	FED NATL MTG ASSOC #190319		10/22/2013	Various		3,478	3,234	3,241	3,249		(1)		(1)		3,248		231	231	162	02/01/2032
31368H-K9-3	FED NATL MTG ASSOC #190320		10/29/2013	Various		14,136	12,922	13,505	14,254		(109)		(109)		14,145		(9)	(9)	742	04/01/2032
31369B-U8-6	FED NATL MTG ASSOC #205907		10/29/2013	Various		13,018	11,712	11,920	11,969		(17)		(17)		11,952		1,066	1,066	728	03/01/2023
31370F-5C-3	FED NATL MTG ASSOC #230443		10/22/2013	Various		8,603	7,843	8,089	8,024		6		6		8,030		573	573	444	09/01/2023
31371E-U6-0	FED NATL MTG ASSOC #250005		10/29/2013	Various		126,898	115,683	119,551	122,110		(1,695)		(1,695)		120,415		6,483	6,483	6,747	04/01/2024
31371E-ZT-5	FED NATL MTG ASSOC #250154		12/01/2013	SCHEDULED REDEMPTION		5,182	5,182	5,325	5,359		(177)		(177)		5,182				248	12/01/2024
31371E-5J-0	FED NATL MTG ASSOC #250249		12/01/2013	SCHEDULED REDEMPTION		114	114	120	116		(2)		(2)		114				6	01/01/2015
31371E-5P-6	FED NATL MTG ASSOC #250254		12/01/2013	SCHEDULED REDEMPTION		255	255	270	262		(7)		(7)		255				14	02/01/2015
31371G-TR-1	FED NATL MTG ASSOC #251760		05/01/2013	SCHEDULED REDEMPTION		195	195	194	195						195				2	06/01/2013
31371H-E4-6	FED NATL MTG ASSOC #252255		10/22/2013	Various		4,938	4,564	4,354	4,275		70		70		4,345		593	593	238	02/01/2029
31371H-GY-8	FED NATL MTG ASSOC #252315		10/29/2013	Various		178,552	167,220	158,885	161,276		1,309		1,309		162,585		15,968	15,968	7,457	02/01/2029
31371H-LU-0	FED NATL MTG ASSOC #252439		10/22/2013	Various		2,679	2,485	2,610	2,643		(37)		(37)		2,605		73	73	124	05/01/2029
31371H-NN-4	FED NATL MTG ASSOC #252497		10/22/2013	Various		7,323	6,794	6,808	6,827		(8)		(8)		6,819		504	504	350	06/01/2029
31371H-NQ-7	FED NATL MTG ASSOC #252499		12/01/2013	SCHEDULED REDEMPTION		2,430	2,430	2,517	2,484		(54)		(54)		2,430				90	06/01/2019
31371H-VG-0	FED NATL MTG ASSOC #252715		10/22/2013	Various		3,376	3,133	3,290	3,312		(31)		(31)		3,281		95	95	158	09/01/2029
31371H-X9-4	FED NATL MTG ASSOC #252804		10/22/2013	Various		3,149	2,928	3,074	3,112		(53)		(53)		3,060		89	89	150	10/01/2029
31371H-2B-3	FED NATL MTG ASSOC #252870		12/01/2013	SCHEDULED REDEMPTION		3,226	3,226	3,207	3,220		7		7		3,226				130	11/01/2014
31371H-2D-9	FED NATL MTG ASSOC #252872		10/22/2013	Various		12,369	11,511	11,859	11,945		(104)		(104)		11,840		529	529	585	11/01/2029
31371H-4H-8	FED NATL MTG ASSOC #252924		10/29/2013	Various		9,732	8,879	8,573	8,491		46		46		8,537		1,195	1,195	513	12/01/2029
31371J-BA-1	FED NATL MTG ASSOC #253033		12/01/2013	SCHEDULED REDEMPTION		6,178	6,178	6,416	6,302		(124)		(124)		6,178				257	02/01/2015
31371J-BM-5	FED NATL MTG ASSOC #253044		12/01/2013	SCHEDULED REDEMPTION		2,324	2,324	2,346	2,331		(7)		(7)		2,324				116	11/01/2014
31371J-DM-3	FED NATL MTG ASSOC #253108		12/01/2013	SCHEDULED REDEMPTION		585	585	600	593		(8)		(8)		585				25	03/01/2015
31371J-DS-0	FED NATL MTG ASSOC #253113		12/01/2013	SCHEDULED REDEMPTION		11,681	11,681	12,130	12,815		(1,134)		(1,134)		11,681				470	03/01/2030
31371J-GA-6	FED NATL MTG ASSOC #253193		12/01/2013	SCHEDULED REDEMPTION		2,915	2,915	2,939	2,927		(12)		(12)		2,915				133	04/01/2015
31371J-ND-2	FED NATL MTG ASSOC #253388		12/01/2013	SCHEDULED REDEMPTION		794	794	801	797		(3)		(3)		794				36	07/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371J-SC-9	FED NATL MTG ASSOC #253515		12/01/2013	SCHEDULED REDEMPTION		12,794	12,794	13,285	13,995		(1,200)		(1,200)		12,794				480	11/01/2030
31371J-S6-2	FED NATL MTG ASSOC #253541		12/01/2013	SCHEDULED REDEMPTION		2,401	2,401	2,493	2,467		(66)		(66)		2,401				108	12/01/2015
31371J-UE-2	FED NATL MTG ASSOC #253581		12/01/2013	SCHEDULED REDEMPTION		5,437	5,437	5,630	5,581		(144)		(144)		5,437				251	01/01/2016
31371J-UG-7	FED NATL MTG ASSOC #253583		10/29/2013	Various		305	278	290	308		(1)		(1)		307		(2)	(2)	16	01/01/2031
31371J-V4-3	FED NATL MTG ASSOC #253635		12/01/2013	SCHEDULED REDEMPTION		3,969	3,969	4,079	4,047		(78)		(78)		3,969				175	02/01/2016
31371J-WB-6	FED NATL MTG ASSOC #253642		10/29/2013	Various		12,451	11,354	11,866	12,504		31		31		12,536		(84)	(84)	672	02/01/2031
31371J-WC-4	FED NATL MTG ASSOC #253643		12/01/2013	SCHEDULED REDEMPTION		12,531	12,531	13,012	13,590		(1,059)		(1,059)		12,531				452	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2013	SCHEDULED REDEMPTION		623	623	640	675		(52)		(52)		623				20	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674		12/01/2013	SCHEDULED REDEMPTION		57	57	59	62		(5)		(5)		57				4	03/01/2031
31371J-3G-7	FED NATL MTG ASSOC #253799		12/01/2013	SCHEDULED REDEMPTION		8,718	8,718	8,899	8,828		(110)		(110)		8,718				350	05/01/2016
31371J-5E-0	FED NATL MTG ASSOC #253845		12/01/2013	SCHEDULED REDEMPTION		2,437	2,437	2,535	2,486		(49)		(49)		2,437				88	06/01/2016
31371J-5K-6	FED NATL MTG ASSOC #253850		12/01/2013	SCHEDULED REDEMPTION		6,111	6,111	6,341	6,249		(138)		(138)		6,111				254	06/01/2016
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2013	SCHEDULED REDEMPTION		6,044	6,044	6,247	6,508		(463)		(463)		6,044				298	07/01/2031
31371J-7F-5	FED NATL MTG ASSOC #253894		10/22/2013	Various		40,795	37,981	39,886	40,250		(82)		(82)		40,168		627	627	1,918	08/01/2031
31371K-DL-2	FED NATL MTG ASSOC #254007		10/22/2013	Various		2,824	2,613	2,744	2,762		1		1		2,763		60	60	134	10/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016		12/01/2013	SCHEDULED REDEMPTION		1,740	1,740	1,842	1,982		(242)		(242)		1,740				145	09/01/2031
31371K-F9-7	FED NATL MTG ASSOC #254092		10/22/2013	Various		45,858	42,503	42,766	42,985		(1)		(1)		42,985		2,873	2,873	2,187	12/01/2031
31371K-HT-1	FED NATL MTG ASSOC #254142		12/01/2013	SCHEDULED REDEMPTION		642	642	656	651		(8)		(8)		642				27	01/01/2017
31371K-JY-8	FED NATL MTG ASSOC #254179		12/01/2013	SCHEDULED REDEMPTION		16,196	16,196	16,698	16,792		(596)		(596)		16,196				545	01/01/2022
31371K-NV-9	FED NATL MTG ASSOC #254304		12/01/2013	SCHEDULED REDEMPTION		8,645	8,645	8,913	8,963		(318)		(318)		8,645				295	05/01/2022
31371K-N3-1	FED NATL MTG ASSOC #254310		10/29/2013	Various		49,666	46,473	47,623	47,355		(52)		(52)		47,303		2,363	2,363	2,255	05/01/2032
31371K-SH-5	FED NATL MTG ASSOC #254420		12/01/2013	SCHEDULED REDEMPTION		590	590	608	611		(21)		(21)		590				22	07/01/2022
31371K-S5-1	FED NATL MTG ASSOC #254440		12/01/2013	SCHEDULED REDEMPTION		8,824	8,824	9,097	9,142		(319)		(319)		8,824				283	08/01/2022
31371K-WF-4	FED NATL MTG ASSOC #254546		10/25/2013	Various		72,791	69,670	71,094	70,378		(283)		(283)		70,095		2,696	2,696	2,928	12/01/2017
31371K-WG-2	FED NATL MTG ASSOC #254547		12/01/2013	SCHEDULED REDEMPTION		54,951	54,951	57,312	56,401		(1,450)		(1,450)		54,951				1,857	12/01/2017
31371K-3D-1	FED NATL MTG ASSOC #254696		10/25/2013	Various		6,955	6,653	6,770	6,712		(22)		(22)		6,690		265	265	282	03/01/2018
31371K-3L-3	FED NATL MTG ASSOC #254703		12/01/2013	SCHEDULED REDEMPTION		66,324	66,324	69,174	67,929		(1,605)		(1,605)		66,324				2,499	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734		12/01/2013	SCHEDULED REDEMPTION		49,138	49,138	51,250	50,296		(1,157)		(1,157)		49,138				1,803	03/01/2018
31371L-BB-4	FED NATL MTG ASSOC #254834		10/24/2013	Various		3,904	3,755	3,836	3,795		(14)		(14)		3,781		123	123	146	08/01/2018
31371L-DH-9	FED NATL MTG ASSOC #254904		10/25/2013	Various		34,543	32,666	32,439	32,504		23		23		32,527		2,016	2,016	1,381	10/01/2033
31371L-E2-1	FED NATL MTG ASSOC #254953		10/24/2013	Various		15,850	15,239	15,069	15,141		33		33		15,174		677	677	591	11/01/2018
31371L-JS-9	FED NATL MTG ASSOC #255073		10/25/2013	Various		105,613	99,952	98,265	98,891		68		68		98,959		6,654	6,654	4,141	02/01/2034
31371L-KW-8	FED NATL MTG ASSOC #255109		10/24/2013	Various		24,107	23,199	23,703	23,445		(83)		(83)		23,362		745	745	894	03/01/2019
31371L-QZ-5	FED NATL MTG ASSOC #255272		11/06/2013	Various		32,412	31,127	30,100	30,705		150		150		30,855		1,557	1,557	987	06/01/2019
31371L-SG-5	FED NATL MTG ASSOC #255319		10/24/2013	Various		10,389	10,011	10,128	10,091		(30)		(30)		10,062		327	327	375	08/01/2019
31371L-TV-1	FED NATL MTG ASSOC #255364		10/29/2013	Various		57,213	53,944	54,497	55,029		(108)		(108)		54,921		2,292	2,292	2,453	09/01/2034
31371L-4K-2	FED NATL MTG ASSOC #255626		10/24/2013	Various		29,513	28,412	28,854	28,656		(86)		(86)		28,571		942	942	1,082	03/01/2020
31371M-DH-7	FED NATL MTG ASSOC #255804		10/24/2013	Various		5,577	5,379	5,224	5,282		28		28		5,310		268	268	187	07/01/2020
31371M-PL-5	FED NATL MTG ASSOC #256127		10/29/2013	Various		584,855	565,791	555,536	561,721		(76)		(76)		561,645		23,209	23,209	19,815	01/01/2036
31371M-SB-4	FED NATL MTG ASSOC #256214		12/01/2013	SCHEDULED REDEMPTION		55,766	55,766	51,192	53,882		1,884		1,884		55,766				1,051	03/01/2036
31371M-4C-8	FED NATL MTG ASSOC #256519		11/04/2013	Various		208,301	197,577	205,774	205,048		(2,276)		(2,276)		202,772		5,529	5,529	8,743	12/01/2021
31371N-HW-8	FED NATL MTG ASSOC #256845		10/22/2013	Various		17,100	16,104	16,376	16,307		(26)		(26)		16,282		818	818	758	08/01/2037
31371N-J8-9	FED NATL MTG ASSOC #256887		10/25/2013	Various		12,212	11,680	12,174	12,194		(153)		(153)		12,041		171	171	484	09/01/2022
31371N-M2-8	FED NATL MTG ASSOC #256977		10/24/2013	Various		27,274	26,663	27,458	27,285		(298)		(298)		26,987		287	287	796	11/01/2022
31371N-NZ-4	FED NATL MTG ASSOC #257008		10/25/2013	Various		90,203	86,528	90,118	89,974		(1,015)		(1,015)		88,959		1,244	1,244	3,523	12/01/2022
31371N-SH-9	FED NATL MTG ASSOC #257120		11/04/2013	Various		233,162	224,333	230,037	228,915		(1,033)		(1,033)		227,881		5,281	5,281	7,944	02/01/2023
31371N-U9-4	FED NATL MTG ASSOC #257208		11/04/2013	Various		175,577	168,929	173,225	172,321		(640)		(640)		171,681		3,897	3,897	6,042	05/01/2023
31371N-VM-4	FED NATL MTG ASSOC #257220		10/24/2013	Various		9,735	9,401	9,724	9,683		(93)		(93)		9,590		145	145	346	05/01/2023
31371N-V3-6	FED NATL MTG ASSOC #257234		10/24/2013	Various		19,238	18,607	19,265	19,204		(183)		(183)		19,021		217	217	654	06/01/2023
31371N-Z2-4	FED NATL MTG ASSOC #257361		10/24/2013	Various		40,326	39,347	40,348	40,130		(300)		(300)		39,831		495	495	1,020	08/01/2023
31371N-3T-0	FED NATL MTG ASSOC #257410		12/01/2013	SCHEDULED REDEMPTION		169,006	169,006	175,050	174,553		(5,547)		(5,547)		169,006				6,170	10/01/2023
31371P-BP-4	FED NATL MTG ASSOC #257546		11/04/2013	Various		226,288	215,485	220,965	219,231		(82)		(82)		219,149		7,139	7,139	8,457	11/01/2023
31372Q-KV-8	FED NATL MTG ASSOC #279408		10/29/2013	Various		13,207	11,921	12,141	12,211		(34)		(34)		12,177		1,030	1,030	729	05/01/2024
31372R-NB-7	FED NATL MTG ASSOC #280386		12/01/2013	SCHEDULED REDEMPTION		633	633	655	683		(50)		(50)		633				38	06/01/2024
31372Y-E2-2	FED NATL MTG ASSOC #286453		12/01/2013	SCHEDULED REDEMPTION		202	202	209	216		(14)		(14)		202				10	06/01/2024
31373C-Z7-5	FED NATL MTG ASSOC #289766		04/01/2013	SCHEDULED REDEMPTION		11,070	11,070	11,464	12,220		(1,150)		(1,150)		11,070				293	09/01/2024
31373D-EG-6	FED NATL MTG ASSOC #290035		10/29/2013	Various		140,401	126,573	126,647	126,636		(8)		(8)		126,628		13,773	13,773	7,785	08/01/2024
31373M-P5-8	FED NATL MTG ASSOC #297544		12/01/2013	SCHEDULED REDEMPTION		1,662	1,662	1,707	1,717		(55)		(55)		1,662				83	11/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31373P-JK-5	FED NATL MTG ASSOC #299166		12/01/2013	SCHEDULED REDEMPTION		14,202	14,202	14,938	14,854		(652)		(652)		14,202				898	10/01/2021
31373Q-GN-0	FED NATL MTG ASSOC #300005		12/01/2013	SCHEDULED REDEMPTION		9	9	10	11		(1)		(1)		9				1	03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512		12/01/2013	SCHEDULED REDEMPTION		622	622	639	638		(17)		(17)		622				31	11/01/2024
31374F-JF-7	FED NATL MTG ASSOC #312662		12/01/2013	SCHEDULED REDEMPTION		707	707	732	772		(66)		(66)		707				36	06/01/2025
31374J-RF-0	FED NATL MTG ASSOC #315586		12/01/2013	SCHEDULED REDEMPTION		408	408	420	417		(9)		(9)		408				20	06/01/2025
31374S-QE-9	FED NATL MTG ASSOC #322369		12/01/2013	SCHEDULED REDEMPTION		97	97	103	106		(8)		(8)		97				5	09/01/2025
31374T-QN-7	FED NATL MTG ASSOC #323277		10/22/2013	Various		22,458	21,040	22,095	22,937		(701)		(701)		22,236		222	222	1,004	07/01/2028
31374T-DX-4	FED NATL MTG ASSOC #323318		10/29/2013	Various		940	857	875	881		(7)		(7)		874		66	66	50	10/01/2028
31374T-D6-3	FED NATL MTG ASSOC #323325		10/29/2013	Various		2,127	1,958	1,929	1,920		13		13		1,932		194	194	109	10/01/2028
31374T-FV-6	FED NATL MTG ASSOC #323380		10/22/2013	Various		3,193	2,950	3,098	3,166		(57)		(57)		3,109		84	84	155	10/01/2028
31374T-G7-8	FED NATL MTG ASSOC #323422		10/22/2013	Various		2,646	2,447	2,570	2,612		(44)		(44)		2,568		78	78	129	12/01/2028
31374T-PE-3	FED NATL MTG ASSOC #323621		10/22/2013	Various		41,769	38,723	40,665	41,382		(726)		(726)		40,656		1,113	1,113	1,996	01/01/2029
31374T-YZ-6	FED NATL MTG ASSOC #323928		12/01/2013	SCHEDULED REDEMPTION		227	227	222	226		1		1		227				9	09/01/2014
31374V-TB-0	FED NATL MTG ASSOC #325546		10/29/2013	Various		90,228	81,262	79,141	78,395		316		316		78,711		11,517	11,517	5,023	10/01/2025
31374W-2H-4	FED NATL MTG ASSOC #326676		10/29/2013	Various		1,706	1,533	1,510	1,506		2		2		1,509		197	197	96	11/01/2025
31374X-EU-0	FED NATL MTG ASSOC #326947		12/01/2013	SCHEDULED REDEMPTION		450	450	463	466		(15)		(15)		450				23	10/01/2025
31375A-RK-7	FED NATL MTG ASSOC #329090		10/22/2013	Various		14,425	13,137	12,464	12,311		111		111		12,422		2,004	2,004	748	02/01/2026
31375B-FN-2	FED NATL MTG ASSOC #329673		10/22/2013	Various		15,160	13,821	13,108	13,021		112		112		13,133		2,027	2,027	782	01/01/2026
31375C-W7-6	FED NATL MTG ASSOC #331070		12/01/2013	SCHEDULED REDEMPTION		68	68	70	71		(3)		(3)		68				4	12/01/2025
31375H-HH-0	FED NATL MTG ASSOC #335132		12/01/2013	SCHEDULED REDEMPTION		116	116	120	123		(6)		(6)		116				6	01/01/2026
31375M-HG-1	FED NATL MTG ASSOC #338731		10/22/2013	Various		116	106	110	127						127		(11)	(11)	6	03/01/2026
31375M-U9-2	FED NATL MTG ASSOC #339108		10/22/2013	Various		5,026	4,614	4,312	4,223		76		76		4,300		726	726	258	03/01/2026
31375R-GA-4	FED NATL MTG ASSOC #342293		10/29/2013	Various		2,196	1,983	1,953	1,952		3		3		1,955		242	242	122	04/01/2026
31375X-QE-2	FED NATL MTG ASSOC #347953		11/01/2013	SCHEDULED REDEMPTION		21,538	21,538	21,780	21,812		(274)		(274)		21,538				1,482	06/01/2026
31376C-BM-5	FED NATL MTG ASSOC #351144		12/01/2013	SCHEDULED REDEMPTION		1,277	1,277	1,322	1,357		(80)		(80)		1,277				88	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681		12/01/2013	SCHEDULED REDEMPTION		48	48	50	53		(5)		(5)		48				3	10/01/2026
31376J-2J-7	FED NATL MTG ASSOC #357277		10/29/2013	Various		35,928	32,959	34,478	37,318		753		753		38,072		(2,144)	(2,144)	1,826	05/01/2032
31376J-4K-2	FED NATL MTG ASSOC #357326		10/22/2013	Various		2,055	1,869	1,963	1,976		35		35		2,011		43	43	107	01/01/2033
31376K-DR-4	FED NATL MTG ASSOC #357512		10/25/2013	Various		64,617	61,270	60,236	60,676		59		59		60,734		3,883	3,883	2,494	03/01/2034
31376K-GQ-3	FED NATL MTG ASSOC #357607		10/24/2013	Various		3,636	3,498	3,539	3,526		(9)		(9)		3,517		119	119	132	08/01/2019
31376K-SJ-6	FED NATL MTG ASSOC #357921		10/24/2013	Various		10,780	10,357	10,499	10,432		(25)		(25)		10,406		374	374	408	08/01/2020
31377A-XU-6	FED NATL MTG ASSOC #371591		10/29/2013	Various		12,265	11,005	11,175	11,208		(16)		(16)		11,192		1,073	1,073	692	02/01/2027
31377C-H9-7	FED NATL MTG ASSOC #372956		10/22/2013	Various		3,267	2,982	3,131	3,107		(20)		(20)		3,087		180	180	168	08/01/2027
31377C-3D-3	FED NATL MTG ASSOC #373496		06/01/2013	SCHEDULED REDEMPTION		844	844	836	840		4		4		844				27	03/01/2027
31378H-QU-8	FED NATL MTG ASSOC #399267		10/22/2013	Various		117,592	107,265	107,701	107,848		51		51		107,900		9,693	9,693	6,039	02/01/2026
31378L-3K-6	FED NATL MTG ASSOC #402302		02/01/2013	SCHEDULED REDEMPTION		392	392	389	392						392				3	04/01/2013
31378U-D6-6	FED NATL MTG ASSOC #408825		10/22/2013	Various		42,537	40,063	42,073	42,527		(1,039)		(1,039)		41,488		1,049	1,049	1,601	02/01/2028
31379C-X7-1	FED NATL MTG ASSOC #415702		03/01/2013	Various		3,714	3,714	3,766	3,715		(1)		(1)		3,714				36	03/01/2013
31379D-LU-1	FED NATL MTG ASSOC #416239		02/01/2013	Various		344	344	335	344						344				3	02/01/2013
31379E-BL-0	FED NATL MTG ASSOC #416843		03/01/2013	SCHEDULED REDEMPTION		590	590	582	590						590				5	04/01/2013
31379F-QS-6	FED NATL MTG ASSOC #418165		01/01/2013	SCHEDULED REDEMPTION		242	242	245	242						242				1	03/01/2013
31379F-5Q-3	FED NATL MTG ASSOC #418555		06/01/2013	SCHEDULED REDEMPTION		50	50	51	50						50				1	09/01/2013
31379H-D3-1	FED NATL MTG ASSOC #419622		03/01/2013	SCHEDULED REDEMPTION		989	989	992	989						989				10	04/01/2013
31379H-VS-6	FED NATL MTG ASSOC #420125		12/01/2013	SCHEDULED REDEMPTION		10,399	10,399	10,762	10,789		(390)		(390)		10,399				761	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621		12/01/2013	SCHEDULED REDEMPTION		509	509	523	521		(11)		(11)		509				24	12/01/2027
31379L-UL-3	FED NATL MTG ASSOC #422787		10/01/2013	SCHEDULED REDEMPTION		6,322	6,322	6,441	6,438		(116)		(116)		6,322				265	04/01/2028
31379Q-WV-8	FED NATL MTG ASSOC #426460		10/25/2013	Various		50,709	50,460	46,889	50,001		460		460		50,460		248	248	1,200	12/01/2013
31379Q-YC-8	FED NATL MTG ASSOC #426507		12/01/2013	SCHEDULED REDEMPTION		3,064	3,064	3,158	3,162		(99)		(99)		3,064				117	01/01/2023
31379R-WX-2	FED NATL MTG ASSOC #427362		05/01/2013	SCHEDULED REDEMPTION		3,001	3,001	3,018	3,002		(1)		(1)		3,001				38	06/01/2013
31379S-KX-3	FED NATL MTG ASSOC #427910		05/01/2013	Various		19	19	19	19						19					05/01/2013
31379T-E2-6	FED NATL MTG ASSOC #428653		12/01/2013	SCHEDULED REDEMPTION		2,436	2,436	2,498	2,502		(66)		(66)		2,436				115	07/01/2026
31379T-2S-2	FED NATL MTG ASSOC #429285		04/01/2013	SCHEDULED REDEMPTION		1,346	1,346	1,353	1,346						1,346				20	06/01/2013
31379T-3A-0	FED NATL MTG ASSOC #429293		10/22/2013	Various		3,781	3,457	3,562	3,595		1		1		3,596		185	185	193	06/01/2028
31379U-GV-7	FED NATL MTG ASSOC #429612		06/01/2013	Various		423	423	424	423						423				6	06/01/2013
31379U-4Q-1	FED NATL MTG ASSOC #430231		10/29/2013	Various		9,618	8,682	8,553	8,564		18		18		8,582		1,037	1,037	521	08/01/2028
31379Y-EA-7	FED NATL MTG ASSOC #433129		07/01/2013	SCHEDULED REDEMPTION		767	767	761	766		1		1		767				15	08/01/2013
31379Y-M9-1	FED NATL MTG ASSOC #433384		07/01/2013	Various		640	640	635	640		1		1		640				12	07/01/2013
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2013	SCHEDULED REDEMPTION		63	63	62	63						63				1	07/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31380E-BZ-6	FED NATL MTG ASSOC #437556		10/22/2013	Various		17,094	16,807	17,320	17,207		(328)		(328)		16,879		215	215	246	08/01/2028
31380H-M4-6	FED NATL MTG ASSOC #440579		10/29/2013	Various		5,586	5,112	5,036	5,032		22		22		5,054		532	532	288	08/01/2028
31380J-V4-2	FED NATL MTG ASSOC #441735		12/01/2013	SCHEDULED REDEMPTION		2,857	2,857	2,930	2,919		(62)		(62)		2,857				134	07/01/2027
31380M-DF-0	FED NATL MTG ASSOC #443902		10/29/2013	Various		7,659	7,088	6,982	6,978		36		36		7,014		645	645	325	09/01/2028
31380M-MC-7	FED NATL MTG ASSOC #444155		10/25/2013	Various		76,987	75,683	72,786	74,130		1,248		1,248		75,379		1,608	1,608	1,663	01/01/2029
31380P-Q7-7	FED NATL MTG ASSOC #446078		10/22/2013	Various		65,605	59,659	59,788	59,754		21		21		59,775		5,830	5,830	3,422	08/01/2029
31380Q-WF-0	FED NATL MTG ASSOC #447146		10/29/2013	Various		1,021	916	885	869						869		151	151	57	11/01/2029
31380S-CR-2	FED NATL MTG ASSOC #448380		12/01/2013	SCHEDULED REDEMPTION		14,711	14,711	14,869	14,728		(17)		(17)		14,711				549	01/01/2014
31380T-BP-5	FED NATL MTG ASSOC #449246		10/22/2013	Various		9,806	9,064	9,084	9,115		(12)		(12)		9,103		703	703	500	01/01/2029
31380U-PD-4	FED NATL MTG ASSOC #450520		10/25/2013	Various		27,530	25,489	24,513	24,585		60		60		24,644		2,885	2,885	1,255	11/01/2028
31380X-KS-0	FED NATL MTG ASSOC #453105		10/22/2013	Various		46,442	43,728	43,872	43,853		(51)		(51)		43,802		2,641	2,641	2,045	01/01/2029
31381A-E5-6	FED NATL MTG ASSOC #454756		10/25/2013	Various		85,285	78,995	75,011	76,351		(106)		(106)		76,245		9,040	9,040	3,879	12/01/2028
31381A-ME-8	FED NATL MTG ASSOC #454957		10/22/2013	Various		897	819	822	821						821		76	76	46	12/01/2028
31381C-BN-6	FED NATL MTG ASSOC #456445		11/01/2013	SCHEDULED REDEMPTION		1,204	1,204	1,217	1,206		(1)		(1)		1,204				37	01/01/2014
31381C-P5-0	FED NATL MTG ASSOC #456844		08/01/2013	SCHEDULED REDEMPTION		1,004	1,004	965	987		17		17		1,004				21	02/01/2029
31381C-YX-9	FED NATL MTG ASSOC #457126		10/22/2013	Various		7,023	6,400	6,596	6,635		(12)		(12)		6,623		400	400	363	01/01/2029
31381E-4X-8	FED NATL MTG ASSOC #459038		10/22/2013	Various		74,069	68,283	68,431	68,626		(58)		(58)		68,568		5,501	5,501	3,712	01/01/2029
31381F-MN-7	FED NATL MTG ASSOC #459465		10/22/2013	Various		89,429	81,729	84,202	84,236		(180)		(180)		84,056		5,373	5,373	4,566	02/01/2029
31381F-WZ-9	FED NATL MTG ASSOC #459764		10/22/2013	Various		2,333	2,166	2,091	2,085		24		24		2,109		224	224	106	04/01/2029
31382D-GZ-1	FED NATL MTG ASSOC #479116		10/25/2013	Various		15,909	14,779	14,213	14,539		(34)		(34)		14,505		1,404	1,404	710	01/01/2029
31382E-RM-6	FED NATL MTG ASSOC #480292		10/29/2013	Various		13,474	12,092	11,911	11,949		(8)		(8)		11,941		1,534	1,534	760	06/01/2029
31382F-JT-7	FED NATL MTG ASSOC #480974		10/22/2013	Various		4,988	4,634	4,866	4,879		(61)		(61)		4,819		169	169	243	01/01/2029
31382F-4A-4	FED NATL MTG ASSOC #481517		10/25/2013	Various		117,584	110,755	106,515	108,745		297		297		109,043		8,541	8,541	4,445	01/01/2029
31382G-Z6-7	FED NATL MTG ASSOC #482365		10/29/2013	Various		4,550	4,089	4,028	4,023		8		8		4,032		518	518	255	02/01/2029
31382L-RN-8	FED NATL MTG ASSOC #485693		10/22/2013	Various		11,032	10,043	10,347	10,359		(44)		(44)		10,315		718	718	573	04/01/2029
31382L-X4-3	FED NATL MTG ASSOC #485899		10/22/2013	Various		2,931	2,699	2,604	2,588		16		16		2,604		327	327	149	04/01/2029
31382M-JY-1	FED NATL MTG ASSOC #486379		10/22/2013	Various		6,822	6,263	6,044	5,923		70		70		5,993		829	829	349	04/01/2029
31382N-LN-0	FED NATL MTG ASSOC #487333		10/22/2013	Various		3,384	3,078	2,970	2,919		(10)		(10)		2,908		476	476	176	04/01/2029
31382Q-KY-0	FED NATL MTG ASSOC #489111		12/01/2013	SCHEDULED REDEMPTION		814	814	774	807		6		6		814				29	06/01/2014
31382R-EU-3	FED NATL MTG ASSOC #489847		10/22/2013	Various		44,291	42,130	44,244	45,204		(1,482)		(1,482)		43,722		569	569	1,812	07/01/2029
31382R-3Y-7	FED NATL MTG ASSOC #490515		10/22/2013	Various		115,035	105,051	100,446	100,074		409		409		100,482		14,553	14,553	5,894	03/01/2029
31382S-AM-3	FED NATL MTG ASSOC #490612		10/22/2013	Various		16,536	15,134	14,604	14,361		86		86		14,447		2,089	2,089	852	04/01/2029
31382S-BQ-3	FED NATL MTG ASSOC #490647		12/01/2013	SCHEDULED REDEMPTION		59	59	61	61		(3)		(3)		59				3	12/01/2015
31382U-LP-9	FED NATL MTG ASSOC #492734		10/22/2013	Various		2,513	2,288	2,182	2,138		(3)		(3)		2,136		377	377	130	04/01/2029
31382U-QY-5	FED NATL MTG ASSOC #492871		06/01/2013	SCHEDULED REDEMPTION		5,254	5,254	5,236	5,254						5,254				85	02/01/2014
31382W-DR-0	FED NATL MTG ASSOC #494312		12/01/2013	SCHEDULED REDEMPTION		2,346	2,346	2,320	2,311		35		35		2,346				75	04/01/2029
31382W-FM-9	FED NATL MTG ASSOC #494372		10/22/2013	Various		999	931	888	863		21		21		884		115	115	43	04/01/2029
31382W-SR-4	FED NATL MTG ASSOC #494728		10/22/2013	Various		25,724	23,570	22,472	22,450		181		181		22,631		3,094	3,094	1,321	05/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059		12/01/2013	SCHEDULED REDEMPTION		4,416	4,416	4,584	4,756		(340)		(340)		4,416				274	05/01/2029
31383C-AK-1	FED NATL MTG ASSOC #498710		12/01/2013	SCHEDULED REDEMPTION		65	65	68	71		(6)		(6)		65				4	09/01/2029
31383C-T8-8	FED NATL MTG ASSOC #499275		10/22/2013	Various		2,562	2,336	2,453	2,522		(17)		(17)		2,505		57	57	132	08/01/2029
31383D-3C-5	FED NATL MTG ASSOC #500395		06/01/2013	SCHEDULED REDEMPTION		1,158	1,158	1,203	1,252		(94)		(94)		1,158				46	06/01/2029
31383E-CU-3	FED NATL MTG ASSOC #500583		10/22/2013	Various		5,877	5,495	5,209	5,156		108		108		5,264		612	612	281	06/01/2029
31383E-HX-2	FED NATL MTG ASSOC #500746		10/29/2013	Various		7,557	6,801	6,567	6,445		4		4		6,449		1,109	1,109	422	06/01/2029
31383E-XH-9	FED NATL MTG ASSOC #501180		10/22/2013	Various		55,215	52,755	52,869	53,080		(159)		(159)		52,921		2,294	2,294	1,720	06/01/2029
31383E-XP-1	FED NATL MTG ASSOC #501186		10/22/2013	Various		9,500	8,687	8,306	8,227		(67)		(67)		8,160		1,340	1,340	484	06/01/2029
31383E-2T-7	FED NATL MTG ASSOC #501286		10/22/2013	Various		11,496	10,461	9,771	9,781		(8)		(8)		9,773		1,723	1,723	598	06/01/2029
31383F-QJ-0	FED NATL MTG ASSOC #501857		10/22/2013	Various		21,691	19,723	20,319	20,133		20		20		20,153		1,538	1,538	1,132	09/01/2029
31383H-6N-9	FED NATL MTG ASSOC #504077		10/29/2013	Various		8,861	8,234	7,972	7,888		140		140		8,027		833	833	433	06/01/2029
31383K-QE-5	FED NATL MTG ASSOC #505069		12/01/2013	SCHEDULED REDEMPTION		2,769	2,769	2,698	2,757		12		12		2,769				111	06/01/2014
31383K-EP-8	FED NATL MTG ASSOC #505142		06/01/2013	SCHEDULED REDEMPTION		56,559	56,559	55,715	55,672		887		887		56,559				1,967	07/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971		12/01/2013	SCHEDULED REDEMPTION		175	175	173	172		3		3		175				8	07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948		12/01/2013	SCHEDULED REDEMPTION		1,964	1,964	2,039	2,085		(121)		(121)		1,964				97	08/01/2029
31383P-7K-6	FED NATL MTG ASSOC #509498		01/01/2013	SCHEDULED REDEMPTION		7,352	7,352	7,099	7,187		165		165		7,352				43	11/01/2029
31383R-CA-8	FED NATL MTG ASSOC #510465		10/29/2013	Various		68,244	61,185	59,177	58,990		17		17		59,006		9,237	9,237	3,864	11/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483		12/01/2013	SCHEDULED REDEMPTION		273	273	283	295		(22)		(22)		273				13	09/01/2029
31383S-SB-7	FED NATL MTG ASSOC #511814		12/01/2013	SCHEDULED REDEMPTION		2,126	2,126	2,208	2,187		(61)		(61)		2,126				93	10/01/2015
31383S-2Z-2	FED NATL MTG ASSOC #512092		10/22/2013	Various		3,136	2,851	2,858	2,866		2		2		2,868		268	268	164	12/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383S-3D-0	FED NATL MTG ASSOC #512096		12/01/2013	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	12/01/2029
31383T-D9-6	FED NATL MTG ASSOC #512328		09/01/2013	SCHEDULED REDEMPTION		25,669	25,669	24,826	24,681		987		987		25,669				1,334	12/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512504		12/01/2013	SCHEDULED REDEMPTION		177	177	183	192		(15)		(15)		177				9	10/01/2029
31383U-H5-7	FED NATL MTG ASSOC #513352		10/22/2013	Various		8,996	8,323	8,574	8,472		(45)		(45)		8,427		569	569	435	09/01/2029
31383U-JP-1	FED NATL MTG ASSOC #513370		10/22/2013	Various		26,644	25,072	26,330	26,631		(605)		(605)		26,026		618	618	1,099	08/01/2029
31383U-MV-4	FED NATL MTG ASSOC #513472		12/01/2013	SCHEDULED REDEMPTION		20,089	20,089	20,290	20,151		(62)		(62)		20,089				1,013	09/01/2014
31383U-W4-3	FED NATL MTG ASSOC #513767		12/01/2013	SCHEDULED REDEMPTION		19,809	19,809	20,007	19,861		(52)		(52)		19,809				950	09/01/2014
31383V-B8-5	FED NATL MTG ASSOC #514063		10/29/2013	Various		61,988	55,578	53,754	53,432		(297)		(297)		53,135		8,853	8,853	3,509	10/01/2029
31383W-N7-2	FED NATL MTG ASSOC #515314		12/01/2013	SCHEDULED REDEMPTION		84	84	84	84						84				4	09/01/2029
31383Y-QW-0	FED NATL MTG ASSOC #517169		12/01/2013	SCHEDULED REDEMPTION		3,783	3,783	3,819	3,792		(8)		(8)		3,783				187	02/01/2015
31383Y-QX-8	FED NATL MTG ASSOC #517170		12/01/2013	SCHEDULED REDEMPTION		1,387	1,387	1,400	1,392		(6)		(6)		1,387				69	03/01/2015
31384A-QL-0	FED NATL MTG ASSOC #517675		10/22/2013	Various		40,222	37,141	39,004	39,157		(341)		(341)		38,816		1,406	1,406	2,035	07/01/2029
31384A-GV-4	FED NATL MTG ASSOC #517812		12/01/2013	SCHEDULED REDEMPTION		21	21	22	23		(1)		(1)		21				1	12/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823		12/01/2013	SCHEDULED REDEMPTION		51	51	53	56		(4)		(4)		51				3	02/01/2030
31384A-X7-8	FED NATL MTG ASSOC #518302		03/01/2013	SCHEDULED REDEMPTION		11,408	11,408	11,753	11,710		(303)		(303)		11,408				185	10/01/2029
31384D-LN-0	FED NATL MTG ASSOC #520633		12/01/2013	SCHEDULED REDEMPTION		197	197	203	219		(22)		(22)		197				9	11/01/2029
31384E-AE-0	FED NATL MTG ASSOC #521205		12/01/2013	SCHEDULED REDEMPTION		2,588	2,588	2,688	2,686		(98)		(98)		2,588				180	12/01/2029
31384E-AV-2	FED NATL MTG ASSOC #521220		10/29/2013	Various		1,183	1,101	1,150	1,212		(25)		(25)		1,188		(4)	(4)	56	12/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401		12/01/2013	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	01/01/2030
31384F-C6-2	FED NATL MTG ASSOC #522193		10/29/2013	Various		48,044	43,109	41,627	41,778		(285)		(285)		41,494		6,550	6,550	2,712	02/01/2030
31384F-XR-3	FED NATL MTG ASSOC #522788		10/29/2013	Various		2,712	2,434	2,507	2,565		26		26		2,592		121	121	153	12/01/2029
31384F-YY-7	FED NATL MTG ASSOC #522827		12/01/2013	SCHEDULED REDEMPTION		1,771	1,771	1,808	1,787		(16)		(16)		1,771				72	01/01/2015
31384F-YZ-4	FED NATL MTG ASSOC #522828		12/01/2013	SCHEDULED REDEMPTION		179	179	183	181		(2)		(2)		179				7	01/01/2015
31384G-FB-6	FED NATL MTG ASSOC #523162		10/29/2013	Various		8,186	7,617	7,961	8,547		(277)		(277)		8,270		(83)	(83)	444	11/01/2029
31384G-NG-6	FED NATL MTG ASSOC #523391		12/01/2013	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	11/01/2029
31384H-5D-1	FED NATL MTG ASSOC #524744		07/01/2013	SCHEDULED REDEMPTION		1,834	1,834	1,851	1,837		(4)		(4)		1,834				53	07/01/2015
31384J-BQ-1	FED NATL MTG ASSOC #524847		12/01/2013	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					01/01/2030
31384J-CW-7	FED NATL MTG ASSOC #524885		12/01/2013	SCHEDULED REDEMPTION		1,744	1,744	1,760	1,749		(5)		(5)		1,744				77	02/01/2015
31384J-XQ-7	FED NATL MTG ASSOC #525487		10/01/2013	SCHEDULED REDEMPTION		368	368	382	403		(35)		(35)		368				24	02/01/2030
31384K-FD-3	FED NATL MTG ASSOC #525864		10/29/2013	Various		36,133	32,417	33,389	35,214		(421)		(421)		34,793		1,340	1,340	2,041	09/01/2029
31384K-GS-9	FED NATL MTG ASSOC #525909		12/01/2013	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978		12/01/2013	SCHEDULED REDEMPTION		2,256	2,256	2,342	2,457		(201)		(201)		2,256				65	03/01/2030
31384L-MX-9	FED NATL MTG ASSOC #526974		12/01/2013	SCHEDULED REDEMPTION		1,159	1,159	1,204	1,187		(28)		(28)		1,159				51	02/01/2015
31384L-PD-0	FED NATL MTG ASSOC #527020		11/01/2013	SCHEDULED REDEMPTION		3,257	3,257	3,382	3,540		(283)		(283)		3,257				202	01/01/2030
31384L-QH-0	FED NATL MTG ASSOC #527056		12/01/2013	SCHEDULED REDEMPTION		1,384	1,384	1,437	1,405		(21)		(21)		1,384				50	04/01/2015
31384L-YT-5	FED NATL MTG ASSOC #527322		12/01/2013	SCHEDULED REDEMPTION		204	204	211	223		(19)		(19)		204				10	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		12/01/2013	SCHEDULED REDEMPTION		181	181	188	200		(20)		(20)		181				7	01/01/2030
31384P-JB-2	FED NATL MTG ASSOC #529558		12/01/2013	SCHEDULED REDEMPTION		305	305	313	311		(6)		(6)		305				14	05/01/2015
31384P-QF-5	FED NATL MTG ASSOC #529754		12/01/2013	SCHEDULED REDEMPTION		69	69	72	75		(6)		(6)		69				3	02/01/2030
31384P-YT-6	FED NATL MTG ASSOC #530022		12/01/2013	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				2	03/01/2030
31384P-YX-7	FED NATL MTG ASSOC #530026		12/01/2013	SCHEDULED REDEMPTION		580	580	602	633		(52)		(52)		580				28	03/01/2030
31384P-4A-0	FED NATL MTG ASSOC #530117		12/01/2013	SCHEDULED REDEMPTION		853	853	860	857		(4)		(4)		853				40	02/01/2015
31384Q-RG-0	FED NATL MTG ASSOC #530687		05/01/2013	SCHEDULED REDEMPTION		11,119	11,119	11,224	11,170		(51)		(51)		11,119				341	04/01/2015
31384Q-YY-3	FED NATL MTG ASSOC #530927		12/01/2013	SCHEDULED REDEMPTION		1,684	1,684	1,700	1,692		(8)		(8)		1,684				80	04/01/2015
31384R-P4-7	FED NATL MTG ASSOC #531543		09/01/2013	SCHEDULED REDEMPTION		18,209	18,209	19,032	19,904		(1,695)		(1,695)		18,209				899	03/01/2030
31384R-TG-6	FED NATL MTG ASSOC #531651		12/01/2013	SCHEDULED REDEMPTION		563	563	569	565		(2)		(2)		563				28	03/01/2015
31384R-ZP-9	FED NATL MTG ASSOC #531850		12/01/2013	SCHEDULED REDEMPTION		743	743	762	757		(14)		(14)		743				30	04/01/2015
31384S-AF-6	FED NATL MTG ASSOC #532006		12/01/2013	SCHEDULED REDEMPTION		1,371	1,371	1,371	1,371		1		1		1,371				67	02/01/2030
31384S-V2-2	FED NATL MTG ASSOC #532633		12/01/2013	SCHEDULED REDEMPTION		2,872	2,872	2,898	2,878		(7)		(7)		2,872				103	04/01/2015
31384S-WR-6	FED NATL MTG ASSOC #532656		12/01/2013	SCHEDULED REDEMPTION		1,802	1,802	1,872	1,842		(40)		(40)		1,802				83	07/01/2015
31384T-DU-8	FED NATL MTG ASSOC #533015		12/01/2013	SCHEDULED REDEMPTION		59	59	62	66		(7)		(7)		59				3	03/01/2030
31384T-U5-4	FED NATL MTG ASSOC #533504		12/01/2013	SCHEDULED REDEMPTION		587	587	609	629		(43)		(43)		587				22	03/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526		12/01/2013	SCHEDULED REDEMPTION		41	41	43	44		(3)		(3)		41				2	03/01/2030
31384U-EA-8	FED NATL MTG ASSOC #533929		12/01/2013	SCHEDULED REDEMPTION		818	818	826	821		(3)		(3)		818				41	04/01/2015
31384U-EQ-3	FED NATL MTG ASSOC #533943		12/01/2013	SCHEDULED REDEMPTION		717	717	736	732		(15)		(15)		717				31	05/01/2015
31384U-ET-7	FED NATL MTG ASSOC #533946		12/01/2013	SCHEDULED REDEMPTION		105	105	106	105						105				5	06/01/2015
31384U-EY-6	FED NATL MTG ASSOC #533951		12/01/2013	SCHEDULED REDEMPTION		284	284	283	284		1		1		284				11	07/01/2015
31384U-FH-2	FED NATL MTG ASSOC #533968		12/01/2013	SCHEDULED REDEMPTION		4,497	4,497	4,539	4,519		(22)		(22)		4,497				167	07/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384U-KN-3	FED NATL MTG ASSOC #534101		12/01/2013	SCHEDULED REDEMPTION		36	36	37	40		(5)		(5)		36				2	03/01/2030
31384U-NK-6	FED NATL MTG ASSOC #534194		12/01/2013	SCHEDULED REDEMPTION		1,592	1,592	1,653	1,730		(137)		(137)		1,592				46	04/01/2030
31384U-WC-4	FED NATL MTG ASSOC #534443		12/01/2013	SCHEDULED REDEMPTION		398	398	396	398		1		1		398				19	03/01/2015
31384V-BT-8	FED NATL MTG ASSOC #534750		12/01/2013	SCHEDULED REDEMPTION		224	224	233	253		(29)		(29)		224				11	03/01/2030
31384V-KQ-4	FED NATL MTG ASSOC #535003		12/01/2013	SCHEDULED REDEMPTION		716	716	698	711		5		5		716				28	11/01/2014
31384V-NT-5	FED NATL MTG ASSOC #535102		12/01/2013	SCHEDULED REDEMPTION		414	414	429	422		(8)		(8)		414				18	01/01/2015
31384V-NU-2	FED NATL MTG ASSOC #535103		12/01/2013	SCHEDULED REDEMPTION		11,256	11,256	11,550	11,396		(140)		(140)		11,256				454	01/01/2015
31384V-NV-0	FED NATL MTG ASSOC #535104		12/01/2013	SCHEDULED REDEMPTION		589	589	611	600		(11)		(11)		589				26	12/01/2014
31384V-QA-3	FED NATL MTG ASSOC #535149		10/29/2013	Various		8,519	7,797	8,149	8,716		(178)		(178)		8,538		(19)	(19)	443	02/01/2030
31384V-QF-2	FED NATL MTG ASSOC #535154		10/29/2013	Various		2,365	2,147	2,244	2,419		(28)		(28)		2,391		(26)	(26)	129	01/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155		12/01/2013	SCHEDULED REDEMPTION		1,600	1,600	1,657	1,761		(162)		(162)		1,600				74	02/01/2030
31384V-QJ-4	FED NATL MTG ASSOC #535157		10/22/2013	Various		52,215	48,433	48,582	48,827		(102)		(102)		48,726		3,489	3,489	2,496	02/01/2030
31384V-QL-9	FED NATL MTG ASSOC #535159		10/29/2013	Various		1,004	917	958	1,036		(26)		(26)		1,009		(5)	(5)	53	02/01/2030
31384V-QR-6	FED NATL MTG ASSOC #535164		10/29/2013	Various		734	672	703	758		(19)		(19)		739		(5)	(5)	38	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299		12/01/2013	SCHEDULED REDEMPTION		741	741	769	826		(86)		(86)		741				31	05/01/2030
31384V-UZ-3	FED NATL MTG ASSOC #535300		10/22/2013	Various		38,871	36,231	38,048	38,643		(713)		(713)		37,929		942	942	1,801	05/01/2030
31384V-VG-4	FED NATL MTG ASSOC #535315		12/01/2013	SCHEDULED REDEMPTION		9,458	9,458	9,821	9,642		(184)		(184)		9,458				396	05/01/2015
31384V-YW-6	FED NATL MTG ASSOC #535425		12/01/2013	SCHEDULED REDEMPTION		6,899	6,899	7,166	7,599		(700)		(700)		6,899				180	08/01/2030
31384V-2H-4	FED NATL MTG ASSOC #535476		10/22/2013	Various		7,780	7,189	7,408	7,545		(78)		(78)		7,467		313	313	374	07/01/2029
31384V-4U-3	FED NATL MTG ASSOC #535535		10/22/2013	Various		40,500	37,680	37,761	37,874		(51)		(51)		37,823		2,677	2,677	1,937	10/01/2030
31384V-5P-3	FED NATL MTG ASSOC #535554		12/01/2013	SCHEDULED REDEMPTION		1,571	1,571	1,606	1,594		(23)		(23)		1,571				66	10/01/2015
31384V-6X-5	FED NATL MTG ASSOC #535586		12/01/2013	SCHEDULED REDEMPTION		1,971	1,971	2,047	2,026		(55)		(55)		1,971				83	11/01/2015
31384W-A8-3	FED NATL MTG ASSOC #535631		12/01/2013	SCHEDULED REDEMPTION		7,987	7,987	8,294	8,212		(226)		(226)		7,987				333	12/01/2015
31384W-CL-2	FED NATL MTG ASSOC #535675		12/01/2013	SCHEDULED REDEMPTION		5,508	5,508	5,720	5,647		(139)		(139)		5,508				221	01/01/2016
31384W-DM-9	FED NATL MTG ASSOC #535708		10/22/2013	Various		33,925	31,414	31,482	31,600		(37)		(37)		31,563		2,363	2,363	1,623	02/01/2031
31384W-EA-4	FED NATL MTG ASSOC #535729		12/01/2013	SCHEDULED REDEMPTION		875	875	893	887		(12)		(12)		875				34	02/01/2016
31384W-EG-1	FED NATL MTG ASSOC #535735		12/01/2013	SCHEDULED REDEMPTION		29,559	29,559	30,580	29,765		(205)		(205)		29,559				1,005	01/01/2016
31384W-EM-8	FED NATL MTG ASSOC #535740		12/01/2013	SCHEDULED REDEMPTION		12,641	12,641	13,127	12,999		(357)		(357)		12,641				547	12/01/2015
31384W-E6-3	FED NATL MTG ASSOC #535757		12/01/2013	SCHEDULED REDEMPTION		1,122	1,122	1,165	1,237		(115)		(115)		1,122				50	01/01/2031
31384W-GJ-3	FED NATL MTG ASSOC #535801		12/01/2013	SCHEDULED REDEMPTION		4,223	4,223	4,386	4,363		(139)		(139)		4,223				165	03/01/2016
31384W-HG-8	FED NATL MTG ASSOC #535831		10/22/2013	Various		1,815	1,689	1,773	1,793		(10)		(10)		1,783		32	32	84	04/01/2031
31384W-HL-7	FED NATL MTG ASSOC #535835		12/01/2013	SCHEDULED REDEMPTION		4,256	4,256	4,345	4,319		(62)		(62)		4,256				157	04/01/2016
31384W-JP-6	FED NATL MTG ASSOC #535870		12/01/2013	SCHEDULED REDEMPTION		3,398	3,398	3,469	3,452		(53)		(53)		3,398				141	04/01/2016
31384W-KQ-2	FED NATL MTG ASSOC #535903		12/01/2013	SCHEDULED REDEMPTION		77	77	79	84		(7)		(7)		77				3	03/01/2031
31384W-K2-5	FED NATL MTG ASSOC #535913		10/22/2013	Various		2,044	1,902	1,997	2,033		(19)		(19)		2,015		29	29	95	05/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922		12/01/2013	SCHEDULED REDEMPTION		1,568	1,568	1,629	1,748		(180)		(180)		1,568				80	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942		12/01/2013	SCHEDULED REDEMPTION		165	165	171	182		(17)		(17)		165				8	04/01/2031
31384W-MK-3	FED NATL MTG ASSOC #535962		12/01/2013	SCHEDULED REDEMPTION		400	400	408	406		(6)		(6)		400				17	05/01/2016
31384W-NW-6	FED NATL MTG ASSOC #536005		12/01/2013	SCHEDULED REDEMPTION		2,486	2,486	2,582	2,528		(42)		(42)		2,486				101	12/01/2014
31384W-QM-5	FED NATL MTG ASSOC #536060		12/01/2013	SCHEDULED REDEMPTION		1,838	1,838	1,880	1,854		(16)		(16)		1,838				80	02/01/2016
31384W-S8-4	FED NATL MTG ASSOC #536143		12/01/2013	SCHEDULED REDEMPTION		799	799	830	874		(75)		(75)		799				22	04/01/2030
31384W-XN-5	FED NATL MTG ASSOC #536285		12/01/2013	SCHEDULED REDEMPTION		227	227	240	253		(26)		(26)		227				12	08/01/2030
31384W-Y3-8	FED NATL MTG ASSOC #536330		12/01/2013	SCHEDULED REDEMPTION		319	319	331	365		(46)		(46)		319				17	04/01/2030
31384W-2H-2	FED NATL MTG ASSOC #536376		12/01/2013	SCHEDULED REDEMPTION		1,799	1,799	1,816	1,804		(5)		(5)		1,799				87	04/01/2015
31384W-4F-4	FED NATL MTG ASSOC #536422		12/01/2013	SCHEDULED REDEMPTION		3,369	3,369	3,400	3,380		(11)		(11)		3,369				168	04/01/2015
31384X-KF-4	FED NATL MTG ASSOC #536794		12/01/2013	SCHEDULED REDEMPTION		3,494	3,494	3,628	3,594		(101)		(101)		3,494				152	05/01/2015
31384X-WN-4	FED NATL MTG ASSOC #537153		12/01/2013	SCHEDULED REDEMPTION		5,057	5,057	5,251	5,528		(471)		(471)		5,057				167	05/01/2030
31384X-4E-5	FED NATL MTG ASSOC #537321		12/01/2013	SCHEDULED REDEMPTION		616	616	622	619		(3)		(3)		616				31	06/01/2015
31384X-4H-8	FED NATL MTG ASSOC #537324		12/01/2013	SCHEDULED REDEMPTION		168	168	174	186		(18)		(18)		168				8	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673		12/01/2013	SCHEDULED REDEMPTION		207	207	215	239		(32)		(32)		207				10	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735		12/01/2013	SCHEDULED REDEMPTION		47	47	48	50		(4)		(4)		47				2	04/01/2030
31384Y-Q4-1	FED NATL MTG ASSOC #537875		12/01/2013	SCHEDULED REDEMPTION		437	437	441	440		(2)		(2)		437				22	06/01/2015
31384Y-TY-2	FED NATL MTG ASSOC #537967		12/01/2013	SCHEDULED REDEMPTION		2,865	2,865	2,976	2,909		(44)		(44)		2,865				125	05/01/2015
31384Y-2H-8	FED NATL MTG ASSOC #538176		12/01/2013	SCHEDULED REDEMPTION		1,909	1,909	1,924	1,914		(5)		(5)		1,909				89	05/01/2015
31384Y-6R-2	FED NATL MTG ASSOC #538280		12/01/2013	SCHEDULED REDEMPTION		854	854	862	857		(4)		(4)		854				50	05/01/2015
31385A-RX-7	FED NATL MTG ASSOC #538802		12/01/2013	SCHEDULED REDEMPTION		1,538	1,538	1,597	1,734		(196)		(196)		1,538				116	06/01/2030
31385A-UD-7	FED NATL MTG ASSOC #538880		12/01/2013	SCHEDULED REDEMPTION		3,779	3,779	3,814	3,790		(11)		(11)		3,779				199	06/01/2015
31385A-VU-8	FED NATL MTG ASSOC #538927		12/01/2013	SCHEDULED REDEMPTION		132	132	134	133						132				7	06/01/2015

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31385A-7K-7	FED NATL MTG ASSOC #539198		12/01/2013	SCHEDULED REDEMPTION		1,176	1,176	1,188	1,181		(5)		(5)		1,176				59	05/01/2015
31385B-3M-5	FED NATL MTG ASSOC #540004		12/01/2013	SCHEDULED REDEMPTION		2,615	2,615	2,716	2,858		(243)		(243)		2,615				112	05/01/2030
31385C-DZ-3	FED NATL MTG ASSOC #540220		12/01/2013	SCHEDULED REDEMPTION		109	109	112	120		(11)		(11)		109				5	06/01/2030
31385C-GN-7	FED NATL MTG ASSOC #540305		12/01/2013	SCHEDULED REDEMPTION		1,170	1,170	1,201	1,185		(15)		(15)		1,170				51	06/01/2015
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2013	SCHEDULED REDEMPTION		75	75	78	84		(9)		(9)		75				4	05/01/2030
31385C-YV-9	FED NATL MTG ASSOC #540824		12/01/2013	SCHEDULED REDEMPTION		183	183	188	187		(4)		(4)		183				8	09/01/2015
31385D-GU-9	FED NATL MTG ASSOC #541211		12/01/2013	SCHEDULED REDEMPTION		168	168	174	182		(14)		(14)		168				7	06/01/2030
31385D-M4-0	FED NATL MTG ASSOC #541379		12/01/2013	SCHEDULED REDEMPTION		4,110	4,110	4,148	4,130		(20)		(20)		4,110				260	05/01/2015
31385E-AP-4	FED NATL MTG ASSOC #541914		12/01/2013	SCHEDULED REDEMPTION		1,549	1,549	1,564	1,556		(6)		(6)		1,549				79	06/01/2015
31385E-BS-7	FED NATL MTG ASSOC #541949		12/01/2013	SCHEDULED REDEMPTION		498	498	517	546		(48)		(48)		498				23	07/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077		12/01/2013	SCHEDULED REDEMPTION		142	142	148	156		(14)		(14)		142				7	07/01/2030
31385E-UK-3	FED NATL MTG ASSOC #542486		12/01/2013	SCHEDULED REDEMPTION		1,022	1,022	1,030	1,027		(5)		(5)		1,022				48	07/01/2015
31385E-WH-8	FED NATL MTG ASSOC #542548		12/01/2013	SCHEDULED REDEMPTION		57	57	59	63		(6)		(6)		57				3	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580		12/01/2013	SCHEDULED REDEMPTION		706	706	733	752		(46)		(46)		706				35	08/01/2030
31385F-CZ-7	FED NATL MTG ASSOC #542888		12/01/2013	SCHEDULED REDEMPTION		368	368	382	424		(55)		(55)		368				19	06/01/2030
31385F-EM-4	FED NATL MTG ASSOC #542940		12/01/2013	SCHEDULED REDEMPTION		66	66	69	77		(12)		(12)		66				4	07/01/2030
31385F-QZ-2	FED NATL MTG ASSOC #543272		12/01/2013	SCHEDULED REDEMPTION		104	104	108	114		(9)		(9)		104				5	07/01/2030
31385G-ZH-0	FED NATL MTG ASSOC #544444		12/01/2013	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2030
31385H-AD-4	FED NATL MTG ASSOC #544604		09/01/2013	SCHEDULED REDEMPTION		1,029	1,029	1,069	1,050		(21)		(21)		1,029				44	06/01/2015
31385H-NN-8	FED NATL MTG ASSOC #544997		12/01/2013	SCHEDULED REDEMPTION		86	86	86	86						86				4	06/01/2015
31385H-PJ-5	FED NATL MTG ASSOC #545025		12/01/2013	SCHEDULED REDEMPTION		4,489	4,489	4,583	4,557		(68)		(68)		4,489				174	06/01/2016
31385H-Q4-7	FED NATL MTG ASSOC #545075		10/29/2013	Various		543	494	517	544						543				29	07/01/2031
31385H-Q8-8	FED NATL MTG ASSOC #545079		10/22/2013	Various		2,891	2,693	2,828	2,867		(51)		(51)		2,816		75	75	136	05/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137		12/01/2013	SCHEDULED REDEMPTION		5,767	5,767	5,929	6,256		(489)		(489)		5,767				235	08/01/2031
31385H-TE-2	FED NATL MTG ASSOC #545149		12/01/2013	SCHEDULED REDEMPTION		6,177	6,177	6,436	6,313		(135)		(135)		6,177				219	08/01/2016
31385H-TK-8	FED NATL MTG ASSOC #545154		12/01/2013	SCHEDULED REDEMPTION		1,575	1,575	1,636	1,621		(46)		(46)		1,575				67	08/01/2016
31385H-UU-4	FED NATL MTG ASSOC #545195		10/29/2013	Various		567	520	545	582		(7)		(7)		575		(8)	(8)	29	09/01/2031
31385H-VT-6	FED NATL MTG ASSOC #545226		12/01/2013	SCHEDULED REDEMPTION		266	266	274	274		(8)		(8)		266				11	09/01/2016
31385H-V4-1	FED NATL MTG ASSOC #545235		10/29/2013	Various		3,050	2,795	2,921	3,114		(60)		(60)		3,053		(3)	(3)	156	10/01/2031
31385H-YA-4	FED NATL MTG ASSOC #545305		12/01/2013	SCHEDULED REDEMPTION		2,300	2,300	2,392	2,352		(52)		(52)		2,300				81	11/01/2016
31385H-2A-9	FED NATL MTG ASSOC #545369		12/01/2013	SCHEDULED REDEMPTION		1,050	1,050	1,091	1,084		(33)		(33)		1,050				46	09/01/2016
31385J-B2-3	FED NATL MTG ASSOC #545557		10/22/2013	Various		108,581	100,999	105,970	107,124		(552)		(552)		106,571		2,009	2,009	5,091	04/01/2032
31385J-D4-7	FED NATL MTG ASSOC #545623		12/01/2013	SCHEDULED REDEMPTION		2,039	2,039	2,121	2,086		(47)		(47)		2,039				70	05/01/2017
31385J-EK-0	FED NATL MTG ASSOC #545638		10/22/2013	Various		5,836	5,419	5,688	5,745		(44)		(44)		5,700		135	135	276	05/01/2032
31385J-HC-5	FED NATL MTG ASSOC #545727		10/25/2013	Various		82,968	79,579	80,820	80,137		(247)		(247)		79,889		3,079	3,079	3,268	05/01/2017
31385J-JC-3	FED NATL MTG ASSOC #545759		10/22/2013	Various		39,966	37,181	37,285	37,374		(18)		(18)		37,356		2,610	2,610	1,867	07/01/2032
31385J-JF-6	FED NATL MTG ASSOC #545762		10/22/2013	Various		8,474	7,877	7,918	7,954		(4)		(4)		7,951		523	523	400	07/01/2032
31385J-JK-5	FED NATL MTG ASSOC #545766		12/01/2013	SCHEDULED REDEMPTION		19,129	19,129	19,897	19,606		(477)		(477)		19,129				667	07/01/2017
31385J-K3-1	FED NATL MTG ASSOC #545814		10/22/2013	Various		41,238	38,374	38,457	38,522		(11)		(11)		38,511		2,726	2,726	1,906	08/01/2032
31385J-K4-9	FED NATL MTG ASSOC #545815		10/29/2013	Various		13,461	12,322	12,890	13,601		(55)		(55)		13,547		(86)	(86)	693	07/01/2032
31385J-MB-8	FED NATL MTG ASSOC #545883		10/25/2013	Various		63,241	60,617	62,239	61,359		(308)		(308)		61,051		2,190	2,190	2,512	09/01/2017
31385J-PN-2	FED NATL MTG ASSOC #545929		10/22/2013	Various		2,002	1,853	1,946	1,946		7		7		1,953		49	49	95	08/01/2032
31385J-UL-0	FED NATL MTG ASSOC #546087		12/01/2013	SCHEDULED REDEMPTION		902	902	911	905		(3)		(3)		902				46	07/01/2015
31385J-VG-0	FED NATL MTG ASSOC #546115		12/01/2013	SCHEDULED REDEMPTION		1,224	1,224	1,236	1,232		(8)		(8)		1,224				67	07/01/2015
31385K-K5-3	FED NATL MTG ASSOC #546716		12/01/2013	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26				1	07/01/2030
31385K-ZM-0	FED NATL MTG ASSOC #547148		12/01/2013	SCHEDULED REDEMPTION		1,178	1,178	1,204	1,201		(23)		(23)		1,178				51	11/01/2015
31385K-3Y-9	FED NATL MTG ASSOC #547215		12/01/2013	SCHEDULED REDEMPTION		2,010	2,010	2,087	2,242		(232)		(232)		2,010				129	07/01/2030
31385N-GV-5	FED NATL MTG ASSOC #547512		12/01/2013	SCHEDULED REDEMPTION		321	321	332	351		(30)		(30)		321				9	08/01/2030
31385N-LZ-0	FED NATL MTG ASSOC #547644		12/01/2013	SCHEDULED REDEMPTION		380	380	395	407		(27)		(27)		380				19	03/01/2031
31385N-TJ-8	FED NATL MTG ASSOC #547853		12/01/2013	SCHEDULED REDEMPTION		1,631	1,631	1,668	1,655		(23)		(23)		1,631				70	08/01/2015
31385P-AC-8	FED NATL MTG ASSOC #548203		12/01/2013	SCHEDULED REDEMPTION		774	774	794	791		(18)		(18)		774				34	01/01/2016
31385P-AH-7	FED NATL MTG ASSOC #548208		12/01/2013	SCHEDULED REDEMPTION		4,901	4,901	5,026	4,966		(65)		(65)		4,901				214	04/01/2016
31385P-H6-4	FED NATL MTG ASSOC #548453		10/22/2013	Various		52,253	49,884	52,386	53,161		(1,685)		(1,685)		51,477		776	776	2,196	11/01/2029
31385R-UV-0	FED NATL MTG ASSOC #550596		06/01/2013	SCHEDULED REDEMPTION		595	595	611	606		(11)		(11)		595				18	10/01/2015
31385R-WB-2	FED NATL MTG ASSOC #550642		05/01/2013	SCHEDULED REDEMPTION		1,405	1,405	1,459	1,519		(114)		(114)		1,405				47	08/01/2030
31385R-4G-2	FED NATL MTG ASSOC #550823		01/01/2013	SCHEDULED REDEMPTION		1,890	1,890	1,962	1,954		(64)		(64)		1,890				11	01/01/2016
31385S-K5-6	FED NATL MTG ASSOC #551216		12/01/2013	SCHEDULED REDEMPTION		9,808	9,808	10,184	10,756		(949)		(949)		9,808				369	09/01/2030
31385U-P9-8	FED NATL MTG ASSOC #553148		12/01/2013	SCHEDULED REDEMPTION		907	907	928	922		(14)		(14)		907				36	09/01/2015

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31385W-J8-3	FED NATL MTG ASSOC #554787		12/01/2013	SCHEDULED REDEMPTION		851	851	861	873		(22)		(22)		851				44	10/01/2023
31385W-LQ-0	FED NATL MTG ASSOC #554835		12/01/2013	SCHEDULED REDEMPTION		21,303	21,303	22,128	23,274		(1,971)		(1,971)		21,303				771	11/01/2030
31385W-MS-5	FED NATL MTG ASSOC #554869		08/01/2013	SCHEDULED REDEMPTION		982	982	1,009	1,057		(75)		(75)		982				49	11/01/2030
31385W-NA-3	FED NATL MTG ASSOC #554885		12/01/2013	SCHEDULED REDEMPTION		3,782	3,782	3,882	3,834		(52)		(52)		3,782				177	11/01/2015
31385W-TM-1	FED NATL MTG ASSOC #555056		12/01/2013	SCHEDULED REDEMPTION		291	291	297	294		(3)		(3)		291				11	11/01/2017
31385W-WY-1	FED NATL MTG ASSOC #555163		10/22/2013	Various		28,946	26,995	28,349	28,551		3		3		28,554		392	392	1,359	01/01/2033
31385W-XJ-3	FED NATL MTG ASSOC #555181		10/22/2013	Various		2,129	1,988	2,088	2,125		(26)		(26)		2,099		30	30	97	01/01/2033
31385W-XY-0	FED NATL MTG ASSOC #555195		12/01/2013	SCHEDULED REDEMPTION		57,792	57,792	60,207	59,242		(1,449)		(1,449)		57,792				1,977	11/01/2017
31385W-ZT-9	FED NATL MTG ASSOC #555254		10/22/2013	Various		91,179	84,779	86,250	86,030		(183)		(183)		85,847		5,332	5,332	4,275	01/01/2033
31385X-BZ-9	FED NATL MTG ASSOC #555456		10/25/2013	Various		9,443	9,052	9,192	9,122		(30)		(30)		9,092		351	351	374	04/01/2018
31385X-2P-1	FED NATL MTG ASSOC #556182		10/22/2013	Various		17,865	16,246	16,337	16,529		21		21		16,550		1,315	1,315	932	07/01/2030
31385X-5Y-9	FED NATL MTG ASSOC #556263		12/01/2013	SCHEDULED REDEMPTION		120	120	122	121		(2)		(2)		120				6	12/01/2015
31386A-BN-5	FED NATL MTG ASSOC #557245		12/01/2013	SCHEDULED REDEMPTION		420	420	437	460		(39)		(39)		420				22	08/01/2030
31386A-CV-6	FED NATL MTG ASSOC #557284		10/01/2013	SCHEDULED REDEMPTION		1,056	1,056	1,084	1,061		(4)		(4)		1,056				33	09/01/2015
31386A-DZ-6	FED NATL MTG ASSOC #557320		12/01/2013	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				3	01/01/2016
31386A-4N-3	FED NATL MTG ASSOC #558029		12/01/2013	SCHEDULED REDEMPTION		34	34	35	34		(1)		(1)		34				1	10/01/2015
31386B-UH-5	FED NATL MTG ASSOC #558684		12/01/2013	SCHEDULED REDEMPTION		26	26	27	28		(3)		(3)		26				1	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686		12/01/2013	SCHEDULED REDEMPTION		1,510	1,510	1,565	1,627		(117)		(117)		1,510				99	02/01/2031
31386B-7H-1	FED NATL MTG ASSOC #558996		12/01/2013	SCHEDULED REDEMPTION		7,132	7,132	7,190	7,153		(22)		(22)		7,132				346	10/01/2015
31386C-0Y-1	FED NATL MTG ASSOC #559471		12/01/2013	SCHEDULED REDEMPTION		4,830	4,830	5,015	4,970		(140)		(140)		4,830				211	11/01/2015
31386C-R9-5	FED NATL MTG ASSOC #559512		12/01/2013	SCHEDULED REDEMPTION		460	460	460	469		(9)		(9)		460				22	11/01/2015
31386C-SY-9	FED NATL MTG ASSOC #559535		12/01/2013	SCHEDULED REDEMPTION		2,406	2,406	2,435	2,440		(35)		(35)		2,406				109	12/01/2015
31386C-WE-8	FED NATL MTG ASSOC #559645		12/01/2013	SCHEDULED REDEMPTION		1,882	1,882	1,955	1,942		(60)		(60)		1,882				83	01/01/2016
31386C-5W-8	FED NATL MTG ASSOC #559861		12/01/2013	SCHEDULED REDEMPTION		2,055	2,055	2,055	2,097		(42)		(42)		2,055				84	12/01/2015
31386D-RG-7	FED NATL MTG ASSOC #560387		12/01/2013	SCHEDULED REDEMPTION		235	235	240	239		(4)		(4)		235				8	01/01/2016
31386D-TN-0	FED NATL MTG ASSOC #560457		12/01/2013	SCHEDULED REDEMPTION		1,304	1,304	1,354	1,406		(101)		(101)		1,304				44	12/01/2030
31386F-BM-6	FED NATL MTG ASSOC #561744		12/01/2013	SCHEDULED REDEMPTION		2,638	2,638	2,794	3,024		(386)		(386)		2,638				151	12/01/2030
31386F-K9-5	FED NATL MTG ASSOC #562020		12/01/2013	SCHEDULED REDEMPTION		6,992	6,992	7,150	7,136		(144)		(144)		6,992				388	12/01/2015
31386F-M3-6	FED NATL MTG ASSOC #562078		12/01/2013	SCHEDULED REDEMPTION		76	76	79	82		(6)		(6)		76				4	12/01/2030
31386F-RU-1	FED NATL MTG ASSOC #562199		10/29/2013	Various		1,431	1,284	1,342	1,435		42		42		1,478		(47)	(47)	81	01/01/2031
31386F-VF-9	FED NATL MTG ASSOC #562314		12/01/2013	SCHEDULED REDEMPTION		4,953	4,953	5,143	5,102		(149)		(149)		4,953				196	01/01/2016
31386F-X3-4	FED NATL MTG ASSOC #562398		10/22/2013	Various		47,816	44,176	46,392	46,816		297		297		47,113		703	703	2,384	02/01/2031
31386F-3X-1	FED NATL MTG ASSOC #562514		10/22/2013	Various		15,787	15,153	15,223	15,300		(94)		(94)		15,206		582	582	581	02/01/2031
31386G-K3-6	FED NATL MTG ASSOC #562914		12/01/2013	SCHEDULED REDEMPTION		104	104	105	105		(1)		(1)		104				4	03/01/2016
31386G-ZL-0	FED NATL MTG ASSOC #563347		12/01/2013	SCHEDULED REDEMPTION		2,252	2,252	2,303	2,283		(31)		(31)		2,252				99	12/01/2015
31386H-L2-5	FED NATL MTG ASSOC #563845		12/01/2013	SCHEDULED REDEMPTION		2,182	2,182	2,238	2,223		(41)		(41)		2,182				96	02/01/2016
31386H-MR-9	FED NATL MTG ASSOC #563868		12/01/2013	SCHEDULED REDEMPTION		5,994	5,994	6,227	6,664		(670)		(670)		5,994				226	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317		12/01/2013	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13				1	11/01/2030
31386J-BC-0	FED NATL MTG ASSOC #564435		10/29/2013	Various		23,942	21,456	22,425	22,732		1,346		1,346		24,078		(137)	(137)	1,358	06/01/2031
31386J-FQ-5	FED NATL MTG ASSOC #564575		12/01/2013	SCHEDULED REDEMPTION		513	513	532	550		(37)		(37)		513				24	03/01/2031
31386J-KL-0	FED NATL MTG ASSOC #564699		12/01/2013	SCHEDULED REDEMPTION		637	637	661	659		(23)		(23)		637				28	12/01/2015
31386K-YF-5	FED NATL MTG ASSOC #566010		12/01/2013	SCHEDULED REDEMPTION		42	42	43	42		(1)		(1)		42				2	01/01/2016
31386L-S9-4	FED NATL MTG ASSOC #566744		12/01/2013	SCHEDULED REDEMPTION		2,589	2,589	2,689	2,784		(195)		(195)		2,589				121	01/01/2031
31386L-YZ-9	FED NATL MTG ASSOC #566928		12/01/2013	SCHEDULED REDEMPTION		1,994	1,994	2,071	2,060		(66)		(66)		1,994				93	01/01/2016
31386M-RK-8	FED NATL MTG ASSOC #567590		10/29/2013	Various		4,610	4,386	4,584	4,811		(151)		(151)		4,660		(50)	(50)	232	02/01/2031
31386M-SP-6	FED NATL MTG ASSOC #567626		12/01/2013	SCHEDULED REDEMPTION		41	41	43	45		(4)		(4)		41				2	02/01/2031
31386M-3B-4	FED NATL MTG ASSOC #567894		12/01/2013	SCHEDULED REDEMPTION		560	560	581	585		(26)		(26)		560				24	01/01/2016
31386N-DQ-8	FED NATL MTG ASSOC #568111		05/01/2013	SCHEDULED REDEMPTION		2,441	2,441	2,534	2,628		(188)		(188)		2,441				81	01/01/2031
31386N-LR-7	FED NATL MTG ASSOC #568336		12/01/2013	SCHEDULED REDEMPTION		736	736	762	796		(60)		(60)		736				31	01/01/2031
31386N-SH-2	FED NATL MTG ASSOC #568520		12/01/2013	SCHEDULED REDEMPTION		528	528	540	536		(9)		(9)		528				23	01/01/2016
31386N-SM-1	FED NATL MTG ASSOC #568524		12/01/2013	SCHEDULED REDEMPTION		675	675	701	694		(20)		(20)		675				34	01/01/2016
31386N-VK-1	FED NATL MTG ASSOC #568618		12/01/2013	SCHEDULED REDEMPTION		98	98	101	101		(2)		(2)		98				4	01/01/2016
31386N-XE-3	FED NATL MTG ASSOC #568677		12/01/2013	SCHEDULED REDEMPTION		21,292	21,292	22,117	23,093		(1,801)		(1,801)		21,292				1,207	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865		12/01/2013	SCHEDULED REDEMPTION		4,848	4,848	5,034	5,080		(232)		(232)		4,848				243	12/01/2030
31386P-NR-0	FED NATL MTG ASSOC #569300		12/01/2013	SCHEDULED REDEMPTION		468	468	487	485		(16)		(16)		468				18	06/01/2016
31386P-N6-6	FED NATL MTG ASSOC #569313		12/01/2013	SCHEDULED REDEMPTION		8,237	8,237	8,450	8,395		(159)		(159)		8,237				360	07/01/2016
31386Q-DC-2	FED NATL MTG ASSOC #569899		12/01/2013	SCHEDULED REDEMPTION		900	900	935	944		(44)		(44)		900				45	02/01/2031
31386Q-E6-4	FED NATL MTG ASSOC #569957		12/01/2013	SCHEDULED REDEMPTION		415	415	425	426		(11)		(11)		415				18	02/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31386Q-XT-3	FED NATL MTG ASSOC #570490		12/01/2013	SCHEDULED REDEMPTION		151	151	157	153		(2)		(2)		151				6	12/01/2015
31386S-BY-2	FED NATL MTG ASSOC #571655		12/01/2013	SCHEDULED REDEMPTION		898	898	931	925		(26)		(26)		898				39	02/01/2016
31386S-N7-8	FED NATL MTG ASSOC #572014		12/01/2013	SCHEDULED REDEMPTION		16,495	16,495	17,129	16,766		(271)		(271)		16,495				296	03/01/2016
31386S-T5-6	FED NATL MTG ASSOC #572172		12/01/2013	SCHEDULED REDEMPTION		453	453	471	498		(45)		(45)		453				12	01/01/2031
31386T-AV-7	FED NATL MTG ASSOC #572520		12/01/2013	SCHEDULED REDEMPTION		648	648	662	657		(9)		(9)		648				26	04/01/2016
31386T-B2-0	FED NATL MTG ASSOC #572557		12/01/2013	SCHEDULED REDEMPTION		1,962	1,962	2,013	1,996		(34)		(34)		1,962				86	04/01/2016
31386T-MT-9	FED NATL MTG ASSOC #572870		12/01/2013	SCHEDULED REDEMPTION		10,448	10,448	10,754	10,901		(453)		(453)		10,448				144	04/01/2021
31386T-M7-7	FED NATL MTG ASSOC #572882		12/01/2013	SCHEDULED REDEMPTION		1,174	1,174	1,198	1,191		(18)		(18)		1,174				37	04/01/2016
31386T-PS-8	FED NATL MTG ASSOC #572933		09/01/2013	SCHEDULED REDEMPTION		21,593	21,593	22,568	23,249		(1,656)		(1,656)		21,593				1,028	04/01/2031
31386T-P8-2	FED NATL MTG ASSOC #572947		12/01/2013	SCHEDULED REDEMPTION		3,800	3,800	3,879	3,866		(66)		(66)		3,800				154	04/01/2016
31386T-QR-9	FED NATL MTG ASSOC #572964		10/22/2013	Various		2,241	2,066	2,170	2,263		(8)		(8)		2,254		(13)	(13)	106	05/01/2031
31386U-ZX-3	FED NATL MTG ASSOC #574158		12/01/2013	SCHEDULED REDEMPTION		2,685	2,685	2,789	2,736		(51)		(51)		2,685				124	04/01/2016
31386V-U3-2	FED NATL MTG ASSOC #574902		12/01/2013	SCHEDULED REDEMPTION		4,620	4,620	4,813	4,702		(83)		(83)		4,620				153	06/01/2016
31386W-DN-5	FED NATL MTG ASSOC #575309		12/01/2013	SCHEDULED REDEMPTION		1,163	1,163	1,208	1,188		(25)		(25)		1,163				51	03/01/2016
31386W-FF-0	FED NATL MTG ASSOC #575366		12/01/2013	SCHEDULED REDEMPTION		6,164	6,164	6,422	6,277		(113)		(113)		6,164				154	03/01/2016
31386X-AN-6	FED NATL MTG ASSOC #576113		12/01/2013	SCHEDULED REDEMPTION		20	20	20	22		(2)		(2)		20				1	05/01/2031
31386X-AR-7	FED NATL MTG ASSOC #576116		12/01/2013	SCHEDULED REDEMPTION		326	326	333	330		(4)		(4)		326				12	05/01/2016
31386X-B6-2	FED NATL MTG ASSOC #576161		12/01/2013	SCHEDULED REDEMPTION		1,393	1,393	1,422	1,413		(20)		(20)		1,393				55	03/01/2016
31386X-TB-2	FED NATL MTG ASSOC #576646		12/01/2013	SCHEDULED REDEMPTION		1,799	1,799	1,868	1,951		(152)		(152)		1,799				89	02/01/2031
31386X-Z6-6	FED NATL MTG ASSOC #576865		10/22/2013	Various		4,604	4,243	4,456	4,423		8		8		4,431		173	173	225	06/01/2031
31386Y-XR-0	FED NATL MTG ASSOC #577688		12/01/2013	SCHEDULED REDEMPTION		895	895	940	988		(93)		(93)		895				45	03/01/2031
31386Y-3S-1	FED NATL MTG ASSOC #577809		10/25/2013	Various		27,955	26,666	27,380	27,001		(148)		(148)		26,853		1,102	1,102	1,168	04/01/2016
31386Y-5W-0	FED NATL MTG ASSOC #577861		10/25/2013	Various		2,762	2,632	2,673	2,659		(11)		(11)		2,648		114	114	116	04/01/2016
31387B-S7-9	FED NATL MTG ASSOC #579342		12/01/2013	SCHEDULED REDEMPTION		150	150	153	152		(2)		(2)		150				6	04/01/2016
31387B-T8-6	FED NATL MTG ASSOC #579375		12/01/2013	SCHEDULED REDEMPTION		1,538	1,538	1,573	1,555		(17)		(17)		1,538				63	04/01/2016
31387C-D9-9	FED NATL MTG ASSOC #579828		12/01/2013	SCHEDULED REDEMPTION		95	95	99	98		(3)		(3)		95				4	05/01/2016
31387C-LZ-2	FED NATL MTG ASSOC #580044		12/01/2013	SCHEDULED REDEMPTION		1,094	1,094	1,138	1,118		(25)		(25)		1,094				40	06/01/2016
31387C-QK-0	FED NATL MTG ASSOC #580158		12/01/2013	SCHEDULED REDEMPTION		3,854	3,854	3,941	3,913		(58)		(58)		3,854				138	08/01/2016
31387C-QU-8	FED NATL MTG ASSOC #580167		12/01/2013	SCHEDULED REDEMPTION		574	574	586	584		(10)		(10)		574				22	09/01/2016
31387C-Q6-1	FED NATL MTG ASSOC #580177		12/01/2013	SCHEDULED REDEMPTION		1,469	1,469	1,528	1,505		(36)		(36)		1,469				53	10/01/2016
31387C-SW-2	FED NATL MTG ASSOC #580233		10/22/2013	Various		87,676	80,915	84,973	86,219		(1,008)		(1,008)		85,211		2,465	2,465	4,294	08/01/2031
31387D-AJ-8	FED NATL MTG ASSOC #580609		10/22/2013	Various		596	542	543	544		1		1		545		51	51	31	05/01/2031
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2013	SCHEDULED REDEMPTION		29,387	29,387	30,508	31,293		(1,906)		(1,906)		29,387				1,455	05/01/2031
31387D-JH-3	FED NATL MTG ASSOC #580864		12/01/2013	SCHEDULED REDEMPTION		2,726	2,726	2,831	2,798		(72)		(72)		2,726				119	05/01/2016
31387D-KZ-1	FED NATL MTG ASSOC #580912		12/01/2013	SCHEDULED REDEMPTION		242	242	247	245		(3)		(3)		242				7	05/01/2016
31387D-SW-0	FED NATL MTG ASSOC #581133		12/01/2013	SCHEDULED REDEMPTION		19,471	19,471	20,220	19,870		(399)		(399)		19,471				766	05/01/2016
31387D-TN-9	FED NATL MTG ASSOC #581157		10/22/2013	Various		21,257	19,421	20,395	20,543		171		171		20,714		543	543	1,089	04/01/2031
31387D-XQ-7	FED NATL MTG ASSOC #581287		10/22/2013	Various		2,171	1,987	2,087	2,120		(1)		(1)		2,120		52	52	107	05/01/2031
31387D-3T-4	FED NATL MTG ASSOC #581410		10/22/2013	Various		36,538	34,917	36,635	37,033		(1,036)		(1,036)		35,997		541	541	1,402	06/01/2031
31387D-4W-6	FED NATL MTG ASSOC #581437		10/22/2013	Various		2,683	2,499	2,622	2,657		(26)		(26)		2,631		51	51	123	06/01/2031
31387E-CT-2	FED NATL MTG ASSOC #581582		10/22/2013	Various		21,103	19,460	20,436	20,387		103		103		20,490		613	613	1,049	06/01/2031
31387E-E2-9	FED NATL MTG ASSOC #581653		12/01/2013	SCHEDULED REDEMPTION		5,955	5,955	6,079	6,017		(62)		(62)		5,955				235	06/01/2016
31387E-NM-5	FED NATL MTG ASSOC #581896		12/01/2013	SCHEDULED REDEMPTION		4,178	4,178	4,272	4,232		(55)		(55)		4,178				210	07/01/2016
31387E-TL-1	FED NATL MTG ASSOC #582055		03/01/2013	SCHEDULED REDEMPTION		15,280	15,280	15,970	17,513		(2,232)		(2,232)		15,280				267	05/01/2031
31387F-N2-6	FED NATL MTG ASSOC #582809		12/01/2013	SCHEDULED REDEMPTION		312	312	331	368		(56)		(56)		312				15	04/01/2031
31387J-QM-1	FED NATL MTG ASSOC #585560		12/01/2013	SCHEDULED REDEMPTION		216	216	221	218		(2)		(2)		216				9	06/01/2016
31387J-VW-3	FED NATL MTG ASSOC #585729		10/25/2013	Various		778	745	765	754		(4)		(4)		750		28	28	30	05/01/2016
31387K-BV-4	FED NATL MTG ASSOC #586052		10/25/2013	Various		32,461	31,295	30,601	31,088		112		112		31,200		1,261	1,261	1,208	06/01/2016
31387M-A6-6	FED NATL MTG ASSOC #587829		12/01/2013	SCHEDULED REDEMPTION		4,519	4,519	4,636	4,587		(67)		(67)		4,519				197	09/01/2016
31387M-QW-2	FED NATL MTG ASSOC #588269		12/01/2013	SCHEDULED REDEMPTION		190	190	194	192		(2)		(2)		190				8	06/01/2016
31387N-YP-6	FED NATL MTG ASSOC #589418		12/01/2013	SCHEDULED REDEMPTION		1,602	1,602	1,664	1,638		(35)		(35)		1,602				70	07/01/2016
31387N-Z9-1	FED NATL MTG ASSOC #589468		12/01/2013	SCHEDULED REDEMPTION		62	62	64	64		(2)		(2)		62				3	07/01/2016
31387N-6D-4	FED NATL MTG ASSOC #589568		12/01/2013	SCHEDULED REDEMPTION		4,554	4,554	4,656	4,601		(47)		(47)		4,554				196	04/01/2016
31387P-QF-2	FED NATL MTG ASSOC #590054		12/01/2013	SCHEDULED REDEMPTION		3,969	3,969	4,014	3,984		(16)		(16)		3,969				160	06/01/2016
31387P-QZ-8	FED NATL MTG ASSOC #590072		12/01/2013	SCHEDULED REDEMPTION		10,077	10,077	10,287	10,205		(128)		(128)		10,077				428	06/01/2016
31387P-SH-6	FED NATL MTG ASSOC #590120		12/01/2013	SCHEDULED REDEMPTION		1,745	1,745	1,781	1,766		(21)		(21)		1,745				67	07/01/2016
31387Q-UH-1	FED NATL MTG ASSOC #591084		12/01/2013	SCHEDULED REDEMPTION		2,581	2,581	2,648	2,636		(55)		(55)		2,581				113	08/01/2016
31387Q-6Y-1	FED NATL MTG ASSOC #591387		12/01/2013	SCHEDULED REDEMPTION		3,534	3,534	3,681	3,611		(78)		(78)		3,534				123	09/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31387Q-7J-3	FED NATL MTG ASSOC #591397		10/29/2013	Various		3,076	2,765	2,890	3,150		228		228		3,378		(302)	(302)	172	08/01/2031
31387R-AU-2	FED NATL MTG ASSOC #591419		12/01/2013	SCHEDULED REDEMPTION		21,578	21,578	22,026	21,890		(312)		(312)		21,578				810	09/01/2016
31387R-B5-6	FED NATL MTG ASSOC #591460		12/01/2013	SCHEDULED REDEMPTION		637	637	650	645		(8)		(8)		637				22	08/01/2016
31387R-SL-8	FED NATL MTG ASSOC #592251		12/01/2013	SCHEDULED REDEMPTION		317	317	329	338		(22)		(22)		317				15	09/01/2031
31387S-2G-0	FED NATL MTG ASSOC #593075		10/29/2013	Various		49,442	47,235	49,368	52,408		(2,728)		(2,728)		49,680		(239)	(239)	1,890	07/01/2031
31387S-3T-1	FED NATL MTG ASSOC #593110		02/01/2013	SCHEDULED REDEMPTION		732	732	751	744		(13)		(13)		732				8	07/01/2016
31387S-5G-7	FED NATL MTG ASSOC #593147		12/01/2013	SCHEDULED REDEMPTION		6,199	6,199	6,327	6,306		(108)		(108)		6,199				195	08/01/2016
31387S-5H-5	FED NATL MTG ASSOC #593148		12/01/2013	SCHEDULED REDEMPTION		5,712	5,712	5,860	5,785		(73)		(73)		5,712				224	08/01/2016
31387S-5X-0	FED NATL MTG ASSOC #593162		10/22/2013	Various		3,411	3,110	3,266	3,367		16		16		3,383		27	27	176	08/01/2031
31387U-B2-6	FED NATL MTG ASSOC #594157		10/29/2013	Various		3,176	2,881	3,011	3,125		71		71		3,197		(21)	(21)	172	08/01/2031
31387U-CS-8	FED NATL MTG ASSOC #594181		10/29/2013	Various		2,562	2,298	2,402	2,563		(10)		(10)		2,553		8	8	145	06/01/2031
31387U-SL-6	FED NATL MTG ASSOC #594623		12/01/2013	SCHEDULED REDEMPTION		32,488	32,488	33,163	32,848		(360)		(360)		32,488				1,045	06/01/2016
31387U-TJ-0	FED NATL MTG ASSOC #594653		12/01/2013	SCHEDULED REDEMPTION		432	432	458	482		(50)		(50)		432				23	06/01/2031
31387V-YQ-6	FED NATL MTG ASSOC #595719		12/01/2013	SCHEDULED REDEMPTION		8,664	8,664	8,844	8,784		(120)		(120)		8,664				226	08/01/2016
31387W-J3-2	FED NATL MTG ASSOC #596182		10/29/2013	Various		63,537	56,968	59,540	61,107		(107)		(107)		61,000		2,537	2,537	3,597	09/01/2031
31387W-QG-5	FED NATL MTG ASSOC #596355		12/01/2013	SCHEDULED REDEMPTION		5,271	5,271	5,380	5,338		(67)		(67)		5,271				211	07/01/2016
31387W-QH-3	FED NATL MTG ASSOC #596356		12/01/2013	SCHEDULED REDEMPTION		5,912	5,912	6,035	5,986		(74)		(74)		5,912				253	07/01/2016
31387W-TT-4	FED NATL MTG ASSOC #596462		10/22/2013	Various		2,009	1,879	1,974	1,972		11		11		1,983		26	26	83	08/01/2031
31387W-ZK-6	FED NATL MTG ASSOC #596646		12/01/2013	SCHEDULED REDEMPTION		668	668	682	681		(13)		(13)		668				27	08/01/2016
31387X-HX-6	FED NATL MTG ASSOC #597046		12/01/2013	SCHEDULED REDEMPTION		2,106	2,106	2,150	2,137		(32)		(32)		2,106				85	09/01/2016
31387X-JE-6	FED NATL MTG ASSOC #597061		10/29/2013	Various		26,733	24,014	25,099	26,369		171		171		26,540		192	192	1,506	09/01/2031
31387X-JP-1	FED NATL MTG ASSOC #597070		12/01/2013	SCHEDULED REDEMPTION		223	223	228	227		(3)		(3)		223				9	09/01/2016
31387Y-MK-6	FED NATL MTG ASSOC #598062		12/01/2013	SCHEDULED REDEMPTION		1,441	1,441	1,482	1,536		(95)		(95)		1,441				93	08/01/2031
31387Y-TE-3	FED NATL MTG ASSOC #598249		12/01/2013	SCHEDULED REDEMPTION		176	176	179	179		(4)		(4)		176				7	07/01/2016
31388A-QT-4	FED NATL MTG ASSOC #599066		10/29/2013	Various		6,299	6,130	6,407	6,807		(420)		(420)		6,386		(88)	(88)	347	08/01/2031
31388A-W2-6	FED NATL MTG ASSOC #599265		12/01/2013	SCHEDULED REDEMPTION		729	729	745	740		(11)		(11)		729				30	08/01/2016
31388A-YS-7	FED NATL MTG ASSOC #599321		10/29/2013	Various		3,332	3,044	3,181	3,509		(73)		(73)		3,436		(104)	(104)	170	07/01/2031
31388B-Q2-1	FED NATL MTG ASSOC #599973		12/01/2013	SCHEDULED REDEMPTION		6,548	6,548	6,684	6,629		(81)		(81)		6,548				125	08/01/2016
31388B-X8-0	FED NATL MTG ASSOC #600203		12/01/2013	SCHEDULED REDEMPTION		2,591	2,591	2,744	2,863		(272)		(272)		2,591				173	07/01/2031
31388B-ZY-1	FED NATL MTG ASSOC #600259		12/01/2013	SCHEDULED REDEMPTION		9,925	9,925	10,340	10,127		(201)		(201)		9,925				310	08/01/2016
31388B-ZZ-8	FED NATL MTG ASSOC #600260		12/01/2013	SCHEDULED REDEMPTION		9,200	9,200	9,391	9,352		(152)		(152)		9,200				364	08/01/2016
31388C-7G-9	FED NATL MTG ASSOC #601295		12/01/2013	SCHEDULED REDEMPTION		268	268	276	287		(19)		(19)		268				12	08/01/2031
31388D-DP-0	FED NATL MTG ASSOC #601410		12/01/2013	SCHEDULED REDEMPTION		351	351	358	355		(4)		(4)		351				15	10/01/2016
31388D-DW-5	FED NATL MTG ASSOC #601417		10/29/2013	Various		47,640	42,741	44,671	45,993		356		356		46,349		1,291	1,291	2,691	11/01/2031
31388D-P4-4	FED NATL MTG ASSOC #601743		12/01/2013	SCHEDULED REDEMPTION		454	454	463	457		(3)		(3)		454				18	08/01/2016
31388D-YP-7	FED NATL MTG ASSOC #602018		12/01/2013	SCHEDULED REDEMPTION		4,697	4,697	4,803	4,762		(65)		(65)		4,697				205	08/01/2016
31388D-Y7-7	FED NATL MTG ASSOC #602034		12/01/2013	SCHEDULED REDEMPTION		211	211	219	229		(18)		(18)		211				10	08/01/2031
31388D-ZG-6	FED NATL MTG ASSOC #602043		12/01/2013	SCHEDULED REDEMPTION		5,854	5,854	5,976	5,940		(86)		(86)		5,854				190	08/01/2016
31388E-FY-7	FED NATL MTG ASSOC #602383		12/01/2013	SCHEDULED REDEMPTION		4,758	4,758	4,857	4,821		(63)		(63)		4,758				199	08/01/2016
31388E-W4-4	FED NATL MTG ASSOC #602867		12/01/2013	SCHEDULED REDEMPTION		2,855	2,855	2,914	2,910		(55)		(55)		2,855				116	10/01/2016
31388F-FX-6	FED NATL MTG ASSOC #603282		10/29/2013	Various		21,895	20,194	21,106	22,327		(110)		(110)		22,217		(322)	(322)	1,148	09/01/2031
31388J-XL-4	FED NATL MTG ASSOC #606483		12/01/2013	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	09/01/2016
31388K-D9-0	FED NATL MTG ASSOC #606828		10/22/2013	Various		3,791	3,521	3,698	3,676		5		5		3,681		111	111	199	10/01/2031
31388K-K6-8	FED NATL MTG ASSOC #607017		12/01/2013	SCHEDULED REDEMPTION		1,975	1,975	2,016	2,003		(28)		(28)		1,975				84	10/01/2016
31388K-PK-2	FED NATL MTG ASSOC #607126		10/22/2013	Various		103,136	94,633	94,928	94,986		(21)		(21)		94,965		8,171	8,171	5,177	11/01/2031
31388K-QF-2	FED NATL MTG ASSOC #607154		10/29/2013	Various		28,191	25,262	26,403	27,789		754		754		28,543		(352)	(352)	1,599	11/01/2031
31388K-W4-0	FED NATL MTG ASSOC #607367		10/22/2013	Various		1,875	1,738	1,742	1,746		(1)		(1)		1,745		130	130	91	11/01/2031
31388K-4F-6	FED NATL MTG ASSOC #607522		10/22/2013	Various		54,699	51,249	51,359	51,455		(50)		(50)		51,406		3,293	3,293	2,394	11/01/2031
31388K-7A-4	FED NATL MTG ASSOC #607589		12/01/2013	SCHEDULED REDEMPTION		288	288	294	293		(5)		(5)		288				12	11/01/2016
31388L-Q5-2	FED NATL MTG ASSOC #608076		10/22/2013	Various		455	437	438	439		(1)		(1)		438		17	17	23	10/01/2031
31388L-U7-3	FED NATL MTG ASSOC #608206		10/22/2013	Various		67,362	62,430	63,079	63,139		(32)		(32)		63,107		4,255	4,255	3,495	01/01/2032
31388M-JQ-2	FED NATL MTG ASSOC #608771		12/01/2013	SCHEDULED REDEMPTION		40,610	40,610	41,257	40,852		(242)		(242)		40,610				1,091	09/01/2016
31388M-K4-9	FED NATL MTG ASSOC #608815		12/01/2013	SCHEDULED REDEMPTION		3,647	3,647	3,705	3,668		(21)		(21)		3,647				148	09/01/2016
31388M-S7-4	FED NATL MTG ASSOC #609042		12/01/2013	SCHEDULED REDEMPTION		5,704	5,704	5,822	5,804		(100)		(100)		5,704				197	09/01/2016
31388M-UA-4	FED NATL MTG ASSOC #609077		12/01/2013	SCHEDULED REDEMPTION		551	551	562	559		(8)		(8)		551				23	09/01/2016
31388N-BN-5	FED NATL MTG ASSOC #609445		12/01/2013	SCHEDULED REDEMPTION		832	832	881	937		(105)		(105)		832				44	07/01/2031
31388N-CR-5	FED NATL MTG ASSOC #609480		10/29/2013	Various		12,791	11,993	12,534	13,341		(351)		(351)		12,990		(199)	(199)	653	10/01/2031
31388N-FK-7	FED NATL MTG ASSOC #609570		12/01/2013	SCHEDULED REDEMPTION		3,939	3,939	4,021	3,998		(58)		(58)		3,939				160	11/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31388N-GW-0	FED NATL MTG ASSOC #609613		12/01/2013	SCHEDULED REDEMPTION		4,056	4,056	4,140	4,106		(51)		(51)		4,056				149	11/01/2016
31388P-CS-8	FED NATL MTG ASSOC #610381		10/29/2013	Various		9,246	8,899	9,301	9,692		(470)		(470)		9,222		23	23	429	10/01/2031
31388Q-W8-8	FED NATL MTG ASSOC #611871		12/01/2013	SCHEDULED REDEMPTION		3,208	3,208	3,275	3,267		(59)		(59)		3,208				130	11/01/2016
31388S-AN-5	FED NATL MTG ASSOC #613013		12/01/2013	SCHEDULED REDEMPTION		123	123	128	138		(15)		(15)		123				6	05/01/2031
31388S-2G-9	FED NATL MTG ASSOC #613775		12/01/2013	SCHEDULED REDEMPTION		158	158	165	163		(5)		(5)		158				6	11/01/2016
31388T-MZ-3	FED NATL MTG ASSOC #614276		10/22/2013	Various		7,995	7,267	7,625	7,691		38		38		7,729		266	266	418	01/01/2032
31388T-WE-9	FED NATL MTG ASSOC #614545		12/01/2013	SCHEDULED REDEMPTION		185	185	196	209		(24)		(24)		185				10	07/01/2031
31388U-PG-9	FED NATL MTG ASSOC #615223		10/25/2013	Various		20,071	19,160	19,673	19,375		(87)		(87)		19,288		783	783	830	11/01/2016
31388U-PK-0	FED NATL MTG ASSOC #615226		12/01/2013	SCHEDULED REDEMPTION		297	297	303	302		(5)		(5)		297				12	11/01/2016
31388V-MM-7	FED NATL MTG ASSOC #616064		10/25/2013	Various		68,715	66,311	67,348	66,742		(230)		(230)		66,512		2,203	2,203	2,597	11/01/2016
31388V-M2-1	FED NATL MTG ASSOC #616077		12/01/2013	SCHEDULED REDEMPTION		13,290	13,290	13,566	13,461		(171)		(171)		13,290				500	11/01/2016
31388W-R2-4	FED NATL MTG ASSOC #617105		10/22/2013	Various		14,755	13,697	13,839	13,899		(25)		(25)		13,874		882	882	686	12/01/2031
31388X-AD-6	FED NATL MTG ASSOC #617504		12/01/2013	SCHEDULED REDEMPTION		3,395	3,395	3,532	3,472		(76)		(76)		3,395				123	01/01/2017
31388X-R9-7	FED NATL MTG ASSOC #618012		10/22/2013	Various		92,992	86,243	87,139	87,315		(118)		(118)		87,197		5,795	5,795	4,387	02/01/2032
31388X-UC-6	FED NATL MTG ASSOC #618079		12/01/2013	SCHEDULED REDEMPTION		7,035	7,035	7,181	7,129		(94)		(94)		7,035				285	12/01/2016
31388X-X6-6	FED NATL MTG ASSOC #618201		10/22/2013	Various		7,989	7,361	7,570	7,537		(1)		(1)		7,537		452	452	400	11/01/2031
31388Y-FW-7	FED NATL MTG ASSOC #618581		10/29/2013	Various		15,049	13,734	14,367	15,456		91		91		15,547		(498)	(498)	745	08/01/2031
31389A-QN-1	FED NATL MTG ASSOC #619377		10/29/2013	Various		1,038	972	1,017	1,079		(38)		(38)		1,041		(3)	(3)	50	02/01/2032
31389A-RK-1	FED NATL MTG ASSOC #619790		10/22/2013	Various		39,601	36,361	36,738	36,814		92		92		36,906		2,695	2,695	2,069	12/01/2031
31389A-5Z-2	FED NATL MTG ASSOC #620164		10/22/2013	Various		976	922	968	970		(11)		(11)		959		17	17	39	12/01/2031
31389D-TA-5	FED NATL MTG ASSOC #622545		10/22/2013	Various		3,053	2,814	2,843	2,858		(2)		(2)		2,856		197	197	148	09/01/2031
31389D-V3-8	FED NATL MTG ASSOC #622634		10/22/2013	Various		4,295	3,946	3,955	3,962		(2)		(2)		3,960		335	335	211	06/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910		12/01/2013	SCHEDULED REDEMPTION		12,266	12,266	12,266	12,266						12,266				409	10/01/2031
31389E-MP-7	FED NATL MTG ASSOC #623266		12/01/2013	SCHEDULED REDEMPTION		282	282	293	291		(9)		(9)		282				13	04/01/2016
31389E-MQ-5	FED NATL MTG ASSOC #623267		12/01/2013	SCHEDULED REDEMPTION		3,831	3,831	3,950	3,914		(83)		(83)		3,831				143	06/01/2021
31389F-Q5-4	FED NATL MTG ASSOC #624276		10/25/2013	Various		36,982	35,249	36,192	35,704		(169)		(169)		35,535		1,447	1,447	1,546	01/01/2017
31389F-SU-7	FED NATL MTG ASSOC #624331		12/01/2013	SCHEDULED REDEMPTION		284	284	295	312		(28)		(28)		284				13	02/01/2032
31389G-W5-5	FED NATL MTG ASSOC #625368		10/22/2013	Various		68,928	65,952	66,184	66,455		(258)		(258)		66,198		2,730	2,730	2,654	02/01/2032
31389H-LW-6	FED NATL MTG ASSOC #625941		12/01/2013	SCHEDULED REDEMPTION		1,784	1,784	1,837	1,813		(28)		(28)		1,784				57	03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987		12/01/2013	SCHEDULED REDEMPTION		1,136	1,136	1,163	1,151		(15)		(15)		1,136				46	01/01/2017
31389H-NF-1	FED NATL MTG ASSOC #625990		10/25/2013	Various		124,521	119,155	122,345	120,432		(518)		(518)		119,914		4,606	4,606	4,971	12/01/2016
31389J-TH-7	FED NATL MTG ASSOC #627052		10/22/2013	Various		36,960	34,310	34,715	34,787		(19)		(19)		34,768		2,192	2,192	1,564	02/01/2032
31389J-VJ-0	FED NATL MTG ASSOC #627117		10/22/2013	Various		40,459	37,401	39,242	40,251		(227)		(227)		40,024		436	436	2,102	02/01/2032
31389K-XN-6	FED NATL MTG ASSOC #628085		10/22/2013	Various		47,612	44,626	46,823	47,163		(408)		(408)		46,755		857	857	2,250	02/01/2032
31389K-2L-4	FED NATL MTG ASSOC #628179		10/29/2013	Various		8,040	7,205	7,530	7,887		519		519		8,406		(365)	(365)	456	02/01/2032
31389L-VB-2	FED NATL MTG ASSOC #628910		10/22/2013	Various		1,118	1,027	1,079	1,101		(1)		(1)		1,100		18	18	55	03/01/2032
31389L-3R-8	FED NATL MTG ASSOC #629108		12/01/2013	SCHEDULED REDEMPTION		3,396	3,396	3,533	3,483		(87)		(87)		3,396				116	04/01/2017
31389M-CQ-8	FED NATL MTG ASSOC #629279		10/22/2013	Various		25,403	23,550	24,709	25,037		(3)		(3)		25,035		368	368	1,181	02/01/2032
31389M-XZ-5	FED NATL MTG ASSOC #629896		10/22/2013	Various		10,106	9,186	9,647	9,719		393		393		10,112		(5)	(5)	528	09/01/2032
31389N-HU-2	FED NATL MTG ASSOC #630343		02/01/2013	SCHEDULED REDEMPTION		15,132	15,132	15,815	16,666		(1,534)		(1,534)		15,132				176	04/01/2032
31389N-WF-8	FED NATL MTG ASSOC #630746		08/01/2013	SCHEDULED REDEMPTION		44,123	44,123	46,115	47,239		(3,116)		(3,116)		44,123				2,044	05/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264		12/01/2013	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				1	03/01/2032
31389Q-XF-0	FED NATL MTG ASSOC #632578		10/22/2013	Various		25,751	24,094	24,378	24,417		(66)		(66)		24,351		1,400	1,400	1,164	02/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863		12/01/2013	SCHEDULED REDEMPTION		2,327	2,327	2,421	2,391		(64)		(64)		2,327				78	04/01/2017
31389R-VP-8	FED NATL MTG ASSOC #633422		10/22/2013	Various		5,868	5,334	5,602	5,558		74		74		5,633		235	235	307	03/01/2032
31389R-ZK-5	FED NATL MTG ASSOC #633546		10/25/2013	Various		51,589	49,422	50,197	49,819		(161)		(161)		49,658		1,931	1,931	2,023	07/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800		12/01/2013	SCHEDULED REDEMPTION		103,849	103,849	103,849	103,849						103,849				4,546	12/01/2031
31389S-6W-9	FED NATL MTG ASSOC #634585		10/22/2013	Various		1,224	1,131	1,187	1,198		24		24		1,222		2	2	58	01/01/2032
31389T-E6-5	FED NATL MTG ASSOC #634757		10/25/2013	Various		27,096	25,855	26,525	26,164		(116)		(116)		26,049		1,047	1,047	1,114	03/01/2017
31389T-FH-0	FED NATL MTG ASSOC #634768		10/25/2013	Various		42,830	41,170	41,810	41,445		(129)		(129)		41,316		1,514	1,514	1,629	03/01/2017
31389U-KV-0	FED NATL MTG ASSOC #635808		10/29/2013	Various		35,920	32,184	33,638	34,821		476		476		35,297		623	623	2,039	03/01/2032
31389U-RF-8	FED NATL MTG ASSOC #635986		10/22/2013	Various		41,613	38,134	40,047	40,327		366		366		40,693		920	920	2,071	04/01/2032
31389U-7A-1	FED NATL MTG ASSOC #636389		10/22/2013	Various		14,945	13,917	14,615	14,743		125		125		14,868		77	77	669	04/01/2032
31389V-N4-5	FED NATL MTG ASSOC #636811		10/29/2013	Various		33,845	31,473	32,183	32,997		(241)		(241)		32,756		1,089	1,089	1,646	04/01/2032
31389V-RL-3	FED NATL MTG ASSOC #636891		12/01/2013	SCHEDULED REDEMPTION		2,622	2,622	2,722	2,768		(147)		(147)		2,622				121	04/01/2032
31389V-TY-3	FED NATL MTG ASSOC #636967		03/01/2013	SCHEDULED REDEMPTION		17,050	17,050	17,705	18,118		(1,068)		(1,068)		17,050				319	04/01/2032
31389V-6K-8	FED NATL MTG ASSOC #637274		10/22/2013	Various		49,384	45,380	45,478	45,497		(29)		(29)		45,469		3,915	3,915	2,461	05/01/2032
31389V-7L-5	FED NATL MTG ASSOC #637299		12/01/2013	SCHEDULED REDEMPTION		960	960	997	1,011		(51)		(51)		960				45	04/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31389W-AB-1	FED NATL MTG ASSOC #637302		12/01/2013	SCHEDULED REDEMPTION		546	546	567	578		(32)		(32)		546				26	04/01/2032
31389W-AW-5	FED NATL MTG ASSOC #637321		10/22/2013	Various		31,359	28,496	29,926	30,699		287		287		30,986		373	373	1,641	07/01/2032
31389W-EA-9	FED NATL MTG ASSOC #637429		10/22/2013	Various		27,819	25,331	26,013	26,200		246		246		26,446		1,373	1,373	1,443	08/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466		12/01/2013	SCHEDULED REDEMPTION		2,988	2,988	3,102	3,162		(175)		(175)		2,988				138	03/01/2032
31389Y-AE-1	FED NATL MTG ASSOC #639105		10/22/2013	Various		4,975	4,634	4,660	4,664		8		8		4,672		303	303	230	07/01/2032
31389Y-AL-5	FED NATL MTG ASSOC #639111		10/22/2013	Various		28,687	26,788	26,938	27,021		(31)		(31)		26,990		1,697	1,697	1,301	07/01/2032
31389Y-CJ-8	FED NATL MTG ASSOC #639173		10/22/2013	Various		56,340	51,211	52,654	52,391		300		300		52,690		3,650	3,650	2,944	08/01/2032
31389Y-Q3-8	FED NATL MTG ASSOC #639574		10/29/2013	Various		69,412	65,541	68,500	69,149		(1,459)		(1,459)		67,690		1,722	1,722	3,230	03/01/2032
31389Y-UZ-2	FED NATL MTG ASSOC #639700		10/22/2013	Various		17,533	16,268	16,316	16,345		4		4		16,349		1,183	1,183	788	03/01/2032
31390A-BU-3	FED NATL MTG ASSOC #640051		10/22/2013	Various		757	695	697	698						698		59	59	37	04/01/2032
31390A-B4-1	FED NATL MTG ASSOC #640059		10/22/2013	Various		1,364	1,265	1,328	1,348		6		6		1,354		10	10	67	03/01/2032
31390B-D4-7	FED NATL MTG ASSOC #641023		10/22/2013	Various		4,752	4,436	4,461	4,470						4,470		281	281	188	05/01/2032
31390B-ED-6	FED NATL MTG ASSOC #641032		12/01/2013	SCHEDULED REDEMPTION		4,963	4,963	5,162	5,071		(109)		(109)		4,963				226	01/01/2018
31390B-E8-7	FED NATL MTG ASSOC #641059		10/22/2013	Various		52,204	49,126	49,232	49,290		11		11		49,301		2,902	2,902	1,967	05/01/2032
31390B-KV-9	FED NATL MTG ASSOC #641208		10/29/2013	Various		25,629	23,575	24,640	25,617		176		176		25,793		(164)	(164)	1,264	06/01/2032
31390B-PE-2	FED NATL MTG ASSOC #641321		10/22/2013	Various		8,292	7,547	7,919	7,832		275		275		8,107		185	185	431	04/01/2032
31390B-PL-6	FED NATL MTG ASSOC #641327		10/29/2013	Various		10,333	9,851	10,139	10,047		(42)		(42)		10,005		328	328	417	04/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605		12/01/2013	SCHEDULED REDEMPTION		146	146	152	157		(10)		(10)		146				7	04/01/2032
31390C-NX-0	FED NATL MTG ASSOC #642206		10/22/2013	Various		50,770	46,150	46,282	46,396		66		66		46,462		4,308	4,308	2,652	05/01/2032
31390D-AR-5	FED NATL MTG ASSOC #642716		10/22/2013	Various		18,212	17,509	18,241	18,078		(260)		(260)		17,819		393	393	461	06/01/2032
31390E-HN-5	FED NATL MTG ASSOC #643837		12/01/2013	SCHEDULED REDEMPTION		6,266	6,266	6,528	6,425		(158)		(158)		6,266				215	05/01/2017
31390E-SP-8	FED NATL MTG ASSOC #644126		10/22/2013	Various		1,630	1,482	1,486	1,489						1,489		140	140	85	05/01/2032
31390F-C7-2	FED NATL MTG ASSOC #644594		10/22/2013	Various		2,375	2,215	2,277	2,311		(28)		(28)		2,282		92	92	108	05/01/2032
31390G-GV-3	FED NATL MTG ASSOC #645612		10/22/2013	Various		2,276	2,149	2,257	2,263		(19)		(19)		2,244		31	31	111	06/01/2032
31390H-FP-5	FED NATL MTG ASSOC #646474		10/29/2013	Various		43,691	39,145	40,912	41,967		922		922		42,889		802	802	2,480	06/01/2032
31390H-KW-4	FED NATL MTG ASSOC #646609		10/22/2013	Various		31,132	29,261	30,729	30,427		(80)		(80)		30,347		785	785	1,310	07/01/2032
31390H-QC-2	FED NATL MTG ASSOC #646751		10/22/2013	Various		19,758	18,549	19,462	20,690		(656)		(656)		20,033		(275)	(275)	729	10/01/2032
31390H-QN-8	FED NATL MTG ASSOC #646761		10/22/2013	Various		638	579	608	643		(3)		(3)		640		(2)	(2)	33	01/01/2033
31390J-CP-4	FED NATL MTG ASSOC #647278		10/22/2013	Various		13,490	12,403	13,014	13,040		36		36		13,076		414	414	691	05/01/2032
31390J-CX-7	FED NATL MTG ASSOC #647286		10/29/2013	Various		12,621	12,092	12,365	12,578		(258)		(258)		12,320		301	301	679	05/01/2032
31390J-EP-2	FED NATL MTG ASSOC #647342		10/22/2013	Various		37,816	34,367	34,560	34,531		77		77		34,608		3,208	3,208	1,978	07/01/2032
31390J-J9-3	FED NATL MTG ASSOC #647488		10/22/2013	Various		49,473	45,065	45,317	45,392		17		17		45,409		4,064	4,064	2,563	06/01/2032
31390J-ZL-8	FED NATL MTG ASSOC #647947		10/22/2013	Various		47,118	43,800	44,544	44,584		(113)		(113)		44,472		2,647	2,647	2,418	06/01/2032
31390J-20-3	FED NATL MTG ASSOC #647983		10/29/2013	Various		24,168	21,658	22,636	22,425		1,493		1,493		23,917		251	251	1,371	03/01/2032
31390J-3Z-2	FED NATL MTG ASSOC #648016		10/22/2013	Various		17,570	16,580	16,673	16,700		(18)		(18)		16,682		888	888	702	07/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461		12/01/2013	SCHEDULED REDEMPTION		2,598	2,598	2,744	2,770		(172)		(172)		2,598				121	07/01/2032
31390K-RX-8	FED NATL MTG ASSOC #648602		07/01/2013	SCHEDULED REDEMPTION		1,333	1,333	1,340	1,346		(13)		(13)		1,333				50	07/01/2032
31390L-E4-4	FED NATL MTG ASSOC #649155		10/22/2013	Various		25,794	24,991	26,130	26,123		(709)		(709)		25,414		380	380	919	07/01/2032
31390L-SX-5	FED NATL MTG ASSOC #649534		10/22/2013	Various		31,184	28,348	29,634	29,202		(66)		(66)		29,135		2,049	2,049	1,629	06/01/2032
31390L-WA-0	FED NATL MTG ASSOC #649641		10/22/2013	Various		7,130	6,480	6,516	6,529		22		22		6,551		579	579	373	07/01/2032
31390M-QJ-6	FED NATL MTG ASSOC #650357		10/22/2013	Various		46,015	41,821	43,918	44,727		153		153		44,880		1,135	1,135	2,406	11/01/2032
31390M-YU-2	FED NATL MTG ASSOC #650623		07/01/2013	SCHEDULED REDEMPTION		1,424	1,424	1,432	1,435		(12)		(12)		1,424				46	07/01/2032
31390N-QQ-8	FED NATL MTG ASSOC #651263		10/22/2013	Various		9,337	8,587	9,010	9,200		(58)		(58)		9,142		194	194	448	07/01/2032
31390N-T5-1	FED NATL MTG ASSOC #651372		10/22/2013	Various		6,442	5,923	5,956	5,973		6		6		5,979		463	463	322	07/01/2032
31390N-2T-8	FED NATL MTG ASSOC #651586		10/22/2013	Various		4,287	3,976	3,998	4,009		(3)		(3)		4,006		281	281	203	07/01/2032
31390N-5L-2	FED NATL MTG ASSOC #651651		10/22/2013	Various		5,888	5,351	5,620	5,804		134		134		5,938		(49)	(49)	308	08/01/2032
31390P-CQ-8	FED NATL MTG ASSOC #651779		10/22/2013	Various		61,229	56,432	59,263	60,553		(285)		(285)		60,268		961	961	3,164	08/01/2032
31390P-GK-7	FED NATL MTG ASSOC #651902		10/22/2013	Various		25,646	23,771	23,919	23,984		4		4		23,988		1,658	1,658	1,222	08/01/2032
31390Q-HX-6	FED NATL MTG ASSOC #652846		10/22/2013	Various		1,544	1,403	1,472	1,458		66		66		1,524		20	20	81	09/01/2032
31390Q-2V-6	FED NATL MTG ASSOC #653388		10/22/2013	Various		55,629	50,617	53,155	53,987		691		691		54,678		951	951	2,895	10/01/2032
31390R-BH-5	FED NATL MTG ASSOC #653540		10/22/2013	Various		14,686	13,347	14,004	14,305		251		251		14,555		130	130	768	08/01/2032
31390R-EX-7	FED NATL MTG ASSOC #653650		10/22/2013	Various		4,657	4,340	4,439	4,409		4		4		4,414		244	244	219	08/01/2032
31390R-E6-6	FED NATL MTG ASSOC #653657		10/29/2013	Various		8,794	7,879	8,235	8,580		478		478		9,059		(264)	(264)	499	08/01/2032
31390T-KX-6	FED NATL MTG ASSOC #655610		10/22/2013	Various		31,263	29,523	29,780	29,722		(63)		(63)		29,659		1,604	1,604	1,337	08/01/2032
31390T-TK-5	FED NATL MTG ASSOC #655854		10/22/2013	Various		4,308	4,118	4,325	4,339		(100)		(100)		4,239		68	68	185	08/01/2032
31390T-T6-6	FED NATL MTG ASSOC #655873		10/22/2013	Various		33,926	30,874	32,422	32,738		432		432		33,170		756	756	1,763	08/01/2032
31390T-UF-4	FED NATL MTG ASSOC #655882		10/22/2013	Various		55,399	51,543	54,128	54,359		(82)		(82)		54,277		1,122	1,122	2,568	08/01/2032
31390U-AQ-9	FED NATL MTG ASSOC #656215		10/22/2013	Various		88,939	80,837	81,338	81,440		349		349		81,789		7,150	7,150	4,649	08/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31390U-C5-3	FED NATL MTG ASSOC #656292		10/22/2013	Various		39,529	37,470	39,349	38,862		52		52		38,915		614	614	1,695	09/01/2032
31390U-D9-4	FED NATL MTG ASSOC #656328		10/25/2013	Various		7,195	6,957	7,150	7,059		(55)		(55)		7,004		191	191	237	10/01/2017
31390U-QB-5	FED NATL MTG ASSOC #656650		10/22/2013	Various		8,666	7,932	7,973	8,018						8,018		648	648	425	05/01/2032
31390U-RZ-1	FED NATL MTG ASSOC #656704		10/22/2013	Various		69,166	62,880	66,034	65,900		340		340		66,239		2,926	2,926	3,612	08/01/2032
31390W-4M-1	FED NATL MTG ASSOC #658828		10/22/2013	Various		4,529	4,424	4,646	4,641		(150)		(150)		4,491		38	38	175	08/01/2032
31390X-UY-4	FED NATL MTG ASSOC #659499		10/25/2013	Various		96,879	91,510	92,482	92,065		70		70		92,135		4,744	4,744	3,852	02/01/2033
31390Y-PP-7	FED NATL MTG ASSOC #660230		10/22/2013	Various		34,488	32,227	33,844	34,284		(403)		(403)		33,880		608	608	1,491	09/01/2032
31391A-RJ-0	FED NATL MTG ASSOC #661189		10/22/2013	Various		39,965	37,012	38,868	39,719		117		117		39,836		129	129	1,793	07/01/2032
31391A-X4-6	FED NATL MTG ASSOC #661399		10/29/2013	Various		76,164	70,986	72,772	72,189		116		116		72,306		3,858	3,858	3,488	10/01/2032
31391B-DJ-3	FED NATL MTG ASSOC #661705		10/22/2013	Various		32,456	30,202	31,054	30,911		(31)		(31)		30,880		1,576	1,576	1,504	08/01/2032
31391B-MR-5	FED NATL MTG ASSOC #661968		10/22/2013	Various		55,472	51,553	54,090	54,597		(315)		(315)		54,282		1,190	1,190	2,648	10/01/2032
31391B-RY-5	FED NATL MTG ASSOC #662103		11/04/2013	Various		174,022	165,198	169,019	166,979		(746)		(746)		166,253		7,768	7,768	7,175	09/01/2017
31391B-7G-6	FED NATL MTG ASSOC #662495		10/22/2013	Various		79,709	73,285	76,961	76,727		272		272		76,999		2,710	2,710	3,806	09/01/2032
31391C-NF-8	FED NATL MTG ASSOC #662890		10/29/2013	Various		149,655	139,821	143,308	142,674		(339)		(339)		142,334		7,321	7,321	6,518	12/01/2032
31391C-PD-1	FED NATL MTG ASSOC #662920		11/04/2013	Various		232,067	219,783	227,190	224,178		(1,735)		(1,735)		222,443		9,624	9,624	9,851	11/01/2017
31391C-QA-6	FED NATL MTG ASSOC #662949		10/29/2013	Various		2,098	1,955	1,998	1,993		(1)		(1)		1,992		106	106	96	02/01/2033
31391C-XS-9	FED NATL MTG ASSOC #663189		10/24/2013	Various		2,527	2,423	2,482	2,451		(8)		(8)		2,443		85	85	97	09/01/2017
31391D-J6-1	FED NATL MTG ASSOC #663685		11/04/2013	Various		145,538	137,441	141,248	139,222		(587)		(587)		138,635		6,903	6,903	6,148	01/01/2018
31391D-QV-8	FED NATL MTG ASSOC #663868		10/22/2013	Various		34,295	31,842	33,439	34,456		(643)		(643)		33,813		482	482	1,624	10/01/2032
31391G-G2-6	FED NATL MTG ASSOC #666317		10/22/2013	Various		6,934	6,368	6,547	6,636		11		11		6,648		286	286	349	09/01/2032
31391G-2Y-1	FED NATL MTG ASSOC #666891		10/22/2013	Various		5,660	5,144	5,402	5,408		75		75		5,482		178	178	296	11/01/2032
31391H-AM-6	FED NATL MTG ASSOC #667012		10/25/2013	Various		24,747	23,689	24,323	24,003		(125)		(125)		23,878		869	869	997	11/01/2017
31391H-EQ-3	FED NATL MTG ASSOC #667143		12/01/2013	SCHEDULED REDEMPTION		325,591	325,591	332,878	329,177		(3,586)		(3,586)		325,591				10,772	10/01/2017
31391H-UK-8	FED NATL MTG ASSOC #667586		10/22/2013	Various		37,855	34,974	36,695	36,864		32		32		36,895		959	959	1,791	10/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799		12/01/2013	SCHEDULED REDEMPTION		14,919	14,919	15,173	15,247		(327)		(327)		14,919				220	11/01/2032
31391M-4X-8	FED NATL MTG ASSOC #671438		10/29/2013	Various		2,514	2,254	2,356	2,485		60		60		2,545		(31)	(31)	142	10/01/2032
31391M-6Y-4	FED NATL MTG ASSOC #671487		10/25/2013	Various		2,720	2,621	2,662	2,640		(9)		(9)		2,631		90	90	98	11/01/2017
31391P-Z9-0	FED NATL MTG ASSOC #673168		10/25/2013	Various		33,100	31,613	31,850	31,835		(83)		(83)		31,752		1,348	1,348	1,386	12/01/2017
31391P-2L-9	FED NATL MTG ASSOC #673179		12/01/2013	SCHEDULED REDEMPTION		141,604	141,604	147,688	144,384		(2,781)		(2,781)		141,604				5,405	02/01/2018
31391P-5L-6	FED NATL MTG ASSOC #673251		10/25/2013	Various		11,168	10,605	10,685	10,674		(19)		(19)		10,655		513	513	486	01/01/2018
31391S-RX-0	FED NATL MTG ASSOC #675602		10/29/2013	Various		36,640	33,650	35,201	36,995		(244)		(244)		36,751		(111)	(111)	1,904	01/01/2032
31391S-5Y-2	FED NATL MTG ASSOC #675963		10/29/2013	Various		5,621	5,196	5,436	5,664		51		51		5,715		(94)	(94)	274	02/01/2032
31391T-WE-4	FED NATL MTG ASSOC #676645		10/29/2013	Various		38,511	35,987	36,885	36,763		(117)		(117)		36,646		1,864	1,864	1,779	01/01/2033
31391U-DE-2	FED NATL MTG ASSOC #677001		10/22/2013	Various		7,374	6,702	7,038	7,058		44		44		7,102		272	272	386	01/01/2033
31391U-FJ-9	FED NATL MTG ASSOC #677069		10/29/2013	Various		286,212	264,461	267,758	266,709		(256)		(256)		266,453		19,759	19,759	13,030	12/01/2032
31391V-HB-2	FED NATL MTG ASSOC #678026		12/01/2013	SCHEDULED REDEMPTION		2,470	2,470	2,569	2,516		(47)		(47)		2,470				92	09/01/2017
31391X-RL-5	FED NATL MTG ASSOC #680091		10/25/2013	Various		3,554	3,387	3,413	3,412		(8)		(8)		3,403		150	150	145	01/01/2018
31391Y-VS-3	FED NATL MTG ASSOC #681125		10/29/2013	Various		55,174	52,194	53,484	53,426		(313)		(313)		53,114		2,060	2,060	1,999	02/01/2033
31400A-UN-6	FED NATL MTG ASSOC #681989		10/22/2013	Various		23,581	22,217	23,331	23,811		(484)		(484)		23,327		254	254	1,060	01/01/2033
31400B-YK-6	FED NATL MTG ASSOC #683014		10/25/2013	Various		27,183	25,999	26,188	26,551		(201)		(201)		26,350		833	833	1,075	02/01/2018
31400C-AQ-7	FED NATL MTG ASSOC #683215		10/22/2013	Various		4,636	4,213	4,420	4,586		104		104		4,690		(54)	(54)	243	02/01/2033
31400D-A8-5	FED NATL MTG ASSOC #684131		10/24/2013	Various		4,594	4,421	4,517	4,466		(16)		(16)		4,450		144	144	168	02/01/2018
31400F-RF-6	FED NATL MTG ASSOC #686386		10/29/2013	Various		3,416	3,197	3,270	3,245		1		1		3,246		170	170	142	03/01/2033
31400F-R4-1	FED NATL MTG ASSOC #686407		10/24/2013	Various		1,831	1,763	1,801	1,782		(7)		(7)		1,775		56	56	68	03/01/2018
31400H-TG-8	FED NATL MTG ASSOC #688251		10/29/2013	Various		278,324	266,608	269,441	267,860		(10)		(10)		267,850		10,474	10,474	10,185	02/01/2033
31400J-DN-6	FED NATL MTG ASSOC #688709		10/22/2013	Various		162	155	163	163		(7)		(7)		156		6	6	7	03/01/2033
31400K-YD-2	FED NATL MTG ASSOC #690208		10/22/2013	Various		2,553	2,320	2,436	2,440		3		3		2,443		109	109	134	03/01/2033
31400Q-BV-4	FED NATL MTG ASSOC #694052		10/29/2013	Various		133,460	124,427	125,749	125,651		458		458		126,109		7,351	7,351	5,886	04/01/2033
31400Q-JF-1	FED NATL MTG ASSOC #694262		10/29/2013	Various		4,005	3,677	3,759	3,711		17		17		3,728		277	277	200	03/01/2033
31400Q-QU-0	FED NATL MTG ASSOC #694467		10/29/2013	Various		184,437	171,328	175,352	174,595		452		452		175,047		9,390	9,390	8,936	03/01/2033
31400Q-SW-4	FED NATL MTG ASSOC #694533		10/29/2013	Various		65,991	61,260	63,175	62,886		(179)		(179)		62,707		3,284	3,284	3,083	03/01/2033
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		10/29/2013	Various		182,846	172,062	173,890	173,279		(60)		(60)		173,219		9,627	9,627	7,376	04/01/2033
31400W-RF-9	FED NATL MTG ASSOC #699886		10/22/2013	Various		5,478	4,978	5,213	5,414		128		128		5,542		(64)	(64)	287	04/01/2033
31400W-RX-0	FED NATL MTG ASSOC #699902		10/29/2013	Various		251,651	240,829	243,831	242,292		(247)		(247)		242,045		9,606	9,606	8,752	04/01/2033
31400Y-GF-7	FED NATL MTG ASSOC #701398		10/25/2013	Various		64,410	61,043	61,501	61,463		(110)		(110)		61,353		3,057	3,057	2,823	02/01/2018
31401A-HH-3	FED NATL MTG ASSOC #702332		10/24/2013	Various		11,944	11,512	11,384	11,442		26		26		11,468		475	475	433	05/01/2018
31401B-P4-1	FED NATL MTG ASSOC #703443		10/24/2013	Various		13,244	12,803	13,079	12,932		(55)		(55)		12,877		367	367	467	05/01/2018
31401C-GJ-6	FED NATL MTG ASSOC #704101		10/25/2013	Various		134,580	127,669	129,025	128,538		(154)		(154)		128,384		6,195	6,195	5,223	05/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31401C-RN-5	FED NATL MTG ASSOC #704393		10/29/2013	Various		24,456	22,859	23,573	23,553		(160)		(160)		23,393		1,063	1,063	1,131	05/01/2033
31401F-XJ-0	FED NATL MTG ASSOC #707281		10/29/2013	Various		4,989	4,637	4,750	4,748		(5)		(5)		4,743		245	245	227	05/01/2033
31401H-KB-7	FED NATL MTG ASSOC #708690		10/24/2013	Various		10,066	9,666	9,876	9,766		(33)		(33)		9,734		333	333	378	06/01/2018
31401J-S6-6	FED NATL MTG ASSOC #709841		10/24/2013	Various		2,951	2,845	2,915	2,877		(12)		(12)		2,864		87	87	105	06/01/2018
31401J-3L-0	FED NATL MTG ASSOC #710103		10/22/2013	Various		8,578	7,794	7,984	7,995		12		12		8,007		571	571	449	05/01/2033
31401L-RC-9	FED NATL MTG ASSOC #711583		10/25/2013	Various		1,500	1,451	1,489	1,469		(10)		(10)		1,459		41	41	61	03/01/2018
31401V-3P-4	FED NATL MTG ASSOC #720006		10/29/2013	Various		539,202	511,247	516,679	514,466		15		15		514,481		24,722	24,722	20,954	07/01/2033
31401X-YB-7	FED NATL MTG ASSOC #721706		10/29/2013	Various		363,868	344,549	348,210	346,962		(293)		(293)		346,670		17,198	17,198	14,005	04/01/2033
31401X-YU-5	FED NATL MTG ASSOC #721723		10/29/2013	Various		173,969	159,776	163,737	164,093		(188)		(188)		163,905		10,065	10,065	8,629	06/01/2033
31402A-RP-3	FED NATL MTG ASSOC #723294		10/25/2013	Various		100,066	96,016	98,586	96,849		(405)		(405)		96,444		3,621	3,621	3,907	10/01/2017
31402B-EH-3	FED NATL MTG ASSOC #723836		10/25/2013	Various		182,723	175,126	176,986	176,066		(55)		(55)		176,011		6,712	6,712	6,019	06/01/2033
31402C-PX-4	FED NATL MTG ASSOC #725038		11/04/2013	Various		237,140	225,543	230,077	227,755		(964)		(964)		226,791		10,349	10,349	9,738	11/01/2018
31402C-RV-6	FED NATL MTG ASSOC #725100		11/04/2013	Various		242,382	230,088	234,921	232,470		(983)		(983)		231,487		10,895	10,895	10,116	11/01/2018
31402C-TT-9	FED NATL MTG ASSOC #725162		10/29/2013	Various		9,197	8,632	8,818	8,795		(18)		(18)		8,778		419	419	404	02/01/2034
31402C-5E-8	FED NATL MTG ASSOC #725445		10/24/2013	Various		59,895	57,806	57,480	57,659		51		51		57,710		2,185	2,185	1,958	05/01/2019
31402D-F7-0	FED NATL MTG ASSOC #725690		10/29/2013	Various		126,292	118,665	121,668	121,198		(381)		(381)		120,817		5,475	5,475	5,538	08/01/2034
31402E-KE-7	FED NATL MTG ASSOC #726693		10/25/2013	Various		157,530	154,774	156,703	155,847		(742)		(742)		155,105		2,425	2,425	3,504	10/01/2033
31402G-4Q-3	FED NATL MTG ASSOC #729031		10/24/2013	Various		12,527	12,066	11,932	11,988		29		29		12,017		510	510	470	07/01/2018
31402H-YP-0	FED NATL MTG ASSOC #729818		10/24/2013	Various		4,732	4,542	4,640	4,583		(12)		(12)		4,571		162	162	175	02/01/2019
31402J-F9-3	FED NATL MTG ASSOC #730192		10/29/2013	Various		163,040	150,471	152,166	151,347		154		154		151,501		11,539	11,539	7,925	08/01/2034
31402K-VV-3	FED NATL MTG ASSOC #731528		10/24/2013	Various		6,486	6,236	6,309	6,279		(15)		(15)		6,264		222	222	253	07/01/2018
31402K-2L-7	FED NATL MTG ASSOC #731679		10/24/2013	Various		4,677	4,521	4,619	4,569		(21)		(21)		4,549		128	128	158	02/01/2019
31402N-J7-4	FED NATL MTG ASSOC #733886		10/25/2013	Various		95,933	92,041	93,482	92,684		(279)		(279)		92,405		3,529	3,529	3,951	12/01/2017
31402Q-BK-6	FED NATL MTG ASSOC #734542		10/22/2013	Various		14,386	13,085	13,742	14,762		44		44		14,806		(420)	(420)	750	06/01/2033
31402Q-JS-1	FED NATL MTG ASSOC #734773		10/24/2013	Various		24,386	23,373	23,824	23,578		(58)		(58)		23,519		867	867	968	09/01/2018
31402Q-4B-4	FED NATL MTG ASSOC #735318		10/24/2013	Various		143,141	138,086	137,947	138,020		22		22		138,043		5,098	5,098	4,705	11/01/2019
31402T-M7-7	FED NATL MTG ASSOC #737582		10/22/2013	Various		85,571	79,183	81,281	81,728		(471)		(471)		81,258		4,313	4,313	4,063	09/01/2033
31402U-SV-5	FED NATL MTG ASSOC #738632		10/24/2013	Various		3,451	3,338	3,377	3,362		(10)		(10)		3,352		100	100	120	11/01/2018
31402V-H4-5	FED NATL MTG ASSOC #739251		10/22/2013	Various		1,746	1,587	1,667	1,708		15		15		1,723		23	23	91	09/01/2033
31402W-F4-5	FED NATL MTG ASSOC #740087		10/24/2013	Various		6,364	6,125	6,275	6,189		(23)		(23)		6,166		198	198	250	09/01/2018
31402X-PP-5	FED NATL MTG ASSOC #741230		10/24/2013	Various		18,362	17,705	17,507	17,612		34		34		17,646		716	716	646	09/01/2018
31402X-5Z-5	FED NATL MTG ASSOC #741664		10/29/2013	Various		19,044	17,905	18,353	18,201		(22)		(22)		18,179		865	865	777	10/01/2033
31403D-WF-2	FED NATL MTG ASSOC #745946		10/29/2013	Various		191,016	182,028	180,776	181,371		25		25		181,396		9,619	9,619	7,029	11/01/2036
31403D-4H-9	FED NATL MTG ASSOC #746124		10/24/2013	Various		77,702	74,058	75,941	75,439		296		296		75,735		1,967	1,967	2,908	05/01/2023
31403G-XW-7	FED NATL MTG ASSOC #748693		12/01/2013	SCHEDULED REDEMPTION		81,241	81,241	84,580	86,830		(5,589)		(5,589)		81,241				2,683	10/01/2033
31403G-Z4-7	FED NATL MTG ASSOC #748763		11/04/2013	Various		299,603	285,024	294,645	290,667		(2,428)		(2,428)		288,239		11,364	11,364	11,433	11/01/2018
31403G-5B-4	FED NATL MTG ASSOC #748842		10/25/2013	Various		55,482	53,004	55,203	55,526		(650)		(650)		54,876		606	606	2,195	06/01/2022
31403H-E5-5	FED NATL MTG ASSOC #749056		10/25/2013	Various		133,159	125,565	123,466	124,082		95		95		124,176		8,983	8,983	5,181	11/01/2033
31403J-ZM-1	FED NATL MTG ASSOC #750548		10/25/2013	Various		137,749	130,912	128,703	129,853		(13)		(13)		129,840		7,909	7,909	4,952	02/01/2034
31403K-R4-7	FED NATL MTG ASSOC #751207		10/29/2013	Various		287,915	269,166	275,807	275,631		(2,057)		(2,057)		273,574		14,342	14,342	13,450	01/01/2034
31403Q-NJ-5	FED NATL MTG ASSOC #754693		10/29/2013	Various		151,362	146,271	150,796	150,802		(2,203)		(2,203)		148,599		2,763	2,763	5,111	11/01/2033
31403R-AX-6	FED NATL MTG ASSOC #755222		10/29/2013	Various		25,159	23,666	23,932	24,168		(157)		(157)		24,011		1,148	1,148	1,168	11/01/2033
31403S-FA-9	FED NATL MTG ASSOC #756261		10/25/2013	Various		98,030	92,045	90,506	90,852		(37)		(37)		90,815		7,215	7,215	3,958	11/01/2033
31403T-5M-2	FED NATL MTG ASSOC #757852		10/24/2013	Various		45,735	43,888	42,619	43,205		159		159		43,364		2,371	2,371	1,569	08/01/2020
31403U-GR-6	FED NATL MTG ASSOC #758108		10/24/2013	Various		5,507	5,313	5,368	5,342		(11)		(11)		5,331		176	176	195	12/01/2018
31403V-YT-0	FED NATL MTG ASSOC #759522		10/25/2013	Various		55,300	52,442	51,557	51,823		137		137		51,960		3,340	3,340	2,137	02/01/2034
31403V-ZJ-1	FED NATL MTG ASSOC #759545		10/25/2013	Various		46,694	44,579	43,826	44,026		157		157		44,182		2,512	2,512	1,934	02/01/2034
31403X-PA-7	FED NATL MTG ASSOC #761017		10/24/2013	Various		4,045	3,916	3,956	3,939		(10)		(10)		3,929		116	116	150	12/01/2018
31403X-QD-0	FED NATL MTG ASSOC #761052		10/29/2013	Various		132,141	123,682	125,076	129,239		(1,562)		(1,562)		127,677		4,463	4,463	5,755	12/01/2033
31403Y-B3-6	FED NATL MTG ASSOC #761558		10/25/2013	Various		105,604	99,191	97,532	98,032		29		29		98,061		7,543	7,543	4,509	12/01/2033
31404A-NU-4	FED NATL MTG ASSOC #762803		10/24/2013	Various		5,838	5,619	5,741	5,670		(18)		(18)		5,652		186	186	211	10/01/2018
31404A-VR-2	FED NATL MTG ASSOC #763024		11/04/2013	Various		152,361	143,353	144,430	144,347		(330)		(330)		144,017		8,343	8,343	6,818	08/01/2018
31404A-7D-0	FED NATL MTG ASSOC #763292		10/24/2013	Various		61,660	59,032	60,318	59,583		(132)		(132)		59,452		2,208	2,208	2,382	03/01/2019
31404B-QD-7	FED NATL MTG ASSOC #763752		10/25/2013	Various		92,631	87,915	86,431	87,110		(9)		(9)		87,101		5,530	5,530	3,498	01/01/2034
31404B-V7-4	FED NATL MTG ASSOC #763938		10/29/2013	Various		182,750	172,949	170,031	171,210		178		178		171,387		11,363	11,363	7,160	01/01/2034
31404C-TY-6	FED NATL MTG ASSOC #764767		10/25/2013	Various		71,432	69,233	68,064	68,597		212		212		68,810		2,622	2,622	2,259	03/01/2034
31404D-NP-9	FED NATL MTG ASSOC #765498		10/29/2013	Various		129,857	120,415	123,397	126,147		(1,498)		(1,498)		124,649		5,209	5,209	6,386	01/01/2034
31404D-3V-8	FED NATL MTG ASSOC #765912		10/29/2013	Various		176,910	167,262	164,440	165,495		521		521		166,016		10,894	10,894	7,149	02/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31404E-HD-1	FED NATL MTG ASSOC #766228		10/25/2013	Various		131,016	123,861	126,551	125,465		(124)		(124)		125,341		5,675	5,675	5,217	02/01/2034
31404E-JY-3	FED NATL MTG ASSOC #766279		10/25/2013	Various		143,053	135,134	132,853	133,685		187		187		133,873		9,180	9,180	5,746	03/01/2034
31404E-RD-0	FED NATL MTG ASSOC #766484		10/25/2013	Various		15,359	14,849	14,598	14,694		66		66		14,760		599	599	576	03/01/2034
31404F-DR-1	FED NATL MTG ASSOC #767012		10/29/2013	Various		194,396	178,382	184,905	186,674		(1,436)		(1,436)		185,238		9,158	9,158	9,703	10/01/2034
31404F-VU-4	FED NATL MTG ASSOC #767527		11/01/2013	Various		750,141	696,324	711,773	704,430		859		859		705,288		44,853	44,853	30,803	02/01/2034
31404J-CX-1	FED NATL MTG ASSOC #769686		10/29/2013	Various		3,162	2,968	3,042	3,033		(11)		(11)		3,022		140	140	145	03/01/2034
31404J-G5-8	FED NATL MTG ASSOC #769820		10/29/2013	Various		34,791	32,348	33,531	33,362		(101)		(101)		33,261		1,530	1,530	1,602	03/01/2034
31404J-Q4-0	FED NATL MTG ASSOC #770075		10/29/2013	Various		205,444	192,782	189,559	190,172		161		161		190,333		15,111	15,111	8,731	03/01/2034
31404K-HA-3	FED NATL MTG ASSOC #770725		10/25/2013	Various		176,222	168,261	165,422	166,478		523		523		167,002		9,221	9,221	6,261	04/01/2034
31404K-LT-7	FED NATL MTG ASSOC #770838		10/25/2013	Various		55,214	52,629	51,741	51,914		224		224		52,138		3,076	3,076	1,940	04/01/2034
31404K-SL-7	FED NATL MTG ASSOC #771023		10/25/2013	Various		18,826	17,757	17,460	17,531		33		33		17,564		1,262	1,262	794	04/01/2034
31404K-UM-2	FED NATL MTG ASSOC #771088		03/01/2013	SCHEDULED REDEMPTION		20,493	20,493	20,147	20,294		198		198		20,493				281	02/01/2034
31404N-3C-8	FED NATL MTG ASSOC #773995		10/29/2013	Various		160,233	151,645	149,086	150,080		(58)		(58)		150,022		10,211	10,211	5,705	03/01/2034
31404P-KD-2	FED NATL MTG ASSOC #774392		10/25/2013	Various		91,482	86,814	85,363	85,786		276		276		86,062		5,420	5,420	3,694	04/01/2034
31404X-UU-6	FED NATL MTG ASSOC #781895		10/25/2013	Various		89,509	82,831	83,090	83,022		20		20		83,043		6,466	6,466	4,092	04/01/2032
31404Y-NA-6	FED NATL MTG ASSOC #782585		10/25/2013	Various		120,340	115,819	114,236	114,842		364		364		115,206		5,135	5,135	4,507	06/01/2034
31405J-J9-6	FED NATL MTG ASSOC #790588		10/22/2013	Various		110,181	101,242	102,966	103,200		(53)		(53)		103,147		7,034	7,034	5,198	09/01/2034
31405M-RA-7	FED NATL MTG ASSOC #793481		10/24/2013	Various		21,327	20,641	20,881	20,811		(77)		(77)		20,735		592	592	710	08/01/2019
31405M-Z2-6	FED NATL MTG ASSOC #793761		05/01/2013	SCHEDULED REDEMPTION		75,212	75,212	77,194	76,647		(1,435)		(1,435)		75,212				2,030	09/01/2034
31405S-JS-4	FED NATL MTG ASSOC #797773		10/24/2013	Various		28,751	27,848	28,281	28,094		(113)		(113)		27,981		770	770	962	03/01/2020
31405Y-3N-9	FED NATL MTG ASSOC #803705		11/01/2013	Various		688,628	632,526	652,293	648,893		(2,465)		(2,465)		646,428		42,201	42,201	32,023	09/01/2034
31406B-3Z-1	FED NATL MTG ASSOC #805516		10/29/2013	Various		427,406	402,046	398,637	399,962		333		333		400,295		27,111	27,111	17,258	03/01/2035
31406D-XX-9	FED NATL MTG ASSOC #807194		11/01/2013	Various		676,263	619,447	626,416	627,284		179		179		627,463		48,800	48,800	31,156	03/01/2035
31406D-YA-8	FED NATL MTG ASSOC #807205		11/04/2013	Various		164,637	156,003	158,289	157,337		(491)		(491)		156,846		7,792	7,792	6,640	01/01/2020
31406J-L9-2	FED NATL MTG ASSOC #811352		10/24/2013	Various		31,170	29,960	30,309	30,148		(65)		(65)		30,083		1,087	1,087	1,176	02/01/2020
31406J-RG-0	FED NATL MTG ASSOC #811487		10/24/2013	Various		10,868	10,389	10,297	10,296		20		20		10,316		553	553	437	07/01/2020
31406J-T4-5	FED NATL MTG ASSOC #811571		10/25/2013	Various		101,274	97,183	101,214	101,380		(1,603)		(1,603)		99,778		1,496	1,496	4,373	06/01/2021
31406J-4T-7	FED NATL MTG ASSOC #811834		10/29/2013	Various		155,157	148,418	153,056	153,219		(1,956)		(1,956)		151,264		3,893	3,893	4,818	02/01/2035
31406J-5H-2	FED NATL MTG ASSOC #811848		11/01/2013	Various		807,280	737,134	760,169	758,506		(1,770)		(1,770)		756,736		50,544	50,544	39,172	02/01/2035
31406K-PH-7	FED NATL MTG ASSOC #812324		10/29/2013	Various		367,078	338,668	335,797	336,926		(26)		(26)		336,900		30,178	30,178	16,853	03/01/2035
31406L-CK-2	FED NATL MTG ASSOC #812874		10/25/2013	Various		72,286	70,050	71,165	70,442		(231)		(231)		70,212		2,074	2,074	2,678	02/01/2018
31406L-EZ-7	FED NATL MTG ASSOC #812952		10/29/2013	Various		363,150	335,073	332,232	332,994		50		50		333,044		30,107	30,107	16,664	03/01/2035
31406L-E2-0	FED NATL MTG ASSOC #812953		11/01/2013	Various		901,787	842,219	835,078	846,542		(1,028)		(1,028)		845,514		56,273	56,273	36,163	03/01/2035
31406L-FC-7	FED NATL MTG ASSOC #812963		10/29/2013	Various		226,783	210,686	217,270	217,633		(1,319)		(1,319)		216,314		10,469	10,469	10,843	02/01/2035
31406L-FD-5	FED NATL MTG ASSOC #812964		11/01/2013	Various		468,194	429,427	442,847	444,902		(3,471)		(3,471)		441,430		26,763	26,763	23,635	02/01/2035
31406M-HD-1	FED NATL MTG ASSOC #813928		11/06/2013	Various		42,762	41,073	40,210	40,675		112		112		40,787		1,975	1,975	1,303	11/01/2020
31406P-BA-6	FED NATL MTG ASSOC #815533		10/29/2013	Various		863,650	830,208	839,548	841,425		(5,885)		(5,885)		835,539		28,111	28,111	29,690	03/01/2035
31406R-B7-9	FED NATL MTG ASSOC #817362		10/24/2013	Various		3,847	3,676	3,570	3,596		13		13		3,609		238	238	141	07/01/2020
31406R-SR-7	FED NATL MTG ASSOC #817828		10/22/2013	Various		5,695	5,469	5,562	5,515		(8)		(8)		5,507		188	188	231	10/01/2036
31406S-4L-4	FED NATL MTG ASSOC #819027		10/29/2013	Various		443,731	414,113	410,601	411,567		20		20		411,587		32,144	32,144	17,959	03/01/2035
31406T-MF-5	FED NATL MTG ASSOC #819458		12/01/2013	SCHEDULED REDEMPTION		134,284	134,284	134,284	134,284						134,284				4,306	03/01/2034
31406T-PC-9	FED NATL MTG ASSOC #819519		10/29/2013	Various		204,426	188,556	190,678	191,076		241		241		191,317		13,109	13,109	9,398	03/01/2035
31406U-R9-1	FED NATL MTG ASSOC #820512		11/04/2013	Various		238,189	228,262	221,664	224,048		1,249		1,249		225,297		12,892	12,892	8,419	07/01/2020
31406U-TG-3	FED NATL MTG ASSOC #820551		11/01/2013	Various		874,066	833,292	852,367	848,010		(5,521)		(5,521)		842,489		31,577	31,577	31,821	04/01/2035
31406V-NY-8	FED NATL MTG ASSOC #821307		10/24/2013	Various		14,645	14,081	14,297	14,203		(44)		(44)		14,159		486	486	553	05/01/2020
31406W-JJ-4	FED NATL MTG ASSOC #822065		10/24/2013	Various		7,246	6,980	6,747	6,807		57		57		6,864		382	382	241	07/01/2020
31406W-Y8-1	FED NATL MTG ASSOC #822535		10/24/2013	Various		3,200	3,083	2,994	3,017		15		15		3,032		168	168	109	07/01/2020
31406W-7D-0	FED NATL MTG ASSOC #822692		10/24/2013	Various		24,748	23,897	24,196	24,076		(66)		(66)		24,009		739	739	847	04/01/2020
31406Y-SP-6	FED NATL MTG ASSOC #824126		12/01/2013	SCHEDULED REDEMPTION		170,962	170,962	170,962	170,962						170,962				6,045	03/01/2035
31406Y-6D-7	FED NATL MTG ASSOC #824468		10/24/2013	Various		7,713	7,383	7,474	7,434		(14)		(14)		7,420		293	293	302	05/01/2020
31407B-A4-1	FED NATL MTG ASSOC #825427		10/24/2013	Various		8,003	7,785	7,875	7,854		(36)		(36)		7,818		184	184	269	05/01/2020
31407B-RH-4	FED NATL MTG ASSOC #825888		11/04/2013	Various		284,339	274,883	266,937	270,041		2,288		2,288		272,329		12,010	12,010	8,869	08/01/2020
31407B-Y5-2	FED NATL MTG ASSOC #826132		10/24/2013	Various		13,542	13,015	13,188	13,109		(30)		(30)		13,079		463	463	517	07/01/2020
31407C-F3-6	FED NATL MTG ASSOC #826486		10/29/2013	Various		7,794	7,227	7,412	7,349		45		45		7,394		400	400	375	07/01/2035
31407D-QS-7	FED NATL MTG ASSOC #827665		11/06/2013	Various		207,742	196,869	192,730	194,861		538		538		195,399		12,343	12,343	7,217	10/01/2020
31407D-XQ-3	FED NATL MTG ASSOC #827887		10/29/2013	Various		111,809	102,612	105,346	105,460		(219)		(219)		105,242		6,567	6,567	5,578	06/01/2035
31407E-5F-6	FED NATL MTG ASSOC #828946		10/24/2013	Various		6,166	5,927	5,756	5,796		32		32		5,828		338	338	214	06/01/2020
31407F-BK-5	FED NATL MTG ASSOC #829042		10/24/2013	Various		8,999	8,682	8,801	8,744		(24)		(24)		8,720		279	279	321	08/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407F-CJ-7	FED NATL MTG ASSOC #829073		10/24/2013	Various		15,036	14,456	14,688	14,585		(44)		(44)		14,541		496	496	548	09/01/2020
31407F-VJ-6	FED NATL MTG ASSOC #829617		12/01/2013	SCHEDULED REDEMPTION		178,282	178,282	178,282	178,282						178,282				8,497	06/01/2035
31407G-ZF-8	FED NATL MTG ASSOC #830642		11/04/2013	Various		159,084	152,568	148,157	149,665		810		810		150,475		8,608	8,608	5,560	08/01/2020
31407H-KS-4	FED NATL MTG ASSOC #831105		10/25/2013	Various		6,576	6,249	6,206	6,225						6,226		350	350	248	11/01/2035
31407H-YR-1	FED NATL MTG ASSOC #831520		10/25/2013	Various		4,326	4,149	4,324	4,330		(66)		(66)		4,264		62	62	167	05/01/2021
31407J-VY-5	FED NATL MTG ASSOC #832331		10/24/2013	Various		4,263	4,110	4,159	4,142		(12)		(12)		4,130		133	133	159	08/01/2020
31407J-Y5-5	FED NATL MTG ASSOC #832432		10/24/2013	Various		16,883	16,210	16,072	16,079		40		40		16,119		764	764	648	08/01/2020
31407L-HF-7	FED NATL MTG ASSOC #833730		10/24/2013	Various		14,453	13,981	13,577	13,674		114		114		13,787		666	666	470	07/01/2020
31407M-4H-5	FED NATL MTG ASSOC #835224		10/24/2013	Various		11,885	11,406	11,562	11,490		(26)		(26)		11,464		422	422	449	08/01/2020
31407Q-07-4	FED NATL MTG ASSOC #837578		10/24/2013	Various		6,998	6,788	6,561	6,610		74		74		6,685		313	313	212	08/01/2020
31407Q-4E-3	FED NATL MTG ASSOC #837921		12/01/2013	SCHEDULED REDEMPTION		38,030	38,030	38,030	38,030						38,030				1,139	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391		12/01/2013	SCHEDULED REDEMPTION		422,777	422,777	422,777	422,777						422,777				15,178	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693		12/01/2013	SCHEDULED REDEMPTION		23,240	23,240	23,240	23,240						23,240				669	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349		12/01/2013	SCHEDULED REDEMPTION		37,495	37,495	36,568	37,133		362		362		37,495				902	11/01/2035
31407Y-EM-7	FED NATL MTG ASSOC #844440		10/25/2013	Various		5,175	4,912	5,119	5,096		(38)		(38)		5,058		116	116	217	12/01/2020
31408G-WX-1	FED NATL MTG ASSOC #851262		10/24/2013	Various		76,771	73,928	76,694	76,310		(668)		(668)		75,643		1,129	1,129	3,047	05/01/2021
31408J-D8-1	FED NATL MTG ASSOC #852527		10/25/2013	Various		6,438	6,133	6,091	6,113		(6)		(6)		6,107		331	331	241	05/01/2036
31408J-HT-1	FED NATL MTG ASSOC #852642		10/25/2013	Various		2,337	2,232	2,217	2,229		(5)		(5)		2,225		112	112	72	03/01/2036
31409B-F4-4	FED NATL MTG ASSOC #866087		10/25/2013	Various		65,215	61,643	61,219	61,381		(9)		(9)		61,372		3,843	3,843	2,618	03/01/2036
31409C-HV-0	FED NATL MTG ASSOC #867044		10/25/2013	Various		6,512	6,202	6,464	6,454		(61)		(61)		6,393		119	119	274	02/01/2021
31409C-M7-7	FED NATL MTG ASSOC #867182		10/24/2013	Various		12,339	11,988	11,845	11,910		40		40		11,949		390	390	406	02/01/2021
31409E-FU-0	FED NATL MTG ASSOC #868779		11/04/2013	Various		140,877	132,633	138,239	137,143		(1,129)		(1,129)		136,014		4,863	4,863	6,475	04/01/2021
31409H-PQ-1	FED NATL MTG ASSOC #871731		10/25/2013	Various		22,209	20,955	20,811	20,892		(22)		(22)		20,870		1,339	1,339	878	04/01/2036
31409W-VS-7	FED NATL MTG ASSOC #880925		10/22/2013	Various		6,001	5,657	5,752	5,717		(3)		(3)		5,714		287	287	258	05/01/2036
31409W-2J-9	FED NATL MTG ASSOC #881077		10/29/2013	Various		163,338	152,862	151,811	152,285		(20)		(20)		152,266		11,072	11,072	7,040	04/01/2036
31409X-4Y-2	FED NATL MTG ASSOC #882039		10/25/2013	Various		35,448	33,761	33,529	33,639		13		13		33,652		1,796	1,796	1,275	05/01/2036
31409Y-L5-4	FED NATL MTG ASSOC #882448		12/01/2013	SCHEDULED REDEMPTION		418,539	418,539	418,539	418,539						418,539				18,087	02/01/2036
31409Y-SX-6	FED NATL MTG ASSOC #882634		10/25/2013	Various		4,035	3,888	4,052	4,047		(72)		(72)		3,975		60	60	152	05/01/2021
31410C-RK-0	FED NATL MTG ASSOC #885290		12/01/2013	SCHEDULED REDEMPTION		7,876	7,876	8,108	8,047		(171)		(171)		7,876				284	06/01/2021
31410C-V6-6	FED NATL MTG ASSOC #885437		10/24/2013	Various		94,984	91,252	94,389	94,235		(775)		(775)		93,460		1,524	1,524	3,659	06/01/2021
31410C-V9-0	FED NATL MTG ASSOC #885440		11/04/2013	Various		133,653	125,092	130,282	129,120		(929)		(929)		128,191		5,462	5,462	6,230	05/01/2021
31410C-WF-5	FED NATL MTG ASSOC #885446		10/24/2013	Various		126,100	122,543	123,969	123,345		(397)		(397)		122,947		3,152	3,152	3,783	06/01/2021
31410D-VQ-0	FED NATL MTG ASSOC #886323		10/22/2013	Various		11,955	11,273	11,462	11,388		(10)		(10)		11,378		577	577	524	08/01/2036
31410D-YD-6	FED NATL MTG ASSOC #886408		10/22/2013	Various		8,755	8,282	8,422	8,393		(27)		(27)		8,366		389	389	366	08/01/2036
31410D-YN-4	FED NATL MTG ASSOC #886417		10/25/2013	Various		3,325	3,158	3,291	3,309		(35)		(35)		3,274		51	51	142	08/01/2021
31410D-2U-3	FED NATL MTG ASSOC #886487		10/24/2013	Various		3,609	3,490	3,579	3,577		(28)		(28)		3,549		60	60	106	08/01/2021
31410E-W5-3	FED NATL MTG ASSOC #887268		10/22/2013	Various		3,093	2,817	2,864	2,858		18		18		2,876		217	217	160	07/01/2036
31410E-YJ-1	FED NATL MTG ASSOC #887313		10/22/2013	Various		23,673	22,007	22,421	22,332		(43)		(43)		22,289		1,384	1,384	1,217	08/01/2036
31410F-GZ-2	FED NATL MTG ASSOC #887716		10/22/2013	Various		17,412	15,816	16,091	16,030		(21)		(21)		16,010		1,403	1,403	913	05/01/2036
31410G-BC-6	FED NATL MTG ASSOC #888435		10/25/2013	Various		22,085	21,182	22,077	22,082		(312)		(312)		21,770		315	315	852	06/01/2022
31410G-N8-2	FED NATL MTG ASSOC #888815		11/04/2013	Various		308,678	297,137	304,693	303,244		(2,032)		(2,032)		301,213		7,465	7,465	10,420	11/01/2022
31410G-RU-9	FED NATL MTG ASSOC #888899		07/17/2013	Various		2,703,180	2,583,919	2,686,065	2,669,358		(15,640)		(15,640)		2,653,718		49,462	49,462	65,472	11/01/2022
31410G-SS-3	FED NATL MTG ASSOC #888929		11/04/2013	Various		224,124	213,824	221,826	221,299		(2,346)		(2,346)		218,953		5,171	5,171	8,328	12/01/2022
31410K-DV-3	FED NATL MTG ASSOC #889416		10/24/2013	Various		28,706	27,718	28,544	28,428		(141)		(141)		28,288		418	418	932	04/01/2023
31410K-D9-2	FED NATL MTG ASSOC #889428		12/01/2013	SCHEDULED REDEMPTION		1,385,407	1,385,407	1,447,750	1,443,212		(57,806)		(57,806)		1,385,407				39,303	05/01/2023
31410M-ZG-8	FED NATL MTG ASSOC #891843		10/25/2013	Various		82,177	78,387	81,639	82,027		(1,232)		(1,232)		80,794		1,382	1,382	3,355	05/01/2021
31410N-2P-2	FED NATL MTG ASSOC #892782		10/22/2013	Various		4,470	4,282	4,356	4,327		(5)		(5)		4,321		149	149	182	11/01/2036
31410P-VR-1	FED NATL MTG ASSOC #893524		10/22/2013	Various		7,421	7,064	7,182	7,148		(13)		(13)		7,135		286	286	316	09/01/2036
31410Q-UJ-8	FED NATL MTG ASSOC #894385		10/22/2013	Various		3,184	2,990	3,041	3,029		1		1		3,031		154	154	141	10/01/2036
31410Q-6L-0	FED NATL MTG ASSOC #894675		10/22/2013	Various		5,052	4,771	4,861	4,849		(25)		(25)		4,824		228	228	219	11/01/2036
31410Q-6S-5	FED NATL MTG ASSOC #894681		10/25/2013	Various		36,994	35,135	34,893	35,011		(16)		(16)		34,995		1,999	1,999	1,446	11/01/2036
31410R-U4-9	FED NATL MTG ASSOC #895303		10/22/2013	Various		5,793	5,422	5,514	5,488		1		1		5,489		304	304	259	09/01/2036
31410R-7C-7	FED NATL MTG ASSOC #895591		12/01/2013	SCHEDULED REDEMPTION		232,096	232,096	232,096	232,096						232,096				5,926	04/01/2036
31410S-TH-0	FED NATL MTG ASSOC #896152		12/01/2013	SCHEDULED REDEMPTION		9,315	9,315	9,315	9,315						9,315				290	03/01/2036
31410S-4H-7	FED NATL MTG ASSOC #896424		10/22/2013	Various		3,077	2,910	2,960	2,935		10		10		2,945		132	132	125	08/01/2036
31410T-L2-9	FED NATL MTG ASSOC #896845		10/24/2013	Various		2,362	2,291	2,377	2,370		(25)		(25)		2,345		17	17	79	02/01/2022
31410T-SD-8	FED NATL MTG ASSOC #897016		10/22/2013	Various		21,022	19,461	19,827	19,706		47		47		19,753		1,269	1,269	958	06/01/2036
31410T-4X-0	FED NATL MTG ASSOC #897338		12/01/2013	SCHEDULED REDEMPTION		120,116	120,116	120,116	120,116						120,116				3,796	06/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31410T-7H-2	FED NATL MTG ASSOC #897396		12/01/2013	SCHEDULED REDEMPTION		26,781	26,781	26,781	26,781						26,781				840	08/01/2036
31410U-DJ-8	FED NATL MTG ASSOC #897505		10/22/2013	Various		17,400	16,058	16,360	16,332		(44)		(44)		16,287		1,113	1,113	833	12/01/2036
31410U-GX-4	FED NATL MTG ASSOC #897614		10/25/2013	Various		107,704	102,869	107,137	107,034		(1,212)		(1,212)		105,822		1,882	1,882	4,869	03/01/2022
31410V-SA-9	FED NATL MTG ASSOC #898813		12/01/2013	SCHEDULED REDEMPTION		27,700	27,700	26,951	27,343		358		358		27,700				559	11/01/2036
31410V-SV-3	FED NATL MTG ASSOC #898832		10/25/2013	Various		38,396	36,611	36,359	36,481		(18)		(18)		36,463		1,933	1,933	1,409	11/01/2036
31410V-V6-4	FED NATL MTG ASSOC #898937		10/22/2013	Various		2,776	2,635	2,685	2,671		(6)		(6)		2,665		112	112	112	08/01/2036
31410V-ZJ-2	FED NATL MTG ASSOC #899045		10/25/2013	Various		8,884	8,605	8,968	8,986		(190)		(190)		8,796		88	88	322	02/01/2022
31410W-EC-8	FED NATL MTG ASSOC #899331		10/24/2013	Various		31,172	30,312	31,215	31,149		(318)		(318)		30,831		341	341	968	05/01/2022
31410W-GH-5	FED NATL MTG ASSOC #899400		10/24/2013	Various		26,282	25,679	26,332	26,254		(289)		(289)		25,965		317	317	594	04/01/2022
31410W-JU-3	FED NATL MTG ASSOC #899475		10/24/2013	Various		25,130	24,535	25,454	25,439		(466)		(466)		24,974		156	156	723	06/01/2022
31410W-LK-2	FED NATL MTG ASSOC #899530		10/22/2013	Various		3,840	3,627	3,688	3,703		(25)		(25)		3,678		163	163	194	05/01/2037
31410X-HH-2	FED NATL MTG ASSOC #900332		10/25/2013	Various		7,865	7,515	7,464	7,480		6		6		7,485		380	380	296	09/01/2036
31410X-2E-5	FED NATL MTG ASSOC #900873		01/01/2013	SCHEDULED REDEMPTION		68,306	68,306	70,043	69,932		(1,626)		(1,626)		68,306				256	12/01/2021
31411A-DH-5	FED NATL MTG ASSOC #902004		10/22/2013	Various		4,140	3,760	3,823	3,832		17		17		3,849		291	291	217	11/01/2036
31411A-5M-3	FED NATL MTG ASSOC #902752		10/25/2013	Various		8,710	8,308	8,251	8,278						8,279		431	431	322	12/01/2036
31411B-B4-4	FED NATL MTG ASSOC #902859		10/22/2013	Various		3,941	3,685	3,749	3,734		10		10		3,744		197	197	171	12/01/2036
31411B-MD-2	FED NATL MTG ASSOC #903156		10/22/2013	Various		7,086	6,632	6,747	6,719		2		2		6,721		366	366	309	10/01/2036
31411C-BK-6	FED NATL MTG ASSOC #903742		10/22/2013	Various		7,465	6,904	7,021	6,989		19		19		7,008		457	457	380	10/01/2036
31411C-JL-6	FED NATL MTG ASSOC #903967		10/22/2013	Various		5,008	4,583	4,660	4,704		(6)		(6)		4,698		311	311	259	11/01/2036
31411C-YK-1	FED NATL MTG ASSOC #904414		10/22/2013	Various		19,837	18,016	18,355	18,218		(2)		(2)		18,216		1,621	1,621	1,040	01/01/2037
31411C-YZ-8	FED NATL MTG ASSOC #904428		11/04/2013	Various		219,014	209,668	215,000	213,594		(756)		(756)		212,839		6,175	6,175	7,816	02/01/2022
31411D-B7-3	FED NATL MTG ASSOC #904662		10/25/2013	Various		142,889	136,656	142,325	141,973		(1,566)		(1,566)		140,406		2,483	2,483	5,796	11/01/2021
31411D-E2-1	FED NATL MTG ASSOC #904753		10/22/2013	Various		2,750	2,636	2,682	2,693		(28)		(28)		2,665		85	85	98	11/01/2036
31411E-S5-7	FED NATL MTG ASSOC #906040		11/04/2013	Various		237,452	226,919	235,411	234,370		(2,950)		(2,950)		231,419		6,033	6,033	9,693	01/01/2022
31411E-4Z-7	FED NATL MTG ASSOC #906340		11/04/2013	Various		230,131	221,040	228,077	226,690		(1,895)		(1,895)		224,795		5,337	5,337	8,123	01/01/2022
31411F-WV-2	FED NATL MTG ASSOC #907060		10/24/2013	Various		134,604	130,118	133,427	132,926		(544)		(544)		132,383		2,221	2,221	4,302	08/01/2022
31411F-WX-8	FED NATL MTG ASSOC #907062		11/04/2013	Various		420,515	401,571	418,544	419,075		(7,155)		(7,155)		411,920		8,595	8,595	15,708	08/01/2022
31411G-3M-2	FED NATL MTG ASSOC #908104		03/01/2013	SCHEDULED REDEMPTION		2,246	2,246	2,283	2,280		(34)		(34)		2,246				36	09/01/2036
31411H-6J-4	FED NATL MTG ASSOC #909073		10/24/2013	Various		59,942	57,214	58,669	58,116		(207)		(207)		57,909		2,033	2,033	2,205	07/01/2022
31411J-K7-0	FED NATL MTG ASSOC #909418		10/22/2013	Various		5,905	5,612	5,717	5,704		(15)		(15)		5,689		216	216	223	02/01/2037
31411J-UY-0	FED NATL MTG ASSOC #909699		10/24/2013	Various		110,254	105,837	108,528	108,857		(415)		(415)		108,442		1,811	1,811	4,025	02/01/2022
31411J-WR-3	FED NATL MTG ASSOC #909756		10/22/2013	Various		5,574	5,277	5,376	5,380		(15)		(15)		5,365		209	209	216	02/01/2037
31411J-XF-8	FED NATL MTG ASSOC #909778		11/04/2013	Various		198,974	188,273	194,745	194,896		(1,549)		(1,549)		193,346		5,628	5,628	7,756	02/01/2022
31411K-QR-7	FED NATL MTG ASSOC #910464		10/24/2013	Various		15,676	15,026	15,588	15,548		(96)		(96)		15,452		225	225	605	01/01/2022
31411N-EK-9	FED NATL MTG ASSOC #911938		09/01/2013	SCHEDULED REDEMPTION		3,945	3,945	4,109	4,092		(148)		(148)		3,945				158	06/01/2022
31411N-XA-0	FED NATL MTG ASSOC #912473		06/01/2013	SCHEDULED REDEMPTION		4,834	4,834	4,957	4,911		(77)		(77)		4,834				107	02/01/2022
31411N-XL-6	FED NATL MTG ASSOC #912483		10/25/2013	Various		43,622	42,162	43,944	43,792		(838)		(838)		42,955		667	667	1,630	03/01/2022
31411R-CQ-9	FED NATL MTG ASSOC #912779		10/22/2013	Various		2,141	1,945	1,978	1,979		13		13		1,992		149	149	112	03/01/2037
31411R-ES-3	FED NATL MTG ASSOC #912845		12/01/2013	SCHEDULED REDEMPTION		33,703	33,703	34,965	34,543		(840)		(840)		33,703				1,049	04/01/2022
31411S-YV-2	FED NATL MTG ASSOC #914324		10/24/2013	Various		3,718	3,565	3,697	3,693		(29)		(29)		3,665		54	54	145	03/01/2022
31411S-5Z-5	FED NATL MTG ASSOC #914464		11/04/2013	Various		211,019	202,815	209,786	208,908		(2,896)		(2,896)		206,012		5,007	5,007	7,963	03/01/2022
31411U-CX-7	FED NATL MTG ASSOC #914586		10/24/2013	Various		13,985	13,313	13,811	13,666		(56)		(56)		13,610		375	375	575	03/01/2022
31411W-FM-4	FED NATL MTG ASSOC #916472		10/22/2013	Various		5,690	5,296	5,386	5,394		(26)		(26)		5,368		322	322	271	05/01/2037
31411Y-ED-1	FED NATL MTG ASSOC #918232		10/22/2013	Various		3,239	3,089	3,141	3,142		(18)		(18)		3,124		114	114	116	05/01/2037
31411Y-JR-5	FED NATL MTG ASSOC #918372		10/22/2013	Various		4,788	4,429	4,504	4,500		11		11		4,511		277	277	228	05/01/2037
31411Y-L4-3	FED NATL MTG ASSOC #918447		10/25/2013	Various		8,024	7,677	8,001	7,993		(99)		(99)		7,894		131	131	315	05/01/2022
31411Y-NP-4	FED NATL MTG ASSOC #918498		10/22/2013	Various		7,549	7,011	7,129	7,127		16		16		7,143		406	406	332	05/01/2037
31411Y-3G-6	FED NATL MTG ASSOC #918899		10/24/2013	Various		106,132	102,450	106,284	106,437		(1,083)		(1,083)		105,354		779	779	3,719	04/01/2022
31411Y-3H-4	FED NATL MTG ASSOC #918900		10/24/2013	Various		55,673	53,650	55,549	55,652		(564)		(564)		55,088		585	585	1,971	04/01/2022
31412A-J6-2	FED NATL MTG ASSOC #919285		10/22/2013	Various		11,868	10,778	10,960	10,994		36		36		11,030		839	839	623	05/01/2037
31412B-MA-7	FED NATL MTG ASSOC #920253		10/22/2013	Various		4,411	4,073	4,142	4,112		22		22		4,135		277	277	217	12/01/2036
31412C-B3-3	FED NATL MTG ASSOC #920858		12/01/2013	SCHEDULED REDEMPTION		565,325	565,325	565,325	565,325						565,325				17,158	10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328		12/01/2013	SCHEDULED REDEMPTION		574,826	574,826	598,672	602,406		(27,581)		(27,581)		574,826				17,908	02/01/2022
31412E-RM-0	FED NATL MTG ASSOC #923092		12/01/2013	SCHEDULED REDEMPTION		415,756	415,756	434,530	434,790		(19,033)		(19,033)		415,756				9,801	03/01/2022
31412E-ZZ-2	FED NATL MTG ASSOC #923360		11/04/2013	Various		274,585	266,683	275,851	271,095		(1,769)		(1,769)		269,326		5,259	5,259	8,012	05/01/2022
31412F-KP-7	FED NATL MTG ASSOC #923802		10/24/2013	Various		9,922	9,572	9,931	9,856		(89)		(89)		9,767		155	155	309	04/01/2022
31412F-V2-6	FED NATL MTG ASSOC #924133		10/24/2013	Various		83,131	79,079	81,798	81,363		405		405		81,768		1,363	1,363	3,440	06/01/2022
31412G-WM-9	FED NATL MTG ASSOC #925052		10/24/2013	Various		3,628	3,592	3,684	3,661		(53)		(53)		3,608		20	20	92	07/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31412L-FE-5	FED NATL MTG ASSOC #928165		10/25/2013	Various		4,233	4,075	4,247	4,278		(92)		(92)		4,186		47	47	176	02/01/2022
31412L-HR-4	FED NATL MTG ASSOC #928240		10/25/2013	Various		6,886	6,582	6,861	6,858		(85)		(85)		6,773		113	113	279	04/01/2022
31412L-LU-2	FED NATL MTG ASSOC #928339		10/25/2013	Various		5,655	5,453	5,683	5,685		(102)		(102)		5,583		71	71	212	04/01/2022
31412L-QC-7	FED NATL MTG ASSOC #928451		11/04/2013	Various		143,871	135,628	140,667	140,749		(857)		(857)		139,891		3,980	3,980	5,827	07/01/2022
31412L-VW-7	FED NATL MTG ASSOC #928629		10/25/2013	Various		5,750	5,526	5,760	5,796		(86)		(86)		5,710		40	40	197	08/01/2022
31412L-2D-1	FED NATL MTG ASSOC #928772		11/04/2013	Various		206,752	196,880	205,047	204,802		(2,821)		(2,821)		201,980		4,772	4,772	8,215	10/01/2022
31412L-5H-9	FED NATL MTG ASSOC #928848		10/25/2013	Various		75,176	72,184	75,178	75,547		(1,145)		(1,145)		74,402		774	774	2,762	10/01/2022
31412M-NB-0	FED NATL MTG ASSOC #929286		10/24/2013	Various		141,399	136,609	141,305	141,036		(1,233)		(1,233)		139,803		1,597	1,597	4,917	04/01/2023
31412M-RT-7	FED NATL MTG ASSOC #929398		10/24/2013	Various		162,460	157,632	161,641	161,077		(1,074)		(1,074)		160,003		2,458	2,458	4,907	05/01/2023
31412M-XM-5	FED NATL MTG ASSOC #929584		10/24/2013	Various		32,228	31,330	32,502	32,510		(525)		(525)		31,985		243	243	1,051	06/01/2023
31412M-2Y-3	FED NATL MTG ASSOC #929691		10/24/2013	Various		22,947	22,409	22,979	22,902		(220)		(220)		22,682		265	265	617	07/01/2023
31412N-EC-6	FED NATL MTG ASSOC #929931		12/01/2013	SCHEDULED REDEMPTION		763,898	763,898	790,932	789,948		(26,050)		(26,050)		763,898				25,738	09/01/2023
31412N-FR-2	FED NATL MTG ASSOC #929976		10/25/2013	Various		7,926	7,529	7,847	7,821		(64)		(64)		7,757		169	169	339	09/01/2023
31412N-LJ-3	FED NATL MTG ASSOC #930129		11/04/2013	Various		246,351	232,457	242,100	242,283		(2,080)		(2,080)		240,204		6,147	6,147	10,748	11/01/2023
31412N-RU-2	FED NATL MTG ASSOC #930299		12/01/2013	SCHEDULED REDEMPTION		691,596	691,596	717,209	713,412		(21,816)		(21,816)		691,596				20,699	12/01/2023
31412N-RW-8	FED NATL MTG ASSOC #930301		10/25/2013	Various		6,688	6,337	6,605	6,641		(66)		(66)		6,575		112	112	289	12/01/2023
31412N-W8-5	FED NATL MTG ASSOC #930471		10/24/2013	Various		10,641	10,207	10,558	10,586		(36)		(36)		10,550		91	91	395	01/01/2024
31412N-YY-6	FED NATL MTG ASSOC #930527		11/04/2013	Various		214,155	206,027	211,266	210,379		(618)		(618)		209,761		4,394	4,394	7,046	02/01/2024
31412Q-CS-6	FED NATL MTG ASSOC #931681		07/17/2013	Various		3,962,590	3,788,122	3,906,501	3,899,259		(15,016)		(15,016)		3,884,243		78,348	78,348	93,593	04/01/2023
31412S-6T-7	FED NATL MTG ASSOC #933882		11/06/2013	Various		1,605,405	1,556,913	1,616,514	1,609,918		(20,501)		(20,501)		1,589,417		15,988	15,988	44,524	04/01/2023
31412S-6W-0	FED NATL MTG ASSOC #933885		10/24/2013	Various		34,295	33,370	34,219	34,117		(254)		(254)		33,862		432	432	941	04/01/2023
31412S-7A-7	FED NATL MTG ASSOC #933889		10/24/2013	Various		92,413	90,019	93,113	92,346		(983)		(983)		91,363		1,050	1,050	2,713	04/01/2023
31412S-7F-6	FED NATL MTG ASSOC #933894		11/06/2013	Various		659,397	638,635	656,532	652,520		(5,603)		(5,603)		646,918		12,479	12,479	19,282	04/01/2023
31412T-BU-6	FED NATL MTG ASSOC #933951		10/24/2013	Various		14,514	14,113	14,533	14,427		(100)		(100)		14,327		187	187	431	06/01/2023
31412T-C4-3	FED NATL MTG ASSOC #933991		10/25/2013	Various		71,054	68,671	71,520	71,795		(1,185)		(1,185)		70,610		444	444	2,482	08/01/2023
31412T-JD-6	FED NATL MTG ASSOC #934160		10/24/2013	Various		16,217	15,842	16,314	16,214		(133)		(133)		16,081		136	136	488	11/01/2023
31412T-J3-8	FED NATL MTG ASSOC #934182		10/25/2013	Various		119,826	114,775	119,626	119,818		(1,220)		(1,220)		118,598		1,228	1,228	4,770	12/01/2023
31412T-TV-5	FED NATL MTG ASSOC #934464		10/24/2013	Various		26,742	26,240	27,022	26,812		(320)		(320)		26,492		250	250	638	09/01/2023
31412T-UA-9	FED NATL MTG ASSOC #934477		10/24/2013	Various		74,867	72,304	74,790	74,790		(531)		(531)		74,260		607	607	2,402	09/01/2023
31412T-UY-7	FED NATL MTG ASSOC #934499		10/24/2013	Various		97,050	94,404	97,218	96,541		(806)		(806)		95,735		1,315	1,315	2,399	10/01/2023
31412T-6D-0	FED NATL MTG ASSOC #934768		10/24/2013	Various		4,223	4,068	4,171	4,160		3		3		4,163		60	60	135	01/01/2024
31412T-6E-8	FED NATL MTG ASSOC #934769		11/04/2013	Various		366,973	350,772	362,853	362,622		(1,510)		(1,510)		361,112		5,861	5,861	12,614	01/01/2024
31412U-ED-8	FED NATL MTG ASSOC #934932		11/04/2013	Various		204,168	196,867	203,135	201,853		(1,465)		(1,465)		200,388		3,780	3,780	6,509	09/01/2024
31412U-L6-5	FED NATL MTG ASSOC #935149		11/06/2013	Various		1,375,017	1,312,982	1,360,270	1,353,528		(9,731)		(9,731)		1,343,797		31,220	31,220	45,544	04/01/2024
31412V-QX-9	FED NATL MTG ASSOC #936170		10/24/2013	Various		28,507	27,709	28,414	28,313		(199)		(199)		28,115		393	393	765	01/01/2022
31412V-RS-9	FED NATL MTG ASSOC #936197		11/04/2013	Various		240,119	232,233	238,139	235,871		(1,386)		(1,386)		234,485		5,634	5,634	7,943	05/01/2022
31412W-J2-3	FED NATL MTG ASSOC #936881		10/25/2013	Various		30,320	28,954	30,178	30,033		(312)		(312)		29,722		599	599	1,232	07/01/2022
31412X-7D-0	FED NATL MTG ASSOC #938392		10/24/2013	Various		108,158	103,775	106,413	106,086		(375)		(375)		105,711		2,448	2,448	3,959	07/01/2022
31412Y-BN-1	FED NATL MTG ASSOC #938445		10/24/2013	Various		81,112	79,167	81,889	81,698		(1,358)		(1,358)		80,340		772	772	2,772	07/01/2022
31412Y-BP-6	FED NATL MTG ASSOC #938446		10/25/2013	Various		22,950	21,877	22,802	22,911		(312)		(312)		22,599		351	351	972	07/01/2022
31412Y-GK-2	FED NATL MTG ASSOC #938602		10/24/2013	Various		12,768	12,191	12,555	12,617		5		5		12,623		145	145	470	05/01/2022
31413A-JQ-7	FED NATL MTG ASSOC #939571		10/24/2013	Various		93,118	90,106	93,204	92,773		(1,052)		(1,052)		91,722		1,397	1,397	3,456	07/01/2022
31413A-JV-6	FED NATL MTG ASSOC #939576		10/25/2013	Various		39,983	38,255	39,842	39,613		(373)		(373)		39,240		743	743	1,646	07/01/2022
31413B-SJ-1	FED NATL MTG ASSOC #940721		03/01/2013	SCHEDULED REDEMPTION		16,210	16,210	16,693	16,462		(252)		(252)		16,210				181	10/01/2022
31413B-UC-3	FED NATL MTG ASSOC #940779		10/24/2013	Various		5,341	5,126	5,318	5,308		(36)		(36)		5,273		68	68	195	06/01/2022
31413B-VK-4	FED NATL MTG ASSOC #940818		10/25/2013	Various		10,937	10,701	11,153	11,257		(373)		(373)		10,884		54	54	389	07/01/2022
31413B-WU-1	FED NATL MTG ASSOC #940859		11/04/2013	Various		223,420	210,060	218,938	223,541		(2,641)		(2,641)		220,900		2,520	2,520	9,665	08/01/2022
31413B-5C-1	FED NATL MTG ASSOC #941043		11/04/2013	Various		190,822	183,148	187,806	187,745		(1,008)		(1,008)		186,737		4,085	4,085	7,084	07/01/2022
31413D-DE-4	FED NATL MTG ASSOC #942101		11/04/2013	Various		294,207	285,157	292,408	291,014		(2,556)		(2,556)		288,458		5,749	5,749	8,557	07/01/2022
31413D-UQ-8	FED NATL MTG ASSOC #942591		12/01/2013	SCHEDULED REDEMPTION		110,134	110,134	114,703	115,045		(4,911)		(4,911)		110,134				2,278	08/01/2022
31413G-GD-6	FED NATL MTG ASSOC #944896		10/24/2013	Various		12,826	12,430	12,746	12,626		(68)		(68)		12,557		268	268	422	07/01/2022
31413G-GH-7	FED NATL MTG ASSOC #944900		10/25/2013	Various		83,072	79,558	82,921	83,630		(1,190)		(1,190)		82,439		633	633	3,242	07/01/2022
31413G-JB-7	FED NATL MTG ASSOC #944958		10/24/2013	Various		24,065	23,028	23,613	23,582		(24)		(24)		23,558		507	507	870	07/01/2022
31413G-JH-4	FED NATL MTG ASSOC #944964		10/25/2013	Various		1,889	1,825	1,902	1,943		(50)		(50)		1,893		(4)	(4)	66	07/01/2022
31413G-JZ-4	FED NATL MTG ASSOC #944980		10/25/2013	Various		4,521	4,368	4,553	4,629		(116)		(116)		4,512		9	9	157	07/01/2022
31413G-KP-4	FED NATL MTG ASSOC #945002		10/22/2013	Various		14,563	13,686	13,919	13,857		(31)		(31)		13,826		736	736	666	07/01/2037
31413K-ZF-1	FED NATL MTG ASSOC #948142		11/04/2013	Various		134,131	127,244	130,480	129,856		(205)		(205)		129,650		4,480	4,480	5,261	11/01/2022
31413K-4L-2	FED NATL MTG ASSOC #948227		10/22/2013	Various		16,733	15,696	15,962	15,862		37		37		15,899		834	834	723	08/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31413M-G6-8	FED NATL MTG ASSOC #949421		11/04/2013	Various		202,126	195,920	200,902	199,765		(1,461)		(1,461)		198,304		3,822	3,822	6,599	03/01/2023
31413M-HA-8	FED NATL MTG ASSOC #949425		12/01/2013	SCHEDULED REDEMPTION		559,414	559,414	580,348	577,082		(17,668)		(17,668)		559,414				13,595	03/01/2023
31413M-HK-6	FED NATL MTG ASSOC #949434		11/04/2013	Various		347,164	333,826	342,315	340,308		(1,441)		(1,441)		338,867		8,297	8,297	11,683	05/01/2023
31413M-HV-2	FED NATL MTG ASSOC #949444		11/04/2013	Various		454,140	438,555	451,626	450,146		(3,959)		(3,959)		446,187		7,953	7,953	14,924	05/01/2023
31413M-HW-0	FED NATL MTG ASSOC #949445		10/24/2013	Various		7,146	6,912	7,149	7,106		(63)		(63)		7,043		103	103	246	06/01/2023
31413M-QQ-3	FED NATL MTG ASSOC #949663		10/25/2013	Various		8,701	8,309	8,660	8,626		(95)		(95)		8,531		170	170	356	08/01/2022
31413U-XU-8	FED NATL MTG ASSOC #956191		10/25/2013	Various		1,344	1,304	1,359	1,388		(38)		(38)		1,351		(7)	(7)	46	10/01/2022
31413Y-4W-8	FED NATL MTG ASSOC #959937		11/04/2013	Various		119,148	112,981	115,854	115,781		725		725		116,506		2,642	2,642	4,689	11/01/2022
31414A-QL-4	FED NATL MTG ASSOC #960075		10/24/2013	Various		75,550	72,535	74,380	73,630		(40)		(40)		73,591		1,960	1,960	2,726	10/01/2023
31414B-GD-6	FED NATL MTG ASSOC #961096		10/24/2013	Various		63,987	61,704	63,543	62,973		(315)		(315)		62,658		1,329	1,329	2,223	04/01/2023
31414B-SJ-0	FED NATL MTG ASSOC #961421		11/04/2013	Various		219,715	208,593	215,764	214,477		(1,598)		(1,598)		212,879		6,836	6,836	8,786	01/01/2023
31414B-WY-2	FED NATL MTG ASSOC #961563		10/24/2013	Various		94,506	91,283	94,421	94,180		(895)		(895)		93,285		1,221	1,221	3,464	02/01/2023
31414B-2V-1	FED NATL MTG ASSOC #961688		10/24/2013	Various		4,826	4,649	4,822	4,823		(46)		(46)		4,777		48	48	171	02/01/2023
31414C-FT-0	FED NATL MTG ASSOC #961978		11/04/2013	Various		150,729	144,867	148,551	147,731		(685)		(685)		147,046		3,683	3,683	5,217	03/01/2023
31414C-JX-7	FED NATL MTG ASSOC #962078		10/24/2013	Various		9,681	9,353	9,632	9,583		(56)		(56)		9,528		153	153	312	03/01/2023
31414C-2S-6	FED NATL MTG ASSOC #962585		11/06/2013	Various		571,411	545,150	561,398	558,839		(2,394)		(2,394)		556,445		14,967	14,967	20,366	04/01/2023
31414D-ET-9	FED NATL MTG ASSOC #962846		10/24/2013	Various		89,086	86,109	89,069	89,000		(1,119)		(1,119)		87,881		1,205	1,205	2,900	05/01/2023
31414D-FL-5	FED NATL MTG ASSOC #962871		11/04/2013	Various		281,497	271,085	277,978	276,660		(1,668)		(1,668)		274,992		6,505	6,505	9,407	05/01/2023
31414D-J8-0	FED NATL MTG ASSOC #962987		11/04/2013	Various		279,516	267,913	275,898	274,334		(1,382)		(1,382)		272,952		6,564	6,564	9,945	05/01/2023
31414D-P7-5	FED NATL MTG ASSOC #963146		10/24/2013	Various		56,171	54,426	55,810	55,461		(293)		(293)		55,168		1,003	1,003	1,771	05/01/2023
31414D-SC-1	FED NATL MTG ASSOC #963215		10/24/2013	Various		18,024	17,380	17,898	17,837		(115)		(115)		17,722		302	302	618	05/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302		12/01/2013	SCHEDULED REDEMPTION		787,241	787,241	855,751	848,224		(60,982)		(60,982)		787,241				26,019	05/01/2023
31414D-WX-0	FED NATL MTG ASSOC #963362		10/24/2013	Various		11,087	10,654	10,925	10,875		(31)		(31)		10,844		243	243	373	05/01/2023
31414D-2X-3	FED NATL MTG ASSOC #963490		10/25/2013	Various		135,738	129,832	135,218	134,983		(1,762)		(1,762)		133,221		2,517	2,517	5,542	06/01/2023
31414E-EG-5	FED NATL MTG ASSOC #963735		10/24/2013	Various		17,835	17,218	17,656	17,557		(84)		(84)		17,473		363	363	574	06/01/2023
31414E-JC-9	FED NATL MTG ASSOC #963859		11/04/2013	Various		312,361	297,561	308,615	306,831		(2,744)		(2,744)		304,087		8,274	8,274	11,857	06/01/2023
31414E-WT-7	FED NATL MTG ASSOC #964258		11/04/2013	Various		218,005	209,391	216,589	215,998		(2,696)		(2,696)		213,302		4,703	4,703	7,903	07/01/2023
31414E-ZV-9	FED NATL MTG ASSOC #964356		10/24/2013	Various		29,162	28,058	28,771	28,545		(116)		(116)		28,429		733	733	1,010	07/01/2023
31414E-3Q-5	FED NATL MTG ASSOC #964407		10/24/2013	Various		27,524	26,685	27,480	27,310		(181)		(181)		27,129		395	395	842	07/01/2023
31414F-K9-1	FED NATL MTG ASSOC #964820		10/24/2013	Various		23,930	23,061	23,854	23,748		(182)		(182)		23,566		364	364	870	08/01/2023
31414F-UA-7	FED NATL MTG ASSOC #965077		10/24/2013	Various		30,133	29,001	30,086	30,017		(248)		(248)		29,769		364	364	1,109	09/01/2023
31414G-BS-7	FED NATL MTG ASSOC #965449		10/25/2013	Various		23,755	23,094	24,055	24,223		(562)		(562)		23,661		94	94	666	11/01/2022
31414H-F6-9	FED NATL MTG ASSOC #966489		10/24/2013	Various		109,706	105,154	109,061	108,652		(413)		(413)		108,239		1,468	1,468	4,434	01/01/2023
31414H-M8-7	FED NATL MTG ASSOC #966683		10/24/2013	Various		7,282	7,004	7,182	7,160		(12)		(12)		7,149		133	133	235	03/01/2023
31414H-M9-5	FED NATL MTG ASSOC #966684		10/24/2013	Various		58,966	57,179	59,144	58,862		(598)		(598)		58,264		702	702	2,031	03/01/2023
31414J-CD-3	FED NATL MTG ASSOC #967268		11/04/2013	Various		160,877	152,380	158,701	157,420		(1,466)		(1,466)		155,954		4,922	4,922	6,876	11/01/2022
31414K-CJ-7	FED NATL MTG ASSOC #968173		11/04/2013	Various		168,375	159,274	165,234	164,290		(688)		(688)		163,602		4,774	4,774	6,723	01/01/2023
31414K-D4-9	FED NATL MTG ASSOC #968223		10/25/2013	Various		7,451	7,148	7,450	7,407		(99)		(99)		7,308		142	142	328	02/01/2023
31414K-TF-7	FED NATL MTG ASSOC #968650		10/25/2013	Various		6,551	6,265	6,530	6,546		(60)		(60)		6,486		65	65	264	01/01/2023
31414L-BZ-0	FED NATL MTG ASSOC #969056		10/24/2013	Various		68,925	66,041	68,311	67,826		(274)		(274)		67,552		1,373	1,373	2,658	03/01/2023
31414L-J5-8	FED NATL MTG ASSOC #969284		10/24/2013	Various		1,687	1,640	1,701	1,673		(21)		(21)		1,652		35	35	55	01/01/2023
31414L-RA-8	FED NATL MTG ASSOC #969481		10/24/2013	Various		106,799	102,847	106,696	107,671		(1,107)		(1,107)		106,564		235	235	3,932	01/01/2023
31414M-B3-9	FED NATL MTG ASSOC #969958		10/24/2013	Various		105,404	101,703	105,199	104,467		(759)		(759)		103,708		1,696	1,696	3,624	04/01/2023
31414M-CJ-3	FED NATL MTG ASSOC #969973		10/24/2013	Various		49,337	48,295	49,523	49,165		(489)		(489)		48,676		660	660	1,395	04/01/2023
31414M-CU-8	FED NATL MTG ASSOC #969983		10/24/2013	Various		110,362	106,403	109,790	109,237		(524)		(524)		108,713		1,649	1,649	3,600	05/01/2023
31414M-JW-7	FED NATL MTG ASSOC #970177		11/04/2013	Various		208,448	201,331	206,451	205,396		(1,200)		(1,200)		204,195		4,253	4,253	6,926	04/01/2023
31414M-5G-7	FED NATL MTG ASSOC #970747		12/01/2013	SCHEDULED REDEMPTION		496,851	496,851	517,851	515,958		(19,107)		(19,107)		496,851				15,695	11/01/2023
31414N-US-1	FED NATL MTG ASSOC #971393		10/24/2013	Various		49,644	47,785	49,209	48,709		(258)		(258)		48,451		1,193	1,193	1,698	05/01/2023
31414P-JN-0	FED NATL MTG ASSOC #971969		10/25/2013	Various		61,770	59,455	61,922	62,010		(844)		(844)		61,166		604	604	2,278	02/01/2023
31414Q-X2-8	FED NATL MTG ASSOC #973297		11/04/2013	Various		163,762	157,722	161,733	161,059		(796)		(796)		160,263		3,499	3,499	5,285	03/01/2023
31414R-QC-2	FED NATL MTG ASSOC #973951		10/24/2013	Various		26,296	25,405	26,304	26,324		(310)		(310)		26,015		281	281	908	04/01/2023
31414R-VA-0	FED NATL MTG ASSOC #974109		10/24/2013	Various		9,143	8,872	9,204	9,414		(198)		(198)		9,216		(73)	(73)	265	02/01/2023
31414R-7J-8	FED NATL MTG ASSOC #974397		10/24/2013	Various		3,339	3,244	3,341	3,343		(21)		(21)		3,322		18	18	97	04/01/2023
31414S-H8-9	FED NATL MTG ASSOC #974655		07/17/2013	Various		4,780,762	4,571,812	4,747,541	4,720,994		(14,891)		(14,891)		4,706,103		74,659	74,659	118,310	03/01/2023
31414S-LS-0	FED NATL MTG ASSOC #974737		10/24/2013	Various		5,829	5,617	5,760	5,745		(18)		(18)		5,726		102	102	184	04/01/2023
31414S-NB-5	FED NATL MTG ASSOC #974786		10/24/2013	Various		55,932	53,995	55,368	55,147		(240)		(240)		54,907		1,025	1,025	1,887	04/01/2023
31414S-NF-6	FED NATL MTG ASSOC #974790		11/06/2013	Various		662,983	635,571	651,734	649,262		(3,680)		(3,680)		645,582		17,400	17,400	22,045	04/01/2023
31414S-Q2-2	FED NATL MTG ASSOC #974873		11/04/2013	Various		256,721	243,266	249,452	249,460		(953)		(953)		248,507		8,213	8,213	10,158	04/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31414S-XL-2	FED NATL MTG ASSOC #975083		11/06/2013	Various		496,233	475,595	489,770	489,040		(4,330)		(4,330)		484,710		11,523	11,523	16,785	05/01/2023
31414S-4K-6	FED NATL MTG ASSOC #975226		10/24/2013	Various		143,696	139,097	142,634	142,121		(769)		(769)		141,352		2,344	2,344	4,593	03/01/2023
31414S-5U-3	FED NATL MTG ASSOC #975259		10/24/2013	Various		50,739	49,181	50,431	50,221		(231)		(231)		49,990		748	748	1,586	04/01/2023
31414T-GD-7	FED NATL MTG ASSOC #975496		10/24/2013	Various		13,682	13,247	13,641	13,486		(68)		(68)		13,418		264	264	412	03/01/2023
31414T-QK-0	FED NATL MTG ASSOC #975758		10/24/2013	Various		10,375	10,222	10,527	10,484		(183)		(183)		10,301		74	74	292	09/01/2023
31414T-TN-1	FED NATL MTG ASSOC #975857		11/04/2013	Various		253,333	243,082	251,438	251,675		(3,899)		(3,899)		247,776		5,557	5,557	9,067	05/01/2023
31414T-TP-6	FED NATL MTG ASSOC #975858		09/10/2013	Various		1,553,996	1,486,644	1,543,787	1,551,076		(4,780)		(4,780)		1,546,296		7,700	7,700	45,707	05/01/2023
31414T-Z8-7	FED NATL MTG ASSOC #976067		11/06/2013	Various		1,279,229	1,219,728	1,260,703	1,257,171		(9,288)		(9,288)		1,247,883		31,346	31,346	41,206	03/01/2023
31414U-BL-1	FED NATL MTG ASSOC #976243		10/24/2013	Various		86,475	83,234	86,349	86,104		(154)		(154)		85,950		525	525	3,300	08/01/2023
31414U-G2-8	FED NATL MTG ASSOC #976417		09/10/2013	Various		2,002,796	1,926,302	1,992,519	1,981,836		(11,867)		(11,867)		1,969,969		32,827	32,827	54,909	03/01/2023
31414U-JJ-8	FED NATL MTG ASSOC #976465		10/24/2013	Various		70,740	68,489	70,530	69,815		(390)		(390)		69,424		1,316	1,316	2,259	04/01/2023
31414U-MT-2	FED NATL MTG ASSOC #976570		07/17/2013	Various		1,245,448	1,200,807	1,233,783	1,235,133		(8,112)		(8,112)		1,227,021		18,427	18,427	27,985	03/01/2023
31414U-TC-2	FED NATL MTG ASSOC #976747		10/24/2013	Various		4,607,191	4,414,361	4,583,974	4,558,695		(18,260)		(18,260)		4,540,435		66,755	66,755	126,393	04/01/2023
31414Y-FV-7	FED NATL MTG ASSOC #979980		10/24/2013	Various		9,431	9,068	9,338	9,251		(23)		(23)		9,228		203	203	309	06/01/2023
31415A-TM-3	FED NATL MTG ASSOC #981256		10/24/2013	Various		71,111	69,090	70,847	70,772		(624)		(624)		70,148		963	963	2,255	05/01/2023
31415A-WT-4	FED NATL MTG ASSOC #981358		10/24/2013	Various		15,030	14,621	15,057	15,081		(155)		(155)		14,926		104	104	437	04/01/2023
31415A-5J-6	FED NATL MTG ASSOC #981549		10/24/2013	Various		5,495	5,360	5,496	5,480		(51)		(51)		5,428		67	67	151	05/01/2023
31415A-6H-9	FED NATL MTG ASSOC #981572		07/17/2013	Various		2,858,112	2,741,995	2,817,293	2,805,559		(10,388)		(10,388)		2,795,172		62,941	62,941	65,518	06/01/2023
31415A-7D-7	FED NATL MTG ASSOC #981592		10/24/2013	Various		6,365	6,118	6,301	6,276		(27)		(27)		6,249		117	117	226	06/01/2023
31415B-BG-3	FED NATL MTG ASSOC #981639		11/04/2013	Various		256,815	244,784	253,198	252,462		(2,488)		(2,488)		249,974		6,841	6,841	9,705	06/01/2023
31415B-B2-4	FED NATL MTG ASSOC #981657		10/24/2013	Various		6,671	6,445	6,609	6,599		(28)		(28)		6,571		99	99	217	06/01/2023
31415B-DU-0	FED NATL MTG ASSOC #981715		11/04/2013	Various		452,426	436,241	452,447	450,818		(6,692)		(6,692)		444,126		8,300	8,300	14,728	07/01/2023
31415B-FY-0	FED NATL MTG ASSOC #981783		10/24/2013	Various		91,734	90,257	92,553	91,735		(841)		(841)		90,894		839	839	1,619	04/01/2023
31415B-K5-7	FED NATL MTG ASSOC #981916		10/24/2013	Various		6,567	6,352	6,541	6,492		(30)		(30)		6,461		105	105	203	06/01/2023
31415B-WR-6	FED NATL MTG ASSOC #982256		10/24/2013	Various		34,401	33,081	34,067	34,061		(196)		(196)		33,865		536	536	1,169	06/01/2023
31415B-W9-6	FED NATL MTG ASSOC #982272		11/04/2013	Various		236,630	222,799	231,137	229,148		(537)		(537)		228,610		8,019	8,019	9,883	11/01/2023
31415C-FA-0	FED NATL MTG ASSOC #982661		10/24/2013	Various		12,670	12,243	12,676	12,618		(81)		(81)		12,537		133	133	440	06/01/2023
31415L-DH-7	FED NATL MTG ASSOC #983104		10/24/2013	Various		81,071	78,069	80,990	80,573		(755)		(755)		79,818		1,253	1,253	2,906	05/01/2023
31415L-LE-5	FED NATL MTG ASSOC #983325		10/24/2013	Various		15,303	14,755	15,195	15,115		(22)		(22)		15,093		210	210	501	07/01/2023
31415L-LF-2	FED NATL MTG ASSOC #983326		10/24/2013	Various		81,353	78,606	81,308	81,358		(677)		(677)		80,681		672	672	2,902	07/01/2023
31415L-MC-8	FED NATL MTG ASSOC #983355		12/01/2013	SCHEDULED REDEMPTION		221,116	221,116	228,941	228,694		(7,578)		(7,578)		221,116				5,513	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538		12/01/2013	SCHEDULED REDEMPTION		129,895	129,895	132,473	131,702		(1,807)		(1,807)		129,895				3,594	04/01/2038
31415L-U7-0	FED NATL MTG ASSOC #983606		10/24/2013	Various		32,637	31,516	32,695	32,948		(380)		(380)		32,567		70	70	1,122	05/01/2023
31415L-VW-4	FED NATL MTG ASSOC #983629		10/24/2013	Various		151,634	147,032	150,771	150,823		(1,099)		(1,099)		149,724		1,910	1,910	4,609	05/01/2023
31415L-VX-2	FED NATL MTG ASSOC #983630		10/24/2013	Various		116,941	113,140	116,512	116,812		(966)		(966)		115,847		1,095	1,095	3,771	05/01/2023
31415M-FQ-3	FED NATL MTG ASSOC #984075		10/24/2013	Various		120,323	116,947	120,432	120,146		(882)		(882)		119,264		1,059	1,059	3,533	06/01/2023
31415M-FS-9	FED NATL MTG ASSOC #984077		10/24/2013	Various		21,412	20,667	21,441	21,411		(201)		(201)		21,209		203	203	753	06/01/2023
31415M-RN-7	FED NATL MTG ASSOC #984393		10/24/2013	Various		48,685	47,004	48,405	48,065		(190)		(190)		47,875		810	810	1,533	05/01/2023
31415M-ZS-7	FED NATL MTG ASSOC #984653		11/04/2013	Various		268,602	258,277	264,844	262,640		(1,010)		(1,010)		261,630		6,972	6,972	9,770	07/01/2023
31415P-AD-0	FED NATL MTG ASSOC #984804		10/24/2013	Various		40,951	39,510	40,868	40,871		(194)		(194)		40,677		274	274	1,440	06/01/2023
31415P-AE-8	FED NATL MTG ASSOC #984805		11/06/2013	Various		1,064,325	1,025,977	1,065,253	1,066,508		(7,589)		(7,589)		1,058,919		5,406	5,406	31,481	06/01/2023
31415P-VK-1	FED NATL MTG ASSOC #985418		10/24/2013	Various		10,709	10,207	10,511	10,568		26		26		10,594		115	115	401	07/01/2023
31415Q-AQ-9	FED NATL MTG ASSOC #985715		10/24/2013	Various		64,402	62,482	64,120	64,064		(457)		(457)		63,607		796	796	1,951	06/01/2023
31415Q-CG-9	FED NATL MTG ASSOC #985771		10/25/2013	Various		147,370	141,275	147,135	147,303		(1,405)		(1,405)		145,898		1,472	1,472	6,146	11/01/2022
31415Q-PS-9	FED NATL MTG ASSOC #986133		10/25/2013	Various		96,334	92,792	96,641	96,370		(1,461)		(1,461)		94,908		1,426	1,426	3,686	11/01/2023
31415Q-RS-7	FED NATL MTG ASSOC #986197		10/24/2013	Various		84,658	81,344	83,413	83,409		(6)		(6)		83,403		1,255	1,255	2,910	07/01/2023
31415Q-SC-1	FED NATL MTG ASSOC #986215		11/04/2013	Various		169,626	161,119	166,657	166,090		(769)		(769)		165,321		4,305	4,305	6,552	07/01/2023
31415R-QZ-0	FED NATL MTG ASSOC #987072		10/24/2013	Various		5,655	5,394	5,555	5,511		14		14		5,525		130	130	210	08/01/2023
31415R-4B-7	FED NATL MTG ASSOC #987418		10/24/2013	Various		2,273	2,166	2,231	2,217		16		16		2,234		39	39	85	06/01/2023
31415R-6F-6	FED NATL MTG ASSOC #987470		10/24/2013	Various		85,024	81,775	84,812	84,254		(792)		(792)		83,462		1,561	1,561	3,293	07/01/2023
31415S-HS-4	FED NATL MTG ASSOC #987741		10/24/2013	Various		36,703	35,079	36,391	36,310		(123)		(123)		36,187		515	515	1,439	08/01/2023
31415S-JB-9	FED NATL MTG ASSOC #987758		11/04/2013	Various		174,127	166,998	172,992	172,615		(2,149)		(2,149)		170,467		3,660	3,660	6,845	08/01/2023
31415S-MP-4	FED NATL MTG ASSOC #987866		10/24/2013	Various		43,611	42,245	43,697	43,529		(271)		(271)		43,257		354	354	1,413	08/01/2023
31415S-NH-1	FED NATL MTG ASSOC #987892		10/24/2013	Various		15,506	15,115	15,681	15,687		(182)		(182)		15,505		1	1	392	09/01/2023
31415S-PP-1	FED NATL MTG ASSOC #987930		11/04/2013	Various		284,601	274,525	284,241	283,651		(3,816)		(3,816)		279,835		4,767	4,767	9,724	11/01/2023
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2013	SCHEDULED REDEMPTION		131,514	131,514	136,307	135,378		(3,864)		(3,864)		131,514				3,200	09/01/2023
31415T-H7-8	FED NATL MTG ASSOC #988654		10/25/2013	Various		28,362	27,532	28,674	28,659		(540)		(540)		28,119		243	243	1,037	09/01/2023
31415T-SN-1	FED NATL MTG ASSOC #988925		11/04/2013	Various		421,694	406,539	421,752	425,936		(8,534)		(8,534)		417,401		4,292	4,292	14,150	08/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31415T-TK-6	FED NATL MTG ASSOC #988954		10/24/2013	Various		99,530	96,802	99,687	99,208		(697)		(697)		98,511		1,019	1,019	2,877	08/01/2023
31415V-ZW-8	FED NATL MTG ASSOC #990957		11/04/2013	Various		364,922	348,489	361,030	361,095		(1,213)		(1,213)		359,882		5,040	5,040	13,230	09/01/2023
31415V-ZY-4	FED NATL MTG ASSOC #990959		10/24/2013	Various		87,494	85,026	88,060	88,594		(842)		(842)		87,752		(258)	(258)	2,812	09/01/2023
31415V-6A-8	FED NATL MTG ASSOC #991065		10/24/2013	Various		26,014	25,544	26,194	26,157		(274)		(274)		25,883		131	131	435	10/01/2023
31415Y-BA-6	FED NATL MTG ASSOC #992933		11/04/2013	Various		165,227	158,032	164,588	162,239		(1,717)		(1,717)		160,523		4,705	4,705	7,719	11/01/2023
31416A-L5-7	FED NATL MTG ASSOC #994148		11/04/2013	Various		464,393	444,180	459,986	458,878		330		330		459,208		5,185	5,185	15,688	12/01/2023
31416A-L7-3	FED NATL MTG ASSOC #994150		11/06/2013	Various		1,389,921	1,352,061	1,401,073	1,401,103		(12,624)		(12,624)		1,388,479		1,442	1,442	37,278	12/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431		12/01/2013	SCHEDULED REDEMPTION		444,236	444,236	462,665	462,536		(18,300)		(18,300)		444,236				14,220	02/01/2023
31416B-Z2-7	FED NATL MTG ASSOC #995461		12/01/2013	SCHEDULED REDEMPTION		436,457	436,457	454,904	455,215		(18,758)		(18,758)		436,457				13,406	12/01/2023
31416B-Z7-6	FED NATL MTG ASSOC #995466		11/04/2013	Various		214,646	205,888	211,124	210,235		(1,042)		(1,042)		209,193		5,453	5,453	7,495	12/01/2022
31416B-7J-1	FED NATL MTG ASSOC #995597		10/25/2013	Various		10,190	9,762	10,174	10,182		(127)		(127)		10,055		135	135	402	03/01/2024
31416H-YD-1	FED NATL MTG ASSOC #AA0707		10/24/2013	Various		61,967	60,022	62,085	62,078		(531)		(531)		61,547		420	420	1,923	01/01/2024
31416J-FS-5	FED NATL MTG ASSOC #AA1076		10/24/2013	Various		116,932	115,113	118,778	118,537		(2,255)		(2,255)		116,282		651	651	3,012	01/01/2024
31416K-MT-2	FED NATL MTG ASSOC #AA2169		11/04/2013	Various		169,595	161,253	166,950	167,444		(1,328)		(1,328)		166,116		3,479	3,479	6,232	02/01/2024
31416T-FD-6	FED NATL MTG ASSOC #AA9163		07/17/2013	Various		1,975,030	1,884,054	1,944,034	1,931,118		(7,740)		(7,740)		1,923,378		51,653	51,653	48,232	08/01/2024
31417B-RP-4	FED NATL MTG ASSOC #AB4993		10/22/2013	Various		9,147,056	9,038,656	9,291,809	9,268,858		(30,280)		(30,280)		9,238,579		(91,523)	(91,523)	188,904	04/01/2027
31417B-Y4-3	FED NATL MTG ASSOC #AB5230		10/22/2013	Various		9,305,813	9,199,302	9,455,158	9,430,362		(33,514)		(33,514)		9,396,848		(91,035)	(91,035)	191,296	05/01/2027
31417B-Y7-6	FED NATL MTG ASSOC #AB5233		10/22/2013	Various		8,338,459	8,249,568	8,479,331	8,457,549		(12,577)		(12,577)		8,444,972		(106,513)	(106,513)	161,597	05/01/2027
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		12/01/2013	SCHEDULED REDEMPTION		2,027,308	2,027,308	2,121,071	2,113,028		(85,720)		(85,720)		2,027,308				32,292	05/01/2027
31417C-BM-6	FED NATL MTG ASSOC #AB5443		02/19/2013	Various		8,866,589	8,611,473	8,881,927	8,852,777		(35,848)		(35,848)		8,816,929		49,660	49,660	45,853	06/01/2027
31417J-SM-3	FED NATL MTG ASSOC #AC0523		11/04/2013	Various		180,183	173,054	178,564	176,834		(1,044)		(1,044)		175,790		4,393	4,393	6,370	07/01/2024
3138E5-GG-7	FED NATL MTG ASSOC #AK1098		11/13/2013	Various		3,206,658	3,065,311	3,247,793	3,252,736		(19,715)		(19,715)		3,233,021		(26,363)	(26,363)	91,919	02/01/2027
3138E7-HS-6	FED NATL MTG ASSOC #AK2940		02/19/2013	Various		8,789,764	8,423,363	8,809,324	8,786,435		(46,617)		(46,617)		8,739,819		49,946	49,946	54,082	04/01/2027
3138E7-KE-3	FED NATL MTG ASSOC #AK2992		09/09/2013	Various		9,078,778	8,958,176	9,370,043	9,321,073		(44,680)		(44,680)		9,276,393		(197,615)	(197,615)	187,269	05/01/2027
3138EC-P7-2	FED NATL MTG ASSOC #AK7645		10/22/2013	Various		9,369,765	9,250,989	9,508,644	9,482,928		(26,746)		(26,746)		9,456,182		(86,417)	(86,417)	202,095	03/01/2027
3138EE-Z5-1	FED NATL MTG ASSOC #AK9763		09/09/2013	Various		9,500,403	9,363,835	9,797,278	9,750,143		(55,488)		(55,488)		9,694,655		(194,253)	(194,253)	205,882	05/01/2027
3138EG-5D-2	FED NATL MTG ASSOC #AL0843		11/13/2013	Various		7,208,886	6,927,315	7,308,317	7,288,137		(75,526)		(75,526)		7,212,610		(3,724)	(3,724)	195,278	10/01/2026
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		12/01/2013	SCHEDULED REDEMPTION		1,405,349	1,405,349	1,469,962	1,464,116		(58,767)		(58,767)		1,405,349				25,234	05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		12/01/2013	SCHEDULED REDEMPTION		2,154,484	2,154,484	2,253,540	2,241,997		(87,513)		(87,513)		2,154,484				34,874	06/01/2027
3138LV-WT-6	FED NATL MTG ASSOC #AO5157		10/22/2013	Various		9,470,875	9,366,739	9,656,522	9,626,000		(41,534)		(41,534)		9,584,466		(113,591)	(113,591)	189,507	06/01/2027
3138LW-A6-8	FED NATL MTG ASSOC #AO5428		10/22/2013	Various		11,912,786	11,775,718	12,105,991	12,065,112		(39,376)		(39,376)		12,025,736		(112,950)	(112,950)	242,790	06/01/2027
31417Y-JM-0	FED NATL MTG ASSOC #MA0267		06/14/2013	Various		8,685,494	8,287,295	8,732,693	8,696,448		(89,015)		(89,015)		8,607,434		78,060	78,060	160,691	12/01/2019
31418A-EK-0	FED NATL MTG ASSOC #MA1037		02/19/2013	Various		5,959,254	5,772,277	5,976,561	5,954,380		(11,101)		(11,101)		5,943,279		15,975	15,975	38,296	04/01/2032
31418A-FX-1	FED NATL MTG ASSOC #MA1081		10/22/2013	Various		6,363,732	6,291,745	6,486,396	6,465,638		(22,696)		(22,696)		6,442,942		(79,210)	(79,210)	129,842	06/01/2027
31418A-FZ-6	FED NATL MTG ASSOC #MA1083		02/19/2013	Various		5,533,821	5,353,798	5,552,056	5,528,884		(10,105)		(10,105)		5,518,779		15,042	15,042	35,603	06/01/2032
31418A-F2-9	FED NATL MTG ASSOC #MA1084		12/01/2013	SCHEDULED REDEMPTION		548,383	548,383	578,373	575,162		(26,779)		(26,779)		548,383				10,577	06/01/2032
313380-L9-6	FEDERAL HOME LOAN BANK		08/21/2013	GOLDMAN, SACHS & CO.		4,501,913	4,500,000	4,498,560	4,498,717		284		284		4,499,000		2,912	2,912	17,000	11/20/2015
31393V-P9-6	FHR 2628 LE RMBS		12/01/2013	SCHEDULED REDEMPTION		30,578	30,578	28,663	29,860		719		719		30,578				566	06/15/2033
31394T-TV-7	FHR 2764 JA RMBS		12/01/2013	SCHEDULED REDEMPTION		2,164,390	2,164,390	2,052,112	2,131,067		33,323		33,323		2,164,390				54,665	03/15/2019
3137AB-BT-7	FHR 3864 AJ RMBS		12/01/2013	SCHEDULED REDEMPTION		467,834	467,834	493,084	489,506		(21,671)		(21,671)		467,834				10,035	06/15/2039
33840M-BL-9	FLAGLER CNTY FL SCH BRD COP 2005 A		10/29/2013	M&T SECURITIES, INC.		2,059,232	1,940,000	1,882,828	1,881,831		3,106		3,106		1,884,936		174,296	174,296	121,250	08/01/2024
339176-AQ-2	FLEMING ISLAND PLANTATION FL CDD 07		10/01/2013	FIRST MIAMI SECURITIES		1,883,198	1,980,000	1,961,942	1,966,122		645		645		1,966,767		(83,569)	(83,569)	82,418	05/01/2027
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		10/01/2013	CALLED @ 100.00000000		285,000	285,000	283,575	283,946		47		47		283,993		1,007	1,007	15,040	07/01/2022
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		10/01/2013	CALLED @ 100.00000000		1,295,000	1,295,000	1,295,000	1,295,000						1,295,000				68,313	07/01/2023
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		08/27/2013	Various		521,988	515,000	515,000	515,000						515,000		6,988	6,988	28,631	07/01/2028
341507-NJ-6	FLORIDA ST BRD OF ED LOTTERY REV 2002 C		01/01/2013	CALLED @ 101.00000000		7,145,000	7,145,000	7,270,437	7,161,210						7,161,210		(16,210)	(16,210)	241,144	01/01/2021
341507-QH-7	FLORIDA ST BRD OF ED LOTTERY REV 2005 A		07/01/2013	MATURED		18,200,000	18,200,000	19,685,484	18,393,785		(193,785)		(193,785)		18,200,000				955,500	07/01/2013
343142-AX-3	FLORIDA ST ED SYS FL ST UNIV HSG 05 A		09/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		626,544	600,000	630,054	611,219		(2,313)		(2,313)		608,906		17,638	17,638	26,833	05/01/2027
34160W-JC-9	FLORIDA ST ENVIR PROT FL FOREVER 03 C		07/01/2013	CALLED @ 101.00000000		3,060,000	3,060,000	3,028,849	3,039,871		747		747		3,040,618		19,382	19,382	175,950	07/01/2023
31392F-ES-2	FNR 2002-71 AP RMBS		12/01/2013	SCHEDULED REDEMPTION		468,638	468,638	476,693	479,682		(11,044)		(11,044)		468,638				12,532	11/25/2032
31398S-UR-2	FNR 2010-145 MA RMBS		08/13/2013	Various		11,074,905	10,946,124	10,923,098	10,926,044		5,480		5,480		10,931,524		143,381	143,381	136,556	12/25/2020
31397Q-ZP-6	FNR 2011-17 KA RMBS		12/01/2013	SCHEDULED REDEMPTION		1,518,058	1,518,058	1,622,155	1,612,069		(94,011)		(94,011)		1,518,058				35,948	03/25/2041
348172-QX-8	FORT MYERS FL UTILITY REVENUE-REF 2011		02/21/2013	RBC DAIN RAUSCHER		5,684,650	4,700,000	5,433,717	5,367,940		(10,150)		(10,150)		5,357,790		326,860	326,860	94,653	10/01/2021
348172-QY-6	FORT MYERS FL UTILITY REVENUE-REF 2011		03/14/2013	RBC DAIN RAUSCHER		4,977,504	4,200,000	4,772,418	4,721,613		(11,131)		(11,131)		4,710,482		267,022	267,022	98,000	10/01/2022
348172-QZ-3	FORT MYERS FL UTILITY REVENUE-REF 2011		03/14/2013	RBC DAIN RAUSCHER		3,939,835	3,360,000	3,767,400	3,731,520		(7,867)		(7,867)		3,723,653		216,182	216,182	78,400	10/01/2023
348172-RA-7	FORT MYERS FL UTILITY REVENUE-REF 2011		04/24/2013	RBC DAIN RAUSCHER		6,796,791	5,740,000	6,351,023	6,297,627		(17,805)		(17,805)		6,279,822		516,969	516,969	165,822	10/01/2024
353174-DK-8	FRANKLIN CNTY OH CONV AUTH ANTIC 05		12/10/2013	Various		1,281,520	1,200,000	1,203,852	1,201,274		(335)		(335)		1,200,940		80,580	80,580	52,238	12/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137EA-DC-0	FREDDIE MAC		12/04/2013	BANK MONTREAL / NESBITT BURNS		13,287,226	13,200,000	13,137,300	13,148,336		11,248		11,248		13,159,585		127,641	127,641	163,900	03/08/2017
3137EA-DG-1	FREDDIE MAC		06/13/2013	GOLDMAN, SACHS & CO.		15,060,600	15,000,000	14,997,150	14,997,418		173		173		14,997,591		63,009	63,009	141,458	05/30/2019
3137EA-DK-2	FREDDIE MAC		05/31/2013	MORGAN STANLEY DEAN WITTER		14,710,500	15,000,000	14,935,950	14,939,625		3,719		3,719		14,943,344		(232,844)	(232,844)	157,812	08/01/2019
3137EA-DL-0	FREDDIE MAC		06/19/2013	CITIGROUP GLOBAL MARKETS		19,964,000	20,000,000	19,990,000	19,990,745		896		896		19,991,641		(27,641)	(27,641)	145,000	09/29/2017
360066-NG-5	FULTON CNTY GA WTR & SWR REVENUE REF		11/05/2013	MESIROW FINANCIAL, INC.		6,461,620	5,500,000	6,581,960	6,447,714		(92,025)		(92,025)		6,355,689		105,931	105,931	372,014	01/01/2021
362848-RH-8	GAINESVILLE FL UTILITIES SYS REVENUE - 2		02/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,748,438	2,200,000	2,743,796	2,721,339		(6,658)		(6,658)		2,714,681		33,757	33,757	58,972	10/01/2021
362848-RJ-4	GAINESVILLE FL UTILITIES SYS REVENUE - 2		02/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,955,431	2,350,000	2,953,598	2,931,512		(6,550)		(6,550)		2,924,962		30,469	30,469	62,993	10/01/2022
362848-BB-8	GAINESVILLE FL UTILS SYS 1980 A		10/01/2013	CALLED @ 100.00000000		480,000	480,000	433,200	474,015		3,482		3,482		477,498		2,502	2,502	39,000	10/01/2014
373539-SS-5	GEORGIA HSG FIN AUTH SGL FAM MTG 07D2		10/01/2013	GMS GROUP		2,252,300	2,230,000	2,230,000	2,230,000						2,230,000		22,300	22,300	96,661	12/01/2027
375306-AN-7	GILBERT AZ WTR RES WTR 2007 SUB		09/12/2013	MORGAN STANLEY		5,687,351	5,150,000	5,355,125	5,256,602		(14,542)		(14,542)		5,242,060		445,291	445,291	247,486	10/01/2020
378352-LL-0	GLENDALE AZ WTR SWR 06 SUB		12/05/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		436,383	420,000	421,634	420,575		(165)		(165)		420,410		15,973	15,973	26,435	07/01/2024
378352-LM-8	GLENDALE AZ WTR SWR 06 SUB		12/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,566,464	1,520,000	1,521,110	1,520,391		(100)		(100)		1,520,291		46,173	46,173	89,122	07/01/2025
378352-LN-6	GLENDALE AZ WTR SWR 06 SUB		12/27/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,216,553	1,180,000	1,175,256	1,176,400		179		179		1,176,579		39,975	39,975	66,979	07/01/2026
37850N-BB-7	GLENDALE CO COP 2006		11/15/2013	Various		1,064,797	975,000	1,032,935	999,335		(5,123)		(5,123)		994,212		70,585	70,585	46,999	12/01/2020
37850N-BC-5	GLENDALE CO COP 2006		11/20/2013	MORGAN STANLEY		1,284,902	1,180,000	1,245,962	1,207,739		(5,965)		(5,965)		1,201,774		83,128	83,128	58,017	12/01/2021
37850N-BE-1	GLENDALE CO COP 2006		12/02/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,088,557	980,000	1,033,067	1,002,330		(2,491)		(2,491)		999,839		88,718	88,718	27,058	12/01/2022
38377W-EP-5	GNR 1175G GA RMBS		12/01/2013	SCHEDULED REDEMPTION		382,434	382,434	408,678	403,754		(21,320)		(21,320)		382,434				8,917	05/20/2040
383742-8E-6	GNR 2008-54 DC RMBS		10/01/2013	SCHEDULED REDEMPTION		418,776	418,776	436,191	428,644		(9,868)		(9,868)		418,776				7,597	01/16/2035
38375D-F2-9	GNR 2008-94 JB RMBS		12/01/2013	SCHEDULED REDEMPTION		319,777	319,777	357,450	356,246		(36,469)		(36,469)		319,777				9,357	12/20/2038
38376X-SK-0	GNR 2010-29 AG RMBS		12/01/2013	SCHEDULED REDEMPTION		372,949	372,949	401,637	399,553		(26,604)		(26,604)		372,949				8,443	10/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS		12/01/2013	SCHEDULED REDEMPTION		579,203	579,203	622,512	618,559		(39,356)		(39,356)		579,203				15,046	03/20/2038
38377V-HF-6	GNR 2011-52 NK RMBS		12/01/2013	SCHEDULED REDEMPTION		831,317	831,317	894,302	889,604		(58,287)		(58,287)		831,317				17,773	04/16/2041
38122N-BV-3	GOLDEN STATE CA TOBACCO CORP ENH 03 B AB		06/01/2013	CALLED @ 100.00000000		35,000,000	35,000,000	34,098,050	34,942,547		57,453		57,453		35,000,000				962,500	06/01/2033
38546W-BQ-2	GRAND FORKS ND HLTH ALTRU SYS GRP 05		09/19/2013	UNION BANK OF SWITZERLAND		4,423,850	4,295,000	4,295,000	4,295,000						4,295,000		128,850	128,850	174,783	12/01/2026
385492-FP-3	GRAND FORKS ND SALES TAX ALERUS 05A		09/26/2013	BANK OF AMERICA/MERRILL LYNCH		5,131,620	5,100,000	4,932,006	4,962,301		4,834		4,834		4,967,135		164,485	164,485	182,325	12/15/2029
385835-AV-5	GRAND JUNCTION CO LSE CBI LAB 06		11/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		259,613	250,000	264,763	256,046		(1,464)		(1,464)		254,582		5,030	5,030	11,597	06/15/2027
396066-EC-2	GREENVILLE CNTY SC SD BEST 06		10/23/2013	Various		2,523,648	2,400,000	2,364,120	2,373,736		1,394		1,394		2,375,130		148,518	148,518	98,100	12/01/2024
396584-BH-6	GREENVILLE SC TAX INCREMENT BUS DIST 03		04/01/2013	CALLED @ 100.00000000		1,945,000	1,945,000	1,956,689	1,945,378		(378)		(378)		1,945,000				48,625	04/01/2021
397090-ER-8	GREENWOOD CNTY SC HOSP SELF RGL 04A		11/27/2013	CALLED @ 100.00000000		310,000	310,000	336,167	312,400		(2,400)		(2,400)		310,000				17,911	10/01/2016
39715R-AR-5	GREENWOOD SC FIFTY SCH FAC SD 50 07		11/15/2013	MORGAN STANLEY		5,079,449	4,580,000	4,505,007	4,499,060		5,664		5,664		4,504,723		574,726	574,726	222,003	12/01/2022
39715R-AT-1	GREENWOOD SC FIFTY SCH FAC SD 50 07		11/07/2013	Various		7,013,461	6,270,000	6,585,256	6,431,714		(17,195)		(17,195)		6,414,519		598,941	598,941	205,704	12/01/2024
401905-DS-0	GULF CST TX WST DISP BAYPORT AREA 04		02/07/2013	M&T INVESTMENT BANKING GROUP		2,428,012	2,265,000	2,306,450	2,273,607		(538)		(538)		2,273,069		154,943	154,943	41,210	10/01/2022
403732-DD-9	GWINNETT CNTY GA HOSP SYS 2007A		11/05/2013	Various		9,396,928	8,730,000	8,762,563	8,753,599		(2,683)		(2,683)		8,750,916		646,012	646,012	589,554	07/01/2023
405775-AT-4	HALIFAX CNTY NC COP 2006		11/07/2013	MORGAN STANLEY		645,656	625,000	556,046	570,172		3,253		3,253		573,425		72,231	72,231	26,719	06/01/2024
405775-AV-9	HALIFAX CNTY NC COP 2006		11/07/2013	MORGAN STANLEY		307,245	300,000	297,615	298,212		90		90		298,302		8,943	8,943	12,825	06/01/2026
414009-EM-8	HARRIS CNTY TX HLTH MEM HERMANN REF 10A		10/29/2013	BB&T CAPITAL MARKETS		16,352,850	15,000,000	14,640,450	14,687,848		20,411		20,411		14,708,260		1,644,590	1,644,590	687,500	06/01/2024
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2013	CALLED @ 100.00000000		175,000	175,000	172,669	173,798		54		54		173,852		1,148	1,148	11,025	06/01/2025
415669-BJ-8	HARRISONBURG VA ROCKINGHAM MEM HOSP 06		02/04/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,679,086	4,450,000	4,453,204	4,451,368		(35)		(35)		4,451,333		227,753	227,753	95,675	08/15/2036
419794-YW-6	HAWAII ST AIRPORT SYS REVENUE REF - AMT		05/01/2013	GUGGENHEIM CAPITAL MARKETS		6,154,153	5,130,000	5,605,141	5,553,975		(14,804)		(14,804)		5,539,171		614,982	614,982	217,313	07/01/2022
419794-YX-4	HAWAII ST AIRPORT SYS REVENUE REF - AMT		05/01/2013	GUGGENHEIM CAPITAL MARKETS		2,877,436	2,430,000	2,620,245	2,599,914		(5,891)		(5,891)		2,594,023		283,413	283,413	102,938	07/01/2023
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2013	CALLED @ 100.00		195,000	195,000	203,531	195,000						195,000				12,431	01/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2013	CALLED @ 100.00000000		80,000	80,000	80,000	80,000						80,000				4,725	01/01/2016
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2013	Various		50,000	50,000	52,089	51,083		(77)		(77)		51,006		(1,006)	(1,006)	3,050	03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2013	Various		45,000	45,000	44,909	44,826		7		7		44,833		167	167	2,700	03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2013	Various		65,000	65,000	63,890	64,040		34		34		64,074		926	926	3,950	03/01/2021
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2013	Various		30,000	30,000	28,194	28,518		36		36		28,554		1,446	1,446	1,800	03/01/2023
429827-AB-4	HIGHER EDUCATION FUNDING I - SER 04-1A-2		10/24/2013	Various		1,326,500	1,400,000	1,322,060	1,400,000		1,083	77,940	(76,857)		1,323,143		3,357	3,357	14,985	01/01/2044
431022-ND-0	HIGHLANDS CNTY FL HOSP ADVENTIST 05 B		08/07/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,531,907	2,490,000	2,479,973	2,481,336		223		223		2,481,559		50,348	50,348	92,338	11/15/2030
431689-AA-6	HILLS OF CEDAR CRK IA REAL ESTATE 04		12/01/2013	CALLED @ 100.00000000		460,000	460,000	460,000	460,000						460,000				35,650	12/01/2019
432308-RV-8	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A		10/01/2013	MATURED		3,320,000	3,320,000	3,210,540	3,301,326		18,674		18,674		3,320,000				166,000	10/01/2013
432308-RW-6	HILLSBOROUGH CNTY FL AVIATION TAMPA 03A		11/20/2013	CALLED @ 100.00000000		3,000,000	3,000,000	2,989,380	2,996,499		1,732		1,732		2,998,231		1,769	1,769	187,458	10/01/2014
43233A-BY-1	HILLSBOROUGH CNTY FL IND TAMPA GEN 03B		10/01/2013	CALLED @ 100.00000000		2,000,000	2,000,000	2,003,800	2,000,555		(555)		(555)		2,000,000				105,000	10/01/2028
43233A-CR-5	HILLSBOROUGH CNTY FL IND TAMPA GEN 06		06/14/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,248,736	2,185,000	2,210,914	2,196,789		(1,355)		(1,355)		2,195,434		53,303	53,303	78,296	10/01/2036
432326-CT-1	HILLSBOROUGH CNTY FL PORT DIST 77		06/01/2013	MATURED		16,200,000	16,200,000	16,200,000	16,200,000						16,200,000				502,200	06/01/2013
43232V-PS-4	HILLSBOROUGH CNTY FL SCH BRD COP 06		10/29/2013	Various		3,847,953	3,420,000	3,628,107	3,521,170		(9,042)		(9,042)		3,512,128		335,825	335,825	159,944	07/01/2024
43232V-QS-3	HILLSBOROUGH CNTY FL SCH BRD COP 07		11/04/2013	RAYMOND JAMES & ASSOCIATES, INC.		3,547,088	3,220,000	3,235,875	3,228,899		(1,537)		(1,537)		3,227,362		319,726	319,726	217,350	07/01/2023
43232V-QU-8	HILLSBOROUGH CNTY FL SCH BRD COP 07		10/23/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,352,777	1,255,000	1,255,816	1,255,458		(77)		(77)		1,255,381		97,396	97,396	83,144	07/01/2024
432281-DS-9	HILLSBOROUGH CNTY FL SPL ASSMT 06		09/13/2013	RAYMOND JAMES & ASSOCIATES, INC.		6,587,495	6,275,000	6,496,257	6,357,233		(17,517)		(17,517)		6,339,715		247,780	247,780	328,566	03/01/2021
436150-AU-0	HOLLYWOOD FL BEACH REDEV AREA TIF 07		10/23/2013	RAYMOND JAMES & ASSOCIATES, INC.		5,086,874	4,850,000	4,956,846	4,902,598		(9,623)		(9,623)		4,892,974		193,900	193,900	280,896	03/01/2024
442348-4N-5	HOUSTON TX ARPT SYS SUB LIEN-A		10/29/2013	CITIGROUP GLOBAL MARKETS		7,999,250	7,000,000	7,260,820	7,229,766		(18,887)		(18,887)		7,210,878		788,372	788,372	466,667	07/01/2021
442438-LG-0	HOUSTON TX WTR SYS 1979		12/01/2013	CALLED @ 100.00000000		150,000	150,000	168,900	150,000						150,000				9,600	12/01/2014
44687K-AC-7	HUNTLEY IL SPL SVC AREA EIGHT SER 07		11/12/2013	Various		3,704,958	3,662,000	3,662,000	3,662,000						3,662,000		42,958	42,958	222,131	03/01/2029
446875-AC-0	HUNTLEY IL SPL SVC AREA SIX REF 07		11/13/2013	W.H. MELL ASSOCIATES INC		870,350	845,000	845,000	845,000						845,000		25,350	25,350	51,800	03/01/2025
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2013	CALLED @ 100.00000000		65,000	65,000	65,000	65,000						65,000				3,234	01/01/2014
45129W-HH-6	IDAHO HSG FIN ASSOC FED HWY TRUST FD 08A		10/23/2013	Various		17,924,657	16,640,000	17,077,632	16,902,603		(32,693)		(32,693)		16,869,910		1,054,747	1,054,747	1,080,165	07/15/2026
451908-SP-8	ILLINOIS DEV FIN HOSP PROVENA HLTH 98A		09/17/2013	CALLED @ 100.00000000		3,550,000	3,550,000	3,513,400	3,532,536		1,390		1,390		3,533,926		16,074	16,074	163,793	05/15/2021
45200F-JU-4	ILLINOIS FIN AUTH RESURRECTION 1999 B		10/29/2013	Various		15,873,292	14,800,000	14,856,980	14,833,854		(3,830)		(3,830)		14,830,023		1,043,269	1,043,269	600,111	05/15/2024
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		08/01/2013	CALLED @ 100.00000000		230,000	230,000	230,000	230,000						230,000				11,385	08/01/2021
45450N-AM-1	INDIAN TRACE DEV DIST FL SA WTR 05		09/13/2013	RAYMOND JAMES & ASSOCIATES, INC.		3,405,149	3,275,000	3,487,094	3,367,338		(14,070)		(14,070)		3,353,268		51,880	51,880	144,191	05/01/2021
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A		01/16/2013	MORGAN STANLEY DEAN WITTER		1,201,670	1,085,000	1,075,430	1,077,771		25		25		1,077,796		123,874	123,874	27,261	07/01/2025
45505M-AM-8	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		03/14/2013	MERRILL LYNCH CAPITAL MARKETS		3,031,750	2,500,000	2,841,975	2,803,169		(6,391)		(6,391)		2,796,778		234,972	234,972	61,250	10/01/2023
45505M-AN-6	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		05/01/2013	UNION BANK OF SWITZERLAND		4,963,751	4,025,000	4,499,709	4,446,356		(14,176)		(14,176)		4,432,181		531,570	531,570	126,201	10/01/2024
45470Y-AY-7	INDIANA FIN AUTH SISTERS ST FRANCIS 08		09/13/2013	D.A. DAVIDSON & CO.		5,051,142	4,880,000	4,735,259	4,750,911		2,980		2,980		4,753,891		297,251	297,251	230,970	11/01/2032
455167-SY-3	INDIANA UNIV STUDENT FEE SER I		08/01/2013	MATURED		3,980,000	3,980,000	3,837,445	3,837,445		142,555		142,555		3,980,000					08/01/2013
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2013	CALLED @ 100.00000000		1,530,000	1,530,000	1,582,831	1,530,000						1,530,000				94,095	07/01/2014
462670-CF-5	IREDELL CNTY NC COP SCH PROJ 2006		02/21/2013	LOOP CAPITAL MARKETS		1,059,248	940,000	929,093	927,037		190		190		927,227		132,021	132,021	11,097	06/01/2021
462670-CJ-7	IREDELL CNTY NC COP SCH PROJ 2006		10/29/2013	M&T SECURITIES, INC.		1,083,380	1,000,000	966,868	968,961		1,900		1,900		970,861		112,519	112,519	45,833	06/01/2023
463281-AV-7	IRONTON HSG DEV CORP OH FIRST LIEN		02/01/2013	MATURED		370,000	370,000	370,000		370,000			370,000		370,000				13,690	02/01/2013
46737E-CW-0	JACKSON CNTY MO PUB BLDG CORP IMPT 03		12/01/2013	CALLED @ 100.00000000		400,000	400,000	424,084	402,630		(2,630)		(2,630)		400,000				20,000	12/01/2016
46737E-CX-8	JACKSON CNTY MO PUB BLDG CORP IMPT 03		12/01/2013	CALLED @ 100.00000000		1,050,000	1,050,000	1,110,564	1,056,622		(6,622)		(6,622)		1,050,000				52,500	12/01/2017
46737E-CZ-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03		12/01/2013	CALLED @ 100.00000000		405,000	405,000	421,277	406,795		(1,795)		(1,795)		405,000				20,250	12/01/2019
46737E-DC-3	JACKSON CNTY MO PUB BLDG CORP IMPT 03		01/31/2013	M&T INVESTMENT BANKING GROUP		870,290	840,000	855,305	841,707		(174)		(174)		841,533		28,757	28,757	7,467	12/01/2022
467578-BP-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06		12/01/2013	MATURED		11,260,000	11,260,000	12,010,817	11,366,264		(106,264)		(106,264)		11,260,000				563,000	12/01/2013
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		02/21/2013	MORGAN STANLEY DEAN WITTER		560,245	500,000	500,625	500,326		(12)		(12)		500,315		59,930	59,930	5,903	12/01/2024
481367-BB-5	JULINGTON CREEK FL PLANTATION CDD 06		10/08/2013	Various		1,459,609	1,530,000	1,524,966	1,526,301		198		198		1,526,499		(66,890)	(66,890)	63,024	05/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
481367-BC-3	JULINGTON CREEK FL PLANTATION CDD 06		02/04/2013	GMS GROUP		765,956	765,000	763,103	763,388		5		5		763,393		2,563	2,563	9,180	05/01/2036
484503-BM-8	KANKAKEE RIV IL MET AGY SEW FAC 2007		03/04/2013	KEYBANK NATIONAL ASSOCIATION		2,381,812	2,215,000	2,231,325	2,221,764		(347)		(347)		2,221,417		160,394	160,394	34,886	05/01/2025
484898-AC-5	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02		11/05/2013	CALLED @ 100.00000000		1,830,000	1,830,000	1,830,000	1,830,000						1,830,000				114,434	12/01/2015
484898-AD-3	KANSAS CITY MO CTRY CLUB PLAZA TRANSN 02		11/05/2013	CALLED @ 100.00000000		6,415,000	6,415,000	6,415,000	6,415,000						6,415,000				429,712	12/01/2021
48503S-CZ-0	KANSAS CITY MO DWNTWN REDEV DIST 05A		06/06/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,921,164	7,655,000	7,547,371	7,569,114		1,982		1,982		7,571,096		350,068	350,068	181,806	12/01/2026
48503S-DA-4	KANSAS CITY MO DWNTWN REDEV DIST 05A		06/17/2013	STIFEL NICOLAUS & CO, INC.		8,521,739	8,270,000	7,564,201	7,663,537		12,836		12,836		7,676,372		845,366	845,366	205,716	12/01/2027
485052-RG-1	KANSAS CITY MO MUN ASSIST CORP 04 B-1		04/24/2013	Various		8,329,517	10,355,000	4,634,272	6,909,165		110,065		110,065		7,019,229		1,310,287	1,310,287		04/15/2021
485052-RH-9	KANSAS CITY MO MUN ASSIST CORP 04 B-1		04/24/2013	Various		8,094,153	10,640,000	4,496,211	6,730,773		109,260		109,260		6,840,034		1,254,119	1,254,119		04/15/2022
48507R-AR-8	KANSAS CITY MO PFC REV 01		09/01/2013	CALLED @ 100.00000000		2,325,000	2,325,000	2,285,824	2,308,928		1,810		1,810		2,310,738		14,262	14,262	106,563	04/01/2018
485107-DA-1	KANSAS CITY MO TAX INCREMENT FING COMM S		12/01/2013	CALLED @ 100.00000000		400,000	400,000	399,500	399,563		23		23		399,586		414	414	12,500	06/01/2021
485107-DC-7	KANSAS CITY MO TAX INCREMENT FING COMM S		12/01/2013	CALLED @ 100.00000000		340,000	340,000	336,175	336,539		229		229		336,768		3,232	3,232	19,125	06/01/2023
485428-UX-2	KANSAS DEV FIN BRD REGENTS SCIENCE 03C		04/01/2013	CALLED @ 102.00000000		645,000	645,000	686,828	658,771		(871)		(871)		657,900		(12,900)	(12,900)	29,025	10/01/2017
48542K-CE-7	KANSAS DEV FIN STATE PROJ 2001 W		10/01/2013	MATURED		40,000	40,000	41,326	40,000						40,000				2,000	10/01/2013
49130P-8W-7	KENTUCKY HSG CORP SER 2007 N		02/05/2013	GUGGENHEIM CAPITAL MARKETS		2,914,806	2,745,000	2,717,550	2,721,393		89		89		2,721,482		193,324	193,324	82,731	07/01/2032
499746-TS-4	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		05/15/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		746,794	600,000	723,360	713,730		(2,945)		(2,945)		710,785		36,009	36,009	21,306	07/01/2020
499746-TT-2	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		02/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,066,343	3,270,000	3,955,784	3,909,030		(10,216)		(10,216)		3,898,814		167,529	167,529	106,275	07/01/2021
499746-TU-9	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		01/30/2013	RBC DAIN RAUSCHER		3,940,022	3,415,000	3,768,453	3,744,651		(3,184)		(3,184)		3,741,467		198,555	198,555	80,822	07/01/2022
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B		12/01/2013	CALLED @ 100.00000000		1,030,000	1,030,000	1,030,000	1,030,000						1,030,000				79,825	06/01/2023
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		11/01/2013	Various		452,606	452,606	452,606	446,776	5,830			5,830		452,606				37,972	05/01/2032
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		11/27/2013	Various		601,896	1										601,896	601,896		05/01/2011
511665-HP-9	LAKELAND FL HOSP LAKELAND RGL HLTH 06		06/19/2013	CITIGROUP GLOBAL MARKETS		14,327,740	14,000,000	13,847,540	13,869,575		2,275		2,275		13,871,850		455,890	455,890	425,833	11/15/2032
514045-WV-1	LANCASTER CNTY PA AUTH GEN HOSP 2003		09/15/2013	CALLED @ 100.00000000		10,000,000	10,000,000	9,835,000	9,981,199		18,801		18,801		10,000,000				550,000	03/15/2026
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08		06/27/2013	Various		4,966,068	4,570,000	2,710,605	2,832,871		2,436,877	198,963	2,237,914		4,966,068					05/01/2037
504750-CE-8	LASALLE IL WTRWKS REV SER 1978		05/01/2013	MATURED		60,000	60,000	60,000	60,000						60,000				2,100	05/01/2013
518651-LV-4	LAUREL CNTY KY SCH DIST FIN CORP 06		12/19/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		316,204	300,000	293,838	295,474		286		286		295,760		20,444	20,444	18,413	08/01/2024
518651-LW-2	LAUREL CNTY KY SCH DIST FIN CORP 06		09/10/2013	Various		3,033,069	2,945,000	2,871,522	2,889,483		2,287		2,287		2,891,770		141,299	141,299	147,024	08/01/2025
524390-MU-2	LEESBURG FL UTIL SYS REV 2007A		02/22/2013	Various		3,009,348	2,800,000	2,719,192	2,730,467		345		345		2,730,812		278,536	278,536	51,183	10/01/2033
52471H-AA-1	LEGACY SPRINGS AL IMPT DIST 1 CAP 09		07/29/2013	Various		4,839,755	8,100,000	4,854,074	4,860,000						4,860,000		(20,245)	(20,245)		05/01/2038
524805-Y6-9	LEHIGH CNTY PA GEN PURP ST LUKES 03		08/15/2013	CALLED @ 100.00		8,675,000	8,675,000	8,428,717	8,648,852		26,148		26,148		8,675,000				466,281	08/15/2033
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		05/01/2013	MATURED		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				38,063	05/01/2013
534272-A5-8	LINCOLN NE ELEC SYS REVENUE - REF 2012		02/07/2013	J. P. MORGAN SECURITIES, INC.		7,712,116	6,115,000	7,688,745	7,625,646		(18,245)		(18,245)		7,607,401		104,715	104,715	155,423	09/01/2021
540269-DE-4	LODI CA UNI SCH DIST COP 07		06/04/2013	MORGAN STANLEY DEAN WITTER		774,268	755,000	656,649	661,320		962		962		662,282		111,986	111,986	30,483	02/01/2037
542690-X6-4	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		01/16/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		273,377	225,000	263,162	257,328		(275)		(275)		257,053		16,325	16,325	2,531	05/01/2019
542690-X7-2	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		02/04/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		669,917	550,000	640,904	628,915		(972)		(972)		627,943		41,974	41,974	7,333	05/01/2020
542690-X8-0	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		10/29/2013	JANNEY MONTGOMERY SCOTT LLC		2,243,160	2,000,000	2,323,960	2,286,598		(25,504)		(25,504)		2,261,094		(17,934)	(17,934)	100,000	05/01/2021
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A		09/12/2013	CITIGROUP GLOBAL MARKETS		5,815,600	5,600,000	5,775,784	5,638,568		(13,934)		(13,934)		5,624,633		190,967	190,967	222,444	12/01/2020
544509-MN-9	LOS ANGELES CA DEPT WTR PWR ELEC 94		09/26/2013	W.H. MELL ASSOCIATES INC		836,400	820,000	878,769	820,000						820,000		16,400	16,400	49,707	02/15/2034
544648-LH-9	LOS ANGELES CA USD COP ADMIN BLDG 02C		03/11/2013	CALLED @ 100.00000000		1,955,000	1,955,000	1,955,000	1,955,000						1,955,000				43,444	10/01/2031
546279-S6-8	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		11/14/2013	Various		1,591,245	1,515,000	1,509,622	1,510,844		238		238		1,511,081		80,163	80,163	71,096	11/01/2024
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		04/03/2013	MORGAN STANLEY DEAN WITTER		3,026,610	2,725,000	2,705,026	2,709,194		235		235		2,709,429		317,180	317,180	51,978	11/01/2025
546279-S8-4	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		03/12/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,346,241	3,030,000	2,995,640	3,002,245		298		298		3,002,543		343,698	343,698	50,753	11/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
546279-S9-2	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		11/05/2013	Various		1,032,154	1,000,000	984,440	987,201		521		521		987,722		44,432	44,432	45,625	11/01/2027
546279-Z6-0	LOUISIANA LOC GOVT SHREVEPORT UTIL 07		06/17/2013	RAYMOND JAMES & ASSOCIATES, INC.		3,461,975	3,345,000	3,423,909	3,388,530		(3,739)		(3,739)		3,384,791		77,183	77,183	92,452	12/01/2027
546395-VB-7	LOUISIANA PUB FAC FRANCISCAN 98 A		07/01/2013	MATURED		1,995,000	1,995,000	2,158,331	2,004,261		(9,261)		(9,261)		1,995,000				109,725	07/01/2013
546398-CE-6	LOUISIANA PUB FAC OCHSNER CLINIC 02A		05/15/2013	CALLED @ 100.00000000		265,000	265,000	294,754	266,285		(1,285)		(1,285)		265,000				7,122	05/15/2015
546398-DH-8	LOUISIANA PUB FAC OCHSNER CLINIC 02B		09/16/2013	Various		22,615,390	18,150,000	17,507,672	17,696,516		14,275		14,275		17,710,791		4,904,599	4,904,599	699,795	05/15/2027
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 07B		07/12/2013	PRE-REFUNDING		1,750,000	1,750,000	1,541,252	1,616,660		10,828		10,828		1,627,488		122,512	122,512	45,784	12/15/2022
546398-S8-2	LOUISIANA PUB FACS AUTH REV		12/15/2013	CALLED @ 100.00000000		155,000	155,000	155,000							155,000				3,526	12/15/2022
546475-NM-2	LOUISIANA ST GAS & FUELS TAX REV REF - 2		11/05/2013	RAYMOND JAMES & ASSOCIATES, INC.		4,270,916	3,605,000	4,472,579	4,418,850		(77,067)		(77,067)		4,341,783		(70,867)	(70,867)	183,755	05/01/2021
54811B-LX-7	LOWER COLO RIV AUTH TEX REF - LCRA TRANS		10/29/2013	JPMORGAN CHASE & CO.		11,559,248	10,010,000	11,361,150	11,214,557		(105,434)		(105,434)		11,109,122		450,125	450,125	481,036	05/15/2021
548841-AL-9	LOXAHATCHEE RIVER FL SWR SER 78		10/01/2013	MATURED		235,000	235,000	232,825	234,875		125		125		235,000				18,213	10/01/2013
551688-AU-8	LYNNWOOD WA PUB FACS DIST CONV CTR 05		12/31/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		514,880	500,000	512,945	502,985		(1,547)		(1,547)		501,438		13,442	13,442	27,431	12/01/2023
556589-CW-7	MADISON AL WTR & WSTWTR SWR 06A		11/04/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		225,668	210,000	212,848	211,270		(258)		(258)		211,012		14,656	14,656	8,820	12/01/2023
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A		10/29/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,002,889	945,000	956,293	950,039		(1,002)		(1,002)		949,037		53,852	53,852	38,956	12/01/2024
556589-CY-3	MADISON AL WTR & WSTWTR SWR 06A		09/10/2013	Various		2,167,536	2,110,000	2,131,817	2,119,739		(1,597)		(1,597)		2,118,143		49,393	49,393	73,303	12/01/2025
56041M-GF-5	MAINE GOVT FAC LSE RENTAL 2004 C		10/01/2013	MATURED		6,360,000	6,360,000	6,846,667	6,414,390		(54,390)		(54,390)		6,360,000				318,000	10/01/2013
560427-BA-3	MAINE HLTH & HIGHER EDL FACS AUTH 03B		07/01/2013	CALLED @ 100.00000000		1,090,000	1,090,000	1,099,543	1,091,267		(1,267)		(1,267)		1,090,000				54,500	07/01/2019
560425-QF-0	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/01/2013	CALLED @ 100.00000000		720,000	720,000	778,078	723,849		(3,849)		(3,849)		720,000				36,000	07/01/2014
560425-QH-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/01/2013	CALLED @ 100.00000000		445,000	445,000	477,521	447,005		(2,005)		(2,005)		445,000				22,250	07/01/2015
560425-QK-9	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/01/2013	CALLED @ 100.00000000		305,000	305,000	324,770	306,224		(1,224)		(1,224)		305,000				15,250	07/01/2016
560425-QP-8	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/01/2013	CALLED @ 100.00000000		480,000	480,000	502,910	481,431		(1,431)		(1,431)		480,000				24,000	07/01/2018
560425-QQ-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		07/01/2013	CALLED @ 100.00000000		465,000	465,000	483,093	466,135		(1,135)		(1,135)		465,000				23,250	07/01/2019
560425-TJ-9	MAINE HLTH & HIGHER EDL FACS AUTH 04A		09/13/2013	Various		3,493,083	3,385,000	3,470,065	3,400,452		(7,228)		(7,228)		3,393,223		99,860	99,860	215,723	07/01/2021
560425-TK-6	MAINE HLTH & HIGHER EDL FACS AUTH 04A		10/29/2013	BEAL, M.R., & CO.		3,773,343	3,675,000	3,743,943	3,687,561		(6,875)		(6,875)		3,680,687		92,657	92,657	257,250	07/01/2022
560425-TL-4	MAINE HLTH & HIGHER EDL FACS AUTH 04A		09/26/2013	Various		4,464,280	4,355,000	4,260,409	4,290,166		3,237		3,237		4,293,403		170,877	170,877	269,931	07/01/2025
56052E-YY-8	MAINE HSG AUTH MTG PUR 2007 SER A		10/10/2013	CALLED @ 100.00000000		4,255,000	4,255,000	4,255,000	4,255,000						4,255,000				180,542	11/15/2022
56052E-A3-2	MAINE HSG AUTH MTG PUR 2008 SER A-2		01/15/2013	CALLED @ 100.00000000		8,115,000	8,115,000	8,115,000	8,115,000						8,115,000				65,596	11/15/2022
56052E-A4-0	MAINE HSG AUTH MTG PUR 2008 SER A-2		05/15/2013	CALLED @ 100.00		2,290,000	2,290,000	2,290,000	2,290,000						2,290,000				57,823	11/15/2027
56052E-A5-7	MAINE HSG AUTH MTG PUR 2008 SER A-2		05/15/2013	CALLED @ 100.00		2,590,000	2,590,000	2,590,000	2,590,000						2,590,000				67,340	11/15/2032
569027-GG-4	MARION CNTY IN CONV REC EXC TAX 03A SR		06/01/2013	CALLED @ 100.00000000		565,000	565,000	604,471	566,983		(1,983)		(1,983)		565,000				14,125	06/01/2016
57419P-GX-1	MARYLAND CMNTY DEV ADM HSG RSD 2007A		08/27/2013	Various		8,785,656	8,855,000	8,855,000	8,855,000						8,855,000		(69,344)	(69,344)	407,443	09/01/2027
57419P-GY-9	MARYLAND CMNTY DEV ADM HSG RSD 2007A		05/07/2013	CITIGROUP GLOBAL MARKETS		5,172,550	5,000,000	4,719,750	4,757,683		3,134		3,134		4,760,817		411,733	411,733	160,813	09/01/2032
574217-LJ-2	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03		11/15/2013	CALLED @ 100.00000000		390,000	390,000	387,332	389,608		392		392		390,000				19,500	11/15/2026
574217-LL-7	MARYLAND HLTH ED JOHNS HOPKINS HOSP 03		11/15/2013	CALLED @ 100.00000000		10,250,000	10,250,000	10,188,800	10,240,607		9,393		9,393		10,250,000				525,313	11/15/2034
574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A		02/04/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		21,086,836	19,900,000	19,358,919	19,412,410		1,198		1,198		19,413,608		1,673,228	1,673,228	597,000	07/01/2037
574217-ZH-1	MARYLAND HLTH ED WESTN MD HLTH 06 A		10/28/2013	MORGAN STANLEY		3,345,840	3,145,000	3,166,858	3,154,023		(2,028)		(2,028)		3,151,995		193,844	193,844	188,700	01/01/2021
57604T-AM-8	MASSACHUSETTS ST TRANSPRTN FUND REVENUEA		05/22/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		624,510	500,000	635,615	625,576		(6,573)		(6,573)		619,003		5,507	5,507	12,292	06/01/2020
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		01/08/2013	DISTRIBUTION		97											97	97		09/01/2043
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN		06/30/2013	MATURED		2,795,000	2,795,000	2,828,764	2,796,740		(1,740)		(1,740)		2,795,000				100,620	06/30/2013
592646-4B-6	MET WASHINGTON DC ARPTS AUTH - ARPT SYSR		11/14/2013	WELLS FARGO		7,162,225	6,195,000	7,241,583	7,185,121		(102,732)		(102,732)		7,082,389		79,837	79,837	351,050	10/01/2020
592646-4D-2	MET WASHINGTON DC ARPTS AUTH - ARPT SYSR		02/21/2013	WELLS FARGO BROKERAGE SERVICES		5,715,294	4,700,000	5,496,415	5,463,396		(10,279)		(10,279)		5,453,117		262,177	262,177	94,653	10/01/2022
592247-R7-7	METRO PIER & EXPO IL MCCORMICK PL 92A CA		09/19/2013	CITIGROUP GLOBAL MARKETS		8,560,367	10,515,000	2,779,716	5,736,247		308,337		308,337		6,044,584		2,515,782	2,515,782		06/15/2021
592247-S5-0	METRO PIER & EXPO IL MCCORMICK PL 92A CA		10/30/2013	GUGGENHEIM SECURITIES, LLC		13,134,293	17,675,000	4,672,514	9,642,241		599,532		599,532		10,241,773		2,892,519	2,892,519		06/15/2021
592646-LN-1	METROPOLITAN WASH DC ARPTS 2004 A		01/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,786,204	2,615,000	2,560,974	2,580,427		179		179		2,580,606		205,598	205,598	36,937	10/01/2022
592646-2B-8	METROPOLITAN WASHINGTON D C ARPT AUTH SY		05/01/2013	GOLDMAN, SACHS & CO.		5,787,501	4,755,000	5,255,416	5,202,246		(15,113)		(15,113)		5,187,133		600,368	600,368	141,990	10/01/2022
593237-EJ-5	MIAMI BEACH FL REDEV TIF CITY CTR 05B		01/31/2013	M&T INVESTMENT BANKING GROUP		2,624,520	2,400,000	2,564,832	2,454,499		(1,673)		(1,673)		2,452,826		171,694	171,694	21,333	12/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59333P-NK-0	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07B		05/01/2013	NIKE SECURITIES		2,693,321	2,395,000	2,462,276	2,430,259		(2,322)		(2,322)		2,427,937		265,384	265,384	71,517	10/01/2027
59333P-RB-6	MIAMI-DADE CNTY FL MIAMI INTL ARPT 07C		10/01/2013	MATURED		11,680,000	11,680,000	12,259,211	11,763,516		(83,516)		(83,516)		11,680,000				584,000	10/01/2013
59333M-HL-2	MIAMI-DADE CNTY FL SCH BRD COP 03D		08/01/2013	CALLED @ 100.00000000		390,000	390,000	416,621	391,888		(1,888)		(1,888)		390,000				19,500	08/01/2014
59334P-EJ-2	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR		02/13/2013	FTN FINANCIAL		1,476,200	1,210,000	1,470,900	1,459,872		(3,570)		(3,570)		1,456,302		19,898	19,898	33,275	07/01/2021
59334P-EK-9	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR		02/13/2013	TD SECURITIES		912,825	750,000	915,233	909,078		(1,994)		(1,994)		907,085		5,740	5,740	20,625	07/01/2022
594015-BR-9	MIAMISBURG OH WTRWKS SYS 1ST MTG 79		11/15/2013	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				8,050	11/15/2016
59455T-TY-8	MICHIGAN MUN BD AUTH LOC GOVT LN 07C		07/10/2013	Various		2,975,483	3,115,000	3,269,224	3,194,078		(8,734)		(8,734)		3,185,343		(209,861)	(209,861)	106,960	05/01/2023
59455T-TZ-5	MICHIGAN MUN BD AUTH LOC GOVT LN 07C		05/17/2013	GMS GROUP		6,535,638	6,610,000	5,649,080	5,787,277		16,787		16,787		5,804,064		731,574	731,574	175,303	05/01/2027
594698-DX-7	MICHIGAN ST COP HSE OF REP STR FND 08A		10/29/2013	BB&T CAPITAL MARKETS		5,556,855	5,090,000	5,193,378	5,153,114		(8,005)		(8,005)		5,145,109		411,746	411,746	279,102	10/15/2022
59447P-NF-4	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN		09/13/2013	CITIGROUP GLOBAL MARKETS		14,115,750	12,500,000	14,923,625	14,758,268		(234,051)		(234,051)		14,524,217		(408,467)	(408,467)	765,625	01/01/2021
59465H-RB-4	MICHIGAN ST HOSP FIN AUTH REF-MCLAREN HE		02/21/2013	J. P. MORGAN SECURITIES, INC.		4,930,805	4,070,000	4,769,714	4,740,591		(9,482)		(9,482)		4,731,110		199,695	199,695	48,049	06/01/2022
59465E-06-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P		08/15/2013	CALLED @ 100.00000000		670,000	670,000	685,919	671,610		(956)		(956)		670,653		(653)	(653)	36,013	08/15/2014
594653-3P-0	MICHIGAN ST HSG DEV AUTH NON AMT NON ACE		06/01/2013	MATURED		6,795,000	6,795,000	6,795,000	6,795,000						6,795,000				135,900	06/01/2013
59465M-RZ-0	MICHIGAN ST HSG DEV AUTH RENTAL 08D		05/30/2013	RAYMOND JAMES & ASSOCIATES, INC.		4,353,762	4,200,000	4,200,000	4,200,000						4,200,000		153,762	153,762	153,090	10/01/2033
792909-BG-7	MINNEAPOLIS MN HLTH CARE ALLINA 07H		10/29/2013	PIPER JAFFRAY INC.		13,385,818	11,930,000	12,607,743	12,293,213		(56,878)		(56,878)		12,236,335		1,149,483	1,149,483	573,303	11/15/2021
792909-BH-5	MINNEAPOLIS MN HLTH CARE ALLINA 07H		11/01/2013	Various		3,400,892	3,050,000	3,213,053	3,137,462		(13,915)		(13,915)		3,123,547		277,345	277,345	148,688	11/15/2022
603827-QE-9	MINNEAPOLIS ST PAUL MN METRO ARPT 08A		01/01/2013	MATURED		5,000,000	5,000,000	5,260,850	5,000,000						5,000,000				125,000	01/01/2013
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		12/01/2013	Various		370,000	370,000	370,000	370,000						370,000				21,208	07/01/2023
60534Q-RK-9	MISSISSIPPI DEV BK BILOXI 06A		11/13/2013	CITIGROUP GLOBAL MARKETS		1,842,914	1,760,000	1,749,722	1,752,593		477		477		1,753,070		89,843	89,843	82,940	11/01/2023
60534Q-RL-7	MISSISSIPPI DEV BK BILOXI 06A		11/01/2013	W.H. MELL ASSOCIATES INC		2,454,400	2,360,000	2,337,179	2,343,040		936		936		2,343,976		110,424	110,424	107,675	11/01/2024
60534Q-B5-9	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		10/30/2013	Various		4,447,549	4,330,000	4,311,598	4,314,457		529		529		4,314,986		132,563	132,563	274,471	01/01/2031
60534S-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A		07/01/2013	MATURED		285,000	285,000	291,783	285,000						285,000				14,250	07/01/2013
60534Q-ZR-5	MISSISSIPPI DEV BK MARSHALL CNTY HWY 07		10/31/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		5,323,545	5,200,000	5,177,900	5,181,335		636		636		5,181,971		141,574	141,574	329,782	01/01/2031
60534Q-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A		12/10/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		105,391	100,000	103,419	101,281		(365)		(365)		100,915		4,476	4,476	6,417	03/01/2022
605354-EA-3	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		04/05/2013	Various		10,706,750	11,300,000	10,677,183	10,635,560	161,525	5,088	25,047	141,566		10,777,126		(70,376)	(70,376)	56,401	09/01/2030
605354-EU-9	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		02/27/2013	SECOND MARKET INC		4,832,250	5,100,000	5,100,000	4,798,590	301,410			301,410		5,100,000		(267,750)	(267,750)	18,881	09/01/2035
60635R-3L-9	MISSOURI HLTH & ED ST LUKES HOSP 03A		05/30/2013	MORGAN STANLEY DEAN WITTER		27,813,920	24,630,000	24,793,791	24,702,170		(4,488)		(4,488)		24,697,681		3,116,239	3,116,239	748,820	11/15/2032
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		09/01/2013	CALLED @ 100.00000000		575,000	575,000	575,000	575,000						575,000				28,750	09/01/2023
606092-BK-9	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		11/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		5,215,118	4,900,000	5,165,433	4,996,869		(27,433)		(27,433)		4,969,436		245,682	245,682	340,097	01/01/2022
606092-BM-5	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		10/30/2013	MORGAN STANLEY		4,961,513	4,675,000	4,909,825	4,760,821		(22,906)		(22,906)		4,737,915		223,598	223,598	312,781	01/01/2024
606092-BN-3	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		09/19/2013	Various		7,494,791	7,195,000	6,755,816	6,756,652		18,963		18,963		6,775,615		719,176	719,176	440,609	01/01/2025
606092-AK-0	MISSOURI JT MUN ELEC UTIL PLUM PT 06		10/28/2013	BOSC, INC.		1,055,900	1,000,000	912,748	930,605		5,783		5,783		936,388		119,512	119,512	66,667	01/01/2021
606092-AN-4	MISSOURI JT MUN ELEC UTIL PLUM PT 06		12/13/2013	Various		2,453,655	2,350,000	2,437,115	2,381,271		(9,190)		(9,190)		2,372,081		81,574	81,574	167,257	01/01/2024
606092-AT-1	MISSOURI JT MUN ELEC UTIL PLUM PT 06		06/12/2013	Various		9,500,409	9,300,000	9,532,872	9,395,070		(13,749)		(13,749)		9,381,321		119,088	119,088	446,292	01/01/2034
606341-CD-5	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		10/23/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		380,560	360,000	361,134	360,487		(100)		(100)		360,387		20,173	20,173	17,415	10/01/2024
60636M-CY-1	MISSOURI ST REGL CONV SPORTS FAC 03A-1		08/21/2013	CALLED @ 100.00000000		3,765,000	3,765,000	4,189,203	3,797,367		(32,367)		(32,367)		3,765,000				205,742	08/15/2015
60636M-CZ-8	MISSOURI ST REGL CONV SPORTS FAC 03A-1		08/21/2013	CALLED @ 100.00000000		6,295,000	6,295,000	6,945,483	6,348,650		(53,650)		(53,650)		6,295,000				335,996	08/15/2017
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A		12/06/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		603,581	550,000	588,720	568,465		(3,832)		(3,832)		564,634		38,947	38,947	32,847	04/01/2021
609040-CR-9	MONARCH-CHESTERFIELD LEVEE DIST MO 06A		09/18/2013	RBC DOMINION SECURITIES		4,287,995	4,135,000	4,265,046	4,184,357		(10,719)		(10,719)		4,173,638		114,357	114,357	219,385	03/01/2026
611530-AW-6	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		11/13/2013	GMS GROUP		1,482,130	1,300,000	1,559,545	1,548,060		(24,637)		(24,637)		1,523,423		(41,293)	(41,293)	84,500	02/15/2021
611530-AX-4	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		02/20/2013	WELLS FARGO BROKERAGE SERVICES		1,511,150	1,250,000	1,507,850	1,497,832		(3,619)		(3,619)		1,494,212		16,938	16,938	35,590	02/15/2022
611530-BD-7	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2		02/20/2013	BARCLAYS BANK		1,201,270	1,000,000	1,188,460	1,181,643		(2,464)		(2,464)		1,179,179		22,091	22,091	28,472	02/15/2023
611537-AU-5	MONROEVILLE PA MUNI AUTH SEWER 08B		10/22/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,808,810	1,670,000	1,786,015	1,733,993		(9,762)		(9,762)		1,724,231		84,579	84,579	75,150	12/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
611537-AV-3	MONROEVILLE PA MUNI AUTH SEWER 08B		06/25/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,395,900	1,320,000	1,404,031	1,366,421		(4,227)		(4,227)		1,362,194		33,706	33,706	37,950	12/01/2025
611538-AR-0	MONROEVILLE PA MUNI AUTH WATER 08A		12/01/2013	MATURED		950,000	950,000	1,054,149	967,644		(17,644)		(17,644)		950,000				47,500	12/01/2013
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2		08/22/2013	Various		3,887,263	3,860,000	3,860,000	3,860,000						3,860,000		27,263	27,263	135,721	12/01/2026
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		12/01/2013	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				5,750	12/01/2022
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D		06/04/2013	Various		709,986	690,000	690,000	690,000						690,000		19,986	19,986	18,105	12/01/2027
61304M-AJ-5	MONTGOMERY AL DOWNTOWN REDEV 02		10/01/2013	MATURED		4,960,000	4,960,000	5,374,408	4,994,024		(34,024)		(34,024)		4,960,000				248,000	10/01/2013
613349-S6-7	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D		09/30/2013	BAUM, GEORGE K. & COMPANY		322,400	320,000	320,000	320,000						320,000		2,400	2,400	20,089	07/01/2027
616903-AV-2	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2013	CALLED @ 100.00000000		105,000	105,000	105,000		105,000			105,000		105,000				7,875	09/01/2030
624121-AL-3	MOUNTAIN HOUSE CA PUB FIN UTIL 07		05/02/2013	E.J. DE LA ROSA & CO.		5,098,622	4,710,000	4,668,693	4,676,704		644		644		4,677,348		421,275	421,275	102,050	12/01/2027
624121-AM-1	MOUNTAIN HOUSE CA PUB FIN UTIL 07		02/06/2013	E.J. DE LA ROSA & CO.		5,398,074	5,065,000	4,951,848	4,966,522		375		375		4,966,897		431,177	431,177	49,243	12/01/2032
624121-AN-9	MOUNTAIN HOUSE CA PUB FIN UTIL 07		05/06/2013	GUGGENHEIM CAPITAL MARKETS		4,821,613	4,425,000	4,425,000	4,425,000						4,425,000		396,613	396,613	100,988	12/01/2032
626207-ZM-9	MUNICIPAL ELECTRIC AUTHORITY GEORGIA COM		03/14/2013	GOLDMAN, SACHS & CO.		6,836,185	5,865,000	6,584,987	6,492,544		(15,193)		(15,193)		6,477,352		358,833	358,833	112,413	11/01/2023
63967M-DE-7	NEBRASKA INVT FIN AUTH WATERBROOK APT		04/12/2013	CALLED @ 100.00000000		6,420,000	6,420,000	6,420,000	6,420,000						6,420,000				212,887	04/01/2029
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		10/01/2013	Various		306,467	305,000	305,000	305,000						305,000		1,467	1,467	12,036	04/01/2028
644614-VC-0	NEW HAMPSHIRE HLTH COVENANT HLTH 07B		02/14/2013	MORGAN STANLEY DEAN WITTER		3,752,945	3,450,000	3,440,237	3,441,598		41		41		3,441,640		311,305	311,305	109,729	07/01/2031
644614-SV-2	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A		02/05/2013	WELLS FARGO BROKERAGE SERVICES		8,482,009	7,865,000	7,721,228	7,740,559		425		425		7,740,983		741,026	741,026	138,730	10/01/2032
644614-SW-0	NEW HAMPSHIRE HLTH SOUTH MED CTR 07A		02/05/2013	WELLS FARGO BROKERAGE SERVICES		15,185,821	14,240,000	13,871,896	13,907,848		791		791		13,908,639		1,277,182	1,277,182	251,178	10/01/2037
64469D-BX-8	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06G		08/23/2013	Various		3,548,350	3,565,000	3,565,000	3,565,000						3,565,000		(16,650)	(16,650)	197,524	07/01/2028
64469D-GG-0	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 07H		09/13/2013	Various		1,600,818	1,560,000	1,560,000	1,560,000						1,560,000		40,818	40,818	93,049	07/01/2025
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		12/01/2013	CALLED @ 100.00000000		305,000	305,000	305,000	305,000						305,000				21,388	07/01/2024
64469D-GW-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		06/06/2013	Various		3,605,095	3,445,000	3,445,000	3,445,000						3,445,000		160,095	160,095	167,282	01/01/2030
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		05/03/2013	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				260	07/01/2016
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		05/03/2013	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,419	07/01/2026
646065-RQ-7	NEW JERSEY EDL CLGE OF NEW JERSEY 08D		06/17/2013	Various		2,544,621	2,325,000	2,413,094	2,377,581		(3,897)		(3,897)		2,373,684		170,937	170,937	111,267	07/01/2027
64579F-X7-3	NEW JERSEY HLTH CARE ST LUKE'S WARREN HO		02/13/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		42,150,000	42,150,000	42,150,000	42,150,000						42,150,000				1,601,700	01/01/2049
646107-S5-2	NEW JERSEY HSG MTG FIN MULTI 2002 C		05/01/2013	MATURED		365,000	365,000	365,000	365,000						365,000				8,669	05/01/2013
646107-S6-0	NEW JERSEY HSG MTG FIN MULTI 2002 C		08/01/2013	CALLED @ 100.0		735,000	735,000	735,000	735,000						735,000				26,184	11/01/2013
646107-S7-8	NEW JERSEY HSG MTG FIN MULTI 2002 C		08/01/2013	CALLED @ 100.0		60,000	60,000	60,000	60,000						60,000				2,183	05/01/2014
646107-Y8-9	NEW JERSEY HSG MTG FIN MULTI 2002 F		08/01/2013	CALLED @ 100.00000000		570,000	570,000	570,000	570,000						570,000				21,589	11/01/2013
646046-MR-0	NEW JERSEY ST COP EQUIP LSE 2008 A		10/23/2013	M&T SECURITIES, INC.		1,521,562	1,400,000	1,320,638	1,338,720		4,169		4,169		1,342,890		178,672	178,672	60,861	06/15/2022
646046-MS-8	NEW JERSEY ST COP EQUIP LSE 2008 A		02/28/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		737,607	650,000	658,736	655,217		(150)		(150)		655,067		82,540	82,540	7,222	06/15/2023
64603R-WJ-2	NEW JERSEY ST SPORTS ST CNTRCT 08B		10/29/2013	Various		2,658,483	2,475,000	2,458,060	2,459,649		960		960		2,460,609		197,874	197,874	120,219	09/01/2022
64603R-WL-7	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/19/2013	MORGAN STANLEY		3,938,938	3,760,000	3,687,620	3,693,045		3,210		3,210		3,696,255		242,683	242,683	180,010	09/01/2024
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2013	CALLED @ 100.00000000		295,000	295,000	295,000	295,000						295,000				11,700	01/01/2014
647719-JL-8	NEW ORLEANS LA SEWERAGE SVC 2002		06/01/2013	MATURED		2,590,000	2,590,000	2,804,948	2,600,231		(10,231)		(10,231)		2,590,000				64,750	06/01/2013
647719-JU-8	NEW ORLEANS LA SEWERAGE SVC 2002		10/28/2013	M&T SECURITIES, INC.		2,308,711	2,305,000	2,353,705	2,307,640		(2,640)		(2,640)		2,305,000		3,711	3,711	105,646	06/01/2021
64971Q-YB-3	NEW YORK CITY NY TRANSITIONAL FINANCE AU		02/12/2013	FAHNESTOCK & CO., INC.		31,439,250	25,000,000	31,210,000	30,998,684		(75,982)		(75,982)		30,922,702		516,548	516,548	361,111	11/01/2021
64971S-DJ-5	NEW YORK NY INDL TERMINAL ONE 05		01/01/2013	MATURED		6,040,000	6,040,000	6,322,008	6,040,000						6,040,000				151,000	01/01/2013
64972F-NR-3	NEW YORK NY MUN WTR FIN FISCAL 08AA		02/01/2013	BARCLAYS BANK		17,371,361	15,715,000	15,871,993	15,795,897		(1,607)		(1,607)		15,794,291		1,577,070	1,577,070	105,749	06/15/2033
64972H-DK-5	NEW YORK NY TRANSITIONAL FIN AUTH 07 S2		09/13/2013	MORGAN STANLEY		540,547	505,000	467,766	474,468		1,294		1,294		475,762		64,785	64,785	29,669	01/15/2025
64990E-DC-8	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/16/2013	PRE-REFUNDING		18,235,130	15,000,000	18,426,600	18,260,768		(13,735)		(13,735)		18,247,033		(11,904)	(11,904)	64,583	12/15/2021
64986A-U6-6	NEW YORK ST ENVRNMNTL FACS CORP ST CLEAN		02/07/2013	J. P. MORGAN SECURITIES, INC.		23,021,679	18,205,000	23,183,703	22,885,123		(58,791)		(58,791)		22,826,332		195,347	195,347	144,123	06/15/2021
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2013	CALLED @ 100.00000000		3,195,000	3,195,000	3,535,331	3,269,455		(24,223)		(24,223)		3,245,232		(50,232)	(50,232)	191,700	04/01/2014
64988P-WV-4	NEW YORK ST MTG AGY HMEOWNER 2003-109		10/01/2013	CALLED @ 100.00000000		8,435,000	8,435,000	8,225,222	8,289,706		11,154		11,154		8,300,860		134,140	134,140	404,880	10/01/2023
649883-FX-8	NEW YORK ST MTG AGY HMEOWNER 2007-148		06/12/2013	CITIGROUP GLOBAL MARKETS		5,242,275	5,065,000	5,065,000	5,065,000						5,065,000		177,275	177,275	185,492	10/01/2027
650009-TP-8	NEW YORK ST THRUWAY GEN REV 07H		09/13/2013	Various		3,281,754	3,050,000	3,224,887	3,145,034		(11,686)		(11,686)		3,133,349		148,405	148,405	178,965	01/01/2025
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		03/31/2013	VARIOUS								156,460	(156,460)							01/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
655531-HB-0	NORCO CA REDEV AGY TAX ALLOC NO 1 05		01/23/2013	CITIGROUP GLOBAL MARKETS		749,378	700,000	718,697	705,121		(168)		(168)		704,953		44,425	44,425	14,292	03/01/2026
658200-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A		09/13/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		505,440	490,000	489,353	489,515		21		21		489,537		15,903	15,903	17,579	06/01/2025
658259-EZ-5	NORTH CAROLINA COP WINSTON-SALEM 04		09/23/2013	FIRST MIAMI SECURITIES		1,108,890	1,110,000	1,039,453		1,057,237	3,763		1,060,999		1,060,999		47,891	47,891	40,931	06/01/2021
658259-FD-3	NORTH CAROLINA COP WINSTON-SALEM 04		10/01/2013	W.H. MELL ASSOCIATES INC		302,713	305,000	280,099		284,542	894		285,436		285,436		17,277	17,277	12,194	06/01/2025
658196-PJ-3	NORTH CAROLINA EASTN MUN PWR AGY 93A		11/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		180,240	150,000	150,375	150,000						150,000		30,240	30,240	13,333	01/01/2021
658196-PK-0	NORTH CAROLINA EASTN MUN PWR AGY 93B		09/16/2013	BB&T CAPITAL MARKETS		3,526,833	2,975,000	3,105,603	3,056,144		(3,106)		(3,106)		3,053,038		473,795	473,795	217,175	01/01/2026
658196-PP-9	NORTH CAROLINA EASTN MUN PWR AGY 93B		10/24/2013	PIPER JAFFRAY INC.		5,467,608	4,490,000	4,206,861	4,338,545		10,604		10,604		4,349,149		1,118,459	1,118,459	357,703	01/01/2022
658196-PR-5	NORTH CAROLINA EASTN MUN PWR AGY 93B		09/19/2013	GOLDMAN, SACHS & CO.		7,390,620	6,000,000	6,089,280	6,048,480		(2,643)		(2,643)		6,045,837		1,344,783	1,344,783	461,458	01/01/2023
658196-TC-4	NORTH CAROLINA EASTN MUN PWR AGY 93C		01/01/2013	MATURED		335,000	335,000	351,060	335,000						335,000				11,725	01/01/2013
658207-HG-3	NORTH CAROLINA HSG FIN HMEOWNER 05 22-CE		09/13/2013	Various		5,460,650	5,300,000	5,300,000	5,300,000						5,300,000		160,650	160,650	323,732	07/01/2027
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A		09/01/2013	CALLED @ 100.00000000		315,000	315,000	315,000	315,000						315,000				18,854	07/01/2023
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		09/01/2013	CALLED @ 100.00000000		430,000	430,000	430,000	430,000						430,000				27,521	07/01/2023
658207-HT-5	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		07/23/2013	Various		3,357,975	3,250,000	3,250,000	3,250,000						3,250,000		107,975	107,975	176,837	01/01/2028
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		02/04/2013	CREWS & ASSOC.		8,169,115	7,775,000	7,775,000	7,775,000						7,775,000		394,115	394,115	244,913	07/01/2038
65821D-KM-2	NORTH CAROLINA ST MED CARE COMMN HLTH CA		11/14/2013	BANK OF AMERICA/MERRILL LYNCH		1,136,910	1,000,000	1,164,790	1,154,196		(14,470)		(14,470)		1,139,727		(2,817)	(2,817)	48,333	06/01/2021
660160-HQ-8	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A		07/01/2013	MATURED		1,640,000	1,640,000	1,791,044	1,648,842		(8,842)		(8,842)		1,640,000				82,000	07/01/2013
660160-HR-6	NORTH JERSEY NJ DIST WTR S. WANAQUE 03A		08/05/2013	CALLED @ 100.00		555,000	555,000	614,280	558,532		(3,532)		(3,532)		555,000				31,889	07/01/2014
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2013	CALLED @ 103.00000000		25,000	25,000	24,741	24,889		22		22		24,911		89	89	1,844	12/01/2016
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2013	CALLED @ 103.00000000		30,000	30,000	29,534	29,771		32		32		29,803		197	197	2,213	12/01/2017
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2013	CALLED @ 103.00000000		25,000	25,000	24,764	24,872		14		14		24,886		114	114	1,875	12/01/2018
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		12/01/2013	CALLED @ 103.00000000		180,000	180,000	166,947	170,608		637		637		171,245		8,755	8,755	13,725	12/01/2022
662903-MV-2	NORTH TEX ST MUN WTR DIST WTR SYS REVENU		02/07/2013	CITIGROUP GLOBAL MARKETS		6,437,900	5,000,000	6,390,200	6,335,532		(15,072)		(15,072)		6,320,460		117,440	117,440	172,813	09/01/2022
662823-BS-1	NORTH TX HLTH UNITED REG HLTH CARE 03		09/01/2013	CALLED @ 100.00000000		4,500,000	4,500,000	4,265,820	4,472,463		27,537		27,537		4,500,000				247,500	09/01/2028
662823-CH-4	NORTH TX HLTH UNITED REG HLTH CARE 03		09/01/2013	CALLED @ 100.00000000		7,445,000	7,445,000	7,445,000	7,445,000						7,445,000				409,475	09/01/2018
662823-CJ-0	NORTH TX HLTH UNITED REG HLTH CARE 03		09/01/2013	CALLED @ 100.00000000		995,000	995,000	995,000	995,000						995,000				54,725	09/01/2018
662858-CT-4	NORTH TX TWY AUTH DALLAS NO TWY SYS 03A		01/01/2013	CALLED @ 100.00000000		1,100,000	1,100,000	972,653	981,757						981,757		118,243	118,243	27,500	01/01/2038
665306-KP-0	NORTHERN KY WTR DIST REVENUE - REF 2012		11/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,621,628	3,965,000	4,814,144	4,766,679		(59,694)		(59,694)		4,706,986		(85,357)	(85,357)	212,447	02/01/2021
665306-KQ-8	NORTHERN KY WTR DIST REVENUE - REF 2012		02/13/2013	CITIGROUP GLOBAL MARKETS		3,163,141	2,590,000	3,159,878	3,131,889		(7,121)		(7,121)		3,124,768		38,373	38,373	71,225	02/01/2022
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		04/01/2013	CALLED @ 100.00000000		560,000	560,000	560,000	560,000						560,000				39,200	04/01/2017
677704-TP-3	OHIO UNIVERSITY SUB GEN RECEIPTS 2003		12/01/2013	CALLED @ 100.00000000		2,440,000	2,440,000	2,520,862	2,448,855		(8,855)		(8,855)		2,440,000				122,000	12/01/2017
678908-M4-3	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH		10/23/2013	MESIROW FINANCIAL, INC.		5,892,165	5,155,000	5,960,881	5,913,078		(69,059)		(69,059)		5,844,019		48,146	48,146	310,016	02/15/2021
679111-UL-6	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-		10/29/2013	CITIGROUP GLOBAL MARKETS		4,687,480	4,000,000	4,685,520	4,605,054		(56,841)		(56,841)		4,548,213		139,267	139,267	266,667	01/01/2022
679111-UU-6	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-		11/05/2013	CITIGROUP GLOBAL MARKETS		2,007,003	1,700,000	2,014,024	1,976,933		(26,774)		(26,774)		1,950,160		56,843	56,843	114,986	01/01/2021
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST		04/11/2013	SECOND MARKET INC		1,267,500	1,300,000	1,204,710	1,220,295		1,084		1,084		1,221,379		46,121	46,121	3,476	12/01/2031
681793-V3-6	OMAHA NE PUB PWR DIST ELEC SYS 06 B		09/09/2013	Various		1,131,085	1,145,000	844,140	862,641		3,583		3,583		866,225		264,860	264,860	60,282	02/01/2036
681793-2H-7	OMAHA NE PUB PWR DIST ELEC SYS 07 AA		02/01/2013	HARRIS TRUST & SAVINGS BANK		6,122,257	5,765,000	5,829,164	5,784,226		(855)		(855)		5,783,371		338,886	338,886	133,316	02/01/2027
684517-LR-4	ORANGE CNTY FL SCH BRD COP 2007 A		09/13/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,604,055	1,500,000	1,561,530	1,531,945		(4,562)		(4,562)		1,527,383		76,672	76,672	84,792	08/01/2025
684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07		05/15/2013	Various		23,280,676	21,255,000	21,308,138	21,284,044		(1,757)		(1,757)		21,282,287		1,998,390	1,998,390	574,960	10/01/2029
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		10/31/2013	Various		1,245,630	1,240,000	1,244,228	1,241,961		(165)		(165)		1,241,795		3,835	3,835	59,125	01/01/2025
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		07/01/2013	CALLED @ 100.00000000		930,000	930,000	930,000	930,000						930,000				48,634	07/01/2026
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A		09/26/2013	Various		2,219,880	2,080,000	2,080,000	2,080,000						2,080,000		139,880	139,880	91,514	05/01/2029
685869-DF-3	OREGON ST HLTH & SCIENCE UNIV 2012		02/20/2013	FIDELITY CAPITAL MARKETS		2,435,340	2,000,000	2,381,720	2,361,095		(5,012)		(5,012)		2,356,084		79,256	79,256	65,000	07/01/2022
68803R-AS-5	OSCEOLA CNTY FL SCH DIST SLS TX 07A		02/22/2013	MORGAN STANLEY DEAN WITTER		3,313,923	2,900,000	2,836,722	2,840,118		596		596		2,840,715		473,208	473,208	34,361	06/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
695317-CW-5	PADUCAH KY ELEC PLANT BRD 09A		06/12/2013	STERN BROTHERS		4,284,917	3,995,000	4,010,501	4,005,415		(665)		(665)		4,004,750		280,167	280,167	142,044	10/01/2025
695317-CX-3	PADUCAH KY ELEC PLANT BRD 09A		11/01/2013	Various		6,934,406	6,500,000	6,461,780	6,467,620		1,332		1,332		6,468,952		465,454	465,454	340,417	10/01/2026
695317-CY-1	PADUCAH KY ELEC PLANT BRD 09A		11/05/2013	Various		7,235,615	6,835,000	6,752,775	6,764,281		2,582		2,582		6,766,863		468,752	468,752	353,124	10/01/2027
696560-JQ-5	PALM BEACH CNTY FL SOLID WASTE AUTH 2011		04/24/2013	GUGGENHEIM CAPITAL MARKETS		12,408,400	10,000,000	11,438,300	11,290,625		(41,940)		(41,940)		11,248,685		1,159,715	1,159,715	288,889	10/01/2021
69661K-AP-5	PALM COAST FL UTIL SYS 2003		10/01/2013	CALLED @ 100.00000000		720,000	720,000	775,397	724,993		(4,993)		(4,993)		720,000				36,000	10/01/2015
698148-AR-4	PANAMA CITY BEACH FL FRONT BCH RD 06		02/06/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,020,567	940,000	943,751	941,616		(43)		(43)		941,573		78,995	78,995	11,750	11/01/2023
698148-AT-0	PANAMA CITY BEACH FL FRONT BCH RD 06		02/21/2013	MORGAN STANLEY DEAN WITTER		2,954,823	2,720,000	2,722,040	2,720,880		(30)		(30)		2,720,850		233,973	233,973	37,908	11/01/2025
698148-AU-7	PANAMA CITY BEACH FL FRONT BCH RD 06		09/25/2013	MORGAN STANLEY		2,769,762	2,715,000	2,711,280	2,712,112		115		115		2,712,226		57,535	57,535	111,654	11/01/2026
70252L-QL-3	PASCO CNTY FL GAS TAX REF 2002		08/01/2013	MATURED		2,300,000	2,300,000	2,597,054	2,319,966		(19,966)		(19,966)		2,300,000				120,750	08/01/2013
702528-EL-0	PASCO CNTY FL SCH BRD COP 2007 A		02/28/2013	Various		5,698,622	4,970,000	5,084,260	5,028,711		(2,007)		(2,007)		5,026,703		671,918	671,918	146,747	08/01/2025
20281P-AA-0	PENNSYLVANIA COMWLTH FIN AUTH 2005 A		09/12/2013	MORGAN STANLEY		2,282,024	2,210,000	2,202,619	2,205,374		327		327		2,205,701		76,323	76,323	79,008	06/01/2021
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		01/30/2013	Various		1,334,500	1,375,000	1,375,000	1,375,000						1,375,000		(40,500)	(40,500)	2,493	05/01/2046
708796-EU-7	PENNSYLVANIA HSG FIN AGY SGL 2007-097		09/13/2013	Various		5,351,164	5,385,000	5,385,000	5,385,000						5,385,000		(33,836)	(33,836)	237,998	10/01/2027
708796-EV-5	PENNSYLVANIA HSG FIN AGY SGL 2007-097		05/07/2013	CITIGROUP GLOBAL MARKETS		9,411,726	8,965,000	8,965,000	8,965,000						8,965,000		446,726	446,726	253,597	10/01/2031
85732G-BH-2	PENNSYLVANIA PUB SCH COP DAN BOONE 07		12/18/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		631,466	590,000	551,411	560,256		2,317		2,317		562,573		68,893	68,893	30,560	04/01/2022
85732M-AT-4	PENNSYLVANIA PUB SCH LEHIGH CARBON 07		09/06/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,128,001	3,025,000	3,148,965	3,086,238		(9,041)		(9,041)		3,077,196		50,805	50,805	130,243	11/01/2026
715895-GQ-5	PETALUMA CA CMNTY DEV TAX ALLOC 05 A		06/06/2013	MORGAN STANLEY DEAN WITTER		6,310,063	6,250,000	6,405,813	6,295,016		(8,204)		(8,204)		6,286,812		23,251	23,251	190,972	05/01/2030
717904-HC-3	PHILADELPHIA PA MUN AUTH LSE 03 B		11/15/2013	MATURED		14,785,000	14,785,000	15,033,092	14,832,235		(47,235)		(47,235)		14,785,000				776,213	11/15/2013
717904-HH-2	PHILADELPHIA PA MUN AUTH LSE 03 B		11/15/2013	CALLED @ 100.00000000		2,335,000	2,335,000	2,437,296	2,346,422		(11,422)		(11,422)		2,335,000				122,588	11/15/2018
717893-SQ-5	PHILADELPHIA PA WTR & WASTEWTR 07B		02/27/2013	RAMIREZ, SAMUAL A. & COMPANY		275,940	250,000	215,141	221,906		327		327		222,233		53,707	53,707	3,844	11/01/2023
717893-LE-9	PHILADELPHIA PA WTR & WASTEWTR 98		12/15/2013	CALLED @ 100.00000000		14,645,000	14,645,000	15,499,536	14,913,585		(173,554)		(173,554)		14,740,030		(95,030)	(95,030)	768,863	12/15/2014
720653-KS-2	PIERCE CNTY WA SWR REV		02/13/2013	CITIGROUP GLOBAL MARKETS		5,867,700	4,705,000	5,777,881	5,742,553		(14,678)		(14,678)		5,727,876		139,824	139,824	107,169	08/01/2021
720653-KT-0	PIERCE CNTY WA SWR REV		01/30/2013	Various		6,184,632	4,940,000	6,115,374	6,081,184		(9,199)		(9,199)		6,071,986		112,647	112,647	100,981	08/01/2022
721664-CG-3	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A		12/30/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		218,154	200,000	198,382	197,809		213		213		198,021		20,133	20,133	10,056	07/01/2021
721876-RD-4	PIMA CNTY AZ SWR REVENUE 2011 SER B		03/14/2013	FTN FINANCIAL		3,025,000	2,500,000	2,876,600	2,840,504		(7,634)		(7,634)		2,832,870		192,130	192,130	89,583	07/01/2021
721876-RE-2	PIMA CNTY AZ SWR REVENUE 2011 SER B		03/14/2013	MESIROW FINANCIAL, INC.		2,677,703	2,250,000	2,555,168	2,526,137		(6,148)		(6,148)		2,519,990		157,713	157,713	80,625	07/01/2022
721876-RF-9	PIMA CNTY AZ SWR REVENUE 2011 SER B		04/24/2013	ZIEGLER, B.C., AND COMPANY		3,909,068	3,250,000	3,623,230	3,588,101		(11,275)		(11,275)		3,576,827		332,241	332,241	134,514	07/01/2023
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		04/16/2013	Various		5,660,326	5,500,000	5,500,000	5,258,330	241,670			241,670		5,500,000		160,326	160,326	208,200	03/01/2035
72342G-AA-8	PINGREE GRV IL SPL SVC7 CAMBRIDGE 06-1		04/16/2013	JEFFERIES & COMPANY, INC.		5,976,770	5,821,000	5,821,000	5,821,000						5,821,000		155,770	155,770	221,198	03/01/2036
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08		09/23/2013	Various		3,773,720	3,520,000	3,510,426	3,512,063		226		226		3,512,288		261,431	261,431	176,806	07/01/2029
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2013	CALLED @ 100.00000000		915,000	915,000	915,000	915,000						915,000				50,325	01/15/2021
72770L-AM-2	PLATTE CNTY MO IND TRANSN ZONA ROSA 03		12/01/2013	CALLED @ 100.00000000		3,835,000	3,835,000	3,708,598	3,816,555		18,445		18,445		3,835,000				172,575	12/01/2024
72770L-BA-7	PLATTE CNTY MO IND TRANSN ZONA ROSA 07		09/20/2013	Various		7,486,609	6,945,000	7,156,614	7,059,654		(15,512)		(15,512)		7,044,142		442,467	442,467	283,379	12/01/2025
73358W-HK-3	PORT AUTH OF NEW YORK & NEW JERSEY NY CO		04/24/2013	Various		19,348,802	16,680,000	19,116,448	18,997,215		(66,710)		(66,710)		18,930,505		418,297	418,297	244,604	12/01/2021
73358W-GR-9	PORT AUTH OF NEW YORK & NEW JERSEY NY CO		02/20/2013	WELLS FARGO BROKERAGE SERVICES		10,971,645	9,730,000	10,748,926	10,685,738		(14,518)		(14,518)		10,671,220		300,426	300,426	155,680	10/01/2021
735389-QJ-0	PORT OF SEATTLE WA REV AMT-REF-2011 SERB		05/06/2013	MESIROW FINANCIAL, INC.		1,708,227	1,405,000	1,562,557	1,548,055		(5,037)		(5,037)		1,543,018		165,209	165,209	48,394	09/01/2021
735389-QK-7	PORT OF SEATTLE WA REV AMT-REF-2011 SERB		05/01/2013	CITIGROUP GLOBAL MARKETS		6,384,053	5,250,000	5,819,333	5,767,092		(17,768)		(17,768)		5,749,324		634,728	634,728	178,646	09/01/2022
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		04/01/2013	CALLED @ 100.00000000		20,000	20,000	19,743	19,912		6		6		19,918		82	82	1,063	07/01/2018
73535E-FQ-8	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		10/29/2013	W.H. MELL ASSOCIATES INC		1,502,550	1,500,000	1,472,520	1,483,752		1,314		1,314		1,485,066		17,484	17,484	92,500	07/01/2023
744434-AU-5	PUBLIC PWR GEN NE WHELAN ENERGY 2 07A		02/04/2013	SEIBERT BRANFORD		34,499,167	32,475,000	32,146,791	32,170,735		556		556		32,171,292		2,327,875	2,327,875	974,250	01/01/2041
746189-EK-1	PURDUE UNIV IN STUDENT FACS SYS 03A		07/01/2013	CALLED @ 100.00000000		1,825,000	1,825,000	1,956,181	1,832,891		(7,891)		(7,891)		1,825,000				98,094	07/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
746189-EL-9	PURDUE UNIV IN STUDENT FACS SYS 03A		07/01/2013	CALLED @ 100.00000000		460,000	460,000	490,733	461,853		(1,853)		(1,853)		460,000				24,725	07/01/2017
752123-GE-3	RANCHO CUCAMONGA CA REDEV TIF 2001		09/11/2013	Various		1,373,815	1,400,000	1,384,936	1,388,186		348		348		1,388,534		(14,719)	(14,719)	74,099	09/01/2030
752131-TQ-5	RANCHO MIRAGE CA REDEV TIF SUB 03 A-1		05/09/2013	Various		1,634,781	2,720,000	809,118	1,329,439		24,095		24,095		1,353,534		281,248	281,248		04/01/2025
752586-EW-3	RANDOLPH CNTY NC COP 2007		02/20/2013	Various		2,060,617	1,810,000	1,876,916	1,842,680		(990)		(990)		1,841,690		218,927	218,927	49,971	02/01/2024
75289F-AN-0	RANGEVIEW CO LIBRARY DIST COP 2008		11/14/2013	BANK MONTREAL / NESBITT BURNS		2,007,063	1,815,000	1,754,907	1,767,317		3,294		3,294		1,770,611		236,452	236,452	84,196	12/15/2022
75289F-AQ-3	RANGEVIEW CO LIBRARY DIST COP 2008		10/30/2013	STIFEL CAPITAL MARKETS		2,102,400	1,920,000	1,830,481	1,846,009		3,803		3,803		1,849,812		252,588	252,588	85,067	12/15/2024
755146-AK-3	RAYTOWN MO REDEV PROJ AREA 1 TIF 07		05/16/2013	STIFEL NICOLAUS & CO, INC.		3,304,532	3,080,000	3,109,784	3,095,036		(1,195)		(1,195)		3,093,841		210,691	210,691	74,540	12/01/2031
755146-AQ-0	RAYTOWN MO REDEV PROJ AREA 1 TIF 07		05/17/2013	STIFEL NICOLAUS & CO, INC.		1,562,726	1,425,000	1,446,589	1,435,881		(872)		(872)		1,435,009		127,718	127,718	34,690	12/01/2025
75913T-EF-7	REGIONAL TRANSN DIST CO COP 05A		06/01/2013	MATURED		2,145,000	2,145,000	2,251,469	2,151,304		(6,304)		(6,304)		2,145,000				48,263	06/01/2013
75913T-DU-5	REGIONAL TRANSN DIST CO COP REF 04A		06/01/2013	MATURED		8,420,000	8,420,000	8,818,519	8,442,007		(22,007)		(22,007)		8,420,000				189,450	06/01/2013
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		05/01/2013	CALLED @ 100.00000000		115,000	115,000	115,000	102,767	12,233			12,233		115,000				8,625	05/01/2038
759831-CH-1	RENO NV CAP IMPT REV 2002		07/19/2013	CALLED @ 100.00		1,290,000	1,290,000	1,294,458	1,290,000						1,290,000				43,914	06/01/2032
762236-BP-1	RHODE ISLAND ECON GABS DEPT TRANS 03A		06/15/2013	MATURED		4,860,000	4,860,000	5,199,228	4,885,372		(25,372)		(25,372)		4,860,000				127,575	06/15/2013
762243-PH-0	RHODE ISLAND HLTH ED UNIV OF RI 05D		11/25/2013	Various		3,041,806	2,940,000	2,939,853	2,940,000						2,940,000		101,806	101,806	153,126	09/15/2023
762243-QS-5	RHODE ISLAND HLTH ED UNIV OF RI 05F		09/18/2013	LOOP CAPITAL MARKETS		1,093,658	1,070,000	965,925	988,354		4,164		4,164		992,518		101,139	101,139	49,220	09/15/2025
762243-RJ-4	RHODE ISLAND HLTH ED UNIV OF RI 05G		12/06/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,580,098	1,505,000	1,518,063	1,509,153		(1,277)		(1,277)		1,507,876		72,222	72,222	78,591	09/15/2021
762243-RN-5	RHODE ISLAND HLTH ED UNIV OF RI 05G		09/18/2013	LOOP CAPITAL MARKETS		1,717,145	1,680,000	1,516,839	1,546,331		5,461		5,461		1,551,792		165,353	165,353	77,280	09/15/2025
762243-YA-5	RHODE ISLAND HLTH PROVIDENCE SCH 07A		09/16/2013	MORGAN STANLEY		2,212,560	2,245,000	2,224,817	2,228,553		592		592		2,229,145		(16,585)	(16,585)	85,310	05/15/2027
762243-ZV-8	RHODE ISLAND HLTH PROVIDENCE SCH 07C		11/27/2013	Various		4,727,900	4,595,000	4,696,228	4,647,292		(10,187)		(10,187)		4,637,105		90,795	90,795	228,878	05/15/2023
762243-ZW-6	RHODE ISLAND HLTH PROVIDENCE SCH 07C		11/15/2013	Various		3,764,072	3,710,000	3,777,448	3,744,881		(6,389)		(6,389)		3,738,492		25,580	25,580	175,450	05/15/2024
762243-ZX-4	RHODE ISLAND HLTH PROVIDENCE SCH 07C		12/11/2013	JANNEY MONTGOMERY SCOTT LLC		1,015,400	1,000,000	1,015,060	1,007,818		(1,584)		(1,584)		1,006,233		9,167	9,167	51,590	05/15/2025
762243-ZY-2	RHODE ISLAND HLTH PROVIDENCE SCH 07C		11/14/2013	Various		4,511,640	4,530,000	4,584,451	4,558,290		(5,268)		(5,268)		4,553,022		(41,382)	(41,382)	217,566	05/15/2026
76221R-EJ-8	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B		04/01/2013	CALLED @ 100.00		1,530,000	1,530,000	1,530,000	1,530,000						1,530,000				41,693	10/01/2022
765439-CM-4	RICHMOND VA REDEV TOBACCO ROW 98A		08/23/2013	DIRECT		3,389,005	3,372,144	3,372,144	3,372,144						3,372,144		16,861	16,861	207,506	10/01/2029
765639-AB-5	RICKENBACKER OH PORT CAP FDG OASBO 02A		07/01/2013	Various		16,495,813	16,000,000	15,479,360	15,581,400		5,861		5,861		15,587,261		908,553	908,553	829,068	01/01/2032
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2013	CALLED @ 100.00000000		120,000	120,000	120,000	88,243	31,757			31,757		120,000				7,200	09/01/2035
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2013	CALLED @ 100.00000000		210,000	210,000	210,000	165,908	44,092			44,092		210,000				18,900	09/01/2035
768861-FU-5	RIVERSIDE CITY CA COP CAP IMPT PROJ 03		09/01/2013	CALLED @ 100.00000000		1,640,000	1,640,000	1,689,413	1,644,134		(4,134)		(4,134)		1,640,000				82,000	09/01/2022
768901-PL-8	RIVERSIDE CNTY CA COP HIST COURTHSE 05B		11/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		965,452	915,000	850,243	859,643		3,023		3,023		862,666		102,786	102,786	48,619	11/01/2024
76912T-GN-7	RIVERSIDE CNTY CA PUB 1 MID CNTY 06B		10/02/2013	Various		2,937,355	3,100,000	3,071,697	3,078,687		986		986		3,079,673		(142,318)	(142,318)	139,125	10/01/2026
773756-EZ-0	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04		10/21/2013	E.J. DE LA ROSA & CO., INC.		297,000	300,000	298,272	298,695		50		50		298,746		(1,746)	(1,746)	17,208	09/01/2029
773756-FA-4	ROCKLIN CA USD CMNTY FAC NO 1 TAX 04		10/21/2013	E.J. DE LA ROSA & CO., INC.		457,700	460,000	460,000	460,000						460,000		(2,300)	(2,300)	26,386	09/01/2025
779152-AC-1	ROUND LAKE IL LAKEWOOD SVC AREA 3 REF 07		02/22/2013	E.J. DE LA ROSA & CO.		1,126,059	1,100,000	1,100,000	1,100,000						1,100,000		26,059	26,059	25,276	03/01/2033
78219N-AA-0	RUSK CNTY TX WINDSOR HLTH CARE II 99A		10/11/2013	CALLED @ 100.00000000		325,000	325,000	171,479	182,709		1,692		1,692		184,400		140,600	140,600	26,000	10/01/2030
785849-VM-9	SACRAMENTO CA FIN CAP IMPT 911 CTR 03		12/01/2013	CALLED @ 100.00000000		2,820,000	2,820,000	2,805,405	2,817,739		2,261		2,261		2,820,000				141,000	12/01/2027
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO		02/01/2013	CALLED @ 100.00000000		220,000	220,000	199,453	194,198	7,074	80		7,154		201,352		18,648	18,648	15,400	02/01/2034
795220-AS-1	SALINE VALLEY IL CONSRV DIST WTRWRK 07		03/08/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,273,219	2,125,000	2,125,000	2,125,000						2,125,000		148,219	148,219	70,656	01/01/2026
795220-AT-9	SALINE VALLEY IL CONSRV DIST WTRWRK 07		04/01/2013	CITIGROUP GLOBAL MARKETS		3,510,243	3,300,000	3,325,839	3,314,414		(666)		(666)		3,313,748		196,495	196,495	125,125	01/01/2032
795677-AG-8	SALT LAKE CNTY UT HOSP IHC HLTH SVC 01		10/08/2013	Various		24,946,978	23,250,000	22,112,796	22,350,478		22,513		22,513		22,372,991		2,573,986	2,573,986	1,374,568	02/15/2033
79642B-VS-9	SAN ANTONIO TX WTR REVENUE REF - 2012 SE		01/30/2013	CITIGROUP GLOBAL MARKETS		4,868,441	3,850,000	4,883,032	4,858,799		(9,027)		(9,027)		4,849,773		18,668	18,668	65,236	05/15/2022
797300-XK-1	SAN DIEGO CA REDEV CENTRE CITY SUB 01A		06/04/2013	CITIGROUP GLOBAL MARKETS		172,704	320,000	82,624	151,433		3,636		3,636		155,068		17,636	17,636		09/01/2026
798432-DC-1	SAN LEANDRO CA COP CITY HALL 2003		06/01/2013	CALLED @ 101.00		705,000	705,000	701,990	702,799		46		46		702,844		2,156	2,156	24,675	06/01/2028
79875W-JQ-9	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0		04/30/2013	Various		2,968,752	2,760,000	2,817,049	2,789,632		(1,679)		(1,679)		2,787,953		180,799	180,799	86,517	09/01/2030
79875W-JR-7	SAN MARCOS CA PUB FACS AUTH 99-01 DIST 0		02/04/2013	E.J. DE LA ROSA & CO.		2,419,889	2,350,000	2,296,350	2,302,706		132		132		2,302,838		117,051	117,051	48,371	09/01/2035
799134-BS-9	SAN PABLO CA JT PWRS FING TAX ALLO 04		03/01/2013	STIFEL NICOLAUS & CO, INC.		130,217	120,000	132,275	125,427		(182)		(182)		125,246		4,971	4,971	1,583	12/01/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
799204-JC-7	SAN PATRICIO TX MUN WTR DIST 2006		09/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		704,421	690,000	694,368	691,460		(396)		(396)		691,064		13,357	13,357	36,829	07/10/2025
799204-JD-5	SAN PATRICIO TX MUN WTR DIST 2006		09/19/2013	RAYMOND JAMES & ASSOCIATES, INC.		1,858,347	1,820,000	1,828,936	1,822,989		(832)		(832)		1,822,157		36,191	36,191	98,735	07/10/2026
799563-DK-4	SAN YSIDRO CA SCH DIST COP 05		10/24/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,234,391	1,275,000	1,297,313	1,279,629		(2,173)		(2,173)		1,277,456		(43,064)	(43,064)	72,146	09/01/2034
80218M-EU-1	SANTA FE SPRINGS CA TIF CONS REDEV 06A		05/16/2013	MESIROW FINANCIAL, INC.		4,469,570	7,000,000	2,579,570	3,445,076		82,394		82,394		3,527,471		942,099	942,099		09/01/2024
803300-BE-4	SARASOTA CNTY FL SCH BRD COP 2009		03/01/2013	Various		4,285,444	3,600,000	3,515,868	3,536,266		1,054		1,054		3,537,320		748,124	748,124	121,389	07/01/2021
803313-CV-5	SARASOTA CNTY FL SOLID WASTE SYS 05		09/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		2,148,511	2,030,000	2,033,697	2,020,981		689		689		2,021,670		126,842	126,842	97,553	10/01/2020
803313-CX-1	SARASOTA CNTY FL SOLID WASTE SYS 05		10/28/2013	RAYMOND JAMES & ASSOCIATES, INC.		3,007,328	2,830,000	2,777,271	2,775,066		4,218		4,218		2,779,284		228,044	228,044	153,292	10/01/2021
812631-JW-0	SEATTLE WA DRAIN & WSTWTR REVENUE - REF&		02/07/2013	PIPER JAFFRAY INC.		11,123,914	8,845,000	11,017,509	10,906,914		(24,731)		(24,731)		10,882,184		241,731	241,731	197,784	09/01/2021
83712D-MV-5	SOUTH CAROLINA HSG FIN DEV MTG 06A-2		10/01/2013	CALLED @ 100.00000000		285,000	285,000	286,619	285,526		(87)		(87)		285,439		(439)	(439)	16,415	07/01/2021
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		10/01/2013	CALLED @ 100.00000000		4,775,000	4,775,000	4,775,000	4,775,000						4,775,000				240,150	07/01/2027
83703E-JG-1	SOUTH CAROLINA JOBS PALMETTO HLTH 03 C		08/01/2013	CALLED @ 100.00000000		6,165,000	6,165,000	6,061,302	6,155,073		9,927		9,927		6,165,000				393,019	08/01/2034
83703E-JL-0	SOUTH CAROLINA JOBS PALMETTO HLTH 03 C		08/01/2013	CALLED @ 100.00000000		835,000	835,000	820,955	833,527		1,473		1,473		835,000				53,231	08/01/2034
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 08		02/26/2013	MORGAN STANLEY DEAN WITTER		1,390,201	1,240,000	1,216,948	1,221,453		186		186		1,221,639		168,562	168,562	13,950	06/01/2025
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 08		05/29/2013	Various		3,457,298	3,080,000	3,002,322	3,016,232		915		915		3,017,148		440,150	440,150	48,320	06/01/2026
840555-CK-0	SOUTH TEXAS HIGHER EDUCATION AUTHORITY -		06/12/2013	Various		985,000	1,000,000	961,400	1,000,000		204	38,600	(38,396)		961,604		23,396	23,396	8,183	12/01/2041
845217-BP-2	SOUTHWEST REGL WTR DIST OH WTR 03 REF		12/01/2013	CALLED @ 100.00000000		1,060,000	1,060,000	1,125,911	1,067,157		(7,157)		(7,157)		1,060,000				53,000	12/01/2017
851010-LV-8	SPRINGFIELD MO PUB BLDG LSE 04		10/29/2013	D.A. DAVIDSON & CO.		708,645	700,000	693,028	696,237		394		394		696,631		12,014	12,014	40,833	03/01/2024
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06		10/01/2013	STIFEL CAPITAL MARKETS		762,156	725,000	724,014	724,281		37		37		724,319		37,837	37,837	30,178	05/01/2026
787503-JL-6	ST BERNARD PARISH LA SALES TAX 04		10/29/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		45,844	45,000	45,167	45,155		(39)		(39)		45,117		727	727	2,625	03/01/2022
787503-JM-4	ST BERNARD PARISH LA SALES TAX 04		10/30/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		40,760	40,000	40,062	40,057		(14)		(14)		40,043		718	718	2,350	03/01/2023
790061B-AT-2	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 98		06/20/2013	CALLED @ 100.00		6,495,000	6,495,000	5,163,720	5,640,802		25,089		25,089		5,665,891		829,109	829,109	254,500	08/15/2028
791638-UK-3	ST LOUIS MO ARPT LAMBERT INTL 03A REF		07/01/2013	CALLED @ 100.00		3,370,000	3,370,000	3,747,393	3,392,465		(22,465)		(22,465)		3,370,000				176,925	07/01/2015
791638-VB-2	ST LOUIS MO ARPT LAMBERT INTL 05 REF		10/28/2013	BOSC, INC.		3,665,128	3,490,000	3,676,890	3,545,608		(17,905)		(17,905)		3,527,702		137,426	137,426	232,667	07/01/2021
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF		12/23/2013	Various		1,476,213	1,350,000	1,451,115	1,398,889		(9,689)		(9,689)		1,389,199		87,013	87,013	98,507	07/01/2022
791676-AJ-8	ST LOUIS MO PKG 2006 A		05/08/2013	CITIGROUP GLOBAL MARKETS		2,826,464	2,650,000	2,705,677	2,674,839		(2,087)		(2,087)		2,672,752		153,712	153,712	48,031	12/15/2023
791676-AK-5	ST LOUIS MO PKG 2006 A		05/08/2013	CITIGROUP GLOBAL MARKETS		2,523,623	2,370,000	2,415,931	2,390,502		(1,722)		(1,722)		2,388,780		134,843	134,843	42,956	12/15/2024
791676-AL-3	ST LOUIS MO PKG 2006 A		05/07/2013	STERN BROTHERS		2,756,000	2,600,000	2,646,124	2,620,599		(1,729)		(1,729)		2,618,870		137,130	137,130	47,125	12/15/2025
791676-AN-9	ST LOUIS MO PKG 2006 A		05/08/2013	CITIGROUP GLOBAL MARKETS		1,562,792	1,475,000	1,498,762	1,485,618		(891)		(891)		1,484,727		78,065	78,065	26,734	12/15/2026
791676-AQ-2	ST LOUIS MO PKG 2006 A		05/08/2013	CITIGROUP GLOBAL MARKETS		16,287,899	15,130,000	14,737,392	14,721,470		5,566		5,566		14,727,035		1,560,863	1,560,863	304,701	12/15/2031
85230M-AR-5	ST MARY PA HOSP CATHOLIC HLTH EAST 04A		10/28/2013	M&T SECURITIES, INC.		3,012,868	2,900,000	2,850,410	2,872,788		2,790		2,790		2,875,578		137,290	137,290	139,361	11/15/2021
793323-JY-3	ST PETERSBURG FL PUB UTIL 06		09/24/2013	Various		2,476,778	2,420,000	2,423,630	2,421,599		(294)		(294)		2,421,305		55,473	55,473	107,649	10/01/2028
793556-CC-3	ST TAMMANY PARISH LA HOSP SVC DIST #1 HO		11/13/2013	Various		2,651,209	2,500,000	2,639,850	2,626,005		(11,248)		(11,248)		2,614,757		36,452	36,452	155,100	07/01/2021
86642P-DF-1	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/24/2013	Various		163,630	145,019	60,296		58,967	86,052		145,019		145,019		18,611	18,611		11/01/2022
86642P-DG-9	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/24/2013	Various		231,977	205,593	72,901		66,946	106,724		173,670		173,670		58,307	58,307		11/01/2027
86642P-DH-7	SUMNER CNTY TN HOSP RGL HLTH SYS 07A		01/24/2013	Various		236,005	209,162	74,020	68,108		108,576		108,576		176,684		59,321	59,321		11/01/2032
867689-AX-9	SUNRISE FL WTR GAS SWR REF IMPT 1976A		10/01/2013	MATURED		500,000	500,000	434,035	496,306		3,694		3,694		500,000				31,875	10/01/2013
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		03/27/2013	Various		28,900,085	28,900,085	22,497,870	28,591,721	87,469	3,674		91,143		28,682,865		217,221	217,221	1,277,851	07/01/2030
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		12/01/2013	Various		2,748,180	2,645,000	2,645,000	2,645,000						2,645,000		103,180	103,180	176,263	07/01/2023
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		07/23/2013	Various		1,793,300	1,740,000	1,740,000	1,740,000						1,740,000		53,300	53,300	93,273	07/01/2028
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2013	SCHEDULED REDEMPTION		314,957	314,957	317,946	316,378		(1,421)		(1,421)		314,957				16,160	01/15/2021
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2013	CALLED @ 100.00000000		35,000	35,000	34,825		34,955	11		34,966		34,966		34	34	2,170	09/01/2016
889560-AL-2	TOLOMATO FL CDD SPL ASSMNT REF SER 2012A		04/16/2013	JEFFERIES & COMPANY, INC.		1,655,375	1,615,000	1,615,000	1,602,145	12,855			12,855		1,615,000		40,375	40,375	50,119	05/01/2040
889560-AM-0	TOLOMATO FL CDD SPL ASSMNT REF SERIES 20		04/16/2013	JEFFERIES & COMPANY, INC.		336,600	440,000	325,002	331,087	1,468	6,483		7,951		339,038		(2,438)	(2,438)		05/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
889560-AN-8	TOLOMATO FL CDD SPL ASSMNT REF SERIES 20		04/16/2013	JEFFERIES & COMPANY, INC.		640,625	1,025,000	665,000	621,109	59,362	13,279		72,641		693,750		(53,125)	(53,125)		05/01/2040
889560-AP-3	TOLOMATO FL CDD SPL ASSMNT REF SERIES 20		04/16/2013	JEFFERIES & COMPANY, INC.		244,125	525,000	279,998	235,321	51,211	5,608		56,819		292,140		(48,015)	(48,015)		05/01/2040
889560-AV-0	TOLOMATO FL CMNTY DEV SPL ASSMT 2012 SER		04/16/2013	JEFFERIES & COMPANY, INC.		36,875	125,000								36,875		36,875	36,875		05/01/2040
889560-AZ-1	TOLOMATO FL CMNTY DEV SPL ASSMT 2012 SER		04/16/2013	JEFFERIES & COMPANY, INC.		884,775	3,765,000	828,300	828,300						828,300		56,475	56,475		05/01/2040
889560-BD-9	TOLOMATO FL CMNTY DEV SPL ASSMT 2012 SER		04/16/2013	JEFFERIES & COMPANY, INC.		10,719	1,225,000								10,719		10,719	10,719		05/01/2040
890630-EK-8	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		11/13/2013	KEYCORP		1,848,000	1,650,000	1,775,994	1,732,275		(8,489)		(8,489)		1,723,787		124,213	124,213	79,521	06/01/2023
890630-EL-6	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		10/22/2013	Various		1,956,716	1,770,000	1,899,794	1,854,812		(8,095)		(8,095)		1,846,717		109,998	109,998	79,594	06/01/2024
890630-EM-4	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		06/12/2013	Various		3,338,305	2,995,000	3,205,578	3,132,688		(6,522)		(6,522)		3,126,166		212,139	212,139	73,718	06/01/2025
890630-EN-2	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		06/12/2013	Various		3,801,246	3,445,000	3,676,849	3,596,694		(7,373)		(7,373)		3,589,321		211,925	211,925	86,697	06/01/2026
892397-HN-3	TRACY CA OPER PARTNERSHIP JT PWRS 05C		10/22/2013	Various		5,990,462	6,480,000	6,388,178	6,407,031		2,586		2,586		6,409,617		(419,155)	(419,155)	349,550	09/01/2035
89602N-WP-5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF		02/13/2013	FIRST SOUTHWEST COMPANY		1,613,794	1,300,000	1,602,432	1,592,143		(3,932)		(3,932)		1,588,211		25,583	25,583	41,167	01/01/2022
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		03/01/2013	Various		2,581,500	2,415,000	2,415,000	2,415,000						2,415,000		166,500	166,500	30,725	12/01/2027
89952P-AK-1	TULSA CNTY OK INDL LEASE OWASSO 08		09/01/2013	MATURED		9,000,000	9,000,000	9,913,860	9,117,166		(117,166)		(117,166)		9,000,000				450,000	09/01/2013
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		07/01/2013	CALLED @ 100.00000000		785,000	785,000	785,000	785,000						785,000				51,810	07/01/2014
902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A		10/08/2013	Various		18,442,525	18,170,000	18,014,465	18,043,872		3,866		3,866		18,047,738		394,787	394,787	714,992	11/01/2027
914072-HY-2	UNIV OF ARKANSAS AR UNIV REVENUES REF -V		02/13/2013	GOLDMAN, SACHS & CO.		1,885,920	1,500,000	1,837,725	1,817,808		(3,803)		(3,803)		1,814,005		71,915	71,915	22,500	11/01/2022
914072-KQ-5	UNIV OF AR-VAR-B		02/12/2013	RBC DAIN RAUSCHER		1,167,840	1,000,000	1,150,850	1,146,352		(1,842)		(1,842)		1,144,510		23,330	23,330	16,889	11/01/2021
914455-KN-9	UNIV OF MICHIGAN GEN REV 2010 SER C		11/13/2013	BARCLAYS		4,628,680	4,000,000	4,957,440	4,921,222		(106,218)		(106,218)		4,815,005		(186,325)	(186,325)	226,111	04/01/2021
914659-BM-8	UNIVERSITY & CMNTY CLG SYS OF NV 02A		02/25/2013	CALLED @ 100.00		1,140,000	1,140,000	1,140,000	1,140,000						1,140,000				40,014	07/01/2031
914115-VB-3	UNIVERSITY OF CENTRAL AR 07		03/04/2013	MORGAN STANLEY DEAN WITTER		1,403,733	1,265,000	1,267,011	1,266,082		(37)		(37)		1,266,045		137,688	137,688	19,924	11/01/2025
914119-FY-3	UNIVERSITY OF CINCINNATI OH RCPT 04 D		03/11/2013	PRE-REFUNDING		2,363,465	2,320,000	2,513,222	2,352,129		11,335		11,335		2,363,465				32,222	06/01/2015
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A		11/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		470,274	430,000	433,457	432,124		(298)		(298)		431,826		38,448	38,448	23,543	09/01/2021
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2007		08/22/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		402,640	400,000	390,588	392,577		272		272		392,849		9,791	9,791	17,800	03/01/2026
914399-JE-1	UNIVERSITY OF MAINE SYS REV 2007		09/16/2013	BARCLAYS		1,456,200	1,440,000	1,421,467	1,424,572		465		465		1,425,038		31,162	31,162	69,930	03/01/2029
914399-JF-8	UNIVERSITY OF MAINE SYS REV 2007		06/04/2013	FTN FINANCIAL		407,203	385,000	379,391	380,264		79		79		380,343		26,860	26,860	13,651	03/01/2030
914399-JH-4	UNIVERSITY OF MAINE SYS REV 2007		09/17/2013	Various		1,681,788	1,660,000	1,662,440	1,661,187		(185)		(185)		1,661,002		20,786	20,786	81,903	03/01/2032
914641-YV-1	UNIVERSITY OF NE LINCOLN MEM STAD 04A		10/29/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		4,184,350	4,110,000	3,982,015	4,026,675		5,487		5,487		4,032,162		152,188	152,188	205,500	11/01/2024
914641-J8-9	UNIVERSITY OF NE-LINCOLN STUD FEES 08A		04/03/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		721,240	650,000	640,263	642,019		116		116		642,135		79,105	79,105	22,506	07/01/2028
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		11/04/2013	INCAPITAL		182,747	175,000	172,109	172,967		119		119		173,086		9,661	9,661	6,942	06/01/2024
914857-AY-3	UNIVERSITY OF SC ED FACS 2005 A REF		07/23/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		263,066	255,000	254,669	254,739		7		7		254,746		8,320	8,320	7,491	06/01/2028
916277-JU-1	UPPER OCCOQUAN VA SWR AUTH REGL 07A		02/01/2013	RAMIREZ, SAMUAL A. & COMPANY		6,654,330	5,995,000	6,058,667	6,026,332		(620)		(620)		6,025,712		628,618	628,618	161,116	07/01/2029
91730E-AA-3	US EDUCATION LOAN TRUST I II 2004A-1 ABS		12/27/2013	Various		1,598,000	1,700,000	1,589,499	1,700,000		2,329	110,501	(108,172)		1,591,828		6,172	6,172	10,546	06/01/2039
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2013	CALLED @ 100.00000000		105,000	105,000	105,105	105,035		(2)		(2)		105,032		(32)	(32)	5,119	07/01/2023
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B		03/06/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		161,846	145,000	124,859	128,308		183		183		128,491		33,356	33,356	2,900	10/01/2025
917572-SZ-3	UTAH WTR FIN AGY POOLED LOAN 2007 B		02/01/2013	MORGAN STANLEY DEAN WITTER		2,565,636	2,350,000	2,365,534	2,357,939		(146)		(146)		2,357,793		207,843	207,843	36,719	10/01/2028
918828-AA-2	VAL VERDE CA SCH DIST SPL TAX 98A		10/01/2013	MATURED		815,000	815,000	815,000	815,000						815,000				48,493	10/01/2013
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07		11/05/2013	Various		16,261,505	16,155,000	9,693,000	9,499,534		1,271,842		1,271,842		10,771,376		5,490,129	5,490,129	942,322	05/01/2037
924160-6M-1	VERMONT ED HLTH HOSP FLETCHER 04A		12/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		103,405	100,000	105,455	101,248		(630)		(630)		100,619		2,786	2,786	5,347	12/01/2020
924160-6N-9	VERMONT ED HLTH HOSP FLETCHER 04A		12/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		103,329	100,000	104,700	101,072		(541)		(541)		100,532		2,797	2,797	5,347	12/01/2021
924160-6R-0	VERMONT ED HLTH HOSP FLETCHER 04A		12/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		464,375	450,000	467,106	453,947		(1,953)		(1,953)		451,994		12,381	12,381	23,674	12/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92428C-EW-0	VERMONT STUD ASST CORP ED LN SR 04 00 AB		02/12/2013	MORGAN STANLEY DEAN WITTER		15,318,000	16,650,000	16,650,000	16,650,000						16,650,000		(1,332,000)	(1,332,000)	1,914	12/15/2038
92428C-FA-7	VERMONT STUD ASST CORP ED LN SR 05 SS AB		06/25/2013	Various		14,095,000	15,200,000	13,597,813	13,832,608		23,994	62,625	(38,631)		13,793,978		301,022	301,022	1,805	12/15/2039
926057-AW-0	VICTOR VALLEY CA TRAN AUTH COP 07		09/26/2013	MORGAN STANLEY		3,470,074	3,595,000	3,546,503	3,556,275		1,571		1,571		3,557,846		(87,773)	(87,773)	207,836	07/01/2027
926057-AX-8	VICTOR VALLEY CA TRAN AUTH COP 07		02/04/2013	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,622,173	5,405,000	5,374,137	5,378,876		101		101		5,378,977		243,196	243,196	154,043	07/01/2031
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		09/19/2013	FIDELITY CAPITAL MARKETS		3,466,133	3,310,000	3,284,877	3,289,804		793		793		3,290,597		175,535	175,535	158,466	09/01/2026
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		09/16/2013	Various		11,211,574	10,680,000	10,555,044	10,577,664		2,901		2,901		10,580,565		631,008	631,008	440,208	09/01/2027
92812Q-LK-1	VIRGINIA HSG DEV AUTH RENTAL 2005 K		10/22/2013	LOOP CAPITAL MARKETS		1,859,850	1,800,000	1,801,800	1,800,485		(185)		(185)		1,800,301		59,549	59,549	106,560	02/01/2025
937416-BA-2	WASHINGTON CA UNI SCH DIST YOLO COP 07		03/04/2013	STIFEL NICOLAUS & CO, INC.		2,445,763	2,210,000	2,255,570	2,233,372		(842)		(842)		2,232,530		213,233	213,233	66,300	08/01/2024
937416-BB-0	WASHINGTON CA UNI SCH DIST YOLO COP 07		03/04/2013	MORGAN STANLEY DEAN WITTER		2,430,527	2,205,000	2,099,739	2,115,010		922		922		2,115,932		314,595	314,595	66,150	08/01/2025
93978E-RY-0	WASHINGTON HLTH GRP HLTH PUGET SOUND 01		04/04/2013	CALLED @ 100.00000000		1,100,000	1,100,000	1,193,280	1,100,000						1,100,000				20,201	12/01/2013
93978H-FK-6	WASHINGTON ST HLTH CARE FACS AUTH PROVID		02/20/2013	CITIGROUP GLOBAL MARKETS		2,762,303	2,250,000	2,673,270	2,657,065		(5,436)		(5,436)		2,651,629		110,674	110,674	45,000	10/01/2022
93978H-GB-5	WASHINGTON ST HLTH CARE FACS AUTH PROVID		02/20/2013	CITIGROUP GLOBAL MARKETS		2,567,964	2,100,000	2,487,303	2,470,511		(5,631)		(5,631)		2,464,880		103,084	103,084	42,000	10/01/2021
944514-GK-8	WAYNE CNTY MI DETROIT MET ARPT 07		09/19/2013	RAYMOND JAMES & ASSOCIATES, INC.		8,364,180	8,265,000	8,297,977	8,282,930		(2,427)		(2,427)		8,280,503		83,677	83,677	302,706	12/01/2023
944514-GL-6	WAYNE CNTY MI DETROIT MET ARPT 07		06/12/2013	RAYMOND JAMES & ASSOCIATES, INC.		8,919,939	8,650,000	8,656,661	8,653,625		(307)		(307)		8,653,317		266,621	266,621	211,925	12/01/2024
944514-GM-4	WAYNE CNTY MI DETROIT MET ARPT 07		06/06/2013	CITIGROUP GLOBAL MARKETS		9,362,768	9,050,000	9,027,556	9,032,231		456		456		9,032,687		330,081	330,081	214,938	12/01/2025
944514-FE-3	WAYNE CNTY MI DETROIT MET ARPT 07 JR		10/29/2013	UNION BANK OF SWITZERLAND		6,314,735	5,950,000	6,084,411	6,024,744		(11,497)		(11,497)		6,013,247		301,488	301,488	272,708	12/01/2023
948903-DZ-9	WELD CNTY CO COP 2006		11/01/2013	Various		1,732,709	1,625,000	1,733,193	1,673,105		(9,604)		(9,604)		1,663,501		69,208	69,208	72,066	12/15/2026
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2013	Various		290,000	290,000	290,000	290,000	(165,000)			(165,000)		290,000				30,950	09/02/2017
956622-YN-8	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		06/17/2013	HARRIS TRUST & SAVINGS BANK		5,607,552	5,100,000	4,948,326	4,971,643		3,282		3,282		4,974,925		632,627	632,627	151,530	06/01/2028
956725-DM-4	WEST VIRGINIA WTR DEV AUTH INFRA 07A		08/22/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		775,830	750,000	775,020	761,040		(1,804)		(1,804)		759,236		16,594	16,594	32,260	10/01/2026
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2013	CALLED @ 100.00000000		190,000	190,000	189,050	189,849						189,849		151	151	12,113	01/01/2016
960557-CL-8	WESTLANDS CA WTR DIST REV COP 2005 A		10/28/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		646,536	620,000	611,563	607,612		963		963		608,575		37,961	37,961	36,167	09/01/2021
963864-ES-8	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2013	MATURED		615,000	615,000	615,000	615,000						615,000				22,294	01/01/2013
967250-UW-9	WICHITA KS HOSP REVENUE VIA CHRISTI HEAL		05/03/2013	UNION BANK OF SWITZERLAND		14,331,096	11,895,000	13,085,690	12,961,032		(35,870)		(35,870)		12,925,162		1,405,934	1,405,934	285,810	11/15/2022
97710N-QT-6	WISCONSIN HLTH & ED CHILDRENS HOSP 98		02/15/2013	MATURED		1,790,000	1,790,000	1,924,143	1,791,911		(1,911)		(1,911)		1,790,000				50,344	02/15/2013
97710N-PZ-3	WISCONSIN HLTH & ED FAC CONCORDIA		10/01/2013	CALLED @ 100.00000000		340,000	340,000	326,478	335,633		918		918		336,552		3,448	3,448	17,425	10/01/2018
97710B-AY-8	WISCONSIN HLTH & ED MINISTRY HLTH 04		06/04/2013	MORGAN STANLEY DEAN WITTER		748,321	700,000	696,129	696,648		54		54		696,703		51,618	51,618	29,750	08/01/2031
97689P-6P-8	WISCONSIN HSG ECON AUTH HMEOWNSHP 07E		05/30/2013	Various		5,164,249	4,950,000	4,950,000	4,950,000						4,950,000		214,249	214,249	190,223	03/01/2029
986408-BP-6	YORK CNTY PA SCH TECH COP 07		11/20/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.		625,108	575,000	580,146	577,601		(270)		(270)		577,331		47,776	47,776	23,250	02/15/2022
986408-BQ-4	YORK CNTY PA SCH TECH COP 07		10/23/2013	Various		1,785,587	1,680,000	1,690,886	1,685,506		(776)		(776)		1,684,731		100,857	100,857	82,155	02/15/2023
3199999. Subtotal - Bonds - U.S. Special Revenues						2,844,997,667	2,723,473,673	2,722,978,201	2,730,495,713	3,857,304	(860,668)	1,327,527	1,669,110		2,732,616,876		112,380,791	112,380,791	93,049,622	XXX
002824-AW-0	ABBOTT LABORATORIES		06/04/2013	PARIBAS CAPITAL MARKETS		5,586,750	5,000,000	5,042,550	5,035,058		(1,778)		(1,778)		5,033,280		553,470	553,470	108,854	05/27/2020
00287Y-AA-7	ABBVIE INC		08/12/2013	EXCHANGE		99,949,680	100,000,000	99,933,000	99,936,245		13,562		13,562		99,949,807		(127)	(127)	913,333	11/06/2015
00287Y-AB-5	ABBVIE INC		08/12/2013	EXCHANGE		74,866,095	75,000,000	74,843,250	74,847,687		18,573		18,573		74,866,260		(165)	(165)	998,959	11/06/2017
02474R-AB-9	ABC SUPPLY HLDGS CO TERM B LOAN		12/31/2013	SCHEDULED REDEMPTION		42,500	42,500	42,775			(275)		(275)		42,500				62	04/16/2020
00432C-AD-3	ACCESS GROUP, INC. ABS		05/06/2013	Various		33,380,226	36,952,201	32,823,672	33,291,343		264,449		264,449		33,555,792		(175,566)	(175,566)	109,666	08/25/2036
00432C-BG-5	ACCESS GROUP, INC. ABS		02/21/2013	Various		11,354,799	11,669,942	10,823,871	10,967,672		71,693		71,693		11,039,365		315,434	315,434	22,682	04/25/2029
00432C-BN-0	ACCESS GROUP, INC. ABS		01/24/2013	J. P. MORGAN SECURITIES, INC.		24,314,453	25,000,000	23,312,500	23,692,775		24,266		24,266		23,717,041		597,412	597,412	12,278	09/26/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00432C-DH-1	ACCESS GROUP, INC. ABS		11/25/2013	SCHEDULED REDEMPTION		10,015,560	10,015,560	9,420,886	9,574,563		440,996		440,996		10,015,560				33,447	08/25/2026
00434N-AA-3	ACCESS MIDSTREAM PARTNER		10/24/2013	Various		1,837,000	1,900,000	1,900,000	1,900,000						1,900,000		(63,000)	(63,000)	74,520	05/15/2023
00507X-AC-9	ACTIVISION BLIZZARD INC. TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		30,000	30,000	29,950			50		50		30,000				153	10/12/2020
006848-AS-4	ADELPHIA COMM		05/30/2013	Various		679											679	679		10/01/2002
006848-BA-2	ADELPHIA COMM		03/04/2013	Various		17,991											17,991	17,991		01/15/2009
00100U-AD-4	ADS WASTE MANAGEMENT HLDGS INC NEW TLB		12/31/2013	SCHEDULED REDEMPTION		12,594	12,594	12,705			(110)		(110)		12,594				78	10/09/2019
00101J-AA-4	ADT CORP		05/07/2013	EXCHANGE		19,482,947	19,500,000	19,479,720	19,481,593		1,355		1,355		19,482,948		(1)	(1)	368,063	07/15/2017
00101J-AE-6	ADT CORP		09/06/2013	Various		16,444,650	17,500,000	17,484,696			955		955		17,485,651		(1,041,001)	(1,041,001)	230,156	07/15/2017
00751Y-AB-2	ADVANCE AUTO PARTS INC		10/16/2013	BARCLAYS		9,905,100	10,000,000	10,142,100	10,131,218		(9,758)		(9,758)		10,121,460		(216,360)	(216,360)	570,000	01/15/2022
007903-AV-9	ADVANCED MICRO DEVICES		06/13/2013	Various		5,842,190	6,050,000	6,045,313	4,976,125	1,068,892	417		1,069,309		6,045,434		(203,244)	(203,244)	344,391	08/15/2022
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		04/18/2013	SCHEDULED REDEMPTION		36,163	36,163	24,308	35,982		182		182		36,163					03/01/2017
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		04/18/2013	SCHEDULED REDEMPTION		99,443	99,443	66,843	98,942		501		501		99,443					03/01/2017
00769E-AN-0	ADVANTAGE SALES & MARKETING TERM LOAN (F		12/31/2013	SCHEDULED REDEMPTION		17,208	17,208	17,354	17,312	47	(150)		(103)		17,208				3,942	12/17/2017
007924-AF-0	AEGON NV	F	06/01/2013	MATURED		5,000,000	5,000,000	5,257,000	5,047,320		(47,320)		(47,320)		5,000,000				118,750	06/01/2013
05377R-AQ-7	AESOP FUNDING II LLC ABS		11/20/2013	SCHEDULED REDEMPTION		8,000,000	8,000,000	7,998,209	7,999,407		593		593		8,000,000				198,666	11/20/2014
00817Y-AL-2	AETNA INC		11/14/2013	NOMURA SECURITIES INTERNATIONAL INC		9,889,600	10,000,000	9,951,900	9,953,284		8,200		8,200		9,961,484		(71,884)	(71,884)	155,000	11/15/2017
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		49,420	49,420	49,545	45,265	4,031	123		4,154		49,420				2,578	10/09/2016
02660V-AY-4	AHMA 2005-2 1A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		5,764	17,330	7,598	7,218		(1,454)		(1,454)		5,764				73	03/25/2036
L0001U-AB-5	AI CHEM & CY SCA TRANCHE B-1 TL	F	12/31/2013	SCHEDULED REDEMPTION		3,292	3,292	3,276			16		16		3,292				6,850	10/03/2019
L0001U-AC-3	AI CHEM & CY US ACQUICO INC TRANCHE B-2	F	12/31/2013	SCHEDULED REDEMPTION		1,708	1,708	1,700			9		9		1,708				3,554	10/03/2019
00912X-AL-8	AIR LEASE CORPORATION		12/18/2013	Various		42,161,060	42,000,000	41,940,360			742		742		41,941,102		219,958	219,958	99,656	01/15/2019
00928Q-AH-4	AIRCASTLE LTD	E	01/18/2013	EXCHANGE		600,000	600,000	600,000	600,000						600,000				5,000	12/01/2019
009363-AH-5	AIRGAS INC		10/01/2013	MATURED		5,000,000	5,000,000	4,996,450	4,999,219		781		781		5,000,000				142,500	10/01/2013
012725-AA-5	ALBEMARLE CORP		09/17/2013	JPMORGAN CHASE & CO.		13,653,636	13,270,000	13,126,777	13,150,389		9,124		9,124		13,159,514		494,122	494,122	456,156	12/15/2020
017363-AK-8	ALLEGHENY ENERGY SUPPLY		03/14/2013	TENDER OFFER		7,877,050	6,815,000	7,507,881	7,450,477		(16,482)		(16,482)		7,433,996		443,054	443,054	162,188	10/15/2019
01973J-AH-2	ALLISON TRANSMISSION, INC. NEW TERM B3		12/31/2013	SCHEDULED REDEMPTION		15,025	15,025	15,119			(94)		(94)		15,025				5,097	08/23/2019
01973J-AG-4	ALLISON TRANSMISSION, INC. TERM LOAN B-2		12/31/2013	SCHEDULED REDEMPTION		830,652	830,652	841,035			(10,383)		(10,383)		830,652				51,501	08/07/2017
02006A-AD-9	ALLY AUTO RECEIVABLES TRUST ABS		02/19/2013	NOMURA SECURITIES INTERNATIONAL, INC.		3,531,172	3,500,000	3,533,086			(807)		(807)		3,532,279		(1,107)	(1,107)	6,514	10/17/2016
37042G-4F-0	ALLY FINANCIAL INC		08/15/2013	CALLED @ 100.00		1,169,000	1,169,000	1,150,004	1,153,605		1,506		1,506		1,155,111		13,889	13,889	57,866	05/15/2018
37042G-4M-5	ALLY FINANCIAL INC		12/15/2013	CALLED @ 100.00000000		803,000	803,000	789,951	792,389		1,584		1,584		793,973		9,027	9,027	53,400	06/15/2018
37042G-4T-0	ALLY FINANCIAL INC		12/15/2013	CALLED @ 100.00000000		1,034,000	1,034,000	1,017,198	1,020,331		2,038		2,038		1,022,369		11,631	11,631	69,278	06/15/2018
37042G-4Z-6	ALLY FINANCIAL INC		12/15/2013	CALLED @ 100.00000000		474,000	474,000	466,298	465,262	2,472	934		3,407		468,668		5,332	5,332	31,758	06/15/2018
37042G-5F-9	ALLY FINANCIAL INC		09/15/2013	CALLED @ 100.00000000		708,000	708,000	696,495	698,647		1,024		1,024		699,672		8,329	8,329	34,515	06/15/2018
3704A0-BC-5	ALLY FINANCIAL INC		10/15/2013	CALLED @ 100.00000000		1,036,000	1,036,000	1,019,165	1,022,134		1,580		1,580		1,023,714		12,286	12,286	68,894	10/15/2018
02005A-AJ-7	ALLY MASTER OWNER TRUST ABS		04/15/2013	SCHEDULED REDEMPTION		11,398,000	11,398,000	11,824,089	11,454,954		(56,954)		(56,954)		11,398,000				147,034	04/15/2015
02005A-BN-7	ALLY MASTER OWNER TRUST ABS		01/24/2013	NOMURA SECURITIES INTERNATIONAL, INC.		14,384,765	14,170,000	14,404,691	14,348,979		(10,087)		(10,087)		14,338,892		45,873	45,873	31,347	05/15/2016
02005A-CN-6	ALLY MASTER OWNER TRUST ABS		03/11/2013	BARCLAYS BANK		11,597,929	11,500,000	11,604,219			(5,307)		(5,307)		11,598,912		(982)	(982)	30,989	06/15/2017
02005A-DF-2	ALLY MASTER OWNER TRUST ABS		03/08/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		8,508,965	8,500,000	8,498,032			40		40		8,498,072		10,893	10,893	9,167	02/15/2016
02076X-AC-6	ALPHA NATURAL RESOURCES		09/25/2013	Various		3,967,500	4,500,000	4,494,813	4,117,500	377,694	281		377,975		4,495,475		(527,975)	(527,975)	155,469	06/01/2021
023135-AK-2	AMAZON.COM INC		07/02/2013	Various		29,424,330	29,500,000	29,419,760	29,422,120		8,481		8,481		29,430,601		(6,271)	(6,271)	78,271	11/27/2015
00164D-AM-5	AMC ENTMT INC INITIAL TERM LOANS		12/31/2013	SCHEDULED REDEMPTION		73,153	73,153	73,842			(689)		(689)		73,153				84,328	04/30/2020
00164V-AC-7	AMC NETWORKS INC		01/15/2013	BANK OF AMERICA		1,515,000	1,500,000	1,500,000	1,500,000						1,500,000		15,000	15,000	6,135	12/15/2022
0258M0-CZ-0	AMER EXPRESS CREDIT CO		11/18/2013	CITIGROUP GLOBAL MARKETS		12,429,720	12,000,000	11,988,480	11,995,874		2,182		2,182		11,998,056		431,664	431,664	761,917	08/25/2014
02369A-AG-3	AMERICAN ACHIEVEMENT COR		05/02/2013	Various		4,805,881	5,000,000	5,075,000	4,275,000	774,161	(3,307)		770,854		5,045,854		(239,972)	(239,972)	231,443	04/15/2016
02376C-AH-8	AMERICAN AIRLINES INC. CLASS B TL		12/31/2013	SCHEDULED REDEMPTION		45,000	45,000	44,775			225		225		45,000				70,995	06/27/2019
025815-AA-9	AMERICAN EXPR CENTURION		05/15/2013	Various		25,070,000	25,000,000	24,990,500	24,990,909		1,211		1,211		24,992,120		77,880	77,880	113,021	11/13/2015
02580E-CN-1	AMERICAN EXPRESS BK FSB		04/16/2013	MATURED		1,000,000	1,000,000	914,108	993,682		6,318		6,318		1,000,000				27,500	04/16/2013
0258M0-DE-6	AMERICAN EXPRESS CREDIT		11/19/2013	UNION BANK OF SWITZERLAND		10,177,600	10,000,000	9,998,000	9,998,361		589		589		9,998,950		178,650	178,650	165,278	06/12/2015
026874-BV-8	AMERICAN INTL GROUP		09/09/2013	CALLED @ 101.08434900		5,000,000	5,000,000	4,998,450	4,999,467		352		352		4,999,819		181	181	264,092	01/15/2014
03027X-AA-8	AMERICAN TOWER CORP		04/03/2013	GOLDMAN, SACHS & CO.		10,875,100	10,000,000	9,981,000	9,982,220		409		409		9,982,630		892,470	892,470	262,417	03/15/2022
03076C-AB-2	AMERIPRISE FINANCIAL INC		11/04/2013	CALLED @ 110.33800000		3,034,000	3,034,000	2,654,072	2,857,056		47,765		47,765		2,904,821		129,179	129,179	563,628	11/15/2015
03073E-AJ-4	AMERISOURCEBERGEN CORP		02/21/2013	CITIBANK		10,616,800	10,000,000	9,985,800	9,987,169		189		189		9,987,359		629,441	629,441	98,194	11/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
031162-BD-1	AMGEN INC		09/12/2013	Various		6,333,942	6,259,000	6,399,139	6,387,114		(9,166)		(9,166)		6,377,948		(44,006)	(44,006)	188,180	10/01/2020
031652-BC-3	AMKOR TECHNOLOGIES INC		01/09/2013	CITIBANK		2,191,800	2,080,000	2,194,200	2,152,800	7,346	(789)		6,557		2,159,357		32,443	32,443	31,106	05/01/2018
031652-BF-6	AMKOR TECHNOLOGY INC		01/15/2013	EXCHANGE		1,250,000	1,250,000	1,250,000	1,231,250	18,750			18,750		1,250,000				25,234	10/01/2022
031652-BG-4	AMKOR TECHNOLOGY INC		02/27/2013	DEUTSCHE BANK SECURITIES		1,014,750	1,025,000	1,025,000							1,025,000		(10,250)	(10,250)	29,586	10/01/2022
032095-AB-7	AMPHENOL CORP		02/25/2013	DEUTSCHE BANK SECURITIES		10,491,300	10,000,000	9,974,600	9,976,557		340		340		9,976,897		514,403	514,403	230,000	02/01/2022
03232P-AA-6	AMSURG CORP		06/11/2013	EXCHANGE		2,709,664	2,700,000	2,710,500	2,710,331		(667)		(667)		2,709,664				84,797	11/30/2020
03027W-AA-0	AMTT 2007-1 A-FX ABS		03/15/2013	SCHEDULED REDEMPTION		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				592,571	04/15/2037
034863-AC-4	ANGLO AMERICAN CAPITAL	F	09/27/2013	MATURED		7,000,000	7,000,000	6,994,120	6,998,517		1,483		1,483		7,000,000				150,500	09/27/2013
037411-AX-3	APACHE CORP		09/09/2013	SUNTRUST INVESTMENT SERVICES, INC.		4,027,560	4,000,000	3,958,800	3,966,009		2,548		2,548		3,968,557		59,003	59,003	161,514	02/01/2021
03746A-AC-4	APACHE FINANCE CANADA		12/19/2013	CALLED @ 105.59200000		5,000,000	5,000,000	5,335,000	5,191,197		(76,458)		(76,458)		5,114,739		(114,739)	(114,739)	519,010	05/15/2015
03832T-AB-0	APPVION INC. TERM LOAN		10/01/2013	SCHEDULED REDEMPTION		8,750	8,750	8,663			88		88		8,750				115	06/28/2019
03852C-AD-8	ARAMARK CORPORATION US TERM B LOAN (EXT)		12/18/2013	SCHEDULED REDEMPTION		4,430,284	4,430,284	4,450,327	3,388,462	9,397	(20,380)		(10,983)		4,430,284				114,904	07/26/2016
03938L-AW-4	ARCELORMITTAL	F	08/27/2012	Various					2,493,458		(477)		(477)						174	02/25/2017
03938D-AD-4	ARCH COAL, INC. TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		32,472	32,472	32,300	32,289		184		184		32,472				140,763	05/16/2018
039483-BB-7	ARCHER-DANIELS-MIDLAND C		01/15/2013	CITIBANK		9,141,520	8,000,000	8,058,320	8,049,799		(239)		(239)		8,049,560		1,091,960	1,091,960	136,361	03/01/2021
04012V-AA-7	ARES_07-12A CDO - CF - LOANS		11/25/2013	SCHEDULED REDEMPTION		618,811	618,811	603,959			14,851		14,851		618,811				1,395	11/25/2020
04044T-AC-0	ARISTOTLE HOLDING INC		01/21/2013	EXCHANGE		18,995,987	19,000,000	18,994,870	18,995,939		55		55		18,995,994		(6)	(6)	121,917	11/15/2016
04044T-AG-1	ARISTOTLE HOLDING INC		01/21/2013	EXCHANGE		34,880,622	35,000,000	34,827,800	34,877,809		3,126		3,126		34,880,936		(314)	(314)	324,625	02/12/2015
04044T-AL-0	ARISTOTLE HOLDING INC		01/21/2013	EXCHANGE		44,789,358	45,000,000	44,741,700	44,786,936		2,689		2,689		44,789,625		(267)	(267)	516,750	02/15/2017
04109H-BE-3	ARKANSAS DEV FIN UNIV AR CANCER RES 06		10/08/2013	Various		407,960	1,000,000	290,300	401,062		15,706		15,706		416,768		(8,808)	(8,808)		07/01/2031
007036-PC-4	ARMT 2005-6A A22 RMBS		12/25/2013	SCHEDULED REDEMPTION		28,293	28,293	28,293	11,386	16,910	(3)		16,907		28,293				170	11/25/2035
04269G-AD-4	ARRIS GROUP TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		2,359,871	2,359,871	2,358,334			1,537		1,537		2,359,871				83,891	04/17/2020
04420T-AS-9	ASHLAND INC TERM B		02/26/2013	Various		5,370,093	5,370,093	5,415,955	5,415,211		(45,119)		(45,119)		5,370,093				43,341	08/23/2018
04649V-AG-5	ASURION LLC INCREMENTAL TRANCHE B-1 TL		12/31/2013	SCHEDULED REDEMPTION		139,286	139,286	139,409			69,520		69,520		139,286				383,958	05/24/2019
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		02/21/2013	Various		13,940,890	13,928,571	13,940,895	13,941,176		(314)		(314)		13,940,890				110,655	05/24/2018
00206R-AW-2	AT&T INC		11/01/2013	Various		21,232,705	20,304,000	21,212,807	20,958,524		(157,417)		(157,417)		20,801,107		431,598	431,598	574,677	05/15/2016
00206R-BL-5	AT&T INC		02/07/2013	WARBURG DILLION READ LLC		13,600,000	13,600,000	13,595,648	13,595,729		165		165		13,595,893		4,107	4,107	18,436	12/01/2015
00488K-AE-6	ATLANTIC BROADBAND PENN (ACQ COGECO) TLB		12/31/2013	SCHEDULED REDEMPTION		35,731	35,731	35,691	7,754		42		42		35,731				39,646	11/30/2019
04963W-AB-2	ATRM_5C CDO - CF - LOANS	E	11/20/2013	SCHEDULED REDEMPTION		1,869,458	1,869,458	1,850,950			18,508		18,508		1,869,458				2,313	07/20/2020
05070G-AA-6	AUDATEX NORTH AMERICA IN		06/27/2013	EXCHANGE		1,759,538	1,725,000	1,771,920	1,764,669		(5,132)		(5,132)		1,759,537		1	1	62,100	06/15/2018
053332-AD-4	AUTOZONE INC		06/01/2013	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				21,875	06/01/2013
053332-AL-6	AUTOZONE INC		09/16/2013	MITSUBISHI UFJ SECURITIES (USA)		5,045,700	5,000,000	5,012,960	5,011,965		(955)		(955)		5,011,010		34,690	34,690	168,889	11/15/2020
05377J-AL-6	AVIS BUDGET CAR RENTAL LLC TRANCHE B TL		12/31/2013	SCHEDULED REDEMPTION		42,662	42,662	42,681			(19)		(19)		42,662				13,299	03/15/2019
05377R-AJ-3	AVIS BUDGET RENTAL CAR FUNDING ABS		12/20/2013	SCHEDULED REDEMPTION		2,333,333	2,333,333	2,395,312	2,368,394		(35,061)		(35,061)		2,333,333				93,800	04/20/2015
90347B-AB-4	AXALTA COATING (DUPONT) TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		7,500	7,500	7,425			75		75		7,500				15,833	02/03/2020
05615M-AA-5	BABSON 05-3A A1 CDO - CF - LOANS	E	11/12/2013	SCHEDULED REDEMPTION		3,511,552	3,511,552	3,226,739	3,352,493		159,060		159,060		3,511,552				10,556	11/10/2019
05946X-SC-8	BAFC 2005-B 3A3 RMBS		12/20/2013	SCHEDULED REDEMPTION		244,208	244,208	171,442	173,674		70,534		70,534		244,208				763	04/20/2035
058928-AA-0	BAFC 2006-B 1A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		63,032	67,570	39,910	42,834		20,198		20,198		63,032				1,235	03/20/2036
059522-AB-8	BAFC 2007-C 6A2 RMBS		12/20/2013	SCHEDULED REDEMPTION		446,019	446,019	261,082	260,394		185,625		185,625		446,019				1,440	05/20/2047
059522-AC-6	BAFC 2007-C 7A1 RMBS		12/20/2013	SCHEDULED REDEMPTION		557,659	557,659	357,503	359,418		198,241		198,241		557,659				1,442	09/25/2049
05955Y-AM-1	BAFC 2010-R3 3A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,798,276	1,798,276	1,793,780	1,795,568		2,707		2,707		1,798,276				57,696	09/26/2037
058498-AR-7	BALL CORP		07/24/2013	Various		4,975,500	4,800,000	4,800,000	4,800,000						4,800,000		175,500	175,500	159,083	03/15/2022
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 CLO LOANS	E	07/25/2013	SCHEDULED REDEMPTION		9,580,382	9,580,382	8,786,027	9,317,236		263,146		263,146		9,580,382				29,260	07/25/2017
07386H-SQ-5	BALTA 2005-4 1A2 RMBS		12/26/2013	SCHEDULED REDEMPTION		681,466	681,466	682,105	453,234	228,349	(116)		228,233		681,466				3,183	04/25/2035
059165-ED-8	BALTIMORE GAS & ELECTRIC		03/26/2013	Various		7,460,863	7,000,000	6,961,430	6,965,124		610		610		6,965,735		495,128	495,128	75,785	11/15/2021
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2 ABS		11/19/2013	DISTRIBUTION		23									23			23		08/21/2027
060505-BD-5	BANK OF AMERICA CORP		08/15/2013	MATURED		1,000,000	1,000,000	1,001,090	1,000,411		(411)		(411)		1,000,000				47,500	08/15/2013
06051G-EE-5	BANK OF AMERICA CORP		08/26/2013	BANK OF AMERICA/MERRILL LYNCH		5,902,504	5,300,000	5,633,476	5,609,469		(21,216)		(21,216)		5,588,253		314,251	314,251	358,081	01/05/2021
06051G-EH-8	BANK OF AMERICA CORP		08/23/2013	BANK OF AMERICA/MERRILL LYNCH		10,533,000	10,000,000	10,057,000	10,053,076		(3,441)		(3,441)		10,049,635		483,365	483,365	395,833	05/13/2021
06051G-ER-6	BANK OF AMERICA CORP		10/18/2013	Various		60,437,120	60,000,000	59,970,000	59,972,210		4,657		4,657		59,976,866		460,254	460,254	627,000	10/09/2015
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		11/20/2013	Various		2,000	391,225	593									2,000	2,000		11/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06366R-HA-6	BANK OF MONTREAL	A	03/11/2013	J. P. MORGAN SECURITIES, INC.		20,957,160	21,000,000	20,967,660	20,969,573		1,270		1,270		20,970,844		(13,684)	(13,684)	149,450	09/11/2017
06366R-PS-8	BANK OF MONTREAL	A	10/04/2013	JPMORGAN CHASE & CO.		2,006,720	2,000,000	2,000,000							2,000,000		6,720	6,720	3,719	07/15/2016
063679-JJ-4	BANK OF MONTREAL	A	11/19/2013	BARCLAYS		10,444,600	10,000,000	10,072,700	10,047,036		(13,323)		(13,323)		10,033,712		410,888	410,888	347,813	01/25/2016
06406H-BY-4	BANK OF NEW YORK MELLON		02/11/2013	NOMURA SECURITIES INTERNATIONAL, INC.		2,146,480	2,000,000	1,998,660	1,998,806		14		14		1,998,820		147,660	147,660	27,808	09/23/2021
064149-A6-4	BANK OF NOVA SCOTIA	A	12/02/2013	GOLDMAN, SACHS & CO.		5,167,400	5,000,000	5,032,000	5,014,354		(6,356)		(6,356)		5,007,998		159,402	159,402	232,806	01/22/2015
06415C-AC-3	BANK OF NOVA SCOTIA	A	09/25/2013	Various		57,405,300	56,000,000	55,928,320	55,940,982		10,271		10,271		55,951,253		1,454,047	1,454,047	1,259,375	01/30/2017
067901-AF-5	BARRICK GOLD CORP	A	07/11/2013	Various		4,905,560	5,000,000	5,104,300	5,074,846		(11,435)		(11,435)		5,063,412		(157,852)	(157,852)	90,786	05/30/2016
067901-AL-2	BARRICK GOLD CORP	A	02/14/2013	GOLDMAN, SACHS & CO.		19,501,885	19,000,000	19,150,250	19,143,651		(1,808)		(1,808)		19,141,843		360,042	360,042	281,424	04/01/2022
06849V-AB-9	BARRICK GOLD FINANCE INC	A	06/28/2013	MORGAN STANLEY DEAN WITTER		7,192,500	7,000,000	7,143,373	7,125,748		(33,980)		(33,980)		7,091,767		100,733	100,733	216,125	11/15/2014
06985P-AJ-9	BASIC ENERGY SERVICES		01/24/2013	EXCHANGE		4,750,000	4,750,000	4,750,000	4,631,250	118,750			118,750		4,750,000				100,212	10/15/2022
05539B-ED-2	BCAP 2012-RR3 10A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,543,106	2,543,106	2,504,960	2,506,752		36,354		36,354		2,543,106				32,052	11/26/2036
055381-AR-8	BE AEROSPACE INC		01/31/2013	J. P. MORGAN SECURITIES, INC.		3,315,000	3,000,000	3,322,500	3,271,543		(5,438)		(5,438)		3,266,105		48,895	48,895	71,042	10/01/2020
075887-BA-6	BECTON DICKINSON		02/21/2013	CITIBANK		14,563,740	14,000,000	13,971,300	13,974,158		333		333		13,974,491		589,249	589,249	121,701	11/08/2021
081437-AH-8	BEMIS COMPANY INC		02/20/2013	WELLS FARGO BROKERAGE SERVICES		5,381,100	5,000,000	4,967,650	4,970,907		405		405		4,971,312		409,788	409,788	81,250	10/15/2021
084664-AD-3	BERKSHIRE HATHAWAY INC		10/15/2013	MATURED		1,000,000	1,000,000	1,069,085	1,029,457		(29,457)		(29,457)		1,000,000				46,250	10/15/2013
084670-AV-0	BERKSHIRE HATHAWAY INC		10/01/2013	BANK OF AMERICA/MERRILL LYNCH		49,844,734	48,115,000	49,964,521	49,136,363		(361,693)		(361,693)		48,774,670		1,070,064	1,070,064	1,766,355	02/11/2015
08511L-AH-1	BERLIN PACKAGING LLC TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		20,000	20,000	19,900			100		100		20,000				243	04/02/2019
085790-AQ-6	BERRY PLASTICS CORP		03/10/2013	CALLED @ 104.12500000		10,750,000	10,750,000	11,601,625	11,165,530		(41,861)		(41,861)		11,123,669		(373,669)	(373,669)	726,745	11/15/2015
08579J-AJ-1	BERRY PLASTICS CORP NEW TL D		12/31/2013	SCHEDULED REDEMPTION		52,500	52,500	52,500							52,500				333	02/10/2020
05541V-AA-4	BG ENERGY CAPITAL PLC	F	09/16/2013	BARCLAYS		6,150,420	6,000,000	5,930,820	5,942,860		4,434		4,434		5,947,294		203,126	203,126	186,667	12/09/2020
055451-AS-7	BHP BILLITON FINANCE (USA) LTD	F	12/11/2013	GOLDMAN, SACHS & CO.		50,030,000	50,000,000	50,000,000							50,000,000		30,000	30,000	53,269	09/30/2016
090613-AF-7	BIOMET INC		06/27/2013	EXCHANGE		3,700,678	3,550,000	3,719,500	3,713,061		(12,383)		(12,383)		3,700,678				204,470	08/01/2020
09061A-AS-3	BIOMET INC. DOLLAR TERM LOAN B2		12/31/2013	Various		2,021,615	2,016,628	2,011,680			(6)		(6)		2,011,674		9,941	9,941	20,648	07/25/2017
09247X-AK-7	BLACKROCK INC		05/30/2013	WELLS FARGO BROKERAGE SERVICES		35,986,940	35,465,000	35,503,119	35,496,104		(5,411)		(5,411)		35,490,693		496,247	496,247	247,886	06/01/2015
05578N-AC-4	BMC SOFTWARE INC. TERM LOAN FRGN		09/30/2013	CREDIT SUISSE		1,980,000	2,000,000	1,980,000			20		20		1,980,020		(20)	(20)	51,804	09/10/2020
05948K-F9-5	BOAA 2005-6 6A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,238,782	1,238,782	1,194,071	1,173,693		65,089		65,089		1,238,782				37,164	09/25/2022
097014-AH-7	BOEING CAPITAL CORP		01/15/2013	MATURED		2,000,000	2,000,000	2,114,400	2,004,022		(4,022)		(4,022)		2,000,000				58,000	01/15/2013
097751-AS-0	BOMBARDIER INC	A	01/07/2013	J. P. MORGAN SECURITIES, INC.		4,490,000	4,000,000	4,427,500	4,382,022		(1,590)		(1,590)		4,380,432		109,568	109,568	95,833	03/15/2018
101137-AJ-6	BOSTON SCIENTIFIC CORP		09/12/2013	CALLED @ 105.20600000		16,000,000	16,000,000	16,546,440	16,365,038		(124,086)		(124,086)		16,240,952		(240,952)	(240,952)	1,666,960	01/15/2015
10330J-AL-2	BOYD GAMING CORP TLB		12/31/2013	SCHEDULED REDEMPTION		18,473	18,473	18,454			18		18		18,473					08/14/2020
055650-BH-0	BP CAPITAL MARKETS PLC	F	11/05/2013	WELLS FARGO		15,665,700	15,000,000	15,497,200	15,228,368		(87,035)		(87,035)		15,141,333		524,367	524,367	674,896	03/10/2015
055650-BR-8	BP CAPITAL MARKETS PLC	F	08/26/2013	BARCLAYS		7,491,820	7,000,000	7,517,090	7,452,245		(31,483)		(31,483)		7,420,762		71,058	71,058	320,875	03/11/2021
055650-BU-1	BP CAPITAL MARKETS PLC	F	05/01/2013	BARCLAYS BANK		10,913,100	10,000,000	10,031,450	10,028,313		(955)		(955)		10,027,358		885,742	885,742	182,996	11/01/2021
055650-CC-0	BP CAPITAL MARKETS PLC	F	05/07/2013	BANK OF AMERICA		10,050,900	10,000,000	9,991,800	9,992,043		570		570		9,992,612		58,288	58,288	70,278	11/06/2017
055650-CE-6	BP CAPITAL MARKETS PLC	F	05/07/2013	WARBURG DILLION READ LLC		4,996,850	5,000,000	4,986,050							4,986,050		10,800	10,800		05/10/2018
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		02/19/2013	Various		4,271,000	4,400,000	4,002,020	4,045,660		1,366		1,366		4,047,027		223,973	223,973	11,763	07/01/2038
10623P-CM-0	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		02/20/2013	J. P. MORGAN SECURITIES, INC.		4,781,250	5,000,000	5,000,000	5,000,000						5,000,000		(218,750)	(218,750)	14,706	07/01/2038
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		07/01/2013	Various		2,969,697	2,969,697	2,953,201	2,952,701		16,996		16,996		2,969,697				65,859	12/14/2017
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		05/29/2013	Various		1,935,228	1,919,942	1,935,599	1,937,007		(1,768)		(1,768)		1,935,239		(11)	(11)	43,677	10/14/2016
10919R-AC-3	BRIGHT HORIZONS FAMILY TLB 2013		12/31/2013	SCHEDULED REDEMPTION		5,625	5,625	5,569			56		56		5,625				17	01/30/2020
110122-AS-7	BRISTOL-MYERS SQUIBB CO		05/22/2013	U.S. BANCORP PIPER JAFFRAY		19,821,900	20,000,000	19,818,200	19,832,991		14,012		14,012		19,847,003		(25,103)	(25,103)	142,181	08/01/2017
110394-AE-3	BRISTOW GROUP INC		09/10/2013	Various		5,389,500	5,200,000	5,462,800	5,459,443		(18,799)		(18,799)		5,440,644		(51,144)	(51,144)	294,826	10/15/2022
07384M-4L-3	BSARM 2004-10 31A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		503,533	503,533	498,498	495,668		7,865		7,865		503,533				408,247	05/25/2053
07384M-6H-0	BSARM 2004-12 2A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		579,582	579,582	569,892	570,342		9,240		9,240		579,582				195,677	10/25/2051
09254D-AA-3	BSIS_06-4A CDO - CF - LOANS		10/21/2013	SCHEDULED REDEMPTION		1,193,204	1,193,204	1,167,550			25,654		25,654		1,193,204				1,527	04/20/2019
120111-BK-4	BUILDING MATERIALS CORP		08/09/2013	JEFFERIES & COMPANY, INC.		2,135,000	2,000,000	2,150,000	2,122,907		(20,150)		(20,150)		2,102,757		32,243	32,243	137,118	08/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12768R-AD-9	CAESARS ENTERTAINMENT OP		05/17/2013	Various		2,864,875	2,900,000	2,900,000	2,878,250	21,750			21,750		2,900,000		(35,125)	(35,125)	159,446	02/15/2020
127693-AC-3	CAESARS OPERATING ESCROW		05/20/2013	OPPENHEIMER & CO. INC		1,239,063	1,250,000	1,250,000	1,250,000						1,250,000		(10,938)	(10,938)	84,688	02/15/2020
12800U-AL-4	CAISSE CENTRALE DESJARDN	A	10/03/2013	Various		62,120,409	60,850,000	62,075,768	62,004,833		(132,995)		(132,995)		61,871,838		248,571	248,571	763,807	03/06/2017
131244-AC-9	CALLIDUS IV A1B CDO - CF - LOANS	E	10/17/2013	SCHEDULED REDEMPTION		5,802,476	5,802,476	5,406,821	5,595,078		207,398		207,398		5,802,476				15,771	04/17/2020
13134Y-AD-9	CALPINE CONSTRUCTION FIN		06/03/2013	CALLED @ 104.00		9,038,000	9,038,000	9,617,780	9,428,618		(64,140)		(64,140)		9,364,479		(326,479)	(326,479)	727,057	06/01/2016
13134N-AD-3	CALPINE CONSTRUCTION FIN 7 YR TL B-1		12/31/2013	SCHEDULED REDEMPTION		25,000	25,000	24,938			63		63		25,000				28,846	05/03/2020
131347-BP-0	CALPINE CORP		10/31/2013	TENDER OFFER		891,702	882,000	919,485	909,471		(7,732)		(7,732)		901,739		(10,037)	(10,037)	93,247	10/15/2017
131347-BW-5	CALPINE CORP		12/02/2013	CALLED @ 103.00000000		608,000	608,000	642,200	638,170		(4,233)		(4,233)		633,937		(25,937)	(25,937)	77,393	02/15/2021
131347-BY-1	CALPINE CORP		12/02/2013	CALLED @ 103.00000000		956,000	956,000	1,027,700	1,021,244		(6,925)		(6,925)		1,014,319		(58,319)	(58,319)	132,615	01/15/2023
13134M-BA-0	CALPINE CORP 7Y SECURED TLB		12/31/2013	SCHEDULED REDEMPTION		6,250	6,250	6,187	6,219		31		31		6,250				16,678	10/09/2019
13134M-AW-3	CALPINE CORP TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		74,309	74,309	74,739	69,596		(448)		(448)		74,309				193,447	04/01/2018
13342B-AJ-4	CAMERON INTL CORP		02/11/2013	BARCLAYS BANK		10,383,000	10,000,000	9,974,400	9,975,747		262		262		9,976,009		406,991	406,991	104,000	04/30/2022
134429-AW-9	CAMPBELL SOUP CO		02/14/2013	BARCLAYS BANK		11,164,400	10,000,000	9,949,000	9,956,360		598		598		9,956,959		1,207,441	1,207,441	147,569	04/15/2021
136069-DM-0	CANADIAN IMPERIAL BANK	A	11/18/2013	BANK OF AMERICA/MERRILL LYNCH		10,350,900	10,000,000	9,992,100	9,995,917		1,421		1,421		9,997,338		353,562	353,562	360,389	07/02/2015
136069-ET-4	CANADIAN IMPERIAL BANK	A	07/15/2013	Various		30,080,000	30,000,000	29,991,000	29,991,742		1,368		1,368		29,993,109		86,891	86,891	191,750	10/01/2015
136385-AR-2	CANADIAN NATL RESOURCES	A	02/12/2013	GOLDMAN, SACHS & CO.		4,192,360	4,000,000	3,984,240	3,985,754		168		168		3,985,923		206,437	206,437	34,500	11/15/2021
14149Y-AT-5	CARDINAL HEALTH INC		02/21/2013	J. P. MORGAN SECURITIES, INC.		14,094,125	12,500,000	12,437,625	12,448,165		831		831		12,448,996		1,645,129	1,645,129	114,019	12/15/2020
141781-AY-0	CARGILL INC		08/26/2013	BARCLAYS		4,111,516	3,925,000	4,163,758	4,134,290		(14,382)		(14,382)		4,119,908		(8,392)	(8,392)	133,831	05/14/2021
141784-DE-5	CARGILL INC		11/15/2013	MATURED		1,000,000	1,000,000	1,077,602	1,032,387		(32,387)		(32,387)		1,000,000				50,000	11/15/2013
142812-AB-2	CARLSON WAGONLIT BV	F	09/20/2013	OPPENHEIMER & CO., INC.		8,101,000	8,000,000	8,104,563	8,095,644		(10,985)		(10,985)		8,084,658		16,342	16,342	427,090	06/15/2019
14912L-5E-7	CATERPILLAR FINANCIAL SE		07/18/2013	BARCLAYS BANK		17,987,420	18,000,000	17,970,660	17,973,975		3,196		3,196		17,977,171		10,249	10,249	188,139	06/01/2017
14912L-5J-6	CATERPILLAR FINANCIAL SE		05/20/2013	WELLS FARGO BROKERAGE SERVICES		30,045,300	30,000,000	29,959,500	29,960,702		3,107		3,107		29,963,809		81,491	81,491	205,208	11/06/2017
124857-AH-6	CBS CORP		08/13/2013	BARCLAYS BANK		9,972,800	10,000,000	9,885,800	9,897,259		13,686		13,686		9,910,945		61,855	61,855	225,333	07/01/2017
14987B-AB-9	CC HOLDINGS GS V LLC		06/27/2013	EXCHANGE		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				96,827	12/15/2017
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		05/03/2013	TENDER OFFER		9,764,213	9,450,000	9,949,000	9,792,351		(31,499)		(31,499)		9,760,853		3,360	3,360	661,795	04/30/2018
1248EP-AX-1	CCO HLDGS LLC/CAP CORP		07/09/2013	Various		6,125,000	6,000,000	6,187,500	6,170,105		(10,321)		(10,321)		6,159,784		(34,784)	(34,784)	376,521	01/31/2022
1248EP-AY-9	CCO HLDGS LLC/CAP CORP		07/03/2013	Various		1,007,650	1,085,000	1,074,432	1,074,719		426		426		1,075,145		(67,495)	(67,495)	50,137	09/30/2022
12512Y-AD-3	CDW LLC TERM LOAN		09/30/2013	SCHEDULED REDEMPTION		74,999	74,999	74,861			138		138		74,999				131,065	04/29/2020
15018L-AF-8	CEDAR FAIR, L.P. NEW TERM LOAN B		10/21/2013	SCHEDULED REDEMPTION		17,698	17,698	17,654			44		44		17,698				10,794	03/06/2020
15089Q-AD-6	CELANESE US HOLDINGS LLC		02/13/2013	WELLS FARGO		1,275,000	1,250,000	1,250,000	1,250,000						1,250,000		25,000	25,000	15,417	11/15/2022
15135U-AB-5	CENOVUS ENERGY INC	A	09/16/2013	TENDER OFFER		5,198,100	5,000,000	4,995,150	4,998,221		722		722		4,998,943		199,157	199,157	225,625	09/15/2014
153527-AG-1	CENTRAL GARDEN & PET CO		12/05/2013	Various		14,764,388	14,755,000	15,348,183	15,188,289		(87,905)		(87,905)		15,100,384		(335,996)	(335,996)	1,319,984	03/01/2018
15672W-AA-2	CEQUEL COM HLDG I/CAP CP		06/17/2013	CALLED @ 106.469		15,065,000	15,065,000	15,824,872	15,446,715		(54,443)		(54,443)		15,392,272		(327,272)	(327,272)	1,699,744	11/15/2017
15672E-AJ-3	CEQUEL COMMUNICATIONS TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		210,526	210,526	211,557	211,294	328	(1,096)		(768)		210,526				2,064	02/14/2019
16117L-AX-7	CHARTER COMM. OPER. TERM LOAN C EXTENDED		05/03/2013	Various		3,636,150	3,636,150	3,487,608	3,475,616	2,063	158,470		160,534		3,636,150				31,259	09/06/2016
16117L-AZ-2	CHARTER COMM. OPER. TERM LOAN D		05/03/2013	Various		1,491,237	1,491,237	1,497,351	1,496,663	914	(6,339)		(5,426)		1,491,237				20,365	05/15/2019
16117L-BC-2	CHARTER COMM. OPER. TERM LOAN E		12/31/2013	SCHEDULED REDEMPTION		40,000	40,000	39,800			200		200		40,000				75,320	07/01/2020
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2013	Various		648,266	730,038	528,054	517,203		139,419	8,357	131,062		648,266				134,629	03/25/2037
161571-FR-0	CHASE ISSUANCE TRUST ABS		10/28/2013	Various		11,982,188	12,000,000	11,973,750			509		509		11,974,259		7,928	7,928	3,893	10/16/2017
165167-CE-5	CHESAPEAKE ENERGY CORP		04/01/2013	TENDER OFFER		2,611,250	2,500,000	2,500,000	2,500,000						2,500,000		111,250	111,250	182,899	08/15/2018
165167-CX-1	CHESAPEAKE ENERGY CORP		04/17/2013	BANK OF AMERICA		1,275,000	1,250,000	1,254,688			(37)		(37)		1,254,650		20,350	20,350	3,919	06/15/2021
166764-AA-8	CHEVRON CORP		01/17/2013	Various		17,035,370	17,000,000	17,000,000	17,000,000						17,000,000		35,370	35,370	22,571	12/05/2017
17121D-AF-6	CHRYSLER FINANCIAL AUTO SECURI ABS		05/08/2013	SCHEDULED REDEMPTION		9,000,000	9,000,000	8,998,902	8,999,800		200		200		9,000,000				130,656	08/08/2016
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		11/07/2013	Various		4,533,000	4,000,000	4,155,000	4,144,011		(11,419)		(11,419)		4,132,593		400,407	400,407	227,792	06/15/2021
17121H-AD-2	CHRYSLER GROUP LLC TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		10,178	10,178	10,178							10,178				20,239	05/24/2017
125509-BN-8	CIGNA CORP		09/16/2013	JEFFERIES & COMPANY, INC.		3,144,390	3,000,000	2,989,620	2,991,404		659		659		2,992,062		152,328	152,328	99,896	12/15/2020
172442-AM-7	CINEMARK USA INC. TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		52,500	52,500	52,716			(216)		(216)		52,500				38	12/18/2019
172967-FD-8	CITIGROUP INC		09/16/2013	TENDER OFFER		8,172,971	7,923,000	7,966,408	7,946,192		(6,683)		(6,683)		7,939,509		233,462	233,462	548,173	05/19/2015
184496-AK-3	CLEAN HARBORS INC		05/22/2013	EXCHANGE		5,344,731	5,200,000	5,355,000	5,340,000	13,724	(8,993)		4,731		5,344,731				122,146	06/01/2021
184496-AL-1	CLEAN HARBORS INC		06/27/2013	RBC DOMINION SECURITIES		1,813,500	1,800,000	1,865,129			(1,168)		(1,168)		1,863,961		(50,461)	(50,461)	52,531	06/01/2021
18451Q-AJ-7	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		1,609,538	1,625,000	1,608,750	1,608,887		651		651		1,609,538				70,417	11/15/2022
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE		07/19/2013	EXCHANGE		4,475,000	4,475,000	4,475,000	4,475,000						4,475,000				193,917	11/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
189054-AQ-2	CLOROX		03/01/2013	MATURED		5,040,000	5,040,000	5,073,656	5,042,497		(2,497)		(2,497)		5,040,000				126,000	03/01/2013
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 CLO L	E	05/20/2013	SCHEDULED REDEMPTION		513,155	513,155	477,876	497,855		15,300		15,300		513,155				1,342	01/20/2017
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		12/01/2013	Various		2,313,088	2,481,667	1,904,472	1,981,918		454,521	123,350	331,171		2,313,088				97,996	08/25/2036
17316D-AC-8	CMLTI 2010-3 1A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,362,772	1,362,772	1,351,699	1,357,293		5,479		5,479		1,362,772				34,018	03/25/2046
17316D-AV-6	CMLTI 2010-3 5A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		4,066,840	4,066,840	4,041,422	4,042,025		24,815		24,815		4,066,840				120,024	10/25/2035
17319B-AC-9	CMLTI 2012-6 2A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,334,997	2,334,997	2,323,322	2,324,118		10,879		10,879		2,334,997				28,504	08/25/2036
125896-BK-5	CMS ENERGY CORP		09/18/2013	SUNTRUST INVESTMENT SERVICES, INC.		1,065,200	1,000,000	996,890	997,086		184		184		997,270		67,930	67,930	51,622	03/15/2022
17310F-AC-9	CMSI 2006-5 1A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,462,692	2,462,692	2,248,543	2,280,777		181,916		181,916		2,462,692				103,609	08/25/2037
19964L-AA-5	CNOVA_07-1 CDO - CF - LOANS	E	11/18/2013	SCHEDULED REDEMPTION		2,107,272	2,107,272	2,077,349			29,923		29,923		2,107,272				2,824	05/16/2019
191216-BC-3	COCA-COLA CO		11/15/2013	Various		13,012,990	13,000,000	13,000,000							13,000,000		12,990	12,990	1,681	11/01/2016
191216-AR-1	COCA-COLA CO/THE		05/31/2013	Various		14,590,018	13,681,000	13,116,940	13,211,201		21,547		21,547		13,232,748		1,357,270	1,357,270	189,980	11/15/2020
191216-BA-7	COCA-COLA CO/THE		08/08/2013	Various		29,778,300	30,000,000	29,935,200			3,554		3,554		29,938,754		(160,454)	(160,454)	98,708	04/01/2018
19416Q-DN-7	COLGATE-PALMOLIVE CO		12/02/2013	CANTOR FITZGERALD		3,241,453	3,100,000	3,194,674	3,156,022		(19,640)		(19,640)		3,136,382		105,071	105,071	130,200	08/05/2015
19416Q-DR-8	COLGATE-PALMOLIVE CO		08/01/2013	BARCLAYS BANK		5,067,400	5,000,000	4,647,950	4,707,091		19,409		19,409		4,726,500		340,900	340,900	112,674	11/01/2020
194262-BF-7	COLLEGE LOAN CORP - TRUST I SR NOTES SER		01/25/2013	MORGAN STANLEY DEAN WITTER		5,666,250	6,000,000	6,000,000	6,000,000						6,000,000		(333,750)	(333,750)	12,916	03/01/2042
199648-AA-4	COLUMBUS NOV 061A CDO - CF - LOANS	E	10/18/2013	SCHEDULED REDEMPTION		3,818,769	3,818,769	3,520,905	3,657,930		160,839		160,839		3,818,769				12,063	07/18/2018
20030N-AG-6	COMCAST CORP		11/22/2013	WELLS FARGO		7,155,915	6,500,000	6,827,795	6,690,480		(47,412)		(47,412)		6,643,068		512,847	512,847	305,663	06/15/2016
202795-HV-5	COMMONWEALTH EDISON		10/24/2013	Various		16,493,251	15,419,000	15,954,347	15,911,846		(47,315)		(47,315)		15,864,531		628,720	628,720	678,635	08/01/2020
20337E-AL-5	COMMSCOPE INC TRANCHE 4 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		17,740	17,740	17,771			(30)		(30)		17,740				45	01/15/2018
20337E-AK-7	COMMSCOPE INC. TRANCHE 2 TERM LOAN		12/03/2013	Various		8,141,945	8,129,583	8,094,377	8,091,623	3	2,048,255		2,048,258		8,101,814		40,131	40,131	343,555	01/14/2018
20337E-AM-3	COMMSCOPE INC. TRANCHE 3 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		11,827	11,827	11,847			(20)		(20)		11,827				25	01/23/2017
205768-AG-9	COMSTOCK RESOURCES INC		10/15/2013	CALLED @ 104.18800000		7,268,000	7,268,000	7,617,800	7,535,955		(70,601)		(70,601)		7,465,353		(197,353)	(197,353)	913,079	10/15/2017
207900-CB-5	CONNECTICUT DEV WTR AQUARION WTR 07		02/04/2013	Various		9,654,328	9,120,000	8,981,923	8,993,352		254		254		8,993,606		660,721	660,721	201,552	09/01/2037
20826F-AB-2	CONOCOPHILLIPS COMPANY		07/29/2013	Various		11,923,700	12,000,000	11,972,520	11,972,875		792		792		11,973,667		(49,967)	(49,967)	27,067	12/15/2017
210518-CF-1	CONSUMERS ENERGY CO		06/28/2013	CALLED @ 107.661832		4,800,000	4,800,000	5,300,304	5,074,605		(60,030)		(60,030)		5,014,575		(214,575)	(214,575)	556,435	03/15/2015
210797-AH-9	CONTINENTAL (UNITED) AIRLINES CLASS B TL		12/31/2013	SCHEDULED REDEMPTION		31,875	31,875	32,196			(321)		(321)		31,875				673	04/01/2019
21079V-AA-1	CONTL AIRLINES 2010-A ABS		08/26/2013	Various		3,189,838	3,033,860	2,969,390	2,978,937		5,692		5,692		2,984,629		205,209	205,209	159,343	07/12/2022
216871-AE-3	COOPER US INC		09/17/2013	JPMORGAN CHASE & CO.		10,228,700	10,000,000	9,952,300	9,960,674		3,080		3,080		9,963,755		264,945	264,945	296,007	12/15/2020
22160K-AD-7	COSTCO WHOLESALE CORP		01/10/2013	Various		40,208,100	40,000,000	39,952,400	39,953,449		437		437		39,953,886		254,214	254,214	24,556	12/07/2015
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		12/01/2013	Various		1,431,009	1,561,624	1,346,379	1,248,472		160,099	(22,439)	182,537		1,431,009				54,059	08/25/2040
223032-AL-4	COVIDIEN INTL FINANCE SA	E	10/25/2013	GOLDMAN, SACHS & CO.		3,240,960	3,000,000	2,996,400	2,997,171		274		274		2,997,444		243,516	243,516	110,250	06/15/2020
224044-BF-3	COX COMMUNICATIONS INC		06/01/2013	MATURED		7,500,000	7,500,000	7,057,859	7,469,982		30,018		30,018		7,500,000				173,438	06/01/2013
224044-BM-8	COX COMMUNICATIONS INC		05/30/2013	WELLS FARGO BROKERAGE SERVICES		3,852,127	3,593,000	3,991,104	3,886,808		(63,266)		(63,266)		3,823,543		28,585	28,585	91,926	12/15/2014
126185-AA-5	CPS AUTO TRUST ABS		12/15/2013	SCHEDULED REDEMPTION		3,742,469	3,742,469	3,742,000	3,741,967		502		502		3,742,469				59,158	06/17/2019
126186-AA-3	CPS AUTO TRUST ABS		12/15/2013	SCHEDULED REDEMPTION		3,935,635	3,935,635	3,935,093	3,935,282		353		353		3,935,635				64,977	04/16/2018
126193-AB-7	CPS AUTO TRUST ABS		05/15/2013	SCHEDULED REDEMPTION		966,698	966,698	967,533	966,862		(164)		(164)		966,698				6,520	03/15/2016
126195-AA-4	CPS AUTO TRUST ABS		12/15/2013	SCHEDULED REDEMPTION		7,980,957	7,980,957	7,980,008	7,980,203		755		755		7,980,957				173,504	09/17/2018
12623N-AA-9	CPS AUTO TRUST ABS		12/15/2013	SCHEDULED REDEMPTION		6,153,598	6,153,598	6,153,290	6,153,339		259		259		6,153,598				153,507	03/15/2019
12624G-AA-3	CPS AUTO TRUST ABS		12/15/2013	SCHEDULED REDEMPTION		6,562,851	6,562,851	6,562,082	6,562,196		656		656		6,562,851				96,663	09/16/2019
067383-AC-3	CR BARD INC		08/26/2013	WELLS FARGO		10,524,100	10,000,000	9,934,000	9,944,376		3,868		3,868		9,948,243		575,857	575,857	493,778	01/15/2021
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		12/01/2013	SCHEDULED REDEMPTION		418,039	1,637,243	766,612	801,146		(383,108)		(383,108)		418,039				48,374	08/25/2037
22540D-TC-1	CREDIT SUISSE NEW YORK	F	05/15/2013	MATURED		2,000,000	2,000,000	1,851,022	1,986,477		13,523		13,523		2,000,000				50,000	05/15/2013
12626P-AL-7	CRH AMERICA INC	R	09/11/2013	STERNE AGEE CLEARING INC.		5,419,350	5,000,000	4,997,200	4,997,650		167		167		4,997,817		421,533	421,533	336,215	01/15/2021
228189-AB-2	CROWN AMERICAS LLC		11/19/2013	BANK OF AMERICA/MERRILL LYNCH		647,500	700,000	708,945			(7)		(7)		708,938		(61,438)	(61,438)	11,113	01/15/2023
228227-BC-7	CROWN CASTLE INTL CORP		03/07/2013	EXCHANGE		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				78,692	01/15/2023
22822T-AR-7	CROWN CASTLE OPR CO. NEW TL B		12/31/2013	SCHEDULED REDEMPTION		180,462	180,462	181,393	149,961	412	(1,016)		(604)		180,462				190,120	01/31/2019
12629C-AA-7	CSAM FUNDING II 2A, CLASS A CLO LOANS	E	07/15/2013	SCHEDULED REDEMPTION		1,378,388	1,378,388	1,308,823	1,348,547		29,841		29,841		1,378,388				5,046	10/15/2016
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		04/17/2013	Various		9,148,844	9,148,844	9,185,378	9,188,237		(7,433)		(7,433)		9,148,844				145,510	03/29/2016
12630U-AD-8	CSC HOLDINGS INC. TERM B LOAN		12/31/2013	SCHEDULED REDEMPTION		135,000	135,000	134,575			425		425		135,000				122,962	04/17/2020
126307-AD-9	CSC HOLDINGS LLC		01/15/2013	EXCHANGE		8,552,435	7,950,000	8,600,750	8,554,498		(2,063)		(2,063)		8,552,435				89,438	11/15/2021
225470-M4-2	CSMC 2006-3 1A2 RMBS		07/25/2013	SCHEDULED REDEMPTION		321,936	321,936	69,846	43,090		278,846		278,846		321,936				215	02/27/2045
12638P-BV-0	CSMC 2007-3 4A6 RMBS		12/25/2013	Various		592,196	618,253	477,768	444,754		148,092	650	147,442		592,196				1,555	11/25/2040
12642L-AA-0	CSMC 2009-13R 1A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,403,120	2,403,120	2,448,930	2,441,937		(38,817)		(38,817)		2,403,120				86,686	09/26/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12641T-CN-4	CSMC 2009-5R 4A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		5,174,907	5,174,907	5,094,761	5,155,185		19,722		19,722		5,174,907				62,485	07/26/2049
126408-GL-1	CSX CORP		03/15/2013	MATURED		3,000,000	3,000,000	2,857,014	2,992,671		7,329		7,329		3,000,000				86,250	03/15/2013
126408-GT-4	CSX CORP		09/16/2013	CITIGROUP GLOBAL MARKETS		5,138,050	5,000,000	4,650,850	4,707,269		22,667		22,667		4,729,936		408,114	408,114	163,931	10/30/2020
126650-BW-9	CVS CAREMARK CORP		06/03/2013	PARIBAS CAPITAL MARKETS		5,477,400	5,000,000	5,133,550	5,117,322		(5,171)		(5,171)		5,112,151		365,249	365,249	115,156	05/15/2021
12667F-AK-1	CWALT 2004-2CB 1A4 RMBS		12/25/2013	SCHEDULED REDEMPTION		284,186	284,186	284,142	284,179		7		7		284,186				994	03/25/2034
02146P-AB-1	CWALT 2006-HY12 A2 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,706,548	1,706,548	1,696,700	1,704,300		2,248		2,248		1,706,548				42,611	08/25/2036
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		12/01/2013	SCHEDULED REDEMPTION		89,811	109,798	105,678	74,769		15,042		15,042		89,811				3,863	01/25/2042
02152A-AU-3	CWALT 2007-16CB 4A3 RMBS		12/25/2013	SCHEDULED REDEMPTION		4,437,537	5,890,123	3,651,876	3,739,932		697,605		697,605		4,437,537				18,463	01/25/2051
02151L-AA-4	CWALT 2007-20 A1 RMBS		12/25/2013	SCHEDULED REDEMPTION		781,477	1,207,065	715,515	708,306		73,171		73,171		781,477				4,925	08/25/2047
12669E-K2-1	CWHL 2003-40 A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		34,631	34,631	35,744	35,677		(1,046)		(1,046)		34,631				877	08/25/2023
12669F-KR-3	CWHL 2004-2 1A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		15,775	15,775	13,807	13,848		1,928		1,928		15,775				363	02/25/2034
12669G-NM-9	CWHL 2005-7 1-A2 RMBS		12/25/2013	SCHEDULED REDEMPTION		74,789	74,789	71,798	59,657	12,771	2,361		15,132		74,789				407	03/25/2035
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2013	Various		1,648,168	1,969,487	1,499,516	1,544,750		67,966	(35,453)	103,418		1,648,168				65,188	01/25/2038
12543P-AK-9	CWHL 2006-21 A10 RMBS		12/01/2013	Various		1,173,341	1,381,910	1,144,254	1,051,391		71,974	(49,976)	121,950		1,173,341				48,199	03/25/2039
12544V-AD-1	CWHL 2007-5 A4 RMBS		12/01/2013	Various		586,555	665,411	548,646	513,552		64,159	(8,844)	73,003		586,555				21,784	01/25/2039
12666R-AF-7	CWL 2006-9 1AF6 RMBS		12/01/2013	Various		344,998	403,155	349,291	280,391	58,432	8,217	2,042	64,607		344,998				15,698	10/25/2046
12668X-AC-9	CWL 2006-S8, A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		525,469	525,469	525,459	447,462	77,999	7		78,007		525,469				17,148	04/25/2036
12669R-AC-1	CWL 2007-S1 A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		316,096	316,096	316,080	232,060	84,296	(260)		84,036		316,096				8,708	11/25/2036
152314-DP-2	CXHE 2001-B A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		33,350	33,350	26,846	27,059		6,291		6,291		33,350				1,628	07/25/2032
23331A-BE-8	D.R. HORTON INC		01/14/2013	CITIBANK		1,998,750	1,950,000	1,950,000	1,950,000						1,950,000		48,750	48,750	29,148	09/15/2022
235851-AM-4	DANAHER CORP		02/06/2013	BANK OF AMERICA		2,222,240	2,000,000	2,101,380	2,088,885		(1,019)		(1,019)		2,087,866		134,374	134,374	10,400	06/23/2021
23918V-AR-5	DAVITA INC. TRANCHE A-3 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		500,000	500,000	490,713	489,660		10,340		10,340		500,000				86,553	11/01/2017
23918V-AS-3	DAVITA INC. TRANCHE B2 TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		107,500	107,500	107,592	107,599		(99)		(99)		107,500				139,398	11/01/2019
251510-FB-4	DBALT 2005-AR1 1A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		74,815	74,815	34,746	35,723		39,091		39,091		74,815				239,526	08/25/2035
251510-GL-1	DBALT 2005-AR2 1A1 RMBS		02/25/2013	Various		214	1,744	1,513	1,714		31		31		1,745		(1,530)	(1,530)	1	10/25/2035
25151E-AA-1	DBALT 2006-AB3 A1 RMBS		12/01/2013	Various		214,257	417,049	267,301	184,198		109,711	2,635	107,075		214,257				7,360	12/25/2040
24668P-AF-4	DELHAIZE GROUP	E	01/15/2013	BARCLAYS BANK		15,624,000	15,000,000	14,971,050	14,973,681		174		174		14,973,855		650,145	650,145	168,438	04/10/2019
24702R-AL-5	DELL INC		01/17/2013	GOLDMAN, SACHS & CO.		3,006,990	3,000,000	2,917,020	2,951,396		1,059		1,059		2,952,455		54,535	54,535	25,492	09/10/2015
24702R-AP-6	DELL INC		01/16/2013	Various		12,057,570	12,000,000	11,987,880	11,991,913		138		138		11,992,051		65,519	65,519	114,700	04/01/2016
247367-AX-3	DELTA AIR LINES 2002-1G1		01/02/2013	SCHEDULED REDEMPTION		471,133	471,133	491,462	489,424		(18,291)		(18,291)		471,133				31,651	01/02/2023
247361-ZH-4	DELTA AIR LINES 2010-2A ABS		11/23/2013	SCHEDULED REDEMPTION		475,315	475,315	475,315	475,315						475,315				23,528	11/23/2020
24736W-AA-8	DELTA AIR LINES 2011-1 ABS		10/15/2013	SCHEDULED REDEMPTION		1,024,765	1,024,765	1,024,765	1,024,765						1,024,765				54,313	10/15/2020
24736V-AA-0	DELTA AIR LINES ABS		07/02/2013	SCHEDULED REDEMPTION		281,139	281,139	290,979	288,265		(7,126)		(7,126)		281,139				17,431	01/02/2020
24823U-AH-1	DENBURY RESOURCES INC		04/23/2013	BANK OF AMERICA		2,955,000	3,000,000	3,000,000							3,000,000		(45,000)	(45,000)	31,219	07/15/2023
24903Q-AC-1	DENTSPLY INTERNATIONAL		08/26/2013	Various		10,258,300	10,000,000	10,224,300	10,203,754		(10,986)		(10,986)		10,192,768		65,532	65,532	380,417	08/15/2021
25389N-AJ-6	DIGITALGLOBE INC NEW TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		82,500	82,500	83,353			(853)		(853)		82,500				154,168	01/31/2020
25459H-BE-4	DIRECTV HOLDINGS/FING		08/01/2013	BANK OF AMERICA		10,044,000	10,000,000	9,989,600	9,991,203		1,195		1,195		9,992,399		51,601	51,601	214,000	03/15/2017
75524E-AK-4	DJO FINANCE (AKA REABLE) TRANCHE B TL		12/31/2013	SCHEDULED REDEMPTION		51,180	51,180	51,419	29,088		(220)		(220)		51,180				68,446	09/15/2017
256671-AF-5	DOLLAR GENERAL CORPORATION TERM LOAN C		04/11/2013	Various		5,000,000	5,000,000	5,035,029	5,026,700	10,243	(36,943)		(26,700)		5,000,000				52,146	07/06/2017
260003-AJ-7	DOVER CORP		02/14/2013	DEUTSCHE BANK SECURITIES		11,300,500	10,000,000	9,994,200	9,995,097		68		68		9,995,165		1,305,335	1,305,335	201,861	03/01/2021
260543-CC-5	DOW CHEMICAL CO/THE		10/22/2013	Various		10,504,000	10,000,000	9,972,500	9,977,449		1,881		1,881		9,979,330		524,670	524,670	380,139	11/15/2020
260543-CF-8	DOW CHEMICAL CO/THE		02/14/2013	NOMURA SECURITIES INTERNATIONAL, INC.		5,375,550	5,000,000	4,980,150	4,982,006		230		230		4,982,236		393,314	393,314	54,427	11/15/2021
260543-BV-4	DOW CHEMICAL COMPANY		11/18/2013	TENDER OFFER		3,655,244	3,209,000	2,954,009	3,048,082		22,533		22,533		3,070,615		584,629	584,629	280,707	05/15/2018
256882-AD-3	DPL INC		05/09/2013	Various		12,634,850	11,740,000	13,137,850	12,561,800	474,878	(39,808)		435,070		12,996,870		(362,020)	(362,020)	474,065	10/15/2021
26138E-AQ-2	DR PEPPER SNAPPLE GROUP		07/22/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		3,812,440	4,000,000	3,969,000	3,969,456		2,295		2,295		3,971,751		(159,311)	(159,311)	54,444	01/15/2020
23336D-AD-0	DT AUTO OWNER TRUST ABS		01/15/2013	SCHEDULED REDEMPTION		327,733	327,733	327,708	327,733		1		1		327,733				945	01/15/2014
23336J-AD-7	DT AUTO OWNER TRUST ABS		12/15/2013	SCHEDULED REDEMPTION		9,767,016	9,767,016	9,844,658	9,794,965		(27,950)		(27,950)		9,767,016				374,323	12/15/2016
23336E-AC-0	DTAOT 2011-1A, C ABS		10/15/2013	SCHEDULED REDEMPTION		13,734,120	13,734,120	13,732,490	13,733,863		257		257		13,734,120				167,889	08/17/2015
250847-EF-3	DTE ENERGY COMPANY		08/06/2013	GOLDMAN, SACHS & CO.		12,600,450	12,095,000	11,297,093	11,429,031		44,296		44,296		11,473,327		1,127,123	1,127,123	355,845	10/01/2020
266233-AC-9	DUQUENSE LIGHT HLDGS INC		10/25/2013	GOLDMAN, SACHS & CO.		6,048,057	5,100,000	5,342,910	5,325,454		(8,738)		(8,738)		5,316,716		731,341	731,341	307,467	09/15/2020
266233-AD-7	DUQUESNE LIGHT HOLDINGS		09/09/2013	JPMORGAN CHASE & CO.		6,305,919	5,735,000	6,452,793	6,418,464		(44,686)		(44,686)		6,373,778		(67,859)	(67,859)	264,113	12/01/2021
263534-BS-7	E.I. DU PONT DE NEMOURS		01/15/2013	MATURED		1,076,000	1,076,000	1,062,942	1,075,873		127		127		1,076,000				26,900	01/15/2013
26987E-AB-7	EAGLE SPINCO INC TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		35,049	35,049	35,481			(432)		(432)		35,049				28,886	01/28/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
277432-AK-6	EASTMAN CHEMICAL CO		09/09/2013	BARCLAYS		7,233,870	7,000,000	6,995,660	6,996,394		265		265		6,996,658		237,212	237,212	364,875	01/15/2021
278062-AA-2	EATON CORP		12/11/2013	BARCLAYS		25,124,750	25,000,000	24,985,533			551		551		24,986,084		138,666	138,666	29,028	11/02/2015
278642-AB-9	EBAY INC		06/17/2013	WELLS FARGO BROKERAGE SERVICES		12,915,868	12,615,000	13,009,345	12,974,874		(60,165)		(60,165)		12,914,709		1,158	1,158	139,510	10/15/2015
278865-AL-4	ECOLAB INC		02/13/2013	BARCLAYS BANK		11,021,800	10,000,000	9,993,600	9,994,158		72		72		9,994,230		1,027,570	1,027,570	85,792	12/08/2021
28108P-AA-4	EDLINC STUDENT LOAN FUNDING ABS		10/01/2013	SCHEDULED REDEMPTION		210,885	210,885	210,885	210,885						210,885				4,035	10/01/2025
28108Q-AA-2	EDLINC STUDENT LOAN FUNDING TR ABS		01/25/2013	Various		7,086,206	7,001,563	7,001,563	7,001,563						7,001,563		84,643	84,643	7,058	09/25/2030
28108P-AB-2	EDLINC STUDENT LOAN FUNDING TRUST ABS		10/01/2013	SCHEDULED REDEMPTION		274,350	274,350	274,350	274,350						274,350				4,969	10/01/2025
28140V-AF-0	EDUCATION LENDING GROUP, INC - ED FUNDIN		03/06/2013	SECOND MARKET INC		2,322,000	2,400,000	2,400,000	2,400,000						2,400,000		(78,000)	(78,000)	7,738	06/15/2043
263534-BY-4	EI DU PONT DE NEMOUR & C		12/02/2013	BANK OF AMERICA/MERRILL LYNCH		2,992,278	2,900,000	3,074,452	3,009,616		(49,516)		(49,516)		2,960,101		32,177	32,177	130,903	01/15/2015
28370T-AA-7	EL PASO PIPELINE PART OP		10/25/2013	GOLDMAN, SACHS & CO.		1,543,281	1,325,000	1,325,000	1,325,000						1,325,000		218,281	218,281	93,063	04/01/2020
28370T-AE-9	EL PASO PIPELINE PART OP		09/09/2013	WELLS FARGO		6,016,858	5,750,000	5,711,878	5,715,748		2,209		2,209		5,717,957		298,900	298,900	272,326	10/01/2021
28932M-AG-0	ELM RD GENERATING STAT		04/02/2013	Various		10,814,516	9,595,561	9,662,346	9,656,054		(1,246)		(1,246)		9,654,809		1,159,707	1,159,707	317,470	01/19/2031
268648-AP-7	EMC CORP		07/02/2013	Various		24,692,150	25,000,000	24,985,750			198		198		24,985,948		(293,798)	(293,798)	33,854	06/01/2018
29264F-AG-1	ENDO PHARMACEUT HLDGS IN		02/26/2013	Various		4,486,870	4,140,000	4,523,650	4,414,275	52,554	(10,035)		42,519		4,456,794		30,076	30,076	176,551	07/15/2019
29264F-AJ-5	ENDO PHARMACEUT HLDGS IN		01/04/2013	BANK OF AMERICA		12,596,950	11,690,000	12,863,763	12,521,130	223,582	(3,151)		220,431		12,741,561		(144,611)	(144,611)	407,545	01/15/2022
29265W-AA-6	ENEL SPA	F	09/18/2013	Various		4,068,219	4,000,000	3,967,320							3,967,320		100,899	100,899		09/24/2073
29273X-AK-2	ENERGY TRANSFER EQUITY LP TERM LOAN		12/02/2013	Various		9,993,464	10,000,000	9,983,609	9,981,798		11,660		11,660		9,993,459		6	6	259,583	03/23/2017
26874R-AA-6	ENI SPA	F	03/08/2013	BARCLAYS BANK		13,800,151	13,192,000	13,034,191	13,045,253		3,191		3,191		13,048,443		751,708	751,708	246,361	10/01/2020
29364D-AN-0	ENTERGY ARKANSAS INC		08/01/2013	MATURED		2,500,000	2,500,000	2,499,825	2,499,977		23		23		2,500,000				135,000	08/01/2013
29364D-AQ-3	ENTERGY ARKANSAS INC		09/23/2013	BANK OF AMERICA/MERRILL LYNCH		5,125,050	5,000,000	4,998,550	4,998,808		94		94		4,998,902		126,148	126,148	208,854	02/15/2021
29364W-AN-8	ENTERGY LOUISIANA LLC		09/23/2013	BARCLAYS		2,571,528	2,400,000	2,395,848	2,396,439		261		261		2,396,700		174,828	174,828	104,000	05/01/2021
29372E-AV-0	ENTERPRISE FLEET FINANCING LLC ABS		04/12/2013	J. P. MORGAN SECURITIES, INC.		7,499,707	7,500,000	7,499,224			43		43		7,499,266		440	440	10,058	09/20/2018
26875P-AF-8	EOG RESOURCES INC		11/19/2013	MARKET AXESS		11,413,160	11,000,000	11,064,350	11,037,469		(13,561)		(13,561)		11,023,908		389,252	389,252	316,388	06/01/2015
26875P-AG-6	EOG RESOURCES INC		08/23/2013	JEFFERIES & COMPANY, INC.		5,222,200	5,000,000	4,890,800	4,908,208		6,335		6,335		4,914,543		307,657	307,657	220,375	02/01/2021
29977H-AD-2	EP ENER/EVEREST ACQ FIN		12/06/2012	Various							187		187							05/01/2019
26878U-AF-4	EP ENERGY LLC (EVEREST) TRANCHE B-2 TL		08/16/2013	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,035,937	4,987,582		(35,238)		(35,238)		10,000,000				124,961	04/30/2019
26878U-AG-2	EP ENERGY LLC (EVEREST) TRANCHE B-3 TL		08/16/2013	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,691,739	669,792	13,003	(26,128)		(13,125)		1,666,667				52,953	05/24/2018
26885G-AA-7	ERA GROUP INC		06/10/2013	EXCHANGE		3,195,483	3,250,000	3,193,553	3,191,897	1,883	1,672		3,555		3,195,452		31	31	128,036	12/15/2022
26884T-AB-8	ERAC USA FINANCE COMPANY		07/01/2013	MATURED		10,000,000	10,000,000	9,984,600	9,997,337		2,663		2,663		10,000,000				275,000	07/01/2013
26884T-AC-6	ERAC USA FINANCE COMPANY		11/05/2013	STIFEL CAPITAL MARKETS		13,042,770	13,000,000	12,974,910	12,991,225		7,291		7,291		12,998,517		44,253	44,253	388,375	01/10/2014
26924X-AE-5	ETRVM 2004-1, A5 ABS		12/07/2013	SCHEDULED REDEMPTION		1,251,153	1,251,153	1,266,792	1,260,459		(9,306)		(9,306)		1,251,153				43,553	11/07/2031
30605K-AB-7	FAIRW_06-1A CDO - CF - LOANS	E	10/17/2013	SCHEDULED REDEMPTION		4,406,982	4,406,982	4,384,947			22,035		22,035		4,406,982				5,717	10/17/2018
307000-AA-7	FAMILY DOLLAR STORES INC		10/30/2013	JPMORGAN CHASE & CO.		10,523,700	10,000,000	9,949,400	9,957,275		3,690		3,690		9,960,965		562,735	562,735	629,167	02/01/2021
30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2013	SCHEDULED REDEMPTION		880,000	880,000	880,000	878,613		1,387		1,387		880,000				46,112	09/27/2015
313305-AA-2	FEDEX CORP 2012 PASS TST		01/15/2013	SCHEDULED REDEMPTION		3,481,008	3,481,008	3,481,008	3,481,008						3,481,008				91,376	01/15/2018
31430Q-BC-0	FELCOR LODGING LP		04/17/2013	CITIBANK		5,047,000	4,900,000	4,930,000	4,875,500	54,387	(905)		53,482		4,928,982		118,018	118,018	95,703	03/01/2023
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		12/01/2013	Various		919,380	1,172,417	840,398	841,791		79,444	1,855	77,589		919,380				43,132	08/25/2036
31620M-AB-2	FIDELITY NATIONAL INFORM		05/15/2013	CALLED @ 106.881281		1,600,000	1,600,000	1,704,500	1,670,770		(6,789)		(6,789)		1,663,980		(63,980)	(63,980)	211,767	07/15/2017
31620M-AD-8	FIDELITY NATIONAL INFORM		01/14/2013	OPPENHEIMER & CO. INC		506,188	445,000	499,513	489,337		(499)		(499)		488,838		17,349	17,349	17,717	07/15/2020
31620M-AH-9	FIDELITY NATIONAL INFORMATION		02/14/2013	BANK OF AMERICA		13,301,250	12,500,000	12,500,000	12,500,000						12,500,000		801,250	801,250	266,597	03/15/2022
337932-AE-7	FIRSTENERGY CORP		08/15/2013	Various		9,655,550	10,000,000	9,999,000			85		85		9,999,085		(343,535)	(343,535)	124,514	03/15/2018
33766J-AB-9	FIRSTENERGY SOLUTIONS CO		04/15/2013	CALLED @ 107.665		5,000,000	5,000,000	4,997,800	4,999,086		119		119		4,999,205		795	795	543,250	02/15/2015
33842E-AB-8	FLAGSHIP IV A CDO - CF - LOANS	E	12/02/2013	SCHEDULED REDEMPTION		2,161,483	2,161,483	1,939,087	2,058,417		103,067		103,067		2,161,483				9,214	06/01/2017
33939K-AG-7	FLEXTRONICS INTERNATIONAL LTD A CLOSING	F	08/30/2013	Various		123,400	123,400	123,469	123,431	43	(73)		(31)		123,400				659	10/01/2014
33939K-AE-2	FLEXTRONICS INTERNATIONAL LTD A-2 DELAYE	F	08/30/2013	Various		1,073,337	1,073,337	1,073,939	1,073,605	371	(639)		(268)		1,073,337				5,766	10/01/2014
33939K-AF-9	FLEXTRONICS INTERNATIONAL LTD A-3 DELAYE	F	08/30/2013	Various		3,777,084	3,777,084	3,779,206	3,778,028	1,304	(2,248)		(944)		3,777,084				20,289	10/01/2014
3407 11-AV-2	FLORIDA GAS TRANSMISSION		02/15/2013	BARCLAYS BANK		5,256,150	5,000,000	4,993,650	4,993,928		74		74		4,994,001		262,149	262,149	130,243	07/15/2022
341099-CP-2	FLORIDA POWER CORP		02/12/2013	WELLS FARGO BROKERAGE SERVICES		11,508,640	11,000,000	10,977,560	10,980,242		243		243		10,980,485		528,155	528,155	170,500	08/15/2021
34354P-AC-9	FLOWSERVE CORPORATION		02/25/2013	J. P. MORGAN SECURITIES, INC.		7,011,690	7,000,000	6,979,500	6,980,026		273		273		6,980,299		31,391	31,391	113,653	09/15/2022
343412-AB-8	FLUOR CORP (NEW)		03/06/2013	Various		15,779,470	15,000,000	14,867,850	14,882,565		2,188		2,188		14,884,753		894,717	894,717	244,969	09/15/2021
34407J-AC-0	FLYING FORTRESS, INC. TERM LOAN		04/05/2013	SCHEDULED REDEMPTION		1,666,667	1,666,667	1,655,172	1,655,178		11,489		11,489		1,666,667				131,944	06/30/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
302491-AR-6	FMC CORP		02/21/2013	BARCLAYS BANK		5,223,650	5,000,000	4,978,750	4,980,667		271		271		4,980,938		242,712	242,712	112,465	02/01/2022
345397-WB-5	FORD MOTOR CREDIT CO LLC		11/06/2013	BANK OF AMERICA/MERRILL LYNCH		32,077,200	30,000,000	30,161,198	30,138,917		(34,851)		(34,851)		30,104,067		1,973,133	1,973,133	1,356,758	04/15/2016
345397-WJ-8	FORD MOTOR CREDIT CO LLC		09/26/2013	Various		19,993,250	20,000,000	19,980,800			2,470		2,470		19,983,270		9,980	9,980	134,111	05/09/2016
34540U-AA-7	FORD MOTOR CREDIT CO LLC		09/26/2013	CITIGROUP GLOBAL MARKETS		9,936,400	10,000,000	9,960,600			5,387		5,387		9,965,987		(29,587)	(29,587)	171,528	01/16/2018
346091-AZ-4	FOREST OIL CORPORATION		06/12/2013	BARCLAYS BANK		1,298,370	1,356,000	1,403,715	1,362,780	22,061	(5,086)		16,975		1,379,755		(81,385)	(81,385)	49,701	06/15/2019
346091-BE-0	FOREST OIL CORPORATION		03/17/2013	CALLED @ 107.10513080		197,000	197,000	205,373	199,497		(454)		(454)		199,042		(2,042)	(2,042)	23,858	02/15/2014
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		12/27/2013	Various		12,948,048	12,385,000	12,362,513	12,367,921		1,246		1,246		12,369,167		578,881	578,881	755,473	08/01/2023
Q3930A-AC-2	FORTESCUE METALS GROUP LTD NEW TERM LOAN	F	12/31/2013	SCHEDULED REDEMPTION		59,018	59,018	59,295			(277)		(277)		59,018				1	06/30/2019
Q3930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B	F	11/15/2013	Various		5,786,422	5,735,625	17,449,369	5,705,103		41,567,149		41,567,149		5,710,081		76,340	76,340	215,124	10/18/2017
35168X-AA-9	FRAC TECH SVCS/FRAC TECH		07/24/2013	Various		11,615,923	10,911,000	11,702,048	11,265,608	306,964	(76,763)		230,200		11,495,808		120,115	120,115	621,424	11/15/2018
35671D-AV-7	FREEPORT-MCMORAN C & G		06/05/2013	PARIBAS CAPITAL MARKETS		7,035,910	7,000,000	6,989,990	6,992,894		1,466		1,466		6,994,359		41,551	41,551	80,850	02/13/2015
35687K-AM-3	FREESCALE SEMICONDUCTOR TL B-5		12/31/2013	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500				10	01/15/2021
17453B-AT-8	FRONTIER COMMUNICATIONS		04/10/2013	TENDER OFFER		8,658,960	8,000,000	7,941,250	7,996,419		186		186		7,996,605		662,355	662,355	541,806	03/15/2015
35906A-AD-0	FRONTIER COMMUNICATIONS CORP		04/10/2013	TENDER OFFER		3,864,999	3,476,000	3,630,013	3,581,058		(11,866)		(11,866)		3,569,192		295,807	295,807	237,346	04/15/2015
35906A-9A-8	FRONTIER COMMUNICATIONS TERM LOAN A		12/31/2013	SCHEDULED REDEMPTION		416,667	416,667	414,583			2,083		2,083		416,667				36,151	10/14/2016
302941-AK-5	FTI CONSULTING INC		07/31/2013	EXCHANGE		1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				63,033	11/15/2022
363206-AA-1	GALE_07-3A CDO - CF - LOANS	E	10/21/2013	SCHEDULED REDEMPTION		790,991	790,991	777,149			13,842		13,842		790,991				1,045	04/19/2021
365556-AK-5	GARDNER DENVER INC. INIT DOLL TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		10,000	10,000	9,950			50		50		10,000				38	07/30/2020
36156H-AG-3	GCO ED LOAN FUNDING STUDENT LN - TRUST I		05/08/2013	Various		48,500,000	50,000,000	46,900,250	47,630,015		25,146	448,500	(423,354)		47,206,661		1,293,339	1,293,339	424,188	09/01/2040
36160B-AB-1	GDF SUEZ	F	03/05/2013	Various		10,022,600	10,000,000	9,935,200	9,938,002		1,643		1,643		9,939,646		82,954	82,954	58,003	10/10/2017
369622-SM-8	GENERAL ELEC CAP CORP		09/18/2013	Various		16,206,525	15,000,000	14,947,050	14,955,041		3,042		3,042		14,958,083		1,248,442	1,248,442	844,319	02/11/2021
36962G-6M-1	GENERAL ELEC CAP CORP		12/10/2013	MIZUHO SECURITIES USA INC.		15,118,200	15,000,000	14,985,000	14,985,261		4,706		4,706		14,989,967		128,233	128,233	150,417	12/11/2015
370334-BF-0	GENERAL MILLS INC		11/21/2013	RBC DOMINION SECURITIES		25,339,425	23,901,000	26,246,560	25,235,014		(534,778)		(534,778)		24,700,236		639,189	639,189	1,479,121	03/17/2015
370334-BG-8	GENERAL MILLS INC		08/15/2013	MATURED		4,000,000	4,000,000	3,991,360	3,998,806		1,194		1,194		4,000,000				210,000	08/15/2013
370488-AB-0	GENERAL PARTS (INT'L GROUP) SER. B SR NT		11/01/2013	SCHEDULED REDEMPTION		550,000	550,000	550,000	546,272		3,728		3,728		550,000				46,984	11/01/2016
373200-AY-0	GEORGIA GULF CORPORATION		09/24/2013	BNP CAPITAL MARKETS		1,824,000	1,900,000	1,940,375			(2,672)		(2,672)		1,937,703		(113,703)	(113,703)	60,721	05/15/2023
373334-JZ-5	GEORGIA POWER COMPANY		05/22/2013	BANK OF AMERICA		24,987,250	25,000,000	24,982,250	24,983,000		2,397		2,397		24,985,397		1,853	1,853	83,767	11/15/2015
37427U-AF-7	GETTY IMAGES INC NEW INITIAL TERM LOAN		12/31/2013	Various		1,550,587	1,582,462	1,599,633	1,575,559	3,022	501		3,523		1,579,081		(28,494)	(28,494)	239,529	10/18/2019
375558-AU-7	GILEAD SCIENCES INC		02/25/2013	Various		11,199,250	10,000,000	9,977,000	9,978,979		291		291		9,979,270		1,219,980	1,219,980	102,667	12/01/2021
377372-AG-2	GLAXOSMITHKLINE CAP INC		06/18/2013	Various		1,492,620	1,500,000	1,498,050			166		166		1,498,216		(5,596)	(5,596)	2,713	03/18/2016
378272-AD-0	GLENCORE FUNDING LLC		06/04/2013	Various		14,805,250	15,000,000	14,925,300			80		80		14,925,380		(120,130)	(120,130)	2,431	01/15/2019
378272-AE-8	GLENCORE FUNDING LLC		06/04/2013	BANK OF AMERICA		9,887,000	10,000,000	10,000,000							10,000,000		(113,000)	(113,000)	3,498	01/15/2019
380956-AC-6	GOLDCORP INC	A	07/12/2013	Various		12,042,782	12,626,000	12,566,153			3,569		3,569		12,569,722		(526,940)	(526,940)	83,907	03/15/2018
380956-AD-4	GOLDCORP INC	A	10/25/2013	MIZUHO SECURITIES USA INC.		1,810,411	1,928,000	1,705,432			5,788		5,788		1,711,220		99,192	99,192	43,594	03/15/2023
26225K-AC-3	GOLDEN LIVING (DRUMM)		01/09/2013	CITIBANK		554,891	578,012	573,217	554,891	18,508	16		18,524		573,415		(18,524)	(18,524)	(3,507)	05/04/2018
38122N-AA-0	GOLDEN STATE CA TOBACCO CORP 03 A-2 ABS		06/01/2013	CALLED @ 100.00000000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				158,000	06/01/2042
38122N-AC-6	GOLDEN STATE CA TOBACCO CORP 03 A-4 ABS		06/01/2013	CALLED @ 100.00000000		7,000,000	7,000,000	6,832,000	6,986,195		13,805		13,805		7,000,000				273,000	06/01/2042
38122N-AD-4	GOLDEN STATE CA TOBACCO CORP 03 A-5 ABS		06/01/2013	CALLED @ 100.00000000		39,500,000	39,500,000	39,311,625	39,484,561		15,439		15,439		39,500,000				1,555,313	06/01/2042
05069M-30-6	GOLDMAN SACHS - RITS 2006-7 ABS		11/22/2013	DISTRIBUTION		189											189	189		06/08/2026
05069G-30-9	GOLDMAN SACHS - RITS 2006-8 ABS		11/15/2013	DISTRIBUTION		80											80	80		06/08/2026
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A ABS		11/14/2013	DISTRIBUTION		53											53	53		08/14/2026
38141G-DQ-4	GOLDMAN SACHS GROUP INC		10/15/2013	MATURED		1,000,000	1,000,000	1,023,710	1,010,264		(10,264)		(10,264)		1,000,000				52,500	10/15/2013
38141G-VK-7	GOLDMAN SACHS GROUP INC		04/26/2013	J. P. MORGAN SECURITIES, INC.		10,004,800	10,000,000	10,000,000							10,000,000		4,800	4,800	410	04/30/2018
38376G-Z2-9	GOVERNMENT NATIONAL MORTGAGE A CMBS		12/01/2013	SCHEDULED REDEMPTION		1,126,436	1,126,436	1,146,827	1,150,490		(24,054)		(24,054)		1,126,436				13,992	11/16/2036
384313-AC-6	GRAFTECH INTERNATIONAL		08/09/2013	EXCHANGE		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				55,038	11/15/2020
38869P-AK-0	GRAPHIC PACKAGING INTL		09/19/2013	BARCLAYS		3,430,000	3,500,000	3,500,000							3,500,000		(70,000)	(70,000)	79,431	04/15/2021
389376-AQ-7	GRAY TELEVISION INC INITIAL TERM LOAN		11/15/2012	VARIOUS															187	10/12/2019
391164-AD-2	GREAT PLAINS ENERGY INC		08/15/2013	MATURED		10,000,000	10,000,000	9,995,400	9,999,017		983		983		10,000,000				275,000	08/15/2013
39843Q-AL-5	GRIFOLS INC. NEW US TLB EXTENDED	R	12/31/2013	SCHEDULED REDEMPTION		5,577	5,577	5,619			(42)		(42)		5,577				30	06/01/2017
40052V-AB-0	GRUPO BIMBO SAB DE CV	F	06/03/2013	Various		9,608,420	9,000,000	9,017,060	9,015,788		(1,398)		(1,398)		9,014,389		594,031	594,031	299,375	01/25/2022
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A RMBS		12/01/2013	SCHEDULED REDEMPTION		76,632	76,632	79,997	79,579		(2,947)		(2,947)		76,632				3,684	09/19/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A R		12/01/2013	SCHEDULED REDEMPTION		33,277	33,277	34,868	34,703		(1,426)		(1,426)		33,277				1,602	09/19/2027
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A R		12/01/2013	SCHEDULED REDEMPTION		68,051	68,051	68,340	70,581		(2,530)		(2,530)		68,051				3,463	05/19/2027
36228F-CG-9	GSMPS 99-2 A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		88,332	88,332	90,815	89,476		(1,144)		(1,144)		88,332				4,688	09/19/2027
362631-AB-9	GSR 2006-0A1 2A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		2,522,955	2,522,955	1,607,346	1,818,454		704,502		704,502		2,522,955				5,695	08/25/2046
40166K-AB-7	GUGGENHEIM PRTNRS LLC INIT TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		5,000	5,000	4,988			13		13		5,000				6	07/22/2020
40256V-AA-6	GULFS_07-1A CDO - CF - LOANS	E	12/17/2013	SCHEDULED REDEMPTION		509,634	509,634	499,059			10,575		10,575		509,634				675	06/17/2021
410345-AF-9	HANESBRANDS INC		12/15/2013	CALLED @ 104.00000000		5,262,000	5,262,000	5,705,663	5,548,414		(87,583)		(87,583)		5,460,831		(198,831)	(198,831)	631,440	12/15/2016
41283L-AC-9	HARLEY-DAVIDSON FINL SER		11/13/2013	Various		34,087,010	34,000,000	33,953,420	33,957,692		11,489		11,489		33,969,182		117,828	117,828	399,242	09/15/2015
413875-AM-7	HARRIS CORPORATION		09/23/2013	Various		13,324,850	13,000,000	13,036,410	13,031,605		(2,529)		(2,529)		13,029,076		295,774	295,774	439,144	12/15/2020
419800-HB-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 07B		06/12/2013	Various		27,898,168	26,915,000	26,301,920	26,425,746		12,088		12,088		26,437,834		1,460,334	1,460,334	729,431	05/01/2026
419800-BX-4	HAWAII ST DEPT BUDGET & FIN SPL PURP R		10/15/2013	CALLED @ 100.00000000		8,455,000	8,455,000	8,707,466	8,472,987		(17,987)		(17,987)		8,455,000				496,285	10/01/2027
420088-AA-4	HAWK ACQUISITION SUB INC		05/16/2013	BARCLAYS BANK		661,375	650,000	651,625			(36)		(36)		651,589		9,786	9,786	3,837	10/15/2020
404121-AC-9	HCA INC		11/13/2013	STERNE AGEE CLEARING INC.		1,394,531	1,275,000	1,365,844			(2,696)		(2,696)		1,363,148		31,384	31,384	21,409	02/15/2020
40416G-AA-6	HDTFS INC		03/14/2013	EXCHANGE		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				28,983	10/15/2020
40416G-AC-2	HDTFS INC		03/14/2013	EXCHANGE		400,000	400,000	400,000	400,000						400,000				10,278	10/15/2022
42218B-AJ-4	HEALTH MGMT ASSOCIATES INC NEW TLB		12/31/2013	SCHEDULED REDEMPTION		53,412	53,412	53,924			(511)		(511)		53,412				124,663	11/16/2018
421924-BH-3	HEALTHSOUTH CORP		11/29/2013	CALLED @ 103.00000000		176,000	176,000	182,160	180,332		(959)		(959)		179,373		(3,373)	(3,373)	20,096	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP		11/29/2013	CALLED @ 103.00000000		384,000	384,000	408,000	404,093		(2,730)		(2,730)		401,363		(17,363)	(17,363)	47,397	09/15/2022
423074-AJ-2	HEINZ (H.J.) CO.		07/08/2013	CALLED @ 100.096		1,000,000	1,000,000	999,650	999,958		41		41		999,998		2	2	53,420	07/15/2013
40419V-AJ-1	HEINZ (HJ) CO TLB-2		12/31/2013	SCHEDULED REDEMPTION		375,000	375,000	377,556			120,140		120,140		375,000				617,583	06/05/2020
427866-AR-9	HERSHEY COMPANY		07/22/2013	Various		26,646,090	24,195,000	24,410,809	24,374,851		(10,068)		(10,068)		24,364,783		2,281,307	2,281,307	559,926	12/01/2020
428040-CK-3	HERTZ CORP		03/14/2013	EXCHANGE		1,549,520	1,500,000	1,560,000	1,551,681		(2,160)		(2,160)		1,549,520				41,906	04/15/2019
42804V-AM-3	HERTZ CORP B-1 TL		12/31/2013	SCHEDULED REDEMPTION		122,500	122,500	122,533	84,729		(11)		(11)		122,500				259,536	03/11/2018
42805R-AW-9	HERTZ VEHICLE FINANCING LLC ABS		03/25/2013	SCHEDULED REDEMPTION		3,600,000	3,600,000	3,686,063	3,610,986		(10,986)		(10,986)		3,600,000				29,640	03/25/2016
428236-BW-2	HEWLETT-PACKARD CO		01/24/2013	CITIBANK		4,922,600	5,000,000	4,999,250	4,999,353		10		10		4,999,363		(76,763)	(76,763)	48,389	09/15/2017
43289D-AC-7	HILTON WORLDWIDE, INC. INITIAL TERM LOAN		12/27/2013	SCHEDULED REDEMPTION		1,184,211	1,184,211	1,178,289			5,921		5,921		1,184,211				3,496	10/25/2020
423074-AL-7	HJ HEINZ CO		06/07/2013	TENDER OFFER		22,194,750	21,975,000	21,973,049	21,973,710		146		146		21,973,856		220,894	220,894	323,521	09/12/2016
423074-AN-3	HJ HEINZ CO		06/07/2013	TENDER OFFER		1,515,000	1,500,000	1,497,705	1,498,075		195		195		1,498,269		16,731	16,731	17,250	03/01/2017
43739E-AJ-6	HMBT 2004-2 A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		152,646	152,646	152,885	152,828		(182)		(182)		152,646				926	12/25/2034
43739E-BK-2	HMBT 2005-3 A2 RMBS		12/26/2013	SCHEDULED REDEMPTION		272,927	272,927	191,687	195,679		77,248		77,248		272,927				844	07/25/2035
43739E-BS-5	HMBT 2005-4 A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		860,135	860,135	664,992	683,315		176,820		176,820		860,135				2,643	10/25/2035
43739E-CB-1	HMBT 2005-5 A1 RMBS		12/26/2013	SCHEDULED REDEMPTION		987,892	987,892	619,075	629,329		358,563		358,563		987,892				2,838	11/26/2038
43644A-AU-3	HOLOGIC, INC. TRANCHE B REFI - TL		10/31/2013	SCHEDULED REDEMPTION		585,303	585,303	588,266	587,757	925	(3,379)		(2,454)		585,303				55,837	08/01/2019
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		12/01/2013	SCHEDULED REDEMPTION		187,635	187,635	156,187	152,954		34,681		34,681		187,635				3,494	12/01/2015
437076-AR-3	HOME DEPOT INC		12/16/2013	MATURED		4,000,000	4,000,000	3,672,749	3,932,844		67,156		67,156		4,000,000				210,000	12/16/2013
437076-AW-2	HOME DEPOT INC		08/23/2013	BARCLAYS		8,140,500	7,500,000	7,486,800	7,488,715		758		758		7,489,474		651,026	651,026	299,750	04/01/2021
438516-BA-3	HONEYWELL INTERNATIONAL		08/26/2013	Various		10,285,565	9,556,000	9,531,823	9,535,590		1,396		1,396		9,536,986		748,579	748,579	403,047	03/01/2021
440543-AL-0	HORNBECK OFFSHORE SERVICES		08/12/2013	J. P. MORGAN SECURITIES, INC.		2,543,750	2,500,000	2,500,000	2,500,000						2,500,000		43,750	43,750	128,108	04/01/2020
44107T-AK-2	HOST HOTELS & RESORTS		02/28/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		1,653,750	1,500,000	1,503,750	1,503,019		(74)		(74)		1,502,945		150,805	150,805	53,500	11/01/2020
44107T-AH-9	HOST HOTELS & RESORTS LP		05/15/2013	CALLED @ 104.50000000		9,500,000	9,500,000	10,496,250	10,031,464		(118,635)		(118,635)		9,912,829		(412,829)	(412,829)	1,140,000	05/15/2017
44107T-AQ-9	HOST HOTELS & RESORTS LP		02/28/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		289,688	250,000	250,000	250,000						250,000		39,688	39,688	6,417	10/01/2021
44108E-BA-5	HOST MARRIOTT LP		09/30/2013	Various		1,097,000	1,097,000	1,123,765	1,111,320		(5,829)		(5,829)		1,105,491		(8,491)	(8,491)	77,625	06/01/2016
446150-AG-9	HUNTINGTON BANCSHARES IN		09/18/2013	JEFFERIES & COMPANY, INC.		5,877,800	5,000,000	5,000,000	5,000,000						5,000,000		877,800	877,800	270,278	12/15/2020
44841R-AA-9	HUTCHISON WHAMP INTL LTD	F	02/13/2013	MATURED		500,000	500,000	488,996	499,618		382		382		500,000				16,250	02/13/2013
44919P-AA-0	IAC/INTERACTIVECORP		01/28/2013	BANK OF AMERICA		1,158,625	1,150,000	1,150,000	1,144,250	5,750			5,750		1,150,000		8,625	8,625	6,069	12/15/2022
459200-GU-9	IBM CORP		11/19/2013	WELLS FARGO		15,457,950	15,000,000	14,951,700	14,970,720		8,486		8,486		14,979,206		478,744	478,744	414,167	01/05/2016
451102-AV-9	ICAHN ENTERPRISES/FIN		10/29/2013	JEFFERIES & COMPANY, INC.		1,963,500	1,925,000	1,925,000							1,925,000		38,500	38,500	28,875	08/01/2020
45167R-AF-1	IDEX CORP		02/22/2013	J. P. MORGAN SECURITIES, INC.		10,599,100	10,000,000	9,974,900	9,977,069		331		331		9,977,400		621,700	621,700	84,000	12/15/2021
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		10/01/2013	SCHEDULED REDEMPTION		500,000	500,000	497,132	497,092	983	1,925		2,908		500,000				12,188	01/01/2015
45256#-AA-0	IMPACT C.I.L. PARENT, LLC CMBS		12/11/2013	Various		258,978	258,978	258,919	258,674		16		16		252,810		6,168	6,168	10,440	10/25/2056
45257#-AA-9	IMPACT CHILDCARE LLC ABS		04/15/2013	Various		1,045,103	1,045,103	1,045,103	947,138	40,184	1,085		41,269		1,045,103				13,894	06/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
452558-AD-7	IMPACT COMMUNITY CAPITAL SR NTS, DUE 203		12/01/2013	SCHEDULED REDEMPTION			13,975	13,975	13,975		(13,975)		(13,975)						440	07/25/2031
45257H-AA-5	IMPACT FUNDING 2010-1, A1 CMBS		06/04/2013	Various		20,506,387	18,038,006	18,038,006	18,038,006						18,038,006		2,468,381	2,468,381	493,567	01/25/2051
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		12/01/2013	SCHEDULED REDEMPTION		1,555,226	1,555,226	1,598,660	1,585,968		(30,742)		(30,742)		1,555,226				57,738	07/25/2031
452568-AA-2	IMPACT HEALTH CARE SER 2005-1 ABS		10/15/2013	Various		1,449,074	1,412,331	1,478,380	798,398	28,938	(24,977)		3,961		1,449,074				34,259	01/31/2029
44969C-AM-2	IMS HEALTH INC TRANCHE B-1 DOLLAR TL		12/27/2013	SCHEDULED REDEMPTION		58,412	58,412	58,488	56,042	10	(78)		(68)		58,412				7,830	09/01/2017
45672J-AB-6	INEOS US FINANCE CASH DOLLAR TL		12/31/2013	SCHEDULED REDEMPTION		12,565	12,565	12,565							12,565				16,890	05/04/2018
45671X-AA-8	INERGY MID LP / FIN CORP		12/10/2013	EXCHANGE		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				110,700	12/15/2020
52078D-AF-6	INFOR US INC TRANCH B-2 TL (LAWSON)		09/30/2013	SCHEDULED REDEMPTION		390,507	390,507	387,077	386,812		3,696		3,696		390,507				116,928	04/05/2018
45672L-AB-1	INFOR US INC TRANCHE B-3 TL (LAWSON)		09/30/2013	SCHEDULED REDEMPTION		83,848	83,848	83,889			(41)		(41)		83,848				17,111	06/03/2020
45676F-AF-1	INFORMATION RESOURCES (IRI) TL		12/31/2013	SCHEDULED REDEMPTION		14,016	14,016	14,084			(68)		(68)		14,016					09/30/2020
45687A-AB-8	INGERSOLL-RAND FIN I	E	07/17/2013	CALLED @ 100.429		1,000,000	1,000,000	999,570	999,939		53		53		999,992		8	8	59,623	08/15/2013
458140-AL-4	INTEL CORP		06/17/2013	RBC DOMINION SECURITIES		9,931,700	10,000,000	9,989,400	9,989,514		963		963		9,990,477		(58,777)	(58,777)	70,875	12/15/2017
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN B1	E	11/27/2013	Various		19,701,472	19,632,852	19,712,751	19,721,222	6,466	41,590,830		41,597,296		19,706,918		(5,446)	(5,446)	948,555	04/02/2018
460146-CG-6	INTL PAPER CO		02/27/2013	MORGAN STANLEY DEAN WITTER		5,604,950	5,000,000	4,995,950	4,996,305		57		57		4,996,362		608,588	608,588	131,285	02/15/2022
46284P-AP-9	IRON MOUNTAIN INC		04/11/2013	BARCLAYS BANK		1,522,500	1,500,000	1,524,375	1,518,750	5,497	(756)		4,741		1,523,491		(991)	(991)	58,938	08/15/2024
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		04/19/2013	Various		8,180,968	8,180,968	8,234,904	8,166,994		13,974		13,974		8,180,968				183,460	11/01/2013
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2013	SCHEDULED REDEMPTION		216,087	216,087	216,087	194,122	21,965			21,965		216,087				13,419	01/02/2020
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2013	SCHEDULED REDEMPTION		214,728	214,728	214,728	192,918	21,810			21,810		214,728				13,335	01/02/2020
466313-AF-0	JABIL CIRCUIT INC		05/06/2013	Various		8,807,625	8,150,000	8,293,050	8,279,025		(1,492)		(1,492)		8,277,533		530,092	530,092	113,156	12/15/2020
471109-AC-2	JARDEN CORP		04/01/2013	Various		5,083,750	5,000,000	5,200,000	5,121,678		(11,758)		(11,758)		5,109,920		(26,170)	(26,170)	313,333	05/01/2016
471109-AE-8	JARDEN CORP		04/11/2013	CITIBANK		413,250	380,000	399,000	396,824		(720)		(720)		396,104		17,146	17,146	9,763	11/15/2022
708130-AC-3	JC PENNEY CORPORATION IN		08/21/2013	GOLDMAN, SACHS & CO.		527,313	767,000	582,929	575,250	16,287	1,532		17,819		593,069		(65,756)	(65,756)	42,241	10/15/2036
24422E-QY-8	JOHN DEERE CAPITAL CORP		12/02/2013	WELLS FARGO		5,030,269	4,875,000	5,010,818	4,949,224		(31,031)		(31,031)		4,918,193		112,076	112,076	178,168	03/09/2015
24422E-RR-2	JOHN DEERE CAPITAL CORP		01/31/2013	GOLDMAN, SACHS & CO.		1,025,270	1,000,000	997,300	997,553		34		34		997,587		27,683	27,683	6,750	04/17/2019
24422E-RW-1	JOHN DEERE CAPITAL CORP		07/17/2013	BANK OF AMERICA		14,711,550	15,000,000	14,968,950	14,970,826		3,323		3,323		14,974,149		(262,599)	(262,599)	157,500	10/10/2017
24422E-RY-7	JOHN DEERE CAPITAL CORP		01/31/2013	BARCLAYS BANK		9,761,800	10,000,000	9,966,100	9,967,062		416		416		9,967,478		(205,678)	(205,678)	53,361	01/15/2020
24422E-SB-6	JOHN DEERE CAPITAL CORP		07/17/2013	Various		9,903,200	10,000,000	9,976,900			1,269		1,269		9,978,169		(74,969)	(74,969)	36,833	03/12/2018
478366-AM-9	JOHNSON CONTROLS INC		09/15/2013	MATURED		1,000,000	1,000,000	1,062,234	1,024,903		(24,903)		(24,903)		1,000,000				48,750	09/15/2013
46629Q-AG-1	JPMAC 2006-CH2, AF6 RMBS		12/01/2013	SCHEDULED REDEMPTION		713,372	713,372	584,164	569,480		143,891		143,891		713,372				233,692	07/25/2042
46629Q-AH-9	JPMAC 2006-CH2, MF1 RMBS		12/01/2013	Various			1,344,912	172,180	24,822		(19,816)	5,006	(24,822)						56,826	10/25/2036
46629Q-AJ-5	JPMAC 2006-CH2, MF2 RMBS		04/25/2013	Various			285,832	33,378											21,207	10/25/2036
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		12/01/2013	Various		142,730	142,730	106,029	98,063		45,039	373	44,667		142,730				64,657	12/25/2050
46630M-AG-7	JPMAC 2007-CH2 AF6 RMBS		12/01/2013	Various		125,323	125,323	103,537	78,160	22,917	25,619	1,373	47,163		125,323				42,567	06/25/2042
46630P-AP-0	JPMMT 07A2 3A1 RMBS		12/01/2013	Various		67,795	67,795	65,550	52,180		13,929	(1,685)	15,614		67,795				2,110	04/25/2037
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		12/01/2013	Various		2,101,242	2,640,863	1,763,614	1,770,669		354,960	24,387	330,573		2,101,242				63,705	08/25/2036
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		12/01/2013	Various		374,091	374,091	303,963	285,633		100,963	12,505	88,458		374,091				11,590	04/25/2037
46625H-HS-2	JPMORGAN CHASE & CO		08/02/2013	J. P. MORGAN SECURITIES, INC.		15,980,700	15,000,000	14,825,900	14,854,793		9,740		9,740		14,864,533		1,116,167	1,116,167	687,500	07/22/2020
46625H-HU-7	JPMORGAN CHASE & CO		09/17/2013	JPMORGAN CHASE & CO.		10,333,500	10,000,000	9,716,400	9,765,652		18,314		18,314		9,783,966		549,534	549,534	395,486	10/15/2020
466247-YH-0	JPMT 2005-A8 1A1 RMBS		12/01/2013	Various		1,623,342	1,623,342	1,418,852	1,378,923		258,174	13,754	244,419		1,623,342				247,481	11/25/2035
484908-AC-2	KANSAS CITY MO IDR FED EX AFCO CARGO 97		11/01/2013	CALLED @ 100.00000000		400,000	400,000	400,000	400,000						400,000				28,880	11/01/2022
485260-BH-5	KANSAS GAS & ELECTRIC		03/29/2013	SCHEDULED REDEMPTION		656,397	656,397	714,652	702,441		(46,044)		(46,044)		656,397				37,067	03/29/2021
48562R-AC-3	KAR AUCTION SERVICES INC NEW TL B		12/19/2013	SCHEDULED REDEMPTION		5,572	5,572	5,614			(42)		(42)		5,572				31	05/19/2017
48601T-AA-6	KATONAH 7 A1 CDO - CF - LOANS	E	11/15/2013	SCHEDULED REDEMPTION		4,842,455	4,842,455	4,370,316	4,590,523		251,933		251,933		4,842,455				15,266	11/15/2017
48601T-AB-4	KATONAH 7 A2 CDO - CF - LOANS	E	11/15/2013	SCHEDULED REDEMPTION		4,842,455	4,842,455	4,369,847	4,592,750		249,705		249,705		4,842,455				15,266	11/15/2017
487836-BD-9	KELLOGG CO		07/23/2013	BARCLAYS BANK		21,257,900	20,000,000	19,827,400	19,857,292		8,739		8,739		19,866,032		1,391,869	1,391,869	490,000	12/15/2020
491674-BE-6	KENTUCKY UTILITIES		08/13/2013	BANK OF AMERICA		10,219,700	10,000,000	9,962,200	9,969,270		2,174		2,174		9,971,444		248,256	248,256	257,292	11/01/2020
492386-AU-1	KERR-MCGEE CORP		06/20/2013	J. P. MORGAN SECURITIES, INC.		3,600,210	3,000,000	2,846,736	2,863,329		3,708		3,708		2,867,037		733,173	733,173	257,150	07/01/2024
492914-AS-5	KEY ENERGY SERVICES INC		07/17/2013	BANK OF AMERICA		4,186,875	4,350,000	4,469,375	4,350,000	113,662	(8,610)		105,053		4,455,053		(268,178)	(268,178)	261,816	03/01/2021
49326E-ED-1	KEYCORP		09/11/2013	Various		22,283,035	20,000,000	19,981,400	19,984,049		760		760		19,984,809		2,298,226	2,298,226	763,533	03/24/2021
493268-BY-1	KEYCORP STUDENT LOAN TRUST ABS		10/28/2013	SCHEDULED REDEMPTION		7,038,828	7,038,828	6,559,309	6,632,271		406,556		406,556		7,038,828				34,239	10/28/2041
49327H-AF-2	KEYCORP STUDENT LOAN TRUST ABS		12/27/2013	SCHEDULED REDEMPTION		1,355,210	1,355,210	1,192,584	1,241,559		113,651		113,651		1,355,210				6,059	06/27/2029
496902-AH-0	KINROSS GOLD CORP	A	12/19/2013	JEFFERIES & COMPANY, INC.		10,135,000	10,000,000	9,959,500	9,969,727		7,703		7,703		9,977,429		157,571	157,571	476,285	09/01/2016
50075N-AL-8	KRAFT FOODS INC		10/01/2013	MATURED		2,000,000	2,000,000	1,945,073	1,986,899		13,101		13,101		2,000,000				105,000	10/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50075N-AQ-7	KRAFT FOODS INC		02/11/2013	MATURED		5,500,000	5,500,000	5,597,783	5,502,965		(2,965)		(2,965)		5,500,000				165,000	02/11/2013
50075N-AV-6	KRAFT FOODS INC		12/11/2013	TENDER OFFER		18,897,125	16,250,000	19,633,413	19,278,940		(477,151)		(477,151)		18,801,789		95,336	95,336	1,781,406	08/23/2018
50075N-BA-1	KRAFT FOODS INC		12/11/2013	TENDER OFFER		24,737,191	22,135,000	23,893,259	23,755,051		(195,501)		(195,501)		23,559,550		1,177,641	1,177,641	2,253,697	02/10/2020
50076Q-AA-4	KRAFT FOODS INC		01/29/2013	EXCHANGE		23,978,611	24,000,000	23,975,580	23,978,247		364		364		23,978,611		(1)	(1)	81,000	06/05/2017
50076Q-AH-9	KRAFT FOODS INC		01/29/2013	EXCHANGE		19,959,254	20,000,000	19,948,200	19,957,929		1,326		1,326		19,959,254				49,653	06/04/2015
501044-CE-9	KROGER CO		02/01/2013	MATURED		4,695,000	4,695,000	4,908,382	4,700,466		(5,466)		(5,466)		4,695,000				129,113	02/01/2013
501044-CX-7	KROGER CO		12/18/2013	Various		20,005,550	20,000,000	19,951,000							19,951,000		54,550	54,550		01/15/2021
501044-CJ-8	KROGER CO/THE		04/15/2013	MATURED		2,550,000	2,550,000	2,700,705	2,563,088		(13,088)		(13,088)		2,550,000				63,750	04/15/2013
502413-BA-4	L-3 COMMUNICATIONS CORP		08/26/2013	Various		10,455,250	10,000,000	9,942,900	9,951,667		3,238		3,238		9,954,904		500,346	500,346	513,563	02/15/2021
50540R-AJ-1	LAB CORP OF AMER HLDGS		10/28/2013	CREDIT SUISSE		5,297,400	5,000,000	5,165,550	5,144,270		(13,132)		(13,132)		5,131,138		166,262	166,262	222,257	11/15/2020
513075-AV-3	LAMAR MEDIA CORP		12/04/2013	CALLED @ 102.96640000		1,100,000	1,100,000	1,229,250	1,147,136		(34,584)		(34,584)		1,112,552		(12,552)	(12,552)	158,649	04/01/2014
521865-AS-4	LEAR CORP		03/26/2013	CALLED @ 103.00000000		198,000	198,000	221,760	217,397		(1,151)		(1,151)		216,247		(18,247)	(18,247)	14,475	03/15/2020
521865-AT-2	LEAR CORP		05/01/2013	Various		1,076,625	1,100,000	1,105,500			(128)		(128)		1,105,372		(28,747)	(28,747)	11,756	01/15/2023
526057-BH-6	LENNAR CORP		01/24/2013	EXCHANGE		875,000	875,000	875,000	875,000						875,000				11,430	12/15/2017
50188F-AD-7	LG&E & KU ENERGY LLC		09/11/2013	BANK OF AMERICA/MERRILL LYNCH		15,703,565	15,820,000	15,881,072	15,887,481		(5,847)		(5,847)		15,881,635		(178,070)	(178,070)	496,023	11/15/2020
50188F-AE-5	LG&E & KU ENERGY LLC		09/10/2013	JPMORGAN CHASE & CO.		8,104,720	8,000,000	7,987,120	7,988,447		770		770		7,989,218		115,502	115,502	332,500	10/01/2021
53217V-AE-9	LIFE TECHNOLOGIES CORP		09/18/2013	CREDIT SUISSE		5,258,400	5,000,000	4,977,800	4,981,449		1,392		1,392		4,982,841		275,559	275,559	297,222	01/15/2021
53219U-AG-4	LIFEPOINT HOSPITALS INC TLB		12/06/2013	SCHEDULED REDEMPTION		1,082,928	1,082,928	1,090,028			(7,100)		(7,100)		1,082,928				27,451	07/24/2017
53803H-AG-5	LIVE NATION ENTERTAINMENT INC TLB-1		12/31/2013	SCHEDULED REDEMPTION		25,000	25,000	25,163			(163)		(163)		25,000				128	08/17/2020
52520M-DR-1	LMT 2005-3 1A5 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,025,003	1,239,696	1,075,932	1,049,627		(24,624)		(24,624)		1,025,003				41,526	01/25/2036
52522Q-AP-7	LMT 2007-10 3A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		502,499	12,949,915	4,296,954			502,499		502,499		502,499				486,334	12/25/2037
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP		04/15/2013	PRINCIPAL PAYMENT		142,858	142,858	142,858	142,858						142,858				4,508	06/02/2014
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		04/15/2013	PRINCIPAL PAYMENT		285,715	285,715	285,715	285,715						285,715				9,016	03/22/2015
539830-AY-5	LOCKHEED MARTIN CORP		02/12/2013	DEUTSCHE BANK SECURITIES		5,222,450	5,000,000	4,986,500	4,988,021		145		145		4,988,166		234,284	234,284	69,792	09/15/2021
54640A-5Z-9	LOUISIANA PUB FAC BATON ROUGE WTR 01		02/01/2013	CALLED @ 101.00000000		6,750,000	6,750,000	6,638,085	6,668,926		310		310		6,669,237		80,763	80,763	257,344	02/01/2027
548661-CV-7	LOWE'S COMPANIES INC		02/11/2013	PARIBAS CAPITAL MARKETS		5,460,650	5,000,000	4,996,350	4,996,690		38		38		4,996,728		463,922	463,922	46,972	11/15/2021
50212X-AR-7	LPL HOLDINGS INC INCREMENTAL TLB		12/31/2013	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000				15,170	03/29/2019
52524V-AL-3	LXS 2007-15N AF3 RMBS		07/25/2013	Various		1,018,984	34,774,173	9,057,156	513,377		710,964	206,906	504,059		1,017,435		1,549	1,549	70,686	08/25/2047
552081-AK-7	LYONDELLBASELL IND NV	E	09/09/2013	CREDIT SUISSE		1,094,060	1,000,000	992,500	992,818		321		321		993,139		100,921	100,921	52,229	04/15/2024
55616X-AF-4	MACYS RETAIL HLDGS INC		02/07/2013	BANK OF AMERICA		7,740,272	7,460,000	7,588,049	7,580,229		(1,285)		(1,285)		7,578,944		161,328	161,328	166,218	01/15/2022
55907R-AA-6	MAGELLAN MIDSTREAM PARTN		08/26/2013	HSBC SECURITIES, INC.		5,208,280	5,000,000	5,204,700	5,179,548		(12,755)		(12,755)		5,166,792		41,488	41,488	229,028	02/01/2021
56585A-AD-4	MARATHON PETROLEUM CORP		08/26/2013	CREDIT SUISSE		5,767,147	5,395,000	5,615,222	5,594,466		(13,526)		(13,526)		5,580,940		186,207	186,207	274,958	03/01/2021
570506-AN-5	MARKWEST ENERGY PART/FIN		02/11/2013	CALLED @ 106.50		754,000	754,000	772,850	771,528		(262)		(262)		771,266		(17,266)	(17,266)	72,970	08/15/2021
570506-AP-0	MARKWEST ENERGY PART/FIN		02/11/2013	Various		3,150,000	3,150,000	3,372,230	3,351,005		(2,719)		(2,719)		3,348,286		(198,286)	(198,286)	227,500	06/15/2022
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T ABS		12/20/2013	SCHEDULED REDEMPTION		3,973,388	3,973,388	4,030,651	4,026,465		(53,077)		(53,077)		3,973,388				81,785	10/20/2032
573904-AH-2	MARTIN CNTY FLORIDA IND DEV AUTH INDIANT		04/10/2013	CALLED @ 100.00000000		17,575,000	17,575,000	17,660,856	17,575,000						17,575,000				442,117	12/15/2025
57629W-BM-1	MASSMUTUAL GLOBAL FUNDIN ABS		11/19/2013	U.S. BANCORP		10,316,900	10,000,000	9,993,900	9,996,571		1,092		1,092		9,997,663		319,237	319,237	264,500	09/28/2015
577081-AS-1	MATTEL INC		03/15/2013	MATURED		5,000,000	5,000,000	5,401,350	5,028,470		(28,470)		(28,470)		5,000,000				140,625	03/15/2013
577778-CB-7	MAY DEPARTMENT STORES CO		08/26/2013	MORGAN STANLEY		6,496,577	5,614,000	5,732,673	5,719,611		(4,205)		(4,205)		5,715,407		781,170	781,170	418,960	07/15/2024
58013M-EJ-9	MCDONALD'S CORP		09/06/2013	Various		10,403,800	10,000,000	9,731,850	9,778,553		16,578		16,578		9,795,131		608,669	608,669	385,000	07/15/2020
582848-AA-5	MEAD PRODUCTS / ACCO BRANDS		01/03/2013	LAZARD FRERES & COMPANY		902,063	850,000	850,000	850,000						850,000		52,063	52,063	10,838	04/30/2020
58404J-AK-4	MEDASSETS INC TERM B LOAN		12/31/2013	SCHEDULED REDEMPTION		540,000	540,000	537,300			2,700		2,700		540,000				31,061	12/13/2019
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		12/31/2013	SCHEDULED REDEMPTION		87,800	87,800	87,737			63		63		87,800				96,829	01/29/2021
58446H-AH-5	MEDIACOM LLC GROUP TERM C		12/31/2013	SCHEDULED REDEMPTION		17,809	17,809	17,876			(67)		(67)		17,809				1,948	01/31/2015
552662-AM-0	MEDIACOM LLC GROUP TERM F (MCC IOWA)		05/29/2013	Various		3,804,446	3,804,446	3,800,512	3,800,212		4,234		4,234		3,804,446				70,782	10/23/2017
585055-AR-7	MEDTRONIC INC		11/18/2013	Various		15,517,650	15,000,000	14,998,650	14,999,380		245		245		14,999,625		518,025	518,025	532,500	03/15/2015
58933Y-AA-3	MERCK & CO INC		02/14/2013	CITIBANK		11,060,300	10,000,000	9,969,800	9,975,036		362		362		9,975,398		1,084,902	1,084,902	231,424	01/15/2021
991354-9A-1	MERCY HOUSING LAKEFRONT PROMISSORY NOTE		06/03/2013	SCHEDULED REDEMPTION		150,000	150,000	139,389		142,424	7,576		150,000		150,000				2,283	06/01/2015
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1 ABS		12/11/2013	DISTRIBUTION		89												89		05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2 ABS		12/27/2013	DISTRIBUTION		224												224		05/22/2027
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3 ABS		11/30/2013	DISTRIBUTION		83												83		05/29/2027
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4 ABS		12/01/2013	Various		149												149		06/01/2027
59156R-AG-3	METLIFE INC		11/24/2013	MATURED		2,000,000	2,000,000	2,132,040	2,060,727		(60,727)		(60,727)		2,000,000				100,000	11/24/2013
55301H-AM-4	MGM RESORTS INTERNATIONAL TERM A LOAN		12/31/2013	SCHEDULED REDEMPTION		100,000	100,000	99,475			525		525		100,000				140,290	12/20/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55301H-AN-2	MGM RESORTS INTERNATIONAL TERM B LOAN		12/31/2013	SCHEDULED REDEMPTION		25,000	25,000	24,875		125			125		25,000				28,043	12/20/2019
61913P-AZ-5	MHL 2005-4 A1 RMBS		12/25/2013	SCHEDULED REDEMPTION		576,728	576,728	367,651	370,656		206,071		206,071		576,728				1,633	10/25/2035
61915R-CK-0	MHL 2006-1 2A1B RMBS		12/26/2013	SCHEDULED REDEMPTION		368,866	996,038	142,744	159,659		209,207		209,207		368,866				2,262	04/25/2036
594088-AJ-5	MICHAELS STORES INC TERM LOAN B		10/31/2013	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000				193	01/28/2020
594918-AG-9	MICROSOFT CORP		11/18/2013	UNION BANK OF SWITZERLAND		10,234,700	10,000,000	9,677,600	9,805,493		61,899		61,899		9,867,391		367,309	367,309	187,778	09/25/2015
594918-AH-7	MICROSOFT CORP		05/31/2013	Various		15,815,050	15,000,000	14,064,850	14,223,928		28,777		28,777		14,252,705		1,562,345	1,562,345	257,917	10/01/2020
594918-AK-0	MICROSOFT CORP		11/19/2013	MARKET AXESS		8,354,080	8,000,000	7,980,240	7,987,446		3,509		3,509		7,990,955		363,125	363,125	257,778	02/08/2016
594918-AP-9	MICROSOFT CORP		03/08/2013	J. P. MORGAN SECURITIES, INC.		19,809,200	20,000,000	19,902,700	19,905,535		3,790		3,790		19,909,325		(100,125)	(100,125)	61,250	11/15/2017
60688Q-AC-9	MIZUHO CORP BANK LTD	F	01/29/2013	GOLDMAN, SACHS & CO.		9,923,800	10,000,000	9,997,600	9,997,695		39		39		9,997,734		(73,934)	(73,934)	44,778	10/17/2017
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2013	Various		1,380,650	1,380,650	1,157,252	1,140,340		249,926	9,616	240,309		1,380,650				43,697	09/25/2035
609350-AF-3	MONEYGRAM INTERNATIONAL INC TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		30,000	30,000	30,150			(150)		(150)		30,000				76,182	03/28/2020
617446-7U-7	MORGAN STANLEY		05/16/2013	Various		25,056,100	25,000,000	24,982,250			165		165		24,982,415		73,685	73,685	25,972	04/25/2018
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		12/01/2013	SCHEDULED REDEMPTION		867,380	867,380	569,225	563,173		304,206		304,206		867,380				20,351	05/25/2052
61748H-EF-4	MSM 2004-8AR 4A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		782,980	782,980	546,129	555,484		227,496		227,496		782,980				10,775	08/25/2053
61750Y-AA-7	MSM 2006-15XS A1 RMBS		12/25/2013	SCHEDULED REDEMPTION		29,986	29,986	6,337	8,537		21,449		21,449		29,986				37	02/26/2052
61751J-AF-8	MSM 2007-6XS 2A1S RMBS		12/26/2013	SCHEDULED REDEMPTION		1,440,495	1,440,495	939,097	1,130,190		310,305		310,305		1,440,495				2,185	02/25/2047
55377G-AB-9	MTL PUBLISHING (EMI GROUP) TL B-1		12/31/2013	Various		4,444,551	4,417,120	7,458,004	3,316,718	3,478	(3,070,380)		(3,066,902)		4,387,861		56,690	56,690	141,674	06/29/2018
626717-AD-4	MURPHY OIL CORP		05/31/2013	HSBC SECURITIES, INC.		2,983,860	3,000,000	2,993,580	2,993,906		230		230		2,994,136		(10,276)	(10,276)	61,333	06/01/2022
57164U-AA-3	MVCOT 2006-2A A ABS		02/01/2013	SCHEDULED REDEMPTION		1,015,099	1,015,099	1,015,084	1,015,092		7		7		1,015,099				11,969	10/20/2028
571628-AA-4	MVCOT 2007-1A A ABS		12/01/2013	SCHEDULED REDEMPTION		1,080,877	1,080,877	1,080,850	1,080,859		17		17		1,080,877				36,107	05/20/2029
628530-AK-3	MYLAN INC		07/18/2013	CALLED @ 110.6929449		11,670,000	11,670,000	12,662,800	12,381,703		(101,596)		(101,596)		12,280,107		(610,107)	(610,107)	2,145,120	07/15/2017
629568-AX-4	NABORS INDUSTRIES INC		10/28/2013	JPMORGAN CHASE & CO.		10,145,900	10,000,000	9,965,400	9,969,182		2,443		2,443		9,971,626		174,274	174,274	521,597	09/15/2021
63543V-AC-7	NATIONAL COLLEGIATE STUD LOAN TRUST ABS		12/26/2013	SCHEDULED REDEMPTION		2,222,395	2,222,395	1,833,476	1,985,076		237,319		237,319		2,222,395				7,276	10/25/2027
638612-AK-7	NATIONWIDE FINANCIAL SER		09/13/2013	WELLS FARGO		5,294,750	5,000,000	4,971,000	4,975,062		1,749		1,749		4,976,811		317,939	317,939	263,524	03/25/2021
63946B-AB-6	NBC UNIVERSAL		11/22/2013	Various		21,924,770	21,000,000	21,351,960	21,298,948		(115,211)		(115,211)		21,183,737		741,034	741,034	818,918	04/30/2015
63946B-AC-4	NBC UNIVERSAL		01/09/2013	Various		21,083,794	20,000,000	19,763,500	19,846,523		1,615		1,615		19,848,139		1,235,655	1,235,655	164,514	04/01/2016
63946C-AC-2	NBCUNIVERSAL ENTERPRISE		11/22/2013	Various		18,036,760	18,000,000	18,024,300			(1,831)		(1,831)		18,022,469		14,291	14,291	123,911	04/15/2018
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		12/01/2013	SCHEDULED REDEMPTION		592,633	592,633	465,043	420,591		172,041		172,041		592,633				17,042	10/25/2042
62886E-AE-8	NCR CORP		05/31/2013	Various		4,574,004	4,500,000	4,590,000	4,573,125	16,357	(3,832)		12,525		4,585,650		(11,646)	(11,646)	150,972	07/15/2022
62886E-AG-3	NCR CORP		05/31/2013	EXCHANGE		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				36,647	02/15/2021
640158-AB-3	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		12/01/2013	Various		162,594	299,877	185,629	202,737		(22,947)	17,193	(40,140)		162,594				7,289	05/01/2041
640158-AC-1	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		12/01/2013	Various		273,393	882,266	388,495	529,867		(156,024)	100,044	(256,068)		273,393				20,106	10/01/2050
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LOAN CERT RMBS		12/01/2013	Various		124,428	152,662	138,146	138,049		(16,638)	1,668	(18,307)		124,428				3,848	10/01/2041
62908U-AD-8	NEP/NCP HOLDCO INC NEW TERM LOAN		12/31/2013	Various		4,037,349	4,017,399	4,017,399							4,017,399		19,950	19,950	77,726	01/22/2020
64128X-AC-4	NEUBERGER BERMAN GRP/FIN		05/29/2013	BARCLAYS BANK		3,210,000	3,000,000	3,078,750	3,073,757		(3,579)		(3,579)		3,070,177		139,823	139,823	126,313	03/15/2022
644535-AD-8	NEW GOLD INC	A	01/04/2013	OPPENHEIMER & CO. INC		3,919,188	3,650,000	3,749,813	3,740,821		(324)		(324)		3,740,497		178,690	178,690	59,617	04/15/2020
644535-AF-3	NEW GOLD INC	A	01/10/2013	OPPENHEIMER & CO. INC		1,990,250	1,900,000	1,924,000	1,923,721		(93)		(93)		1,923,628		66,622	66,622	20,122	11/15/2022
64468C-AV-6	NEW HAMPSHIRE BUS PCR PUB SVC NH 01C		05/01/2013	CALLED @ 100		15,590,000	15,590,000	15,590,000	15,590,000						15,590,000				424,828	05/01/2021
64952W-AW-3	NEW YORK LIFE GLOBAL FDG		11/19/2013	BARCLAYS		10,368,900	10,000,000	9,972,800	9,986,751		4,933		4,933		9,991,685		377,215	377,215	315,000	05/04/2015
64952W-BC-6	NEW YORK LIFE GLOBAL FDG		12/05/2013	DEUTSCHE BANK AG		10,403,600	10,000,000	10,105,000	10,076,050		(19,681)		(19,681)		10,056,370		347,230	347,230	344,361	07/14/2016
64952W-BM-4	NEW YORK LIFE GLOBAL FDG		07/16/2013	U.S. BANCORP PIPER JAFFRAY		4,970,200	5,000,000	4,996,750			465		465		4,997,215		(27,015)	(27,015)	17,333	02/12/2016
651229-AK-2	NEWELL RUBBERMAID INC		10/25/2013	FIRST TENNESSEE BANK		4,825,395	4,500,000	4,498,200	4,498,557		134		134		4,498,691		326,704	326,704	255,563	08/15/2020
651290-AQ-1	NEWFIELD EXPLORATION CO		08/07/2013	J. P. MORGAN SECURITIES, INC.		2,364,000	2,400,000	2,580,000	2,578,080		(7,275)		(7,275)		2,570,805		(206,805)	(206,805)	152,250	07/01/2024
65409Y-AU-9	NIELSEN FINANCE LLC CLASS D TERM LOAN		11/12/2013	SCHEDULED REDEMPTION		301,282	301,282	299,768	299,817		1,465		1,465		301,282				4,347	02/02/2017
65409Y-AV-7	NIELSEN FINANCE LLC CLASS E DOLLAR TL		12/31/2013	SCHEDULED REDEMPTION		158,812	158,812	157,468	134,853	298	(940)		(642)		158,812				33,685	05/01/2016
654090-AZ-5	NIELSEN FINANCE LLC/CO		08/29/2013	Various		3,972,534	4,000,000	3,970,000	3,970,398		2,136		2,136		3,972,534				163,500	10/01/2020
654730-AR-4	NISOURCE FINANCE CORP		09/20/2013	CANTOR FITZGERALD		5,487,950	5,000,000	3,973,128	4,241,331		53,707		53,707		4,295,038		1,192,912	1,192,912	280,069	09/15/2020
654730-BA-0	NISOURCE FINANCE CORP		03/08/2013	PARIBAS CAPITAL MARKETS		5,060,150	5,000,000	4,979,650	4,980,502		316		316		4,980,818		79,332	79,332	143,840	02/15/2023
65476L-AD-3	NISSAN AUTO LEASE TRUST ABS		10/24/2013	Various		22,142,475	22,140,000	22,168,541			(6,557)		(6,557)		22,161,984		(19,509)	(19,509)	93,377	09/17/2018
654740-AC-3	NISSAN MOTOR ACCEPTANCE		08/06/2013	NOMURA SECURITIES INTERNATIONAL, INC.		4,965,450	5,000,000	4,991,900			1,047		1,047		4,992,947		(27,497)	(27,497)	19,583	03/15/2016
655044-AF-2	NOBLE ENERGY INC		05/31/2013	Various		18,527,620	17,000,000	16,988,780	16,989,764		179		179		16,989,943		1,537,677	1,537,677	163,694	12/15/2021
655664-AN-0	NORDSTROM INC		10/25/2013	Various		4,511,220	4,000,000	3,982,600	3,986,490		851		851		3,987,341		523,879	523,879	135,243	05/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2013	CALLED @ 100.00000000		685,000	685,000	685,000	685,000						685,000				46,238	07/01/2029
665772-CF-4	NORTHERN STATES PWR-MINN		11/18/2013	BANK OF AMERICA/MERRILL LYNCH		10,224,100	10,000,000	9,980,100	9,989,342		3,552		3,552		9,992,894		231,206	231,206	247,000	08/15/2015
665859-AL-8	NORTHERN TRUST CORP		09/16/2013	SUSQUEHANNA FINANCIAL GROUP LLLP		3,062,160	3,000,000	2,996,490	2,997,149		230		230		2,997,379		64,781	64,781	90,563	11/04/2020
666807-BB-7	NORTHROP GRUMMAN CORP		06/27/2013	CALLED @ 103.605		10,000,000	10,000,000	9,981,400	9,993,739		1,895		1,895		9,995,634		4,366	4,366	695,556	08/01/2014
666807-BC-5	NORTHROP GRUMMAN CORP		06/27/2013	CALLED @ 102.842		28,600,000	28,600,000	27,706,780	28,047,916		90,773		90,773		28,138,690		461,310	461,310	1,139,090	11/15/2015
66977W-AK-5	NOVA CHEMICALS CORP	A	07/30/2013	TENDER OFFER		7,221,200	7,000,000	7,723,750	7,433,656		(97,407)		(97,407)		7,336,249		(115,049)	(115,049)	648,059	11/01/2016
66989H-AA-6	NOVARTIS CAPITAL CORP	R	11/05/2013	BARCLAYS		3,028,440	3,000,000	2,996,910	2,999,260		567		567		2,999,827		28,613	28,613	154,000	02/10/2014
67001B-AN-3	NOVELIS CORPORATION TERM LOAN	I	12/31/2013	SCHEDULED REDEMPTION		76,397	76,397	77,687			(1,289)		(1,289)		76,397				185,652	03/10/2017
629377-BT-8	NRG ENERGY INC		07/31/2013	EXCHANGE		3,498,562	3,450,000	3,502,500	3,501,671		(3,108)		(3,108)		3,498,562				194,913	03/15/2023
62937N-AT-4	NRG ENERGY INC TL		12/31/2013	SCHEDULED REDEMPTION		25,000	25,000	25,000							25,000				48,328	07/01/2018
674599-CB-9	OCCIDENTAL PETROLEUM COR		06/28/2013	BANK OF AMERICA		9,981,100	10,000,000	9,904,600	9,927,461		8,590		8,590		9,936,052		45,048	45,048	154,583	02/15/2017
674599-CD-5	OCCIDENTAL PETROLEUM COR		06/18/2013	BARCLAYS BANK		4,954,550	5,000,000	4,995,900	4,996,267		332		332		4,996,599		(42,049)	(42,049)	74,792	02/15/2018
677525-RE-9	OHIO AIR QUALITY DAYTON PWR & LIGHT 06		02/01/2013	J. P. MORGAN SECURITIES, INC.		10,091,250	9,750,000	9,077,055	9,134,073		1,279		1,279		9,135,352		955,898	955,898	201,500	09/01/2036
678026-AD-7	OIL STATES INTL INC		09/26/2013	Various		9,562,125	9,025,000	9,495,038	9,423,704		(56,027)		(56,027)		9,367,678		194,447	194,447	459,469	06/01/2019
678026-AE-5	OIL STATES INTL INC		07/08/2013	BANK OF AMERICA		312,750	300,000	300,000	300,000						300,000		12,750	12,750	8,542	01/15/2023
681936-AX-8	OMEGA HEALTHCARE INVESTORS		04/11/2013	Various		4,928,400	4,440,000	4,632,700	4,604,506		(2,576)		(2,576)		4,601,929		326,471	326,471	120,128	10/15/2022
681936-AV-2	OMEGA HLTHCARE INVESTORS		01/16/2013	OPPENHEIMER & CO. INC		795,438	715,000	784,713	772,811		(802)		(802)		772,008		23,429	23,429	23,386	02/15/2020
681936-AZ-3	OMEGA HLTHCARE INVESTORS		03/12/2013	BANK OF AMERICA		5,300,000	5,000,000	5,000,000	5,000,000						5,000,000		300,000	300,000	146,875	03/15/2024
681904-AM-0	OMNICARE INC		08/23/2013	Various		22,395,238	20,010,000	22,098,150	21,749,970		(123,486)		(123,486)		21,626,484		768,753	768,753	605,182	06/01/2020
68233J-AR-5	ONCOR ELECTRIC DELIVERY		05/31/2013	Various		16,179,750	15,000,000	14,972,850	14,974,224		745		745		14,974,970		1,204,780	1,204,780	253,972	06/01/2022
682680-AQ-6	ONEOK INC		05/31/2013	Various		8,936,935	8,500,000	8,495,835	8,496,153		89		89		8,496,242		440,693	440,693	242,486	02/01/2022
68389X-AD-7	ORACLE CORP		04/15/2013	MATURED		8,000,000	8,000,000	8,414,724	8,035,843		(35,843)		(35,843)		8,000,000				198,000	04/15/2013
68389X-AK-1	ORACLE CORP		06/04/2013	Various		21,077,950	19,000,000	19,035,610	19,040,445		(10,828)		(10,828)		19,029,617		2,048,333	2,048,333	502,674	07/15/2020
68389X-AN-5	ORACLE CORP		08/12/2013	Various		38,955,200	40,000,000	39,930,800	39,933,281		7,540		7,540		39,940,821		(985,621)	(985,621)	354,667	10/15/2017
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		12/10/2013	SCHEDULED REDEMPTION		2,649,615	2,649,615	2,649,463	2,649,482		133		133		2,649,615				58,425	03/10/2027
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		12/10/2013	SCHEDULED REDEMPTION		1,656,009	1,656,009	1,655,691	1,655,731		278		278		1,656,009				58,266	03/10/2027
69121P-DE-0	OWNIT 2006-2, A2B RMBS		12/01/2013	SCHEDULED REDEMPTION		579,369	579,369	478,409	389,304	81,077	108,989		190,065		579,369				14,544	01/25/2042
69138E-AK-5	OXBOW CARBON LLC TLB		12/31/2013	SCHEDULED REDEMPTION		50,000	50,000	49,750			250		250		50,000				7,414	07/19/2019
69371R-K9-6	PACCAR FINANCIAL CORP		10/18/2013	GOLDMAN, SACHS & CO.		15,016,950	15,000,000	14,992,050	14,992,378		2,134		2,134		14,994,513		22,437	22,437	98,292	11/16/2015
694308-GT-8	PACIFIC GAS & ELECTRIC		07/22/2013	J. P. MORGAN SECURITIES, INC.		26,490,365	25,300,000	25,961,580	25,873,546		(37,372)		(37,372)		25,836,174		654,191	654,191	723,158	10/01/2020
69763N-AC-5	PAMCO III 98-1 B2 CDO - OF - LOANS	E	11/01/2013	Various		70,264	70,264	49,377	46,065	(360,010)	28,085	3,886	(335,811)		70,264				854	06/30/2014
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		10/30/2013	Various		9,969,776	9,969,776	10,017,238	9,987,240	36,735	(54,200)		(17,465)		9,969,776				323,963	07/16/2018
708160-BS-4	PENNEY (JC) CO INC		09/04/2013	GOLDMAN, SACHS & CO.		1,756,250	2,500,000	2,580,000	2,087,500	490,003	(856)		489,146		2,576,646		(820,396)	(820,396)	173,694	04/01/2037
71722T-AB-0	PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS		02/19/2013	MORGAN STANLEY DEAN WITTER		18,281,250	18,750,000	18,149,068	18,204,288		1,911		1,911		18,206,199		75,052	75,052	65,846	07/25/2042
709629-AA-7	PENTAIR FINANCE SA	E	04/29/2013	EXCHANGE		24,991,800	25,000,000	24,990,500	24,990,801		1,016		1,016		24,991,817		(17)	(17)	143,438	12/01/2015
71647N-AB-5	PETROBRAS GLOBAL FINANCE	F	12/10/2013	NOMURA SECURITIES INTERNATIONAL INC		2,971,931	3,150,000	3,129,588			1,879		1,879		3,131,467		(159,536)	(159,536)	53,288	01/15/2019
71654Q-BB-7	PETROLEOS MEXICANOS	F	05/31/2013	Various		10,807,850	10,000,000	9,911,900	9,918,436		2,114		2,114		9,920,550		887,300	887,300	355,469	01/24/2022
69336Q-AC-6	PHMC 2007-4 A3 RMBS		11/01/2013	SCHEDULED REDEMPTION		1,134,155	1,134,155	1,105,616	1,127,756		6,399		6,399		1,134,155				36,149	08/15/2037
69337R-AC-3	PHMC 2007-5 A3 RMBS		11/01/2013	SCHEDULED REDEMPTION		3,091,136	3,091,136	2,973,775	3,083,489		7,647		7,647		3,091,136				93,694	09/18/2037
71755V-AB-5	PHILADELPHIA ENERGY SOLUTIONS INITIAL TL		12/31/2013	SCHEDULED REDEMPTION		26,250	26,250	25,856			394		394		26,250				80,795	04/04/2018
718546-AD-6	PHILLIPS 66		01/30/2013	EXCHANGE		9,496,899	9,500,000	9,495,630	9,496,783		116		116		9,496,899				74,615	03/05/2015
718546-AG-9	PHILLIPS 66		01/30/2013	EXCHANGE		38,545,794	38,100,000	38,625,137	38,553,794		(8,000)		(8,000)		38,545,794				277,865	05/01/2017
721901-JC-1	PIMA CNTY AZ IDA TUCSON ELEC PWR 08A		04/05/2013	CALLED @ 100.00		4,495,000	4,495,000	4,199,634	4,231,047		2,228		2,228		4,233,275		261,725	261,725	170,342	09/01/2029
723456-AK-5	PINNACLE ENTERTAINMENT		08/17/2013	CALLED @ 104.31300000		13,000,000	13,000,000	14,305,000	13,739,990		(209,703)		(209,703)		13,530,287		(530,287)	(530,287)	1,731,773	08/01/2017
72346D-AS-2	PINNACLE ENTERTAINMENT INC. TERM LOAN B-		12/31/2013	SCHEDULED REDEMPTION		17,500	17,500	17,413			88		88		17,500				6,646	08/13/2020
72346D-AN-3	PINNACLE ENTERTAINMENT INCREMENTAL TLA		08/13/2013	SCHEDULED REDEMPTION		1,191,000	1,191,000	1,180,231	1,180,208		10,792		10,792		1,191,000				29,845	03/19/2019
72347N-AL-4	PINNACLE FOODS FINANCE TERM LOAN G		09/30/2013	SCHEDULED REDEMPTION		32,500	32,500	32,419			81		81		32,500				104	04/29/2020
72447W-AU-3	PITNEY BOWES INC		11/04/2013	CALLED @ 103.58500000		7,000,000	7,000,000	7,524,820	7,233,384		(119,877)		(119,877)		7,113,507		(113,507)	(113,507)	667,085	08/15/2014
727610-AD-9	PLASTIPAK HOLDINGS INC		01/21/2013	CALLED @ 101.41700000		4,000,000	4,000,000	4,120,000	4,038,686		(2,206)		(2,206)		4,036,480		(36,480)	(36,480)	90,680	12/15/2015
73328U-AD-7	PORSCHE FINANCIAL AUTO SECURIT ABS		12/16/2013	SCHEDULED REDEMPTION		569,513	569,513	571,849	570,748		(1,235)		(1,235)		569,513				6,777	12/17/2018
69352P-AD-5	PPL CAPITAL FUNDING INC		05/31/2013	BARCLAYS BANK		10,418,600	10,000,000	9,966,800	9,968,280		1,179		1,179		9,969,459		449,141	449,141	198,333	06/15/2022
74005P-BC-7	PRAXAIR INC		05/14/2013	Various		29,898,950	30,000,000	29,988,300	29,988,643		456		456		29,989,099		(90,149)	(90,149)	110,104	11/07/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
740189-AJ-4	PRECISION CASTPARTS CORP		07/15/2013	Various		17,494,975	17,500,000	17,494,750	17,494,803		776		776		17,495,579		(604)	(604)	58,528	12/20/2015
740189-AK-1	PRECISION CASTPARTS CORP		08/12/2013	WELLS FARGO BROKERAGE SERVICES		9,758,300	10,000,000	9,984,800	9,984,888		1,814		1,814		9,986,703		(228,403)	(228,403)	81,597	01/15/2018
74112T-AG-1	PRESTIGE AUTO RECEIVABLES TRUS ABS		11/15/2013	SCHEDULED REDEMPTION		8,915,000	8,915,000	8,978,380	8,932,784		(17,784)		(17,784)		8,915,000				86,894	08/17/2015
C7500W-AC-0	PROGRESSIVE WASTE SOLUTIONS TERM B	A	12/31/2013	SCHEDULED REDEMPTION		94,261	94,261	95,021	61,512	185	(789)		(604)		94,261				141,047	10/24/2019
69362B-AY-8	PSEG POWER LLC		02/14/2013	BANK OF AMERICA		10,635,800	10,000,000	9,991,100	9,992,050		103		103		9,992,153		643,647	643,647	178,681	09/15/2021
69366A-AF-7	PSS WORLD MEDICAL INC		02/25/2013	Various		19,425,000	19,425,000	20,084,563	20,030,084		(10,206)		(10,206)		20,019,878		(594,878)	(594,878)	5,232,670	03/01/2022
744560-AW-6	PUB SVC ELEC & GAS		12/02/2013	KEYCORP		4,126,080	4,000,000	3,992,880	3,996,523		1,356		1,356		3,997,879		128,201	128,201	118,200	05/01/2015
744560-AK-2	PUBLIC SERVICE EL & GAS		01/01/2013	MATURED		7,500,000	7,500,000	7,918,322	7,500,000						7,500,000				187,500	01/01/2013
745867-AQ-4	PULTE HOMES INC		05/24/2013	CALLED @ 103.13100000		1,680,000	1,680,000	1,478,400	1,637,332		15,975		15,975		1,653,307		26,693	26,693	128,306	01/15/2014
69368H-AC-7	PVH CORP. TRANCHE B TL		12/18/2013	SCHEDULED REDEMPTION		2,071,597	2,071,597	2,084,414			(12,817)		(12,817)		2,071,597				78,374	02/13/2020
74733V-AC-4	QEP RESOURCES INC		09/16/2013	JPMORGAN CHASE & CO.		2,867,438	3,075,000	3,082,813	3,082,643		(411)		(411)		3,082,232		(214,794)	(214,794)	142,603	05/01/2023
74819R-AN-6	QUEBECOR MEDIA INC	A	05/22/2013	EXCHANGE		4,290,160	4,225,000	4,292,500	4,292,211		(2,051)		(2,051)		4,290,160				105,948	01/15/2023
74839X-AB-5	QUIKRETE HOLDINGS INC. TL		12/31/2013	SCHEDULED REDEMPTION		20,000	20,000	20,059			(59)		(59)		20,000				16	09/28/2020
74876W-AK-1	QUINTILES TRANSNATIONAL CORP TERM B-1 LO		01/28/2013	J. P. MORGAN SECURITIES, INC.		499,997	498,750	497,528	497,526		18		18		497,543		2,453	2,453	(2,716)	06/08/2018
74922G-AN-4	RALI 2006-QA14 A13 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,552,417	2,327,623	2,223,901	1,451,540		100,878		100,878		1,552,417				88,227	03/25/2040
761118-WQ-7	RALI 2006-Q03 A2 RMBS		12/26/2013	SCHEDULED REDEMPTION		508,927	508,927	188,344	184,084		324,843		324,843		508,927				1,386	04/25/2046
759950-FX-1	RAMC 2005-4, A3 RMBS		12/01/2013	Various		1,037,452	1,037,452	1,010,261	862,955	158,037	20,462	4,002	174,497		1,037,452				34,499	02/25/2036
759950-GV-4	RAMC 2006-1, AF3 RMBS		11/01/2013	Various		326,661	326,661	280,519	198,288	84,272	47,503	3,402	128,373		326,661				7,574	05/25/2036
760985-D2-4	RAMP 2003-RS10, MI1 RMBS		11/01/2013	SCHEDULED REDEMPTION		186,701	186,701	186,646	173,019	13,615	67		13,682		186,701				6,075	11/25/2033
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		12/01/2013	Various		966,808	1,035,376	981,212	953,211	30,214	(15,846)	770	13,598		966,808				32,080	07/25/2034
75281A-AJ-8	RANGE RESOURCES CORP		05/02/2013	CALLED @ 103.62500000		5,656,000	5,656,000	6,064,490	5,895,413		(34,570)		(34,570)		5,860,843		(204,843)	(204,843)	411,199	05/01/2018
75281A-AK-5	RANGE RESOURCES CORP		05/14/2013	BANK OF AMERICA		1,100,000	1,000,000	1,100,000	1,077,368		(10,018)		(10,018)		1,067,350		32,650	32,650	40,444	05/15/2019
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS		12/01/2013	SCHEDULED REDEMPTION		142,467	142,467	142,442	88,539	53,898	30		53,928		142,467				4,876	01/25/2043
76110W-VS-2	RASC 2003-KS11, MI2 RMBS		12/01/2013	SCHEDULED REDEMPTION		215,363	215,363	215,312	160,615	54,689	59		54,748		215,363				6,224	03/25/2041
45660N-QS-7	RAST 2003-A6 A2 RMBS		05/01/2013	SCHEDULED REDEMPTION		410,699	410,699	406,078	409,430		1,269		1,269		410,699				4,952	07/25/2033
760759-AP-5	REPUBLIC SERVICES INC		02/22/2013	DEUTSCHE BANK SECURITIES		10,354,750	10,000,000	9,972,300	9,973,722		325		325		9,974,047		380,703	380,703	78,396	06/01/2022
76168J-AK-2	REXNORD LLC TLB		12/31/2013	SCHEDULED REDEMPTION		7,500	7,500	7,425			75		75		7,500				4	08/21/2020
76173F-AM-9	REYNOLDS GROUP HOLDINGS U.S. TERM LOAN		11/27/2013	Various		2,704,599	2,704,599	2,704,599	2,704,599						2,704,599				117,715	09/18/2018
761735-AN-9	REYNOLDS GRP ISS/REYNOLD		01/30/2013	EXCHANGE		4,004,762	4,000,000	4,005,000	4,004,818		(57)		(57)		4,004,762				77,944	10/15/2020
76110V-TA-6	RFMS2 2005-HSA1 AI5 RMBS		12/01/2013	SCHEDULED REDEMPTION		949,520	949,520	648,770	430,382	154,811	364,327		519,138		949,520				32,134	12/25/2035
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,369,813	1,487,743	1,377,526	1,327,513		42,300		42,300		1,369,813				57,189	12/25/2039
749581-AH-7	RFMSI 2007-S1 A4 RMBS		12/01/2013	SCHEDULED REDEMPTION		2,436,471	2,680,809	1,937,794	1,953,170		483,301		483,301		2,436,471				74,470	09/25/2037
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		12/01/2013	Various		981,930	1,080,402	923,374	877,926		102,599	1,406	104,004		981,930				39,347	09/25/2037
767201-AK-2	RIO TINTO FIN USA LTD	F	09/18/2013	CITIGROUP GLOBAL MARKETS		4,936,000	5,000,000	4,577,150	4,645,380		27,879		27,879		4,673,260		262,740	262,740	156,042	11/02/2020
771196-AS-1	ROCHE HLDGS INC	R	08/29/2013	CALLED @ 120.23500000		2,258,000	2,258,000	2,512,951	2,436,166		(16,810)		(16,810)		2,419,355		(161,355)	(161,355)	591,634	03/01/2019
U75000-AR-7	ROCHE HLDGS INC		03/04/2013	MATURED		6,491,989	7,467,500	7,884,112	6,611,181		(21,776)		(21,776)	878,096	7,467,500	(975,511)		(975,511)	300,254	03/04/2013
773835-AV-5	ROCKPORT IN PCR IND MICH PWR 02A		09/26/2013	Various		8,999,001	8,420,000	8,407,647	8,410,208		83		83		8,410,291		588,710	588,710	152,326	06/01/2025
772739-AH-1	ROCK-TENN CO		03/28/2013	Various		31,464,819	31,182,000	31,403,701	31,380,479		(6,865)		(6,865)		31,373,615		91,204	91,204	788,042	03/01/2019
772739-AK-4	ROCK-TENN CO		03/28/2013	EXCHANGE		4,991,331	5,000,000	4,990,500	4,991,145		186		186		4,991,331				140,875	03/01/2022
772739-AM-0	ROCK-TENN CO		03/28/2013	EXCHANGE		6,944,797	7,000,000	6,940,990	6,943,110		1,686		1,686		6,944,797				134,069	03/01/2020
774341-AC-5	ROCKWELL COLLINS INC		02/12/2013	KEYBANK NATIONAL ASSOCIATION		2,092,780	2,000,000	1,994,380	1,994,923		61		61		1,994,984		97,796	97,796	15,500	11/15/2021
78009C-AA-8	ROYAL BANK OF CANADA	A	11/14/2013	SCOTIA CAPITAL (USA) INC.		31,129,800	30,000,000	29,984,700	29,992,712		2,755		2,755		29,995,467		1,134,333	1,134,333	1,028,646	04/14/2015
780153-AU-6	ROYAL CARIBBEAN CRUISES	E	04/11/2013	BARCLAYS BANK		1,170,125	1,150,000	1,150,000	1,150,000						1,150,000		20,125	20,125	26,666	11/15/2022
74966U-AH-3	RPI FINANCE Term Loan Facilty B-2		12/31/2013	Various		2,639,394	2,626,926	2,633,325	2,633,877		(1,068)		(1,068)		2,632,809		6,585	6,585	207,995	05/09/2018
74966U-AJ-9	RPI FINANCE Term Loan Faciltiy B-3		12/31/2013	SCHEDULED REDEMPTION		12,571	12,571	12,603			(31)		(31)		12,571				24,642	11/09/2018
74966U-AG-5	RPI FINANCE TRUST TLB-1		12/31/2013	SCHEDULED REDEMPTION		2,735	2,735	2,735							2,735					11/09/2016
78118M-AB-2	RUBY WESTERN PIPELINE TERM LOAN		10/10/2013	SCHEDULED REDEMPTION		177,538	177,538	178,904			(1,366)		(1,366)		177,538				53,104	03/27/2020
78355H-JM-2	RYDER SYSTEM INC		03/01/2013	MATURED		5,000,000	5,000,000	5,131,500	5,006,723		(6,723)		(6,723)		5,000,000				150,000	03/01/2013
786514-BQ-1	SAFEWAY INC		12/20/2013	CALLED @ 101.33876700		7,110,000	7,110,000	7,908,311	7,336,270		(181,368)		(181,368)		7,154,901		(44,901)	(44,901)	656,827	03/15/2014
786514-BU-2	SAFEWAY INC		02/19/2013	BARCLAYS BANK		5,046,100	5,000,000	4,987,450	4,988,532		148		148		4,988,680		57,420	57,420	53,438	12/01/2021
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		10/24/2013	BANK OF AMERICA/MERRILL LYNCH		1,279,769	1,235,000	1,290,575			(3,836)		(3,836)		1,286,739		(6,970)	(6,970)	64,700	06/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07384M-6M-9	SAMI 0412 2A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,811,192	1,811,192	1,753,814	1,756,690		54,503		54,503		1,811,192				623,724	10/25/2051
79603M-AD-8	SAMSON INVESTMENT CO INITIAL TL 2ND LIEN		12/18/2013	Various		7,000,000	7,000,000	7,054,406	7,049,807	4,776	(54,583)		(49,807)		7,000,000				501,417	09/25/2018
80007P-AN-9	SANDRIDGE ENERGY INC		08/07/2013	Various		1,995,000	2,000,000	2,115,000			(6,049)		(6,049)		2,108,951		(113,951)	(113,951)	61,250	03/15/2021
802810-AE-1	SANTANDER CONSUMER ACQUIRED RE ABS		12/15/2013	SCHEDULED REDEMPTION		6,095,000	6,095,000	6,103,095	6,097,904		(2,904)		(2,904)		6,095,000				118,930	04/15/2015
86359A-4X-8	SASC 2003-34 2A3 RMBS		12/01/2013	SCHEDULED REDEMPTION		22,121	22,121	18,391	18,532		3,588		3,588		22,121				429	11/25/2033
86359D-NW-3	SASC 2005-15 4A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,188,317	1,188,317	994,526	991,321		196,996		196,996		1,188,317				38,084	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 RMBS		12/01/2013	Various		2,649,823	2,803,868	2,235,197	2,217,458		441,707	9,342	432,365		2,649,823				92,933	10/25/2035
78404X-AE-5	SBA SENIOR FIN II LLC INCRL TRANCHE B TL		04/24/2013	SCHEDULED REDEMPTION		3,610,550	3,610,550	3,632,081	3,621,347	11,430	(22,227)		(10,797)		3,610,550				101,433	09/28/2019
78401F-AE-7	SBA TELECOMMUNICATIONS		07/12/2013	EXCHANGE		550,000	550,000	550,000	550,000						550,000				31,537	07/15/2020
78403D-AA-8	SBA TOWER TRUST ABS		01/18/2013	MORGAN STANLEY DEAN WITTER		4,271,800	4,000,000	4,226,720	4,116,116		(3,184)		(3,184)		4,112,932		158,868	158,868	17,489	04/15/2040
78403D-AC-4	SBA TOWER TRUST ABS		01/30/2013	BARCLAYS BANK		20,856,360	20,000,000	20,000,000	20,000,000						20,000,000		856,360	856,360	50,187	12/15/2042
80589M-AE-2	SCANA CORPORATION		03/06/2013	WELLS FARGO BROKERAGE SERVICES		15,756,600	15,000,000	14,885,700	14,894,453		1,868		1,868		14,896,320		860,280	860,280	378,125	02/01/2022
809388-AB-7	SCOTT CABLE COMMUNICATIONS INC		09/30/2013	DIRECT			11,028,975													07/18/2002
81180W-AD-3	SEAGATE HDD CAYMAN	E	04/18/2013	Various		2,717,500	2,500,000	2,718,750	2,659,375	24,388	(3,889)		20,499		2,679,874		37,626	37,626	45,451	05/01/2020
81180W-AE-1	SEAGATE HDD CAYMAN	E	01/09/2013	R. W. PRESSPRICH		2,220,000	2,000,000	2,180,000	2,148,282		(1,252)		(1,252)		2,147,030		72,970	72,970	12,486	12/15/2018
81180W-AF-8	SEAGATE HDD CAYMAN	E	01/10/2013	CITIBANK		2,761,763	2,505,000	2,715,450	2,686,613	5,611	(1,018)		4,594		2,691,206		70,556	70,556	94,494	11/01/2021
81180W-AG-6	SEAGATE HDD CAYMAN	F	05/17/2013	PARIBAS CAPITAL MARKETS		1,250,000	1,250,000	1,250,000							1,250,000					06/01/2023
81211L-AR-9	SEALED AIR CORP TERM B-1		11/15/2013	SCHEDULED REDEMPTION		1,144,105	1,144,105	1,158,761	432,412		(15,096)		(15,096)		1,144,105				140,386	10/03/2018
81675K-AD-1	SEMINOLE HARD ROCK TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		10,000	10,000	9,950			50		50		10,000				22,795	05/14/2020
81683U-AF-4	SEMINOLE TRIBE OF FLORIDA INITIAL TL		12/31/2013	SCHEDULED REDEMPTION		577,500	577,500	578,878			(1,378)		(1,378)		577,500				86,206	04/29/2020
81726J-AC-5	SENSATA TECHNOLOGY FINANCE CO LLC TL		12/31/2013	SCHEDULED REDEMPTION		11,541	11,541	11,597			(56)		(56)		11,541					05/12/2019
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL		12/11/2013	Various		2,003,361	2,000,000	2,012,500	2,008,540	3,864	(8,763)		(4,899)		2,003,641		(280)	(280)	2,546	05/12/2018
817565-BM-5	SERVICE CORP INTL		02/11/2013	JEFFERIES & COMPANY, INC.		5,418,130	4,534,000	5,292,778	5,206,752		(12,211)		(12,211)		5,194,541		223,589	223,589	127,723	10/01/2018
78412F-AP-9	SESI LLC		10/25/2013	Various		14,049,875	12,850,000	14,158,114	14,019,774		(103,303)		(103,303)		13,916,470		133,405	133,405	622,448	12/15/2021
822582-AF-9	SHELL INTERNATIONAL FIN	F	12/02/2013	CANTOR FITZGERALD		2,021,820	2,000,000	1,999,460	1,999,858		107		107		1,999,965		21,855	21,855	96,444	03/21/2014
822582-AQ-5	SHELL INTERNATIONAL FIN	F	11/19/2013	Various		31,243,800	30,000,000	30,639,500	30,336,677		(116,704)		(116,704)		30,219,973		1,023,827	1,023,827	821,931	06/28/2015
822582-AU-6	SHELL INTERNATIONAL FIN	F	07/15/2013	Various		30,070,133	30,000,000	29,992,800	29,992,966		620		620		29,993,586		76,548	76,548	61,748	12/04/2015
826418-BH-7	SIERRA PACIFIC POWER CO		09/01/2013	MATURED		1,500,000	1,500,000	1,597,320	1,517,739		(17,739)		(17,739)		1,500,000				81,750	09/01/2013
82651A-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		11/20/2013	SCHEDULED REDEMPTION		5,265,040	5,265,040	5,107,089	5,128,970		136,070		136,070		5,265,040				48,427	09/20/2019
82651X-AA-5	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2013	SCHEDULED REDEMPTION		3,853,016	3,853,016	3,852,259	3,852,370		646		646		3,853,016				77,839	07/20/2028
82651X-AB-3	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2013	SCHEDULED REDEMPTION		1,712,452	1,712,452	1,712,393	1,712,401		50		50		1,712,452				44,758	07/20/2028
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2013	SCHEDULED REDEMPTION		6,389,599	6,389,599	6,388,254	6,388,207		1,393		1,393		6,389,599				106,503	11/20/2028
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		12/20/2013	SCHEDULED REDEMPTION		2,555,840	2,555,840	2,555,309	2,555,290		550		550		2,555,840				53,702	11/20/2028
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM ABS		12/20/2013	SCHEDULED REDEMPTION		1,860,518	1,860,518	1,860,023	1,860,023		495		495		1,860,518				47,183	04/20/2026
829229-AJ-2	SINCLAIR TELEVISION GRP NEW TRANCHE B TL		12/31/2013	SCHEDULED REDEMPTION		64,958	64,958	65,257			(300)		(300)		64,958				60,941	04/09/2020
82967N-AG-3	SIRIUS XM RADIO INC		02/11/2013	GOLDMAN, SACHS & CO.		6,838,125	6,750,000	6,803,094	6,783,485	18,103	(633)		17,470		6,800,955		37,170	37,170	177,297	08/15/2022
82967N-AL-2	SIRIUS XM RADIO INC		10/23/2013	BANK OF AMERICA/MERRILL LYNCH		2,990,000	3,250,000	3,258,125			(349)		(349)		3,257,776		(267,776)	(267,776)	67,641	05/15/2023
83002C-AF-4	SIX FLAGS THEME PARKS INC TRANCHE B TL		12/30/2013	SCHEDULED REDEMPTION		67,696	67,696	68,274	23,778	5,231	(5,700)		(470)		67,696				1,891	12/20/2018
78444K-AA-3	SLC STUDENT LOAN TRUST ABS		01/17/2013	Various		23,461,251	24,532,274	24,835,095	23,387,666		(16,190)		(16,190)		23,371,477		89,775	89,775	119,437	06/15/2033
78444V-AB-7	SLC STUDENT LOAN TRUST ABS		02/20/2013	Various		7,122,518	6,727,980	6,949,951	6,926,341		(11,261)		(11,261)		6,915,080		207,437	207,437	47,943	07/15/2042
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		12/16/2013	Various		22,255,795	22,618,263	20,917,333	21,119,543		190,651		190,651		21,310,194		945,601	945,601	45,594	12/16/2030
78443C-AF-1	SLM STUDENT LOAN TRUST ABS		01/22/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		9,270,659	9,370,217	9,070,896	9,141,819		6,910		6,910		9,148,729		121,930	121,930	7,593	09/15/2020
78443C-AM-6	SLM STUDENT LOAN TRUST ABS		01/22/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		15,691,721	15,910,490	15,274,070	15,413,654		13,890		13,890		15,427,544		264,177	264,177	12,203	03/15/2022
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		12/16/2013	SCHEDULED REDEMPTION		924,013	924,013	892,828	897,218		26,795		26,795		924,013				3,651	06/15/2021
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		12/16/2013	SCHEDULED REDEMPTION		1,756,142	1,756,142	1,628,821	1,657,523		98,618		98,618		1,756,142				5,723	09/15/2025
835495-AK-8	SONOCO PRODUCTS CO		02/14/2013	CANTOR, FITZGERALD & CO.		5,388,050	5,000,000	4,977,150	4,979,350		262		262		4,979,611		408,439	408,439	66,233	11/01/2021
835898-AF-4	SOTHEBY'S		04/11/2013	BARCLAYS BANK		2,357,700	2,320,000	2,320,000	2,320,000						2,320,000		37,700	37,700	67,328	10/01/2022
83703R-AA-4	SOUTH CAROLINA JOBS SC ELEC & GAS 02A		02/19/2013	CALLED @ 100.00		4,725,000	4,725,000	4,725,000	4,725,000						4,725,000				73,710	11/01/2027
84345P-AB-8	SOUTHERN NATURAL GAS		09/19/2013	JPMORGAN CHASE & CO.		10,389,800	10,000,000	9,991,100	9,992,248		564		564		9,992,812		396,988	396,988	341,000	06/15/2021
84762N-AW-1	Spectrum Brands Inc. TLC.		12/31/2013	SCHEDULED REDEMPTION		15,000	15,000	15,044			(44)		(44)		15,000				1,555	09/04/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85205T-AB-6	SPIRIT AEROSYSTEMS INC		08/21/2013	MORGAN STANLEY		1,504,328	1,443,000	1,564,361	1,519,144		(19,151)		(19,151)		1,499,993		4,335	4,335	97,703	10/01/2017
85205T-AD-2	SPIRIT AEROSYSTEMS INC		07/09/2013	Various		7,563,000	7,225,000	7,852,188	7,730,750	44,045	(43,614)		431		7,731,181		(168,181)	(168,181)	240,080	12/15/2020
84857H-AK-6	SPIRIT AEROSYSTEMS INC TLB		12/31/2013	SCHEDULED REDEMPTION		133,291	133,291	134,258			(967)		(967)		133,291				2,523	04/18/2019
85208D-AE-2	SPROUTS FARMERS MKTS INITIAL TL		12/31/2013	SCHEDULED REDEMPTION		2,739,286	2,739,286	2,725,589			13,696		13,696		2,739,286				20,628	04/23/2020
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 CLO LOANS	E	03/21/2013	Various		1,918,319	1,918,319	1,784,037	1,861,579		14,630		14,630		1,876,209		42,110	42,110	21,425	03/21/2017
855244-AE-9	STARBUCKS CORP		12/04/2013	U.S. BANCORP		9,985,600	10,000,000	9,980,500			71		71		9,980,571		5,029	5,029	972	12/05/2016
85571N-AA-7	STARZ LLC/STARZ FIN CORP		02/18/2013	EXCHANGE		3,050,000	3,050,000	3,050,000	3,050,000						3,050,000				65,660	09/15/2019
858119-AH-3	STEEL DYNAMICS INC		04/01/2013	Various		1,801,438	1,850,000	1,868,500	1,853,059		(2,889)		(2,889)		1,850,170		(48,732)	(48,732)	116,203	04/01/2015
858119-AS-9	STEEL DYNAMICS INC		08/08/2013	EXCHANGE		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				67,375	08/15/2019
858119-AU-4	STEEL DYNAMICS INC		08/08/2013	EXCHANGE		1,670,000	1,670,000	1,670,000	1,670,000						1,670,000				104,097	08/15/2022
864486-AE-5	SUBURBAN PROPANE PARTNRS		06/26/2013	J. P. MORGAN SECURITIES, INC.		3,360,000	3,200,000	3,440,509	3,438,704		(32,892)		(32,892)		3,405,812		(45,812)	(45,812)	180,000	10/01/2018
864486-AG-0	SUBURBAN PROPANE PARTNRS		08/02/2013	CALLED @ 107.37500000		2,776,000	2,776,000	2,950,443	2,949,853		(12,783)		(12,783)		2,937,070		(161,070)	(161,070)	410,029	08/01/2021
867363-AV-5	SUNGARD DATA SYSTEMS INC		07/31/2013	EXCHANGE		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				79,500	11/01/2019
86736G-AN-4	SUNGARD DATA TRANCHE D TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		47,500	47,500	48,109			(609)		(609)		47,500				157,905	01/31/2020
86736G-AP-9	SUNGARD DATA TRANCHE E TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		86,381	86,381	87,442			(1,061)		(1,061)		86,381				2,108	03/08/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER		05/31/2013	WELLS FARGO BROKERAGE SERVICES		5,316,100	5,000,000	5,128,900	5,114,863		(4,444)		(4,444)		5,110,419		205,681	205,681	187,292	02/15/2022
84751P-LM-9	SURF 2006-BC2, A2B RMBS		12/01/2013	SCHEDULED REDEMPTION		154,855	154,855	113,749	93,039		61,816		61,816		154,855				3,779	06/25/2042
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		12/01/2013	SCHEDULED REDEMPTION		1,772,277	1,772,277	1,758,085	1,757,994		14,283		14,283		1,772,277				51,928	11/20/2027
78487M-AA-7	SVOVM 2006-AA A ABS		12/01/2013	SCHEDULED REDEMPTION		1,456,480	1,456,480	1,456,191	1,456,419		61		61		1,456,480				64,652	02/20/2024
874060-AA-4	TAKEDA PHARMACEUTICAL	F	05/30/2013	MIZUHO INTERNATIONAL PLC		18,161,280	18,000,000	18,000,000	18,000,000						18,000,000		161,280	161,280	132,484	03/17/2015
87425E-AM-5	TALISMAN ENERGY	A	09/16/2013	Various		8,275,814	8,525,000	7,842,233	7,946,550		40,784		40,784		7,987,334		288,480	288,480	351,375	02/01/2021
87612B-AF-9	TARGA RESOURCES PARTNERS		05/09/2013	BANK OF AMERICA		442,500	400,000	440,000	432,603		(3,352)		(3,352)		429,251		13,249	13,249	18,288	10/15/2018
87612B-AJ-1	TARGA RESOURCES PARTNERS		02/07/2013	EXCHANGE		20,708,030	20,150,000	20,753,125	20,714,617		(6,587)		(6,587)		20,708,030				663,691	08/01/2022
87612B-AK-8	TARGA RESOURCES PARTNERS		06/28/2013	CALLED @ 106.37500000		2,200,000	2,200,000	2,205,116			(232)		(232)		2,204,884		(4,884)	(4,884)	197,519	08/01/2022
87612B-AL-6	TARGA RESOURCES PARTNERS		11/07/2013	EXCHANGE		1,826,618	1,820,000	1,827,400	1,827,381		(763)		(763)		1,826,618				98,735	05/01/2023
87612E-AV-8	TARGET CORP		10/24/2013	CREDIT SUISSE		4,558,983	4,218,000	4,488,500	4,451,006		(23,084)		(23,084)		4,427,923		131,061	131,061	210,666	07/15/2020
87656D-AC-9	TATA CHEMICALS NORTH AMERICA TL		12/31/2013	SCHEDULED REDEMPTION		5,000	5,000	4,950			50		50		5,000				1,899	08/07/2020
877249-AA-0	TAYLOR MORRISON COMM/MON		01/14/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		402,188	375,000	375,000	375,000						375,000		27,188	27,188	7,427	04/15/2020
87938W-AP-8	TELEFONICA EMISIONES SAU	F	01/11/2013	MORGAN STANLEY DEAN WITTER		5,437,500	5,000,000	4,353,920	4,382,596		2,290		2,290		4,384,886		1,052,614	1,052,614	113,792	02/16/2021
87951Y-AN-1	TELESAT CANADA TERM LOAN B		12/31/2013	SCHEDULED REDEMPTION		102,367	102,367	103,174			45,062		45,062		102,367				243,489	03/28/2019
88023V-AE-9	TEMPUR-PEDIC INTERNATIONAL INC TERM B LO		12/31/2013	SCHEDULED REDEMPTION		482,040	482,040	477,528			18,011		18,011		482,040				57,437	03/18/2020
88033G-BT-6	TENET HEALTHCARE CORP		07/03/2013	Various		3,035,469	3,000,000	2,996,250	2,996,305		135		135		2,996,440		39,029	39,029	75,340	06/01/2020
880349-AQ-8	TENNECO INC		10/10/2013	Various		3,283,750	3,000,000	3,165,000	3,138,268		(11,408)		(11,408)		3,126,861		156,889	156,889	139,219	12/15/2020
88078F-AT-5	TEREX CORP NEW TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		2,710,301	2,710,301	2,727,357	2,728,322		(18,021)		(18,021)		2,710,301				231,495	04/28/2017
882508-AU-8	TEXAS INSTRUMENTS INC		01/11/2013	RBC DOMINION SECURITIES		4,977,500	5,000,000	4,969,500	4,971,160		172		172		4,971,331		6,169	6,169	36,667	08/03/2019
882508-AV-6	TEXAS INSTRUMENTS INC		05/15/2013	WELLS FARGO BROKERAGE SERVICES		14,753,850	15,000,000	14,860,500			909		909		14,861,409		(107,559)	(107,559)	5,000	05/01/2018
87244E-AG-7	TIAA GLOBAL MARKETS		07/15/2013	MATURED		5,000,000	5,000,000	5,369,800	5,055,844		(55,844)		(55,844)		5,000,000				247,500	07/15/2013
88732J-AR-9	TIME WARNER CABLE INC		09/19/2013	BARCLAYS		8,120,094	7,854,000	8,809,753	8,466,479		(356,804)		(356,804)		8,109,675		10,419	10,419	577,596	04/01/2014
87264A-AH-8	T-MOBILE USA INC		11/18/2013	JPMORGAN CHASE & CO.		806,000	800,000	800,000							800,000		6,000	6,000		01/15/2022
888808-BK-7	TOBACCO STLMNT FING CORP NJ 2003		06/01/2013	CALLED @ 100.00000000		12,400,000	12,400,000	10,921,298	12,277,917		122,083		122,083		12,400,000				418,500	06/01/2039
889175-BE-4	TOLEDO EDISON COMPANY		08/28/2013	Various		2,510,000	2,510,000	2,505,055	2,506,300		250		250		2,506,550		3,450	3,450	878,870	05/01/2020
891145-LV-4	TORONTO-DOMINION BANK	A	10/08/2013	MORGAN STANLEY		30,880,500	30,000,000	29,957,700	29,977,610		6,625		6,625		29,984,235		896,265	896,265	792,000	07/29/2015
891145-RB-2	TORONTO-DOMINION BANK	A	08/12/2013	J. P. MORGAN SECURITIES, INC.		22,389,840	22,000,000	21,908,360	21,928,353		11,682		11,682		21,940,034		449,806	449,806	328,701	09/14/2016
891145-TN-4	TORONTO-DOMINION BANK	A	05/07/2013	Various		51,171,500	50,000,000	51,393,850	51,325,387		(84,149)		(84,149)		51,241,237		(69,737)	(69,737)	428,958	03/13/2017
89334G-AK-0	TRANS UNION LLC 2013 REPLACEMENT TL		12/31/2013	SCHEDULED REDEMPTION		80,471	80,471	80,803	80,832		(361)		(361)		80,471				196,432	02/10/2018
89346D-AB-3	TRANSALTA CORP	A	12/15/2013	MATURED		22,005,000	22,005,000	23,955,162	22,670,627		(665,627)		(665,627)		22,005,000				1,265,288	12/15/2013
89352H-AH-2	TRANS-CANADA PIPELINES	A	06/28/2013	GOLDMAN, SACHS & CO.		1,461,784	1,479,000	1,476,382			403		403		1,476,785		(15,001)	(15,001)	5,177	01/15/2016
89364M-AX-2	TRANSDIGM INC TRANCHE C TL		12/31/2013	SCHEDULED REDEMPTION		115,183	115,183	114,383			800		800		115,183				219,561	02/28/2020
89364M-AR-5	TRANSDIGM, INC. TERM LOAN B-2 ADD-ON		02/28/2013	Various		6,964,091	6,963,696	6,964,096	6,964,109		(18)		(18)		6,964,092		(1)	(1)	79,910	02/14/2017
893830-BB-4	TRANSOCEAN INC	F	10/25/2013	BARCLAYS		5,620,200	5,000,000	4,997,300	4,997,514		176		176		4,997,691		622,509	622,509	278,906	12/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89417E-AG-4	TRAVELERS COS INC		09/16/2013	WELLS FARGO		10,308,037	9,740,000	9,107,290	9,208,767		40,902		40,902		9,249,668		1,058,368	1,058,368	335,543	11/01/2020
87264M-AE-9	TRW AUTOMOTIVE INC		12/02/2013	CALLED @ 104.43800000		3,674,000	3,674,000	4,051,400	3,946,310		(109,481)		(109,481)		3,836,829		(162,829)	(162,829)	490,025	12/01/2017
872882-AA-3	TSMC GLOBAL LTD	F	06/25/2013	GOLDMAN, SACHS & CO.		4,576,763	4,650,000	4,649,442			43		43		4,649,485		(72,723)	(72,723)	10,430	04/03/2016
898813-AK-6	TUCSON ELECTRIC POWER		09/16/2013	JPMORGAN CHASE & CO.		5,314,250	5,000,000	4,984,100	4,985,536		940		940		4,986,476		327,774	327,774	217,444	11/15/2021
900212-AE-1	TURLOCK CORP		11/19/2013	EXCHANGE		29,982,639	30,000,000	29,973,900	29,974,895		7,744		7,744		29,982,639				284,208	11/02/2015
900212-AG-6	TURLOCK CORP		11/19/2013	EXCHANGE		8,992,108	9,000,000	8,990,190	8,990,408		1,700		1,700		8,992,108				134,625	11/02/2017
87311X-AC-2	TW TELECOM HOLDINGS INC		01/18/2013	EXCHANGE		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				17,805	10/01/2022
87312A-AC-1	TW TELECOM HOLDINGS TLB		12/31/2013	SCHEDULED REDEMPTION		26,000	26,000	26,084			(84)		(84)		26,000				35,281	04/17/2020
87309L-AK-4	TWCC HOLDING CORP - TERM LOAN		12/31/2013	SCHEDULED REDEMPTION		7,939	7,939	7,978	3,838		(45)		(45)		7,939				17	02/11/2017
90170W-AB-0	TWIN RIVER MANAGEMENT GROUP TL		12/31/2013	SCHEDULED REDEMPTION		14,667	14,667	14,826			(159)		(159)		14,667				300	11/10/2018
902133-AK-3	TYCO ELECTRONICS GROUP S	E	09/23/2013	JPMORGAN CHASE & CO.		10,476,640	10,000,000	9,942,200	9,951,684		3,677		3,677		9,955,361		521,279	521,279	583,104	01/15/2021
902133-AM-9	TYCO ELECTRONICS GROUP S	E	02/21/2013	Various		10,271,106	10,110,000	9,832,183	9,850,545		3,476		3,476		9,854,021		417,085	417,085	196,810	02/03/2022
902134-AA-3	TYCO FLOW CONTROL FINANC		04/29/2013	EXCHANGE		29,983,488	30,010,000	29,980,129	29,981,626		1,895		1,895		29,983,520		(32)	(32)	336,049	09/15/2017
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B ABS		10/23/2013	DISTRIBUTION		231									231		231			04/10/2026
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B ABS		10/30/2013	Various		324	750,000	3,692							324		324			04/10/2026
90346B-AD-1	U.S. SECURITY ASSOC. HLDGS DELAYED DRAW		12/31/2013	SCHEDULED REDEMPTION		2,445	2,445	2,445	2,445						2,445				11,626	07/28/2017
90346B-AC-3	U.S. SECURITY ASSOC. HLDGS TLB		12/31/2013	SCHEDULED REDEMPTION		14,155	14,155	14,056	14,048		107		107		14,155				66,985	07/28/2017
902733-AB-0	U-HAUL S FLEET LLC ABS		11/25/2013	SCHEDULED REDEMPTION		21,420,158	21,420,158	22,339,835	21,825,468		(405,310)		(405,310)		21,420,158				1,021,445	02/25/2020
907818-CZ-9	UNION PACIFIC CORP		08/21/2013	Various		4,009,607	4,000,000	3,954,736	4,012,712		(3,093)		(3,093)		4,009,620		(13)	(13)	176,333	11/15/2017
909218-AB-5	UNIT CORP		10/11/2013	BANK OF AMERICA/MERRILL LYNCH		1,650,000	1,600,000	1,644,000	1,642,000	753	(4,478)		(3,725)		1,638,275		11,725	11,725	97,756	05/15/2021
909218-AC-3	UNIT CORP		01/18/2013	EXCHANGE		5,572,118	5,500,000	5,575,000	5,529,507	43,131	(520)		42,611		5,572,118				63,766	05/15/2021
911312-AG-1	UNITED PARCEL SERVICE		01/15/2013	MATURED		2,000,000	2,000,000	2,086,772	2,003,050		(3,050)		(3,050)		2,000,000				45,000	01/15/2013
911312-AP-1	UNITED PARCEL SERVICE		08/08/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		4,938,200	5,000,000	5,007,858	5,007,458		(947)		(947)		5,006,512		(68,312)	(68,312)	49,375	10/01/2017
911365-AY-0	UNITED RENTALS NORTH AM		03/05/2013	DEUTSCHE BANK SECURITIES		2,165,000	2,000,000	2,064,223			(1,692)		(1,692)		2,062,531		102,469	102,469	16,931	07/15/2018
91324P-BX-9	UNITEDHEALTH GROUP INC		10/17/2013	BANK OF AMERICA/MERRILL LYNCH		10,025,900	10,000,000	9,997,700	9,997,846		619		619		9,998,465		27,435	27,435	85,000	10/15/2015
91359P-AH-3	UNIVERSAL HOSPITAL SERVI		01/18/2013	EXCHANGE		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				102,302	08/15/2020
914908-AU-2	UNIVISION COMMUNICATIONS 2013 INC TL		12/18/2013	SCHEDULED REDEMPTION		35,000	35,000	34,775			225		225		35,000				56,954	03/01/2020
90321N-AA-0	UR FINANCING ESCROW CORP		01/21/2013	EXCHANGE		24,424,232	23,750,000	24,537,188	24,430,891		(7,413)		(7,413)		24,423,478		754	754	705,573	07/15/2018
90321N-AB-8	UR FINANCING ESCROW CORP		01/21/2013	EXCHANGE		900,000	900,000	900,000	900,000						900,000				12,169	05/15/2020
90321N-AC-6	UR FINANCING ESCROW CORP		01/21/2013	EXCHANGE		900,000	900,000	900,000	900,000						900,000				18,300	04/15/2022
903436-AA-1	US AIRWAYS 2011-1A PTT		10/22/2013	SCHEDULED REDEMPTION		65,356	65,356	67,807	67,705		(2,349)		(2,349)		65,356				4,657	04/22/2025
90345W-AA-2	US AIRWAYS 2012-1A PTT ABS		10/01/2013	Various		2,223,417	2,118,606	2,118,606	2,118,606						2,118,606		104,811	104,811	173,749	04/01/2026
90345X-AA-8	US AIRWAYS GROUP INC ABS		10/22/2013	SCHEDULED REDEMPTION		645,594	645,594	645,594	645,594						645,594				40,350	10/22/2024
91159H-GU-8	US BANCORP		12/02/2013	U.S. BANCORP		5,170,300	5,000,000	4,991,300	4,996,048		1,654		1,654		4,997,701		172,599	172,599	197,313	03/04/2015
91159H-GX-2	US BANCORP		12/02/2013	KEYCORP		3,094,410	3,000,000	2,997,060	2,998,443		551		551		2,998,993		95,417	95,417	99,633	07/27/2015
919061-EY-3	VALDEZ ALASKA MARINE TERMINAL REV - REF-		10/24/2013	Various		34,227,157	29,895,000	33,058,111	32,648,598		(249,230)		(249,230)		32,399,368		1,827,789	1,827,789	1,981,640	01/01/2021
C9413P-AR-4	VALEANT PHARMACEUTICALS TLB SERIES C2	A	09/26/2013	SCHEDULED REDEMPTION		15,625	15,625	15,552	15,547		78		78		15,625				26,508	12/11/2019
C9413P-AS-2	VALEANT PHARMACEUTICALS TLB SERIES D2	A	09/26/2013	SCHEDULED REDEMPTION		137,469	137,469	136,719	137,779		(310)		(310)		137,469				233,215	02/13/2019
C9413P-AP-8	VALEANT PHARMACEUTICALS TLB SERIES E	A	09/26/2013	SCHEDULED REDEMPTION		17,500	17,500	17,238			263		263		17,500				117	08/05/2020
920253-AD-3	VALMONT INDUSTRIES		02/20/2013	STERNE AGEE & LEACH		4,708,000	4,000,000	3,999,920	3,999,937		1		1		3,999,938		708,062	708,062	92,014	04/20/2020
92210M-AA-2	VANTIV, LLC TRANCHE B TERM LOAN		05/15/2013	Various		496,250	496,250	494,089	493,979		2,271		2,271		496,250				6,972	03/27/2019
92345Y-AC-0	VERISK ANALYTICS INC		05/21/2013	Various		17,489,420	17,000,000	16,865,190	16,868,513		1,953		1,953		16,870,466		618,954	618,954	336,417	09/12/2022
92343V-BF-0	VERIZON COMMUNICATIONS		01/10/2013	BARCLAYS BANK		19,871,000	20,000,000	19,957,600	19,958,844		322		322		19,959,166		(88,166)	(88,166)	41,556	11/01/2017
92343V-BH-6	VERIZON COMMUNICATIONS		05/07/2013	MORGAN STANLEY DEAN WITTER		29,908,800	30,000,000	29,994,600	29,994,869		642		642		29,995,511		(86,711)	(86,711)	106,750	11/02/2015
918204-AV-0	VF CORP		02/06/2013	BANK OF AMERICA		8,509,520	8,000,000	7,975,200	7,978,064		240		240		7,978,304		531,216	531,216	124,444	09/01/2021
926244-AG-9	VICTORIA 051A A1B CDO - CF - LOANS	E	11/18/2013	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,650,000	1,861,647		138,353		138,353		2,000,000				8,671	02/17/2017
92769V-AC-3	VIRGIN MEDIA FINANCE PLC	F	01/02/2013	BANK OF AMERICA		1,601,250	1,500,000	1,522,500	1,521,069		(30)		(30)		1,521,039		80,211	80,211	31,063	02/15/2022
G9368P-AP-9	VIRGIN MEDIA INVEST HLDGS LTD NEW TLB	F	08/29/2013	SCOTIA CAPITAL MARKETS (USA)		2,000,000	2,000,000	1,995,445			53		53		1,995,497		4,503	4,503	75,024	06/07/2020
92852T-AA-0	VIVENDI SA	F	11/15/2013	CALLED @ 102.63400000		25,000,000	25,000,000	24,998,500	24,998,851		433		433		24,999,284		716	716	1,316,833	04/10/2015
92857W-AY-6	VODAFONE GROUP PLC	F	10/25/2013	BARCLAYS		39,198,800	40,000,000	39,876,400	39,882,733		20,023		20,023		39,902,756		(703,956)	(703,956)	546,875	09/26/2017
92857W-BE-9	VODAFONE GROUP PLC	F	11/01/2013	Various		25,431,276	25,929,000	25,809,727			16,205		16,205		25,825,932		(394,656)	(394,656)	273,281	02/19/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93978H-CV-5	WA HLTH-B-PROVIDENCE		11/14/2013	CITIGROUP GLOBAL MARKETS		1,163,160	1,000,000	1,138,360	1,118,995		(12,109)		(12,109)		1,106,886		56,274	56,274	56,667	10/01/2020
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2013	SCHEDULED REDEMPTION		335,488	335,488	335,488	335,488						335,488				18,989	01/15/2019
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2013	SCHEDULED REDEMPTION		285,072	285,072	285,072	285,072						285,072				16,135	01/15/2019
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2013	SCHEDULED REDEMPTION		234,393	234,393	234,393	234,393						234,393				13,267	01/15/2019
931422-AG-4	WALGREEN CO		10/17/2013	Various		45,112,314	44,905,000	45,079,164	45,059,508		(48,792)		(48,792)		45,010,716		101,598	101,598	439,780	03/13/2015
931142-CR-2	WAL-MART STORES INC		11/18/2013	UNION BANK OF SWITZERLAND		10,356,900	10,000,000	9,930,900	9,967,632		12,530		12,530		9,980,161		376,739	376,739	327,431	04/01/2015
931142-CT-8	WAL-MART STORES INC		11/13/2013	GOLDMAN, SACHS & CO.		25,743,000	25,000,000	24,923,750	24,960,484		13,559		13,559		24,974,043		768,957	768,957	765,625	07/08/2015
931142-CU-5	WAL-MART STORES INC		08/02/2013	CREDIT SUISSE FIRST BOSTON CORPORATION		10,574,900	10,000,000	9,708,400	9,759,029		16,719		16,719		9,775,748		799,152	799,152	391,701	07/08/2020
931142-CZ-4	WAL-MART STORES INC		02/14/2013	GOLDMAN, SACHS & CO.		12,599,368	11,775,000	11,915,947	11,897,309		(1,888)		(1,888)		11,895,421		703,947	703,947	122,247	10/25/2020
931142-DF-7	WAL-MART STORES INC		08/08/2013	Various		68,931,550	70,000,000	69,935,600			3,034		3,034		69,938,634		(1,007,084)	(1,007,084)	190,313	04/11/2018
25468P-CU-8	WALT DISNEY COMPANY/THE		06/17/2013	WELLS FARGO BROKERAGE SERVICES		9,973,800	10,000,000	9,925,500	9,927,618		11,550		11,550		9,939,168		34,632	34,632	25,000	12/01/2015
25468P-CV-6	WALT DISNEY COMPANY/THE		01/17/2013	WELLS FARGO BROKERAGE SERVICES		24,915,250	25,000,000	24,822,250	24,825,224		2,111		2,111		24,827,335		87,915	87,915	40,486	12/01/2017
929227-6L-5	WAMU 2003-AR7 A8		09/23/2013	Various		88,948											88,948	88,948		08/25/2033
93363T-AH-5	WAMU 2006-AR11 CIB2 RMBS		12/25/2013	SCHEDULED REDEMPTION		412,381	1,909,272	241,846	236,711	6,881	168,789		175,670		412,381				345,738	09/25/2046
93362Y-AE-2	WAMU 2006-AR5 A1B2 RMBS		12/25/2013	Various		188,715	908,873	145,678	124,282		65,078	645	64,433		188,715				262,733	06/25/2046
93363D-AE-7	WAMU 2006-AR9 1AB2 RMBS		12/25/2013	SCHEDULED REDEMPTION		138,621	670,791	95,547	73,733	9,812	55,075		64,888		138,621				161,852	08/25/2046
92926W-AB-3	WAMU 2007-0A1 A1B RMBS		12/26/2013	SCHEDULED REDEMPTION		687,813	6,357,675	1,122,848	346,290	220,043	121,480		341,523		687,813				516,261	02/25/2047
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		12/01/2013	SCHEDULED REDEMPTION		1,388,444	1,637,251	931,611	941,827		446,617		446,617		1,388,444				438,445	10/25/2042
94106L-AW-9	WASTE MANAGEMENT INC		10/24/2013	BARCLAYS		5,478,900	5,000,000	4,969,400	4,975,862		2,265		2,265		4,978,127		500,773	500,773	197,257	06/30/2020
942683-AD-5	WATSON PHARMACEUTICALS INC		10/08/2013	MIZUHO SECURITIES USA INC.		11,655,419	11,275,000	12,146,653	11,702,860		(203,009)		(203,009)		11,499,851		155,568	155,568	651,444	08/15/2014
94353E-AC-9	WAVEDIVISION HOLDINGS, LLC INITIAL TL		12/31/2013	SCHEDULED REDEMPTION		15,000	15,000	14,753	14,853		15,147		15,147		15,000				59,763	10/12/2019
94707V-AC-4	WEATHERFORD INTL LTD	E	06/03/2013	Various		20,564,050	20,000,000	19,971,000	19,923,828		2,857		2,857		19,926,685		637,365	637,365	575,625	04/15/2022
94973V-BC-0	WELLPOINT INC		11/14/2013	BARCLAYS		11,931,840	12,000,000	11,972,640	11,974,141		4,357		4,357		11,978,498		(46,658)	(46,658)	268,125	01/15/2018
94973V-BE-6	WELLPOINT INC		11/14/2013	WELLS FARGO		9,618,912	9,600,000	9,559,584			2,216		2,216		9,561,800		57,112	57,112	63,173	07/15/2018
94974B-FE-5	WELLS FARGO & COMPANY		04/16/2013	DEUTSCHE BANK SECURITIES		22,359,260	22,000,000	21,956,880	21,964,057		4,246		4,246		21,968,303		390,957	390,957	267,674	07/01/2015
95081H-AN-4	WESCO AIRCRAFT HARDWARE CORP TL		09/20/2013	SCHEDULED REDEMPTION		162,602	162,602	162,602							162,602				38,523	12/07/2017
95235L-AJ-9	WEST CORPORATION TERM B-4		02/20/2013	EXCHANGE		5,649,226	5,649,339	5,649,430	5,644,879		(5)		(5)		5,649,226				54,446	07/15/2016
95235L-AN-0	WEST CORPORATION TERM B-8		10/01/2013	SCHEDULED REDEMPTION		137,036	137,036	137,349			(312)		(312)		137,036				1,704	06/30/2018
959802-AR-0	WESTERN UNION CO/THE		01/07/2013	GOLDMAN, SACHS & CO.		1,997,600	2,000,000	1,990,120	1,990,228		46		46		1,990,274		7,326	7,326	4,792	12/10/2017
96032Q-AA-0	WESTGATE RESORTS ABS		12/01/2013	SCHEDULED REDEMPTION		6,777,569	6,777,569	6,777,569	6,777,569						6,777,569				184,958	09/20/2025
96032Q-AC-6	WESTGATE RESORTS ABS		12/01/2013	SCHEDULED REDEMPTION		5,082,414	5,082,414	5,082,414	5,082,414						5,082,414				169,519	09/20/2025
96122W-AD-2	WESTPAC BANKING CORP	F	06/10/2013	MORGAN STANLEY DEAN WITTER		9,882,800	10,000,000	9,999,000	9,999,007		88		88		9,999,095		(116,295)	(116,295)	61,111	12/15/2017
949808-AT-6	WFMBS 2003-J 2A5 RMBS		06/01/2013	SCHEDULED REDEMPTION		645,860	645,860	635,567	644,590		1,270		1,270		645,860				8,050	10/25/2033
94980S-AT-2	WFMBS 2006-9 1A18 RMBS		10/01/2013	Various		3,205,318	3,205,318	3,058,967	3,067,062		116,328	(21,928)	138,256		3,205,318				85,911	04/25/2037
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		12/01/2013	Various		762,762	762,762	578,347	580,717		198,134	16,090	182,045		762,762				23,472	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		12/01/2013	Various		1,762,143	1,762,143	1,526,069	1,544,312		266,656	48,825	217,831		1,762,143				64,470	11/25/2036
94985W-DN-8	WFMBS 2007-11 A85 RMBS		12/01/2013	Various		1,018,667	1,018,667	906,414	891,813		127,920	1,065	126,855		1,018,667				36,213	09/25/2041
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2013	Various		2,499,891	2,499,891	2,203,347	2,144,942		356,556	1,607	354,949		2,499,891				88,870	09/25/2041
94985L-AG-0	WFMBS 2007-13 A7 RMBS		12/01/2013	Various		1,770,444	1,853,696	1,641,611	1,567,740		206,033	3,328	202,705		1,770,444				66,516	09/25/2037
94985L-AH-8	WFMBS 2007-13 A8 RMBS		12/01/2013	Various		1,141,839	1,211,391	1,061,767	1,021,000		122,679	1,841	120,838		1,141,839				43,192	09/25/2037
966387-AG-7	WHITING PETROLEUM CORP		09/11/2013	MORGAN STANLEY		3,659,125	3,650,000	3,650,000							3,650,000		9,125	9,125	2,028	03/15/2019
96950F-AG-9	WILLIAMS PARTNERS LP		09/19/2013	WELLS FARGO		8,042,611	8,000,000	7,772,130	7,806,181		15,147		15,147		7,821,327		221,284	221,284	283,250	11/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP		06/03/2013	WELLS FARGO BROKERAGE SERVICES		4,634,865	4,500,000	4,481,685	4,483,396		676		676		4,484,073		150,792	150,792	100,500	11/15/2021
97381W-AC-8	WINDSTREAM CORP		08/01/2013	MATURED		175,000	175,000	184,188	175,954		(954)		(954)		175,000				14,219	08/01/2013
97381W-AN-4	WINDSTREAM CORP		08/13/2013	BANK OF AMERICA		5,237,500	5,000,000	5,175,000	5,139,947		(12,518)		(12,518)		5,127,429		110,071	110,071	323,993	10/15/2020
97381H-AL-1	WINDSTREAM CORP TL A-4		12/31/2013	SCHEDULED REDEMPTION		354,430	354,430	352,658			1,772		1,772		354,430				1,308	08/08/2017
97381H-AN-7	WINDSTREAM CORP TL B-4		12/31/2013	SCHEDULED REDEMPTION		100,000	100,000	100,000							100,000				525	01/23/2020
976656-CA-4	WISC ELEC POWER		09/19/2013	JEFFERIES & COMPANY, INC.		2,365,941	2,300,000	2,571,113	2,437,411		(80,055)		(80,055)		2,357,356		8,585	8,585	135,317	04/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
976826-BH-9	WISCONSIN POWER & LIGHT		10/25/2013	GOLDMAN, SACHS & CO.		3,324,000	3,000,000	2,994,990	2,996,057		376		376		2,996,433		327,567	327,567	120,750	06/15/2020
92933B-AE-4	WMG ACQUISITION CORP		06/21/2013	Various		648,000	648,000	648,300	644,000		(6)		(6)		648,294		(294)	(294)	45,085	01/15/2021
92929L-AK-4	WMG ACQUISITIONS CORP INITIAL TERM LOAN		05/09/2013	SCHEDULED REDEMPTION		6,500,000	6,500,000	6,519,538	6,519,810		(19,810)		(19,810)		6,500,000				200,535	11/01/2018
92929L-AL-2	WMG ACQUISITIONS CORP TRANCHE B TL		12/31/2013	SCHEDULED REDEMPTION		40,095	40,095	40,065			30		30		40,095				384	07/01/2020
98158Q-AD-8	WORLD OMNI AUTO RECEIVABLES TR ABS		01/24/2013	NOMURA SECURITIES INTERNATIONAL, INC.		27,065,040	27,000,000	26,990,564	26,991,013		170		170		26,991,183		73,858	73,858	25,110	01/15/2019
92936M-AC-1	WPP FINANCE 2010	F	04/01/2013	MORGAN STANLEY DEAN WITTER		2,994,480	3,000,000	2,974,890	2,975,553		544		544		2,976,098		18,382	18,382	62,531	09/07/2022
983024-AF-7	WYETH		05/31/2013	PARIBAS CAPITAL MARKETS		2,574,280	2,000,000	1,988,902	1,983,397		446		446		1,983,843		590,438	590,438	108,933	02/01/2024
98310W-AE-8	WYNDHAM WORLDWIDE		04/01/2013	Various		3,674,760	3,000,000	3,124,990	3,100,599		(1,918)		(1,918)		3,098,681		576,079	576,079	202,469	03/01/2020
98310W-AF-5	WYNDHAM WORLDWIDE		04/01/2013	Various		5,575,416	4,900,000	5,058,000	5,021,145		(3,670)		(3,670)		5,017,475		557,941	557,941	313,702	02/01/2018
983130-AR-6	WYNN LAS VEGAS LLC/CORP		06/25/2013	KNIGHT LIBERTAS, LLC		1,567,035	1,436,000	1,629,860	1,596,282		(18,693)		(18,693)		1,577,590		(10,555)	(10,555)	96,760	08/15/2020
988498-AG-6	YUM! BRANDS INC		09/18/2013	BARCLAYS		5,038,700	5,000,000	5,142,700	5,129,696		(10,620)		(10,620)		5,119,076		(80,376)	(80,376)	173,299	11/01/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,261,735,916	6,222,445,660	6,189,816,621	5,472,357,736	5,725,835	91,398,838	933,286	96,191,387	878,096	6,158,692,625	(975,511)	104,018,802	103,043,291	165,181,805	XXX
8399997. Total - Bonds - Part 4						10,792,718,773	10,653,936,716	10,524,070,392	9,760,647,651	9,583,139	90,173,973	2,260,813	97,496,300	878,096	10,541,109,903	(975,511)	252,584,381	251,608,870	286,955,325	XXX
8399998. Total - Bonds - Part 5						6,424,354,913	6,424,933,422	6,417,262,844			(86,302,578)		(86,302,578)		6,416,204,063		8,150,850	8,150,850	22,025,919	XXX
8399999. Total - Bonds						17,217,073,685	17,078,870,138	16,941,333,236	9,760,647,651	9,583,139	3,871,395	2,260,813	11,193,722	878,096	16,957,313,966	(975,511)	260,735,230	259,759,720	308,981,244	XXX
247131-30-3	DELPHI FINANCIAL GROUP INC REDEEM		01/24/2013	BANK OF AMERICA	130,000.000	3,266,250	0.00	3,250,000	3,250,000						3,250,000		16,250	16,250		
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	12/16/2013	Various	2,994.000	765,981	0.00	704,787							704,787	2,136	59,057	61,193		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,032,231	XXX	3,954,787	3,250,000						3,954,788	2,136	75,307	77,443		XXX
8999997. Total - Preferred Stocks - Part 4						4,032,231	XXX	3,954,787	3,250,000						3,954,788	2,136	75,307	77,443		XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						4,032,231	XXX	3,954,787	3,250,000						3,954,788	2,136	75,307	77,443		XXX
336901-10-3	1ST SOURCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	35,492		33,704	35,344	(1,640)			(1,640)		33,704		1,788	1,788		
88554D-20-5	3D SYSTEMS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	193,099		49,591	167,519	(117,928)			(117,928)		49,591		143,508	143,508		
88579Y-10-1	3M COMPANY		10/11/2013	Various	47,298.000	5,034,548		4,087,803	4,258,101	(327,543)			(327,543)		4,087,803		946,745	946,745	30,034	
000361-10-5	A A R CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,720.000	71,775		52,861	69,490	(16,628)			(16,628)		52,861		18,913	18,913	279	
G2953R-11-4	AAC TECHNOLOGIES HOLDINGS INC	D	05/31/2013	UBS WARBURG ASIA LIMITED	54,000.000	304,290		85,439	188,805	(102,148)			(102,148)	(1,218)	85,439	389	218,463	218,852	3,534	
000360-20-6	AAON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	62,680		45,023	58,019	(12,996)			(12,996)		45,023		17,657	17,657		
W9609T-10-7	AARHUSKARLSHAMN AB	D	05/31/2013	UBS AG	6,307.000	311,987		140,908	267,581	(93,078)			(93,078)	(33,595)	140,908	15,055	156,024	171,080	4,240	
002535-30-0	AARONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,900.000	145,436		110,181	138,572	(28,391)			(28,391)		110,181		35,255	35,255	83	
Q0015N-10-4	ABACUS PROPERTY GROUP	D	05/31/2013	Various	39,445.000	92,983		74,606	88,455	(2,105)			(2,105)	(11,745)	74,606	6,894	11,483	18,377	2,096	
002567-10-5	ABAXIS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	81,850		57,221	78,652	(21,431)			(21,431)		57,221		24,629	24,629		
002824-10-0	ABBOTT LABS		11/26/2013	Various	38,504.000	5,781,664		5,349,303	2,522,012	(555,224)			(555,224)		5,349,303		432,361	432,361	21,562	
00287Y-10-9	ABBVIE INC		11/26/2013	Various	120,404.000	5,125,539		3,581,273							3,581,273		1,544,266	1,544,266	98,043	
J00056-10-1	ABC-MART	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,700.000	98,701		89,984	117,568	(24,580)			(24,580)	(3,003)	89,984	(10,924)	19,640	8,717	696	
002896-20-7	ABERCROMBIE + FITCH CO		04/09/2013	MORGAN STANLEY	4,920.000	236,354		177,071	236,012	(58,942)			(58,942)		177,071		59,283	59,283	984	
003654-10-0	ABIOMED INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	34,975		24,355	34,727	(10,372)			(10,372)		24,355		10,621	10,621		
000957-10-0	ABM INDUSTRIES		04/10/2013	Various	4,560.000	98,560		100,600	90,972	14,296		4,668	9,628		100,600		(2,040)	(2,040)	684	
003830-10-6	ABRAXAS PETROLEUM CORP		04/09/2013	Various	7,800.000	17,728		18,018	17,082	4,106		3,170	936		18,018		(290)	(290)		
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		04/09/2013	Various	3,140.000	86,933		71,485	80,541	(6,885)		2,171	(9,056)		71,485		15,448	15,448		
004239-10-9	ACADIA REALTY TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	39,388		22,638	37,620	(14,982)			(14,982)		22,638		16,750	16,750	270	
00430U-10-3	ACCELRYS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,720.000	53,237		35,396	51,766	(16,370)			(16,370)		35,396		17,841	17,841		
G1151C-10-1	ACCENTURE PLC		05/31/2013	Various	32,380.000	2,533,249		1,595,282	2,153,270	(557,980)			(557,980)		1,595,290		937,959	937,959	8,862	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J0005L-10-8	ACCESS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	37.000	32,032		19,641	24,520	(3,660)			(3,660)	(1,219)	19,641	(1,938)	14,329	12,392		
00081T-10-8	ACCO BRANDS CORP		04/09/2013	Various	9,419.000	69,195		66,889	69,135	10,850		13,096	(2,246)		66,889		2,306	2,306		
00438V-10-3	ACCRETIVE HEALTH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	36,045		32,458	31,906	552			552		32,458		3,587	3,587		
004397-10-5	ACCURAY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,100.000	25,761		20,502	32,793	(12,291)			(12,291)		20,502		5,259	5,259		
00439T-20-6	ACCURIDE CORP NEW		04/09/2013	Various	3,040.000	13,713		16,381	9,758	8,500		1,872	6,627		16,386		(2,673)	(2,673)		
H0023R-10-5	ACE LIMITED		11/26/2013	Various	16,555.000	1,515,742		1,094,693	1,125,180	(247,951)			(247,951)		1,094,693		421,049	421,049	9,413	
004498-10-1	ACI WORLDWIDE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	896.000	42,317		25,353	39,146	(13,794)			(13,794)		25,353		16,964	16,964		
004764-10-6	ACME PACKET INC		04/01/2013	Various	5,480.000	135,161		86,858	121,218	(34,360)			(34,360)		86,858		48,303	48,303		
J00105-10-6	ACOM CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,480.000	236,573		80,599	185,036	(96,017)			(96,017)	(8,420)	80,599	(8,265)	164,238	155,974		
00484M-10-6	ACORDA THERAPEUTICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,780.000	108,886		93,904	93,971	(67)			(67)		93,904		14,983	14,983		
H0032X-13-5	ACTELION LTD REG	D	05/31/2013	UBS AG	7,999.000	474,368		272,084	380,397	(72,891)			(72,891)	(35,421)	272,084	14,155	188,129	202,284	8,443	
W0250B-19-8	ACTIVE BIOTECH AB	D	05/31/2013	UBS AG	3,052.000	22,481		7,712	25,803	(13,009)			(13,009)	(5,081)	7,712	1,700	13,069	14,769		
00507V-10-9	ACTIVISION BLIZZARD INC		11/26/2013	Various	35,620.000	513,986		403,174	378,284	24,891			24,891		403,175		110,811	110,811	6,768	
00508X-20-3	ACTUANT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	129,710		81,768	122,246	(40,478)			(40,478)		81,768		47,942	47,942		
00508Y-10-2	ACUITY BRANDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,380.000	165,277		86,918	161,197	(74,280)			(74,280)		86,918		78,359	78,359	309	
005125-10-9	ACXIOM CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,320.000	118,424		91,491	110,347	(18,857)			(18,857)		91,491		26,933	26,933		
H0039Z-31-8	ADECCO CHESEREX	D	05/31/2013	Various	10,181.000	592,773		551,623	534,326	54,811			54,811	(37,514)	551,623	13,459	27,690	41,149		
J0011Q-10-9	ADEKA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	64,801		65,530	60,929	7,631			7,631	(3,030)	65,530	(6,465)	5,736	(729)	743	
Q0109N-10-1	ADELAIDE BRIGHTON LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	36,878.000	124,661		101,101	119,454	(3,830)			(3,830)	(14,524)	101,101	11,177	12,383	23,560	3,436	
00724F-10-1	ADOBE SYS INC		04/10/2013	UNION BANK OF SWITZERLAND	32,960.000	1,485,697		1,120,782	1,241,933	(121,151)			(121,151)		1,120,782		364,915	364,915		
00101J-10-6	ADT CORPORATION		05/27/2013	Various	13,068.000	579,394		431,664	607,531	(176,442)			(176,442)		431,664		147,730	147,730	1,634	
00738A-10-6	ADTRAN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,180.000	84,193		84,812	81,677	3,135			3,135		84,812		(619)	(619)		
00751Y-10-6	ADVANCED AUTO PARTS INC.		12/17/2013	Various	27,859.000	2,951,143		2,194,191	259,013	(35,549)			(35,549)		2,194,191		756,952	756,952	3,589	
007973-10-0	ADVANCED ENERGY INDUSTRIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,000.000	61,386		52,254	55,240	(2,986)			(2,986)		52,254		9,133	9,133		
007903-10-7	ADVANCED MICRO DEVICES INC		04/09/2013	Various	38,180.000	99,793		97,359	91,632	37,035		31,308	5,727		97,359		2,434	2,434		
00765F-10-1	ADVANTAGE OIL & GAS LTD	C	05/31/2013	ITG, INC CANADA	12,100.000	52,793		43,081	38,887	5,702			5,702	(1,509)	43,081	62	9,650	9,712		
J0021O-10-4	ADVANTEST	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,400.000	179,268		108,564	177,727	(62,429)			(62,429)	(6,734)	108,564	(11,915)	82,618	70,704	1,057	
007974-10-8	ADVENT SOFTWARE		04/09/2013	Various	2,720.000	69,649		68,071	58,154	9,918			9,918		68,071		1,578	1,578		
00762W-10-7	ADVISORY BOARD CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	153,846		90,540	132,884	(42,344)			(42,344)		90,540		63,306	63,306		
00766T-10-0	AECOM TECHNOLOGY GROUP		04/09/2013	MORGAN STANLEY	8,560.000	258,309		234,918	203,728	31,190			31,190		234,918		23,391	23,391		
00770F-10-4	AEGION CORP		04/09/2013	Various	4,180.000	96,065		85,461	92,754	(2,062)		5,231	(7,293)		85,461		10,604	10,604		
J00288-10-0	AEON CO LTD NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	40,900.000	486,192		450,452	466,874	78,205			78,205	(94,628)	450,452	33,448	2,292	35,740	4,581	
J0021H-10-7	AEON CREDIT SERV JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14,400.000	391,879		157,105	289,782	(117,632)			(117,632)	(15,045)	157,105	(15,172)	249,946	234,774	4,137	
J10005-10-6	AEON MALL CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,300.000	168,984		128,694	154,176	(17,477)			(17,477)	(8,005)	128,694	(12,428)	52,719	40,290	649	
007865-10-8	AEROPOSTALE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	74,953		59,023	71,035	(12,012)			(12,012)		59,023		15,930	15,930		
008073-10-8	AEROVIRONMENT INC		04/09/2013	Various	1,440.000	26,589		26,107	31,306	5,376		10,575	(5,198)		26,107		481	481		
00130H-10-5	AES CORP		04/09/2013	Various	49,680.000	627,797		576,341	531,576	51,528		6,750	44,777		576,353		51,444	51,444	1,987	
00817Y-10-8	AETNA INC.		05/23/2013	Various	14,580.500	808,152		548,006	675,054	(127,064)			(127,064)		548,019		260,133	260,133	5,832	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
001040-10-7	AFC ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	60,393		25,180	54,873	(29,693)			(29,693)		25,180		35,213	35,213		
008252-10-8	AFFILIATED MANAGERS GR		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	490,655		299,858	442,510	(142,652)			(142,652)		299,858		190,797	190,797		
00826T-10-8	AFFYMETRIX INC		04/09/2013	Various	8,380.000	33,621		39,554	26,565	14,078		1,089	12,989		39,554		(5,933)	(5,933)		
001055-10-2	AFLAC INC.		04/09/2013	Various	33,680.000	1,675,219		1,687,647	1,789,082	(49,877)		51,558	(101,435)		1,687,647		(12,428)	(12,428)	11,788	
001181-10-6	AG GROWTH INTERNATIONAL INC	C	05/31/2013	ITG, INC CANADA	1,000.000	34,024		30,485	31,495	796			796	(1,807)	30,485	603	2,936	3,539	1,003	
001084-10-2	AGCO CORP.		04/09/2013	MORGAN STANLEY	6,360.000	323,088		264,407	312,403	(47,993)			(47,993)		264,411		58,677	58,677	636	
001092-10-5	AGF MANAGEMENT LTD	C	05/31/2013	Various	5,600.000	62,158		63,016	55,792	33,355		24,452	8,903	(1,679)	63,016	(452)	(407)	(858)	2,546	
00846U-10-1	AGILENT TECHNOLOGIES INC		10/01/2013	Various	27,870.000	1,161,807		1,122,011	1,140,998	25,917		44,897	(18,980)		1,122,018		39,789	39,789	6,131	
Q01630-10-4	AGL ENERGY	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	35,293.000	546,017		448,864	563,539	(63,164)			(63,164)	(51,511)	448,864	38,096	59,057	97,153	11,018	
001204-10-6	AGL RESOURCES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,627.000	399,924		380,386	384,791	(4,405)			(4,405)		380,386		19,537	19,537		
10000D-UM-0	AGNICO EAGLE MINES LTD COM	C	05/31/2013	ITG, INC CANADA	13,900.000	438,293		555,240	727,736	(127,833)			(127,833)	(44,664)	555,240	13,422	(130,369)	(116,947)	5,249	
008492-10-0	AGREE REALTY CORP		06/26/2013	DISTRIBUTION	0.000	61		61							61					
S22135-38-8	AGRIUM INC COM	C	05/31/2013	ITG, INC CANADA	10,300.000	958,476		709,961	1,025,552	(285,694)			(285,694)	(29,897)	709,961	(13,823)	262,338	248,516	8,757	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	05/31/2013	UBS WARBURG ASIA LIMITED	552,200.000	2,472,484		1,701,020	2,155,126	(453,500)			(453,500)	(606)	1,701,020	(2,176)	773,639	771,464	17,545	
J07686-10-8	AICHI BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	92,976		132,398	117,186	16,627			16,627	(1,415)	132,398	(17,370)	(22,051)	(39,422)	699	
009000-10-3	AIMIA INC	C	05/31/2013	ITG, INC CANADA	11,900.000	171,909		129,265	177,717	(45,639)			(45,639)	(2,813)	129,265	(4,136)	46,780	42,644	1,593	
00912X-30-2	AIR LEASE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,600.000	133,016		124,721	120,400	4,329			4,329		124,729		8,287	8,287		
009128-30-7	AIR METHODS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	600.000	25,821		13,549	22,134	(8,585)			(8,585)		13,549		12,272	12,272		
009158-10-6	AIR PRODUCTS & CHEM		04/09/2013	Various	15,500.000	1,333,269		1,234,405	1,302,310	(62,734)		5,170	(67,904)		1,234,406		98,864	98,864	20,925	
J00662-11-4	AIR WATER INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	112,839		95,702	101,960	(965)			(965)	(5,294)	95,702	(9,242)	26,380	17,137	972	
G0129K-10-4	AIRCASTLE LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	69,339		57,280	64,957	(7,677)			(7,677)		57,280		12,059	12,059		
009363-10-2	AIRGAS INC		04/10/2013	UNION BANK OF SWITZERLAND	5,920.000	574,862		403,384	540,437	(137,051)			(137,051)		403,386		171,476	171,476	2,368	
J00714-10-5	AISIN SEIKI CO JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,900.000	515,754		424,468	428,261	18,442			18,442	(22,235)	424,468	(40,992)	132,279	91,286	6,793	
J00882-12-6	AJINOMOTO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	51,000.000	704,114		518,388	674,180	(120,789)			(120,789)	(35,003)	518,388	(50,063)	235,788	185,725	4,767	
001547-10-8	AK STL HLD G CORP COM		04/09/2013	Various	8,280.000	26,215		27,407	38,088	16,063		26,744	(10,681)		27,407		(1,192)	(1,192)		
00971T-10-1	AKAMAI TECHNOLOGIES		04/09/2013	MORGAN STANLEY	10,440.000	362,036		252,857	427,100	(174,244)			(174,244)		252,857		109,180	109,180		
J01050-10-3	AKEBONO BRAKE INDUSTRY CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,900.000	70,354		64,078	64,625	2,667			2,667	(3,214)	64,078	(6,322)	12,597	6,275	661	
R0180X-10-0	AKER SOLUTIONS ASA	D	05/31/2013	UBS AG	13,128.000	194,735		162,356	266,322	(72,802)			(72,802)	(31,164)	162,356	11,165	21,215	32,379	7,630	
009728-10-6	AKORN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,580.000	71,398		45,406	74,549	(29,143)			(29,143)		45,406		25,992	25,992		
010679-10-8	ALACER GOLD CORP	C	05/31/2013	Various	23,237.000	49,727		105,850	121,354	58,059		73,829	(15,769)	265	105,850	(4,287)	(51,836)	(56,123)	4,837	
011527-10-8	ALAMOS GOLD INC	C	05/31/2013	ITG, INC CANADA	8,100.000	117,361		118,134	141,955	(15,678)			(15,678)	(8,144)	118,134	2,337	(3,110)	(773)	692	
011659-10-9	ALASKA AIR GROUP, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	36,901		25,296	34,472	(9,176)			(9,176)		25,296		11,606	11,606		
01167P-10-1	ALASKA COM SYSTEMS GRP		04/09/2013	Various	5,180.000	8,239		8,599	10,049	5,543		6,993	(1,450)		8,599		(360)	(360)		
012348-10-8	ALBANY INTERNATIONAL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,100.000	77,555		75,143	70,308	4,835			4,835		75,143		2,412	2,412		
012653-10-1	ALBEMARLE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,840.000	366,766		263,373	362,781	(99,408)			(99,408)		263,373		103,393	103,393	1,168	
F0191J-10-1	ALCATEL EUR10		10/31/2013	JPMORGAN CHASE & CO.	4,261.000	16,008		13,904							13,904	(192)	2,296	2,104		
013817-10-1	ALCOA INC COM		04/09/2013	Various	72,860.000	610,925		620,767	632,425	(8,015)		3,643	(11,658)		620,767		(9,843)	(9,843)	2,186	
01449J-10-5	ALERE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,800.000	121,133		113,970	107,300	6,670			6,670		113,970		7,163	7,163		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
014491-10-4	ALEXANDER AND BALDWIN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	88,385		47,268	78,124	(30,857)			(30,857)		47,268		41,117	41,117		
014752-10-9	ALEXANDERS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	200.000	65,687		36,624	66,160	(29,536)			(29,536)		36,624		29,063	29,063	550	
015271-10-9	ALEXANDRIA REAL ESTATE		03/29/2013	Various	4,600.000	337,031		319,785	318,872	726			726		319,785		17,246	17,246	2,134	
015351-10-9	ALEXION PHARMACEUTICAL INC		04/09/2013	MORGAN STANLEY	11,480.000	1,128,920		638,624	1,076,939	(438,306)			(438,306)		638,633		490,287	490,287		
W04008-15-2	ALFA LAVAL	D	05/31/2013	UBS AG	23,928.000	521,950		345,193	497,653	(127,071)			(127,071)	(25,389)	345,193	11,324	165,433	176,757	10,910	
J0109X-10-7	ALFRESA HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,800.000	145,474		125,581	109,131	22,030			22,030	(5,581)	125,581	(12,226)	32,119	19,893	1,233	
015857-10-5	ALGONQUIN POWER & UTILITIES CO	C	05/31/2013	ITG, INC CANADA	16,700.000	123,515		64,232	114,721	(43,907)			(43,907)	(6,582)	64,232	1,271	58,012	59,283	2,196	
016255-10-1	ALIGN TECHNOLOGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	130,925		77,627	124,875	(47,248)			(47,248)		77,627		53,297	53,297		
01626P-40-3	ALIMENTATION COUCHE CLASS 'B' VTG COM NPV	C	05/31/2013	ITG, INC CANADA	8,600.000	481,300		182,712	422,615	(229,349)			(229,349)	(10,553)	182,712	(3,717)	302,304	298,587	542	
G01767-10-5	ALKERMES PLC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,360.000	139,526		61,314	117,787	(56,473)			(56,473)		61,314		78,212	78,212		
017175-10-0	ALLEGHANY CORP.		10/11/2013	Various	876.000	354,593		332,866	5,367	(572)			(572)		332,866		21,727	21,727		
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	5,360.000	164,985		141,233	162,730	(21,494)			(21,494)		141,236		23,749	23,749	965	
G0176J-10-9	ALLEGION PLC	E	12/12/2013	DIRECT	0.660	27		13							13		15	15		
018490-10-2	ALLERGAN I NC COM		12/17/2013	Various	22,256.000	2,131,386		1,726,889	1,302,566	(259,879)			(259,879)		1,726,895		404,491	404,491	3,700	
018522-30-0	ALLETE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	124,876		100,126	111,466	(11,339)			(11,339)		100,126		24,750	24,750		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		04/09/2013	UNION BANK OF SWITZERLAND	420.000	64,860		24,455	60,799	(36,344)			(36,344)		24,455		40,405	40,405		
G0252S-10-6	ALLIANCE OIL COMPANY LTD	D	05/31/2013	UBS AG	8,724.000	61,771		81,837	71,075	18,738			18,738	(7,976)	81,837	9,180	(29,245)	(20,065)		
018802-10-8	ALLIANT ENERGY CORP COM		04/10/2013	UNION BANK OF SWITZERLAND	10,580.000	540,417		383,208	464,568	(81,359)			(81,359)		383,208		157,208	157,208	4,973	
018804-10-4	ALLIANT TECHSYSTEMS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	157,171		120,288	148,704	(28,416)			(28,416)		120,288		36,883	36,883		
019344-10-0	ALLIED NEVADA GOLD CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,300.000	153,011		163,651	189,819	(26,168)			(26,168)		163,651		(10,640)	(10,640)		
019456-10-2	ALLIED PROPERTIES REIT	C	05/31/2013	ITG, INC CANADA	2,800.000	89,952		55,878	92,799	(34,278)			(34,278)	(2,643)	55,878	(722)	34,797	34,075	1,601	
H01531-10-4	ALLIED WORLD ASSURANCE CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	236,385		177,456	222,216	(44,760)			(44,760)		177,456		58,929	58,929		
019CVR-99-2	ALLOS THERAPEUTICS INC CVR		04/04/2013	DIRECT	1,100.000															
H0151D-10-0	ALLREAL HLD N	D	05/31/2013	UBS AG	1,558.000	219,261		230,233	240,164	(6,631)			(6,631)	(3,299)	230,233	(7,531)	(3,442)	(10,972)	9,223	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,116.000	157,722		154,288	132,973	21,315			21,315		154,288		3,434	3,434		
020430-10-7	ALNYLAM PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	81,795		33,524	62,050	(28,526)			(28,526)		33,524		48,271	48,271		
02076X-10-2	ALPHA NATURAL RESOURCES		04/09/2013	MORGAN STANLEY	12,720.000	100,627		75,557	123,893	(48,336)			(48,336)		75,557		25,070	25,070		
J01134-10-5	ALPINE ELECTRONICS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,200.000	79,266		98,366	75,205	25,800			25,800	(2,640)	98,366	(10,882)	(8,218)	(19,100)	781	
J01176-11-4	ALPS ELECTRIC CO JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,900.000	99,411		74,027	82,951	(4,799)			(4,799)	(4,125)	74,027	(7,303)	32,687	25,384		
Q10010-10-1	ALS LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	29,190.000	273,694		187,217	327,293	(95,832)			(95,832)	(44,245)	187,217	19,986	66,491	86,477		
021361-10-0	ALTAGAS LTD	C	05/31/2013	ITG, INC CANADA	6,600.000	244,744		171,912	222,519	(56,023)			(56,023)	5,416	171,912	(10,955)	83,788	72,833	4,024	
021441-10-0	ALTERA CORP		04/09/2013	Various	22,380.000	742,829		793,809	770,767	150,357		127,305	23,051		793,819		(50,989)	(50,989)	2,238	
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		05/02/2013	Various	6,280.000	192,166		137,995	177,033	(39,038)			(39,038)		137,995		54,171	54,171	144	
02153X-10-8	ALTISOURCE ASSET MANAGEMENT CORP		04/09/2013	Various	164.000	20,980		729	3,280	(7,241)			(7,241)		729		20,251	20,251		
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	03/07/2013	Various	540.000	47,681		17,846	46,794	(29,367)			(29,367)		17,427		30,254	30,254		
02153W-10-0	ALTISOURCE RESIDENTIAL CLASS B		04/09/2013	Various	546.660	10,450		2,430	2,112	(3,402)			(3,402)		2,430		8,020	8,020		
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	62,226		38,820	57,330	(18,510)			(18,510)		38,820		23,406	23,406		
Q0269M-10-9	ALUMINA	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	175,760.000	162,430		142,329	164,227	(7,086)			(7,086)	(14,811)	142,329	12,241	7,860	20,101		
J01218-10-6	AMADA CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	37,000.000	264,503		167,280	237,495	(70,605)			(70,605)	390	167,280	(24,027)	121,250	97,223	1,383	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00163U-10-6	AMAG PHARMACEUTICALS INC		04/10/2013	UNION BANK OF SWITZERLAND	2,600.000	59,245		46,908	38,246	8,662			8,662		46,908		12,337	12,337		
023135-10-6	AMAZON COM INC		12/19/2013	Various	20,100.000	5,264,998		3,990,041	5,047,914	(1,057,866)			(1,057,866)		3,990,048		1,274,950	1,274,950		
00164V-10-3	AMC NETWORKS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,540.000	144,974		83,817	125,730	(41,913)			(41,913)		83,817		61,157	61,157		
02341W-10-3	AMCOL INTL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	74,056		75,419	76,086	(667)			(667)		75,419		(1,363)	(1,363)	496	
003080-10-0	AMCOR LTD ORD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	88,805.000	885,371		519,744	744,030	(163,927)			(163,927)	(60,359)	519,744	35,460	330,167	365,627	18,069	
023436-10-8	AMEDISYS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	26,981		25,200	27,048	(1,848)			(1,848)		25,200		1,781	1,781		
023586-10-0	AMERCO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	21,129		15,973	20,290	(4,317)			(4,317)		15,973		5,156	5,156		
023608-10-2	AMEREN CORP		04/10/2013	UNION BANK OF SWITZERLAND	23,220.000	814,545		643,670	713,318	(69,648)			(69,648)		643,670		170,874	170,874	9,288	
02361E-10-8	AMERESCO INC-CL A		04/09/2013	Various	2,380.000	16,913		17,608	23,348	4,515		10,250	(5,736)		17,612		(699)	(699)		
02913V-10-3	AMERICA PUBLIC EDUCATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,580.000	59,681		57,695	57,054	641			641		57,695		1,986	1,986		
024013-10-4	AMERICAN ASSETS TR INC		04/03/2013	Various	3,000.000	88,362		53,850	83,790	(30,155)			(30,155)		53,850		34,513	34,513	(860)	
024061-10-3	AMERICAN AXLE MFG HLDGS		04/09/2013	Various	5,100.000	59,912		51,845	57,120	(5,275)			(5,275)		51,845		8,067	8,067		
02503Y-10-3	AMERICAN C AP LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,500.000	266,029		174,934	246,000	(71,066)			(71,066)		174,934		91,095	91,095		
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		05/14/2013	Various	1,000.000	49,898		29,065	46,130	(17,942)			(17,942)		29,065		20,833	20,833	(445)	
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		11/26/2013	Various	15,880.000	503,326		459,529	459,567	(34)			(34)		459,533		43,793	43,793	19,850	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,040.000	164,175		96,093	164,900	(68,807)			(68,807)		96,093		68,081	68,081		
025537-10-1	AMERICAN ELEC PWR INC		12/02/2013	Various	34,880.000	1,727,149		1,246,664	1,488,678	(242,015)			(242,015)		1,246,664		480,485	480,485	16,394	
025676-20-6	AMERICAN EQUITY INVT LIFE HL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	48,519		32,449	43,956	(11,507)			(11,507)		32,449		16,071	16,071		
025816-10-9	AMERICAN EXPRESS CO		12/13/2013	Various	65,660.000	4,284,157		2,966,172	3,774,137	(807,953)			(807,953)		2,966,184		1,317,973	1,317,973	26,333	
025932-10-4	AMERICAN FINANCIAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,840.000	206,539		140,408	191,277	(50,868)			(50,868)		140,408		66,131	66,131	944	
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		08/08/2013	Various	3,880.000	64,271		55,756	65,533	(9,778)			(9,778)		55,756		8,515	8,515	240	
026874-78-4	AMERICAN INTL GROUP INC		04/09/2013	MORGAN STANLEY	87,329.000	3,462,736		2,669,252	3,082,714	(413,456)			(413,456)		2,669,258		793,478	793,478		
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		04/10/2013	Various	1,260.000	101,728		97,210	86,045	11,164			11,164		97,210		4,519	4,519	231	
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		04/10/2013	Various	800.000	48,629		48,792	52,168	11,620		14,996	(3,376)		48,792		(163)	(163)	400	
029899-10-1	AMERICAN STATES WATER CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,440.000	124,184		91,722	117,071	(25,350)			(25,350)		91,722		32,462	32,462		
03027X-10-0	AMERICAN TOWER CORP		11/26/2013	Various	31,101.000	2,396,565		1,854,632	1,551,582	(503,347)			(503,347)		1,854,641		541,924	541,924	21,067	
030371-10-8	AMERICAN VANGUARD CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	67,016		22,788	62,761	(39,974)			(39,974)		22,788		44,229	44,229		
030420-10-3	AMERICAN WATER WORKS CO INC		04/10/2013	UNION BANK OF SWITZERLAND	7,500.000	315,275		218,635	278,475	(59,835)			(59,835)		218,640		96,635	96,635		
03062T-10-5	AMERICAS CAR-MART INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	31,364		22,984	32,416	(9,432)			(9,432)		22,984		8,380	8,380		
03076C-10-6	AMERIPRISE FINL INC		04/09/2013	MORGAN STANLEY	17,860.000	1,300,516		1,058,222	1,118,572	(60,350)			(60,350)		1,058,222		242,294	242,294	8,037	
03076K-10-8	AMERIS BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1.000	13		7	12	(6)			(6)		7		6	6		
03071H-10-0	AMERISAFE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,760.000	50,270		32,361	47,960	(15,599)			(15,599)		32,361		17,909	17,909		
03073E-10-5	AMERISOURCEBERGEN CORP		10/11/2013	DEUTSCHE BANK AG	7,836.000	490,897		305,283	335,940	(33,607)			(33,607)		305,283		185,614	185,614	4,913	
030700-10-1	AMERISTAR CASINOS INC		08/14/2013	Various	3,840.000	101,935		72,050	100,762	(28,711)			(28,711)		72,050		29,885	29,885	125	
031100-10-0	AMETEK INC		04/09/2013	MORGAN STANLEY	22,350.000	911,743		648,637	839,690	(191,044)			(191,044)		648,645		263,098	263,098	1,341	
031162-10-0	AMGEN INC		11/26/2013	Various	63,122.000	6,392,622		4,371,902	4,707,893	(1,208,503)			(1,208,503)		4,371,914		2,020,708	2,020,708	56,029	
031652-10-0	AMKOR TECHNOLOGY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,420.000	38,738		36,711	35,785	926			926		36,711		2,027	2,027		
001744-10-1	AMN HEALTHCARES SERVICES INC		01/30/2013	MORGAN STANLEY CO. INC. NEW YORK	5,160.000	62,795		26,522	59,598	(33,076)			(33,076)		26,522		36,273	36,273		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q0344G-10-1	AMP LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	240,290.000	1,201,495		1,423,482	1,199,941	314,279			314,279	(90,738)	1,423,482	4,247	(226,235)	(221,987)	31,723	
032095-10-1	AMPHENOL CORP.		04/09/2013	MORGAN STANLEY	10,980.000	801,107		535,013	710,406	(175,391)			(175,391)		535,015		266,092	266,092	2,306	
03232P-40-5	AMSUNG CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	63,075		42,755	60,620	(17,866)			(17,866)		42,755		20,321	20,321		
032359-30-9	AMTRUST FINL SERVICES		08/26/2013	Various	2,156.000	72,603		45,236	61,856	(17,640)			(17,640)		45,236		27,367	27,367		
03236M-10-1	AMYRIS INC		04/09/2013	Various	2,620.000	7,632		8,070	8,174	26		131	(105)		8,070		(438)	(438)		
J51914-10-9	ANA HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	59,000.000	125,239		123,507	123,506	1,472			1,472	(1,472)	123,507	(16,263)	17,996	1,733	2,206	
032511-10-7	ANADARKO PETE CORP		04/09/2013	MORGAN STANLEY	28,826.000	2,503,012		2,079,675	2,142,060	(62,378)			(62,378)		2,079,682		423,330	423,330	2,594	
032515-10-8	ANADIGICS INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	1,200.000	3,150		2,172	3,024	(852)			(852)		2,172		978	978		
032654-10-5	ANALOG DEVICES INC		04/09/2013	MORGAN STANLEY	22,200.000	978,685		835,508	933,732	(98,217)			(98,217)		835,515		143,170	143,170	7,548	
032657-20-7	ANALOGIC CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	67,114		38,371	63,898	(25,527)			(25,527)		38,371		28,744	28,744		
032744-10-4	ANAREN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	51,226		49,200	50,570	(1,370)			(1,370)		49,200		2,026	2,026		
034164-10-3	ANDERSON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	66,739		50,371	60,918	(10,547)			(10,547)		50,371		16,367	16,367	227	
03475V-10-1	ANGIODYNAMICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	44,167		41,184	39,564	1,620			1,620		41,184		2,983	2,983		
034760-20-7	ANGLE ENERGY INC	C	05/31/2013	ITG, INC CANADA	5,100.000	15,925		25,814	18,286	8,577			8,577	(1,049)	25,814	511	(10,400)	(9,889)		
W05244-10-3	ANGPANNEFORENINGEN AB	D	05/31/2013	UBS AG	3,292.000	82,288		47,578	78,689	(15,615)			(15,615)	(15,496)	47,578	10,487	24,223	34,711	2,360	
035290-10-5	ANIXTER INTERNATIONAL INC		04/09/2013	Various	1,960.000	131,299		109,813	125,401	(15,587)			(15,587)		109,814		21,485	21,485		
035623-10-7	ANN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	123,132		98,629	137,390	(38,761)			(38,761)		98,629		24,503	24,503		
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		11/26/2013	Various	66,120.000	652,858		765,670	928,325	236,130		398,785	(162,655)		765,670		(112,812)	(112,812)	109,098	
Q04020-10-5	ANSELL LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	15,398.000	249,087		201,966	245,067	(28,352)			(28,352)	(14,749)	201,966	9,514	37,607	47,121	2,559	
03662Q-10-5	ANSYS INC		10/11/2013	Various	7,484.000	568,223		400,107	422,895	(110,799)			(110,799)		400,109		168,114	168,114		
037347-10-1	ANWORTH MORTGAGE ASSET CORP		04/10/2013	Various	9,960.000	61,258		63,047	57,569	10,596		5,118	5,478		63,047		(1,789)	(1,789)	2,988	
Q09504-13-7	ANZ NATIONAL BANK	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	175,452.000	5,661,134		3,735,721	4,562,943	(431,279)			(431,279)	(395,943)	3,735,721	295,365	1,630,048	1,925,413		
00184X-10-5	AOL INC		04/09/2013	Various	5,282.000	160,177		55,090	156,400	(101,310)			(101,310)		55,090		105,087	105,087		
J01680-10-7	AOMORI BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	35,000.000	91,396		81,208	99,983	(13,756)			(13,756)	(5,019)	81,208	(7,975)	18,164	10,189	990	
G0408V-10-2	AON PLC		11/26/2013	Various	54,759.000	3,530,744		3,017,904	1,111,555	(210,273)			(210,273)		3,017,904		512,840	512,840	13,567	
J01722-10-7	AOYAMA TRADING CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,900.000	136,257		87,827	93,619	(1,137)			(1,137)	(4,656)	87,827	(8,664)	57,094	48,430	1,832	
K0514G-13-5	AP MOLLER MAERSK A	D	05/31/2013	UBS AG	43.000	295,307		304,456	304,239	(40,042)			(40,042)	40,259	304,456	(39,698)	30,549	(9,150)	7,673	
K0514G-10-1	AP MOLLER MAERSK B	D	05/31/2013	UBS AG	94.000	680,081		726,912	707,604	(57,781)			(57,781)	77,090	726,912	(78,000)	31,169	(46,831)	16,774	
Q0437B-10-0	APA GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	48,889.000	320,867		213,564	280,683	(66,714)			(66,714)	(404)	213,564	(2,657)	109,960	107,303	7,331	
037411-10-5	APACHE CORP		04/09/2013	Various	26,748.000	2,019,940		2,063,873	2,099,718	824,792		860,635	(35,842)		2,063,876		(43,936)	(43,936)	4,547	
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,580.000	237,553		193,737	232,175	(38,438)			(38,438)		193,737		43,816	43,816		
Q1076J-10-7	APN NEWS & MEDIA LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	32,098.000	8,805		12,315	8,331	5,753			5,753	(1,769)	12,315	2,133	(5,643)	(3,510)		
037598-10-9	APOGEE ENTERPRISES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	56,343		21,045	55,131	(34,086)			(34,086)		21,045		35,298	35,298		
037604-10-5	APOLLO EDUCATION GROUP INC		04/09/2013	Various	9,320.000	156,583		162,075	194,974	142,316		175,216	(32,900)		162,075		(5,492)	(5,492)		
03761U-10-6	APOLLO INVESTMENT CORP		04/09/2013	Various	16,960.000	141,007		141,786	141,786	25,852		25,852			141,786		(778)	(778)	6,784	
037833-10-0	APPLE INC.		12/19/2013	Various	67,890.000	32,709,815		24,584,307	30,300,090	(10,090,476)			(10,090,476)		24,584,318		8,125,497	8,125,497	418,643	
03820C-10-5	APPLIED INDUSTRIAL TECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	126,592		97,753	121,829	(24,076)			(24,076)		97,753		28,839	28,839		
038222-10-5	APPLIED MATERIALS INC		04/09/2013	Various	95,620.000	1,272,215		1,285,636	1,093,893	205,214		13,471	191,743		1,285,636		(13,421)	(13,421)	8,606	
03822W-40-6	APPLIED MICRO CIRCUITS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,740.000	50,127		32,661	48,216	(15,555)			(15,555)		32,661		17,466	17,466		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03834A-10-3	APPROACH RESOURCES INC		04/09/2013	Various	2,300.000	57,271		56,603	57,523	18,189		19,109	(920)		56,603		668	668		
038336-10-3	APTARGROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,920.000	203,392		168,507	187,062	(18,555)			(18,555)		168,507		34,885	34,885	980	
03836W-10-3	AQUA AMERICA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,280.000	225,314		155,767	210,478	(54,711)			(54,711)		155,767		69,547	69,547		
G0440M-12-8	AQUARIUS PLATINUM LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	41,480.000	25,093		29,763	35,528	1,553			1,553	(7,317)	29,763	4,919	(9,589)	(4,670)		
00460J-10-3	AQUILA RESOURCES LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	12,997.000	25,989		30,893	34,543	1,370			1,370	(5,020)	30,893	2,871	(7,775)	(4,904)		
03875Q-10-8	ARBITRON INC		09/30/2013	Various	2,660.000	125,527		94,114	124,169	(30,055)			(30,055)		94,114		31,413	31,413	455	
00191G-10-3	ARC DOCUMENT SOLUTIONS INC		06/07/2013	CHEEVERS	600.000	2,337		1,993	1,536	457			457		1,993		344	344		
00208D-40-8	ARC RESOURCES LTD	C	05/31/2013	ITG, INC CANADA	18,900.000	517,993		481,547	463,911	13,045			13,045	4,592	481,547	(24,710)	61,156	36,446	9,538	
G0450A-10-5	ARCH CAPITAL GROUP		11/26/2013	Various	14,114.000	777,329		650,880	201,612	(40,867)			(40,867)		650,888		126,441	126,441		
039483-10-2	ARCHER DANIELS MIDLAND CO		04/09/2013	Various	43,880.000	1,435,221		1,342,852	1,201,873	150,357		9,378	140,978		1,342,852		92,370	92,370	8,337	
04010L-10-3	ARES CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,443.000	240,252		171,707	235,253	(63,545)			(63,545)		171,707		68,545	68,545		
G0464B-10-7	ARGO GROUP INTL		05/30/2013	Various	3,920.000	145,890		132,972	131,673	(15)			(15)		132,972		12,918	12,918	123	
04033A-10-0	ARIAD PHARMACEUTICALS INC		04/09/2013	Various	9,924.000	177,827		152,302	190,342	(22,594)		15,446	(38,040)		152,302		25,525	25,525		
J01964-10-5	ARIAKE JAPAN CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	66,349		48,299	56,611	(5,497)			(5,497)	(2,815)	48,299	(4,765)	22,814	18,050	737	
Q0521T-10-8	ARISTOCRAT LEISURE NPV	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	35,304.000	139,243		102,910	115,455	1,152			1,152	(13,697)	102,910	12,504	23,830	36,334		
040790-10-7	ARKANSAS BEST CORP DEL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	15,452		12,586	14,516	(1,930)			(1,930)		12,586		2,866	2,866		
042315-10-1	ARMOUR RESIDENTIAL REIT		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,700.000	61,729		59,308	56,289	3,019			3,019		59,308		2,422	2,422	696	
04247X-10-2	ARMSTRONG WORLD IND		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	90,254		62,769	83,197	(20,428)			(20,428)		62,769		27,485	27,485		
J0197M-10-4	ARNEST ONE CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,800.000	107,480		55,543	94,783	(34,527)			(34,527)	(4,714)	55,543	(5,479)	57,417	51,937	1,898	
04269E-10-7	ARQULE INC		04/09/2013	Various	6,140.000	16,842		15,903	17,131	13,217		14,445	(1,228)		15,903		939	939		
04270V-10-6	ARRIS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,380.000	138,527		100,040	125,197	(25,158)			(25,158)		100,040		38,487	38,487		
Q05369-10-5	ARRIUM LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	93,626.000	77,134		53,062	88,454	(26,161)			(26,161)	(9,231)	53,062	5,385	18,686	24,072	1,873	
042735-10-0	ARROW ELECTRONICS INC		04/09/2013	Various	6,940.000	271,163		257,168	264,275	(4,456)		2,652	(7,107)		257,168		13,995	13,995		
042744-10-2	ARROW FINANCIAL CORP		10/25/2013	Various	0.080	90		90							90					
043136-10-0	ARTHROCARE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	83,360		72,012	79,557	(7,545)			(7,545)		72,012		11,348	11,348		
363576-10-9	ARTHUR J GALLAGHER & CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,440.000	235,341		173,043	223,146	(50,100)			(50,100)		173,046		62,296	62,296		
04315B-10-7	ARTIO GLOBAL INVESTORS INC.		05/22/2013	Various	5,780.000	15,745		15,988	10,982	6,936		1,930	5,006		15,988		(243)	(243)		
043176-10-6	ARUBA NETWORKS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,620.000	133,571		89,979	116,615	(26,636)			(26,636)		89,979		43,592	43,592		
H0336B-11-0	ARYZTA	D	05/31/2013	UBS AG	7,617.000	436,888		301,081	389,858	(56,451)			(56,451)	(32,325)	301,081	11,654	124,152	135,807	5,167	
J02268-10-0	ASAHI DIAMOND INDUSTRIAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	44,036		40,601	43,204	(454)			(454)	(2,149)	40,601	(4,005)	7,440	3,435	622	
J02394-12-0	ASAHI GLASS CO LTD COMMON STOCK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	71,000.000	515,259		420,909	514,034	(66,437)			(66,437)	(26,688)	420,909	(40,649)	134,999	94,350	9,115	
J02773-10-9	ASAHI HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,200.000	88,280		99,152	87,443	13,914			13,914	(2,205)	99,152	(12,035)	1,162	(10,873)	1,435	
J0242P-11-0	ASAHI KASEI CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	82,000.000	555,510		453,408	480,818	(7,877)			(7,877)	(19,533)	453,408	(49,254)	151,355	102,102	5,369	
J03014-10-7	ASATSU-DK INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	78,084		83,727	83,063	3,194			3,194	(2,529)	83,727	(9,800)	4,157	(5,643)	3,459	
043436-10-4	ASBURY AUTOMOTIVE GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	63,228		27,232	58,935	(31,703)			(31,703)		27,232		35,996	35,996		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04351G-10-1	ASCENA RETAIL GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,882.000	65,057		48,025	71,778	(23,754)			(23,754)		48,025		17,033	17,033		
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	05/31/2013	UBS WARBURG ASIA LIMITED	105,000.000	195,498		145,873	203,725	(35,571)			(35,571)	(22,281)	145,873	12,237	37,387	49,624	5,093	
043632-10-8	ASCENT CAPITAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	71,133		32,828	68,134	(35,306)			(35,306)		32,828		38,306	38,306		
Q0557G-10-3	ASCIANO LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	68,587.000	367,654		315,591	331,823	18,354			18,354	(34,586)	315,591	32,034	20,029	52,063	3,741	
044103-10-9	ASHFORD HOSPITALITY TRUST		11/25/2013	Various	5,360.000	67,267		57,343	56,334	(2,042)			(2,042)		57,343		9,924	9,924	(1,804)	
044209-10-4	ASHLAND INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,860.000	465,221		342,836	471,203	(128,367)			(128,367)		342,836		122,385	122,385		
J03234-15-0	ASICS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,300.000	174,257		126,025	171,202	(41,418)			(41,418)	(3,760)	126,025	(15,930)	64,162	48,232	1,290	
J03325-10-7	ASKUL CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,300.000	35,784		42,597	30,617	13,502			13,502	(1,523)	42,597	(4,202)	(2,610)	(6,813)	684	
G0535Q-13-3	ASM PACIFIC	D	05/31/2013	UBS WARBURG ASIA LIMITED	16,000.000	188,916		183,766	194,663	(10,274)			(10,274)	(623)	183,766	309	4,842	5,151	618	
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,420.000	183,321		144,070	173,874	(29,804)			(29,804)		144,070		39,251	39,251		
045327-10-3	ASPEN TECHNOLOGY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,720.000	208,541		117,663	185,741	(68,068)			(68,068)		117,673		90,868	90,868		
W0817X-10-5	ASSA ABLOY B	D	10/31/2013	Various	21,956.000	894,093		474,821	797,127	(309,330)			(309,330)	(40,647)	474,821	14,725	404,547	419,272	14,176	
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		07/11/2013	Various	3,080.000	31,011		30,030	30,030						30,030		981	981		
045487-10-5	ASSOCIATED BANC-CORP		04/09/2013	MORGAN STANLEY	13,860.000	202,534		198,239	181,843	16,396			16,396		198,239		4,295	4,295	1,109	
045604-10-5	ASSOCIATED ESTATES		03/29/2013	Various	3,980.000	65,278		62,121	64,158	(2,075)			(2,075)		62,121		3,157	3,157	551	
04621X-10-8	ASSURANT I NC		04/09/2013	MORGAN STANLEY	5,980.000	272,997		232,247	207,506	24,750			24,750		232,256		40,741	40,741	1,256	
G0585R-10-6	ASSURED GUARANTY LTD		04/09/2013	MORGAN STANLEY	12,480.000	251,710		226,161	177,590	48,571			48,571		226,161		25,549	25,549	1,248	
046224-10-1	ASTEC INDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	63,585		56,761	59,327	(2,567)			(2,567)		56,761		6,824	6,824		
J96216-12-2	ASTELLAS PHARMA INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	29,000.000	1,517,531		1,117,708	1,299,659	(114,474)			(114,474)	(67,477)	1,117,708	(107,941)	507,763	399,822	17,845	
046265-10-4	ASTORIA FINANCIAL CORP		04/09/2013	Various	8,100.000	76,268		79,866	75,816	20,558		16,508	4,050		79,866		(3,598)	(3,598)	324	
046346-20-1	ASTRAL MEDIA INC-A	C	05/31/2013	ITG, INC CANADA	3,400.000	159,515		143,358	157,861	(13,314)			(13,314)	(1,188)	143,358	(4,506)	20,663	16,157	1,447	
Q0604U-10-5	ASX	D	05/31/2013	Various	12,882.000	484,267		400,313	417,403	34,373			34,373	(51,464)	400,313	33,752	50,202	83,954	11,815	
00206R-10-2	AT&T INC		10/11/2013	Various	215,942.000	8,065,266		5,835,444	7,279,405	(1,443,917)			(1,443,917)		5,835,488		2,229,778	2,229,778	217,386	
046789-40-0	ATCO LTD CLASS'1'N/VTG COM NPV	C	05/31/2013	ITG, INC CANADA	3,200.000	289,820		154,722	259,420	(94,915)			(94,915)	(9,782)	154,722	(730)	135,828	135,098	1,004	
04682R-10-7	ATHABASCA OIL CORP	C	05/31/2013	ITG, INC CANADA	16,600.000	115,982		194,259	174,219	26,216			26,216	(6,176)	194,259	(1,382)	(76,894)	(78,276)		
04685W-10-3	ATHENAHEALTH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	160,997		79,253	135,148	(55,895)			(55,895)		79,253		81,745	81,745		
T05404-10-7	ATLANTIA S.P.A.	D	11/01/2013	Various	32,354.000	705,050		649,097							649,097	16,516	39,437	55,954		
04878Q-86-3	ATLANTIC POWER CORP	C	05/31/2013	Various	9,100.000	43,436		44,786	103,548	16,056		71,946	(55,890)	(2,872)	44,786	(425)	(925)	(1,349)	2,943	
049079-20-5	ATLANTIC TELE NETWORK INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,140.000	48,370		37,574	41,849	(4,275)			(4,275)		37,574		10,796	10,796		
W10020-11-8	ATLAS COPCO AB-A S HS	D	05/31/2013	UBS AG	48,834.000	1,304,335		884,305	1,338,432	(524,734)			(524,734)	70,607	884,305	(51,783)	471,814	420,031	35,170	
W10020-13-4	ATLAS COPCO B	D	05/31/2013	UBS AG	29,736.000	705,753		433,349	723,122	(260,323)			(260,323)	(29,450)	433,349	6,817	265,587	272,404	21,416	
Q0622U-10-3	ATLAS IRON LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	49,118.000	36,813		78,182	91,279	(3,894)			(3,894)	(9,204)	78,182	3,294	(44,663)	(41,368)		
049513-10-4	ATMEL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	32,280.000	217,608		150,586	211,434	(60,848)			(60,848)		150,586		67,021	67,021		
00207R-10-1	ATMI INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	56,460		56,107	57,629	(1,522)			(1,522)		56,107		353	353		
049560-10-5	ATMOS ENERGY CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,680.000	249,656		203,303	234,602	(31,296)			(31,296)		203,305		46,351	46,351		
00208J-10-8	ATP OIL GAS CORP		08/19/2013	Various	5,260.000	880		715	500	216			216		715		165	165		
050095-10-8	ATWOOD OCEANICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,840.000	203,548		138,419	175,834	(37,413)			(37,413)		138,421		65,127	65,127		
Q06213-10-4	AUCKLAND INTL AIRPORT	D	05/31/2013	INSTINET HONG KONG	75,859.000	181,026		103,016	167,098	(39,333)			(39,333)	(24,749)	103,016	13,286	64,724	78,010	3,673	
05155C-10-5	AURICO GOLD INC	C	05/31/2013	ITG, INC CANADA	20,330.000	104,059		195,083	167,222	29,744			29,744	(1,883)	195,083	(5,848)	(85,177)	(91,024)	686	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q06950-10-4	AURIZON HOLDINGS LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	117,000.000	494,227		413,733	454,293	(39,906)			(39,906)	(655)	413,733	(5,148)	85,642	80,494	4,797	
05155P-10-6	AURIZON MINES LTD	C	05/31/2013	ITG, INC CANADA	11,200.000	42,383		55,643	38,582	19,274			19,274	(2,213)	55,643	1,101	(14,360)	(13,260)		
R0814U-10-0	AUSTEVOLL SEAFOOD ASA	D	05/31/2013	UBS AG	13,880.000	81,953		51,668	71,080	(7,362)			(7,362)	(12,051)	51,668	7,171	23,115	30,285	2,454	
Q07932-10-8	AUSTRALAND PROPERTY GROUP	D	05/31/2013	UBS WARBURG ASIA LIMITED	36,022.000	120,354		96,671	127,153	(19,209)			(19,209)	(11,273)	96,671	93	23,590	23,684	3,727	
Q09994-10-6	AUSTRALIAN INFRASTRUCTURE FUND	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	56,035.000	180,379		81,981	180,925	(70,798)			(70,798)	(28,146)	81,981	13,154	85,244	98,399		
Q1233E-10-8	AUSTRALIAN WORLDWIDE EXPLORATION LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	63,608.000	80,546		108,489	80,236	43,220			43,220	(14,966)	108,489	15,343	(43,287)	(27,944)		
J03507-10-0	AUTOBACS SEVEN CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,600.000	100,609		78,471	92,107	(9,055)			(9,055)	(4,581)	78,471	(7,741)	29,880	22,138	1,698	
052769-10-6	AUTODESK INCORPORATED		04/09/2013	Various	16,500.000	635,447		546,311	583,275	(35,517)		1,445	(36,962)		546,313		89,133	89,133		
052800-10-9	AUTOLIV INV		04/09/2013	Various	8,700.000	589,611		601,518	586,293	99,061		83,836	15,225		601,518		(11,907)	(11,907)	4,350	
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		11/26/2013	Various	27,007.000	1,954,941		1,343,746	1,539,669	(195,923)			(195,923)		1,343,746		611,195	611,195	37,052	
05329W-10-2	AUTONATION INC DEL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	68,038		41,019	60,344	(19,325)			(19,325)		41,019		27,020	27,020		
H04165-10-8	AUTONEUM HOLDING AG	D	05/31/2013	UBS AG	301.000	21,260		14,621	14,584	3,027			3,027	(2,990)	14,621	2,925	3,714	6,639	206	
053332-10-2	AUTOZONE INC		11/26/2013	DEUTSCHE BANK AG	1,878.000	811,977		538,258	559,999	(136,160)			(136,160)		538,258		273,719	273,719		
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,240.000	74,588		72,122	78,567	(6,445)			(6,445)		72,122		2,466	2,466		
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		04/09/2013	MORGAN STANLEY	17,280.000	601,365		501,842	547,085	(45,240)			(45,240)		501,845		99,521	99,521	3,283	
053484-10-1	AVALONBAY CMNTYS INC		04/10/2013	UNION BANK OF SWITZERLAND	7,120.000	948,854		748,296	965,401	(217,105)			(217,105)		748,296		200,558	200,558	14,525	
05348P-40-1	AVANIR PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,080.000	32,561		31,662	29,140	2,522			2,522		31,662		899	899		
W4218X-13-6	AVANZA BANK HOLDING AB	D	05/31/2013	UBS AG	4,155.000	92,651		79,867	83,988	(347)			(347)	(3,774)	79,867	2,092	10,692	12,784	4,277	
053611-10-9	AVERY DENNISON CORP		04/10/2013	UNION BANK OF SWITZERLAND	6,600.000	281,342		270,381	230,472	39,909			39,909		270,381		10,961	10,961	1,782	
05367P-10-0	AVID TECHNOLOGY INC		04/09/2013	Various	2,860.000	17,744		17,932	21,679	458		4,204	(3,747)		17,932		(188)	(188)		
053774-10-5	AVIS BUDGET GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,700.000	167,159		101,160	152,614	(51,454)			(51,454)		101,160		65,998	65,998		
05379B-10-7	AVISTA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	90,313		77,650	84,385	(6,735)			(6,735)		77,650		12,663	12,663		
053807-10-3	AVNET INC		04/09/2013	MORGAN STANLEY	11,720.000	397,810		365,390	358,749	6,641			6,641		365,390		32,420	32,420		
054303-10-2	AVON PRODS INC COM		04/09/2013	MORGAN STANLEY	22,380.000	465,386		380,460	321,377	59,083			59,083		380,460		84,926	84,926	1,343	
002444-10-7	AVX CORP	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	58,544		49,676	55,840	(6,164)			(6,164)		49,676		8,868	8,868		
J03612-10-8	AWA BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,000.000	82,572		97,405	91,043	5,933			5,933	430	97,405	(14,370)	(464)	(14,834)	523	
F06106-10-2	AXA	D	10/31/2013	Various	8,810.000	217,885		204,228							204,228	3,669	9,988	13,657		
W1051R-10-1	AXFOOD AB	D	05/31/2013	UBS AG	5,596.000	236,951		209,279	210,749	(7,441)			(7,441)	5,970	209,279	(9,818)	37,491	27,672	8,810	
05463D-10-0	AXIALL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	139,467		62,004	106,502	(44,498)			(44,498)		62,004		77,463	77,463		
G0692U-10-9	AXIS CAPITAL HOLDINGS		04/10/2013	UNION BANK OF SWITZERLAND	9,580.000	404,930		292,259	331,851	(39,592)			(39,592)		292,259		112,671	112,671	4,790	
J96348-10-7	AZBIL CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,200.000	130,855		148,735	124,767	26,188			26,188	(2,220)	148,735	(18,742)	862	(17,880)	1,841	
T0783G-10-6	AZIMUT HOLDING SPA	D	10/31/2013	JPMORGAN CHASE & CO.	1,011.000	25,505		21,891							21,891	405	3,209	3,614		
002474-10-4	AZZ INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	102,134		47,851	92,232	(44,381)			(44,381)		47,851		54,282	54,282	336	
05508R-10-6	B G FOODS INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,080.000	130,441		77,235	115,505	(38,270)			(38,270)		77,235		53,206	53,206	1,183	
073302-10-1	B/E AEROSPACE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,280.000	218,061		132,307	211,432	(79,125)			(79,125)		132,307		85,754	85,754		
05615F-10-2	BABCOCK AND WILCOX CO		04/09/2013	Various	9,500.000	250,192		242,533	248,900	(6,367)			(6,367)		242,533		7,658	7,658	37	
056525-10-8	BADGER METER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	78,222		68,281	73,960	(5,678)			(5,678)		68,281		9,941	9,941		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
057224-10-7	BAKER HUGHES INC		04/09/2013	Various	28,400.000	1,284,625		1,262,118	1,159,856	391,691		289,424	102,267		1,262,123		22,502	22,502	4,260	
K4002E-11-5	BAKKAFROST P/F	D	05/31/2013	UBS AG	13,050.000	155,353		103,854	141,867	(28,721)			(28,721)	(9,292)	103,854	1,246	50,254	51,500	3,905	
057665-20-0	BALCHEM CORP		04/10/2013	Various	2,110.000	91,225		81,979	76,804	5,175			5,175		81,979		9,246	9,246		
058498-10-6	BALL CORP COM		04/10/2013	UNION BANK OF SWITZERLAND	7,260.000	348,119		259,056	324,885	(65,829)			(65,829)		259,056		89,063	89,063	944	
05874B-10-7	BALLY TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,440.000	111,996		65,831	109,092	(43,261)			(43,261)		65,831		46,165	46,165		
H04530-20-2	BALOISE HOLDING NAMEN	D	05/31/2013	UBS AG	3,402.000	332,995		309,814	291,754	44,666			44,666	(26,606)	309,814	15,408	7,774	23,182	13,722	
059692-10-3	BANCORPSOUTH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,540.000	109,913		106,917	109,632	(2,714)			(2,714)		106,917		2,996	2,996	75	
060505-10-4	BANK AMER CORP COM		04/09/2013	MORGAN STANLEY	689,800.000	8,458,207		6,697,958	8,001,680	(1,303,722)			(1,303,722)		6,697,958		1,760,249	1,760,249	6,898	
Y06942-10-9	BANK EAST ASIA	D	05/31/2013	UBS WARBURG ASIA LIMITED	115,400.000	447,437		491,605	441,450	50,107			50,107	48	491,605	(822)	(43,346)	(44,169)	9,364	
M1586M-11-5	BANK HAPOALIM B.M.	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	76,476.000	354,654		297,460	326,926	(20,945)			(20,945)	(8,521)	297,460	10,242	46,952	57,194		
J03990-10-8	BANK KYOTO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	20,000.000	164,946		177,193	168,392	17,544			17,544	(8,743)	177,193	(17,112)	4,865	(12,247)	935	
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	90,734.000	313,112		204,211	308,113	(94,739)			(94,739)	(9,163)	204,211	8,714	100,187	108,901		
064058-10-0	BANK NEW YORK MELLON CORP		04/09/2013	Various	86,600.000	2,399,598		2,423,934	2,225,620	269,612		71,298	198,314		2,423,934		(24,336)	(24,336)	11,258	
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	05/31/2013	ITG, INC CANADA	71,800.000	4,087,199		3,356,172	4,143,445	(555,432)			(555,432)	(231,841)	3,356,172	56,726	674,301	731,027	70,644	
062540-10-9	BANK OF HAWAII CORP		04/10/2013	UNION BANK OF SWITZERLAND	3,740.000	185,235		179,169	164,747	14,422			14,422		179,169		6,067	6,067	1,683	
J25510-10-8	BANK OF IWATE LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,000.000	37,914		38,383	43,601	(3,050)			(3,050)	(2,168)	38,383	(3,787)	3,317	(469)	333	
063671-10-1	BANK OF MONTREAL	C	05/31/2013	Various	36,652.000	2,180,518		2,145,869	2,240,274	(3,744)		165	(3,908)	(90,497)	2,145,869	3,587	31,063	34,650	43,534	
J04032-10-8	BANK OF OKINAWA LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	61,916		54,244	64,211	(6,774)			(6,774)	(3,193)	54,244	(5,351)	13,024	7,673	495	
Q12764-11-6	BANK OF QUEENSLAND LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	17,437.000	170,235		158,401	133,057	53,603			53,603	(28,259)	158,401	39,924	(28,090)	11,834	4,706	
063904-10-6	BANK OF THE OZARKS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	46,940		26,146	42,842	(16,695)			(16,695)		26,146		20,794	20,794	192	
J04158-10-1	BANK OF THE RYUKYUS LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,100.000	67,278		56,286	58,983	235			235	(2,933)	56,286	(5,553)	16,545	10,992	715	
J04242-10-3	BANK OF YOKOHAMA	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	77,000.000	384,196		378,274	356,214	35,557			35,557	(13,496)	378,274	(41,515)	47,437	5,922	4,244	
H3822H-28-6	BANK SARASIN & COMPAGNIE AG	D	05/21/2013	MERGER	2,212.000	61,508		79,785	64,401	28,586			28,586	(13,203)	79,785	14,823	(33,100)	(18,277)		
066286-30-3	BANKERS PETROLEUM LTD	C	05/31/2013	ITG, INC CANADA	14,700.000	42,346		60,719	47,391	15,612			15,612	(2,284)	60,719	651	(19,024)	(18,373)		
06652K-10-3	BANKUNITED INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	58,205		44,866	53,279	(8,413)			(8,413)		44,866		13,339	13,339		
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG	D	05/31/2013	Various	216.000	113,703		116,975	114,389	4,157			4,157	(1,571)	116,975	(3,772)	500	(3,271)	4,330	
G08036-12-4	BARCLAYS ORD GBP0.25	D	12/10/2013	Various	90,466.000	393,907		393,627							393,627	3,060	(2,780)	280		
067383-10-9	BARD (C.R.) INC.		11/26/2013	DEUTSCHE BANK AG	8,245.000	1,067,746		763,593	375,322	(60,681)			(60,681)		763,593		304,153	304,153	5,074	
067774-10-9	BARNES & NOBLE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	29,315		28,380	33,198	(4,818)			(4,818)		28,380		935	935		
067806-10-9	BARNES GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,860.000	91,500		77,789	86,696	(8,907)			(8,907)		77,789		13,712	13,712		
06846N-10-4	BARRETT BILL CORP		04/09/2013	Various	4,240.000	91,363		85,943	75,430	13,865		3,350	10,515		85,945		5,418	5,418		
067901-10-8	BARRICK GOLD CORP COM NPV	C	05/31/2013	ITG, INC CANADA	66,700.000	1,408,712		2,816,429	2,332,524	602,623			602,623	(118,718)	2,816,429	30,187	(1,437,903)	(1,407,717)	22,970	
H05072-10-5	BARRY CALLEBAUT AG	D	05/31/2013	Various	283.000	269,038		205,004	272,071	(41,489)			(41,489)	(25,578)	205,004	10,326	53,708	64,034		
06985P-10-0	BASICENERGY SERVICES INC		04/09/2013	Various	2,700.000	34,349		36,909	30,807	7,719		1,617	6,102		36,909		(2,560)	(2,560)		
H05172-20-2	BASLER KANTONALBK - PC	D	05/31/2013	UBS AG	837.000	83,113		92,179	90,800	2,626			2,626	(1,247)	92,179	(3,015)	(6,050)	(9,065)	2,498	
K0834C-11-1	BAVARIAN NORDIC A/S	D	05/31/2013	UBS AG	1,178.000	14,097		8,762	10,366	(661)			(661)	(943)	8,762	729	4,606	5,335		
071813-10-9	BAXTER INTL INC		11/26/2013	Various	25,115.000	1,734,266		1,440,925	1,674,166	(233,240)			(233,240)		1,440,925		293,340	293,340	34,404	
D07112-11-9	BAYER AG ORD NPV	D	12/05/2013	Various	2,327.000	299,315		264,567							264,567	4,402	30,346	34,749		
07317Q-10-5	BAYTEX ENERGY CORP	C	05/31/2013	ITG, INC CANADA	8,200.000	310,869		435,818	353,052	77,667			77,667	5,100	435,818	(23,734)	(101,216)	(124,950)	9,104	
054937-10-7	BB+T CORP		04/09/2013	MORGAN STANLEY	49,265.000	1,523,274		1,287,023	1,434,104	(147,081)			(147,081)		1,287,023		236,251	236,251	21,184	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073295-10-7	BBCN BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,580.000	68,662		52,225	64,561	(12,327)			(12,327)		52,234		16,428	16,428		
05534B-76-0	BCE INC COM NPV	C	05/31/2013	ITG, INC CANADA	18,000.000	804,944		459,139	770,654	(263,473)			(263,473)	(48,041)	459,139	11,505	334,300	345,805	17,554	
W22229-10-3	BE GROUP AB	D	05/31/2013	UBS AG	7,950.000	18,932		24,671	20,286	8,380			8,380	(3,995)	24,671	5,438	(11,178)	(5,739)		
Q13921-10-3	BEACH ENERGY LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	122,442.000	168,023		102,179	188,136	(77,840)			(77,840)	(8,117)	102,179	2,975	62,869	65,844	953	
073685-10-9	BEACON ROOFING SUPPLY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	122,032		53,620	113,152	(59,532)			(59,532)		53,620		68,412	68,412		
075571-10-9	BEBE STORES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	22,740		21,785	21,785						21,785		955	955		
075887-10-9	BECTON DICKINSON		10/11/2013	DEUTSCHE BANK AG	6,544.000	672,761		465,861	511,675	(45,814)			(45,814)		465,861		206,899	206,899	9,718	
075896-10-0	BED BATH & BEYOND INC		04/09/2013	MORGAN STANLEY	16,393.000	1,057,446		817,570	916,533	(98,957)			(98,957)		817,575		239,871	239,871		
077454-10-6	BELDEN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	156,075		88,130	146,667	(58,537)			(58,537)		88,130		67,945	67,945		
080555-10-5	BELO CORPORATION		12/23/2013	Various	3,340.000	38,611		20,675	25,618	(4,942)			(4,942)		20,675		17,935	17,935	640	
081437-10-5	BEMIS CO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,620.000	237,454		189,761	221,505	(31,742)			(31,742)		189,763		47,691	47,691		
08160H-10-1	BENCHMARK ELECTRONICS INC		04/09/2013	Various	6,580.000	112,764		118,572	109,360	13,384		4,172	9,212		118,572		(5,808)	(5,808)		
Q1456C-11-0	BENDIGO & ADELAIDE BANK	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	27,792.000	316,286		235,223	245,255	13,239			13,239	(23,271)	235,223	20,945	60,118	81,063	8,692	
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,580.000	61,237		57,610	62,510	(4,900)			(4,900)		57,610		3,627	3,627		
J0429N-10-2	BENESSE HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	157,611		183,956	178,535	14,582			14,582	(9,160)	183,956	(17,877)	(8,467)	(26,345)	1,944	
084423-10-2	BERKLEY W R CORP COM		11/26/2013	DEUTSCHE BANK AG	11,107.000	484,112		330,247	352,492	(94,444)			(94,444)		330,247		153,865	153,865	3,062	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		10/11/2013	Various	27,911.000	2,970,336		2,294,988	2,503,617	(208,629)			(208,629)		2,294,988		675,348	675,348		
084680-10-7	BERKSHIRE HILLS BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	56,634		48,953	55,832	(6,880)			(6,880)		48,953		7,681	7,681		
085789-10-5	BERRY PETROLEUM CO CL A		12/16/2013	Various	4,520.000	185,622		164,386	151,646	12,740			12,740		164,386		21,236	21,236	416	
086516-10-1	BEST BUY CO INC		04/09/2013	MORGAN STANLEY	23,280.000	600,061		412,987	275,868	137,119			137,119		412,987		187,074	187,074	3,958	
M20120-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.	D	06/03/2013	Various	134,670.000	177,611		129,297	154,120	(23,229)			(23,229)	(1,595)	129,297	3,287	45,027	48,315	8,859	
05541T-10-1	BGC PARTNERS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,560.000	24,845		23,616	22,698	918			918		23,616		1,229	1,229		
Q1498M-10-0	BHP BILLITON LTD COMN STOCK	D	05/31/2013	UBS WARBURG ASIA LIMITED	230,461.000	7,729,846		8,911,623	8,876,676	862,367			862,367	(827,420)	8,911,623	155,158	(1,336,935)	(1,181,777)	133,509	
089302-10-3	BIG LOTS INC		04/09/2013	Various	4,720.000	166,566		166,474	134,331	38,846		6,702	32,143		166,474		92	92		
08986R-10-1	BIGLARI HOLDINGS INC		04/10/2013	Various	87.000	33,057		28,663	33,932	(2,501)		2,768	(5,269)		28,663		4,394	4,394		
D11648-10-8	BILFINGER BERGER SE	D	12/27/2013	Various	5,552.000	613,602		593,928							593,928	8,707	10,967	19,674		
Q1502G-10-7	BILLABONG INTERNAT NPV	D	06/05/2013	Various	16,996.000	3,723		16,575	14,645	17,591		14,193	3,397	(1,468)	16,575	539	(13,391)	(12,852)		
090572-20-7	BIO RAD LABORATORIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	156,574		136,286	142,868	(6,582)			(6,582)		136,286		20,288	20,288		
09062X-10-3	BIOGEN IDEC INC.		05/31/2013	Various	7,800.000	1,714,557		670,160	1,144,026	(473,862)			(473,862)		670,164		1,044,393	1,044,393		
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,640.000	416,846		180,189	376,270	(196,081)			(196,081)		180,189		236,656	236,656		
09063H-10-7	BIOMED REALTY TRUST INC		03/29/2013	Various	9,600.000	197,591		130,274	185,568	(55,987)			(55,987)		130,274		67,317	67,317	6	
09057G-60-2	BIO-REFERENCE LABS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	63,386		49,102	65,413	(16,312)			(16,312)		49,102		14,285	14,285		
09069N-10-8	BIOSCRIP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	52,985		29,210	50,188	(20,978)			(20,978)		29,210		23,775	23,775		
G11325-10-0	BIOSENSORS INTERNATIONAL GROUP LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	88,000.000	82,990		47,285	86,811	(27,509)			(27,509)	(12,017)	47,285	5,710	29,995	35,705		
W2R76B-10-6	BIOVITRUM	D	05/31/2013	UBS AG	11,541.000	71,228		27,585	64,930	(24,558)			(24,558)	(12,787)	27,585	6,080	37,563	43,643		
090697-10-3	BIRCHCLIFF ENERGY LTD	C	05/31/2013	ITG, INC CANADA	7,100.000	61,312		48,658	53,195	(2,562)			(2,562)	(1,974)	48,658	(11)	12,664	12,653		
09180C-10-6	BJS RESTAURANTS INC		04/09/2013	Various	1,960.000	65,841		65,229	64,484	13,301		12,557	745		65,229		612	612		
091826-10-7	BLACK BOX CORP		04/10/2013	Various	1,760.000	38,199		38,386	42,838	6,706		11,159	(4,453)		38,386		(187)	(187)	282	
G1311M-11-4	BLACK EARTH FARMING LTD	D	05/31/2013	UBS AG	12,023.000	15,227		18,246	16,356	5,040			5,040	(3,151)	18,246	3,903	(6,922)	(3,018)		
092113-10-9	BLACK HILLS CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	99,641		62,957	89,396	(26,439)			(26,439)		62,957		36,683	36,683		

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09227Q-10-0	BLACKBAUD INC		04/10/2013	Various	3,100.000	87,871		83,982	70,773	13,209			13,209		83,982		3,889	3,889	312	
09251U-10-0	BLACKPEARL RESOURCES INC	C	05/31/2013	ITG, INC CANADA	20,000.000	41,046		95,310	60,862	32,469			32,469	1,979	95,310	(6,575)	(47,689)	(54,264)		
09247X-10-1	BLACKROCK INC		04/09/2013	MORGAN STANLEY	8,069.000	2,049,570		1,546,723	1,667,943	(121,220)			(121,220)		1,546,723		502,847	502,847	13,556	
092533-10-8	BLACKROCK KELSO CAPITAL CORP		04/09/2013	Various	6,720.000	68,047		68,137	67,603	2,289		1,754	534		68,137		(91)	(91)	2,579	
095180-10-5	BLOUNT INTERNATIONAL INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	70,659		59,245	65,178	(5,933)			(5,933)		59,245		11,414	11,414		
095229-10-0	BLUCORA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	40,264		21,104	42,417	(21,313)			(21,313)		21,104		19,159	19,159		
09578R-10-3	BLUE NILE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	59,254		58,704	68,530	(9,826)			(9,826)		58,704		549	549		
Q1415L-10-2	BLUESCOPE STEEL LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	20,862.000	101,494		53,820	74,723	(13,071)			(13,071)	(7,832)	53,820	5,494	42,179	47,674		
09643P-20-7	BLYTH INC.		04/09/2013	MORGAN STANLEY	1,000.000	18,547		16,245	15,550	695			695		16,245		2,302	2,302	100	
055921-10-0	BMC SOFTWARE INC		09/10/2013	Various	12,980.000	585,454		579,311	514,787	101,022		36,497	64,524		579,311		6,143	6,143		
096631-10-6	BOARDWALK REAL ESTATE INVESTMENT TRUST	C	05/31/2013	ITG, INC CANADA	1,700.000	100,853		62,013	110,175	(41,841)			(41,841)	(6,321)	62,013	1,227	37,613	38,840	1,401	
Q1645L-10-4	BOART LONGYEAR GROUP		05/31/2013	UBS WARBURG ASIA LIMITED	38,205.000	25,252		74,370	74,371	13,030			13,030	(13,030)	74,370	9,632	(58,751)	(49,119)	386	
096761-10-1	BOB EVANS FARMS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	96,723		65,437	88,440	(23,003)			(23,003)		65,437		31,286	31,286		
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	05/31/2013	UBS WARBURG ASIA LIMITED	267,000.000	897,189		729,156	830,194	(100,460)			(100,460)	(578)	729,156	(496)	168,530	168,033	23,837	
097023-10-5	BOEING CO		04/09/2013	Various	65,723.000	5,694,955		4,443,477	4,952,885	(509,399)			(509,399)		4,443,486		1,251,468	1,251,468	31,876	
09746Y-10-5	BOISE INC		10/25/2013	Various	9,480.000	88,123		58,826	75,366	(16,473)		68	(16,540)		58,826		29,297	29,297		
055610-20-1	BOK FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	116,788		115,357	113,277	2,080			2,080		115,357		1,431	1,431		
W17218-10-3	BOLIDEN AB	D	05/31/2013	UBS AG	17,638.000	257,073		236,847	331,046	(43,768)			(43,768)	(50,431)	236,847	32,528	(12,302)	20,225	9,034	
097751-20-0	BOMBARDIER INC CMN STK	C	05/31/2013	ITG, INC CANADA	100,000.000	456,900		453,940	377,624	100,090			100,090	(23,774)	453,940	11,747	(8,787)	2,960	2,125	
09784Y-10-8	BONAVISTA ENERGY CORP	C	05/31/2013	ITG, INC CANADA	9,200.000	143,395		165,960	136,933	26,181			26,181	2,846	165,960	(9,528)	(13,038)	(22,565)	3,647	
016969-10-9	BORAL LIMITED NPV	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	50,970.000	250,020		154,128	231,246	(55,684)			(55,684)	(21,434)	154,128	13,524	82,367	95,891	2,664	
09950M-30-0	BORALEX INC	C	05/31/2013	ITG, INC CANADA	4,956.000	52,328		42,158	45,643	(1,225)			(1,225)	(2,260)	42,158	436	9,734	10,170		
099724-10-6	BORG WARNER INC.		04/09/2013	Various	7,700.000	558,852		544,548	551,474	1,527		8,452	(6,925)		544,549		14,303	14,303		
101121-10-1	BOSTON PPTYS INC		04/10/2013	UNION BANK OF SWITZERLAND	10,380.000	1,136,069		843,121	1,098,308	(255,187)			(255,187)		843,121		292,949	292,949	13,494	
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,760.000	53,380		36,156	51,898	(15,742)			(15,742)		36,156		17,224	17,224		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		04/09/2013	MORGAN STANLEY	112,860.000	882,636		755,523	646,688	108,835			108,835		755,523		127,112	127,112		
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	84,589		59,911	78,114	(18,204)			(18,204)		59,911		24,678	24,678		
101405-10-8	BOULDER BRANDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,440.000	60,235		18,160	57,276	(39,116)			(39,116)		18,160		42,076	42,076		
103304-10-1	BOYD GAMING CORP		04/09/2013	MORGAN STANLEY	4,900.000	40,035		35,525	32,536	2,989			2,989		35,525		4,510	4,510		
055639-10-8	BPZ RESOURES INC		04/09/2013	Various	10,340.000	25,295		23,472	32,571	10,340		19,439	(9,099)		23,472		1,823	1,823		
Q17369-10-1	BRADKEN LTD	D	05/31/2013	Various	15,005.000	72,189		97,196	85,368	24,885			24,885	(13,057)	97,196	13,317	(38,324)	(25,007)	3,116	
104674-10-6	BRADY CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	152,021		148,902	146,292	2,610			2,610		148,902		3,118	3,118	832	
Q6634U-10-6	BRAMBLES	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	105,674.000	929,555		706,215	823,924	(45,493)			(45,493)	(72,216)	706,215	57,102	166,238	223,340	15,067	
105368-20-3	BRANDYWINE REALTY		04/03/2013	Various	11,780.000	156,109		147,585	143,598	3,313			3,313		147,585		8,524	8,524	(1,575)	
10567B-10-9	BRAVO BRIO RESTAURANT G		04/09/2013	Various	2,200.000	34,963		34,826	29,546	7,464		2,184	5,280		34,826		137	137		
05564E-10-6	BRE PROPERTIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,240.000	268,838		219,579	266,349	(46,770)			(46,770)		219,579		49,259	49,259		
10807M-10-5	BRIDGEPOINT EDUCATION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	17,683		16,753	17,716	(963)			(963)		16,753		930	930		
J04578-12-6	BRIDGESTONE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	43,900.000	1,466,217		765,973	1,129,169	(321,109)			(321,109)	(42,087)	765,973	(85,009)	785,253	700,244	6,911	
109043-10-9	BRIGGS & STRATTON CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,300.000	124,481		118,261	111,724	6,537			6,537		118,261		6,220	6,220		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G1371C-12-1	BRIGHTOIL PETROLEUM HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	164,000.000	31,264		29,602	33,008	(3,177)			(3,177)	(229)	29,602	160	1,502	1,662		
109641-10-0	BRINKER INTERNATIONAL, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	115,425		65,931	110,324	(44,393)			(44,393)		65,931		49,494	49,494		
109696-10-4	BRINKS COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,680.000	111,191		95,171	104,990	(9,819)			(9,819)		95,171		16,020	16,020	368	
110122-10-8	BRISTOL MYERS SQUIBB CO		11/26/2013	Various	164,988.000	8,128,785		5,565,968	4,210,726	(83,286)			(83,286)		5,565,997		2,562,788	2,562,788	175,296	
110394-10-3	BRISTOW GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	140,617		106,470	133,077	(26,607)			(26,607)		106,470		34,147	34,147		
111320-10-7	BROADCOM CORP		04/09/2013	Various	31,180.000	1,052,033		1,048,133	1,035,488	145,567		132,921	12,646		1,048,133		3,900	3,900	3,430	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,520.000	198,037		187,525	194,938	(7,412)			(7,412)		187,525		10,512	10,512	1,534	
11133B-40-9	BROADSOFT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	58,743		53,747	61,761	(8,014)			(8,014)		53,747		4,997	4,997		
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		04/09/2013	Various	39,380.000	220,149		227,223	209,895	47,028		29,700	17,327		227,223		(7,074)	(7,074)		
112463-10-4	BROOKDALE SENIOR LIVING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,420.000	199,690		135,165	187,874	(52,710)			(52,710)		135,165		64,525	64,525		
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	05/31/2013	Various	36,300.000	1,319,161		882,616	1,328,485	(381,701)			(381,701)	(64,168)	882,616	6,214	430,331	436,545	8,712	
112900-10-5	BROOKFIELD OFFICE PROPERTIES INC	C	05/31/2013	ITG, INC CANADA	17,800.000	306,906		254,660	303,192	(35,425)			(35,425)	(13,108)	254,660	553	51,693	52,246	4,223	
G16249-10-7	BROOKFIELD PROPERTY PARTNERS LP	C	05/31/2013	Various	2,083.810	45,243		28,453							28,453	207	16,582	16,790	(6,714)	
G16258-10-8	BROOKFIELD RENEWABLE ENERGY PARTNERS LP	C	05/31/2013	ITG, INC CANADA	5,700.000	164,282		107,356	168,189	(51,185)			(51,185)	(9,649)	107,356	2,124	54,802	56,926	5,372	
11373M-10-7	BROOKLINE BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,860.000	78,283		75,680	75,310	370			370		75,680		2,603	2,603		
114340-10-2	BROOKS AUTOMATION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,860.000	45,755		32,611	39,123	(6,512)			(6,512)		32,611		13,144	13,144		
114813-10-8	BROTHER INDUSTRIES	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,400.000	219,552		234,497	195,779	43,168			43,168	(4,449)	234,497	(29,525)	14,580	(14,945)	2,047	
115236-10-1	BROWN & BROWN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,680.000	209,992		152,851	195,533	(42,678)			(42,678)		152,854		57,137	57,137	691	
115736-10-0	BROWN SHOE COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,560.000	77,241		44,883	83,767	(38,884)			(38,884)		44,883		32,358	32,358		
116794-10-8	BRUKER CORP		04/09/2013	Various	5,460.000	91,905		79,150	83,374	(3,954)		270	(4,224)		79,150		12,754	12,754		
117043-10-9	BRUNSWICK CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,640.000	239,723		140,743	193,158	(52,415)			(52,415)		140,743		98,980	98,980		
H10914-17-6	BUCHER INDUSTRIES AG-REG	D	05/31/2013	UBS AG	679.000	160,780		119,184	133,523	(7,937)			(7,937)	(6,402)	119,184	244	41,352	41,596	2,967	
118255-10-8	BUCKEYE TECHNOLOGIES INC		08/23/2013	Various	2,800.000	87,176		54,534	80,388	(25,854)			(25,854)		54,534		32,642	32,642	216	
118440-10-6	BUCKLE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,140.000	99,162		77,942	95,530	(17,588)			(17,588)		77,942		21,221	21,221		
119848-10-9	BUFFALO WILD WINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	65,941		39,915	65,538	(25,623)			(25,623)		39,915		26,026	26,026		
G16962-10-5	BUNGE LTD		04/09/2013	MORGAN STANLEY	9,460.000	648,028		617,017	687,647	(70,626)			(70,626)		617,021		31,007	31,007	2,554	
H12013-10-0	BURCKHARDT COMPRESSION HOLDING AG	D	05/31/2013	UBS AG	315.000	119,276		59,448	103,239	(26,324)			(26,324)	(17,467)	59,448	7,552	52,276	59,827	452	
G1190N-10-0	BW OFFSHORE LTD	D	05/31/2013	UBS AG	37,846.000	50,383		23,799	35,022	(9,081)			(9,081)	(2,143)	23,799	175	26,409	26,584	766	
126501-10-5	C T S CORP.		04/10/2013	Various	4,200.000	41,701		43,848	44,646	207		1,005	(798)		43,848		(2,147)	(2,147)	294	
12467B-30-4	C&J ENERGY SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	79,409		67,268	73,325	(6,052)			(6,052)		67,273		12,136	12,136		
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		04/09/2013	Various	9,900.000	597,408		588,651	625,878	69,130		106,354	(37,224)		588,654		8,754	8,754	3,465	
12673P-10-5	CA INC		12/17/2013	Various	80,768.000	2,398,476		1,975,068	611,484	21,769			21,769		1,975,068		423,407	423,407	46,666	
126804-30-1	CABELAS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	84,134		35,684	68,470	(32,786)			(32,786)		35,684		48,450	48,450		
12686C-10-9	CABLEVISION SYSTEMS		04/09/2013	MORGAN STANLEY	13,420.000	193,248		178,352	200,495	(22,143)			(22,143)		178,352		14,896	14,896	2,013	
127055-10-1	CABOT CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	188,164		147,092	173,484	(26,392)			(26,392)		147,092		41,072	41,072		
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		04/09/2013	Various	1,560.000	51,471		54,210	55,396	7,482		8,667	(1,186)		54,210		(2,739)	(2,739)		
127097-10-3	CABOT OIL + GAS CORP COM		04/10/2013	UNION BANK OF SWITZERLAND	8,400.000	586,735		248,039	417,816	(169,774)			(169,774)		248,042		338,693	338,693	168	
127190-30-4	CACI INTERNATIONAL SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	71,430		60,003	70,438	(10,435)			(10,435)		60,003		11,427	11,427		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
127387-10-8	CADENCE DESIGN SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,300.000	171,616		89,533	166,173	(76,640)			(76,640)		89,533		82,083	82,083		
12738T-10-0	CADENCE PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,940.000	34,758		29,922	33,243	(3,310)			(3,310)		29,932		4,826	4,826		
124765-10-8	CAE INC	C	05/31/2013	ITG, INC CANADA	17,900.000	184,935		180,081	181,031	4,797			4,797	(5,748)	180,081	(1,797)	6,651	4,854	749	
G1744V-10-3	CAFE DE CORAL HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	42,000.000	143,559		103,329	119,213	(15,525)			(15,525)	(359)	103,329	150	40,080	40,230		
12802T-10-1	CAL DIVE INTL INC		06/07/2013	Various	10,180.000	17,655		18,483	17,611	4,783		3,897	886		18,497		(842)	(842)		
128030-20-2	CAL MAINE FOODS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	37,477		29,777	36,198	(6,421)			(6,421)		29,777		7,700	7,700	179	
129584-10-8	CALFRAC WELL SERVICES LTD	C	05/31/2013	ITG, INC CANADA	3,000.000	80,431		72,649	75,475	(1,209)			(1,209)	(1,617)	72,649	(2,008)	9,790	7,782	624	
129603-10-6	CALGON CARBON CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,360.000	87,161		83,415	76,005	7,410			7,410		83,415		3,746	3,746		
130788-10-2	CALIFORNIA WATER SERVICE GRP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	114,825		112,362	107,898	4,464			4,464		112,362		2,463	2,463		
131193-10-4	CALLOWAY GOLF COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,340.000	41,587		32,778	41,210	(8,432)			(8,432)		32,778		8,809	8,809		
131253-20-5	CALLOWAY REIT	C	05/31/2013	ITG, INC CANADA	5,900.000	159,013		137,647	171,543	(32,605)			(32,605)	(1,291)	137,647	(4,327)	25,693	21,366	3,841	
131347-30-4	CALPINE CORP		04/10/2013	UNION BANK OF SWITZERLAND	22,060.000	464,490		323,209	399,948	(76,734)			(76,734)		323,214		141,277	141,277		
Q19884-10-7	CALTEX AUSTRALIA ORD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	12,257.000	263,893		127,760	244,450	(96,175)			(96,175)	(20,516)	127,760	8,876	127,257	136,133	2,934	
Y10820-10-4	CAMBRIDGE INDUSTRIAL TRUST	D	05/31/2013	Various	252,000.000	149,127		84,873	139,255	(35,106)			(35,106)	(19,276)	84,873	10,249	54,005	64,254	4,173	
133131-10-2	CAMDEN PROP		11/26/2013	Various	5,160.000	363,436		266,672	351,964	(85,290)			(85,290)		266,673		96,763	96,763	2,890	
13321L-10-8	CAMECO CORP COM	C	05/31/2013	ITG, INC CANADA	26,900.000	586,991		529,247	529,247	14,128			14,128	(14,128)	529,247	(5,726)	63,470	57,744	4,563	
13342B-10-5	CAMERON INTERNATIONAL		04/09/2013	MORGAN STANLEY	17,020.000	1,066,597		768,209	960,949	(192,736)			(192,736)		768,213		298,385	298,385		
134429-10-9	CAMPBELL SOUP CO		11/26/2013	Various	36,818.000	1,535,685		1,485,491	508,871	19,032			19,032		1,485,491		50,194	50,194	6,048	
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		04/03/2013	Various	5,160.000	66,106		57,096	63,262	(6,556)			(6,556)		57,096		9,011	9,011	(2,376)	
136069-10-1	CANADIAN IMP BANK COM NPV	C	05/31/2013	ITG, INC CANADA	25,900.000	1,959,302		1,867,672	2,080,168	(136,686)			(136,686)	(75,810)	1,867,672	(9,078)	100,709	91,630	40,916	
13643E-10-5	CANADIAN OIL SANDS LTD	C	05/31/2013	ITG, INC CANADA	33,100.000	645,359		790,493	670,510	113,830			113,830	6,152	790,493	(36,175)	(108,958)	(145,134)	19,106	
CAN279-31-5	CANADIAN PACIFIC RAILWAY LTD	C	05/31/2013	ITG, INC CANADA	17,800.000	2,374,726		908,106	1,803,776	(783,836)			(783,836)	(111,834)	908,106	22,402	1,444,218	1,466,620	10,470	
136681-20-2	CANADIAN TIRE LTD CL A	C	05/31/2013	ITG, INC CANADA	5,000.000	404,257		288,640	348,398	(50,417)			(50,417)	(9,341)	288,640	(4,537)	120,155	115,617	2,886	
136717-83-2	CANADIAN UTILITIES LTD A	C	05/31/2013	ITG, INC CANADA	5,700.000	416,576		254,184	411,829	(144,408)			(144,408)	(13,237)	254,184	(2,716)	165,108	162,392	4,559	
13677F-10-1	CANADIAN WESTERN BANK	C	05/31/2013	ITG, INC CANADA	5,900.000	163,243		166,253	168,521	424			424	(2,692)	166,253	(4,119)	1,110	(3,010)	1,704	
137576-10-4	CANFOR CORP	C	05/31/2013	ITG, INC CANADA	8,500.000	144,020		89,068	141,539	(47,793)			(47,793)	(4,678)	89,068	(1,458)	56,411	54,953		
J05124-14-4	CANON	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	77,300.000	2,720,873		3,037,616	2,985,971	141,555			141,555	(89,910)	3,037,616	(355,594)	38,851	(316,743)	53,438	
J05082-10-2	CANON ELECTRONICS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,400.000	62,433		88,133	74,240	14,146			14,146	(254)	88,133	(12,422)	(13,277)	(25,699)	1,007	
J05166-11-1	CANON MARKETING JAPAN	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,200.000	71,116		75,661	74,273	5,245			5,245	(3,856)	75,661	(7,307)	2,761	(4,546)	719	
138098-10-8	CANTEL MEDICAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	310.000	9,765		3,503	9,216	(5,713)			(5,713)		3,503		6,262	6,262		
F13587-12-0	CAP GEMINI	D	10/31/2013	JPMORGAN CHASE & CO.	587.000	38,825		35,260							35,260	189	3,375	3,565		
J05187-10-9	CAPCOM CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	69,454		76,192	65,446	11,376			11,376	(630)	76,192	(10,387)	3,649	(6,738)	1,051	
139594-10-5	CAPELLA EDUCATION CO		04/09/2013	Various	1,180.000	33,765		36,745	33,311	16,072		12,638	3,434		36,745		(2,980)	(2,980)		
Y1091F-10-7	CAPITACOMMERCIAL TRUST	D	05/31/2013	UBS WARBURG ASIA LIMITED	174,000.000	211,121		174,050	240,024	(43,088)			(43,088)	(22,886)	174,050	10,930	26,141	37,071	5,172	
14040H-10-5	CAPITAL ONE FINL CORP		04/09/2013	MORGAN STANLEY	35,102.000	1,959,978		1,611,570	2,033,459	(421,841)			(421,841)		1,611,618		348,360	348,360	1,755	
14042M-10-2	CAPITAL POWER CORP	C	05/31/2013	ITG, INC CANADA	3,500.000	72,724		83,995	79,899	5,192			5,192	(1,096)	83,995	(2,387)	(8,884)	(11,271)	1,870	
140501-10-7	CAPITAL SOUTHWEST CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	540.000	58,366		41,339	53,800	(12,461)			(12,461)		41,339		17,027	17,027		
Y10923-10-3	CAPITALAND SGD1	D	05/31/2013	UBS WARBURG ASIA LIMITED	169,000.000	464,397		407,474	511,911	(44,038)			(44,038)	(60,399)	407,474	38,620	18,302	56,922	9,412	
14055X-10-2	CAPITALSOURCE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,740.000	150,623		105,642	142,049	(36,407)			(36,407)		105,642		44,981	44,981		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y1100L-16-0	CAPITAMALL TRUST	D	05/31/2013	UBS WARBURG ASIA LIMITED	153,000.000	256,752		191,560	266,795	(45,627)			(45,627)	(29,608)	191,560	16,303	48,889	65,192	5,311	
Y1122V-10-5	CAPITAMALLS ASIA LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	97,000.000	148,026		84,507	154,056	(55,900)			(55,900)	(13,649)	84,507	5,273	58,245	63,518	1,255	
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		04/10/2013	Various	11,021.000	130,063		125,954	128,835	5,767		8,648	(2,881)		125,954		4,109	4,109	827	
140288-10-1	CAPLEASE INC		11/05/2013	Various	9,840.000	59,861		33,030	54,809	(21,779)			(21,779)		33,030		26,831	26,831	(1,848)	
14067E-50-6	CAPSTEAD MORTGAGE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	50,070		42,871	46,568	(3,697)			(3,697)		42,871		7,199	7,199	1,218	
14068G-10-4	CAPSTONE MINING CORP	C	05/31/2013	ITG, INC CANADA	18,000.000	39,497		49,119	43,567	5,880			5,880	(328)	49,119	(1,544)	(8,078)	(9,622)		
14067D-10-2	CAPSTONE TURBINE CORP		04/09/2013	Various	25,200.000	23,055		22,680	22,428	3,498		3,246	252		22,680		375	375		
140781-10-5	CARBO CERAMICS INC		04/10/2013	Various	1,380.000	112,125		92,991	108,109	9,885		25,003	(15,118)		92,991		19,134	19,134	373	
14149Y-10-8	CARDINAL HEALTH INC		12/17/2013	Various	48,406.000	2,940,147		2,018,022	403,399	(17,052)		1,162	(18,213)		2,018,022		922,125	922,125	39,459	
14161H-10-8	CARDTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	70,531		46,357	65,048	(18,690)			(18,690)		46,357		24,174	24,174		
141665-10-9	CAREER EDUCATION CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,900.000	19,195		17,641	20,768	(3,127)			(3,127)		17,641		1,554	1,554		
14170T-10-1	CAREFUSION CORP		12/17/2013	Various	18,896.000	665,914		533,781	449,849	(28,441)			(28,441)		533,781		132,133	132,133		
142339-10-0	CARLISLE CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,580.000	293,330		180,663	269,121	(88,458)			(88,458)		180,663		112,667	112,667		
143130-10-2	CARMAX INC		04/09/2013	MORGAN STANLEY	12,780.000	532,885		388,569	479,761	(91,192)			(91,192)		388,569		144,315	144,315		
143658-30-0	CARNIVAL CORP		04/09/2013	Various	28,526.000	967,594		978,442	1,048,901	112,723		183,183	(70,459)		978,442		(10,847)	(10,847)	7,132	
144285-10-3	CARPENTER TECHNOLOGY CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	180,676		136,534	177,607	(41,074)			(41,074)		136,534		44,143	44,143		
144577-10-3	CARRIZO OIL GAS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	59,379		55,474	58,158	(2,684)			(2,684)		55,474		3,905	3,905		
147195-10-1	CASCADE CORP		04/01/2013	Various	880.000	56,972		42,286	56,584	(14,298)			(14,298)		42,286		14,687	14,687		
147528-10-3	CASEYS GENERAL STORES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	135,995		93,380	132,750	(39,370)			(39,370)		93,380		42,615	42,615	413	
14754D-10-0	CASH AMERICA INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	81,891		53,951	67,439	(13,488)			(13,488)		53,951		27,940	27,940		
J05250-13-9	CASIO COMPUTER CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	22,400.000	202,908		174,258	195,076	(20,190)			(20,190)	(627)	174,258	(24,395)	53,044	28,649	4,188	
W2084X-10-7	CASTELLUM	D	05/31/2013	UBS AG	10,867.000	163,542		119,837	154,182	(19,460)			(19,460)	(14,885)	119,837	7,597	36,108	43,705	5,636	
148887-10-2	CATAMARAN CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,884.000	204,600		188,335	182,975	5,360			5,360		188,335		16,265	16,265		
700113-ZZ-9	CATAMARAN CORPORATION	C	05/31/2013	ITG, INC CANADA	8,600.000	415,542		168,901	404,045	(220,118)			(220,118)	(15,026)	168,901	(824)	247,465	246,641		
149123-10-1	CATERPILLAR INC		04/09/2013	Various	38,740.000	3,345,209		3,208,106	3,470,329	132,906		395,122	(262,216)		3,208,113		137,096	137,096		
149150-10-4	CATHAY GENERAL BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,340.000	103,999		75,560	104,130	(28,570)			(28,570)		75,560		28,439	28,439		
Y11757-10-4	CATHAY PACIFIC	D	05/31/2013	UBS WARBURG ASIA LIMITED	79,000.000	147,393		149,161	144,937	4,306			4,306	(82)	149,161	(123)	(1,644)	(1,768)	814	
149205-10-6	CATO CORP NEW		04/10/2013	Various	2,680.000	66,326		64,717	73,512	2,408		11,204	(8,796)		64,717		1,609	1,609	133	
14964U-10-8	CAVIUM INC		04/09/2013	Various	3,520.000	112,630		108,303	109,859	547		2,100	(1,553)		108,306		4,324	4,324		
124805-10-2	CBIZ INC		04/10/2013	Various	7,000.000	43,262		44,660	41,370	4,921		1,631	3,290		44,660		(1,398)	(1,398)		
124830-10-0	CBL AND ASSOCIATES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	49,419		21,981	48,359	(26,378)			(26,378)		21,981		27,438	27,438	502	
12503M-10-8	CBOE HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,840.000	229,889		181,789	201,506	(19,709)			(19,709)		181,797		48,091	48,091		
12504L-10-9	CBRE GROUP INC		04/09/2013	MORGAN STANLEY	18,140.000	453,385		244,164	360,986	(116,822)			(116,822)		244,164		209,220	209,220		
124857-20-2	CBS CORP C LASS B		04/09/2013	MORGAN STANLEY	33,980.000	1,559,892		685,069	1,292,939	(607,864)			(607,864)		685,075		874,817	874,817	9,314	
124900-30-9	CCL INDUSTRIES	C	05/31/2013	ITG, INC CANADA	2,100.000	133,482		61,443	90,669	(26,741)			(26,741)	(2,485)	61,443	(842)	72,881	72,040	378	
Y12339P-10-4	CDL HOSPITALITY TRUSTS	D	05/31/2013	UBS WARBURG ASIA LIMITED	71,000.000	105,022		102,989	109,275	1,652			1,652	(7,939)	102,989	3,767	(1,734)	2,033	2,924	
136385-10-1	CDN NAT RES COM NPV	C	05/31/2013	ITG, INC CANADA	75,000.000	2,266,796		2,613,004	2,157,276	591,949			591,949	(136,221)	2,613,004	68,138	(414,346)	(346,208)	14,641	
S21806-32-8	CDN NATL RAILWAYS COM NPV	C	05/31/2013	ITG, INC CANADA	28,700.000	2,942,950		1,701,660	2,603,667	(791,811)			(791,811)	(110,196)	1,701,660	3,097	1,238,193	1,241,290	10,325	
125137-10-9	CEC ENTERTAINMENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	40,065		31,996	40,492	(8,496)			(8,496)		31,996		8,069	8,069		
150870-10-3	CELANESE CORP		04/09/2013	Various	8,500.000	373,817		367,135	378,505	(3,266)		8,098	(11,364)		367,141		6,676	6,676	638	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
151010-10-8	CELESTICA INC SUB ORD VTG SHS NPV	C	05/31/2013	ITG, INC CANADA	13,700.000	126,756		132,771	111,036	22,860			22,860	(1,125)	132,771	(4,322)	(1,693)	(6,015)		
151020-10-4	CELGENE CORP.		11/26/2013	Various	30,896.000	4,093,373		2,030,001	2,097,101	(564,662)			(564,662)		2,030,008		2,063,365	2,063,365		
151180-10-9	CELTIC EXPLORATION LTD	C	03/06/2013	Various	6,100.000	162,277		89,414	161,062	(74,510)			(74,510)	2,863	89,414	(3,730)	76,592	72,863		
15135U-10-9	CENOVUS ENERGY INC	C	05/31/2013	ITG, INC CANADA	51,500.000	1,547,830		1,469,917	1,721,839	(165,154)			(165,154)	(86,769)	1,469,917	15,581	62,332	77,913	10,427	
15135B-10-1	CENTENE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	137,481		75,341	128,740	(53,399)			(53,399)		75,341		62,139	62,139		
15189T-10-7	CENTERPOINT ENERGY INC		04/10/2013	UNION BANK OF SWITZERLAND	15,780.000	379,266		262,349	303,765	(41,412)			(41,412)		262,353		116,913	116,913	3,274	
152006-10-2	CENTERRA GOLD INC	C	05/31/2013	Various	11,400.000	42,440		103,403	106,592	61,612		59,991	1,621	(4,810)	103,403	745	(61,707)	(60,963)	754	
153527-20-5	CENTRAL GARDEN & PET SERIES A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	15,845		15,885	17,556	(1,671)			(1,671)		15,885		(40)	(40)		
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	9,800.000	1,109,109		713,133	793,385	(57,889)			(57,889)	(22,362)	713,133	(84,494)	480,470	395,976	5,129	
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	33,316		27,700	32,427	(4,722)			(4,722)		27,706		5,611	5,611		
156431-10-8	CENTURY ALUMINUM COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,380.000	45,922		41,803	47,129	(5,326)			(5,326)		41,803		4,120	4,120		
156700-10-6	CENTURYLINK INC		05/31/2013	Various	41,802.000	1,427,513		1,468,499	1,635,294	105,132		271,922	(166,790)		1,468,504		(40,991)	(40,991)	45,146	
15670R-10-7	CEPHEID INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	167,591		89,396	157,555	(68,159)			(68,159)		89,396		78,195	78,195		
R15362-10-4	CERMAQ ASA	D	05/31/2013	UBS AG	5,319.000	98,733		37,232	80,044	(29,242)			(29,242)	(13,571)	37,232	5,167	56,334	61,501	769	
156782-10-4	CERNER CORP		04/09/2013	MORGAN STANLEY	6,600.000	614,896		285,659	512,424	(226,764)			(226,764)		285,660		329,236	329,236		
157210-10-5	CEVA INC		04/09/2013	Various	1,520.000	23,283		21,215	23,940	2,624		5,348	(2,725)		21,215		2,068	2,068		
125269-10-0	CF INDUSTRIES HOLDINGS		12/13/2013	Various	3,846.000	738,060		492,606	781,353	(288,748)			(288,748)		492,606		245,454	245,454	1,718	
Q21748-10-0	CFS RETAIL PROPERTY TRUST GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	154,832.000	347,430		282,407	307,828	4,590			4,590	(30,011)	282,407	26,165	38,858	65,023	9,744	
39945C-10-9	CGI GROUP INC CLASS A	C	05/31/2013	ITG, INC CANADA	16,600.000	507,349		281,380	382,449	(87,203)			(87,203)	(13,865)	281,380	(1,965)	227,935	225,969		
12541M-10-2	CH ENERGY GROUP INC.		06/27/2013	Various	1,300.000	84,477		65,324	84,786	(19,462)			(19,462)		65,324		19,153	19,153	888	
Q22685-10-3	CHALLENGER LTD	D	05/31/2013	Various	42,340.000	179,761		136,391	155,608	8,424			8,424	(27,641)	136,391	22,666	20,704	43,370	3,564	
Y12920-10-9	CHAMPION REIT	D	05/31/2013	UBS WARBURG ASIA LIMITED	254,000.000	121,216		100,548	121,580	(20,666)			(20,666)	(366)	100,548	146	20,522	20,668	3,505	
159864-10-7	CHARLES RIVER LAB		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	143,402		121,556	129,646	(8,090)			(8,090)		121,556		21,846	21,846		
808513-10-5	CHARLES SCHWAB		04/09/2013	MORGAN STANLEY	50,946.000	863,999		573,652	731,585	(157,933)			(157,933)		573,652		290,347	290,347	3,057	
16115Q-30-8	CHART INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	30,278		12,095	30,668	(18,573)			(18,573)		12,095		18,182	18,182		
16117M-30-5	CHARTER COMMUNICATIONS INC		04/09/2013	UNION BANK OF SWITZERLAND	2,827.000	292,535		172,977	215,530	(42,554)			(42,554)		172,977		119,558	119,558		
Q2308A-13-8	CHARTER HALL GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	29,485.000	129,122		62,576	100,099	(21,521)			(21,521)	(16,002)	62,576	10,817	55,729	66,546	2,844	
Q2308C-12-6	CHARTER HALL OFFICE REIT	D	04/30/2013	DISTRIBUTION	0.000	3,840											3,840	3,840		
Q2308D-10-8	CHARTER HALL RETAIL REIT	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	34,574.000	152,561		85,959	134,963	(28,818)			(28,818)	(20,187)	85,959	12,906	53,697	66,603	4,371	
162825-10-3	CHECKPOINT SYSTEMS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	39,785		34,926	35,657	(730)			(730)		34,926		4,859	4,859		
16359R-10-3	CHEMED CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	99,835		71,278	90,539	(19,260)			(19,260)		71,279		28,556	28,556		
163731-10-2	CHEMICAL FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	42,180		26,657	41,342	(14,685)			(14,685)		26,657		15,523	15,523		
163893-20-9	CHEMTURA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,400.000	177,239		79,612	157,324	(77,712)			(77,712)		79,612		97,626	97,626		
16411R-20-8	CHENIERE ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,180.000	195,587		47,734	172,400	(124,666)			(124,666)		47,734		147,853	147,853		
165167-10-7	CHESAPEAKE ENERGY CORP		04/09/2013	Various	48,140.000	971,106		982,537	800,087	401,607		219,156	182,451		982,537		(11,431)	(11,431)	4,212	
165240-10-2	CHESAPEAKE LODGING TRUST		03/29/2013	Various	2,780.000	59,482		33,571	58,046	(24,499)			(24,499)		33,571		25,911	25,911	440	
165303-10-8	CHESAPEAKE UTILITIES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	86,982		72,061	83,536	(11,475)			(11,475)		72,061		14,921	14,921	672	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y13213-10-6	CHEUNG KONG	D	05/31/2013	UBS WARBURG ASIA LIMITED	95,000.000	1,347,780		1,226,772	1,458,549	(231,525)			(231,525)	(252)	1,226,772	(1,637)	122,644	121,007	32,187	
G2098R-10-2	CHEUNG KONG INFRASTRUCT.	D	05/31/2013	UBS WARBURG ASIA LIMITED	34,000.000	234,453		128,348	208,364	(80,025)			(80,025)	8	128,348	(205)	106,310	106,105	5,520	
166764-10-0	CHEVRON CORP		10/11/2013	Various	81,771.000	9,699,772		6,888,239	8,842,716	(1,954,477)			(1,954,477)		6,888,239		2,811,533	2,811,533	81,332	
J05670-10-4	CHIBA BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	53,000.000	335,180		329,507	308,934	36,612			36,612	(16,040)	329,507	(31,822)	37,495	5,673	3,220	
167250-10-9	CHICAGO BRIDGE IRON NY SHR	E	03/08/2013	DIRECT	0.360	19		19							19		1	1		
168615-10-2	CHICO FAS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,960.000	175,442		104,779	183,862	(79,082)			(79,082)		104,779		70,663	70,663		
168905-10-7	CHILDREN'S PLACE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	84,184		66,643	75,293	(8,650)			(8,650)		66,643		17,541	17,541		
16934Q-10-9	CHIMERA INVESTMENT CORP		03/29/2013	Various	76,080.000	238,475		204,336	198,569	4,565			4,565		204,336		34,140	34,140	(2,282)	
Y1564X-10-6	CHINA XLX FERTILISER LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	143,000.000	46,501		31,627	36,877	(145)			(145)	(5,105)	31,627	3,819	11,054	14,873	1,429	
169656-10-5	CHIPOTLE MEXICAN GRILL		04/09/2013	MORGAN STANLEY	2,211.000	734,713		508,558	657,684	(149,126)			(149,126)		508,558		226,155	226,155		
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.		04/09/2013	Various	4,060.000	30,221		31,506	33,495	2,192		4,182	(1,989)		31,506		(1,284)	(1,284)		
J06237-10-1	CHIYODA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,000.000	120,258		104,572	156,225	(43,542)			(43,542)	(8,111)	104,572	(10,099)	25,784	15,685	1,992	
169905-10-6	CHOICE HOTELS INTL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,380.000	85,254		84,153	80,016	4,137			4,137		84,153		1,101	1,101		
Q6634X-10-0	CHORUS LTD NPV	D	05/31/2013	INSTINET HONG KONG	36,148.000	72,885		79,284	87,677	(8)			(8)	(8,384)	79,284	5,405	(11,803)	(6,399)	3,098	
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	D	05/31/2013	UBS AG	8,064.000	287,503		161,896	261,765	(103,074)			(103,074)	3,205	161,896	(4,410)	130,017	125,607	492	
171232-10-1	CHUBB CORP		11/26/2013	DEUTSCHE BANK AG	9,886.000	904,608		656,424	568,214	(110,039)			(110,039)		656,426		248,183	248,183	15,112	
J06510-10-1	CHUBU ELECTRIC POWER CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	43,800.000	578,868		582,548	582,548	30,245			30,245	(30,245)	582,548	(56,259)	52,579	(3,680)	10,321	
J06930-10-1	CHUGAI PHARMACEUTICAL CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,300.000	312,478		279,158	292,145	2,181			2,181	(15,168)	279,158	(26,959)	60,280	33,320	3,022	
J07014-10-3	CHUGOKU BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,500.000	158,523		146,174	159,735	(12,187)			(12,187)	(1,374)	146,174	(19,521)	31,870	12,349	795	
J07098-10-6	CHUGOKU ELECTRIC POWER	D	05/31/2013	Various	18,700.000	258,671		249,612	292,617	45,915		73,727	(27,813)	(15,192)	249,612	(24,106)	33,165	9,059	4,406	
J07182-11-6	CHUGOKU MARINE PAINTS LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,000.000	31,793		33,830	41,855	(5,943)			(5,943)	(2,081)	33,830	(3,337)	1,300	(2,038)	462	
171340-10-2	CHURCH & DWIGHT CO.		10/11/2013	DEUTSCHE BANK AG	3,749.000	229,913		176,296	151,067	(30,555)			(30,555)		176,299		53,614	53,614	2,629	
171484-10-8	CHURCHILL DOWNS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	58,076		33,645	59,805	(26,160)			(26,160)		33,645		24,431	24,431		
12549I-10-0	CI FINANCIAL CORP	C	05/31/2013	ITG, INC CANADA	12,100.000	354,748		234,310	302,956	(58,481)			(58,481)	(10,165)	234,310	(1,928)	122,365	120,438	5,138	
171638-10-2	CIBER INC		04/09/2013	MORGAN STANLEY	8,900.000	40,646		36,824	29,726	7,120			7,120		36,846		3,800	3,800		
H25662-15-8	CIE FINANCIERE CMN STK	D	05/31/2013	UBS AG	37,447.000	3,337,557		1,460,016	2,920,976	(1,227,286)			(1,227,286)	(233,674)	1,460,016	43,689	1,833,851	1,877,541		
171779-30-9	CIENA CORP		04/09/2013	Various	7,560.000	117,465		121,036	118,692	9,951		7,608	2,344		121,036		(3,571)	(3,571)		
125509-10-9	CIGNA CORP		04/09/2013	MORGAN STANLEY	14,280.000	927,948		598,149	763,409	(165,251)			(165,251)		598,158		329,790	329,790	571	
171798-10-1	CIMAREX ENERGY CO		04/09/2013	MORGAN STANLEY	6,180.000	450,043		356,930	356,771	158			158		356,930		93,113	93,113	742	
171871-10-6	CINCINNATI BELL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,700.000	83,278		64,331	96,996	(32,665)			(32,665)		64,331		18,948	18,948		
172062-10-1	CINCINNATI FINL CORP		04/10/2013	UNION BANK OF SWITZERLAND	13,360.000	640,217		433,472	523,178	(89,706)			(89,706)		433,472		206,745	206,745	10,888	
17243V-10-2	CINEMARK HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,720.000	189,379		131,470	174,586	(43,115)			(43,115)		131,470		57,908	57,908		
172908-10-5	CINTAS COR P COM		04/10/2013	UNION BANK OF SWITZERLAND	12,900.000	578,365		345,275	527,610	(182,335)			(182,335)		345,275		233,090	233,090		
17273K-10-9	CIRCOR INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	69,772		59,650	66,511	(6,862)			(6,862)		59,650		10,122	10,122		
172755-10-0	CIRRUS LOGIC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	58,097		23,520	59,099	(35,579)			(35,579)		23,520		34,577	34,577		
17275R-10-2	CISCO SYS INC		04/09/2013	MORGAN STANLEY	377,432.000	7,912,798		7,557,520	7,416,539	140,981			140,981		7,557,520		355,278	355,278	64,163	
125581-80-1	CIT GROUP INC		04/09/2013	MORGAN STANLEY	11,380.000	481,901		453,677	439,723	13,954			13,954		453,677		28,224	28,224		
17306X-10-2	CITI TRENDS INC		06/07/2013	Various	2,120.000	27,514		19,417	29,171	(9,750)			(9,750)		19,421		8,092	8,092		
172967-42-4	CITIGROUP INC		04/09/2013	Various	200,646.000	8,812,957		8,803,666	7,937,556	1,169,977		303,867	866,110		8,803,666		9,291	9,291	2,006	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J07938-11-1	CITIZEN HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	26,400.000	157,010		133,767	138,007	(1,840)			(1,840)	(2,400)	133,767	(16,972)	40,215	23,243	740	
174740-10-0	CITIZENS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	35,684		24,495	42,211	(17,716)			(17,716)		24,495		11,190	11,190		
174420-30-7	CITIZENS REPUBLIC BANCORP INC		04/12/2013	Various	1,140.000	24,906		8,416	21,626	(13,210)			(13,210)		8,416		16,490	16,490		
177376-10-0	CITRIX SYS INC		04/09/2013	MORGAN STANLEY	13,240.000	891,037		848,379	870,530	(22,147)			(22,147)		848,383		42,654	42,654		
V23130-11-1	CITY DEVELOPMENTS	D	05/31/2013	UBS WARBURG ASIA LIMITED	37,000.000	314,679		302,654	389,841	(48,435)			(48,435)	(38,751)	302,654	21,217	(9,192)	12,024	3,830	
177835-10-5	CITY HOLDING CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	88,131		84,305	81,549	2,756			2,756		84,305		3,826	3,826	819	
178566-10-5	CITY NATIONAL CORP.		04/09/2013	MORGAN STANLEY	3,940.000	226,068		222,185	195,109	27,076			27,076		222,185		3,883	3,883		
J08022-11-3	CKD CORPORATION	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	12,500.000	97,183		71,337	78,211	(6,316)			(6,316)	(558)	71,337	(9,709)	35,555	25,846	583	
M2447P-10-7	CLAL INSURANCE ENTERPRISES LTD.	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	3,025.000	52,404		27,885	44,867	(15,189)			(15,189)	(1,793)	27,885	1,467	23,052	24,519	1,343	
179895-10-7	CLARCOR INCORPORATED		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	142,285		89,644	134,740	(45,096)			(45,096)		89,644		52,641	52,641	381	
H14843-16-5	CLARIANT AG-REG CHF4	D	05/31/2013	UBS AG	17,151.000	248,084		223,545	231,403	26,823			26,823	(34,681)	223,545	24,661	(121)	24,539	5,982	
969490-10-1	CLAYTON WILLIAMS ENERGY INC		04/09/2013	Various	480.000	19,304		17,298	19,200	9,607		11,509	(1,902)		17,298		2,005	2,005		
184499-10-1	CLEAN ENERGY FUELS CORP		04/09/2013	Various	3,840.000	49,927		49,920	47,808	6,000		3,888	2,112		49,920		7	7		
184496-10-7	CLEAN HARBORS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	161,620		90,013	155,128	(65,116)			(65,116)		90,013		71,607	71,607		
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	21,717		14,674	20,358	(5,684)			(5,684)		14,674		7,043	7,043		
18538R-10-3	CLEARWATER PAPER CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	76,116		54,657	65,789	(11,132)			(11,132)		54,657		21,459	21,459		
18538Q-10-5	CLEARWIRE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,700.000	58,062		31,462	51,153	(19,647)			(19,647)		31,506		26,556	26,556		
18683K-10-1	CLIFFS NATURAL RESOURCES INC		12/17/2013	Various	20,646.000	454,571		415,147	381,744	5,643		199,188	(193,545)		415,151		39,420	39,420	3,097	
189054-10-9	CLOROX CO		10/11/2013	DEUTSCHE BANK AG	1,275.000	107,490		82,111	93,356	(11,245)			(11,245)		82,111		25,380	25,380	2,537	
18911Q-10-2	CLOUD PEAK ENERGY INC		04/09/2013	Various	5,520.000	104,817		103,666	106,702	14,085		17,121	(3,036)		103,666		1,151	1,151		
Y1660Q-10-4	CLP HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	134,000.000	1,139,142		911,548	1,121,154	(209,729)			(209,729)	123	911,548	(1,525)	229,119	227,594	26,067	
12572Q-10-5	CME GROUP INC.		04/09/2013	MORGAN STANLEY	23,290.000	1,397,646		1,315,202	1,181,036	134,167			134,167		1,315,202		82,443	82,443	10,481	
12582Q-10-3	CML HEALTHCARE INC	C	05/31/2013	ITG, INC CANADA	5,800.000	42,958		54,037	38,678	17,578			17,578	(2,219)	54,037	1,069	(12,148)	(11,079)	949	
125896-10-0	CMS ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,680.000	350,538		229,810	333,518	(103,708)			(103,708)		229,810		120,728	120,728		
12621E-10-3	CNO FINANCIAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,700.000	180,237		111,242	165,141	(53,899)			(53,899)		111,242		68,995	68,995		
189754-10-4	COACH INC		04/09/2013	Various	21,680.000	1,082,252		971,755	1,203,457	(155,207)		76,488	(231,695)		971,761		110,491	110,491	6,504	
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		04/10/2013	MORGAN STANLEY	96,880.000	3,569,682		2,578,348	3,074,002	(495,570)			(495,570)		2,578,432		991,249	991,249	19,376	
191098-10-2	COCA COLA BOTTLING COMPANY		04/10/2013	Various	3,060.000	195,260		172,081	203,490	(27,389)		4,019	(31,408)		172,082		23,178	23,178	765	
191216-10-0	COCA COLA CO.		10/11/2013	Various	270,651.000	10,964,942		8,392,106	9,811,099	(1,418,993)			(1,418,993)		8,392,106		2,572,836	2,572,836	83,325	
Q2594P-14-6	COCA-COLA AMATIL	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	44,060.000	671,013		439,482	615,242	(110,584)			(110,584)	(65,176)	439,482	45,574	185,956	231,530	16,360	
J0814J-10-4	COCA-COLA CENTRAL JAPAN CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,400.000	348,681		281,718	289,574	6,713			6,713	(14,568)	281,718	(27,638)	94,601	66,963	4,160	
J0814U-10-9	COCA-COLA WEST CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	32,500.000	579,360		578,728	501,041	103,701			103,701	(26,013)	578,728	(55,890)	56,521	631	6,715	
Q25953-10-2	COCHLEAR	D	05/31/2013	Various	4,760.000	313,727		298,246	390,897	(57,533)			(57,533)	(35,119)	298,246	19,824	(4,342)	15,481	5,844	
19210B-50-4	COEUR MINING INC		04/09/2013	Various	6,500.000	133,012		120,214	159,900	(19,010)		20,676	(39,686)		120,214		12,798	12,798		
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		12/31/2013	Various	2,720.000	65,793		29,885	61,581	(31,938)			(31,938)		29,885		35,907	35,907		
19239Y-10-8	COGENT INC		04/23/2013	Various	0.000	147											147	147		
192422-10-3	COGNEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	29,286		12,521	27,247	(14,726)			(14,726)		12,521		16,766	16,766		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		04/09/2013	Various	19,700.000	1,466,553		1,289,020	1,458,785	(155,657)		14,106	(169,763)		1,289,022		177,531	177,531		
19247A-10-0	COHEN STEERS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	51,452		40,510	47,533	(7,023)			(7,023)		40,510		10,942	10,942		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
192479-10-3	COHERENT, INC.		04/09/2013	Various	1,900.000	101,217		107,806	96,178	14,176		2,548	11,628		107,806		(6,589)	(6,589)		
192576-10-6	COHU INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,260.000	24,215		22,899	24,498	(1,600)			(1,600)		22,899		1,317	1,317		
194014-10-6	COLFAX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	280.000	12,439		6,089	11,298	(5,209)			(5,209)		6,089		6,350	6,350		
194162-10-3	COLGATE PALMOLIVE CO		10/11/2013	DEUTSCHE BANK AG	6,135.000	376,974		241,065	320,676	(79,612)			(79,612)		241,065		135,909	135,909	10,061	
195872-10-6	COLONIAL PROPERTY TRUST		10/01/2013	Various	7,080.000	159,912		120,404	151,300	(30,896)			(30,896)		120,404		39,508	39,508	(303)	
19624R-10-6	COLONY FINANCIAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	9,935		6,063	8,970	(2,907)			(2,907)		6,063		3,872	3,872	184	
K16018-19-2	COLOPLAST DKK 1.0	D	05/31/2013	UBS AG	11,635.000	659,710		216,656	568,479	(426,922)			(426,922)	75,100	216,656	(28,183)	471,237	443,053	6,153	
19681L-10-9	COLOSSUS MINERALS INC	C	05/31/2013	ITG, INC CANADA	7,600.000	13,002		33,886	35,187	717			717	(2,019)	33,886	670	(21,554)	(20,884)		
197236-10-2	COLUMBIA BKG SYS INC		04/01/2013	Various	2,700.320	54,890		42,433	48,444	(6,011)			(6,011)		42,433		12,457	12,457		
198516-10-6	COLUMBIA SPORTSWEAR CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	760.000	38,411		32,400	40,554	(8,153)			(8,153)		32,400		6,011	6,011		
199333-10-5	COLUMBUS MCKINNON CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	37,420		25,568	33,701	(8,130)			(8,130)		25,571		11,850	11,850		
20030N-10-1	COMCAST CORP NEW CL A		04/09/2013	MORGAN STANLEY	124,260.000	5,130,357		2,770,941	4,644,839	(1,873,868)			(1,873,868)		2,770,970		2,359,386	2,359,386	44,423	
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		04/09/2013	MORGAN STANLEY	40,245.000	1,570,192		899,866	1,446,808	(546,921)			(546,921)		899,886		670,305	670,305	14,388	
200340-10-7	COMERICA INC		04/09/2013	Various	14,280.000	499,215		513,366	433,255	94,558		14,447	80,111		513,366		(14,151)	(14,151)	4,570	
199908-10-4	COMFORT SYSTEMS USA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,480.000	69,836		67,208	66,637	571			571		67,208		2,628	2,628		
Y1690R-10-6	COMFORTDELGRO	D	05/31/2013	UBS WARBURG ASIA LIMITED	146,000.000	220,252		170,830	212,754	(22,469)			(22,469)	(19,456)	170,830	10,726	38,697	49,423	4,098	
200525-10-3	COMMERCE BANCSHARES, INC.		12/31/2013	Various	4,912.650	186,327		174,955	172,215	191			191		174,957		11,370	11,370		
201723-10-3	COMMERCIAL METALS CO.		04/09/2013	Various	8,980.000	141,921		138,381	133,443	9,198		4,260	4,938		138,381		3,540	3,540	1,505	
202608-10-5	COMMERCIAL VEHICLE GROUP INC		04/09/2013	Various	2,820.000	20,155		21,989	23,152	8,432		9,588	(1,156)		21,996		(1,841)	(1,841)		
D172W1-27-9	COMMERZBANK AG	D	10/31/2013	Various	12,038.000	160,545		152,191							152,191	1,756	6,599	8,354		
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	05/31/2013	Various	107,384.000	7,970,738		5,462,901	6,932,172	(793,201)			(793,201)	(676,070)	5,462,901	506,420	2,001,417	2,507,837	182,776	
Q27075-10-2	COMMONWEALTH PROPERTY OFFICE FUND	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	207,393.000	247,535		164,152	219,621	(19,033)			(19,033)	(36,435)	164,152	30,629	52,754	83,383	5,878	
203233-10-1	COMMONWEALTH REIT		07/24/2013	Various	5,985.000	107,470		97,898	94,802	1,948			1,948		97,898		9,572	9,572	(3,315)	
203607-10-6	COMMUNITY BANK SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	38,892		31,458	37,210	(5,752)			(5,752)		31,458		7,434	7,434	367	
203668-10-8	COMMUNITY HEALTH SYSTEMS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,560.000	250,398		133,562	201,654	(68,093)			(68,093)		133,562		116,837	116,837		
204166-10-2	COMMVAULT SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	163,435		60,102	147,785	(87,683)			(87,683)		60,102		103,333	103,333		
20451N-10-1	COMPASS MINERALS INTERNATION		04/10/2013	Various	2,520.000	200,163		194,577	188,269	9,318		3,010	6,308		194,577		5,586	5,586	1,373	
20454K-10-4	COMPLETE GENOMICS INC		03/18/2013	MERGER	200.000	630		586	630	(44)			(44)		586		44	44		
205306-10-3	COMPUTER PROGRAMS SYSTEMS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	44,729		40,807	42,286	(1,479)			(1,479)		40,807		3,922	3,922		
205363-10-4	COMPUTER SCIENCES CORP COM		04/09/2013	MORGAN STANLEY	7,500.000	357,071		229,950	300,375	(70,425)			(70,425)		229,950		127,121	127,121	3,000	
Q27216-10-5	COMPUTERSHARE	D	05/31/2013	Various	35,370.000	357,508		362,251	330,121	66,355			66,355	(34,225)	362,251	36,614	(41,357)	(4,743)		
205638-10-9	COMPUWARE CORP COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,680.000	180,303		127,487	170,442	(42,945)			(42,945)		127,496		52,807	52,807		
20564W-10-5	COMSCORE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	32,630		29,282	30,316	(1,034)			(1,034)		29,282		3,348	3,348		
205768-20-3	COMSTOCK RESOURCES INC		04/09/2013	Various	3,720.000	60,039		60,450	56,284	12,309		8,142	4,166		60,450		(411)	(411)		
J5890P-10-6	COMSYS HOLDINGS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,600.000	169,046		140,227	173,962	(38,861)			(38,861)	5,126	140,227	(23,558)	52,376	28,819	1,271	
205826-20-9	COMTECH TELECOMM CORP		04/09/2013	Various	2,000.000	48,937		48,560	50,760	13,301		15,501	(2,200)		48,560		377	377		
205887-10-2	CONAGRA INC		04/10/2013	UNION BANK OF SWITZERLAND	24,131.000	833,422		563,924	711,865	(147,940)			(147,940)		563,924		269,498	269,498	6,033	
206016-10-7	CONCEPTUS INC		06/05/2013	Various	3,720.000	81,745		39,265	78,157	(38,892)			(38,892)		39,265		42,480	42,480		
20605P-10-1	CONCHO RESOURCES INC		04/09/2013	Various	7,120.000	656,573		637,786	573,587	83,294		19,093	64,201		637,788		18,785	18,785		
206708-10-9	CONCUR TECHNOLOGIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,280.000	238,158		147,072	221,466	(74,393)			(74,393)		147,072		91,086	91,086		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
207410-10-1	CONMED CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,000.000	58,794		50,607	55,900	(5,293)			(5,293)		50,607		8,187	8,187	300	
20588Y-10-3	CONNACHER OIL AND GAS LTD	C	05/31/2013	ITG, INC CANADA	34,100.000	2,735		10,576	6,165	4,765			4,765	(354)	10,576	209	(8,050)	(7,841)		
207797-10-1	CONNECTICUT WATER SVC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,600.000	47,119		43,056	47,648	(4,592)			(4,592)		43,056		4,063	4,063		
208242-10-7	CONN'S INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	59,692		24,357	66,269	(41,909)			(41,909)		24,360		35,332	35,332		
20825C-10-4	CONOCOPHILLIPS		11/26/2013	Various	53,330.000	3,248,245		2,544,712	3,092,607	(547,895)			(547,895)		2,544,712		703,533	703,533	52,460	
20854P-10-9	CONSOL ENERGY INC.		04/09/2013	Various	14,660.000	492,904		493,308	470,586	132,294		109,571	22,723		493,309		(405)	(405)		
209034-10-7	CONSOLIDATED COMMUNICATIONS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	14,540		13,365	13,691	(326)			(326)		13,365		1,175	1,175	333	
209115-10-4	CONSOLIDATED EDISON INC		10/11/2013	DEUTSCHE BANK AG	11,793.000	663,433		606,059	384,337	(46,975)			(46,975)		606,059		57,374	57,374	15,764	
209341-10-6	CONSOLIDATED GRAPHICS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	33,502		33,584	32,126	1,458			1,458		33,584		(82)	(82)		
210313-10-2	CONSTANT CONTACT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,140.000	31,923		26,408	30,409	(4,002)			(4,002)		26,408		5,516	5,516		
Q2818G-10-4	CONTACT ENERGY	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	14,292.000	63,551		60,921	61,313	7,671			7,671	(8,063)	60,921	11,136	(8,506)	2,630	1,317	
21075N-20-4	CONTANGO OIL GAS		04/09/2013	Various	1,040.000	41,072		41,694	44,054	11,816		14,177	(2,361)		41,694		(622)	(622)		
D16212-14-0	CONTINENTAL AG	D	12/16/2013	Various	3,717.000	732,334		611,188							611,188	14,575	106,571	121,146		
212015-10-1	CONTINENTAL RESOURCES INC OK		04/09/2013	MORGAN STANLEY	3,720.000	314,249		224,985	273,383	(48,395)			(48,395)		224,988		89,261	89,261		
212485-10-6	CONVERGYS CORP COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,380.000	141,940		103,021	137,516	(34,495)			(34,495)		103,021		38,919	38,919	419	
21254X-10-6	CONVERSUS CAP	R	03/01/2013	DISTRIBUTION	0.000	438,000		(2,244,750)							438,000					
205944-10-1	CON-WAY INC		04/09/2013	Various	4,180.000	143,492		147,178	116,288	41,571		10,681	30,890		147,178		(3,686)	(3,686)	418	
216648-40-2	COOPER COMPANIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	269,000		178,223	245,997	(67,774)			(67,774)		178,223		90,776	90,776	80	
216831-10-7	COOPER TIRE & RUBBER CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	98,148		42,711	96,368	(53,657)			(53,657)		42,711		55,438	55,438		
217204-10-6	COPART INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,720.000	193,741		105,707	168,740	(63,033)			(63,033)		105,707		88,034	88,034		
R15888-11-9	COPEINCA ASA	D	05/31/2013	UBS AG	6,854.000	66,491		40,555	50,494	(1,667)			(1,667)	(8,272)	40,555	5,313	20,623	25,936	3,503	
N22717-10-7	CORE LABORATORIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	372,345		264,009	345,420	(81,410)			(81,410)		264,009		108,336	108,336	860	
21871D-10-3	CORELOGIC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,080.000	78,909		35,174	82,914	(47,740)			(47,740)		35,174		43,736	43,736		
21870Q-10-5	CORESITE RLTY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,620.000	48,580		23,900	44,809	(20,910)			(20,910)		23,900		24,681	24,681	437	
218868-10-7	CORINTHIAN COLLEGES INC		06/07/2013	CHEEVERS	800.000	2,112		1,248	1,952	(704)			(704)		1,248		864	864		
21925Y-10-3	CORNERSTONE ONDEMAND INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,620.000	85,235		42,228	77,369	(35,134)			(35,134)		42,234		43,000	43,000		
219350-10-5	CORNING IN C COM		04/09/2013	Various	109,560.000	1,463,765		1,314,720	1,382,647	647,907		715,834	(67,927)		1,314,720		149,045	149,045	9,860	
21988R-10-2	CORPORATE EXECUTIVE BOARD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	130,206		87,232	123,396	(36,164)			(36,164)		87,232		42,975	42,975		
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		04/03/2013	Various	5,560.000	153,982		118,039	138,889	(22,045)			(22,045)		118,039		35,944	35,944	(2,558)	
22025Y-40-7	CORRECTIONS CORP OF AMERICA		05/30/2013	Various	5,740.674	224,337		128,795	203,598	(81,914)			(81,914)		128,795		95,542	95,542		
219919-10-7	CORRIDOR RESOURCES INC	C	05/31/2013	ITG, INC CANADA	7,700.000	5,526		6,988	5,491	1,813			1,813	(315)	6,988	138	(1,600)	(1,462)		
220874-10-1	CORUS ENTM CL B	C	05/31/2013	ITG, INC CANADA	8,400.000	196,507		177,425	207,364	(26,163)			(26,163)	(3,775)	177,425	(3,885)	22,967	19,082	2,950	
221006-10-9	CORVEL CORP		04/10/2013	Various	820.000	40,598		39,805	36,761	3,414		370	3,045		39,805		793	793		
Y1764Z-20-8	COSCO CORP SINGAPORE	D	05/31/2013	UBS WARBURG ASIA LIMITED	65,000.000	40,414		53,557	47,626	11,550			11,550	(5,619)	53,557	5,076	(18,219)	(13,143)	1,034	
J08316-10-1	COSMO OIL CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	50,000.000	92,120		111,028	111,028	5,522			5,522	(5,521)	111,028	(10,953)	(7,955)	(18,908)		
22160N-10-9	COSTAR GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	740.000	69,038		41,458	66,134	(24,676)			(24,676)		41,458		27,580	27,580		
22160K-10-5	COSTCO WHS L CORP NEW COM		04/09/2013	MORGAN STANLEY	26,362.000	2,790,611		1,962,607	2,603,775	(641,162)			(641,162)		1,962,613		827,998	827,998	7,250	
22163N-10-6	COTT CORP	C	05/31/2013	ITG, INC CANADA	7,800.000	63,826		62,619	62,669	512			512	(562)	62,619	(1,992)	3,198	1,206	781	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
222795-10-6	COUSINS PROPERTY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,790.000	104,878		95,672	98,447	(2,775)			(2,775)		95,672		9,206	9,206		
222816-10-0	COVANCE INC		04/10/2013	UNION BANK OF SWITZERLAND	3,220.000	236,506		177,477	186,019	(8,542)			(8,542)		177,477		59,028	59,028		
22282E-10-2	COVANTA HLDG CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,280.000	177,206		154,189	170,938	(16,749)			(16,749)		154,189		23,017	23,017		
222862-10-4	COVENTRY HEALTH CARE INC		05/08/2013	Various	12,620.000	620,573		373,217	565,755	(192,535)			(192,535)		373,220		247,353	247,353	3,155	
G2554F-11-3	COVIDIEN PLC		07/11/2013	Various	32,720.000	2,244,063		1,523,766	1,889,253	(405,573)			(405,573)		1,523,777		720,286	720,286	10,209	
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	35,917		22,060	35,986	(13,926)			(13,926)		22,060		13,858	13,858	280	
224399-10-5	CRANE CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,080.000	155,221		115,451	142,542	(27,091)			(27,091)		115,451		39,770	39,770		
225310-10-1	CREAD ACCEPTANCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	83,420		63,319	87,445	(24,126)			(24,126)		63,319		20,101	20,101		
J7007M-10-9	CREDIT SAISON CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,600.000	326,900		185,360	337,228	(134,360)			(134,360)	(17,508)	185,360	(17,901)	159,441	141,540	3,846	
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	05/31/2013	Various	77,889.000	2,359,772		1,476,230	1,894,149	(118,258)			(118,258)	(299,661)	1,476,230	213,614	669,927	883,542		
225447-10-1	CREE INC		04/09/2013	MORGAN STANLEY	5,880.000	312,039		193,217	199,802	(6,586)			(6,586)		193,217		118,822	118,822		
22576C-10-1	CRESCENT POINT ENERGY	C	05/31/2013	ITG, INC CANADA	15,900.000	575,448		630,249	600,741	48,940			48,940	(19,433)	630,249	(5,406)	(49,394)	(54,801)	18,455	
226533-10-7	CREW ENERGY INC	C	05/31/2013	ITG, INC CANADA	5,500.000	32,372		34,945	35,849	39			39	(944)	34,945	(380)	(2,192)	(2,572)		
226553-10-5	CREXUS INVESTMENT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,633.000	32,973		26,883	32,254	(5,372)			(5,372)		26,883		6,090	6,090	843	
22662X-10-0	CRIMSON WINE GROUP LTD		06/07/2013	Various	958.000	8,693		5,528							5,528		3,165	3,165		
227046-10-9	CROCS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,580.000	98,027		67,923	94,686	(26,763)			(26,763)		67,923		30,104	30,104		
22765Y-10-4	CROSSTEX ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	55,384		19,201	47,609	(28,408)			(28,408)		19,201		36,183	36,183	398	
Q3014T-10-6	CROWN	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	35,599.000	470,819		273,021	394,349	(82,869)			(82,869)	(38,460)	273,021	25,310	172,488	197,798	6,147	
228227-10-4	CROWN CASTLE INTL		11/26/2013	Various	28,888.000	2,072,521		1,481,463	1,352,278	(590,001)			(590,001)		1,481,466		591,054	591,054		
228368-10-6	CROWN HOLDINGS INC		04/09/2013	MORGAN STANLEY	6,220.000	256,514		240,981	228,958	12,023			12,023		240,981		15,533	15,533		
Y8346J-10-7	CSE GLOBAL LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	87,000.000	57,853		53,400	55,555	5,535			5,535	(7,690)	53,400	6,448	(1,995)	4,453	1,905	
126349-10-9	CSG SYSTEMS INTERNATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	70,855		61,571	69,084	(7,513)			(7,513)		61,571		9,284	9,284		
Q3018U-10-9	CSL LIMITED COMMON STOCK	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	39,906.000	2,518,827		1,149,573	2,233,089	(766,027)			(766,027)	(317,489)	1,149,573	174,240	1,195,013	1,369,254	20,153	
Q3029T-11-5	CSR LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	44,088.000	91,002		95,668	89,713	17,052			17,052	(11,097)	95,668	5,499	(10,165)	(4,666)		
12640Y-20-5	CSR PLC ADR	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	937.000	21,416		13,774	20,305	(6,531)			(6,531)		13,774		7,642	7,642		
12646R-10-5	CST BRANDS INC		05/16/2013	Various	0.330	10		5							5		5	5		
126408-10-3	CSX CORP		04/09/2013	Various	73,060.000	1,751,786		1,515,044	1,441,474	95,088		21,497	73,591		1,515,065		236,721	236,721	10,228	
229663-10-9	CUBESMART		03/30/2013	Various	8,420.000	128,327		74,768	122,679	(47,944)			(47,944)		74,768		53,559	53,559	794	
229669-10-6	CUBIC CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	43,793		34,814	44,132	(9,318)			(9,318)		34,814		8,979	8,979		
229678-10-7	CUBIST PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	28,778		14,684	28,601	(13,916)			(13,916)		14,684		14,094	14,094		
Q3046H-12-0	CUDECO LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	13,303.000	49,176		41,648	59,388	(5,127)			(5,127)	(12,613)	41,648	10,497	(2,969)	7,528		
229899-10-9	CULLEN FROST BANKERS, INC.		04/10/2013	UNION BANK OF SWITZERLAND	3,920.000	244,951		233,431	212,738	20,693			20,693		233,431		11,520	11,520	1,882	
231021-10-6	CUMMINS IN C COM		04/09/2013	MORGAN STANLEY	11,760.000	1,353,768		1,112,414	1,274,196	(161,779)			(161,779)		1,112,417		241,351	241,351	5,880	
231561-10-1	CURTIS WRIGHT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	123,878		119,063	112,935	6,128			6,128		119,063		4,815	4,815		
126600-10-5	CVB FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,680.000	51,479		36,018	48,672	(12,654)			(12,654)		36,018		15,462	15,462		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12662P-10-8	CVR ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	59,733		22,582	50,742	(28,160)			(28,160)		22,582		37,151	37,151		
126650-10-0	CVS CAREMARK CORP		04/09/2013	MORGAN STANLEY	92,581.000	5,240,625		3,360,991	4,476,291	(1,115,289)			(1,115,289)		3,361,002		1,879,623	1,879,623	20,831	
J1046G-10-8	CYBERAGENT INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	30.000	59,280		58,821	61,412	(4,142)			(4,142)	1,551	58,821	(9,681)	10,139	459		
23251P-10-2	CYBERONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	14,819		9,503	17,860	(8,357)			(8,357)		9,503		5,316	5,316		
232572-10-7	CYMER, INC		05/31/2013	Various	2,420.000	257,384		102,934	218,841	(115,906)			(115,906)		102,934		154,450	154,450		
232577-20-5	CYNOSURE INC CL A		07/18/2013	DIRECT	0.570	15		13							13		2	2		
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		10/23/2013	Various	10,180.000	114,690		113,336	110,351	28,350		26,416	1,934		113,341		1,348	1,348	1,120	
12673A-10-8	CYS INVESTMENTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,040.000	39,338		34,450	35,902	(1,453)			(1,453)		34,450		4,888	4,888		
232820-10-0	CYTEC INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	251,324		165,418	235,399	(69,981)			(69,981)		165,418		85,906	85,906		
23331A-10-9	D R HORTON INC COM		04/09/2013	MORGAN STANLEY	15,480.000	359,931		173,288	306,194	(132,907)			(132,907)		173,288		186,644	186,644		
K19911-14-6	D/S NORDEN	D	05/31/2013	UBS AG	1,372.000	44,231		33,720	39,542	(2,224)			(2,224)	(3,598)	33,720	2,807	7,704	10,511	532	
Y19197-10-5	DAH CHONG HONG HOLDINGS LIMITED	D	05/31/2013	UBS WARBURG ASIA LIMITED	93,000.000	84,150		54,614	97,790	(42,496)			(42,496)	(679)	54,614	296	29,240	29,536	1,064	
Y19182-10-7	DAH SING FINANCIAL	D	05/31/2013	UBS WARBURG ASIA LIMITED	16,800.000	74,510		65,812	75,754	(9,715)			(9,715)	(228)	65,812	96	8,603	8,699	1,926	
J10584-10-0	DAI NIPPON PRINTING CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	37,000.000	324,008		330,423	287,990	57,386			57,386	(14,952)	330,423	(31,910)	25,495	(6,415)	5,534	
J08484-14-9	DAICEL CORPORATION	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,500.000	135,426		109,736	108,200	6,335			6,335	(4,798)	109,736	(11,348)	37,037	25,690	1,099	
J08778-11-0	DAIDO STEEL CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	25,000.000	139,086		139,131	125,484	10,477			10,477	3,169	139,131	(22,898)	22,853	(45)	351	
J08946-19-6	DAIEI INC/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,950.000	44,205		27,234	32,106	(3,345)			(3,345)	(1,528)	27,234	(2,738)	19,709	16,971		
J09072-11-7	DAIHATSU MOTOR CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17,000.000	363,060		214,380	336,402	(122,272)			(122,272)	250	214,380	(31,574)	180,255	148,681	5,403	
J09114-10-9	DAIHEN CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	90,574		66,097	67,299	1,048			1,048	(2,250)	66,097	(7,468)	31,946	24,478	752	
J11257-10-2	DAIICHI SANKYO CO NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	44,900.000	749,038		686,495	686,495	35,642			35,642	(35,642)	686,495	(66,297)	128,840	62,543	12,818	
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,100.000	713,879		460,415	547,808	(58,951)			(58,951)	(28,442)	460,415	(44,464)	297,928	253,464	2,709	
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	84,156		80,460	90,730	(12,109)			(12,109)	1,838	80,460	(12,931)	16,628	3,697		
J10542-11-6	DAINIPPON SUMITOMO PHARM	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,900.000	167,289		129,569	142,445	(5,480)			(5,480)	(7,396)	129,569	(12,513)	50,233	37,720	1,019	
J79518-11-4	DAIO PAPER CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	57,177		73,556	73,440	3,768			3,768	(3,652)	73,556	(7,257)	(9,122)	(16,379)	421	
J10773-10-9	DAISEKI CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,800.000	63,218		59,247	52,387	9,466			9,466	(2,605)	59,247	(5,845)	9,816	3,971	384	
J10794-10-5	DAISHI BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	12,000.000	39,023		36,376	37,749	504			504	(1,877)	36,376	(3,589)	6,235	2,646	400	
J11151-10-7	DAITO TRUST CONST JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	469,908		286,444	471,289	(173,615)			(173,615)	(11,231)	286,444	(36,303)	219,766	183,464	7,776	
J11508-12-4	DAIWA HOUSE INDS JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	31,000.000	597,365		349,090	530,261	(153,640)			(153,640)	(27,531)	349,090	(33,713)	281,988	248,276	10,142	
J11718-11-1	DAIWA SECURITIES	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	120,000.000	1,025,031		428,243	659,226	(196,757)			(196,757)	(34,226)	428,243	(41,357)	638,146	596,789	13,429	
J11256-10-4	DAIWABO HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	38,300		47,912	46,817	3,424			3,424	(2,328)	47,912	(4,727)	(4,886)	(9,613)	860	
234264-10-9	DAKTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	36,802		27,822	35,203	(7,380)			(7,380)		27,822		8,980	8,980		
235825-20-5	DANA HOLDING CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,580.000	154,652		80,392	149,544	(69,152)			(69,152)		80,392		74,260	74,260		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
235851-10-2	DANAHER CO RP COM		04/09/2013	MORGAN STANLEY	26,600.000	1,610,961		1,305,457	1,486,940	(181,478)			(181,478)		1,305,462		305,499	305,499	665	
K22272-11-4	DANSKE BANK	D	05/31/2013	UBS AG	39,964.000	794,647		553,652	675,471	(202,973)			(202,973)	81,154	553,652	(66,607)	307,602	240,995		
237194-10-5	DARDEN RESTAURANTS INC		04/09/2013	MORGAN STANLEY	8,280.000	406,959		356,538	373,180	(16,641)			(16,641)		356,538		50,420	50,420	8,280	
237266-10-1	DARLING INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	59,688		55,656	56,461	(805)			(805)		55,656		4,032	4,032		
Q31227-10-3	DAVID JONES LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	37,820.000	111,053		109,513	92,664	29,175			29,175	(12,326)	109,513	16,705	(15,165)	1,540	3,871	
239057-10-2	DAVIS & HENDERSON INCOME CORP	C	05/31/2013	ITG, INC CANADA	5,300.000	121,780		90,008	114,761	(20,895)			(20,895)	(3,859)	90,008	(844)	32,616	31,773	2,785	
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		04/10/2013	UNION BANK OF SWITZERLAND	5,160.000	645,717		370,922	570,335	(199,413)			(199,413)		370,922		274,795	274,795		
239359-10-2	DAWSON GEOPHYSICAL CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	29,663		25,478	29,546	(4,066)			(4,066)		25,480		4,183	4,183		
V27915-10-3	DBS GROUP HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	116,000.000	1,572,360		1,215,731	1,409,284	(24,374)			(24,374)	(169,180)	1,215,731	118,433	238,196	356,629	25,644	
J12549-10-1	DCM JAPAN HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	77,132		56,369	65,691	(6,055)			(6,055)	(3,267)	56,369	(5,561)	26,324	20,763	918	
233153-10-5	DCT INDUSTRIAL TR INC		04/03/2013	Various	20,960.000	153,003		110,242	136,030	(26,753)			(26,753)		110,242		42,762	42,762	(3,080)	
23317H-10-2	DDR CORP		03/29/2013	Various	13,940.000	238,865		139,374	218,300	(81,324)			(81,324)		139,374		99,491	99,491	(4,509)	
242309-10-2	DEALERTRACK TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	100,136		64,189	90,755	(26,566)			(26,566)		64,189		35,947	35,947		
242370-20-3	DEAN FOODS CO		05/31/2013	Various	11,680.000	233,792		118,230	192,837	(96,643)			(96,643)		118,230		115,561	115,561		
243537-10-7	DECKERS OUTDOOR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,680.000	106,289		94,932	107,924	(12,992)			(12,992)		94,932		11,357	11,357		
244199-10-5	DEERE & CO.		04/09/2013	Various	27,640.000	2,397,741		2,081,775	2,388,649	(247,198)		59,672	(306,871)		2,081,778		315,963	315,963	26,811	
M27635-10-7	DELEK GROUP LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	375.000	100,778		49,680	87,692	(34,508)			(34,508)	(3,504)	49,680	2,614	48,484	51,098	1,501	
24702R-10-1	DELL INC		10/29/2013	Various	100,020.000	1,404,222		964,193	1,013,203	(49,010)			(49,010)		964,193		440,030	440,030	21,395	
G27823-10-6	DELPHI AUTOMOTIVE PLC		04/09/2013	MORGAN STANLEY	7,105.000	301,888		196,086	271,766	(75,680)			(75,680)		196,086		105,802	105,802	1,208	
247361-70-2	DELTA AIR LINES, INC.		04/09/2013	MORGAN STANLEY	11,380.000	169,119		85,691	135,081	(49,389)			(49,389)		85,691		83,428	83,428		
247850-10-0	DELTIC TIMBER CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	80,731		65,079	79,094	(14,015)			(14,015)		65,079		15,651	15,651		
248019-10-1	DELUXE CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	117,514		58,757	102,523	(43,766)			(43,766)		58,757		58,757	58,757		
J1257N-10-7	DENA CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,700.000	120,743		164,611	187,352	(19,420)			(19,420)	(3,321)	164,611	(22,030)	(21,838)	(43,868)	2,712	
247916-20-8	DENBURY RESOURCES INC		04/09/2013	Various	28,726.000	524,697		501,642	465,361	44,462		8,181	36,281		501,642		23,056	23,056		
248230-10-7	DENDREON CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,460.000	69,233		51,455	60,509	(9,053)			(9,053)		51,455		17,777	17,777		
248356-10-7	DENISON MINES CORP	C	05/31/2013	ITG, INC CANADA	24,200.000	30,554		39,035	29,895	9,366			9,366	(225)	39,035	(1,227)	(7,254)	(8,481)		
J12936-13-4	DENKI KAGAKU KOGYO K.K	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	43,000.000	144,850		145,712	145,712	3,120			3,120	(3,119)	145,712	(17,989)	17,127	(862)	2,046	
24869P-10-4	DENNYS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,480.000	58,698		42,359	56,022	(13,663)			(13,663)		42,359		16,339	16,339		
J12075-10-7	DENSO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	32,200.000	1,376,855		987,916	1,107,160	(75,351)			(75,351)	(43,894)	987,916	(106,034)	494,974	388,940	11,278	
249030-10-7	DENTSPLY I NTL INC NEW		04/09/2013	MORGAN STANLEY	6,240.000	257,625		226,442	247,166	(20,718)			(20,718)		226,449		31,176	31,176	733	
J1207N-10-8	DENTSU	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	12,100.000	376,545		321,133	322,564	7,722			7,722	(9,153)	321,133	(38,526)	93,938	55,412	1,810	
249908-10-4	DEPOMED INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,380.000	35,554		29,726	33,302	(3,576)			(3,576)		29,726		5,828	5,828		
250669-10-8	DETOUR GOLD CORP	C	05/31/2013	ITG, INC CANADA	6,500.000	66,733		175,349	162,484	17,950			17,950	(5,085)	175,349	(1,861)	(106,755)	(108,616)		
D19225-10-7	DEUTSCHE POST AG COM STK	D	10/31/2013	Various	6,489.000	210,258		204,287							204,287	3,671	2,301	5,971		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	10/31/2013	JPMORGAN CHASE & CO.	2,124.000	33,246		29,053							29,053	113	4,080	4,193		
25179M-10-3	DEVON ENERGY CORP.		04/09/2013	Various	25,680.000	1,419,199		1,448,866	1,336,387	531,273		418,795	112,478		1,448,866		(29,667)	(29,667)	5,136	
251893-10-3	DEVRY EDUCATION GROUP INC		04/09/2013	Various	1,920.000	58,581		60,960	45,562	16,166		768	15,398		60,960		(2,379)	(2,379)		
252131-10-7	DEXCOM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,780.000	86,797		67,953	78,666	(10,713)			(10,713)		67,953		18,844	18,844		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q3190P-10-0	DEXUS PROPERTY GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	350,532.000	415,329		272,465	369,380	(60,659)			(60,659)	(36,256)	272,465	25,414	117,451	142,865	9,579	
23324T-10-7	DFC GLOBAL CORP		04/09/2013	Various	2,590.000	44,828		36,462	47,941	(7,669)		3,810	(11,479)		36,462		8,366	8,366		
252603-10-5	DIAMOND FOODS INC		04/09/2013	Various	1,720.000	26,214		28,999	23,512	17,630		12,143	5,487		28,999		(2,785)	(2,785)		
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		04/09/2013	Various	5,440.000	374,690		378,406	369,702	41,118		32,414	8,704		378,406		(3,716)	(3,716)	4,760	
252784-30-1	DIAMONDROCK HOSPITALITY CO		04/09/2013	Various	13,600.000	136,421		128,128	122,400	21,774		16,325	5,448		128,128		8,293	8,293	1,012	
J1280G-10-3	DIC CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	59,000.000	138,174		109,272	108,495	3,277			3,277	(2,500)	109,272	(14,011)	42,913	28,902	1,686	
253017-10-7	DICE HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,200.000	40,580		34,773	38,556	(3,783)			(3,783)		34,773		5,807	5,807		
253393-10-2	DICKS SPORTING GOODS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,840.000	325,449		208,499	311,152	(102,652)			(102,652)		208,499		116,950	116,950		
253651-10-3	DIEBOLD, INC.		04/09/2013	Various	4,100.000	122,756		124,312	125,501	1,829		3,018	(1,189)		124,312		(1,556)	(1,556)	1,179	
253798-10-2	DIGI INTERNATIONAL INC		04/10/2013	Various	3,480.000	30,833		31,076	32,956	4,011		5,891	(1,879)		31,076		(243)	(243)		
25400B-10-8	DIGITAL GENERATION INC		04/09/2013	Various	2,560.000	15,319		16,461	27,802	2,714		14,054	(11,341)		16,461		(1,142)	(1,142)		
253868-10-3	DIGITAL REALTY TRUST INC		03/29/2013	Various	7,417.000	522,805		446,193	503,540	(57,975)			(57,975)		446,193		76,611	76,611	3,649	
25388B-10-4	DIGITAL RIVER INC		04/09/2013	Various	3,120.000	41,697		44,117	44,897	10,171		10,951	(780)		44,117		(2,420)	(2,420)		
25389M-87-7	DIGITALGLOBE INC		02/08/2013	Various	3,260.340	92,712		43,498	79,674	(36,186)			(36,186)		43,498		49,214	49,214		
254067-10-1	DILLARDS I NC CL A		10/01/2013	Various	300.000	24,845		12,694	25,131	(12,437)			(12,437)		12,694		12,150	12,150	16	
253922-10-8	DIME COMMUNITY BANCSHARES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	40,137		35,581	40,837	(5,255)			(5,255)		35,581		4,555	4,555		
254423-10-6	DINEEQUITY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	40,745		29,950	37,520	(7,570)			(7,570)		29,950		10,795	10,795		
254543-10-1	DIODES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	52,641		42,145	48,233	(6,088)			(6,088)		42,145		10,496	10,496		
25490A-30-9	DIRECTV		11/06/2013	Various	30,640.000	1,872,054		1,279,594	1,536,902	(257,301)			(257,302)		1,279,601		592,453	592,453		
J12327-10-2	DISCO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,000.000	134,252		96,658	103,510	(1,704)			(1,704)	(5,148)	96,658	(9,536)	47,130	37,594	305	
254709-10-8	DISCOVER FINL SVCS		04/09/2013	MORGAN STANLEY	42,360.000	1,834,346		980,467	1,632,978	(652,511)			(652,511)		980,467		853,879	853,879	5,930	
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		04/09/2013	MORGAN STANLEY	6,140.000	433,926		216,771	359,190	(142,419)			(142,419)		216,771		217,155	217,155		
25470F-10-4	DISCOVERY COMMUNICATIONS INC		04/09/2013	MORGAN STANLEY	9,340.000	734,128		361,802	592,903	(231,099)			(231,099)		361,804		372,324	372,324		
25470M-10-9	DISH NETWORK CORP		04/09/2013	MORGAN STANLEY	12,456.000	451,705		265,828	453,398	(187,558)			(187,558)		265,840		185,865	185,865		
254687-10-6	DISNEY WALT CO		04/09/2013	MORGAN STANLEY	113,520.000	6,710,006		4,568,895	5,652,161	(1,083,245)			(1,083,245)		4,568,916		2,141,090	2,141,090		
R1812S-10-5	DNB ASA	D	05/31/2013	UBS AG	68,863.000	1,115,933		870,818	871,112	13,203			13,203	(13,497)	870,818	(32,822)	277,938	245,115	21,189	
R60003-10-1	DNO INTERNATIONAL ASA	D	05/31/2013	UBS AG	67,544.000	121,640		86,328	113,054	(13,385)			(13,385)	(13,341)	86,328	5,483	29,829	35,312		
25659T-10-7	DOLBY LABORATORIES CL A		04/09/2013	Various	40.000	1,348		1,342	1,173	171		2	169		1,342		5	5		
256603-10-1	DOLE FOOD CO INC		11/01/2013	Various	5,360.000	64,656		55,171	61,479	(6,308)			(6,308)		55,171		9,484	9,484		
256669-10-2	DOLLAR GENERAL		09/23/2013	Various	0.000	3,566											3,566	3,566		
256677-10-5	DOLLAR GENERAL CORP		11/26/2013	Various	12,330.000	708,963		543,702	543,630	72			72		543,702		165,261	165,261		
256746-10-8	DOLLAR TREE INC		11/26/2013	Various	33,442.000	1,639,675		1,362,519	472,118	(112,512)			(112,512)		1,362,523		277,153	277,153		
25675T-10-7	DOLLARAM INC	C	05/31/2013	ITG, INC CANADA	3,800.000	266,748		106,778	225,054	(118,672)			(118,672)	396	106,778	(4,669)	164,639	159,970	806	
257287-10-2	DOMINION DIAMOND CORP	C	05/31/2013	ITG, INC CANADA	4,400.000	66,856		54,713	61,778	(3,521)			(3,521)	(3,544)	54,713	1,082	11,061	12,144		
25746U-10-9	DOMINION RES INC VA		12/02/2013	Various	64,542.000	4,317,816		3,530,957	425,692	(64,211)			(64,211)		3,530,957		786,859	786,859	45,550	
257559-20-3	DOMTAR CORP		04/09/2013	Various	1,820.000	144,510		142,197	152,006	7,407		17,217	(9,809)		142,197		2,313	2,313	1,386	
J1235L-10-8	DON QUIJOTE CO LTD COMMON STOCK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,400.000	155,274		91,113	124,652	(28,989)			(28,989)	(4,550)	91,113	(10,221)	74,382	64,161	334	
257651-10-9	DONALDSON CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,740.000	331,454		211,036	287,022	(75,986)			(75,986)		211,036		120,418	120,418		
257867-10-1	DONNELLEY R R + SONS CO COM		04/09/2013	MORGAN STANLEY	8,160.000	97,544		89,597	73,440	16,157			16,157		89,597		7,947	7,947	2,122	
25822C-20-5	DOREL INDUSTRIES INC	C	05/31/2013	ITG, INC CANADA	1,900.000	75,749		62,631	68,600	(2,033)			(2,033)	(3,936)	62,631	1,239	11,879	13,118	1,458	
258278-10-0	DORMAN PRODUCTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	71,836		34,142	73,507	(39,365)			(39,365)		34,142		37,694	37,694		
25960P-10-9	DOUGLAS EMMETT INC		03/29/2013	Various	7,000.000	168,965		108,438	163,100	(55,918)			(55,918)		108,438		60,527	60,527	(1,715)	
260003-10-8	DOVER CORP COM		04/09/2013	MORGAN STANLEY	11,320.000	826,574		572,421	743,837	(171,416)			(171,416)		572,421		254,153	254,153	3,962	
260543-10-3	DOW CHEM CO		04/09/2013	Various	79,980.000	2,513,755		2,311,690	2,584,954	(184,273)		88,975	(273,248)		2,311,706		202,049	202,049	25,594	
J12432-12-6	DOWA HOLDINGS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	194,282		139,935	147,632	(3,004)			(3,004)	(4,693)	139,935	(16,046)	70,393	54,347	2,559	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q32623-15-1	DOWNER EDI LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	36,349.000	168,541		138,606	152,836	11,120			11,120	(25,351)	138,606	26,677	3,259	29,936	3,778	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		04/10/2013	MORGAN STANLEY	78,720.000	3,655,188		2,939,255	3,477,850	(538,595)			(538,595)		2,939,255		715,934	715,934	56,678	
26153C-10-3	DREAMWORKS ANIMATION SKG INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,780.000	101,781		95,775	95,775						95,775		6,006	6,006		
261608-10-3	DRESSER RAND GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,400.000	326,850		192,888	303,156	(110,268)			(110,268)		192,888		133,962	133,962		
26168L-20-5	DREW INDUSTRIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	65,314		42,143	57,405	(15,262)			(15,262)		42,143		23,171	23,171		
262037-10-4	DRIL QUIP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,240.000	180,818		132,805	163,632	(30,827)			(30,827)		132,805		48,012	48,012		
23332B-10-6	DSP GROUP		02/05/2013	THE WILLIAMS CAPITAL GROUP	400.000	2,738		2,420	2,304	116			116		2,420		318	318		
233326-10-7	DST SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	171,097		121,098	161,196	(40,097)			(40,097)		121,099		49,998	49,998		
K3013J-15-4	DSV DE SAMMENSLUT VOGN	D	05/31/2013	UBS AG	15,863.000	381,533		281,110	408,411	(181,253)			(181,253)	53,952	281,110	(36,581)	137,004	100,423	2,890	
23334L-10-2	DSW INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,136.000	142,298		100,048	140,314	(40,265)			(40,265)		100,048		42,250	42,250		
233331-10-7	DTE ENERGY CO		12/02/2013	Various	67,303.000	4,630,751		4,107,508	1,035,262	(235,392)			(235,392)		4,107,508		523,243	523,243	54,169	
23335C-10-1	DTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	32,669		32,044	28,724	3,320			3,320		32,044		625	625		
263534-10-9	DU PONT (E.I.) DE NEMOURS		04/09/2013	Various	58,200.000	2,866,175		2,584,673	2,617,254	(26,799)		5,780	(32,579)		2,584,675		281,500	281,500	25,026	
Q32878-10-2	DUET GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	64,217.000	159,531		95,296	138,673	(24,660)			(24,660)	(18,717)	95,296	13,293	50,941	64,234	4,970	
26433B-10-7	DUFF PHELPS CORP CL A		04/23/2013	Various	3,880.000	60,728		56,241	60,606	(4,272)		93	(4,365)		56,241		4,488	4,488	86	
H2082J-10-7	DUFRY GROUP	D	05/31/2013	UBS AG	1,242.000	168,617		83,464	162,280	(45,547)			(45,547)	(33,269)	83,464	16,695	68,459	85,154		
26441C-20-4	DUKE ENERGY HLDG CORP		12/02/2013	Various	10,161.000	699,547		537,294	648,272	(110,978)			(110,978)		537,294		162,253	162,253	23,472	
264411-50-5	DUKE REALTY CORPORATION		04/09/2013	Various	14,380.000	266,189		173,125	199,451	(30,048)			(30,048)		173,126		93,063	93,063	(9,335)	
Q32914-10-5	DULUXGROUP LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	21,372.000	100,160		47,605	83,872	(27,438)			(27,438)	(8,829)	47,605	4,876	47,679	52,555		
26483E-10-0	DUN AND BRADSTREET CORP		04/10/2013	UNION BANK OF SWITZERLAND	2,280.000	194,442		173,264	179,322	(6,058)			(6,058)		173,264		21,178	21,178	912	
264901-10-9	DUNDEE CORP	C	06/13/2013	Various	5,800.000	182,806		152,108	178,538	(32,234)			(32,234)	5,804	152,108	(10,379)	41,077	30,698		
265269-20-9	DUNDEE PRECIOUS METALS INC	C	05/31/2013	ITG, INC CANADA	11,800.000	56,046		110,147	100,378	10,524			10,524	(755)	110,147	(3,462)	(50,638)	(54,100)		
265270-20-7	DUNDEE REAL ESTATE INVESTMENT TRUST	C	05/31/2013	ITG, INC CANADA	2,100.000	69,218		47,158	78,942	(27,255)			(27,255)	(4,529)	47,158	933	21,127	22,060	1,952	
265504-10-0	DUNKIN' BRANDS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,520.000	163,106		114,604	149,974	(35,363)			(35,363)		114,611		48,495	48,495		
26613Q-10-6	DUPONT FABROS TECHNOLOGY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,600.000	110,182		110,414	111,136	(722)			(722)		110,414		(232)	(232)	920	
233377-40-7	DXP ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,000.000	57,094		30,248	49,070	(18,820)			(18,820)		30,250		26,844	26,844		
267475-10-1	DYCOM INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	55,673		28,457	52,668	(24,211)			(24,211)		28,457		27,216	27,216		
26817R-10-8	DYNEGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	91.000	1,837		1,756	1,741	15			15		1,756		81	81		
26817R-11-6	DYNEGY INC WARRANTS		02/06/2013	THE WILLIAMS CAPITAL GROUP	190.000	214			239	(239)			(239)				214	214		
26817Q-50-6	DYNEX CAPITAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,860.000	38,403		31,340	36,438	(5,098)			(5,098)		31,340		7,063	7,063	1,119	
269246-40-1	E TRADE FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,324.000	213,092		166,454	181,900	(15,446)			(15,446)		166,454		46,639	46,639		
26969P-10-8	EAGLE MATERIALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	75,718		19,647	69,030	(49,383)			(49,383)		19,647		56,071	56,071	118	
270321-10-2	EARTHLINK INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,060.000	74,110		73,881	71,448	2,433			2,433		73,881		229	229		
K30674-12-9	EAST ASIATIC CO LTD A/S	D	05/31/2013	UBS AG	3,427.000	57,162		75,101	57,529	22,806			22,806	(5,235)	75,101	6,251	(24,190)	(17,939)		
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,300.000	1,754,213		1,523,459	1,503,660	81,506			81,506	(61,707)	1,523,459	(162,178)	392,931	230,753	13,303	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
27579R-10-4	EAST WEST BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,760.000	251,468		228,963	231,232	(2,269)			(2,269)		228,963		22,505	22,505		
276855-10-3	EASTERN PLATINUM	C	05/31/2013	ITG, INC CANADA	57,300.000	4,557		10,482	9,495	1,328			1,328	(341)	10,482	(15)	(5,910)	(5,925)		
277276-10-1	EASTGROUP PROPERTY		03/29/2013	Various	1,520.000	85,986		61,735	81,791	(20,239)			(20,239)		61,735		24,251	24,251	(459)	
277432-10-0	EASTMAN CH EM CO COM		04/09/2013	Various	9,008.000	621,310		407,633	612,994	(205,361)			(205,361)		407,633		213,676	213,676	2,388	
277461-10-9	EASTMAN KO DAK CO COM		09/11/2013	WRITE OFF OF INVESTMENT	5,400.000				967	(967)			(967)							
G29183-10-3	EATON CORP PLC		04/09/2013	MORGAN STANLEY	28,706.000	1,735,540		1,420,041	1,555,865	(135,825)			(135,825)		1,420,041		315,500	315,500	12,057	
278265-10-3	EATON VANCE CORP		04/09/2013	MORGAN STANLEY	8,251.000	325,311		251,756	262,794	(11,038)			(11,038)		251,756		73,555	73,555		
J12600-12-8	EBARA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	44,000.000	235,454		189,252	183,195	11,540			11,540	(5,483)	189,252	(22,112)	68,314	46,202	1,028	
278642-10-3	EBAY INC		04/09/2013	MORGAN STANLEY	69,107.000	3,879,096		1,956,820	3,525,839	(1,569,006)			(1,569,006)		1,956,833		1,922,263	1,922,263		
278715-20-6	EBIX INC		04/09/2013	Various	2,660.000	43,993		41,810	42,746	9,438		10,374	(936)		41,810		2,183	2,183	120	
27874N-10-5	ECHELON CORP		04/09/2013	Various	3,480.000	7,626		8,491	8,526	4,837		4,872	(35)		8,491		(865)	(865)		
Q3383N-10-2	ECHO ENTERTAINMENT GROUP LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	46,752.000	133,384		172,554	166,970	21,868			21,868	(16,284)	172,554	4,122	(43,292)	(39,170)	1,951	
278768-10-6	ECHOSTAR CORP		04/09/2013	Various	2,400.000	88,867		70,243	82,128	(11,885)			(11,885)		70,243		18,624	18,624		
278865-10-0	ECOLAB INC		11/26/2013	DEUTSCHE BANK AG	7,480.000	752,526		366,557	537,812	(171,255)			(171,255)		366,557		385,970	385,970	5,161	
J1266Z-10-9	EDION CORP NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,200.000	50,091		44,812	44,945	2,102			2,102	(2,235)	44,812	(4,421)	9,699	5,279	953	
281020-10-7	EDISON INTL		04/10/2013	UNION BANK OF SWITZERLAND	21,120.000	1,075,413		765,391	954,413	(189,022)			(189,022)		765,391		310,023	310,023	14,256	
28140H-10-4	EDUCATION REALTY TRUST INC		04/26/2013	Various	5,800.000	64,341		37,956	61,712	(24,296)			(24,296)		37,956		26,385	26,385	(1,384)	
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/09/2013	Various	7,840.000	656,220		637,623	706,933	(50,563)		18,747	(69,310)		637,623		18,597	18,597		
H2078C-10-8	EFG INTERNATIONAL AG	D	05/31/2013	Various	3,992.000	50,655		33,216	38,814	2,359			2,359	(7,957)	33,216	6,657	10,782	17,440		
28238P-10-9	EHEALTH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	51,303		30,030	57,708	(27,678)			(27,678)		30,030		21,272	21,272		
F2924U-10-6	EIFFAGE	D	10/31/2013	JPMORGAN CHASE & CO.	556.000	32,879		31,004							31,004	166	1,708	1,875		
J12852-11-7	EISAI CO JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,600.000	643,410		626,140	691,147	(29,123)			(29,123)	(35,884)	626,140	(60,469)	77,739	17,270	11,913	
283677-85-4	EL PASO ELECTRIC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	128,557		116,429	121,258	(4,829)			(4,829)		116,429		12,128	12,128		
M3760D-10-1	ELBIT SYSTEMS LTD.	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	2,252.000	96,588		77,004	90,053	(10,724)			(10,724)	(2,325)	77,004	2,992	16,592	19,584	1,014	
284902-10-3	ELDORADO GOLD CORP NEW COM	C	05/31/2013	ITG, INC CANADA	45,155.000	354,997		690,860	580,480	133,557			133,557	(23,177)	690,860	(68)	(335,795)	(335,864)	2,684	
J12915-10-4	ELECTRIC POWER DEV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	258,982		236,930	189,487	57,281			57,281	(9,838)	236,930	(22,881)	44,933	22,052	2,668	
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		04/09/2013	Various	3,880.000	41,148		42,874	38,606	22,055		17,787	4,268		42,874		(1,726)	(1,726)	310	
W2471З-12-0	ELECTROLUX AB SERIES B SEK 5	D	05/31/2013	UBS AG	16,564.000	446,137		245,514	434,122	(170,189)			(170,189)	(18,419)	245,514	5,772	194,851	200,622	14,182	
285661-10-4	ELECTRONIC DATA SYS CORP NEW COM		02/01/2013	Various	0.000	28,147											28,147	28,147		
286082-10-2	ELECTRONICS FOR IMAGING, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	78,886		49,505	66,465	(16,960)			(16,960)		49,505		29,381	29,381		
W2479G-10-7	ELEKTA AB	D	05/31/2013	UBS AG	20,156.000	309,205		118,079	314,170	(134,221)			(134,221)	(61,870)	118,079	26,027	165,099	191,127		
532457-10-8	ELI LILLY & CO		10/11/2013	DEUTSCHE BANK AG	14,101.000	689,210		502,663	695,461	(192,799)			(192,799)		502,663		186,547	186,547	20,728	
28660G-10-6	ELIZABETH ARDEN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,340.000	62,460		40,791	60,313	(19,522)			(19,522)		40,791		21,669	21,669		
268648-10-2	EMC CORP		04/09/2013	Various	132,660.000	3,070,426		2,922,637	3,356,298	(329,580)		104,066	(433,646)		2,922,652		147,774	147,774		
29084Q-10-0	EMCOR GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,860.000	179,063		131,344	168,205	(36,860)			(36,860)		131,344		47,718	47,718		
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,060.000	49,262		47,559	49,082	(1,523)			(1,523)		47,559		1,702	1,702		
291005-10-6	EMERITUS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	81,363		64,703	74,654	(9,951)			(9,951)		64,703		16,660	16,660		
291011-10-4	EMERSON ELEC CO		04/09/2013	Various	49,220.000	2,783,934		2,500,892	2,606,691	(70,304)		35,490	(105,793)		2,500,898		283,036	283,036	20,180	
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		04/10/2013	Various	5,060.000	111,157		104,362	103,123	1,239			1,239		104,362		6,795	6,795	760	
292218-10-4	EMPLOYERS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,240.000	68,759		55,393	66,679	(11,286)			(11,286)		55,393		13,366	13,366		
H22206-19-9	EMS-CHEMIE HOLDING AG-REG	D	05/31/2013	UBS AG	962.000	279,035		177,297	226,378	(45,971)			(45,971)	(3,110)	177,297	(5,799)	107,537	101,738	1,379	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
292475-20-9	EMULEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,900.000	43,599		40,651	43,070	(2,419)			(2,419)		40,651		2,948	2,948		
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		11/19/2013	Various	3,655.033	111,354		99,121	105,555	(7,439)			(7,439)		99,121		12,233	12,233		
29250N-10-5	ENBRIDGE INC	C	05/31/2013	ITG, INC CANADA	47,300.000	2,049,013		1,190,703	2,043,633	(784,314)			(784,314)	(68,616)	1,190,703	(9,817)	868,127	858,309	24,574	
292505-10-4	ENCANA CORP COM NPV	C	05/31/2013	ITG, INC CANADA	49,300.000	944,798		914,137	973,424	(7,227)			(7,227)	(52,060)	914,137	14,869	15,792	30,661	8,409	
292554-10-2	ENCORE CAPITAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	45,673		29,072	46,542	(17,470)			(17,470)		29,072		16,600	16,600		
292562-10-5	ENCORE WIRE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	66,472		50,763	61,226	(10,463)			(10,463)		50,763		15,708	15,708	40	
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP		04/09/2013	Various	3,140.000	8,791		9,263	16,265	9,342		16,344	(7,002)		9,263		(472)	(472)		
29264F-20-5	ENDO HEALTH SOLUTIONS INC		04/09/2013	Various	8,000.000	243,367		184,940	210,160	(17,060)		8,160	(25,220)		184,940		58,426	58,426		
29266S-10-6	ENDOLOGIX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,400.000	67,103		46,513	62,656	(16,143)			(16,143)		46,513		20,590	20,590		
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	110,520		94,388	103,194	(8,806)			(8,806)		94,388		16,131	16,131		
29269R-10-5	ENERFLEX LTD	C	05/31/2013	ITG, INC CANADA	5,000.000	63,556		49,422	60,159	(8,475)			(8,475)	(2,262)	49,422	(258)	14,392	14,134	876	
29265N-10-8	ENERGEN CORP.		04/09/2013	Various	6,080.000	308,363		298,091	274,147	25,120		1,167	23,953		298,101		10,263	10,263	882	
29266R-10-8	ENERGIZER HOLDINGS INC		04/10/2013	UNION BANK OF SWITZERLAND	4,820.000	471,515		338,702	385,504	(46,798)			(46,798)		338,706		132,809	132,809	1,928	
292671-10-4	ENERGY FUELS INC	C	05/31/2013	Various	26,765.000	4,286		4,555	4,704	2,465		2,579	(114)	(35)	4,555	(143)	(126)	(270)		
Q35254-11-1	ENERGY RESOURCES OF AUST	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	6,727.000	6,658		8,632	8,870	606			606	(844)	8,632	786	(2,760)	(1,974)		
29273V-10-0	ENERGY TRANSFER EQUITY LP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	100.000	4,946		4,099	4,548	(449)			(449)		4,099		847	847		
G10082-14-0	ENERGY XII BERMUDA LTD		04/09/2013	Various	4,800.000	162,926		105,382	154,512	(47,139)		1,991	(49,130)		105,382		57,544	57,544	18	
292756-20-2	ENERGYSOLUTIONS		05/24/2013	Various	8,400.000	32,356		25,956	26,208	(252)			(252)		25,956		6,400	6,400		
292766-10-2	ENERPLUS CORP	C	05/31/2013	ITG, INC CANADA	12,500.000	194,945		160,381	161,946	3,012			3,012	(4,578)	160,381	(1,546)	36,110	34,564	4,696	
29275Y-10-2	ENERSYS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,480.000	142,015		83,900	130,952	(47,052)			(47,052)		83,900		58,115	58,115		
29285W-10-4	ENGILITY HOLDINGS INC		04/09/2013	MORGAN STANLEY	1,457.000	32,539		27,708	28,062	(354)			(354)		27,708		4,830	4,830		
T3643A-14-5	ENI SPA	D	10/31/2013	Various	21,662.000	518,186		503,708							503,708	9,839	4,639	14,479	6,804	
29338P-10-2	ENNIS BUSINESS FORMS, INC.		04/10/2013	Various	3,420.000	49,967		51,539	52,907	8,999		10,367	(1,368)		51,539		(1,572)	(1,572)		
29355X-10-7	ENPRO INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,400.000	63,129		42,237	57,260	(15,023)			(15,023)		42,237		20,892	20,892		
29357Q-10-7	ENSIGN ENERGY SERVICES INC	C	05/31/2013	ITG, INC CANADA	9,700.000	158,884		141,101	149,733	(1,078)			(1,078)	(7,554)	141,101	1,763	16,020	17,783	1,809	
29358P-10-1	ENSIGN GROUP INC		04/09/2013	Various	1,420.000	43,455		38,634	38,610	24			24		38,634		4,821	4,821	43	
G3075P-10-1	ENSTAR GROUP LTD		01/30/2013	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	136,619		71,773	125,418	(53,645)			(53,645)		71,773		64,846	64,846		
29362U-10-4	ENTEGRIS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,300.000	92,617		61,790	85,374	(23,584)			(23,584)		61,790		30,827	30,827		
29364G-10-3	ENTERGY CORP		04/09/2013	Various	16,800.000	1,136,799		1,062,432	1,071,000	73,011		81,579	(8,568)		1,062,432		74,367	74,367	13,944	
29384R-10-5	ENTROPIC COMMUNICATIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,020.000	31,343		27,030	31,846	(4,816)			(4,816)		27,030		4,313	4,313		
29390W-10-8	ENZON PHARMACEUTICALS INC		04/09/2013	Various	6,520.000	25,121		24,776	28,884	14,800		18,908	(4,108)		24,776		345	345		
26875P-10-1	EOG RESOURCES INC COM		04/09/2013	MORGAN STANLEY	19,520.000	2,505,701		1,878,337	2,357,821	(479,479)			(479,479)		1,878,342		627,359	627,359	3,318	
26882D-10-9	EPIQ SYSTEMS INC		04/10/2013	UNION BANK OF SWITZERLAND	4,240.000	57,743		57,427	54,187	3,239			3,239		57,427		316	316	382	
26883D-10-8	EPL OIL AND GAS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	60,783		27,970	55,924	(27,954)			(27,954)		27,970		32,813	32,813		
29428R-10-3	EPOCH HOLDING CORP		03/28/2013	MERGER	300.000	8,400		4,157	8,370	(4,213)			(4,213)		4,157		4,243	4,243	30	
29429D-10-3	EPOCRATES INC		03/12/2013	MERGER	200.000	2,350		1,805	1,764	41			41		1,805		545	545		
26884U-10-9	EPR PROPERTIES		03/29/2013	Various	3,280.000	158,082		136,226	151,241	(16,022)			(16,022)		136,229		21,853	21,853	(1,358)	
J2159X-10-2	EPS CORPORATION	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	40.000	52,834		47,139	51,327	(1,636)			(1,636)	(2,553)	47,139	(4,650)	10,346	5,695	716	
26884L-10-9	EQT CORPORATION		04/10/2013	UNION BANK OF SWITZERLAND	10,140.000	706,178		461,709	598,057	(136,345)			(136,345)		461,712		244,466	244,466	304	
294429-10-5	EQUIFAX IN C COM		04/10/2013	UNION BANK OF SWITZERLAND	10,460.000	612,232		368,351	566,095	(197,730)			(197,730)		368,366		243,866	243,866	2,301	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29444U-50-2	EQUINIX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	727,348		333,610	696,956	(363,346)			(363,346)		333,610		393,738	393,738		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		03/29/2013	Various	2,240.000	163,612		122,550	150,730	(28,452)			(28,452)		122,551		41,061	41,061	(680)	
294752-10-0	EQUITY ONE INC		03/29/2013	Various	3,780.000	87,442		60,742	79,418	(19,327)			(19,327)		60,745		26,696	26,696	(1,931)	
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		11/26/2013	Various	9,785.000	523,933		439,860	554,516	(114,656)			(114,656)		439,860		84,072	84,072	16,602	
26885G-10-9	ERA GROUP INC		04/10/2013	Various	560.000	12,785		11,760							11,760		1,025	1,025		
W26049-11-9	ERICSSON NAMN-AKTIER B	D	05/31/2013	UBS AG	214,294.000	2,527,711		2,323,311	2,144,438	251,069			251,069	(72,196)	2,323,311	32,100	172,300	204,400	77,064	
29530P-10-2	ERIE IDEMNITY CO CL A		04/10/2013	Various	2,640.000	198,984		188,521	182,741	5,780			5,780		188,521		10,464	10,464	1,209	
296315-10-4	ESCO TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	88,560		78,006	78,561	(555)			(555)		78,006		10,554	10,554	168	
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	05/31/2013	UBS WARBURG ASIA LIMITED	85,470.000	131,437		104,815	118,432	(13,620)			(13,620)	4	104,815	(167)	26,789	26,621	1,654	
297178-10-5	ESSEX PROPERTY		03/29/2013	Various	2,280.000	352,213		257,008	334,362	(77,883)			(77,883)		257,008		95,205	95,205	1,234	
518439-10-4	ESTEE LAUDER COS.		04/09/2013	MORGAN STANLEY	18,420.000	1,187,205		860,089	1,102,621	(242,530)			(242,530)		860,091		327,114	327,114	3,316	
297425-10-0	ESTERLINE CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	147,348		132,891	139,942	(7,051)			(7,051)		132,891		14,457	14,457		
G3205Z-10-2	ESURE GROUP PLC	D	10/31/2013	JPMORGAN CHASE & CO.	6,252.000	22,841		22,821							22,821	160	(140)	20		
297602-10-4	ETHAN ALLEN INTERIORS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,620.000	74,371		43,669	67,360	(23,692)			(23,692)		43,669		30,703	30,703		
29786T-10-5	ETRION CORP	D	05/31/2013	UBS AG	1.000			1							1					
298736-10-9	EURONET WORLDWIDE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,760.000	91,642		64,706	88,736	(24,030)			(24,030)		64,706		26,935	26,935		
29977A-10-5	EVERCORE PARTNETS INC C-A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	98,067		61,169	79,702	(18,533)			(18,533)		61,169		36,898	36,898		
G3223R-10-8	EVEREST RE GROUP LTD		11/26/2013	DEUTSCHE BANK AG	7,002.000	1,070,039		770,323	303,462	(75,438)			(75,438)		770,323		299,715	299,715	8,047	
30063P-10-5	EXACT SCIENCES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,780.000	74,354		44,805	71,800	(26,995)			(26,995)		44,805		29,549	29,549		
30066A-10-5	EXAMWORKS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	40,503		28,777	39,172	(10,395)			(10,395)		28,777		11,726	11,726		
269279-40-2	EXCO RESOURCES INC		04/09/2013	Various	10,740.000	79,167		76,576	72,710	11,707		7,840	3,866		76,576		2,591	2,591	537	
J1326T-10-1	EXEDY CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	67,281		68,232	56,802	12,289			12,289	(859)	68,232	(9,012)	8,061	(951)	619	
30162A-10-8	EXELIS INC		04/09/2013	Various	17,340.000	194,914		164,467	195,422	(22,933)		8,001	(30,934)		164,488		30,426	30,426	2,167	
30161Q-10-4	EXELIXIS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,300.000	62,865		60,781	60,781						60,781		2,084	2,084		
30161N-10-1	EXELON CORP COM		04/09/2013	Various	53,503.000	1,912,154		1,844,783	1,591,179	690,189		436,585	253,604		1,844,783		67,371	67,371	28,089	
302051-20-6	EXIDE TECHNOLOGIES		08/19/2013	Various	6,920.000	20,873		19,099	23,666	(4,567)			(4,567)		19,099		1,773	1,773		
302081-10-4	EXLSERVICE HLDGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	61,049		46,134	55,120	(8,986)			(8,986)		46,134		14,914	14,914		
30212P-30-3	EXPEDIA IN C DEL COM		04/09/2013	MORGAN STANLEY	2,930.000	182,916		72,620	180,049	(107,424)			(107,424)		72,624		110,292	110,292	381	
302130-10-9	EXPEDITORS INTL WA INC COM		04/09/2013	Various	13,890.000	513,957		496,007	549,350	107,312		160,650	(53,338)		496,012		17,945	17,945		
30214U-10-2	EXPONENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	940.000	51,712		27,880	52,480	(24,600)			(24,600)		27,880		23,832	23,832		
30219E-10-3	EXPRESS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,220.000	113,715		69,229	93,860	(24,631)			(24,631)		69,229		44,487	44,487		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		04/09/2013	MORGAN STANLEY	53,770.000	3,084,468		2,785,874	2,903,580	(117,706)			(117,706)		2,785,874		298,595	298,595		
30225X-10-3	EXTERRAN HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,960.000	114,439		58,726	108,723	(49,997)			(49,997)		58,726		55,713	55,713		
30225T-10-2	EXTRA SPACE STORAGE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,080.000	161,552		84,218	148,471	(64,253)			(64,253)		84,218		77,334	77,334		
30231G-10-2	EXXON MOBIL CORP		12/13/2013	Various	210,366.000	18,685,936		14,728,102	18,207,177	(3,479,042)			(3,479,042)		14,728,135		3,957,801	3,957,801	130,769	
J13314-10-9	EZAKI GLICO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	95,130		115,632	102,816	9,812			9,812	3,005	115,632	(19,403)	(1,099)	(20,502)	935	
302301-10-6	EZCORP INC CL A		04/09/2013	Various	2,760.000	53,738		57,066	54,814	27,261		25,009	2,252		57,066		(3,328)	(3,328)		
Y2401G-10-8	EZRA HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	77,000.000	59,714		56,128	71,863	(6,084)			(6,084)	(9,650)	56,128	6,509	(2,923)	3,586		
302491-30-3	F M C CORP.		04/09/2013	MORGAN STANLEY	10,400.000	594,277		421,995	608,608	(186,609)			(186,609)		421,999		172,278	172,278	2,808	
315616-10-2	F5 NETWORKS INC		04/09/2013	Various	6,040.000	437,789		526,838	586,786	66,392		126,337	(59,945)		526,841		(89,053)	(89,053)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
W7888D-10-8	FABEGE	D	05/31/2013	UBS AG	346.000	3,777		2,640	3,497	(169)			(169)	(689)	2,640	582	556	1,138	136	
G3323L-10-0	FABRINET		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	29,066		25,266	28,645	(3,379)			(3,379)		25,266		3,800	3,800		
30303M-10-2	FACEBOOK INC		04/09/2013	Various	63,712.000	1,697,052		1,629,753	1,696,651	58,741		125,638	(66,898)		1,629,753		67,299	67,299		
30303#-10-7	FACILITY INSURANCE HOLDING CORP.		12/27/2013	TENDER OFFER	179,716.000	62,901											62,901	62,901		
303075-10-5	FACTSET RESEARCH SYSTEMS		04/09/2013	Various	2,740.000	255,398		210,461	241,284	(24,452)		6,371	(30,823)		210,461		44,936	44,936	161	
303250-10-4	FAIR ISAAC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	96,745		48,644	91,625	(42,982)			(42,982)		48,644		48,101	48,101		
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		04/09/2013	Various	8,740.000	129,978		93,766	125,856	(29,330)		2,760	(32,090)		93,766		36,212	36,212		
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	C	05/31/2013	ITG, INC CANADA	1,400.000	568,905		539,395	504,138	64,179			64,179	(28,922)	539,395	10,670	18,840	29,511	11,765	
307000-10-9	FAMILY DOLLAR STORE		10/11/2013	DEUTSCHE BANK AG	3,387.000	236,095		145,511	214,770	(69,259)			(69,259)		145,511		90,585	90,585	2,642	
J13398-10-2	FAMILYMART	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,100.000	168,159		134,370	168,571	(26,719)			(26,719)	(7,483)	134,370	(13,964)	47,754	33,790	2,097	
J1341M-10-7	FANCL CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,100.000	45,189		54,535	42,866	13,565			13,565	(1,897)	54,535	(5,648)	(3,698)	(9,345)	683	
J13440-10-2	FANUC LTD JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,000.000	1,959,875		1,502,552	2,393,570	(842,399)			(842,399)	(48,619)	1,502,552	(198,149)	655,472	457,323	9,969	
311642-10-2	FARO TECHNOLOGIES INC		04/09/2013	Various	1,280.000	49,185		49,340	45,670	3,670			3,670		49,340		(155)	(155)		
J1346E-10-0	FAST RETAILING CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,800.000	1,294,685		709,625	959,833	(223,295)			(223,295)	(26,913)	709,625	(83,652)	668,712	585,059	4,855	
311900-10-4	FASTENAL CO		04/09/2013	MORGAN STANLEY	15,620.000	794,050		516,012	729,298	(213,273)			(213,273)		516,025		278,025	278,025	1,562	
30239F-10-6	FBL FINANCIAL GROUP INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	40,153		29,235	39,684	(10,449)			(10,449)		29,235		10,918	10,918		
J1346G-10-5	FCC CO LTD.	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,200.000	122,359		83,346	107,410	(27,229)			(27,229)	3,165	83,346	(14,002)	53,015	39,013	889	
313549-40-4	FEDERAL MOGUL CORP		04/09/2013	Various	2,280.000	13,509		13,748	18,286	3,055		7,592	(4,537)		13,748		(239)	(239)		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		11/26/2013	Various	16,094.000	1,680,770		1,519,821	524,261	(125,867)			(125,867)		1,519,822		160,948	160,948	31,396	
313855-10-8	FEDERAL SIGNAL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,140.000	41,325		18,967	39,115	(20,149)			(20,149)		18,967		22,358	22,358		
314211-10-3	FEDERATED INVESTORS		04/09/2013	Various	7,380.000	174,602		173,883	149,297	25,984		1,398	24,585		173,883		720	720	1,771	
31428X-10-6	FEDEX CORP		04/09/2013	MORGAN STANLEY	20,720.000	1,981,051		1,771,918	1,900,438	(128,510)			(128,510)		1,771,928		209,123	209,123	2,901	
30241L-10-9	FEI COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	77,839		32,430	70,989	(38,558)			(38,558)		32,430		45,408	45,408	102	
31430F-10-1	FELCOR LODGING TRUST INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,600.000	51,431		32,928	44,832	(11,904)			(11,904)		32,928		18,503	18,503		
315405-10-0	FERRO CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,660.000	34,133		22,844	27,839	(4,995)			(4,995)		22,844		11,289	11,289		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		11/26/2013	Various	41,116.000	1,725,757		1,364,755	1,431,248	(66,493)			(66,493)		1,364,755		361,002	361,002	12,681	
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		04/10/2013	UNION BANK OF SWITZERLAND	15,000.000	392,850		224,142	353,250	(129,108)			(129,108)		224,142		168,708	168,708	2,400	
316645-10-0	FIFTH & PACIFIC CO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,820.000	102,470		44,380	84,909	(40,529)			(40,529)		44,380		58,090	58,090		
31678A-10-3	FIFTH STREET FINANCE CORP		04/09/2013	Various	8,280.000	90,503		91,246	86,278	17,532		12,564	4,968		91,246		(742)	(742)	2,380	
316773-10-0	FIFTH THIRD BANCORP		04/09/2013	MORGAN STANLEY	63,380.000	1,038,458		847,273	962,742	(115,470)			(115,470)		847,273		191,185	191,185	13,310	
317485-10-0	FINANCIAL ENGINES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	115,399		96,146	96,015	131			131		96,146		19,253	19,253		
31787A-50-7	FINISAR CORP		04/09/2013	Various	6,900.000	95,127		96,107	112,470	282		16,644	(16,363)		96,107		(981)	(981)		
317923-10-0	FINISH LINE INC		04/09/2013	Various	3,580.000	66,006		40,307	67,769	(27,422)		41	(27,463)		40,307		25,699	25,699	7	
318071-40-4	FINNING INTERNATIONAL INC	C	05/31/2013	ITG, INC CANADA	11,200.000	245,243		318,131	276,372	35,639			35,639	6,120	318,131	(19,180)	(53,708)	(72,888)	2,706	
31847R-10-2	FIRST AMERICAN FINANCIAL		04/10/2013	Various	13,820.000	337,217		209,622	332,924	(123,302)			(123,302)		209,622		127,595	127,595	554	
319383-10-5	FIRST BUSEY CORP		06/07/2013	Various	11,380.000	51,052		49,944	52,917	(2,973)			(2,973)		49,944		1,107	1,107	36	
319438-10-0	FIRST CAPITAL REALTY	C	05/31/2013	ITG, INC CANADA	6,200.000	115,033		98,283	117,188	(19,656)			(19,656)	752	98,283	(4,593)	21,343	16,749	2,213	
31942D-10-7	FIRST CASH FINL SVCS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	108,036		78,427	100,232	(21,805)			(21,805)		78,427		29,609	29,609		
31946M-10-3	FIRST CITIZENS BCSH CL A		04/10/2013	Various	560.000	103,373		102,312	91,560	21,278		10,526	10,752		102,312		1,061	1,061	168	
319829-10-7	FIRST COMMONWEALTH FINL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	14,640.000	104,988		102,581	99,845	2,736			2,736		102,581		2,407	2,407		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32023E-10-5	FIRST FINANCIAL HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	102,741		88,414	100,450	(12,036)			(12,036)		88,414		14,327	14,327		
320209-10-9	FIRST FINL BANCORP		04/09/2013	Various	3,860.000	60,435		61,953	56,433	15,140		9,621	5,520		61,953		(1,518)	(1,518)	2,162	
32020R-10-9	FIRST FINL BANKSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,590.000	107,756		90,957	101,036	(10,079)			(10,079)		90,957		16,799	16,799		
320517-10-5	FIRST HORIZON NATL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,264.000	186,161		128,579	180,996	(52,418)			(52,418)		128,579		57,582	57,582	183	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	22,940		17,796	20,838	(3,042)			(3,042)		17,796		5,144	5,144		
32076V-10-3	FIRST MAJESTIC SILVER CORP	C	05/31/2013	ITG, INC CANADA	8,000.000	86,633		107,047	161,173	(52,914)			(52,914)	(1,213)	107,047	(3,365)	(17,049)	(20,414)		
320867-10-4	FIRST MIDWEST BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,180.000	91,009		81,851	89,894	(8,043)			(8,043)		81,851		9,158	9,158	72	
33582V-10-8	FIRST NIAGARA FINL GRP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	24,631.000	189,795		186,703	195,324	(8,621)			(8,621)		186,703		3,092	3,092		
G34804-10-7	FIRST PACIFIC CO	D	05/31/2013	UBS WARBURG ASIA LIMITED	156,000.000	206,423		107,558	171,279	(62,619)			(62,619)	(1,102)	107,558	513	98,352	98,865		
33610F-10-9	FIRST POTOMAC REALTY TRUST		04/09/2013	Various	5,140.000	83,588		74,652	63,530	10,362			10,362		74,652		8,936	8,936	(4,112)	
335934-10-5	FIRST QUANTUM MINERALS LTD	C	05/31/2013	Various	29,200.000	524,875		516,837	642,535	(114,978)			(114,978)	(10,720)	516,837	(20,449)	28,487	8,038	2,833	
33616C-10-0	FIRST REPUBLIC BANK		11/26/2013	Various	6,593.000	244,991		194,535	216,119	(21,584)			(21,584)		194,535		50,456	50,456	791	
337932-10-7	FIRSTENERGY CORP		04/09/2013	MORGAN STANLEY	26,735.000	1,195,266		985,252	1,116,454	(131,201)			(131,201)		985,252		210,013	210,013	14,704	
337915-10-2	FIRSTMERIT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,320.000	95,298		78,747	89,681	(10,934)			(10,934)		78,747		16,551	16,551		
33761N-10-9	FIRSTSERVICE CORP	C	05/31/2013	ITG, INC CANADA	2,700.000	86,489		57,619	76,143	(14,156)			(14,156)	(4,368)	57,619	1,140	27,730	28,870		
337738-10-8	FISERV INC COM		11/26/2013	DEUTSCHE BANK AG	6,733.000	703,909		399,286	453,632	(139,870)			(139,870)		399,286		304,624	304,624		
G38992-10-5	FISHER & PAYKEL HEALTHCARE CORP	D	05/31/2013	INSTINET HONG KONG	52,128.000	130,918		111,692	106,224	23,381			23,381	(17,913)	111,692	18,050	1,176	19,226	2,374	
337756-20-9	FISHER COMMUNICATIONS INC		08/09/2013	MERGER	100.000	4,100		2,240	2,699	(459)			(459)		2,240		1,860	1,860	30	
Q3911L-12-3	FKP PROPERTY GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	11,066.000	18,030		12,982	12,982	1,912			1,912	(1,912)	12,982	2,213	2,835	5,047		
339041-10-5	FLEETCOR TECHNOLOGIES I		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	80,855		35,829	72,964	(37,135)			(37,135)		35,829		45,026	45,026		
G3915B-10-5	FLETCHER BUILDING LTD	D	05/31/2013	INSTINET HONG KONG	47,379.000	318,197		303,316	327,946	2,335			2,335	(26,965)	303,316	15,211	(330)	14,882	12,421	
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	12/17/2013	Various	428,185.000	3,115,998		2,901,501	372,227	74,887		41,920	32,967		2,901,501		214,497	214,497		
G39175-10-6	FLIGHT CENTRE LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	5,044.000	198,902		94,118	141,390	(31,812)			(31,812)	(15,459)	94,118	8,337	96,447	104,784	2,391	
302445-10-1	FLIR SYSTEMS INC		04/09/2013	MORGAN STANLEY	8,640.000	221,875		176,688	192,758	(16,070)			(16,070)		176,688		45,187	45,187	778	
343389-10-2	FLOTEK INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,660.000	48,231		18,655	44,652	(25,997)			(25,997)		18,655		29,576	29,576		
343468-10-4	FLOW INTERNATIONAL CORP		06/07/2013	CHEEVERS	700.000	2,569		1,604	2,450	(846)			(846)		1,604		964	964		
343498-10-1	FLOWERS INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,380.000	224,569		150,057	195,003	(44,946)			(44,946)		150,057		74,512	74,512		
34354P-10-5	FLOWSERVE CORPORATION		04/09/2013	MORGAN STANLEY	3,940.000	643,753		450,165	578,392	(128,227)			(128,227)		450,165		193,588	193,588	3,073	
K90242-13-0	FLSMIDTH & CO A/S	D	05/31/2013	UBS AG	3,553.000	179,374		263,266	205,429	68,836			68,836	(10,999)	263,266	8,253	(92,146)	(83,892)	4,785	
343412-10-2	FLUOR CORP		04/09/2013	MORGAN STANLEY	10,620.000	666,147		587,166	623,819	(36,653)			(36,653)		587,166		78,981	78,981	1,699	
343873-10-5	FLUSHING FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,680.000	56,064		41,422	56,451	(15,029)			(15,029)		41,422		14,641	14,641		
30249U-10-1	FMC TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	17,080.000	912,750		736,887	731,536	5,357			5,357		736,893		175,857	175,857		
302520-10-1	FNB CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,220.000	83,274		67,179	76,676	(9,497)			(9,497)		67,179		16,094	16,094		
344849-10-4	FOOT LOCKER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	35,927		15,496	33,405	(17,909)			(17,909)		15,496		20,431	20,431	187	
345370-86-0	FORD MTR C O DEL COM PAR U		04/09/2013	Various	247,780.000	3,169,159		3,116,673	3,208,751	211,177		303,255	(92,078)		3,116,673		52,486	52,486	24,778	
345550-10-7	FOREST CITY ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,120.000	170,040		155,451	163,438	(7,987)			(7,987)		155,451		14,589	14,589		
345838-10-6	FOREST LABS INC		11/26/2013	DEUTSCHE BANK AG	7,861.000	355,600		257,525	277,651	(20,125)			(20,125)		257,525		98,075	98,075		
346091-70-5	FOREST OIL CORP.		04/09/2013	Various	10,200.000	51,123		53,652	68,238	6,528		21,114	(14,586)		53,652		(2,529)	(2,529)		
346233-10-9	FORESTAR GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	54,081		30,548	48,524	(17,976)			(17,976)		30,548		23,533	23,533		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
346375-10-8	FORMFACTOR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	25,919		26,211	23,621	2,590			2,590		26,211		(292)	(292)		
346563-10-9	FORRESTER RESEARCH INC		04/09/2013	Various	1,260.000	37,265		35,869	33,768	2,295		194	2,101		35,869		1,396	1,396	45	
G39360-10-4	FORTESCUE NPV	D	05/31/2013	Various	88,247.000	298,218		378,893	426,022	20,524			20,524	(67,654)	378,893	42,443	(123,118)	(80,675)		
34959E-10-9	FORTINET INC		04/09/2013	Various	7,020.000	135,851		111,114	147,911	(36,797)			(36,797)		111,114		24,737	24,737		
349553-10-7	FORTIS INC COM	C	05/31/2013	ITG, INC CANADA	9,500.000	304,041		248,100	326,494	(61,207)			(61,207)	(17,187)	248,100	3,385	52,556	55,941	4,857	
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,580.000	344,227		176,448	309,148	(132,673)			(132,673)		176,474		167,753	167,753		
349853-10-1	FORWARD AIR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,960.000	72,512		57,605	68,620	(11,015)			(11,015)		57,605		14,907	14,907		
34988V-10-6	FOSSIL GROUP INC		04/09/2013	MORGAN STANLEY	4,240.000	408,779		373,513	394,744	(21,230)			(21,230)		373,514		35,265	35,265		
J13650-10-6	FOSTER ELECTRIC CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	51,182		44,469	48,436	(2,042)			(2,042)	(1,924)	44,469	(4,778)	11,491	6,713	424	
350060-10-9	FOSTER LB CO CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	66,160		42,150	66,029	(23,877)			(23,877)		42,152		24,008	24,008		
H27178-10-4	FOSTER WHEELER AG	R	04/09/2013	Various	8,914.000	197,229		203,685	216,788	43,061		56,165	(13,104)		203,685		(6,455)	(6,455)		
G36550-10-4	FOXCONN INTERNATIONAL	D	05/31/2013	UBS WARBURG ASIA LIMITED	193,000.000	101,270		84,822	93,626	(8,806)			(8,806)	2	84,822	(134)	16,582	16,448		
J13671-10-2	FP CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,000.000	62,961		49,273	66,617	(14,031)			(14,031)	(3,313)	49,273	(4,861)	18,550	13,689	609	
351858-10-5	FRANCO NEVADA CORP	C	05/31/2013	ITG, INC CANADA	8,400.000	351,504		271,452	479,012	(191,626)			(191,626)	(15,934)	271,452	(1,658)	81,711	80,053	2,122	
353514-10-2	FRANKLIN ELECTRIC, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	104,350		61,965	96,985	(35,020)			(35,020)		61,965		42,385	42,385		
354613-10-1	FRANKLIN RES INC		04/09/2013	MORGAN STANLEY	10,700.000	1,625,012		1,202,416	1,344,990	(142,574)			(142,574)		1,202,416		422,596	422,596	3,103	
35471R-10-6	FRANKLIN STREET PROPERTIES		04/24/2013	Various	9,160.000	124,151		118,361	112,760	5,135			5,135		118,361		5,790	5,790	(1,623)	
Y2642C-15-5	FRASER AND NEAVE	D	04/23/2013	UBS WARBURG ASIA LIMITED	67,000.000	440,008		206,660	532,051	(266,994)			(266,994)	(58,398)	206,660	20,608	212,740	233,348	6,488	
Y2642S-10-1	FRASERS CENTREPOINT TRUST	D	05/31/2013	UBS WARBURG ASIA LIMITED	82,000.000	131,516		76,166	134,261	(40,184)			(40,184)	(17,910)	76,166	8,703	46,647	55,350	3,012	
R25663-10-6	FRED OLSEN ENERGY ASA	D	05/31/2013	UBS AG	3,402.000	143,186		140,115	147,811	1,347			1,347	(9,043)	140,115	1,028	2,043	3,071	9,620	
356108-10-0	FRED'S INC		04/10/2013	Various	3,700.000	50,364		50,616	49,247	2,335		966	1,369		50,616		(252)	(252)	222	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		05/31/2013	Various	65,240.583	2,206,921		2,159,451	2,231,208	941,947		1,013,711	(71,764)		2,159,462		47,459	47,459	20,388	
G37270-10-1	FREESCALE SEMICONDUCTOR LTD		04/09/2013	MORGAN STANLEY	4,240.000	61,520		53,710	46,682	7,038			7,038		53,721		7,799	7,799		
357023-10-0	FREIGHTCAR AMERICA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	27,010		24,793	24,662	133			133		24,795		2,215	2,215		
G36738-10-5	FRESH DEL MONTE PRODUCE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	73,673		66,040	71,145	(5,105)			(5,105)		66,040		7,633	7,633		
35804H-10-6	FRESH MKT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	113,788		90,749	112,531	(21,781)			(21,781)		90,749		23,039	23,039		
35906A-10-8	FRONTIER COMMUNICATIONS CORP		04/09/2013	Various	52,493.000	219,216		208,922	224,670	16,273		32,021	(15,748)		208,922		10,294	10,294	5,249	
J1516D-10-6	FRONTIER REAL ESTATE INVESTMENT CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15.000	137,560		115,716	130,978	(12,677)			(12,677)	(2,585)	115,716	(14,938)	36,782	21,844	2,664	
G3682E-12-7	FRONTLINE LTD	D	05/31/2013	Various	3,769.000	7,298		13,150	12,529	8,931		6,186	2,745	(2,124)	13,150	1,825	(7,677)	(5,852)		
302941-10-9	FTI CONSULTING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	95,122		75,429	95,700	(20,271)			(20,271)		75,429		19,693	19,693		
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		04/09/2013	Various	1,360.000	21,508		22,399	19,992	2,434		27	2,407		22,399		(891)	(891)		
35952H-10-6	FUELCELL ENERGY INC		06/07/2013	CHEEVERS	1,900.000	2,703		1,648	1,742	(94)			(94)		1,648		1,055	1,055		
J14112-10-6	FUJI ELECTRICS HLDGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	57,000.000	193,807		129,793	139,097	(5,283)			(5,283)	(4,020)	129,793	(16,171)	80,185	64,014	1,586	
J14208-10-2	FUJI FILM HLDGS CO NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	29,500.000	628,445		630,718	587,851	73,388			73,388	(30,521)	630,718	(60,911)	58,638	(2,273)	5,515	
J14406-13-6	FUJI HEAVY INDUSTRIES	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	44,000.000	1,045,375		238,790	547,551	(291,857)			(291,857)	(16,903)	238,790	(28,347)	834,932	806,584	4,187	
J14910-10-3	FUJI MACHINE MANUFACTURING CO LTD	D	05/31/2013	INSTINET	8,600.000	68,236		78,188	80,465	578			578	(2,855)	78,188	(8,949)	(1,003)	(9,952)	402	
J15477-10-2	FUJI MEDIA HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	108.000	201,592		166,147	162,503	3,754			3,754	(110)	166,147	(23,630)	59,075	35,446	2,221	
J14994-10-7	FUJI OIL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,600.000	84,369		77,008	80,893	138			138	(4,023)	77,008	(7,597)	14,958	7,361	686	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J15183-10-6	FUJI SEAL INTERNATIONAL INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,900.000	51,183		40,056	38,191	3,764			3,764	(1,899)	40,056	(3,952)	15,079	11,127	409	
J14784-12-8	FUJIKURA LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	30,000.000	108,392		92,889	92,639	4,857			4,857	(4,607)	92,889	(9,164)	24,667	15,503	701	
J15624-10-9	FUJITSU GENERAL LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,000.000	176,623		85,590	169,248	(79,471)			(79,471)	(4,186)	85,590	(10,410)	101,442	91,032	2,055	
J15708-15-9	FUJITSU LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	167,000.000	711,047		662,868	695,310	166,355			166,355	(198,796)	662,868	132,295	(84,117)	48,178		
J15792-10-4	FUJIYA CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	31,000.000	60,198		59,733	69,554	(6,362)			(6,362)	(3,459)	59,733	(5,893)	6,358	465	610	
J15960-10-7	FUKUI BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17,000.000	33,962		51,143	33,621	19,195			19,195	(1,672)	51,143	(5,045)	(12,136)	(17,182)	405	
J17129-10-7	FUKUOKA FINANCIAL GROUP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	56,000.000	233,097		216,140	222,795	4,912			4,912	(11,567)	216,140	(20,873)	37,830	16,956	3,141	
J16212-13-6	FUKUYAMA TRANSPORTING CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14,000.000	73,321		67,927	70,919	535			535	(3,527)	67,927	(6,701)	12,096	5,395	654	
359694-10-6	FULLER (H.B.) CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,720.000	146,391		83,796	129,530	(45,734)			(45,734)		83,796		62,595	62,595		
360271-10-0	FULTON FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,600.000	179,703		171,810	159,526	12,284			12,284		171,810		7,893	7,893		
J16307-10-0	FUNAI ELECTRIC CO JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,300.000	26,137		32,549	29,792	3,850			3,850	(1,093)	32,549	(3,584)	(2,827)	(6,412)	754	
360921-20-9	FURNITURE BRANDS INTERNATIONAL INC		10/01/2013	Various	142.857	49		52	1,060	(50)		959	(1,009)		52		(2)	(2)		
J16464-11-7	FURUKAWA ELECTRIC CO LTD JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	51,000.000	127,517		97,090	113,248	(10,278)			(10,278)	(5,880)	97,090	(9,376)	39,804	30,427	1,458	
36112J-10-7	FUSION-IO INC		04/09/2013	Various	2,180.000	32,638		35,683	49,987	872		15,173	(14,301)		35,687		(3,048)	(3,048)		
361268-10-5	G & K SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	62,027		42,538	53,274	(10,736)			(10,736)		42,538		19,489	19,489		
361970-10-6	GABRIEL RESOURCES LTD	C	05/31/2013	ITG, INC CANADA	16,700.000	23,852		44,123	39,582	6,087			6,087	(1,547)	44,123	75	(20,346)	(20,271)		
H28455-17-0	GALENICA HOLDING AG	D	05/31/2013	UBS AG	329.000	213,356		152,728	190,675	(15,085)			(15,085)	(22,862)	152,728	10,375	50,254	60,629	3,095	
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	10/31/2013	Various	17,319.000	303,563		262,869	218,532	49,867			49,867	(25,656)	262,869	19,586	21,109	40,694	8,545	
36467W-10-9	GAMESTOP C ORP NEW CL A		04/09/2013	MORGAN STANLEY	9,000.000	268,969		207,611	225,810	(18,199)			(18,199)		207,611		61,358	61,358	2,475	
364730-10-1	GANNETT IN C COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,900.000	253,236		122,937	232,329	(109,392)			(109,392)		122,937		130,299	130,299	3,408	
364760-10-8	GAP INC		04/09/2013	MORGAN STANLEY	20,524.000	754,708		387,499	637,065	(249,566)			(249,566)		387,499		367,209	367,209	5,644	
365558-10-5	GARDNER DENVER INC		07/30/2013	Various	4,580.000	331,249		253,535	313,730	(60,195)			(60,195)		253,535		77,714	77,714	128	
H2906T-10-9	GARMIN LTD		04/09/2013	Various	7,912.000	266,466		261,412	322,968	(49,715)		11,840	(61,555)		261,412		5,054	5,054	3,560	
366651-10-7	GARTNER GROUP INC NEW		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,080.000	160,107		129,129	141,742	(12,613)			(12,613)		129,129		30,978	30,978		
H30145-10-8	GATEGROUP HOLDING AG	D	05/31/2013	UBS AG	2,680.000	55,864		74,775	70,268	18,912			18,912	(14,406)	74,775	14,957	(33,867)	(18,911)		
361448-10-3	GATX CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,880.000	135,258		96,247	124,704	(28,457)			(28,457)		96,247		39,011	39,011		
H2942E-12-4	GEBERIT	D	05/31/2013	UBS AG	2,893.000	719,194		507,386	636,533	(80,152)			(80,152)	(48,994)	507,386	15,855	195,953	211,807	16,385	
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,600.000	9,350		5,616	9,074	(3,458)			(3,458)		5,616		3,734	3,734		
368736-10-4	GENERAC HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	78,810		38,764	74,110	(35,345)			(35,345)		38,764		40,046	40,046		
369300-10-8	GENERAL CABLE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,320.000	143,916		140,229	131,371	8,858			8,858		140,229		3,687	3,687		
369385-10-9	GENERAL COMMUNICATION - CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	23,005		23,372	26,852	(3,480)			(3,480)		23,372		(367)	(367)		
369550-10-8	GENERAL DYNAMICS CORP		04/09/2013	Various	19,720.000	1,367,482		1,372,824	1,366,004	35,757		28,937	6,820		1,372,824		(5,342)	(5,342)		
369604-10-3	GENERAL EL EC CO COM		12/19/2013	Various	907,620.000	21,836,370		16,197,470	19,050,944	(2,853,474)			(2,853,474)		16,197,470		5,638,900	5,638,900	424,050	
370023-10-3	GENERAL GROWTH PROPERTIES		04/10/2013	UNION BANK OF SWITZERLAND	29,033.000	604,903		416,827	576,305	(159,478)			(159,478)		416,827		188,076	188,076	3,194	
370334-10-4	GENERAL MLS INC		10/11/2013	Various	19,798.000	951,999		716,463	800,037	(83,574)			(83,574)		716,463		235,536	235,536	25,015	
37045V-10-0	GENERAL MOTORS CO		04/09/2013	Various	59,280.000	1,632,096		1,649,170	1,709,042	117,748		177,621	(59,873)		1,649,170		(17,074)	(17,074)		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
371532-10-2	GENESCO, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	56,659		25,025	50,600	(25,575)			(25,575)		25,025		31,634	31,634		
371559-10-5	GENESE WYOMING INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	124,728		64,795	112,598	(47,803)			(47,803)		64,795		59,933	59,933		
372284-20-8	GENIE ENERGY LTD B SHARES		04/09/2013	MORGAN STANLEY	2,380.000	24,369		21,574	16,898	4,676			4,676		21,574		2,794	2,794		
37244C-10-1	GENOMIC HEALTH		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,660.000	46,964		32,661	45,252	(12,590)			(12,590)		32,661		14,303	14,303		
371901-10-9	GENTEX CORP		04/09/2013	Various	10,080.000	196,551		201,701	189,706	38,768		26,773	11,995		201,701		(5,150)	(5,150)	2,722	
G38250-10-2	GENTING SINGAPORE PLC	D	05/31/2013	UBS WARBURG ASIA LIMITED	410,000.000	468,932		466,140	464,879	46,620			46,620	(45,358)	466,140	27,844	(25,051)	2,792	3,264	
372460-10-5	GENUINE PARTS CO		11/26/2013	Various	9,976.000	801,449		558,297	527,714	(98,630)			(98,630)		558,304		243,145	243,145	16,660	
37247D-10-6	GENWORTH FINL INC		04/09/2013	MORGAN STANLEY	35,840.000	350,644		298,189	269,158	29,030			29,030		298,189		52,455	52,455		
36159R-10-3	GEO GROUP INC		01/30/2013	Various	6,098.871	197,814		121,149	171,988	(50,839)			(50,839)		121,149		76,665	76,665	(28,854)	
37250W-10-8	GEOEYE INC		02/08/2013	Various	2,040.000	74,197		44,696	62,689	(17,993)			(17,993)		44,696		29,500	29,500		
H26091-14-2	GEORG FISCHER AG	D	05/31/2013	UBS AG	373.000	170,713		170,671	149,958	33,937			33,937	(13,224)	170,671	5,488	(5,446)	42	5,908	
961148-50-9	GEORGE WESTON LTD	C	05/31/2013	ITG, INC CANADA	8,200.000	664,339		461,029	582,079	(82,838)			(82,838)	(38,212)	461,029	13,107	190,203	203,310	5,297	
37364X-10-9	GEOSPACE TECHNOLOGIES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	84,027		45,816	81,760	(35,945)			(35,945)		45,816		38,211	38,211		
374163-10-3	GERON CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,100.000	23,234		22,348	21,291	1,057			1,057		22,348		886	886		
W3443C-10-7	GETINGE B	D	05/31/2013	UBS AG	17,523.000	524,132		358,404	592,589	(204,389)			(204,389)	(29,795)	358,404	11,481	154,247	165,728	9,548	
374297-10-9	GETTY REALTY CORP		12/23/2013	Various	2,160.000	41,240		34,730	39,010	(4,385)			(4,385)		34,730		6,510	6,510	38	
361652-20-9	GFI GROUP INC		04/10/2013	Various	8,840.000	29,523		29,526	28,642	5,304		4,420	884		29,526		(3)	(3)		
374689-10-7	GIBRALTAR INDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	49,952		26,042	46,168	(20,126)			(20,126)		26,042		23,910	23,910		
36237H-10-1	G-III APPAREL GROUP LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	64,189		52,243	60,929	(8,686)			(8,686)		52,243		11,946	11,946		
375916-10-3	GILDAN ACTIVEWEAR INC.	C	05/31/2013	ITG, INC CANADA	8,300.000	343,156		170,272	302,841	(113,506)			(113,506)	(19,063)	170,272	4,334	168,549	172,883	1,901	
375558-10-3	GILEAD SCIENCES INC		04/09/2013	MORGAN STANLEY	101,608.000	4,913,826		2,331,873	3,731,554	(1,399,681)			(1,399,681)		2,331,873		2,581,952	2,581,952		
G6901M-10-1	GIORDANO INTERNATIONAL LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	168,000.000	159,568		71,677	161,478	(88,680)			(88,680)	(1,121)	71,677	388	87,503	87,892		
H3238Q-10-2	GIVAUDAN SA REG	D	05/31/2013	UBS AG	730.000	944,454		695,827	768,001	(32,741)			(32,741)	(39,433)	695,827	2,687	245,940	248,627	27,752	
376370-10-5	GLACIER BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,980.000	62,402		37,293	58,546	(21,253)			(21,253)		37,293		25,110	25,110		
377316-10-4	GLATFELTER		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,100.000	75,993		51,872	71,668	(19,796)			(19,796)		51,872		24,121	24,121	369	
377341-20-1	GLEACHER & CO INC		06/07/2013	CHEEVERS	45.000	631		657	675	(18)			(18)		657		(26)	(26)		
379302-10-2	GLIMCHER REALTY TRUST		03/29/2013	Various	5,780.000	66,898		51,049	64,100	(13,923)			(13,923)		51,049		15,849	15,849	(1,544)	
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,640.000	41,702		24,548	44,218	(19,661)			(19,661)		24,557		17,145	17,145		
G3921A-10-0	GLOBAL CROSSING LTD	F	11/21/2013	Various	0.000	183									183		183	183		
G39319-10-1	GLOBAL INDEMNITY PLC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,430.000	30,321		22,442	31,646	(9,204)			(9,204)		22,442		7,880	7,880		
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES	D	05/31/2013	UBS WARBURG ASIA LIMITED	114,000.000	246,605		182,183	259,451	(61,746)			(61,746)	(15,522)	182,183	5,062	59,360	64,422		
37940X-10-2	GLOBAL PAYMENTS INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,640.000	277,946		235,066	255,492	(20,426)			(20,426)		235,066		42,880	42,880		
37954N-20-6	GLOBE SPECIALTY METALS		04/09/2013	Various	4,940.000	73,484		59,354	67,925	(2,512)		6,059	(8,571)		59,354		14,130	14,130	40	
J17304-13-0	GLORY LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,200.000	154,241		144,533	142,980	5,375			5,375	(3,823)	144,533	(17,321)	27,029	9,709	1,357	
380134-10-6	GMP CAPITAL INC	C	05/31/2013	ITG, INC CANADA	6,300.000	37,851		30,359	37,014	(4,531)			(4,531)	(2,124)	30,359	601	6,891	7,492	264	
38011M-60-3	GMX RESOURCES INC		12/31/2013	Various	61.539	8		17	400	304		687	(383)		17		(8)	(8)		
K4001S-21-4	GN STORE NORD	D	05/31/2013	UBS AG	13,120.000	253,370		97,729	189,644	(74,659)			(74,659)	(17,257)	97,729	8,135	147,506	155,641	937	
36191G-10-7	GNC HOLDINGS INC CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,140.000	179,283		140,526	171,059	(30,525)			(30,525)		140,534		38,750	38,750		
38068T-10-5	GOLD RESOURCE CORP		04/09/2013	Various	2,900.000	34,198		37,787	44,689	32,342		39,244	(6,902)		37,787		(3,589)	(3,589)	696	
380956-40-9	GOLDCORP INC	C	05/31/2013	ITG, INC CANADA	53,400.000	1,538,570		2,241,122	1,961,271	386,607			386,607	(106,756)	2,241,122	36,836	(739,388)	(702,552)	11,235	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
V39076-13-4	GOLDEN AGRI RESOURCES	D	05/31/2013	UBS WARBURG ASIA LIMITED	478,000.000	215,329		217,881	254,358	(17,474)			(17,474)	(19,003)	217,881	7,348	(9,900)	(2,552)	2,269	
38119T-10-4	GOLDEN STAR RESOURCES LTD	C	05/31/2013	ITG, INC CANADA	23,300.000	15,956		44,617	43,525	2,527			2,527	(1,436)	44,617	(235)	(28,425)	(28,661)		
38141G-10-4	GOLDMAN SA CHS GROUP INC		04/09/2013	MORGAN STANLEY	32,440.000	4,752,694		4,565,281	4,138,046	427,235			427,235		4,565,281		187,413	187,413	16,220	
04223N-11-2	GOODMAN FIELDER	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	143,405.000	111,422		66,611	92,307	(17,216)			(17,216)	(8,480)	66,611	5,781	39,029	44,811		
04229H-11-9	GOODMAN GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	89,643.000	477,944		267,548	402,980	(101,130)			(101,130)	(34,303)	267,548	20,580	189,817	210,397	8,604	
Y2808U-10-6	GOODPACK LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	37,000.000	48,311		42,672	55,735	(5,347)			(5,347)	(7,715)	42,672	5,153	486	5,638		
382410-40-5	GOODRICH PETROLEUM CORP		04/09/2013	Various	2,600.000	40,857		39,255	24,232	16,281		1,258	15,023		39,255		1,602	1,602		
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/09/2013	Various	22,360.000	279,847		281,948	308,792	(11,822)		15,010	(26,832)		281,960		(2,113)	(2,113)		
38259P-50-8	GOOGLE INC.		12/19/2013	Various	18,170.000	15,591,215		10,042,629	12,889,253	(2,846,623)			(2,846,623)		10,042,630		5,548,585	5,548,585		
383082-10-4	GORMAN RUPP CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	57,695		45,503	56,677	(11,174)			(11,174)		45,503		12,193	12,193		
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		04/24/2013	Various	4,920.000	130,834		128,419	117,932	13,389		3,152	10,237		128,419		2,415	2,415	34	
04252X-10-6	GPT GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	125,175.000	524,839		380,932	478,239	(50,666)			(50,666)	(46,641)	380,932	35,313	108,595	143,908	6,644	
384109-10-4	GRACO, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	232,774		147,489	209,049	(61,560)			(61,560)		147,489		85,285	85,285	1,015	
384313-10-2	GRAFTECH INTERNATIONAL LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,940.000	83,750		80,371	83,947	(3,576)			(3,576)		80,371		3,379	3,379		
384637-10-4	GRAHAM HOLDINGS COMPANY CO CLASS B		04/10/2013	UNION BANK OF SWITZERLAND	360.000	158,892		148,686	131,476	17,210			17,210		148,686		10,206	10,206		
384802-10-4	GRAINGER W W INC		04/10/2013	UNION BANK OF SWITZERLAND	1,720.000	388,764		303,597	348,076	(44,477)			(44,477)		303,600		85,165	85,165	1,376	
38526M-10-6	GRAND CANYON EDUCATION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	70,087		52,771	70,879	(18,106)			(18,106)		52,773		17,313	17,313		
387328-10-7	GRANITE CONSTRUCTION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	89,188		46,174	82,705	(36,531)			(36,531)		46,174		43,014	43,014	320	
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,560.000	73,599		38,617	68,218	(29,601)			(29,601)		38,617		34,983	34,983		
389914-10-2	GREAT CANADIAN GAMING CORP	C	05/31/2013	ITG, INC CANADA	7,200.000	67,888		45,723	69,057	(19,372)			(19,372)	(3,962)	45,723	904	21,261	22,165		
G4069C-14-8	GREAT EAGLE HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	37,000.000	148,074		115,238	122,683	(7,062)			(7,062)	(384)	115,238	182	32,654	32,836	2,051	
390607-10-9	GREAT LAKES DREDGE DOCK CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,680.000	51,901		35,176	50,722	(15,546)			(15,546)		35,176		16,725	16,725		
391164-10-0	GREAT PLAINS ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,220.000	216,441		191,246	207,568	(16,322)			(16,322)		191,246		25,195	25,195		
39153L-10-6	GREATBATCH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,260.000	60,524		53,052	52,522	530			530		53,052		7,471	7,471		
39138C-10-6	GREAT-WEST LIFECO INC	C	05/31/2013	ITG, INC CANADA	12,400.000	346,888		304,772	303,244	10,393			10,393	(8,864)	304,772	(3,243)	45,359	42,116	6,262	
J18807-10-7	GREE INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	9,400.000	91,429		118,344	145,460	(31,403)			(31,403)	4,286	118,344	(19,881)	(7,033)	(26,915)		
39304D-10-2	GREEN DOT CORP-CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	24,761		22,503	22,448	55			55		22,503		2,258	2,258		
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		04/09/2013	MORGAN STANLEY	5,600.000	308,810		132,160	231,616	(99,456)			(99,456)		132,160		176,650	176,650		
393222-10-4	GREEN PLAINS RENEWABLE ENERG		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	18,222		10,850	18,668	(7,812)			(7,812)		10,856		7,366	7,366		
393657-10-1	GREENBRIER COMPANIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	41,320		36,846	34,280	2,565			2,565		36,846		4,474	4,474		
395259-10-4	GREENHILL CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	99,046		48,031	87,343	(39,312)			(39,312)		48,031		51,015	51,015		
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		04/10/2013	Various	2,560.000	64,152		62,592	59,085	14,135		10,628	3,507		62,592		1,560	1,560		
397624-10-7	GREIF INC.		04/09/2013	Various	1,780.000	93,194		95,444	79,210	18,679		2,446	16,234		95,444		(2,250)	(2,250)	748	
G4111M-10-2	G-RESOURCES GROUP LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	1,008,000.000	40,400		56,063	47,467	8,926			8,926	(330)	56,063	304	(15,966)	(15,662)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
398905-10-9	GROUP 1 AUTOMOTIVE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	30,671		13,900	28,515	(14,615)			(14,615)		13,900		16,771	16,771		
399473-10-7	GROUPON COMMON		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,074.000	79,060		72,367	73,561	(1,194)			(1,194)		72,367		6,693	6,693		
J1770L-10-9	GS YUASA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	26,000.000	120,614		111,154	104,042	12,513			12,513	(5,402)	111,154	(10,735)	20,195	9,460	1,458	
36191U-10-6	GT ADVANCED TECHNOLOGIES INC		04/09/2013	Various	9,900.000	35,420		32,563	29,898	3,465		792	2,673		32,571		2,849	2,849		
401617-10-5	GUESS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,360.000	143,430		138,663	131,534	7,129			7,129		138,663		4,767	4,767		
40171V-10-0	GUIDEWIRE SOFTWARE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,606.000	52,591		40,945	47,730	(6,786)			(6,786)		40,945		11,646	11,646		
402307-10-2	GULF ISLAND FABRICATION		04/09/2013	Various	1,700.000	33,445		35,802	40,851	9,943		14,992	(5,049)		35,802		(2,357)	(2,357)	170	
402635-30-4	GULFPORT ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	109,669		76,165	100,901	(24,736)			(24,736)		76,165		33,505	33,505		
J17766-10-6	GUNMA BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	37,000.000	186,378		206,457	180,154	33,675			33,675	(7,372)	206,457	(21,853)	1,774	(20,078)	2,292	
W40501-10-3	GUNNEBO AB	D	05/31/2013	UBS AG	9,547.000	40,478		39,081	35,955	10,207			10,207	(7,081)	39,081	8,614	(7,217)	1,397	1,248	
J17850-12-4	GUNZE LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	33,000.000	80,888		86,255	86,254	1,938			1,938	(1,938)	86,255	(10,577)	5,211	(5,366)	2,359	
403530-10-8	GUYANA GOLDFIELDS INC	C	05/31/2013	ITG, INC CANADA	5,500.000	7,970		18,858	17,289	2,561			2,561	(992)	18,858	373	(11,261)	(10,888)		
404030-10-8	H E EQUIPMENT SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	48,470		32,785	38,881	(6,089)			(6,089)		32,792		15,678	15,678		
093671-10-5	H&R BLOCK INC		04/09/2013	MORGAN STANLEY	21,740.000	615,028		380,165	403,712	(23,547)			(23,547)		380,165		234,863	234,863	8,696	
J2358J-10-2	H2O RETAILING CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	87,177		62,424	92,986	(25,937)			(25,937)	(4,624)	62,424	(6,158)	30,911	24,753	583	
J17976-10-1	HACHIJUNI BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	33,000.000	171,314		192,663	164,494	32,246			32,246	(4,078)	192,663	(22,856)	1,507	(21,349)	2,041	
405024-10-0	HAEMONETICS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	137,480		96,329	135,589	(39,259)			(39,259)		96,329		41,151	41,151		
405217-10-0	HAIN CELESTIAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	36,151		21,859	35,785	(13,926)			(13,926)		21,859		14,292	14,292		
W4248R-10-9	HAKON INVEST AB	D	05/31/2013	UBS AG	5,292.000	148,587		90,457	96,234	(1,452)			(1,452)	(4,325)	90,457	2,370	55,760	58,130		
J19174-10-1	HAKUHODO DY HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,800.000	119,748		92,593	115,954	(17,392)			(17,392)	(5,969)	92,593	(8,979)	36,134	27,155	673	
40537Q-20-9	HALCON RESOURCES CORPORATION		04/09/2013	Various	7,451.000	57,153		53,847	51,561	15,227		12,941	2,286		53,847		3,306	3,306		
W3924P-12-2	HALDEX AB	D	05/31/2013	UBS AG	5,789.000	40,551		15,242	29,811	(8,698)			(8,698)	(5,871)	15,242	3,360	21,949	25,309	754	
406216-10-1	HALLIBURTON CO		04/09/2013	Various	60,200.000	2,354,803		2,078,525	2,088,338	21,058		30,868	(9,809)		2,078,529		276,274	276,274	7,525	
40637H-10-9	HALOZYME THERAPEUTICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,160.000	55,205		55,384	48,044	7,340			7,340		55,384		(180)	(180)		
J18270-10-8	HAMAMATSU PHOTONICS KK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,800.000	162,351		150,385	173,203	(17,722)			(17,722)	(5,096)	150,385	(18,171)	30,137	11,966	1,030	
410120-10-9	HANCOCK HLDG CO		04/09/2013	Various	5,538.000	161,807		171,235	175,776	35,599		40,140	(4,541)		171,235		(9,428)	(9,428)	1,329	
410345-10-2	HANESBRANDS, INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,540.000	281,169		211,888	270,083	(58,195)			(58,195)		211,888		69,282	69,282		
Y30148-11-1	HANG LUNG GROUP HKD1	D	05/31/2013	UBS WARBURG ASIA LIMITED	59,000.000	326,124		342,413	335,312	7,511			7,511	(410)	342,413	(65)	(16,224)	(16,289)	4,561	
Y30166-10-5	HANG LUNG PROP HKD1	D	05/31/2013	UBS WARBURG ASIA LIMITED	169,000.000	597,788		713,911	671,565	42,797			42,797	(452)	713,911	(589)	(115,534)	(116,122)	12,413	
Y30327-10-3	HANG SENG BANK	D	05/31/2013	UBS WARBURG ASIA LIMITED	51,800.000	833,768		777,330	793,289	(15,971)			(15,971)	13	777,330	(1,223)	57,661	56,438	20,687	
41043F-20-8	HANGER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	58,731		45,252	57,456	(12,204)			(12,204)		45,252		13,480	13,480		
J18439-10-9	HANKYU HANSHIN HLDG	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	74,000.000	398,042		355,395	381,704	(6,491)			(6,491)	(19,818)	355,395	(34,322)	76,969	42,648	3,624	
410867-10-5	HANOVER INS GROUP INC CO		04/10/2013	UNION BANK OF SWITZERLAND	3,780.000	184,156		166,733	146,437	20,296			20,296		166,733		17,423	17,423	1,247	
J18774-16-6	HANWA CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	28,000.000	102,073		118,101	108,807	10,043			10,043	(749)	118,101	(16,269)	241	(16,028)	2,094	

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
M52635-10-5	HAREL INSURANCE INVESTMENTS LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	1,405.000	74,759		42,333	62,773	(17,932)			(17,932)	(2,508)	42,333	2,228	30,199	32,427	725	
412822-10-8	HARLEY DAVIDSON INC		04/09/2013	MORGAN STANLEY	16,160.000	827,107		544,914	789,254	(244,340)			(244,340)		544,914		282,192	282,192	3,394	
413086-10-9	HARMAN INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,320.000	264,034		218,974	237,485	(18,511)			(18,511)		218,974		45,060	45,060		
413160-10-2	HARMONIC LIGHTWAVES INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,740.000	49,748		45,078	49,382	(4,304)			(4,304)		45,078		4,670	4,670		
413875-10-5	HARRIS CORP.		12/17/2013	Various	33,654.000	2,032,249		1,531,700	457,335	162		25,400	(25,239)		1,531,700		500,549	500,549	32,875	
414585-10-9	HARRIS TEETER SUPERMARKETS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	110,721		75,861	102,570	(26,709)			(26,709)		75,861		34,860	34,860	399	
415864-10-7	HARSCO CORP.		04/09/2013	Various	7,860.000	185,673		194,692	184,710	31,305		21,323	9,982		194,692		(9,020)	(9,020)	1,611	
416196-10-3	HARTE HANKS COMMUNICATIONS		04/09/2013	Various	4,080.000	30,361		31,783	24,072	9,384		1,673	7,711		31,783		(1,422)	(1,422)		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		04/09/2013	MORGAN STANLEY	25,980.000	680,237		427,371	582,991	(155,620)			(155,620)		427,371		252,866	252,866	5,670	
41754V-10-3	HARVEST NATURAL RESOURCES IN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,220.000	30,502		26,411	29,205	(2,794)			(2,794)		26,411		4,091	4,091		
Q4525E-11-7	HARVEY NORMAN HOLDINGS	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	47,963.000	138,695		90,019	94,610	3,439			3,439	(8,031)	90,019	7,180	41,497	48,677	2,209	
418056-10-7	HASBRO INC COM		04/09/2013	Various	6,220.000	272,830		269,597	223,298	61,052		14,753	46,299		269,597		3,233	3,233		
J18984-10-4	HASEKO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	108,000.000	146,945		67,586	84,937	(13,126)			(13,126)	(4,224)	67,586	(6,668)	86,026	79,358		
41902R-10-3	HATTERAS FINANCIAL CORP		04/10/2013	Various	4,960.000	136,964		136,053	123,058	17,737		4,741	12,995		136,053		912	912	6,944	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,780.000	208,009		175,828	195,589	(19,761)			(19,761)		175,828		32,181	32,181		
420261-10-9	HAWKINS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,580.000	61,276		52,516	61,051	(8,535)			(8,535)		52,516		8,760	8,760		
420877-20-1	HAYN INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	51,926		36,799	52,907	(16,108)			(16,108)		36,799		15,127	15,127		
40412C-10-1	HCA HOLDINGS INC		04/09/2013	MORGAN STANLEY	14,500.000	545,473		501,635	437,465	64,170			64,170		501,635		43,839	43,839		
404132-10-2	HCC INSURANCE HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,100.000	273,948		186,109	264,191	(78,082)			(78,082)		186,109		87,839	87,839	1,172	
40414L-10-9	HCP INC		11/26/2013	Various	29,800.000	1,568,565		1,018,359	1,346,364	(333,056)			(333,056)		1,018,367		550,198	550,198	(3,915)	
42217K-10-6	HEALTH CARE REIT INC		11/26/2013	Various	13,607.000	978,191		657,689	712,190	(185,644)			(185,644)		657,700		320,491	320,491	(10,551)	
421933-10-2	HEALTH MANAGEMENT A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	19,680.000	203,603		183,904	183,418	487			487		183,904		19,699	19,699		
42222G-10-8	HEALTH NET INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,640.000	150,463		133,894	137,052	(3,158)			(3,158)		133,894		16,569	16,569		
421946-10-4	HEALTHCARE REALTY TRUST INC		03/29/2013	Various	6,700.000	175,537		152,156	160,867	(9,347)			(9,347)		152,156		23,381	23,381	(4,115)	
421906-10-8	HEALTHCARE SERVICES GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,450.000	107,620		69,857	103,374	(33,517)			(33,517)		69,857		37,764	37,764		
421924-10-1	HEALTHSOUTH CORP		02/06/2013	Various	0.000	1,845											1,845	1,845		
421924-30-9	HEALTHSOUTH CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,740.000	183,980		160,631	163,391	(2,760)			(2,760)		160,631		23,349	23,349		
42222N-10-3	HEALTHSTREAM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	44,268		30,259	43,272	(13,010)			(13,010)		30,262		14,006	14,006		
422245-10-0	HEALTHWAYS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	37,009		22,915	37,664	(14,749)			(14,749)		22,915		14,094	14,094		
422347-10-4	HEARTLAND EXPRESS INC		04/10/2013	Various	3,600.000	47,927		48,024	47,052	11,480		10,508	972		48,024		(97)	(97)	72	
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,040.000	94,158		48,811	89,680	(40,869)			(40,869)		48,811		45,348	45,348		
422368-10-0	HEARTWARE INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	81,630		58,716	75,555	(16,839)			(16,839)		58,716		22,914	22,914		
422704-10-6	HECLA MINING CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	22,640.000	121,984		101,880	131,991	(30,111)			(30,111)		101,880		20,104	20,104		
422806-10-9	HEICO CORP		11/21/2013	Various	558.500	25,707		21,858	24,994	(3,136)			(3,136)		21,858		3,849	3,849		
422806-20-8	HEICO CORP CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	10,083		8,290	9,594	(1,304)			(1,304)		8,290		1,793	1,793		
422819-10-2	HEIDRICK & STRUGGLES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	39,021		30,800	38,150	(7,350)			(7,350)		30,800		8,221	8,221		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J19236-10-8	HEIWADO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,500.000	101,162		78,692	89,909	(6,746)			(6,746)	(4,471)	78,692	(7,763)	30,234	22,470	770	
G4388N-10-6	HELEN OF TROY LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	98,052		72,860	90,153	(17,293)			(17,293)		72,860		25,192	25,192		
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,040.000	164,677		102,268	145,306	(43,038)			(43,038)		102,268		62,409	62,409		
423452-10-1	HELMERICH & PAYNE, INC.		04/09/2013	Various	8,860.000	547,684		481,510	496,249	6,900		21,634	(14,734)		481,514		66,169	66,169	1,329	
H35927-12-0	HELVETIA HOLDING AG-REG	D	05/31/2013	UBS AG	383.000	158,064		140,500	144,982	2,470			2,470	(6,952)	140,500	288	17,276	17,564	7,112	
Y31476-10-7	HENDERSON LAND DEV.	D	05/31/2013	UBS WARBURG ASIA LIMITED	80,000.000	565,150		569,107	564,583	4,497			4,497	27	569,107	(916)	(3,041)	(3,957)		
W41422-10-1	HENNES & MAURITZ SEK0.25'B'	D	05/31/2013	UBS AG	71,643.000	2,472,375		2,236,170	2,472,366	(130,743)			(130,743)	(105,454)	2,236,170	53,175	183,030	236,205	88,668	
426281-10-1	HENRY JACK & ASSOCIATES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,920.000	203,878		124,974	193,159	(68,185)			(68,185)		124,974		78,904	78,904		
G4412G-10-1	HERBALIFE LTD		10/01/2013	Various	9,805.000	396,238		291,429	322,977	(27,895)		3,653	(31,548)		291,429		104,809	104,809	1,248	
427093-10-9	HERCULES OFFSHORE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,960.000	66,554		32,691	61,553	(28,862)			(28,862)		32,691		33,863	33,863		
427096-50-8	HERCULES TECHNOLOGY GROWTH		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,940.000	59,090		50,424	54,982	(4,558)			(4,558)		50,424		8,666	8,666		
427825-10-4	HERSHA HOSPITALITY TRUST		04/09/2013	Various	13,480.000	83,221		82,467	67,400	14,267			14,267		82,467		754	754	(2,375)	
427866-10-8	HERSHEY COMPANY		10/11/2013	DEUTSCHE BANK AG	4,191.000	393,727		216,239	271,547	(92,273)			(92,273)		216,239		177,488	177,488	5,372	
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		04/09/2013	MORGAN STANLEY	20,900.000	487,273		205,946	340,043	(134,088)			(134,088)		205,955		281,318	281,318		
42809H-10-7	HESS CORP		12/17/2013	Various	50,641.000	3,910,124		3,292,107	1,026,630	267,427		80,160	187,266		3,292,107		618,017	618,017	20,692	
428236-10-3	HEWLETT-PACKARD CO		04/09/2013	MORGAN STANLEY	104,251.000	2,315,290		1,354,220	1,485,577	(131,356)			(131,356)		1,354,220		961,069	961,069	30,550	
W40063-10-4	HEXAGON AB	D	05/31/2013	UBS AG	17,700.000	522,474		296,775	443,762	(99,452)			(99,452)	(47,535)	296,775	24,813	200,886	225,699	5,450	
428291-10-8	HEXCEL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,760.000	182,986		113,473	182,250	(68,777)			(68,777)		113,473		69,513	69,513		
40418F-10-8	HFF INC-CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,620.000	45,803		22,346	39,038	(16,692)			(16,692)		22,346		23,457	23,457		
42833L-10-8	HHGREGG INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	16,131		14,305	14,602	(291)			(291)		14,310		1,820	1,820		
428567-10-1	HIBBETT SPORTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	180.000	9,530		6,098	9,486	(3,388)			(3,388)		6,098		3,432	3,432		
42983D-10-4	HIGHER ONE HOLDINGS INC		04/09/2013	Various	3,040.000	27,917		27,026	32,042	17,998		23,014	(5,016)		27,026		891	891		
431284-10-8	HIGHWOODS PROPERTIES		03/29/2013	Various	4,980.000	178,460		153,845	166,581	(13,045)			(13,045)		153,845		24,614	24,614	(950)	
J19404-10-2	HIGO BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14,000.000	81,958		70,259	77,719	(3,596)			(3,596)	(3,865)	70,259	(6,931)	18,630	11,699	600	
J1949F-10-8	HIKARI TSUSHIN	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,700.000	205,810		65,872	142,497	(72,715)			(72,715)	(3,910)	65,872	(7,918)	147,856	139,938	1,880	
431475-10-2	HILL ROM HOLDINGS INC		04/09/2013	Various	4,860.000	164,136		156,653	138,510	23,963		5,820	18,143		156,653		7,483	7,483	133	
431571-10-8	HILLENBRAND INC		04/09/2013	MORGAN STANLEY	5,600.000	139,195		140,058	126,616	13,442			13,442		140,058		(863)	(863)	1,092	
432589-10-9	HILLSHIRE BRANDS CO		12/18/2013	Various	1,498.000	48,224		46,049							46,049		2,176	2,176	449	
432748-10-1	HILLTOP HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,580.000	85,224		56,109	89,093	(32,984)			(32,984)		56,109		29,115	29,115		
433406-10-5	HINO MOTORS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	34,000.000	504,018		158,086	303,961	(140,007)			(140,007)	(5,868)	158,086	(19,908)	365,839	345,931	4,853	
J19782-10-1	HIROSE ELECTRIC JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,300.000	302,555		249,626	273,718	(13,755)			(13,755)	(10,337)	249,626	(27,161)	80,090	52,929	1,505	
J03864-10-5	HIROSHIMA BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	37,000.000	150,891		150,427	154,479	(384)			(384)	(3,668)	150,427	(18,362)	18,826	465	1,046	
J20076-12-1	HISAMITSU PHARMACEUTICAL	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	213,853		152,763	213,346	(49,507)			(49,507)	(11,077)	152,763	(14,753)	75,842	61,090	1,381	
J20454-12-0	HITACHI	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	311,000.000	2,128,277		1,415,990	1,812,803	(400,820)			(400,820)	4,006	1,415,990	(211,807)	924,094	712,287	14,107	
J20118-10-5	HITACHI CABLE LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	29,000.000	52,542		40,087	47,291	(4,852)			(4,852)	(2,352)	40,087	(3,955)	16,410	12,455		
J20160-10-7	HITACHI CHEMICAL CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,500.000	119,252		107,280	112,068	1,030			1,030	(5,818)	107,280	(10,360)	22,333	11,973	1,242	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J20244-10-9	HITACHI CONSTR. MACHINE.	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,200.000	172,752		133,995	149,221	(7,479)			(7,479)	(7,747)	133,995	(12,940)	51,697	38,757	1,324	
J20416-10-3	HITACHI HIGH-TECH	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,600.000	132,022		115,623	114,960	6,632			6,632	(5,969)	115,623	(11,166)	27,565	16,399	522	
J20423-10-9	HITACHI KOKUSAI ELECTRIC INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	100,657		87,801	73,093	18,343			18,343	(3,635)	87,801	(8,662)	21,518	12,856	933	
J20538-11-2	HITACHI METALS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,000.000	170,858		178,533	135,269	44,782			44,782	(1,518)	178,533	(23,959)	16,285	(7,674)	1,030	
J2076M-10-6	HITACHI TRANSPORT SYSTEM LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,100.000	84,481		75,350	74,260	4,782			4,782	(3,693)	75,350	(7,434)	16,565	9,132	584	
J20790-10-1	HITACHI ZOSEN CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	67,000.000	105,193		89,266	93,760	168			168	(4,663)	89,266	(8,806)	24,734	15,927	1,277	
42840B-10-1	HI-TECH PHARMACAL CO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	960.000	35,192		31,785	33,581	(1,796)			(1,796)		31,785		3,407	3,407		
43365Y-10-4	HITTITE MICROWAVE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,880.000	115,326		98,715	116,748	(18,031)			(18,031)		98,717		16,609	16,609		
423074-10-3	HJ HEINZ CO		06/07/2013	Various	44,457.000	3,214,998		2,387,734	2,564,280	(176,535)			(176,535)		2,387,745		827,254	827,254	14,173	
Y3R29Z-10-7	HKT TRUST AND HKT LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	21,586.000	21,446		13,198	21,082	(7,842)			(7,842)	(42)	13,198	12	8,237	8,249	600	
40425J-10-1	HMS HLDGS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,520.000	153,668		139,318	143,078	(3,760)			(3,760)		139,318		14,350	14,350		
404251-10-0	HNI CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,040.000	127,366		123,991	121,442	2,549			2,549		123,991		3,375	3,375		
J21378-10-4	HOKKAIDO ELECTRIC POWER	D	05/31/2013	Various	13,400.000	179,426		141,525	162,105	13,364		28,332	(14,967)	(5,612)	141,525	(15,842)	53,742	37,900		
J21630-10-8	HOKKOKU BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	30,000.000	99,597		102,046	110,334	(6,588)			(6,588)	(1,700)	102,046	(13,169)	10,721	(2,448)	848	
J21882-10-5	HOKUETSU KISHU PAPER CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	19,000.000	84,969		97,778	109,651	(10,965)			(10,965)	(909)	97,778	(13,338)	529	(12,809)	1,086	
J21903-10-9	HOKUHOKU FINANCIAL GROUP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	95,000.000	185,497		143,167	139,536	10,876			10,876	(7,245)	143,167	(13,826)	56,156	42,330	3,390	
J22050-10-8	HOKURIKU ELECTRIC POWER	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	12,500.000	173,638		193,947	147,748	53,826			53,826	(7,627)	193,947	(18,785)	(1,523)	(20,308)	2,945	
J2224T-10-2	HOKUTO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,400.000	60,453		65,175	66,612	1,876			1,876	(3,313)	65,175	(6,430)	1,707	(4,722)	1,494	
H36940-13-0	HOLCIM	D	05/31/2013	UBS AG	18,351.000	1,417,426		1,311,402	1,341,216	96,786			96,786	(126,599)	1,311,402	70,401	35,622	106,023	22,268	
436106-10-8	HOLLYFRONTIER CORP		04/09/2013	MORGAN STANLEY	16,320.000	799,266		417,872	759,696	(341,824)			(341,824)		417,872		381,394	381,394	13,056	
W4200N-11-2	HOLMEN B	D	05/31/2013	UBS AG	4,168.000	113,365		111,481	123,269	(6,558)			(6,558)	(5,230)	111,481	2,621	(737)	1,884	4,892	
436440-10-1	HOLOGIC, INC.		04/09/2013	MORGAN STANLEY	17,420.000	376,824		344,983	348,923	(3,935)			(3,935)		344,988		31,836	31,836		
436893-20-0	HOME BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,090.000	73,207		52,167	69,012	(16,845)			(16,845)		52,167		21,040	21,040		
436913-10-7	HOME CAPITAL GROUP INC	C	05/31/2013	ITG, INC CANADA	2,900.000	149,077		134,282	172,043	(33,756)			(33,756)	(4,005)	134,282	(3,081)	17,876	14,795	1,244	
437076-10-2	HOME DEPOT INC		04/09/2013	MORGAN STANLEY	98,535.000	7,015,141		3,398,866	6,094,390	(2,695,514)			(2,695,514)		3,398,876		3,616,265	3,616,265	38,429	
437306-10-3	HOME PROPERTIES INC		03/29/2013	Various	3,060.000	193,382		163,664	187,609	(24,672)			(24,672)		163,664		29,718	29,718	(1,933)	
43739Q-10-0	HOMEAWAY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,601.000	60,797		52,766	57,222	(4,456)			(4,456)		52,766		8,031	8,031		
J22302-11-1	HONDA MOTOR CO., LTD.	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	110,100.000	4,212,509		3,974,993	4,004,678	198,050			198,050	(227,735)	3,974,993	(329,493)	567,008	237,516	40,986	
438516-10-6	HONEYWELL INTERNATIONAL INC		04/09/2013	MORGAN STANLEY	52,420.000	3,855,399		2,926,031	3,327,097	(401,061)			(401,061)		2,926,037		929,362	929,362	21,492	
Y33370-10-0	HONG KONG AND CHINA GAS	D	05/31/2013	UBS WARBURG ASIA LIMITED	361,658.000	1,033,242		716,262	986,867	(269,757)			(269,757)	(848)	716,262	(496)	317,476	316,980		
Y3506N-13-9	HONG KONG EXCHANGE CMN STK	D	05/31/2013	UBS WARBURG ASIA LIMITED	69,900.000	1,176,459		1,289,121	1,189,523	99,608			99,608	(10)	1,289,121	(1,975)	(110,686)	(112,662)	13,147	
Y3645L-10-1	HONG LEONG ASIA LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	22,000.000	28,489		26,435	30,258	365			365	(4,188)	26,435	3,192	(1,138)	2,054	350	
Y35518-11-0	HONGKONG & SHANGHAI HOTELS/THE	D	05/31/2013	UBS WARBURG ASIA LIMITED	55,500.000	98,652		65,713	77,477	(11,311)			(11,311)	(452)	65,713	283	32,656	32,939	715	
Y29790-10-5	HONGKONG AIRCRAFT HAECO	D	05/31/2013	UBS WARBURG ASIA LIMITED	5,200.000	73,989		65,609	71,383	(5,777)			(5,777)	2	65,609	(105)	8,485	8,380	1,339	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y37129-16-3	HOPEWELL HOLDINGS	D	05/31/2013	UBS WARBURG ASIA LIMITED	54,000.000	193,456		171,027	231,652	(60,519)			(60,519)	(105)	171,027	(193)	22,622	22,429	3,132	
440327-10-4	HORACE MANN EDUCATORS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,900.000	84,356		63,500	77,844	(14,344)			(14,344)		63,500		20,856	20,856		
J22428-10-6	HORIBA LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,600.000	130,058		98,528	103,630	(2,539)			(2,539)	(2,563)	98,528	(12,024)	43,554	31,530	1,254	
440452-10-0	HORMEL FOODS CORP		10/11/2013	Various	57,903.000	2,350,766		1,890,761	1,300,146	(50,163)			(50,163)		1,890,761		460,005	460,005	11,499	
440543-10-6	HORNBECK OFFSHORE SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	84,991		61,265	78,982	(17,715)			(17,715)		61,267		23,724	23,724		
440694-30-5	HORSEHEAD HOLDING CORP		04/09/2013	Various	4,740.000	49,530		51,571	48,395	9,832		6,656	3,176		51,571		(2,041)	(2,041)		
J23254-10-5	HOSHIZAKI ELECTRIC CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	110,769		58,152	92,737	(29,973)			(29,973)	(4,612)	58,152	(5,737)	58,354	52,617	1,014	
J22470-10-8	HOSIDEN CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,000.000	32,372		41,980	36,778	7,031			7,031	(1,829)	41,980	(4,141)	(5,466)	(9,608)	280	
441060-10-0	HOSPIRA INC.		04/09/2013	MORGAN STANLEY	4,040.000	123,747		127,058	126,210	848			848		127,058		(3,311)	(3,311)		
44106M-10-2	HOSPITALITY PROPERTY TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,120.000	229,434		230,189	213,590	16,598			16,598		230,189		(755)	(755)	4,286	
44107P-10-4	HOST HOTELS & RESORTS INC		04/09/2013	Various	44,840.000	788,637		731,690	702,643	29,330		265	29,065		731,708		56,929	56,929	8,520	
441339-10-8	HOT TOPIC		06/12/2013	Various	5,060.000	57,725		35,724	48,829	(13,105)			(13,105)		35,724		22,001	22,001		
V75384-10-3	HOTEL PROPERTIES LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	30,000.000	79,050		54,043	73,925	(9,649)			(9,649)	(10,233)	54,043	6,526	18,481	25,007	1,778	
J22680-10-2	HOUSE FOODS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,900.000	76,609		68,221	73,728	(1,841)			(1,841)	(3,667)	68,221	(6,730)	15,119	8,389	693	
44183U-10-0	HOUSTON AMERICAN ENERGY CORP		04/09/2013	Various	2,400.000	469		527	528	1,632		1,633	(1)		527		(58)	(58)		
44267D-10-7	HOWARD HUGHES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,790.000	129,530		75,359	130,706	(55,347)			(55,347)		75,359		54,171	54,171		
J22848-10-5	HOYA CORPORATION	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	30,400.000	621,490		665,806	594,534	102,140			102,140	(30,868)	665,806	(64,299)	19,983	(44,316)	9,923	
W3917K-16-3	HQ AB	D	05/31/2013	UBS AG	494.000	18		64	46	27			27	(9)	64	14	(60)	(46)		
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	10/31/2013	JPMORGAN CHASE & CO.	3,996.000	43,872		42,627							42,627	362	884	1,246	399	
404303-10-9	HSN INC DE L COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	18,950		11,015	17,626	(6,610)			(6,610)		11,015		7,935	7,935		
443320-10-6	HUB GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	54,555		38,501	50,400	(11,899)			(11,899)		38,501		16,053	16,053		
443510-20-1	HUBBELL, INC. CLASS B		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	158,809		100,766	147,256	(46,491)			(46,491)		100,766		58,043	58,043		
443628-10-2	HUDBAY MINERALS INC	C	05/31/2013	ITG, INC CANADA	10,200.000	83,027		103,930	102,645	7,174			7,174	(5,889)	103,930	2,056	(22,959)	(20,903)	853	
443683-10-7	HUDSON CITY BANCORP		04/09/2013	MORGAN STANLEY	19,040.000	163,639		155,938	154,795	1,142			1,142		155,938		7,702	7,702	1,523	
444859-10-2	HUMANA INC COM		04/09/2013	Various	9,140.000	713,910		537,234	627,278	(57,734)		32,308	(90,042)		537,237		176,674	176,674	4,753	
445658-10-7	HUNT TRANSPORT SVC		04/10/2013	UNION BANK OF SWITZERLAND	9,340.000	693,554		383,399	557,691	(174,287)			(174,287)		383,404		310,150	310,150		
446150-10-4	HUNTINGTON BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	62,960.000	437,908		415,136	402,314	12,822			12,822		415,136		22,772	22,772	2,518	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		04/09/2013	Various	4,010.000	183,347		106,185	173,793	(67,609)			(67,609)		106,185		77,162	77,162	81	
447011-10-7	HUNTSMAN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,700.000	243,831		174,309	217,830	(43,521)			(43,521)		174,309		69,523	69,523		
447462-10-2	HURON CONSULTING GR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	52,918		39,143	52,556	(13,413)			(13,413)		39,143		13,775	13,775		
448055-10-3	HUSKY ENERGY INC COM NPV	C	05/31/2013	ITG, INC CANADA	16,600.000	472,005		429,580	490,148	(45,635)			(45,635)	(14,933)	429,580	(2,919)	45,344	42,425	12,479	
W4235G-11-6	HUSQVARNA B	D	05/31/2013	UBS AG	31,828.000	181,965		146,652	191,738	(35,189)			(35,189)	(9,896)	146,652	4,990	30,323	35,313	6,225	
Y38024-10-8	HUTCHISON WHAMPOA	D	05/31/2013	UBS WARBURG ASIA LIMITED	146,000.000	1,565,993		1,121,254	1,523,884	(401,944)			(401,944)	(686)	1,121,254	(1,007)	445,746	444,738	28,782	
J22890-10-7	HYAKUGO BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	59,752		61,020	67,484	(3,107)			(3,107)	(3,356)	61,020	(6,020)	4,752	(1,268)	571	
J22932-10-7	HYAKUJUSHI BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	22,000.000	68,567		76,824	80,911	(63)			(63)	(4,024)	76,824	(7,579)	(678)	(8,257)	720	
Y3817K-10-5	HYFLUX LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	50,500.000	53,941		46,495	52,918	(2,798)			(2,798)	(3,626)	46,495	1,704	5,742	7,446	1,004	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
448954-20-6	HYPERDYNAMICS CORPORATION		04/10/2013	Various	14,700.000	8,865		8,913	8,789	1,501		1,341	160		8,949		(84)	(84)		
Y38203-12-4	HYSAN DEVELOPMENT CO	D	05/31/2013	UBS WARBURG ASIA LIMITED	50,000.000	222,780		164,105	240,296	(75,948)			(75,948)	(243)	164,105	(44)	58,719	58,675	5,024	
449172-10-5	HYSTER YALE MATERIALS HANDLING INC CL A		04/09/2013	Various	400.000	21,009		21,431	19,520	2,043		132	1,911		21,431		(423)	(423)	85	
44919P-50-8	IAC/INTERACTIVE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	111,975		59,647	129,602	(69,955)			(69,955)		59,647		52,328	52,328		
450913-10-8	IAMGOLD CORP	C	05/31/2013	Various	25,800.000	139,341		211,545	295,131	171,284		237,938	(66,654)	(16,932)	211,545	4,185	(76,389)	(72,205)	2,745	
450828-10-8	IBERIABANK CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	91,149		81,130	87,434	(6,303)			(6,303)		81,130		10,019	10,019	605	
J23059-11-6	IBIDEN CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,800.000	143,252		110,647	139,025	(21,160)			(21,160)	(7,218)	110,647	(10,686)	43,291	32,605	1,224	
44925C-10-3	ICF INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	42,255		41,558	42,661	(1,103)			(1,103)		41,558		696	696		
44928D-10-8	ICG GROUP INC		04/09/2013	Various	3,540.000	42,503		34,616	40,462	(4,906)		941	(5,846)		34,616		7,887	7,887		
451055-10-7	ICONIX BRAND GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	130,606		102,921	121,867	(18,946)			(18,946)		102,921		27,685	27,685		
44930G-10-7	ICU MEDICAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	37,868		21,223	37,777	(16,554)			(16,554)		21,223		16,646	16,646		
451107-10-6	IDACORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,580.000	210,776		174,384	198,543	(24,160)			(24,160)		174,384		36,393	36,393		
J2388K-10-3	IDEMITSU KOSAN CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	114,563		128,282	121,113	9,301			9,301	(2,131)	128,282	(17,415)	3,695	(13,720)	1,321	
45166R-20-4	IDENIX PHARMACEUTICALS INC		04/09/2013	Various	5,520.000	20,825		19,651	26,772	1,053		8,173	(7,121)		19,651		1,174	1,174		
45167R-10-4	IDEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,140.000	255,131		180,402	239,164	(58,759)			(58,759)		180,406		74,725	74,725	1,028	
45168D-10-4	IDEXX LABS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,720.000	359,145		247,469	345,216	(97,747)			(97,747)		247,469		111,676	111,676		
448947-50-7	IDT CORP CL B		08/02/2013	Various	2,140.000	29,408		24,127	20,416	3,034			3,034		24,127		5,280	5,280		
45169U-10-5	IGATE CORP		04/09/2013	Various	2,360.000	41,351		28,020	37,217	(8,622)		575	(9,197)		28,020		13,330	13,330		
449586-10-6	IGM FINANCIAL INC	C	05/31/2013	ITG, INC CANADA	8,500.000	399,179		358,614	355,127	9,942			9,942	(6,455)	358,614	(8,299)	48,864	40,565	7,749	
J2398N-10-5	IHI CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	115,000.000	433,113		218,349	295,264	(71,406)			(71,406)	(5,509)	218,349	(28,481)	243,245	214,764	5,375	
451734-10-7	IHS INC CL A		04/10/2013	UNION BANK OF SWITZERLAND	2,680.000	268,684		237,537	257,280	(19,739)			(19,739)		237,541		31,142	31,142		
902104-10-8	II VI INC		04/09/2013	Various	3,840.000	65,139		65,934	70,157	13,269		17,492	(4,223)		65,934		(795)	(795)		
452308-10-9	ILLINOIS TOOL WKS INC		04/09/2013	MORGAN STANLEY	30,000.000	1,864,626		1,541,234	1,824,300	(283,066)			(283,066)		1,541,234		323,392	323,392	11,400	
452327-10-9	ILLUMINA INC		04/09/2013	MORGAN STANLEY	7,680.000	426,363		235,162	426,931	(191,770)			(191,770)		235,162		191,202	191,202		
Q4875J-10-4	ILUKA RESOURCES LTD	D	05/31/2013	Various	29,593.000	301,085		284,336	277,124	31,840			31,840	(24,629)	284,336	(4,754)	21,503	16,750	3,080	
45253H-10-1	IMMUNOGEN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,500.000	92,038		40,755	82,875	(42,120)			(42,120)		40,755		51,283	51,283		
45256B-10-1	IMPAX LABORATORIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	102,342		101,709	106,548	(4,839)			(4,839)		101,709		633	633		
453038-40-8	IMPERIAL OIL LTD	C	05/31/2013	ITG, INC CANADA	19,700.000	773,525		761,861	845,416	(48,772)			(48,772)	(34,783)	761,861	1,135	10,529	11,664	5,932	
Q4887E-12-7	INCITEC PIVOT LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	124,815.000	346,091		429,336	418,551	57,973			57,973	(47,187)	429,336	17,794	(101,039)	(83,245)	15,864	
45337C-10-2	INCYTE CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,420.000	151,307		89,574	139,856	(50,282)			(50,282)		89,574		61,734	61,734		
Q48886-10-7	INDEPENDENCE GROUP NL	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	18,478.000	61,554		71,439	89,205	(13,203)			(13,203)	(4,562)	71,439	2,807	(12,692)	(9,885)	193	
453836-10-8	INDEPENDENT BANK CORP MA		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	72,338		63,324	67,743	(4,419)			(4,419)		63,324		9,014	9,014		
Y3974E-10-8	INDOFOOD AGRI RESOURCES LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	34,000.000	27,022		35,113	37,159	3,098			3,098	(5,144)	35,113	4,240	(12,331)	(8,091)	230	
455871-10-3	INDUSTRIAL ALLIANCE INSURANC	C	05/31/2013	ITG, INC CANADA	6,100.000	228,897		217,509	192,245	31,195			31,195	(5,930)	217,509	(2,597)	13,985	11,388	2,496	
W45430-12-6	INDUSTRIVARDEN C	D	05/31/2013	UBS AG	6,091.000	105,701		101,884	100,839	5,577			5,577	(4,532)	101,884	2,669	1,147	3,817	3,898	
45667G-10-3	INFINERA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,500.000	57,300		47,430	49,385	(1,955)			(1,955)		47,430		9,870	9,870		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	940.000	55,514		43,666	54,746	(11,080)			(11,080)		43,666		11,849	11,849		
45666Q-10-2	INFORMATICA CORP		04/09/2013	Various	7,260.000	252,431		218,909	220,123	53,704		54,915	(1,211)		218,912		33,519	33,519		
Q4933Q-12-4	INFRATIL LTD	D	05/31/2013	INSTINET HONG KONG	43,666.000	78,959		46,282	81,776	(19,258)			(19,258)	(16,236)	46,282	9,460	23,217	32,677	3,317	
N4578E-41-3	ING GROEP NV -CVA OTHER	D	10/31/2013	Various	34,214.000	402,232		408,402							408,402	5,301	(11,471)	(6,170)		
G47791-10-1	INGERSOLL-RAND PLC		12/09/2013	Various	22,820.000	1,310,251		972,512	1,094,447	(163,487)			(163,487)		972,512		337,740	337,740	4,792	
457153-10-4	INGRAM MICRO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,560.000	192,391		191,928	178,675	13,253			13,253		191,928		463	463		
457187-10-2	INGREDION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	230,766		137,671	222,928	(85,257)			(85,257)		137,671		93,095	93,095	900	
457461-20-0	INLAND REAL ESTATE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,580.000	86,301		74,358	80,280	(5,923)			(5,923)		74,358		11,944	11,944	910	
457983-10-4	INMET MINING CORP COM NPV	C	05/06/2013	Various	3,500.000	234,050		179,479	260,154	(69,084)			(69,084)	(11,591)	179,479	3,686	50,885	54,571		
45790B-10-4	INNERGEX RENEWABLE ENERGY INC	C	05/31/2013	ITG, INC CANADA	6,700.000	64,311		58,778	69,644	(8,366)			(8,366)	(2,501)	58,778	(255)	5,788	5,532	1,648	
45774N-10-8	INNOPHOS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	260.000	13,197		9,917	12,090	(2,173)			(2,173)		9,917		3,280	3,280		
45768S-10-5	INNOSPEC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	43,898		15,184	37,939	(22,755)			(22,755)		15,184		28,715	28,715		
J2467E-10-1	INPEX CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	147.000	641,276		808,035	777,800	34,288			34,288	(4,054)	808,035	(114,535)	(52,223)	(166,759)	4,903	
45765U-10-3	INSIGHT ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	68,512		54,954	61,490	(6,536)			(6,536)		54,954		13,557	13,557		
45778Q-10-7	INSPERITY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,880.000	62,356		50,427	61,213	(10,786)			(10,786)		50,427		11,929	11,929		
45784P-10-1	INSULET CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	82,865		53,910	75,543	(21,633)			(21,633)		53,910		28,955	28,955		
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	145,468.000	880,925		554,926	708,304	(84,299)			(84,299)	(69,078)	554,926	51,443	274,556	325,998	16,780	
45823T-10-6	INTACT FINACIAL GROUP	C	05/31/2013	ITG, INC CANADA	8,100.000	480,132		367,257	526,903	(143,449)			(143,449)	(16,197)	367,257	(3,790)	116,665	112,875	2,982	
457985-20-8	INTEGRA LIFE SCIENCES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	66,209		46,051	60,793	(14,742)			(14,742)		46,051		20,158	20,158		
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,920.000	85,748		70,765	87,016	(16,251)			(16,251)		70,765		14,983	14,983		
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		04/10/2013	UNION BANK OF SWITZERLAND	7,620.000	457,164		369,632	397,916	(28,284)			(28,284)		369,632		87,531	87,531	5,182	
458140-10-0	INTEL CORP		10/11/2013	Various	267,450.000	5,845,239		5,646,384	5,517,494	128,890			128,890		5,646,384		198,855	198,855	64,927	
45825N-10-7	INTELIQUENT INC		04/09/2013	Various	3,340.000	9,622		9,252	8,584	35,945		35,277	668		9,252		370	370		
458334-10-9	INTER PARFUMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	14,797		10,506	13,233	(2,727)			(2,727)		10,506		4,291	4,291	54	
45841N-10-7	INTERACTIVE BKRS GRP A		04/10/2013	Various	4,620.000	67,644		68,884	63,202	15,061		9,379	5,683		68,884		(1,241)	(1,241)	462	
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	60,534		42,547	50,310	(7,763)			(7,763)		42,547		17,988	17,988		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		11/22/2013	Various	5,506.560	854,243		659,180	681,698	(22,628)			(22,628)		659,182		195,061	195,061		
45867G-10-1	INTERDIGITAL INC		04/09/2013	Various	3,220.000	140,742		89,023	132,342	(41,545)		1,775	(43,319)		89,023		51,720	51,720	48	
458665-30-4	INTERFACE INC		04/09/2013	Various	4,000.000	66,684		50,699	64,320	(13,621)			(13,621)		50,699		15,985	15,985	15	
458786-10-0	INTERMEC INC		09/17/2013	Various	4,460.000	44,009		29,015	43,976	(14,961)			(14,961)		29,015		14,994	14,994		
45884X-10-3	INTERMUNE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,740.000	46,454		43,418	45,931	(2,512)			(2,512)		43,418		3,035	3,035		
45885A-30-0	INTERNAP NETWORK SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,260.000	32,183		20,328	29,564	(9,237)			(9,237)		20,328		11,856	11,856		
459044-10-3	INTERNATIONAL BANCSHARES CRP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,860.000	76,246		73,662	69,673	3,989			3,989		73,662		2,584	2,584		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		11/26/2013	Various	31,269.000	6,420,038		4,376,447	5,989,577	(1,613,130)			(1,613,130)		4,376,447		2,043,592	2,043,592	37,456	
N4598#-10-1	INTERNATIONAL MEZZANINE INVESTMENT	F	12/31/2013	DISTRIBUTION	0.000	177,778		80,173							80,173		97,605	97,605		
460146-10-3	INTERNATIONAL PAPER CO		04/09/2013	MORGAN STANLEY	30,480.000	1,443,311		778,446	1,214,323	(435,874)			(435,874)		778,449		664,862	664,862	9,144	
460254-10-5	INTERNATIONAL RECTIFIER CORP		04/09/2013	Various	4,960.000	96,147		104,904	87,941	31,923		14,960	16,963		104,904		(8,757)	(8,757)		
460335-20-1	INTERNATIONAL SPEEDWAY		04/10/2013	UNION BANK OF SWITZERLAND	2,800.000	93,282		82,247	77,336	4,911			4,911		82,247		11,035	11,035		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
460690-10-0	INTERPUBLIC GROUP OF COS INC		12/17/2013	Various	43,737.000	625,234		466,992	331,537	(43,390)			(43,390)		466,992		158,242	158,242	5,328	
46069S-10-9	INTERSIL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,120.000	105,445		107,020	100,475	6,545			6,545		107,020		(1,574)	(1,574)		
46113M-10-8	INTERVAL LEISURE GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	65,015		47,633	64,375	(16,741)			(16,741)		47,633		17,382	17,382		
46116V-10-5	INTL FCSTONE INC		04/09/2013	Various	1,660.000	27,545		28,901	28,901	6,394		6,394			28,901		(1,355)	(1,355)		
Q4968A-10-1	INTREPID MINES LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	61,603.000	16,243		14,262	13,431	1,257			1,257	(426)	14,262	272	1,709	1,980		
46121Y-10-2	INTREPID POTASH INC		04/09/2013	Various	4,300.000	80,495		80,668	91,547	22,335		33,214	(10,879)		80,668		(173)	(173)		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		04/09/2013	UNION BANK OF SWITZERLAND	920.000	67,969		50,618	61,217	(10,597)			(10,597)		50,619		17,349	17,349	313	
W4662R-10-6	INTRUM JUSTITIA AB	D	05/31/2013	UBS AG	6,163.000	127,157		59,161	91,894	(14,636)			(14,636)	(18,097)	59,161	13,040	54,956	67,996	4,031	
461202-10-3	INTUIT INC.		10/11/2013	Various	22,357.000	1,345,025		1,223,815	805,630	(118,574)			(118,574)		1,223,815		121,211	121,211	6,237	
46120E-60-2	INTUITIVE SURGICAL INC		04/09/2013	MORGAN STANLEY	2,720.000	1,349,671		924,684	1,333,806	(409,122)			(409,122)		924,685		424,986	424,986		
461203-10-1	INVACARE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	41,845		42,358	40,424	1,934			1,934		42,358		(514)	(514)	31	
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,920.000	172,787		171,087	156,103	14,984			14,984		171,087		1,700	1,700	5,148	
Q4976M-10-5	INVESTA OFFICE FUND	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	46,846.000	159,306		92,216	144,447	(28,030)			(28,030)	(24,200)	92,216	16,464	50,625	67,089	3,589	
W4776L-10-2	INVESTMENT AB ORESUND	D	05/31/2013	Various	3,461.000	60,576		45,521	54,266	1,942			1,942	(10,687)	45,521	9,317	5,738	15,055		
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		04/09/2013	MORGAN STANLEY	3,200.000	33,050		34,118	28,800	5,318			5,318		34,118		(1,068)	(1,068)		
W4810Z-12-8	INVESTOR B	D	05/31/2013	UBS AG	31,370.000	911,530		595,536	819,759	(181,912)			(181,912)	(42,312)	595,536	20,083	295,912	315,995	28,199	
46146P-10-2	INVESTORS BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	62,271		46,292	62,941	(16,649)			(16,649)		46,292		15,979	15,979		
461730-10-3	INVESTORS REAL ESTATE TRUST		03/29/2013	Various	11,080.000	107,780		85,045	96,728	(12,070)			(12,070)		85,045		22,734	22,734	(2,966)	
Q4976L-10-7	INVOCARE LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	19,291.000	228,628		141,737	175,844	(25,113)			(25,113)	(8,994)	141,737	5,569	81,321	86,890	3,804	
462044-10-8	ION GEOPHYSICAL CORP		04/09/2013	Various	9,660.000	64,432		62,413	62,887	15,019		15,492	(473)		62,413		2,019	2,019		
Q49809-10-8	IOOF HOLDINGS LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	24,562.000	221,169		147,820	183,856	(12,960)			(12,960)	(23,076)	147,820	16,913	56,437	73,350	5,048	
44984A-10-5	IPC THE HOSPITALIST CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	55,559		47,777	52,417	(4,640)			(4,640)		47,777		7,782	7,782		
44980X-10-9	IPG PHOTONICS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,140.000	74,922		35,860	75,981	(40,121)			(40,121)		35,860		39,062	39,062		
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD	D	05/31/2013	Various	15,844.000	129,280		141,229	135,541	14,272			14,272	(8,585)	141,229	89	(12,038)	(11,949)	3,987	
462726-10-0	IROBOT		04/09/2013	MORGAN STANLEY	1,940.000	48,181		48,077	36,356	11,721			11,721		48,077		104	104		
462846-10-6	IRON MTN INC PA		04/10/2013	UNION BANK OF SWITZERLAND	12,390.000	456,521		294,070	384,710	(90,639)			(90,639)		294,071		162,450	162,450	6,691	
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,060.000	78,209		65,521	67,205	(1,684)			(1,684)		65,521		12,687	12,687		
J25038-10-0	ISETAN MITSUKOSHI HLDGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	31,500.000	398,839		330,496	306,748	30,401			30,401	(6,653)	330,496	(41,597)	109,940	68,343	2,993	
464330-10-9	ISIS PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,380.000	168,338		95,592	119,035	(23,443)			(23,443)		95,592		72,746	72,746		
M5920A-10-9	ISRAEL CHEMICALS ILS1	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	33,032.000	366,414		403,165	395,205	14,542			14,542	(6,582)	403,165	8,281	(45,032)	(36,750)	9,489	
465074-20-1	ISRAEL DISCOUNT BANK LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	55,957.000	94,695		58,482	92,085	(29,922)			(29,922)	(3,680)	58,482	3,078	33,135	36,213		
45031U-10-1	ISTAR FINANCIAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,540.000	33,563		27,760	28,851	(1,091)			(1,091)		27,760		5,803	5,803		
J24994-10-5	ISUZU MOTORS JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	86,000.000	667,547		218,198	508,252	(270,508)			(270,508)	(19,546)	218,198	(24,952)	474,301	449,349	4,823	
J25638-10-0	IT HOLDINGS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,700.000	93,695		79,190	80,665	2,536			2,536	(4,012)	79,190	(7,812)	22,318	14,505	894	
465685-10-5	ITC HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	172,869		120,031	166,126	(46,095)			(46,095)		120,031		52,838	52,838		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J25027-10-3	ITO EN	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	27,400.000	609,609		415,807	503,857	(61,890)			(61,890)	(26,160)	415,807	(40,156)	233,958	193,802	10,379	
J2501P-10-4	ITOCHU CORP JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	104,700.000	1,340,643		922,441	1,098,281	(144,687)			(144,687)	(31,154)	922,441	(110,393)	528,596	418,203	19,927	
J25022-10-4	ITOCHU TECHNO-SOLUTIONS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,400.000	103,207		79,425	98,676	(14,218)			(14,218)	(5,033)	79,425	(7,745)	31,528	23,782	1,257	
J25037-12-8	ITOHAM FOODS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,000.000	69,954		53,607	69,947	(12,862)			(12,862)	(3,479)	53,607	(5,289)	21,635	16,347	749	
465741-10-6	ITRON INC		04/09/2013	Various	3,140.000	142,571		145,696	139,887	11,335		5,526	5,809		145,696		(3,125)	(3,125)		
450911-20-1	ITT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,600.000	171,738		133,736	154,836	(21,090)			(21,090)		133,746		37,992	37,992		
45068B-10-9	ITT EDUCATIONAL SVCS INC		04/09/2013	Various	1,729.000	21,329		23,826	29,929	7,227		13,331	(6,103)		23,826		(2,497)	(2,497)		
46600W-10-6	IXYS CORPORATION		04/10/2013	Various	2,500.000	23,854		23,975	22,850	5,271		4,146	1,125		23,975		(121)	(121)	75	
J25596-10-7	IYO BANK (THE)	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	19,000.000	164,470		163,003	150,084	18,139			18,139	(5,221)	163,003	(18,010)	19,477	1,467	977	
J25725-11-0	IZUMI	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,100.000	123,566		67,898	107,232	(34,002)			(34,002)	(5,333)	67,898	(6,698)	62,366	55,668	936	
466032-10-9	J & J SNACK FOODS CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	110,876		78,526	104,862	(26,336)			(26,336)		78,526		32,350	32,350		
J28711-10-9	J FRONT RETAILING	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	38,000.000	267,940		192,917	209,634	(5,833)			(5,833)	(10,884)	192,917	(18,631)	93,654	75,023	1,620	
708160-10-6	J.C. PENNEY CO. INC.		04/09/2013	Various	5,500.000	76,811		83,105	108,405	(9,735)		15,565	(25,300)		83,105		(6,294)	(6,294)		
48123V-10-2	J2 GLOBAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	93,787		64,249	90,517	(26,268)			(26,268)		64,249		29,538	29,538		
466313-10-3	JABIL CIRC UIT INC COM		04/09/2013	Various	13,180.000	251,572		212,142	254,242	(41,148)		952	(42,100)		212,142		39,430	39,430	43	
466367-10-9	JACK IN THE BOX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,200.000	121,292		96,322	120,120	(23,798)			(23,798)		96,322		24,970	24,970		
469814-10-7	JACOBS ENGINEERING GROUP INC		04/09/2013	MORGAN STANLEY	2,780.000	148,950		118,440	118,345	95			95		118,440		30,510	30,510		
J25832-10-6	JAFCO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,500.000	164,262		117,446	131,568	(9,849)			(9,849)	(4,272)	117,446	(13,334)	60,150	46,816	1,035	
47012E-10-6	JAKKS PACIFIC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	39,058		37,810	37,810						37,810		1,248	1,248	302	
470355-20-7	JAMES RIVER COAL CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,160.000	12,345		11,856	13,312	(1,456)			(1,456)		11,856		489	489		
47102X-10-5	JANUS CAP GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,780.000	128,315		100,594	117,406	(16,812)			(16,812)		100,594		27,721	27,721		
J2620N-10-5	JAPAN AIRPORT TERMINAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,100.000	52,308		55,486	42,060	15,517			15,517	(2,092)	55,486	(5,474)	2,297	(3,177)	249	
J2739K-10-9	JAPAN EXCELLENT INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17.000	97,795		87,177	95,357	(7,223)			(7,223)	(957)	87,177	(11,810)	22,428	10,617	2,010	
J6254G-10-4	JAPAN EXCHANGE GROUP INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	203,196		98,877	104,435	(2,230)			(2,230)	(3,329)	98,877	(11,414)	115,733	104,319	1,546	
J2785A-10-4	JAPAN LOGISTICS FUND INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	12.000	111,076		90,825	104,366	(11,612)			(11,612)	(1,929)	90,825	(11,584)	31,835	20,251	2,106	
J2740Q-10-3	JAPAN PETROLEUM EXP.	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	184,244		180,121	150,188	32,431			32,431	(2,497)	180,121	(22,415)	26,538	4,123	820	
J2741H-10-2	JAPAN PRIME REALTY INVT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	62.000	193,064		143,388	178,690	(30,001)			(30,001)	(5,301)	143,388	(17,079)	66,754	49,676	3,649	
J27523-10-9	JAPAN REAL ESTATE INV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	35.000	358,495		305,296	344,070	(36,254)			(36,254)	(2,521)	305,296	(42,521)	95,720	53,199	5,202	
J27544-10-5	JAPAN RETAIL FUND INVT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	127.000	239,892		167,394	232,952	(59,833)			(59,833)	(5,724)	167,394	(20,923)	93,421	72,498	4,448	
J27743-10-3	JAPAN STEEL WORKS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	150,693		122,784	148,430	(17,940)			(17,940)	(7,706)	122,784	(11,858)	39,767	27,909	1,096	
471109-10-8	JARDEN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	154,677		81,676	136,488	(54,810)			(54,810)		81,678		72,999	72,999		
Y43703-10-0	JARDINE CYCLE & CARRIAGE	D	05/31/2013	UBS WARBURG ASIA LIMITED	8,000.000	291,026		143,515	315,350	(134,039)			(134,039)	(37,796)	143,515	13,953	133,558	147,511	8,139	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G50871-10-5	JAZZ PHARMACEUTICALS PLC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,460.000	83,550		46,489	77,672	(31,183)			(31,183)		46,489		37,061	37,061		
Q5029L-10-1	JB HI-FI LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	10,264.000	163,298		91,683	110,290	641			641	(19,248)	91,683	18,528	53,087	71,615	5,248	
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		04/09/2013	Various	17,280.000	220,290		212,243	233,971	2,891		24,619	(21,728)		212,243		8,046	8,046		
472319-10-2	JEFFERIES GROUP INC NEW		03/01/2013	MERGER	12,394.000	270,053		153,810	230,157	(76,347)			(76,347)		153,810		116,243	116,243		
J2817M-10-0	JFE HOLDINGS INC NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	38,164.000	812,108		650,260	707,092	32,827			32,827	(89,660)	650,260	4,513	157,336	161,849	7,271	
J26945-10-5	JGC CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,000.000	546,765		319,843	495,183	(162,225)			(162,225)	(13,115)	319,843	(38,493)	265,415	226,921	6,805	
W4939T-10-9	JM AB	D	05/31/2013	UBS AG	5,140.000	110,805		79,184	91,652	2,215			2,215	(14,683)	79,184	11,480	20,140	31,621	4,517	
477839-10-4	JOHN BEAN TECH		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	51,848		49,355	49,756	(401)			(401)		49,355		2,493	2,493		
Q37116-10-2	JOHN FAIRFAX HLDGS NPV	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	189,623.000	123,517		104,764	100,402	13,625			13,625	(9,263)	104,764	9,139	9,614	18,753	1,970	
478160-10-4	JOHNSON & JOHNSON		11/26/2013	Various	119,382.000	9,866,540		7,727,291	8,368,678	(641,388)			(641,388)		7,727,291		2,139,249	2,139,249	96,462	
478366-10-7	JOHNSON CONTROLS INC		04/09/2013	Various	41,360.000	1,385,475		1,398,804	1,269,752	287,758		158,699	129,059		1,398,811		(13,336)	(13,336)	7,858	
G5150J-14-0	JOHNSON ELECTRIC HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	176,500.000	116,318		93,299	117,501	(23,506)			(23,506)	(696)	93,299	398	22,621	23,019	683	
J2838H-10-6	J-OIL MILLS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,000.000	52,394		52,550	50,171	4,874			4,874	(2,495)	52,550	(5,184)	5,028	(156)	841	
480200-10-7	JONES LANG LASALLE INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	288,380		251,604	263,572	(11,968)			(11,968)		251,604		36,776	36,776		
480838-10-1	JOS A BANK CLOTHIERS INC		04/09/2013	Various	2,250.000	91,113		93,686	95,805	2,014		4,132	(2,119)		93,686		(2,573)	(2,573)		
481165-10-8	JOY GLOBAL INC		04/09/2013	Various	6,200.000	360,407		363,204	395,436	94,141		126,372	(32,231)		363,205		(2,798)	(2,798)	1,085	
J28541-10-0	JOYO BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	38,000.000	189,449		165,417	179,749	(5,000)			(5,000)	(9,332)	165,417	(15,975)	40,007	24,032	1,612	
46625H-10-0	JP MORGAN CHASE & CO		04/09/2013	MORGAN STANLEY	248,433.000	12,095,311		9,705,936	10,923,599	(825,785)			(825,785)		10,097,814		1,997,497	1,997,497	149,060	
J2856K-10-6	JSR CORP JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	12,800.000	253,178		269,474	242,632	39,439			39,439	(12,597)	269,474	(26,024)	9,728	(16,296)	2,071	
J2946V-10-4	JTEKT CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,800.000	189,441		126,110	158,159	(23,837)			(23,837)	(8,211)	126,110	(12,179)	75,509	63,330	1,425	
H4414N-10-3	JULIUS BAER GROUP CMN STK	D	05/31/2013	UBS AG	15,562.000	613,581		523,289	549,647	36,293			36,293	(62,651)	523,289	40,417	49,875	90,292	10,027	
48203R-10-4	JUNIPER NETWORKS INC		04/09/2013	MORGAN STANLEY	31,100.000	559,464		534,920	611,737	(76,817)			(76,817)		534,920		24,544	24,544		
J2871O-10-1	JUPITER TELECOMM NPV	D	04/17/2013	MERGER	185.000	233,181		179,929	230,862	(38,947)			(38,947)	(11,986)	179,929	(11,773)	65,025	53,253	2,284	
J2870I-10-3	JUROKU BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	40,000.000	147,138		133,233	135,084	588			588	(2,438)	133,233	(16,608)	30,513	13,905	1,309	
48213W-10-1	JUST ENERGY GROUP INC	C	05/31/2013	ITG, INC CANADA	10,500.000	75,354		114,503	100,075	13,144			13,144	1,283	114,503	(5,673)	(33,476)	(39,149)	3,954	
J2969B-10-5	JX HOLDINGS INC COMMON STOCK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	166,340.000	829,846		823,860	929,189	(31,892)			(31,892)	(73,436)	823,860	(57,650)	63,637	5,986	12,542	
K55633-11-7	JYSKE BANK	D	05/31/2013	UBS AG	4,121.000	165,949		118,161	114,401	5,202			5,202	(1,442)	118,161	(76)	47,864	47,787		
48273J-10-2	K12		04/09/2013	Various	2,320.000	48,201		49,370	47,421	4,157		2,207	1,949		49,370		(1,169)	(1,169)		
48282T-10-4	KADANT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	41,949		31,362	41,356	(9,991)			(9,991)		31,364		10,585	10,585		
J2887C-10-7	KADOKAWA GROUP HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	91,788		65,270	82,282	(12,920)			(12,920)	(4,092)	65,270	(6,439)	32,957	26,517	1,327	
J29051-10-9	KAGOME CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,300.000	38,837		39,125	43,917	(2,608)			(2,608)	(2,184)	39,125	(3,860)	3,572	(288)	423	
J29094-10-9	KAGOSHIMA BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,000.000	97,973		99,967	100,295	1,184			1,184	(1,513)	99,967	(13,012)	11,018	(1,994)	679	
483007-70-4	KAISER ALUMINUM CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	79,175		48,147	78,963	(30,816)			(30,816)		48,147		31,028	31,028	384	
J29223-12-0	KAJIMA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	65,000.000	194,985		143,293	213,497	(59,292)			(59,292)	(10,912)	143,293	(13,950)	65,643	51,692	1,519	
J29258-10-0	KAKAKU.COM INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,200.000	174,836		72,904	118,827	(41,499)			(41,499)	(4,424)	72,904	(8,273)	110,205	101,932	1,201	
483548-10-3	KAMAN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	51,213		31,210	50,784	(19,574)			(19,574)		31,210		20,003	20,003	221	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J29438-11-6	KAMIGUMI CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	19,000.000	145,840		155,193	150,963	4,186			4,186	44	155,193	(22,319)	12,966	(9,353)	1,776	
J29653-10-2	KANDENKO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	41,132		46,541	44,874	3,899			3,899	(2,232)	46,541	(4,591)	(817)	(5,408)	566	
J2975N-10-6	KANEKA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	140,462		115,460	115,712	4,937			4,937	(5,189)	115,460	(11,867)	36,870	25,002	1,754	
J30169-10-6	KANSAI ELECTRIC POWER CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	48,800.000	613,198		584,083	511,902	83,085			83,085	(10,903)	584,083	(72,405)	101,521	29,115		
J30255-12-9	KANSAI PAINT CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,000.000	171,037		110,186	139,374	(21,952)			(21,952)	(7,236)	110,186	(10,641)	71,491	60,850	729	
485170-30-2	KANSAS CITY SOUTHERN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,082.000	753,226		328,660	674,685	(346,025)			(346,025)		328,660		424,566	424,566		
J30427-10-8	KANTO DENKA KOGYO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	22,909		13,678	17,024	(2,500)			(2,500)	(847)	13,678	(1,349)	10,580	9,231		
J30642-16-9	KAO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	37,700.000	1,199,827		929,685	980,597					(50,911)	929,685	(89,783)	359,924	270,141	11,499	
W53034-10-9	KAPPAHL AB	D	05/31/2013	Various	1,292.162	5,846		7,332	5,125	3,217			3,217	(1,009)	7,332	1,616	(3,102)	(1,486)		
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	64,992		40,606	60,801	(20,194)			(20,194)		40,606		24,386	24,386		
M6244J-10-7	KARDEN YAZAMUT	D	06/03/2013	Various	5,321.000	400		455	392	(1,038)		255	(1,293)	1,356	455	(352)	297	(55)		
Q5210P-10-1	KAROON GAS AUSTRALIA LIMITED	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	16,872.000	69,460		46,532	92,837	(28,556)			(28,556)	(17,750)	46,532	10,492	12,437	22,928		
J31502-10-7	KAWASAKI HEAVY IND	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	96,000.000	338,359		265,263	257,584	21,052			21,052	(13,373)	265,263	(25,617)	98,713	73,096	4,524	
J31588-11-4	KAWASAKI KISEN KAISHA	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	35,000.000	71,142		46,259	53,027	(4,061)			(4,061)	(2,707)	46,259	(4,506)	29,389	24,883	834	
486587-10-8	KAYDON CORPORATION		10/16/2013	Various	4,320.000	112,929		105,970	103,378	2,592			2,592		105,970		6,960	6,960	300	
48666K-10-9	KB HOME COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	53,953		16,642	44,872	(28,230)			(28,230)		16,642		37,311	37,311		
B5337G-16-2	KBC GROUP NV	D	10/31/2013	Various	8,866.000	481,888		432,442							432,442	8,322	41,124	49,446		
48242W-10-6	KBR INC		04/09/2013	Various	8,740.000	253,887		232,767	261,501	(19,886)		8,848	(28,734)		232,767		21,120	21,120	699	
48244B-10-0	KCG HOLDINGS INC CLASS A		07/17/2013	DIRECT	0.994	11		11							11					
J31843-10-5	KDDI CORP JPY5000	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	36,000.000	1,651,842		1,079,190	1,267,796	(177,230)			(177,230)	(11,376)	1,079,190	(145,064)	717,717	572,652	16,188	
J32083-10-7	KEIHIN CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,800.000	41,840		33,219	39,637	(4,447)			(4,447)	(1,971)	33,219	(3,277)	11,898	8,621	373	
J32104-11-9	KEIKYU CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	29,000.000	253,054		226,404	256,913	(17,171)			(17,171)	(13,339)	226,404	(21,865)	48,515	26,650	813	
J32190-12-6	KEIO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	33,000.000	223,797		209,868	245,406	(22,796)			(22,796)	(12,741)	209,868	(20,268)	34,196	13,928	1,542	
J32233-10-8	KEISEI ELECTRIC RAILWAY	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	197,679		129,970	193,651	(53,719)			(53,719)	(9,962)	129,970	(12,609)	80,318	67,709	645	
J05754-10-6	KEIYO BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	20,000.000	99,132		96,337	87,897	12,811			12,811	(4,371)	96,337	(9,504)	12,299	2,795	1,122	
487836-10-8	KELLOGG CO.		10/11/2013	DEUTSCHE BANK AG	2,236.000	135,851		121,833	124,881	(3,048)			(3,048)		121,833		14,019	14,019	2,996	
488152-20-8	KELLY SERVICES INC. CLASS A		04/09/2013	Various	2,480.000	42,031		35,823	39,035	(2,637)		572	(3,209)		35,826		6,204	6,204	9	
488295-10-6	KELT CORPORATION LTD	C	05/31/2013	ITG, INC CANADA	3,050.000	21,151		16,891							16,891	(990)	5,250	4,260		
488360-20-7	KEMET CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	20,089		16,884	19,215	(2,330)			(2,330)		16,884		3,205	3,205		
488401-10-0	KEMPER CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,240.000	138,307		117,242	125,080	(7,838)			(7,838)		117,242		21,065	21,065		
489170-10-0	KENNAMETAL, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,460.000	221,180		171,848	218,400	(46,552)			(46,552)		171,848		49,332	49,332		
Y4722Z-12-0	KEPPEL CORP	D	05/31/2013	Various	91,400.000	779,107		491,949	823,086	(245,175)			(245,175)	(85,962)	491,949	36,931	250,227	287,158	20,095	
V87778-10-2	KEPPEL LAND	D	05/31/2013	UBS WARBURG ASIA LIMITED	78,000.000	231,702		133,503	257,339	(104,854)			(104,854)	(18,982)	133,503	5,736	92,464	98,199	7,613	
Y4740G-10-4	KEPPEL REIT	D	05/31/2013	UBS WARBURG ASIA LIMITED	18,280.000	20,568		12,756							12,756	983	6,829	7,812		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G52440-10-7	KERRY PROPERTIES L HKD1	D	05/31/2013	UBS WARBURG ASIA LIMITED	51,000.000	206,390		253,024	264,842	(11,847)			(11,847)	29	253,024	(423)	(46,211)	(46,634)	3,613	
492515-10-1	KERYX BIOPHARMACEUTICAL COMMON STOCK		02/05/2013	THE WILLIAMS CAPITAL GROUP	1,300.000	8,898		2,054	3,406	(1,352)			(1,352)		2,054		6,844	6,844		
J33097-10-6	KEWPIE CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14,700.000	208,220		179,143	202,823	(29,656)			(29,656)	5,977	179,143	(30,095)	59,172	29,077	3,087	
J3246M-10-9	KEY COFFEE INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,600.000	54,934		60,925	64,452	(240)			(240)	(3,287)	60,925	(5,937)	(54)	(5,991)	240	
492914-10-6	KEY ENERGY SERVICES INC		04/09/2013	Various	9,560.000	72,933		77,245	66,442	31,672		20,869	10,803		77,245		(4,312)	(4,312)		
493267-10-8	KEYCORP NEW COM		04/09/2013	MORGAN STANLEY	69,760.000	686,590		604,736	587,379	17,356			17,356		604,736		81,855	81,855	3,488	
J32491-10-2	KEYENCE CORP JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,080.000	959,893		666,400	850,282	(152,094)			(152,094)	(31,788)	666,400	(74,487)	367,980	293,493	1,361	
49327I-10-0	KEYERA CORP	C	05/31/2013	ITG, INC CANADA	5,600.000	321,847		226,523	276,879	(58,467)			(58,467)	8,112	226,523	(15,185)	110,509	95,324	5,087	
493308-10-0	KEYNOTE SYSTEMS INC		08/23/2013	Various	2,360.000	38,605		34,173	33,252	920			920		34,173		4,432	4,432	21	
493732-10-1	KFORCE INC		04/10/2013	Various	3,260.000	45,069		38,253	46,716	(8,080)		383	(8,463)		38,253		6,817	6,817		
49427F-10-8	KILROY REALTY CORPORATION		03/29/2013	Various	440.000	24,888		14,478	20,843	(7,496)			(7,496)		14,478		10,411	10,411	(208)	
494368-10-3	KIMBERLY-CLARK CORP		11/26/2013	DEUTSCHE BANK AG	11,056.000	1,106,262		696,970	933,458	(236,488)			(236,488)		696,970		409,291	409,291	35,048	
49446R-10-9	KIMCO REALTY CORP		04/10/2013	Various	27,380.000	642,672		417,431	528,982	(113,427)			(113,427)		417,431		225,240	225,240	5,381	
J33093-10-5	KINDEN CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	80,660		61,941	64,882	386			386	(3,326)	61,941	(6,021)	24,740	18,719	953	
49456B-11-9	KINDER MORGAN INC CW17 WARRANTS		04/09/2013	MORGAN STANLEY	26,652.000	141,717			100,745	(100,745)			(100,745)				141,717	141,717		
49456B-10-1	KINDER MORGAN INC DEL		10/11/2013	Various	12,281.000	435,814		436,835							436,835		(1,021)	(1,021)	4,912	
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		11/26/2013	Various	7,445.049	901,881		908,325							908,325		(6,444)	(6,444)		
494580-10-3	KINDRED HEALTHCARE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,912.000	41,333		33,721	42,328	(8,606)			(8,606)		33,721		7,612	7,612		
Q5318K-10-3	KINGSGATE CONSOLIDATED LTD	D	05/31/2013	Various	10,874.000	16,677		45,709	49,673	41,901		39,525	2,376	(6,341)	45,709	3,366	(32,397)	(29,031)	485	
W4832D-11-0	KINNEVIK INVESTMENT AB	D	05/31/2013	UBS AG	16,385.000	436,275		292,366	341,782	(6,964)			(6,964)	(42,451)	292,366	32,906	111,003	143,909	13,649	
496902-40-4	KINROSS GOLD CORP COM	C	05/31/2013	ITG, INC CANADA	101,248.000	634,859		907,066	982,280	(42,484)			(42,484)	(32,731)	907,066	(4,632)	(267,575)	(272,207)	6,940	
J33136-12-8	KINTETSU CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	127,000.000	533,998		441,436	519,956	(51,524)			(51,524)	(26,996)	441,436	(42,631)	135,193	92,562	6,043	
497266-10-6	KIRBY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	171,058		108,556	159,676	(51,120)			(51,120)		108,556		62,502	62,502		
49740P-10-6	KIRKLAND LAKE GOLD INC	C	05/31/2013	ITG, INC CANADA	5,200.000	27,345		49,625	30,551	20,351			20,351	(1,277)	49,625	(124)	(22,156)	(22,280)		
J33652-10-8	KISSEI PHARMACEUTICAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	88,707		84,254	80,759	7,511			7,511	(4,016)	84,254	(8,312)	12,765	4,453	781	
482470-20-0	KIT DIGITAL INC		09/13/2013	Various	4,340.000	1,011		1,259	2,083	12,022		12,846	(825)		1,259		(247)	(247)		
49803T-10-2	KITE REALTY GROUP TRUST		04/03/2013	Various	6,300.000	39,369		22,728	35,217	(12,690)			(12,690)		22,728		16,641	16,641	(1,606)	
Q53422-10-3	KIWI INCOME PROPERTY TRUST	D	05/31/2013	INSTINET HONG KONG	156,944.000	145,219		101,436	148,901	(24,030)			(24,030)	(23,435)	101,436	14,305	29,478	43,784	8,490	
J34728-10-5	KIYO HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	46,000.000	64,308		57,845	67,033	(5,814)			(5,814)	(3,373)	57,845	(5,674)	12,137	6,463	1,290	
482480-10-0	KLA TENCOR CORP		04/09/2013	MORGAN STANLEY	12,200.000	642,540		534,100	582,672	(48,560)			(48,560)		534,112		108,428	108,428	4,880	
499005-10-6	KNIGHT CAPITAL GROUP INC		07/01/2013	Various	9,100.000	33,399		25,116	31,941	(6,825)			(6,825)		25,116		8,283	8,283		
499064-10-3	KNIGHT TRANSPORTATION INC		04/10/2013	Various	3,720.000	57,583		59,892	54,424	14,074		8,606	5,468		59,892		(2,309)	(2,309)	223	
498904-20-0	KNOLL INC		04/09/2013	Various	3,700.000	61,410		54,506	56,832	589		2,914	(2,326)		54,506		6,904	6,904	103	
J3430E-10-3	KOBAYASHI PHARMACEUTICAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,300.000	109,303		93,519	109,061	(10,119)			(10,119)	(5,424)	93,519	(9,226)	25,011	15,785	943	
J34555-14-4	KOBE STEEL JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	187,000.000	256,451		222,647	235,738	(5,407)			(5,407)	(7,684)	222,647	(25,281)	59,085	33,804		
500150-10-0	KODIAK OIL AND GAS GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,660.000	171,666		91,669	165,141	(73,472)			(73,472)		91,669		79,997	79,997		
500255-10-4	KOHLS CORP		04/09/2013	Various	15,160.000	720,355		699,331	651,577	212,248		164,494	47,754		699,331		21,024	21,024	5,306	
J34899-10-4	KOITO MANUFACTURING CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	148,386		140,789	115,469	31,316			31,316	(5,995)	140,789	(13,597)	21,193	7,596	897	
J34964-10-6	KOJIMA CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,500.000	29,470		29,368	36,795	(5,598)			(5,598)	(1,830)	29,368	(2,897)	3,000	102		
J35544-10-5	KOKUYO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,900.000	83,375		92,306	85,054	10,946			10,946	(3,694)	92,306	(9,595)	664	(8,931)	881	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J35759-12-5	KOMATSU LTD NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	64,400.000	1,678,702		1,421,933	1,626,665	(142,695)			(142,695)	(62,038)	1,421,933	(157,913)	414,681	256,769	14,632	
J3590M-10-1	KOMERI CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	67,348		60,581	65,643	(1,797)			(1,797)	(3,264)	60,581	(5,977)	12,743	6,767	445	
J35996-10-7	KONAMI CORP COMMON STOCK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	9,500.000	233,244		181,706	212,271	(28,091)			(28,091)	(2,474)	181,706	(24,429)	75,967	51,538	2,242	
J36060-11-9	KONICA MINOLTA INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	35,500.000	261,264		258,495	252,912	18,714			18,714	(13,131)	258,495	(24,964)	27,733	2,769	2,446	
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	10/31/2013	JPMORGAN CHASE & CO.	1,679.000	31,992		31,983							31,983	(483)	491	8		
50060P-10-6	KOPPERS CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,980.000	80,144		66,501	75,537	(9,036)			(9,036)		66,501		13,644	13,644	475	
500643-20-0	KORN/FERRY INTERNATIONAL		04/09/2013	Various	3,980.000	66,057		63,033	63,123	187		270	(83)		63,040		3,017	3,017		
J3622S-10-0	KOSE CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	75,190		72,257	64,714	10,761			10,761	(3,218)	72,257	(7,128)	10,062	2,933	609	
500760-10-6	KRAFT FOODS GROUP INC		04/10/2013	UNION BANK OF SWITZERLAND	24,980.000	1,279,769		825,134	1,135,841	(310,707)			(310,707)		825,134		454,635	454,635	24,980	
50077C-10-6	KRATON PERFORMANCE POLYMERS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,440.000	64,401		39,479	58,633	(19,154)			(19,154)		39,479		24,922	24,922		
50077B-20-7	KRATOS DEFENSE & SECURITY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	13,190		14,193	14,285	(85)			(85)		14,200		(1,010)	(1,010)		
501014-10-4	KRISPY KREME DOUGHNUTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,000.000	77,531		43,300	56,280	(12,980)			(12,980)		43,300		34,232	34,232		
501044-10-1	KROGER CO		04/09/2013	MORGAN STANLEY	41,240.000	1,322,863		921,599	1,073,065	(151,461)			(151,461)		921,603		401,260	401,260	6,186	
50105F-10-5	KRONOS WORLDWIDE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	38,336		39,314	39,390	(73)			(73)		39,317		(981)	(981)		
J36615-10-2	KS HOLDINGS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	120,325		109,260	109,309	1,194			1,194	(1,242)	109,260	(14,898)	25,962	11,065	1,206	
482686-10-2	K-SWISS INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	400.000	1,882		1,168	1,344	(176)			(176)		1,168		714	714		
J36662-13-8	KUBOTA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	80,000.000	1,218,462		789,474	912,277	(75,439)			(75,439)	(47,364)	789,474	(76,242)	505,230	428,988	6,852	
H4673L-14-5	KUEHNE & NAGEL INTL	D	05/31/2013	UBS AG	4,262.000	474,996		476,454	512,176	352			352	(36,073)	476,454	10,686	(12,145)	(1,458)	13,606	
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,780.000	64,908		43,064	69,302	(26,238)			(26,238)		43,064		21,843	21,843		
J37006-13-7	KURARAY CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	25,200.000	365,965		325,963	327,878	5,684			5,684	(7,599)	325,963	(40,438)	80,440	40,002	4,316	
J37049-10-3	KUREHA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	12,000.000	42,271		57,858	43,440	16,578			16,578	(2,160)	57,858	(5,708)	(9,878)	(15,586)	556	
J37221-11-6	KURITA WATER INDUSTRIES	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,900.000	151,311		156,376	150,984	13,232			13,232	(7,839)	156,376	(15,102)	10,037	(5,065)	1,354	
R38879-24-4	KVAERNER ASA	D	05/31/2013	UBS AG	13,128.000	24,975		23,265	38,215	(10,478)			(10,478)	(4,472)	23,265	1,600	110	1,710	1,037	
482423-10-0	KWB INC		02/18/2013	Various	3,060.000	48,847		44,361	46,818	(2,457)			(2,457)		44,361		4,486	4,486		
J37479-11-0	KYOCERA CORP JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,700.000	1,062,578		1,003,308	961,534	77,990			77,990	(36,215)	1,003,308	(110,491)	169,761	59,270	6,051	
J37996-11-3	KYORIN CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,000.000	133,434		87,997	116,301	(25,428)			(25,428)	(2,877)	87,997	(10,895)	56,332	45,438	2,301	
J38296-11-7	KYOWA HAKKO KIRIN CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	21,000.000	228,273		226,432	206,199	30,139			30,139	(9,906)	226,432	(22,596)	24,438	1,842	2,067	
J38468-10-4	KYUSHU ELEC POWER JPY500	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	24,500.000	343,880		185,444	278,535	(79,727)			(79,727)	(13,364)	185,444	(18,554)	176,990	158,436		
501797-10-4	L BRANDS INC		04/09/2013	MORGAN STANLEY	15,400.000	729,534		487,152	724,724	(237,572)			(237,572)		487,152		242,382	242,382	4,620	
502424-10-4	L-3 COMMUNICATIONS		04/09/2013	MORGAN STANLEY	8,744.000	715,589		649,737	669,965	(20,228)			(20,228)		649,737		65,853	65,853	4,809	
50540R-40-9	LABORATORY CORP AMER HLDGS		12/17/2013	Various	30,982.000	2,812,070		2,760,497	267,136	62			62		2,760,497		51,573	51,573		
505597-10-4	LACLEDE GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	72,559		66,421	70,270	(3,849)			(3,849)		66,421		6,138	6,138	774	
510728-10-8	LAKE SHORE GOLD CORP	C	05/31/2013	ITG, INC CANADA	30,800.000	10,889		29,932	23,200	7,462			7,462	(730)	29,932	(204)	(18,838)	(19,042)		
511656-10-0	LAKELAND FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,960.000	47,609		41,053	50,646	(9,594)			(9,594)		41,053		6,556	6,556		

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CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
512807-10-8	LAM RESEARCH CORP.		04/09/2013	Various	9,817.000	407,360		376,491	354,688	55,906		34,103	21,803		376,491		30,869	30,869		
512815-10-1	LAMAR ADVERTISING CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	960.000	40,488		16,349	37,200	(20,851)			(20,851)		16,349		24,139	24,139		
513847-10-3	LANCASTER COLONY CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	93,679		72,214	88,563	(16,349)			(16,349)		72,214		21,465	21,465		
51476K-10-3	LANDAUER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,200.000	75,819		67,506	73,452	(5,946)			(5,946)		67,506		8,312	8,312	660	
515098-10-1	LANDSTAR SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	134,450		102,658	120,658	(18,000)			(18,000)		102,658		31,792	31,792		
517834-10-7	LAS VEGAS SANDS CORP		04/09/2013	MORGAN STANLEY	23,893.000	1,310,822		904,392	1,102,901	(198,504)			(198,504)		904,397		406,425	406,425	8,363	
517942-10-8	LASALLE HOTELS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,560.000	178,527		160,660	166,558	(5,898)			(5,898)		160,660		17,867	17,867	1,312	
518415-10-4	LATTICE SEMICONDUCTOR		04/09/2013	Various	6,040.000	30,378		26,554	24,100	4,916		2,462	2,454		26,554		3,824	3,824		
J3871L-10-3	LAWSON	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,600.000	260,888		162,632	244,399	(69,079)			(69,079)	(12,689)	162,632	(15,706)	113,962	98,256	3,230	
521050-10-4	LAYNE CHRISTENSEN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,040.000	46,525		43,044	49,511	(6,467)			(6,467)		43,044		3,481	3,481		
505336-10-7	LA-Z-BOY CHAIR CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,580.000	71,726		38,655	64,807	(26,152)			(26,152)		38,655		33,071	33,071		
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,840.000	32,858		31,945	38,836	(6,891)			(6,891)		31,945		913	913		
52186N-10-6	LEAPFROG ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,560.000	39,611		24,795	39,353	(14,546)			(14,546)		24,806		14,805	14,805		
521865-20-4	LEAR CORP		04/09/2013	Various	7,960.000	408,432		387,306	372,846	14,460			14,460		387,306		21,126	21,126	796	
524701-50-5	LEGACY OIL & GAS INC	C	05/31/2013	ITG, INC CANADA	9,500.000	52,552		85,969	65,451	21,010			21,010	(493)	85,969	(2,702)	(30,715)	(33,418)		
524901-10-5	LEGG MASON INC COM		04/09/2013	Various	12,460.000	389,472		400,589	320,471	113,755		33,637	80,118		400,589		(11,117)	(11,117)	1,371	
524660-10-7	LEGGETT & PLATT INC		04/09/2013	MORGAN STANLEY	8,440.000	277,626		204,411	229,737	(25,326)			(25,326)		204,411		73,215	73,215	2,448	
F56196-18-5	LEGRAND	D	10/31/2013	JPMORGAN CHASE & CO.	514.000	29,235		28,514							28,514	153	568	721		
525327-10-2	LEIDOS HOLDINGS INC		09/30/2013	Various	19,860.000	308,294		263,481	224,815	18,336			18,336		263,481		44,813	44,813	4,766	
Q55190-10-4	LEIGHTON HOLDINGS	D	05/31/2013	UBS WARBURG ASIA LIMITED	12,242.000	207,508		283,910	227,247	78,922			78,922	(22,259)	283,910	6,928	(83,329)	(76,401)	7,658	
Q55368-11-4	LEND LEASE GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	39,568.000	425,238		330,247	381,216	(5,534)			(5,534)	(45,435)	330,247	39,739	55,252	94,991	9,120	
52602E-10-2	LENDER PROCESSING SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,180.000	137,822		90,571	152,152	(61,581)			(61,581)		90,571		47,251	47,251		
526057-10-4	LENNAR COR P CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,520.000	522,047		246,877	484,148	(237,272)			(237,272)		246,877		275,170	275,170	501	
526107-10-7	LENNOX INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	234,896		184,265	217,433	(33,167)			(33,167)		184,265		50,630	50,630		
R4279D-10-8	LEROY SEAFOOD GROUP ASA	D	05/31/2013	UBS AG	2,947.000	80,551		54,879	68,575	(2,069)			(2,069)	(11,626)	54,879	7,616	18,055	25,672	3,016	
527288-10-4	LEUCADIA NATIONAL C		04/09/2013	Various	5,380.000	158,588		116,856	127,990	(13,558)			(13,558)		116,856		41,732	41,732	336	
52729N-30-8	LEVEL 3 COMMUNICATIONS INC		04/09/2013	Various	12,866.000	273,460		261,236	297,333	(33,863)		2,215	(36,078)		261,255		12,205	12,205		
529043-10-1	LEXINGTON REALTY TRUST		03/29/2013	Various	5,940.000	65,544		53,756	62,073	(8,378)			(8,378)		53,756		11,788	11,788	782	
529771-10-7	LEXMARK IN TL INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,980.000	143,034		104,590	138,676	(34,086)			(34,086)		104,590		38,444	38,444		
50187A-10-7	LHC GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	29,838		19,182	29,394	(10,212)			(10,212)		19,182		10,656	10,656		
G5485F-16-9	LI & FUNG LTD CMN STK	D	05/31/2013	Various	392,000.000	551,705		550,938	691,868	244,626		384,704	(140,077)	(853)	550,938	(180)	947	767	8,079	
529898-10-8	LIBBEY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	41,472		26,568	42,570	(15,999)			(15,999)		26,571		14,901	14,901		
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	R	07/31/2013	Various	12,140.860	903,551		499,713	764,699	(265,051)			(265,051)		499,713		403,837	403,837		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	R	07/17/2013	Various	10,200.440	704,221		393,612	599,250	(205,670)			(205,670)		393,612		310,609	310,609		
53071M-10-4	LIBERTY INTERACTIVE CORP		04/09/2013	MORGAN STANLEY	37,664.000	790,376		534,420	741,228	(206,796)			(206,796)		534,432		255,944	255,944		
531229-10-2	LIBERTY MEDIA CORP		11/06/2013	Various	8,246.000	921,078		483,635							483,635		437,442	437,442		
531172-10-4	LIBERTY PROPERTY TRUST		04/10/2013	Various	9,200.000	384,699		298,918	329,084	(31,259)			(31,259)		298,918		85,781	85,781	4,370	
53071M-88-0	LIBERTY VENTURES SERIES A		04/10/2013	UNION BANK OF SWITZERLAND	1,570.000	117,421		53,562	106,383	(52,821)			(52,821)		53,562		63,859	63,859		
53217V-10-9	LIFE TECHNOLOGIES CORP		04/09/2013	MORGAN STANLEY	12,680.000	839,194		680,524	622,334	58,189			58,189		680,524		158,671	158,671		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
53217R-20-7	LIFE TIME FITNESS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	141,110		107,459	136,804	(29,345)			(29,345)		107,459		33,651	33,651		
53219L-10-9	LIFEPOINT HOSPITALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,340.000	143,697		121,365	126,085	(4,720)			(4,720)		121,365		22,332	22,332		
G54856-12-8	LIFESTYLE INTL HLDGS	D	05/31/2013	UBS WARBURG ASIA LIMITED	48,500.000	106,839		95,228	118,890	(23,214)			(23,214)	(447)	95,228	215	11,395	11,611	1,725	
53220K-50-4	LIGAND PHARMACEUTICALS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	56,505		39,185	58,902	(19,717)			(19,717)		39,185		17,320	17,320		
53227K-10-1	LIGHTSTREAM RESOURCES LTD	C	06/17/2013	Various	14,119.780	119,139		114,475	56,618	(3,519)			(3,519)	(2,997)	114,475	7,240	(2,576)	4,664	5,104	
53278L-10-7	LINAMAR CORP	C	05/31/2013	ITG, INC CANADA	2,700.000	75,376		50,177	62,911	(9,124)			(9,124)	(3,609)	50,177	993	24,206	25,199	357	
Q5562Z-10-3	LINC ENERGY LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	41,082.000	76,256		33,015	49,902	(14,967)			(14,967)	(1,921)	33,015	862	42,379	43,242		
533900-10-6	LINCOLN ELEC HLDGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,880.000	262,038		148,019	237,558	(89,539)			(89,539)		148,019		114,019	114,019		
534187-10-9	LINCOLN NA TL CORP IN COM		04/09/2013	MORGAN STANLEY	13,600.000	433,954		212,568	352,240	(139,672)			(139,672)		212,568		221,386	221,386	3,264	
W56316-10-7	LINDAB INTERNATIONAL AB	D	05/31/2013	UBS AG	5,256.000	42,521		32,694	34,741	4,794			4,794	(6,842)	32,694	7,206	2,622	9,828		
535555-10-6	LINDSAY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	840.000	77,362		37,545	67,301	(29,755)			(29,755)		37,545		39,816	39,816		
H49983-17-6	LINDT & SPRUENGLI NAMEN	D	05/31/2013	UBS AG	14.000	594,867		385,945	527,896	(96,732)			(96,732)	(45,220)	385,945	16,538	192,384	208,922	8,338	
H49983-18-4	LINDT & SPRUENGLI PART	D	05/31/2013	UBS AG	153.000	559,761		361,451	498,105	(95,265)			(95,265)	(41,389)	361,451	14,176	184,133	198,310	9,112	
535678-10-6	LINEAR TEC HNOLOGY CORP COM		04/09/2013	MORGAN STANLEY	17,940.000	648,350		540,091	615,342	(75,251)			(75,251)		540,091		108,258	108,258		
Y5281M-11-1	LINK REIT	D	05/31/2013	UBS WARBURG ASIA LIMITED	168,000.000	866,645		498,429	838,824	(338,026)			(338,026)	(2,369)	498,429	709	367,508	368,217	15,405	
53578A-10-8	LINKEDIN CORP		04/09/2013	Various	2,500.000	431,630		286,490	287,050	(560)			(560)		286,490		145,140	145,140		
J13776-10-9	LINTEC CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,400.000	64,512		80,250	62,994	17,749			17,749	(493)	80,250	(11,462)	(4,276)	(15,738)	546	
J38933-10-7	LION CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,000.000	61,614		54,079	55,849	1,007			1,007	(2,777)	54,079	(5,335)	12,870	7,535	547	
535919-20-3	LIONS GATE ENTERTAINMENT		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	74,097		28,131	66,584	(38,453)			(38,453)		28,131		45,966	45,966		
53635B-10-7	LIQUIDITY SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,540.000	62,711		51,259	62,924	(11,666)			(11,666)		51,259		11,452	11,452		
536797-10-3	LITHIA MTRS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	38,196		13,002	33,678	(20,676)			(20,676)		13,002		25,193	25,193		
537008-10-4	LITTLEFUSE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	105,465		74,535	101,204	(26,670)			(26,670)		74,535		30,930	30,930		
538034-10-9	LIVE NATION ENTERTAINMENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,367.000	115,621		92,902	105,827	(12,925)			(12,925)		92,902		22,719	22,719		
538146-10-1	LIVEPERSON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	51,168		39,950	49,932	(9,982)			(9,982)		39,950		11,218	11,218		
J2855M-10-3	LIXIL GROUP CORPORATION	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,600.000	402,844		303,059	368,036	(45,868)			(45,868)	(19,108)	303,059	(29,268)	129,052	99,785	3,106	
501889-20-8	LKQ CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20,160.000	458,501		210,162	425,376	(215,214)			(215,214)		210,162		248,339	248,339		
G5533W-24-8	LLOYDS BANKING GROUP PLC	D	12/05/2013	Various	1,037,773.000	1,309,825		1,240,261							1,240,261	21,346	48,217	69,563		
53981-10-1	LOBLAW COS LTD COM	C	05/31/2013	ITG, INC CANADA	16,400.000	789,517		501,703	690,622	(144,888)			(144,888)	(44,030)	501,703	13,393	274,421	287,814	3,016	
539830-10-9	LOCKHEED MARTIN CORP		11/26/2013	DEUTSCHE BANK AG	16,400.000	2,244,175		1,228,952	1,513,556	(284,604)			(284,604)		1,228,952		1,015,223	1,015,223	56,580	
540424-10-8	LOEWS CORP		04/09/2013	MORGAN STANLEY	16,780.000	736,407		671,919	683,785	(11,866)			(11,866)		671,919		64,488	64,488	1,049	
H50430-23-2	LOGITECH INTERNATIONAL	D	05/31/2013	UBS AG	17,016.000	118,999		150,749	128,826	33,671			33,671	(11,748)	150,749	7,497	(39,247)	(31,750)		
54142L-10-9	LOGMELN INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	32,512		32,299	32,270	29			29		32,299		213	213		
G5689U-10-3	LONDON STOCK EXCHANGE GROUP PLC	D	10/31/2013	JPMORGAN CHASE & CO.	1,191.000	31,309		29,473							29,473	207	1,630	1,837		
54222A-10-6	LONE PINE RESOURCES INC	I	10/01/2013	Various	10,843.000	10,927		11,471	13,337	759		2,621	(1,862)		11,475		(548)	(548)		
H50524-13-3	LONZA GROUP AG	D	05/31/2013	UBS AG	4,708.000	348,653		233,126	253,878	(1,956)			(1,956)	(18,796)	233,126	7,336	108,191	115,527	10,923	
W5650X-10-4	LOOMIS AB	D	10/31/2013	Various	7,101.000	143,597		81,998	91,674	(21,510)			(21,510)	(18,054)	81,998	11,648	49,951	61,599	3,270	
543881-10-6	LORAL SPACE AND COMMUNICATIONS		04/09/2013	Various	440.000	26,470		21,776	24,050	1,856		4,131	(2,275)		21,776		4,694	4,694		
546347-10-5	LOUISIANA-PACIFIC CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,540.000	228,396		112,863	222,953	(110,089)			(110,089)		112,863		115,532	115,532		

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
548661-10-7	LOWES COS INC USD0.50		04/09/2013	MORGAN STANLEY	83,135.000	3,232,640		1,942,921	2,952,955	(1,010,005)			(1,010,005)		1,942,950		1,289,690	1,289,690	13,302	
50212V-10-0	LPL FINANCIAL HOLDINGS INC		08/28/2013	Various	1,900.000	63,760		48,672	53,504	(4,832)			(4,832)		48,672		15,087	15,087		
502160-10-4	LSB INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,220.000	50,574		20,918	43,212	(22,294)			(22,294)		20,918		29,656	29,656		
502161-10-2	LSI CORP		04/09/2013	MORGAN STANLEY	47,000.000	301,827		272,820	332,760	(59,940)			(59,940)		272,820		29,007	29,007		
502175-10-2	LTC PROPERTIES INC		04/18/2013	Various	2,220.000	83,240		59,720	78,122	(18,565)			(18,565)		59,720		23,520	23,520	(253)	
502403-20-7	LTX-CREDENCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,020.000	24,724		21,921	26,371	(4,450)			(4,450)		21,921		2,803	2,803		
549764-10-8	LUFKIN INDUSTRIES INC		07/01/2013	Various	2,580.000	225,388		157,048	149,975	37,953		30,881	7,072		157,048		68,341	68,341	390	
550021-10-9	LULULEMON ATHLETICA INC	I	04/09/2013	MORGAN STANLEY	7,640.000	506,573		395,531	582,397	(186,866)			(186,866)		395,531		111,042	111,042		
55027E-10-2	LUMINEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	57,116		53,958	52,291	1,667			1,667		53,958		3,158	3,158		
550283-10-5	LUMOS NETWORKS CORP		04/10/2013	Various	1,530.000	16,980		15,706	15,331	375			375		15,706		1,274	1,274	328	
W54114-10-8	LUNDBERGS AB-B SHS	D	05/31/2013	UBS AG	2,235.000	84,704		80,022	78,984	2,779			2,779	(1,741)	80,022	174	4,509	4,682	1,281	
550372-10-6	LUNDIN MINING CORP COM NPV	C	05/31/2013	ITG, INC CANADA	28,800.000	121,614		119,606	148,093	(30,805)			(30,805)	2,319	119,606	(6,671)	8,678	2,007		
W64566-10-7	LUNDIN PETROLEUM	D	05/31/2013	UBS AG	19,502.000	409,084		132,901	448,170	(296,253)			(296,253)	(19,015)	132,901	3,124	273,058	276,182		
Q5683J-10-3	LYNAS CORP LTD	D	05/31/2013	Various	127,679.000	66,308		96,649	76,219	26,292			26,292	(5,861)	96,649	(1,352)	(28,990)	(30,341)		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		12/19/2013	Various	25,820.000	1,577,244		1,016,628	1,474,064	(457,436)			(457,436)		1,016,628		560,616	560,616	10,761	
55261F-10-4	M & T BANK CORP		04/09/2013	MORGAN STANLEY	8,840.000	909,161		756,857	870,475	(113,618)			(113,618)		756,857		152,304	152,304	6,188	
552690-10-9	M D U RESOURCES GROUP, INC.		04/10/2013	UNION BANK OF SWITZERLAND	18,080.000	444,995		383,277	384,019	(734)			(734)		383,285		61,710	61,710	3,119	
553777-10-3	M T S SYSTEMS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	73,850		49,290	65,190	(15,900)			(15,900)		49,290		24,560	24,560		
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	87,118		28,197	82,680	(54,475)			(54,475)		28,205		58,913	58,913		
J39186-10-1	MABUCHI MOTOR	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,000.000	48,952		43,644	42,271	3,567			3,567	(2,195)	43,644	(4,215)	9,523	5,308	494	
554282-10-3	MACDONALD DETTWILER & ASSOCIATES LTD	C	05/31/2013	ITG, INC CANADA	2,900.000	195,810		130,831	162,985	(27,350)			(27,350)	(4,804)	130,831	(1,812)	66,792	64,980	1,577	
554382-10-1	MACERICH COMPANY		04/10/2013	UNION BANK OF SWITZERLAND	9,400.000	622,634		394,034	548,020	(153,983)			(153,983)		394,037		228,596	228,596	5,452	
554489-10-4	MACK-CALI REALTY CORP		04/10/2013	Various	8,120.000	241,703		238,239	212,013	63,622		38,484	25,138		238,239		3,464	3,464	1,754	
Q568A7-10-1	MACQUARIE ATLAS RO CMN STK	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	78,413.000	135,758		114,723	135,545	(13,889)			(13,889)	(6,933)	114,723	4,507	16,528	21,035	1,939	
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	23,741.000	943,118		655,764	874,750	(130,260)			(130,260)	(88,726)	655,764	64,084	223,270	287,354		
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	120.000	5,637		2,982	5,467	(2,485)			(2,485)		2,982		2,655	2,655		
55616P-10-4	MACYS INC		04/09/2013	MORGAN STANLEY	35,240.000	1,540,006		884,859	1,375,065	(490,202)			(490,202)		884,863		655,144	655,144	14,096	
J39315-10-6	MAEDA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	20,000.000	89,158		57,556	105,014	(42,235)			(42,235)	(5,222)	57,556	(5,678)	37,280	31,602	1,320	
559079-20-7	MAGELLAN HEALTH SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	124,994		119,135	117,600	1,535			1,535		119,135		5,859	5,859		
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	05/31/2013	ITG, INC.	14,600.000	979,855		545,428	728,460	(152,090)			(152,090)	(30,943)	545,428	(188)	434,616	434,428	11,485	
559738-10-2	MAGNUM HUNTER RESOURCES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,040.000	37,182		34,001	36,070	(2,068)			(2,068)		34,001		3,180	3,180		
G5753U-11-2	MAIDEN HOLDINGS LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,140.000	41,928		32,394	38,047	(5,652)			(5,652)		32,394		9,533	9,533		
560305-10-4	MAIDENFORM BRANDS INC		10/07/2013	Various	2,200.000	44,558		38,153	42,878	(4,725)			(4,725)		38,153		6,405	6,405		
56035L-10-4	MAIN STREET CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,440.000	76,535		47,334	74,444	(27,107)			(27,107)		47,337		29,198	29,198	1,586	
J39584-10-7	MAKITA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,600.000	417,791		271,250	348,950	(59,583)			(59,583)	(18,117)	271,250	(26,196)	172,737	146,541	3,911	
560879-10-8	MAKO SURGICAL CORP		12/17/2013	Various	3,220.000	47,647		41,023	41,441	(419)			(419)		41,023		6,624	6,624		
J39659-10-7	MANDOM CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	96,056		79,178	82,438	840			840	(4,100)	79,178	(7,811)	24,689	16,878	914	
562750-10-9	MANHATTAN ASSOCIATES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	117,065		53,511	101,371	(47,861)			(47,861)		53,511		63,555	63,555		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
563571-10-8	MANITOWOC INC COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,060.000	177,330		136,011	157,741	(21,730)			(21,730)		136,011		41,318	41,318		
56400P-20-1	MANNKIND CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,980.000	30,087		28,033	27,674	359			359		28,033		2,054	2,054		
56418H-10-0	MANPOWERGROUP		04/09/2013	MORGAN STANLEY	5,960.000	320,143		265,504	252,942	12,561			12,561		265,504		54,640	54,640		
564563-10-4	MANTECH INTL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	64,036		58,206	64,331	(6,126)			(6,126)		58,206		5,831	5,831		
56501R-10-6	MANULIFE FINANCIAL CORP	C	05/31/2013	ITG, INC CANADA	113,600.000	1,813,477		1,461,527	1,541,363	(9,775)			(9,775)	(70,061)	1,461,527	11,102	340,847	351,950	24,537	
56509R-10-8	MAP PHARMACEUTICALS		03/01/2013	Various	2,420.000	60,003		35,346	38,018	(2,672)			(2,672)		35,346		24,657	24,657		
565849-10-6	MARATHON OIL CORP		04/09/2013	MORGAN STANLEY	49,880.000	1,670,095		1,226,851	1,529,321	(302,454)			(302,454)		1,226,867		443,228	443,228	8,480	
56585A-10-2	MARATHON PETROLEUM CORP		04/09/2013	MORGAN STANLEY	21,780.000	1,846,545		664,138	1,372,140	(708,002)			(708,002)		664,138		1,182,407	1,182,407	7,623	
R2326D-10-5	MARINE HARVEST	D	05/31/2013	UBS AG	240,635.000	252,361		107,590	221,382	(84,372)			(84,372)	(29,420)	107,590	10,149	134,621	144,770	3,519	
570535-10-4	MARKEL CORP		06/07/2013	Various	830.000	402,399		298,518	359,739	(61,220)			(61,220)		298,518		103,881	103,881		
57060D-10-8	MARKETAXESS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,780.000	67,163		34,040	62,834	(28,794)			(28,794)		34,040		33,123	33,123		
571903-20-2	MARRIOTT I NTL INC NEW CL A		04/09/2013	MORGAN STANLEY	17,601.000	732,333		627,680	655,989	(28,310)			(28,310)		627,680		104,653	104,653	2,288	
57164Y-10-7	MARRIOTT VACATIONS WORLD		04/09/2013	MORGAN STANLEY	28.000	1,212		663	1,167	(504)			(504)		663		550	550		
571748-10-2	MARSH + MCLENNAN COS INC		11/26/2013	DEUTSCHE BANK AG	7,461.000	326,969		201,836	257,181	(55,344)			(55,344)		201,836		125,133	125,133	7,163	
573075-10-8	MARTEN TRANSPORT LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	18,626		16,793	16,919	(126)			(126)		16,793		1,833	1,833		
573284-10-6	MARTIN MARIETTA MATERIALS		04/09/2013	MORGAN STANLEY	4,091.000	404,960		355,638	385,699	(30,061)			(30,061)		355,638		49,322	49,322	1,636	
573459-10-4	MARTINREA INTERNATIONAL INC	C	05/31/2013	ITG, INC CANADA	8,100.000	77,245		56,629	63,046	(2,800)			(2,800)	(3,617)	56,629	1,120	19,496	20,616		
J39788-13-8	MARUBENI	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	118,000.000	836,187		730,892	837,935	(85,186)			(85,186)	(21,857)	730,892	(89,128)	194,422	105,295	13,021	
J4001N-10-0	MARUHA NICHIRO HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	65,000.000	118,069		98,630	113,514	(11,727)			(11,727)	(3,157)	98,630	(11,519)	30,958	19,439	1,838	
J40089-10-4	MARUI CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	20,000.000	190,641		134,211	158,908	(16,447)			(16,447)	(8,250)	134,211	(12,961)	69,392	56,431	1,508	
J40046-10-4	MARUICHI STEEL TUBE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	86,882		61,756	80,148	(14,407)			(14,407)	(3,986)	61,756	(6,092)	31,219	25,127	1,384	
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/09/2013	Various	33,560.000	352,447		341,641	243,646	97,995			97,995		341,641		10,806	10,806	2,014	
574599-10-6	MASCO CORP		04/09/2013	MORGAN STANLEY	27,260.000	533,984		194,091	454,152	(260,060)			(260,060)		194,091		339,893	339,893	4,089	
574795-10-0	MASIMO CORP		04/09/2013	Various	4,500.000	85,764		88,290	94,545	21,160		27,415	(6,255)		88,290		(2,526)	(2,526)		
576323-10-9	MASTEC INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,480.000	126,960		64,231	111,686	(47,455)			(47,455)		64,231		62,729	62,729		
57636Q-10-4	MASTERCARD INC CLASS A		11/26/2013	Various	4,118.000	2,296,215		1,034,982	2,023,091	(988,109)			(988,109)		1,034,982		1,261,233	1,261,233	4,634	
576690-10-1	MATERION CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,880.000	51,109		39,931	48,466	(8,535)			(8,535)		39,931		11,178	11,178		
576853-10-5	MATRIX SERVICE COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	33,820		24,523	27,140	(2,617)			(2,617)		24,523		9,298	9,298		
57686G-10-5	MATSON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	71,333		52,732	65,755	(13,023)			(13,023)		52,732		18,600	18,600		
J4083J-10-0	MATSUDA SANGYO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,600.000	43,619		56,353	43,634	14,889			14,889	(2,170)	56,353	(5,559)	(7,174)	(12,734)	407	
J4086C-10-2	MATSUI SECURITIES CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	22,300.000	227,683		148,086	201,168	(51,737)			(51,737)	(1,346)	148,086	(20,283)	99,880	79,597	4,244	
J41208-10-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	83,143		64,844	77,820	(9,106)			(9,106)	(3,870)	64,844	(6,397)	24,697	18,300	925	
577081-10-2	MATTEL INC COM		04/09/2013	MORGAN STANLEY	15,560.000	672,963		353,100	569,807	(216,707)			(216,707)		353,100		319,862	319,862	5,602	
577128-10-1	MATTHEWS INTL CORP		04/10/2013	UNION BANK OF SWITZERLAND	3,040.000	104,908		103,857	97,584	6,273			6,273		103,857		1,051	1,051	304	
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/09/2013	MORGAN STANLEY	13,020.000	417,809		326,146	382,788	(56,641)			(56,641)		326,147		91,662	91,662	3,125	
577933-10-4	MAXIMUS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,800.000	121,432		63,260	113,796	(50,536)			(50,536)		63,260		58,172	58,172		
577767-10-6	MAXWELL TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,540.000	23,926		19,329	21,057	(1,727)			(1,727)		19,329		4,597	4,597		
J41551-10-2	MAZDA MOTOR CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	108,000.000	436,441		178,536	217,336	(27,516)			(27,516)	(11,284)	178,536	(17,242)	275,147	257,905		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55264U-10-8	MB FINANCIAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,000.000	86,071		64,880	79,000	(14,120)			(14,120)		64,880		21,191	21,191		
55262C-10-0	MBIA INC		04/09/2013	MORGAN STANLEY	11,020.000	116,192		96,734	86,507	10,227			10,227		96,734		19,459	19,459		
579780-20-6	MCCORMICK & CO.		11/26/2013	Various	8,736.000	585,364		435,501	414,216	(122,090)			(122,090)		435,501		149,864	149,864	10,374	
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,220.000	210,334		194,758	189,764	4,994			4,994		194,758		15,576	15,576		
580135-10-1	MCDONALDS CORP		10/11/2013	DEUTSCHE BANK AG	7,281.000	689,772		525,446	642,257	(116,811)			(116,811)		525,446		164,326	164,326	16,819	
58039P-10-7	MCEWEN MINING INC		04/09/2013	Various	15,180.000	40,320		43,415	58,139	10,633		25,357	(14,725)		43,415		(3,095)	(3,095)		
58047P-10-7	MCG CAPITAL CORP		04/09/2013	Various	9,540.000	44,895		45,601	43,884	12,563		10,846	1,717		45,601		(706)	(706)	1,193	
580589-10-9	MCGRATH RENTCORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,200.000	66,254		60,736	63,844	(3,108)			(3,108)		60,736		5,518	5,518	517	
580645-10-9	MCGRAW HILL FINANCIAL INC		05/31/2013	Various	12,040.000	656,748		471,848	658,227	(186,377)			(186,377)		471,850		184,899	184,899	6,742	
581557-10-3	MCKESSON CORP		11/26/2013	Various	21,100.000	2,821,504		1,768,002	1,661,894	(340,320)			(340,320)		1,768,024		1,053,480	1,053,480	12,066	
582411-10-4	MCMORAN EXPLORATION COMPANY		06/13/2013	Various	9,360.000	153,185		105,208	150,228	(39,180)		5,840	(45,020)		105,208		47,978	47,978		
552676-10-8	MDC HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	145,438		68,851	129,395	(60,544)			(60,544)		68,851		76,586	76,586		
582839-10-6	MEAD JOHNSON NUTRITION CO A		04/09/2013	MORGAN STANLEY	12,600.000	954,148		793,398	830,214	(36,807)			(36,807)		793,407		160,740	160,740	9,006	
58319P-10-8	MEADOWBROOK INSURANCE GRP		04/10/2013	Various	4,220.000	30,236		29,751	24,392	11,721		6,362	5,359		29,751		485	485	84	
583334-10-7	MEADWESTVA CO CORP COM		04/09/2013	Various	47,026.000	1,646,600		1,374,365	1,498,719	(124,345)			(124,345)		1,374,374		272,226	272,226	11,757	
583421-10-2	MEASUREMENT SPECIALTIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	48,220		36,101	47,417	(11,316)			(11,316)		36,101		12,119	12,119		
W5612K-10-9	MEDA AB	D	05/31/2013	UBS AG	16,947.000	218,075		125,272	174,408	(22,734)			(22,734)	(26,402)	125,272	20,105	72,697	92,803	4,881	
584045-10-8	MEDASSETS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,800.000	74,425		50,768	63,726	(12,958)			(12,958)		50,768		23,657	23,657		
58463J-30-4	MEDICAL PPTYS TRUST INC		03/29/2013	Various	8,920.000	121,345		72,670	106,683	(34,206)			(34,206)		72,670		48,675	48,675	1,052	
584688-10-5	MEDICINES COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	62,884		34,257	50,337	(16,080)			(16,080)		34,257		28,627	28,627		
58471A-10-5	MEDIDATA SOLUTIONS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	71,664		25,310	59,569	(34,259)			(34,259)		25,310		46,354	46,354		
58470H-10-1	MEDIFAST INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	860.000	20,829		16,985	22,695	(5,710)			(5,710)		16,985		3,844	3,844		
J4189T-10-1	MEDIPAL HOLDINGS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,200.000	206,734		183,677	167,883	19,567			19,567	(3,772)	183,677	(22,113)	45,170	23,056	1,550	
58501N-10-1	MEDIVATION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	147,507		24,194	139,155	(114,961)			(114,961)		24,194		123,313	123,313		
W56151-10-8	MEDIVIR AB-B SHS	D	05/31/2013	UBS AG	4,690.000	48,686		46,958	49,744	(551)			(551)	(2,235)	46,958	1,230	498	1,728		
58502B-10-6	MEDNAX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,240.000	277,861		196,922	257,645	(60,723)			(60,723)		196,922		80,939	80,939		
585055-10-6	MEDTRONIC INC.		10/11/2013	Various	66,843.000	3,164,113		2,472,403	2,741,900	(269,497)			(269,497)		2,472,403		691,710	691,710	19,823	
Q59444-10-1	MEDUSA MINING LIMITED	D	05/31/2013	Various	15,661.000	44,960		67,365	88,287	(4,706)			(4,706)	(16,217)	67,365	11,849	(34,254)	(22,405)		
552704-10-8	MEG ENERGY	C	05/31/2013	ITG, INC CANADA	3,600.000	103,272		149,221	110,057	39,503			39,503	(339)	149,221	(5,455)	(40,495)	(45,949)		
J41966-10-2	MEGMILK SNOW BRAND CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,700.000	67,961		81,454	73,545	11,566			11,566	(3,657)	81,454	(8,036)	(5,458)	(13,493)	1,344	
J41729-10-4	MEIJI HOLDINGS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,100.000	223,613		197,961	220,598	(11,184)			(11,184)	(11,453)	197,961	(19,118)	44,771	25,653	1,945	
J42067-10-8	MEITEC CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,100.000	119,787		89,030	111,951	(17,353)			(17,353)	(5,567)	89,030	(8,783)	39,540	30,757	3,352	
J4225X-10-8	MELCO HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	44,352		56,584	50,980	8,007			8,007	(2,403)	56,584	(5,711)	(6,520)	(12,231)	568	
Y59683-18-8	MELCO INTERNATIONAL DEVELOPMENT	D	05/31/2013	UBS WARBURG ASIA LIMITED	90,000.000	198,565		35,944	104,621	(67,950)			(67,950)	(727)	35,944	195	162,426	162,621		
M51363-11-3	MELLANOX TECHNOLOGIES LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	2,921.000	143,546		66,928	176,070	(102,113)			(102,113)	(7,028)	66,928	3,519	73,099	76,618		
587118-10-0	MENS WEARHOUSE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	105,916		87,154	109,060	(21,906)			(21,906)		87,154		18,761	18,761		
587200-10-6	MENTOR GRAPHICS CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,860.000	100,703		65,064	99,737	(34,674)			(34,674)		65,064		35,639	35,639		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58733R-10-2	MERCADOLIBRE INC	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,120.000	183,241		111,901	166,568	(54,668)			(54,668)		111,901		71,341	71,341	231	
587582-10-7	MERCATOR MINERALS LTD	C	05/31/2013	ITG, INC CANADA	23,400.000	5,014		14,507	11,516	3,078			3,078	(87)	14,507	(456)	(9,037)	(9,493)		
588056-10-1	MERCER INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	30,284		31,125	31,218	(93)			(93)		31,125		(841)	(841)		
58933Y-10-5	MERCK & CO. INC.		10/11/2013	Various	77,691.000	3,562,010		2,718,921	3,180,670	(461,749)			(461,749)		2,718,921		843,089	843,089	79,252	
D5357W-10-3	MERCK KGAA ORD NPV	D	11/25/2013	Various	1,287.000	218,884		196,516							196,516	(49)	22,417	22,368		
589400-10-0	MERCURY GENERAL CORP		04/10/2013	Various	2,460.000	96,240		93,308	97,637	12,675		17,004	(4,330)		93,308		2,932	2,932	1,507	
589378-10-8	MERCURY SYSTEMS INC		04/09/2013	Various	2,700.000	20,249		19,845	24,840	12,740		17,735	(4,995)		19,845		404	404		
589433-10-1	MEREDITH C ORP COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	106,225		102,819	100,594	2,225			2,225		102,819		3,406	3,406		
589499-10-2	MERGE HEALTHCARE INC		04/09/2013	Various	6,180.000	18,073		17,860	15,265	4,264		1,669	2,596		17,860		213	213		
589584-10-1	MERIDIAN BIOSCIENCE INC		04/10/2013	Various	3,680.000	79,773		77,678	74,520	4,567		1,409	3,158		77,678		2,094	2,094		
589889-10-4	MERIT MEDICAL SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,670.000	64,736		59,458	64,913	(5,455)			(5,455)		59,458		5,279	5,279		
59001A-10-2	MERITAGE HOMES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	136,023		74,229	117,279	(43,050)			(43,050)		74,229		61,794	61,794		
59001K-10-0	MERITOR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,440.000	34,815		31,546	35,191	(3,646)			(3,646)		31,546		3,270	3,270		
59132A-10-4	METALS USA HOLDINGS CORP		04/12/2013	MERGER	200.000	4,130		1,818	3,498	(1,680)			(1,680)		1,818		2,312	2,312	12	
Q6014C-10-6	METCASH	D	05/31/2013	UBS WARBURG ASIA LIMITED	68,191.000	252,912		298,653	235,041	86,534			86,534	(22,923)	298,653	7,134	(52,875)	(45,741)	8,273	
MET265-44-2	METHANEX CORP	C	05/31/2013	ITG, INC CANADA	7,200.000	318,078		179,069	229,081	(45,449)			(45,449)	(4,563)	179,069	(4,881)	143,890	139,010	3,387	
591520-20-0	METHODE ELECTRONICS CLASS A		04/10/2013	UNION BANK OF SWITZERLAND	5,120.000	68,975		57,907	51,354	6,553			6,553		57,907		11,068	11,068	309	
59156R-10-8	METLIFE INC COM		04/09/2013	Various	74,660.000	2,761,126		2,838,573	2,459,300	766,136		386,863	379,273		2,838,573		(77,447)	(77,447)	13,812	
V62616-12-9	METRO HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	143,800.000	107,450		64,237	97,123	(19,987)			(19,987)	(12,898)	64,237	7,290	35,923	43,212		
59162N-10-9	METRO INC CLASS'A'SUB VTG NPV	C	05/31/2013	ITG, INC CANADA	7,400.000	497,497		249,751	470,666	(191,314)			(191,314)	(29,601)	249,751	6,403	241,343	247,746	3,089	
592688-10-5	METTLER TOLEDO INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	437,585		259,648	398,198	(138,550)			(138,550)		259,648		177,938	177,938		
H5498Z-12-8	MEYER BURGER TECHNOLOGY AG	D	05/31/2013	UBS AG	2,787.000	22,451		43,616	20,582	26,478			26,478	(3,444)	43,616	6,725	(27,890)	(21,165)		
55272X-10-2	MFA FINANCIAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	26,080.000	233,552		201,233	211,509	(10,276)			(10,276)		201,233		32,319	32,319	5,216	
55277P-10-4	MGE ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	141,492		115,320	137,565	(22,245)			(22,245)		115,320		26,173	26,173		
552848-10-3	MGIC INVT CORP WIS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,340.000	35,326		34,684	35,484	(800)			(800)		34,684		642	642		
552953-10-1	MGM RESORTS INTERNATIONAL		04/09/2013	Various	25,400.000	320,980		334,010	295,656	70,615		32,261	38,354		334,010		(13,030)	(13,030)		
057149-10-6	MICHAEL BAKER CORP		10/11/2013	MERGER	100.000	4,050		1,946	2,493	(547)			(547)		1,946		2,104	2,104	52	
594793-10-1	MICREL INC		04/09/2013	MORGAN STANLEY	3,940.000	39,327		40,966	37,430	3,546			3,546		40,976		(1,649)	(1,649)		
594901-10-0	MICRO SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,180.000	238,419		192,129	219,839	(27,710)			(27,710)		192,129		46,289	46,289		
595017-10-4	MICROCHIP TECHNOLOGY INC		04/09/2013	MORGAN STANLEY	12,080.000	434,207		376,496	393,687	(17,190)			(17,190)		376,497		57,710	57,710	4,264	
595112-10-3	MICRON TEC HNOLOGY INC COM		04/09/2013	Various	61,700.000	590,240		568,520	391,795	202,280		25,555	176,725		568,520		21,720	21,720		
595137-10-0	MICROSEMI CORP.		04/09/2013	Various	6,140.000	127,920		110,949	129,186	(17,985)		251	(18,236)		110,949		16,971	16,971		
594918-10-4	MICROSOFT CORP		11/26/2013	Various	483,383.000	15,608,109		12,839,558	12,920,828	(81,270)			(81,270)		12,839,558		2,768,551	2,768,551	221,996	
594972-40-8	MICROSTRATEGY INC CL A		04/10/2013	Various	580.000	58,816		44,734	54,160	(7,651)		1,775	(9,426)		44,734		14,082	14,082		
59522J-10-3	MID AMERICA APT		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,380.000	157,402		143,036	154,105	(11,067)			(11,067)		143,038		14,364	14,364	1,654	
596278-10-1	MIDDLEBY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	87,890		40,380	79,490	(39,110)			(39,110)		40,380		47,511	47,511		
596680-10-8	MIDDLESEX WATER CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,020.000	116,843		113,829	117,751	(3,922)			(3,922)		113,829		3,013	3,013		
G4491W-10-0	MIDLAND HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	112,000.000	48,293		55,937	53,465	2,732			2,732	(261)	55,937	186	(7,829)	(7,643)	1,443	
J42669-10-1	MIKUNI COCA-COLA BOTTLING CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	19,100.000	224,306		149,114	180,253	(23,246)			(23,246)	(7,894)	149,114	(15,587)	90,779	75,192	2,255	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
600544-10-0	MILLER HERMAN, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,300.000	105,673		90,881	92,106	(1,218)			(1,218)		90,888		14,785	14,785	387	
L6388F-12-8	MILLICOM INTL CELLULAR	D	05/31/2013	UBS AG	2,687.000	215,274		195,895	232,334	(22,684)			(22,684)	(13,755)	195,895	8,375	11,004	19,380	12,879	
602682-20-5	MINDSPEED TECHNOLOGIES INC		12/19/2013	MERGER	700.000	3,535		2,422	3,276	(854)			(854)		2,422		1,113	1,113		
602720-10-4	MINE SAFETY APPLIANCES CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,520.000	115,683		77,956	107,629	(29,673)			(29,673)		77,956		37,726	37,726		
J42884-13-0	MINEBEA CO.	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	34,500.000	128,176		125,767	121,298	5,066			5,066	(596)	125,767	(17,352)	19,760	2,408	1,290	
603158-10-6	MINERAL TECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	68,350		40,533	65,469	(24,935)			(24,935)		40,533		27,817	27,817		
604567-10-7	MIPS TECHNOLOGIES INC		02/07/2013	Various	5,200.000	41,052		26,365	40,664	(14,299)			(14,299)		26,365		14,687	14,687		
Q6188C-10-6	MIRABELA NICKEL LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	57,711.000	9,172		25,806	28,759	(441)			(441)	(2,512)	25,806	480	(17,114)	(16,634)		
J4352B-10-1	MIRACA HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,400.000	149,584		99,209	136,645	(30,641)			(30,641)	(6,795)	99,209	(9,787)	60,163	50,375	1,344	
Q62377-10-8	MIRVAC GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	241,936.000	430,509		340,263	372,998	8,155			8,155	(40,890)	340,263	36,114	54,132	90,246	9,304	
60649T-10-7	MISTRAS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,740.000	38,926		31,394	42,961	(11,567)			(11,567)		31,394		7,532	7,532		
J43293-10-9	MISUMI GROUP INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,000.000	159,330		120,781	162,655	(36,632)			(36,632)	(5,243)	120,781	(14,155)	52,704	38,549	952	
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	87,500.000	423,362		472,282	431,099	91,461			91,461	(50,277)	472,282	(14,755)	(34,165)	(48,920)	5,003	
J43830-11-6	MITSUBISHI CORPORATION	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	90,800.000	1,616,421		1,729,574	1,729,574	234,788			234,788	(234,788)	1,729,574	4,505	(117,658)	(113,153)	25,922	
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	133,000.000	1,307,679		1,195,469	1,124,421	104,634			104,634	(33,585)	1,195,469	(145,107)	257,317	112,210	7,399	
J43916-11-3	MITSUBISHI ESTATE CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	81,000.000	2,069,762		1,373,216	1,919,493	(484,165)			(484,165)	(62,113)	1,373,216	(156,469)	853,015	696,546	4,543	
J43959-11-3	MITSUBISHI GAS CHEMICAL	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	30,000.000	220,251		170,395	182,155	(2,303)			(2,303)	(9,457)	170,395	(16,456)	66,312	49,856	1,699	
J44002-12-9	MITSUBISHI HEAVY INDS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	208,000.000	1,318,207		775,439	998,323	(171,053)			(171,053)	(51,832)	775,439	(74,887)	617,656	542,769	9,802	
J44561-10-8	MITSUBISHI LOGISTICS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	112,136		97,453	113,896	(15,288)			(15,288)	(1,154)	97,453	(13,183)	27,866	14,683	449	
J44024-10-7	MITSUBISHI MATERIALS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	94,000.000	307,002		280,494	317,446	(28,550)			(28,550)	(8,402)	280,494	(34,231)	60,739	26,508	3,507	
J44131-10-0	MITSUBISHI MOTORS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	282,000.000	442,800		317,886	290,268	42,688			42,688	(15,070)	317,886	(30,699)	155,613	124,914		
J4448H-10-4	MITSUBISHI TANABE JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,900.000	176,330		191,430	181,014	19,814			19,814	(9,398)	191,430	(18,487)	3,388	(15,099)	2,645	
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	869,700.000	5,158,558		4,699,153	4,636,927	265,519			265,519	(203,293)	4,699,153	(489,312)	948,716	459,404	57,380	
J4706D-10-0	MITSUBISHI UFJ LEASE FIN	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	73,300.000	348,168		259,604	312,817	(36,972)			(36,972)	(16,241)	259,604	(25,071)	113,635	88,564	2,352	
J44690-13-9	MITSUI & CO NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	118,300.000	1,524,017		1,459,415	1,755,379	125,001			125,001	(420,965)	1,459,415	184,242	(119,640)	64,602	23,641	
J4466L-10-2	MITSUI CHEMICALS INC JP 4183	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	121,000.000	280,815		249,781	312,069	(11,594)			(11,594)	(50,694)	249,781	5,656	25,378	31,034	3,459	
J44776-12-8	MITSUI ENGINEERING&SHIP.	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	65,000.000	109,383		105,590	99,231	10,097			10,097	(3,738)	105,590	(11,523)	15,316	3,793	1,823	
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	57,000.000	1,635,144		1,026,250	1,377,783	(280,000)			(280,000)	(71,533)	1,026,250	(99,109)	708,002	608,894	5,861	
J44948-10-7	MITSUI MINING & SMELTING	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	51,000.000	117,861		107,832	124,455	(13,034)			(13,034)	(3,589)	107,832	(12,610)	22,639	10,029	1,430	
J45013-10-9	MITSUI O.S.K.LINES JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	105,000.000	384,226		250,907	308,448	21,539			21,539	(79,080)	250,907	38,111	95,207	133,319		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J45163-10-2	MITSUI SUGAR CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	27,000.000	79,809		89,707	77,754	15,825			15,825	(3,872)	89,707	(8,844)	(1,054)	(9,898)	1,010	
J45464-12-0	MITSUMI ELECTRIC CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	49,867		38,147	40,975	(879)			(879)	(1,949)	38,147	(3,830)	15,551	11,720		
M9540S-11-0	MIZRAHI TEFAHOT BANK LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	13,359.000	139,400		100,780	137,811	(31,524)			(31,524)	(5,507)	100,780	5,304	33,317	38,620		
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,547,680.000	2,999,441		2,810,221	2,810,215	88,958			88,958	(88,952)	2,810,221	(320,747)	509,966	189,220	44,111	
55306N-10-4	MKS INSTRUMENTS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	87,667		70,563	81,980	(11,418)			(11,418)		70,563		17,104	17,104		
60740F-10-5	MOBILE MINI INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	80,775		64,881	69,156	(4,275)			(4,275)		64,881		15,894	15,894		
J46152-10-4	MOCHIDA PHARMACEUTICAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	127,091		100,198	122,477	(19,862)			(19,862)	(2,417)	100,198	(12,936)	39,830	26,894	1,309	
W56523-11-6	MODERN TIMES GROUP AB	D	05/31/2013	UBS AG	6,088.000	243,542		185,336	212,059	(2,047)			(2,047)	(24,677)	185,336	21,772	36,435	58,206	7,802	
607828-10-0	MODINE MANUFACTURING CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,000.000	25,349		23,040	24,390	(1,350)			(1,350)		23,040		2,309	2,309		
608190-10-4	MOHAWK INDUSTRIES INC		04/09/2013	MORGAN STANLEY	4,240.000	482,156		259,081	383,593	(124,511)			(124,511)		259,081		223,074	223,074		
608554-10-1	MOLEX INC COM		12/09/2013	Various	4,680.000	141,830		103,598	127,904	(24,306)			(24,306)		103,598		38,232	38,232	910	
608554-20-0	MOLEX INC CL A		06/07/2013	Various	6,160.000	141,170		114,500	137,491	(22,991)			(22,991)		114,500		26,670	26,670	264	
60855R-10-0	MOLINA HEALTHCARE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,810.000	51,920		33,095	48,979	(15,883)			(15,883)		33,095		18,825	18,825		
608753-10-9	MOLYCORP INC		04/09/2013	Various	4,300.000	24,331		22,360	40,592	8,901		27,133	(18,232)		22,360		1,971	1,971		
60877T-10-0	MOMENTA PHARMACEUTICALS INC		04/09/2013	Various	3,400.000	43,506		38,272	40,052	1,913		3,693	(1,780)		38,272		5,234	5,234		
Q62925-10-4	MONADELPHOUS GROUP LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	8,543.000	176,936		112,158	216,588	(68,613)			(68,613)	(35,817)	112,158	16,933	47,844	64,778	5,512	
609027-10-7	MONARCH CASINO & RESORT INC		02/05/2013	THE WILLIAMS CAPITAL GROUP	100.000	1,024		949	1,091	(142)			(142)		949		76	76		
609207-10-5	MONDELEZ INTERNATIONAL INC		12/17/2013	Various	81,111.000	2,650,306		1,705,976	1,893,720	(400,143)			(400,143)		1,705,976		944,330	944,330	35,437	
G6260K-12-6	MONGOLIA ENERGY CO	D	05/31/2013	UBS WARBURG ASIA LIMITED	341,000.000	13,198		13,414	16,498	(2,979)			(2,979)	(105)	13,414	65	(281)	(216)		
609720-10-7	MONMOUTH REIT-CLASS A		03/29/2013	DISTRIBUTION	0.000	94		94							94					
609839-10-5	MONOLITHIC POWER SYSTEMS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	57,984		25,450	55,700	(30,250)			(30,250)		25,450		32,534	32,534		
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	63,087		41,513	54,652	(13,139)			(13,139)		41,513		21,574	21,574	137	
610236-10-1	MONRO MUFFLER BRAKE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	59,408		48,753	59,449	(10,696)			(10,696)		48,753		10,655	10,655		
61166W-10-1	MONSANTO CO		04/09/2013	MORGAN STANLEY	28,820.000	3,035,047		1,781,328	2,727,813	(946,480)			(946,480)		1,781,333		1,253,714	1,253,714	21,615	
611740-10-1	MONSTER BEVERAGE CORPORATION		07/31/2013	Various	12,800.000	679,594		498,105	676,864	(178,751)			(178,751)		498,113		181,481	181,481		
611742-10-7	MONSTER WORLDWIDE INC		04/09/2013	Various	9,480.000	43,343		48,064	53,278	36,214		41,428	(5,214)		48,064		(4,720)	(4,720)		
G62185-10-6	MONTPELIER RE HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,440.000	132,246		89,295	124,358	(35,064)			(35,064)		89,295		42,951	42,951	626	
615369-10-5	MOODYS CORP		04/09/2013	MORGAN STANLEY	8,791.000	465,018		298,337	442,363	(144,017)			(144,017)		298,346		166,671	166,671	1,758	
615394-20-2	MOOG, INC. CLASS A		04/09/2013	Various	2,480.000	109,768		101,994	101,754	368		129	239		101,994		7,774	7,774		
617446-44-8	MORGAN STANLEY		04/09/2013	MORGAN STANLEY	86,700.000	1,896,052		1,264,953	1,657,704	(392,751)			(392,751)		1,264,953		631,099	631,099	4,335	
J46496-12-1	MORI SEIKI CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	9,100.000	109,027		62,896	79,039	(13,971)			(13,971)	(2,172)	62,896	(7,435)	53,567	46,131	884	
J4664Q-10-1	MORI TRUST SOGO REIT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11.000	86,266		90,876	92,488	466			466	(2,078)	90,876	(11,511)	6,900	(4,610)	2,085	
J46410-11-4	MORINAGA MILK INDUSTRY CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	35,000.000	100,201		129,032	111,721	22,867			22,867	(5,556)	129,032	(12,730)	(16,101)	(28,831)	2,290	
617700-10-9	MORNINGSTAR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	96,438		72,581	90,475	(17,895)			(17,895)		72,581		23,857	23,857		
R4572R-10-1	MORPOL ASA	D	05/31/2013	UBS AG	23,023.000	44,716		31,950	46,954	(12,091)			(12,091)	(2,913)	31,950	264	12,501	12,765		
61945C-10-3	MOSAIC COMPANY		12/17/2013	Various	50,885.000	2,563,829		2,393,875	1,115,215	94,060		100,199	(6,138)		2,393,875		169,954	169,954	12,721	
J46733-10-1	MOSHI MOSHI HOTLINE INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,100.000	67,869		67,746	77,533	(5,931)			(5,931)	(3,856)	67,746	(6,683)	6,806	123	1,741	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
620076-30-7	MOTOROLA SOLUTIONS INC		10/11/2013	Various	9,770.000	582,846		382,027	543,994	(161,957)			(161,957)		382,036		200,810	200,810	10,930	
Q64224-10-0	MOUNT GIBSON IRON LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	56,083.000	26,423		56,363	48,618	14,932			14,932	(7,186)	56,363	5,486	(35,427)	(29,940)	1,166	
62458M-20-7	MOVE INC		04/10/2013	Various	4,040.000	37,535		34,378	30,664	3,714			3,714		34,378		3,157	3,157		
J45745-10-6	MS & AD INSURANCE GROUP HOLDING	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	38,319.000	983,556		664,438	755,611	(46,960)			(46,960)	(44,213)	664,438	(59,869)	378,988	319,118	9,751	
553530-10-6	MSC INDL DIRECT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	218,797		148,593	208,049	(59,456)			(59,456)		148,593		70,204	70,204		
55354G-10-0	MSCI INC A		04/10/2013	Various	8,748.000	294,149		295,465	271,101	33,837		9,472	24,365		295,465		(1,316)	(1,316)		
Y6146T-10-1	MTR CORP	D	05/31/2013	UBS WARBURG ASIA LIMITED	91,500.000	366,728		324,212	360,057	(35,803)			(35,803)	(41)	324,212	(466)	42,981	42,515	6,366	
624756-10-2	MUELLER INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	145,368		78,579	137,082	(58,504)			(58,504)		78,579		66,789	66,789		
624758-10-8	MUELLER WATER PRODUCTS INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,940.000	83,560		42,099	78,203	(36,105)			(36,105)		42,099		41,461	41,461		
625284-10-4	MULLEN GROUP LTD	C	05/31/2013	ITG, INC CANADA	7,200.000	149,048		122,097	151,130	(26,399)			(26,399)	(2,633)	122,097	(3,860)	30,811	26,951	4,567	
625383-10-4	MULTI-COLOR CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,960.000	45,397		45,473	47,020	(1,548)			(1,548)		45,473		(76)	(76)		
J46840-10-4	MURATA MFG	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,500.000	1,064,183		751,141	788,469	453			453	(37,781)	751,141	(75,899)	388,941	313,042	6,310	
626717-10-2	MURPHY OIL CORP		09/05/2013	Various	12,680.000	842,074		765,997	755,094	28,618		39,878	(11,259)		765,999		76,075	76,075	3,963	
J46948-10-5	MUSASHI SEIMITSU INDUSTRY CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,400.000	80,159		75,488	71,252	5,737			5,737	(1,501)	75,488	(9,463)	14,134	4,671	647	
J46883-10-4	MUSASHINO BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	95,576		78,248	97,496	(14,400)			(14,400)	(4,849)	78,248	(7,719)	25,048	17,328	1,122	
553829-10-2	MVC CAPITAL INC		04/10/2013	UNION BANK OF SWITZERLAND	6,440.000	82,518		78,619	78,246	373			373		78,619		3,899	3,899	869	
Q64865-10-0	MYER HOLDINGS LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	41,864.000	128,095		78,501	93,880	(6,973)			(6,973)	(8,406)	78,501	7,061	42,532	49,594	4,264	
628464-10-9	MYERS INDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	35,147		25,484	35,754	(10,270)			(10,270)		25,484		9,663	9,663		
628530-10-7	MYLAN INC		04/10/2013	UNION BANK OF SWITZERLAND	27,563.000	786,392		622,202	757,431	(135,229)			(135,229)		622,202		164,190	164,190		
55405W-10-4	MYR GROUP INC DELAWARE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	60,954		49,038	60,075	(11,037)			(11,037)		49,038		11,916	11,916		
62855J-10-4	MYRIAD GENETICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,200.000	196,874		165,556	196,200	(30,644)			(30,644)		165,556		31,318	31,318		
628778-10-2	N B T BANCORP INC		04/10/2013	MORGAN STANLEY	5,620.000	120,184		121,223	113,917	7,306			7,306		121,223		(1,039)	(1,039)	1,124	
G6359F-10-3	NABORS INDUSTRIES LTD		12/17/2013	Various	120,492.000	1,913,072		1,867,009	353,736	204,655		161,326	43,330		1,867,009		46,062	46,062	12,501	
J47070-10-0	NABTESCO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,000.000	145,371		120,776	154,629	(29,808)			(29,808)	(4,046)	120,776	(15,501)	40,096	24,595	1,067	
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	22,067		12,046	20,635	(8,589)			(8,589)		12,046		10,022	10,022		
J47270-10-3	NAGASE AND CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,900.000	181,667		167,757	152,882	10,377			10,377	4,498	167,757	(28,176)	42,086	13,910	1,703	
J48454-10-2	NAMCO BANDAI HLDGS NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	19,000.000	309,443		197,434	245,452	(48,551)			(48,551)	533	197,434	(28,656)	140,665	112,009	5,957	
630077-10-5	NANOMETRICS INCORPORATED		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,860.000	28,956		28,291	26,821	1,470			1,470		28,291		665	665		
J48517-10-6	NANTO BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	26,000.000	95,952		128,859	117,574	11,761			11,761	(475)	128,859	(18,062)	(14,845)	(32,907)	729	
631103-10-8	NASDAQ OMX GROUP		04/09/2013	MORGAN STANLEY	7,137.000	205,028		188,847	178,496	10,358			10,358		188,854		16,174	16,174	928	
631158-10-2	NASH-FINCH CO.		11/19/2013	Various	1,880.000	40,545		36,021	40,006	(3,986)			(3,986)		36,021		4,524	4,524	216	
635017-10-6	NATIONAL BEVERAGE CORP		04/10/2013	Various	6,420.000	89,050		88,940	93,668	586		5,310	(4,725)		88,943		106	106		
635309-10-7	NATIONAL CINEMEDIA		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,340.000	64,719		52,514	61,324	(8,810)			(8,810)		52,514		12,205	12,205		
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	D	10/31/2013	JPMORGAN CHASE & CO.	5,553.000	23,200		23,191							23,191	(94)	103	9		
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		07/01/2013	Various	4,300.000	83,720		60,304	73,702	(13,398)			(13,398)		60,304		23,415	23,415		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
636180-10-1	NATIONAL FUEL GAS CO.		04/09/2013	Various	5,040.000	285,387		275,363	255,478	22,948		3,061	19,888		275,365		10,022	10,022	679	
635906-10-0	NATIONAL HEALTHCARE CORP		06/07/2013	Various	880.000	43,025		28,402	41,378	(12,976)			(12,976)		28,402		14,623	14,623	294	
636518-10-2	NATIONAL INSTRUMENTS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,670.000	159,098		127,663	146,343	(18,680)			(18,680)		127,663		31,435	31,435		
637071-10-1	NATIONAL OILWELL VARCO INC		04/09/2013	Various	27,301.000	1,866,612		1,849,719	1,866,023	112,291		128,590	(16,299)		1,849,724		16,888	16,888	3,549	
637138-10-8	NATIONAL PENN BANCSHARES INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,060.000	78,087		50,650	75,119	(24,469)			(24,469)		50,650		27,437	27,437		
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		04/10/2013	Various	600.000	46,986		48,300	41,460	13,063		6,223	6,840		48,300		(1,314)	(1,314)		
637417-10-6	NATIONAL RETAIL PROPERTIES		03/29/2013	Various	5,420.000	175,061		122,480	169,104	(47,249)			(47,249)		122,480		52,580	52,580	165	
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	144,276.000	4,998,504		3,769,729	3,744,666	366,170			366,170	(341,107)	3,769,729	323,307	905,468	1,228,776		
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	05/31/2013	ITG, INC CANADA	16,700.000	1,237,291		965,470	1,295,479	(249,086)			(249,086)	(80,923)	965,470	24,527	247,295	271,821	23,481	
638522-10-2	NATL WESTERN LIFE INS CL A		04/10/2013	UNION BANK OF SWITZERLAND	300.000	51,913		52,601	47,322	5,279			5,279		52,601		(688)	(688)		
639050-10-3	NATUS MEDICAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	31,409		22,188	28,844	(6,656)			(6,656)		22,188		9,221	9,221		
63937X-10-3	NAVIDEA BIOPHARMACEUTICALS INC		04/09/2013	Various	10,800.000	28,517		29,268	30,564	1,702		2,998	(1,296)		29,268		(751)	(751)		
63935N-10-7	NAVIGANT CONSULTING SERVICES		04/10/2013	UNION BANK OF SWITZERLAND	5,520.000	69,946		70,968	61,603	9,365			9,365		70,968		(1,022)	(1,022)		
638904-10-2	NAVIGATORS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	980.000	52,421		50,145	50,049	97			97		50,145		2,276	2,276		
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		04/09/2013	MORGAN STANLEY	5,440.000	176,484		154,333	118,429	35,904			35,904		154,333		22,151	22,151		
W5691F-10-4	NCC AB	D	05/31/2013	UBS AG	4,071.000	97,344		86,973	85,232	5,845			5,845	(4,104)	86,973	2,521	7,850	10,371	5,324	
628852-20-4	NCI BUILDING SYSTEMS INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1.000	16		9	14	(5)			(5)		9		7	7		
62886E-10-8	NCR CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,540.000	178,826		101,419	166,639	(65,213)			(65,213)		101,426		77,400	77,400		
640268-10-8	NEKTAR THERAPEUTICS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,000.000	86,230		57,250	74,100	(16,850)			(16,850)		57,250		28,980	28,980		
64031N-10-8	NELNET INC CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	38,629		24,708	38,131	(13,423)			(13,423)		24,708		13,921	13,921		
640491-10-6	NEOGEN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	770.000	36,019		26,956	34,896	(7,940)			(7,940)		26,956		9,063	9,063		
V67005-12-0	NEPTUNE ORIENT LINES	D	05/31/2013	UBS WARBURG ASIA LIMITED	62,000.000	53,611		54,177	58,117	1,471			1,471	(5,411)	54,177	3,610	(4,175)	(566)		
H57312-64-9	NESTLE SA PAR CHF1	D	05/31/2013	UBS AG	249,562.000	16,617,827		12,214,319	16,249,409	(2,607,893)			(2,607,893)	(1,427,196)	12,214,319	551,706	3,851,801	4,403,507	464,870	
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	04/10/2013	Various	3,120.000	22,094		23,088	15,943	10,202		3,058	7,145		23,088		(994)	(994)		
J48894-10-9	NET ONE SYSTEMS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,400.000	95,716		74,814	112,069	(33,893)			(33,893)	(3,362)	74,814	(8,843)	29,745	20,902	1,903	
64110D-10-4	NETAPP INC		12/17/2013	Various	18,997.000	655,606		519,809	601,887	(119,301)			(119,301)		519,809		135,796	135,796	317	
64110L-10-6	NETFLIX INC		04/09/2013	MORGAN STANLEY	2,920.000	495,311		188,428	270,918	(82,490)			(82,490)		188,428		306,884	306,884		
641110-10-4	NETGEAR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	95,905		57,127	104,069	(46,941)			(46,941)		57,127		38,777	38,777		
64115T-10-4	NETSCOUT SYSTEMS INC		04/09/2013	Various	2,520.000	61,821		42,664	65,495	(20,780)		2,050	(22,830)		42,664		19,156	19,156		
64118V-10-6	NETSPEND HLDGS INC		07/01/2013	Various	3,860.000	45,712		23,477	45,625	(22,143)			(22,143)		23,482		22,230	22,230		
641180-10-7	NETSUITE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	125,540		52,174	122,486	(70,312)			(70,312)		52,174		73,366	73,366		
64125C-10-9	NEUROCRINE BIOSCIENCES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,620.000	49,852		32,868	42,038	(9,170)			(9,170)		32,868		16,984	16,984		
64126X-20-1	NEUSTAR INC CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	82,808		45,685	77,151	(31,466)			(31,466)		45,685		37,123	37,123		
64156L-10-1	NEVSUN RESOURCES LTD	C	05/31/2013	ITG, INC CANADA	15,300.000	55,809		55,950	65,306	(6,991)			(6,991)	(2,366)	55,950	(734)	593	(141)	658	
644535-10-6	NEW GOLD INC	C	05/31/2013	ITG, INC CANADA	26,700.000	182,017		189,728	295,237	(91,712)			(91,712)	(13,796)	189,728	1,020	(8,731)	(7,711)		
646025-10-6	NEW JERSEY RESOURCES CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,860.000	78,113		67,155	73,693	(6,538)			(6,538)		67,155		10,958	10,958		
651587-10-7	NEW MARKET CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	76,992		31,756	78,660	(46,904)			(46,904)		31,756		45,236	45,236		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y63084-12-6	NEW WORLD DEVEL CO HKD1	D	05/31/2013	UBS WARBURG ASIA LIMITED	211,000.000	336,995		204,839	327,219	(122,416)			(122,416)	36	204,839	(343)	132,499	132,157	10,885	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		04/09/2013	Various	31,460.000	432,279		451,451	412,126	109,080		69,755	39,325		451,451		(19,172)	(19,172)	7,865	
650111-10-7	NEW YORK T IMES CO CL A		04/09/2013	MORGAN STANLEY	12,740.000	118,576		121,119	108,672	12,447			12,447		121,119		(2,543)	(2,543)		
65105M-10-8	NEWCASTLE INVESTMENT CORP		05/20/2013	Various	8,000.000	88,251		39,504	69,440	(35,150)			(35,150)		39,504		48,747	48,747	1,760	
Q6651B-11-4	NEWCREST MINING	D	05/31/2013	Various	53,164.000	743,127		1,297,589	1,224,216	850,166		690,146	160,020	(86,648)	1,297,589	(6,321)	(548,142)	(554,463)	6,604	
651229-10-6	NEWELL RUBBERMAID INC		04/09/2013	MORGAN STANLEY	19,540.000	494,064		325,137	435,156	(110,019)			(110,019)		325,137		168,927	168,927	2,931	
651290-10-8	NEWFIELD EXPLORATION CORP		04/09/2013	Various	5,100.000	115,951		114,342	136,578	40,290		62,526	(22,236)		114,342		1,609	1,609		
651639-10-6	NEWMONT MINING CORP		11/26/2013	DEUTSCHE BANK AG	19,692.000	496,762		553,345							553,345		(56,583)	(56,583)	11,815	
651718-50-4	NEWPARK RES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,400.000	54,655		22,076	50,240	(28,164)			(28,164)		22,076		32,579	32,579		
651824-10-4	NEWPORT CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,560.000	36,454		32,598	34,432	(1,830)			(1,830)		32,602		3,852	3,852		
65249B-20-8	NEWS CORP CLASS B		10/01/2013	Various	1,100.000	17,899		8,195							8,195		9,704	9,704		
65334H-10-2	NEXEN INC COM NPV	C	03/04/2013	MERGER	42,400.000	1,166,000		1,018,234	1,131,433	(43,986)			(43,986)	(69,212)	1,018,234	31,049	116,716	147,766	1,832	
65339F-10-1	NEXTERA ENERGY INC		12/02/2013	Various	52,783.000	4,399,611		3,745,153	1,184,464	(278,959)			(278,959)		3,745,153		654,458	654,458	52,904	
J49076-11-0	NGK INSULATORS JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,000.000	233,057		209,040	211,508	8,513			8,513	(10,981)	209,040	(20,188)	44,205	24,017	1,683	
J49119-10-0	NGK SPARK PLUG CO JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,500.000	245,814		189,238	177,991	11,510			11,510	(264)	189,238	(27,198)	83,774	56,576	1,402	
J49162-12-6	NHK SPRING CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,700.000	134,741		105,839	95,532	15,266			15,266	(4,960)	105,839	(10,221)	39,124	28,903	875	
W57113-11-5	NIBE INDUSTRIER AB	D	05/31/2013	UBS AG	6,209.000	100,449		91,141	89,478	5,684			5,684	(4,021)	91,141	2,388	6,921	9,308	1,584	
62914B-10-0	NIC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	700.000	11,480		4,866	11,438	(6,572)			(6,572)		4,866		6,614	6,614		
653656-10-8	NICE SYSTEMS LTD-ADR	R	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,514.000	203,874		153,135	184,609	(31,474)			(31,474)		153,135		50,740	50,740	750	
J49420-10-2	NICHICON CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,300.000	61,889		45,835	53,481	(5,686)			(5,686)	(1,959)	45,835	(5,049)	21,103	16,054	442	
J49603-10-3	NICHII GAKKAN CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,100.000	55,497		57,756	48,326	11,834			11,834	(2,403)	57,756	(5,698)	3,438	(2,260)	517	
J49614-10-0	NICHI-IKO PHARMACEUTICAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,200.000	70,980		69,401	61,842	10,199			10,199	(2,641)	69,401	(7,276)	8,855	1,579	487	
J49764-14-5	NICHIREI CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	22,000.000	110,393		83,561	114,497	(25,242)			(25,242)	(5,694)	83,561	(8,244)	35,076	26,832	1,048	
J5000K-10-4	NIDEC COPAL CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	24,004		25,101	22,505	3,715			3,715	(1,119)	25,101	(2,476)	1,379	(1,097)	136	
J52968-10-4	NIDEC CORPORATION JPY50	D	05/31/2013	Various	8,380.000	574,552		481,166	486,527	299,989		293,318	6,671	(12,033)	481,166	(57,653)	151,039	93,386	3,136	
N63218-10-6	NIELSEN HOLDINGS B V		11/26/2013	Various	12,359.000	463,909		358,438	263,074	(30,900)			(30,900)		358,439		105,470	105,470	2,959	
N6325K-21-2	NIEUWE STEEN INVESTMENT WARRANTS	D	04/17/2013	VARIOUS	4,310.180															
654101-10-4	NIFCO INC/JAPAN	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	56,243		52,692	57,253	(1,714)			(1,714)	(2,847)	52,692	(5,198)	8,750	3,552	583	
J26819-10-2	NIHON DEMPA KOGYO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,600.000	53,161		67,616	72,668	(1,924)			(1,924)	(3,127)	67,616	(7,069)	(7,386)	(14,455)	533	
J50538-11-5	NIHON KOHDEN CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	107,981		59,558	90,834	(28,576)			(28,576)	(2,701)	59,558	(6,991)	55,414	48,423	848	
J55096-10-1	NIHON PARKERIZING CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,000.000	69,875		49,156	57,087	(5,092)			(5,092)	(2,839)	49,156	(4,849)	25,568	20,719	561	
J51097-10-3	NIHON UNISYS LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,500.000	96,035		74,761	69,704	8,522			8,522	(3,466)	74,761	(7,375)	28,650	21,274	495	
654106-10-3	NIKE INC CL B		04/09/2013	MORGAN STANLEY	45,760.000	2,740,908		1,873,269	2,361,216	(487,943)			(487,943)		1,873,273		867,634	867,634	9,610	
J51484-10-3	NIKKISO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,000.000	93,764		51,575	74,238	(18,971)			(18,971)	(3,692)	51,575	(5,088)	47,277	42,189	519	
653905-10-9	NIKO RESOURCES	C	05/31/2013	Various	3,600.000	31,041		22,643	38,506	11,018		24,747	(13,730)	(2,133)	22,643	400	7,999	8,398		
654111-10-3	NIKON CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	21,000.000	570,540		470,888	613,497	(110,757)			(110,757)	(31,852)	470,888	(45,475)	145,127	99,652	2,356	
J51699-10-6	NINTENDO CO LTD COM STK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,800.000	684,493		760,766	721,170	178,873			178,873	(139,277)	760,766	48,412	(124,685)	(76,273)	6,356	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J53935-10-2	NIPPO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	9,000.000	118,059		69,074	123,865	(48,632)			(48,632)	(6,160)	69,074	(6,814)	55,800	48,985	1,287	
J52066-10-7	NIPPON ACCOMODATIONS FUND INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16.000	100,241		106,694	111,028	(5,576)			(5,576)	1,243	106,694	(16,578)	10,125	(6,453)	2,160	
J52043-10-6	NIPPON BEET SUGAR MANUFACTURING CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	31,000.000	53,562		67,052	57,723	12,274			12,274	(2,945)	67,052	(6,532)	(6,958)	(13,490)	1,449	
J52088-10-1	NIPPON BUILDING FUND	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	47.000	505,236		385,713	485,410	(84,234)			(84,234)	(15,463)	385,713	(44,471)	163,994	119,523	7,229	
J52430-11-3	NIPPON CHEMI-CON CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17,000.000	63,972		28,625	35,783	(5,379)			(5,379)	(1,780)	28,625	(2,824)	38,171	35,347		
J52732-10-4	NIPPON COKE & ENGINEERING COMP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	25,500.000	28,970		30,611	32,736	(497)			(497)	(1,628)	30,611	(3,020)	1,379	(1,641)	715	
J53247-11-0	NIPPON ELEC GLASS NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	25,000.000	129,439		118,774	140,809	(14,724)			(14,724)	(7,311)	118,774	(11,470)	22,135	10,665	1,869	
J53376-11-7	NIPPON EXPRESS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	72,000.000	331,218		322,396	295,611	41,464			41,464	(14,679)	322,396	(31,740)	40,562	8,822	3,365	
J54236-11-2	NIPPON KAYAKU CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	174,265		152,072	164,286	(17,056)			(17,056)	4,841	152,072	(25,547)	47,741	22,194	2,933	
J54580-10-5	NIPPON KONPO UNYU SOKO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	9,500.000	135,083		104,375	110,640	(763)			(763)	(5,502)	104,375	(10,297)	41,005	30,708	2,220	
J5470A-10-7	NIPPON LIGHT METAL HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	71,000.000	83,298		71,855	83,757	(20,920)			(20,920)	9,018	71,855	(16,292)	27,735	11,443	1,991	
J54752-14-2	NIPPON MEAT PACKER JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	213,714		193,421	207,309	(3,125)			(3,125)	(10,763)	193,421	(18,679)	38,972	20,293	3,398	
J55053-12-8	NIPPON PAINT CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,000.000	114,335		70,231	94,142	(19,229)			(19,229)	(4,682)	70,231	(6,929)	51,032	44,104	823	
J56354-10-3	NIPPON PAPER GROUP INC	D	04/01/2013	MERGER	8,200.000	127,053		129,901	113,139	22,608			22,608	(5,847)	129,901	(2,901)	54	(2,848)	2,299	
J55655-12-0	NIPPON SHEET GLASS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	67,000.000	72,866		87,275	87,562	4,259			4,259	(4,546)	87,275	(8,428)	(5,980)	(14,409)		
J55784-10-2	NIPPON SHINYAKU CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	159,142		105,244	112,531	(1,691)			(1,691)	(5,596)	105,244	(10,383)	64,280	53,898	1,028	
J55806-10-3	NIPPON SHOKUBAI CO COMMON STOCK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	79,284		82,650	81,605	2,808			2,808	(1,764)	82,650	(10,539)	7,173	(3,367)	381	
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	505,195.000	1,309,564		1,233,220	1,226,982	51,027			51,027	(44,789)	1,233,220	(101,930)	178,274	76,344	4,814	
J56042-10-4	NIPPON SUISAN KAISHA LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	30,400.000	59,114		62,583	62,583	2,294			2,294	(2,294)	62,583	(6,893)	3,424	(3,469)		
J56085-11-1	NIPPON SYNTHETIC CHEMICAL INDUSTRY CO LT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	109,412		61,905	72,515	(7,004)			(7,004)	(3,606)	61,905	(6,107)	53,615	47,507	857	
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	45,200.000	2,269,452		2,034,801	1,897,600	521,163			521,163	(383,962)	2,034,801	181,682	52,968	234,650	34,460	
J56257-11-6	NIPPON THOMPSON CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	51,354		33,933	44,411	(8,269)			(8,269)	(2,209)	33,933	(3,348)	20,768	17,420	374	
J56515-13-3	NIPPON YUSEN KK NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	105,000.000	277,904		265,875	244,087	29,542			29,542	(7,754)	265,875	(30,379)	42,407	12,029	2,001	
J56655-10-3	NIPRO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,600.000	108,255		50,963	60,672	(6,692)			(6,692)	(3,017)	50,963	(5,028)	62,319	57,292	1,256	
J56741-10-1	NISHIMATSUYA CHAIN CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,000.000	59,381		48,267	47,395	3,229			3,229	(2,357)	48,267	(4,762)	15,876	11,114	544	
J56773-10-4	NISHI-NIPPON CITY BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	51,000.000	124,487		137,566	125,634	18,454			18,454	(6,523)	137,566	(13,285)	206	(13,079)	1,192	
65473P-10-5	NISOURCE I NC		04/10/2013	UNION BANK OF SWITZERLAND	10,360.000	315,907		191,359	257,860	(66,496)			(66,496)		191,365		124,542	124,542	2,486	
J56988-10-8	NISSAN CHEMICAL IND	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,200.000	189,668		151,458	178,606	(27,663)			(27,663)	514	151,458	(21,962)	60,172	38,210	2,006	
J57160-12-9	NISSAN MOTOR CO CMN STK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	168,400.000	1,873,979		1,433,987	1,579,511	(76,033)			(76,033)	(69,492)	1,433,987	(149,782)	589,774	439,992	20,060	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J57547-10-1	NISSHA PRINTING CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	52,533		27,815	34,076	(4,583)			(4,583)	(1,679)	27,815	(2,751)	27,470	24,718		
J57719-12-2	NISSHIN OILLIO GROUP LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17,000.000	58,802		82,778	62,916	22,991			22,991	(3,129)	82,778	(8,166)	(15,810)	(23,976)	801	
J57633-10-9	NISSHIN SEIFUN GROUP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	21,000.000	242,075		248,014	261,817	(209)			(209)	(13,593)	248,014	(23,952)	18,012	(5,939)	1,979	
J57828-10-5	NISSHIN STEEL HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	64,461		77,221	64,870	5,366			5,366	6,985	77,221	(17,509)	4,749	(12,760)	332	
J57333-10-6	NISSHINBO HLDGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,000.000	81,185		77,628	92,107	(9,751)			(9,751)	(4,727)	77,628	(7,541)	11,098	3,557	779	
J58063-12-4	NISSIN FOODS HOLDINGS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,800.000	227,020		185,956	219,684	(22,322)			(22,322)	(11,406)	185,956	(17,958)	59,023	41,064	1,913	
J58074-10-5	NISSIN KOGYO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	82,715		68,591	67,528	4,076			4,076	(3,013)	68,591	(7,096)	21,220	14,124	776	
J58214-10-7	NITORI HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,400.000	192,341		180,526	175,701	13,947			13,947	(9,122)	180,526	(17,434)	29,248	11,814	1,027	
J58364-11-8	NITTO BOSEKI CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	36,000.000	115,246		80,855	141,144	(53,270)			(53,270)	(7,019)	80,855	(7,977)	42,368	34,391	1,697	
J58472-11-9	NITTO DENKO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,600.000	648,967		442,829	517,342	(47,654)			(47,654)	(26,860)	442,829	(42,766)	248,903	206,138	5,044	
J58699-10-9	NKSJ HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	25,375.000	591,725		498,368	538,520	2,408			2,408	(42,561)	498,368	(34,874)	128,231	93,357	14,464	
K70975-14-7	NKT HOLDING ORD	D	05/31/2013	UBS AG	3,090.000	124,331		98,190	111,116	(11,955)			(11,955)	(971)	98,190	(470)	26,611	26,141	3,603	
H57830-13-0	NOBEL BIOCARE HLDG CMN STK	D	05/31/2013	UBS AG	8,928.000	109,354		88,606	75,688	20,123			20,123	(7,205)	88,606	4,829	15,919	20,748	1,910	
G65431-10-1	NOBLE CORPORATION PLC	E	04/09/2013	MORGAN STANLEY	16,940.000	637,084		610,202	589,851	20,351			20,351		610,202		26,882	26,882	2,202	
655044-10-5	NOBLE ENER GY INC COM		04/09/2013	MORGAN STANLEY	12,712.000	1,486,849		1,081,877	1,293,319	(211,433)			(211,433)		1,081,886		404,963	404,963	3,178	
G6542T-11-9	NOBLE GROUP	D	05/31/2013	UBS WARBURG ASIA LIMITED	265,454.000	216,094		236,116	251,003	3,310			3,310	(18,197)	236,116	10,241	(30,262)	(20,021)	4,732	
J58934-10-0	NOF CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	79,472		62,043	67,137	(1,755)			(1,755)	(3,339)	62,043	(6,121)	23,550	17,429	841	
J54967-10-4	NOK CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	132,406		130,256	123,796	10,107			10,107	(3,646)	130,256	(15,255)	17,405	2,150	754	
J59009-15-9	NOMURA HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	230,800.000	1,814,134		1,135,293	1,342,651	(145,033)			(145,033)	(62,325)	1,135,293	(115,457)	794,297	678,841	12,914	
J5900B-10-5	NOMURA OFFICE REIT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	21.000	114,632		126,231	120,708	10,004			10,004	(4,480)	126,231	(14,053)	2,454	(11,599)	5,235	
J5893B-10-4	NOMURA REAL ESTATE HLD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,500.000	192,020		132,030	161,025	(22,389)			(22,389)	(6,606)	132,030	(13,983)	73,973	59,990	1,192	
J5900F-10-6	NOMURA RESEARCH INST	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,700.000	193,375		144,212	138,859	12,562			12,562	(7,209)	144,212	(13,927)	63,090	49,163	1,625	
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	12/10/2013	Various	257,963.000	3,188,195		2,949,331	2,015,795	468,541			468,541	(91,974)	2,949,331	61,530	177,334	238,864	78,554	
65563C-10-5	NORDION INC	C	05/31/2013	ITG, INC CANADA	5,400.000	41,993		44,488	35,143	11,361			11,361	(2,016)	44,488	880	(3,375)	(2,495)		
655663-10-2	NORDSON CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,800.000	120,237		92,130	113,616	(21,486)			(21,486)		92,130		28,107	28,107	270	
655664-10-0	NORDSTROM INC		04/09/2013	MORGAN STANLEY	13,580.000	744,982		580,944	726,530	(145,586)			(145,586)		580,944		164,038	164,038	4,074	
655844-10-8	NORFOLK SOUTHERN CORP		04/09/2013	MORGAN STANLEY	20,107.000	1,496,291		1,294,451	1,243,417	51,043			51,043		1,294,460		201,831	201,831	10,054	
D5813Z-10-4	NORMA GROUP ORD	D	10/31/2013	Various	5,967.000	297,445		272,445							272,445	3,392	21,608	25,000		
R61115-10-2	NORSK HYDRO ASA COMMON STOCK	D	05/31/2013	UBS AG	69,486.000	314,727		284,177	348,101	(61,448)			(61,448)	(2,476)	284,177	(12,317)	42,866	30,549	7,574	
656912-10-2	NORTH AMERICAN PALLADIUM LTD	C	05/31/2013	ITG, INC CANADA	13,400.000	14,721		22,404	18,034	19,788		15,282	4,506	(136)	22,404	(704)	(6,979)	(7,683)		
J22260-11-1	NORTH PACIFIC BANK LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	26,700.000	87,403		77,644	74,728	(5,131)			(5,131)	8,046	77,644	(17,605)	27,364	9,759	377	
664397-10-6	NORTHEAST UTILITIES		11/19/2013	Various	55,355.000	2,377,399		2,131,277	739,237	(85,787)			(85,787)		2,131,278		246,121	246,121	20,343	
66510M-20-4	NORTHERN DYNASTY MINERALS	C	05/31/2013	ITG, INC CANADA	4,100.000	11,015		9,613	12,971	(3,260)			(3,260)	(98)	9,613	(302)	1,704	1,402		
665531-10-9	NORTHERN OIL AND GAS INC		04/09/2013	Various	4,260.000	64,702		63,034	71,653	23,575		32,194	(8,619)		63,034		1,668	1,668		
66562P-10-5	NORTHERN PROPERTY REIT	C	05/31/2013	ITG, INC CANADA	2,000.000	58,559		45,188	62,067	(13,318)			(13,318)	(3,561)	45,188	894	12,477	13,371	1,287	
665859-10-4	NORTHERN TRUST CORP		04/09/2013	MORGAN STANLEY	7,300.000	399,787		379,418	366,168	13,250			13,250		379,418		20,370	20,370	2,190	
66611T-10-8	NORTHFIELD BANCORP INC NJ		02/11/2013	DIRECT	0.870	9		8	9	(1)			(1)		8		1	1		
666511-10-0	NORTHLAND POWER INC	C	05/31/2013	ITG, INC CANADA	7,000.000	125,386		95,472	131,254	(31,455)			(31,455)	(4,328)	95,472	(904)	30,818	29,914	3,179	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
666807-10-2	NORTHROP GRUMMAN CORP		12/13/2013	Various	11,720.000	842,479		673,832	792,038	(118,206)			(118,206)		673,832		168,647	168,647	6,629	
66704R-10-0	NORTHSTAR REALTY FINANCE COR		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,100.000	23,989		8,915	21,824	(12,909)			(12,909)		8,915		15,075	15,075		
667340-10-3	NORTHWEST BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,195.000	50,730		50,718	50,927	(209)			(209)		50,718		12	12		
667655-10-4	NORTHWEST NATURAL GAS CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	93,744		89,033	91,052	(2,019)			(2,019)		89,033		4,710	4,710	937	
668074-30-5	NORTHWESTERN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,360.000	49,934		33,670	47,233	(13,563)			(13,563)		33,670		16,265	16,265		
R63179-10-6	NORWEGIAN AIR SHUTTLE ASA	D	05/31/2013	UBS AG	3,818.000	191,021		43,298	98,722	(38,686)			(38,686)	(16,737)	43,298	6,009	141,714	147,723		
R6370J-10-8	NORWEGIAN PROPERTY ASA	D	05/31/2013	UBS AG	39,175.000	56,479		56,282	59,833	6,593			6,593	(10,144)	56,282	7,811	(7,615)	196	1,147	
66988K-10-2	NOVACOPPER INC	C	05/31/2013	ITG, INC CANADA	1,766.000	3,096		3,877	3,193	740			740	(56)	3,877	(79)	(701)	(780)		
66987E-20-6	NOVAGOLD RESOURCES INC	C	05/31/2013	ITG, INC CANADA	10,600.000	26,756		68,787	47,906	21,718			21,718	(836)	68,787	(1,409)	(40,622)	(42,031)		
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	12/05/2013	Various	154,251.000	11,126,914		8,649,604	9,384,118	(116,115)			(116,115)	(966,452)	8,649,604	534,324	1,942,985	2,477,310	310,714	
66987M-60-4	NOVATEL WIRELESS INC		06/07/2013	CHEEVERS	600.000	2,310		816	804	12			12		816		1,494	1,494		
K7303G-12-9	NOVO NORDISK AS DKK2 SER'B'	D	05/31/2013	UBS AG	27,866.000	4,551,387		1,951,850	4,512,942	(3,147,077)			(3,147,077)	585,985	1,951,850	(245,294)	2,844,831	2,599,537	73,568	
K7317J-13-3	NOVOZYMES A/S - B SHARES	D	05/31/2013	UBS AG	17,615.000	606,380		353,601	495,540	(207,397)			(207,397)	65,458	353,601	(45,883)	298,663	252,780	5,744	
62936P-10-3	NPS PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,120.000	86,961		74,447	92,092	(17,645)			(17,645)		74,447		12,514	12,514		
629377-50-8	NRG ENERGY INC		04/09/2013	Various	23,827.000	616,709		534,684	547,783	(13,099)			(13,099)		534,684		82,026	82,026	2,144	
J55505-10-1	NSK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	30,000.000	281,776		243,421	211,299	43,092			43,092	(10,970)	243,421	(23,508)	61,863	38,355	1,391	
670200-30-5	NTELOS HOLDINGS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,130.000	26,721		27,924	27,924						27,924		(1,203)	(1,203)		
J59353-11-0	NTN CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	37,000.000	116,018		100,435	98,849	6,718			6,718	(5,132)	100,435	(9,699)	25,283	15,583		
J59386-10-2	NTT DATA COMMUNICATIONS SYSTEMS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	95.000	321,359		303,229	295,224	23,333			23,333	(15,328)	303,229	(29,284)	47,413	18,129	2,698	
J59399-10-5	NTT DOCOMO, INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	958.000	1,435,373		1,396,345	1,373,874	66,236			66,236	(43,765)	1,396,345	(160,993)	200,021	39,028	28,089	
J5940Z-10-4	NTT URBAN DEVT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	141.000	164,982		113,877	135,676	(16,760)			(16,760)	(5,039)	113,877	(12,511)	63,616	51,105	1,240	
67018T-10-5	NU SKIN ASIA PAC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	110,594		86,320	97,812	(11,492)			(11,492)		86,320		24,274	24,274		
67020Y-10-0	NUANCE COMMUNICATIONS INC		12/10/2013	Various	18,000.000	379,028		313,901	401,760	(81,247)		6,610	(87,857)		313,903		65,125	65,125		
670346-10-5	NUCOR CORP.		04/09/2013	Various	25,600.000	1,138,586		1,181,440	1,105,408	78,769		2,737	76,032		1,181,440		(42,854)	(42,854)	18,816	
Q7007B-10-5	NUFARM LIMITED	D	05/31/2013	UBS WARBURG ASIA LIMITED	16,042.000	70,110		73,548	96,764	(14,336)			(14,336)	(8,879)	73,548	1,252	(4,690)	(3,438)	481	
67069D-10-8	NUTRISYSTEM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	27,755		24,929	25,553	(624)			(624)		24,929		2,826	2,826		
670704-10-5	NUVASIVE, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,200.000	55,989		44,160	49,472	(5,312)			(5,312)		44,160		11,829	11,829		
67091K-20-3	NUVERRA ENVIRONMENTAL SOLUTION		04/09/2013	Various	7,580.000	30,551		32,518	30,547	3,862		1,891	1,971		32,518		(1,967)	(1,967)		
67072Q-10-4	NUVISTA ENERGY LTD	C	05/31/2013	ITG, INC CANADA	5,300.000	41,723		16,847	31,245	(12,606)			(12,606)	(1,793)	16,847	333	24,543	24,876		
67073Y-10-6	NV ENERGY INC		12/19/2013	Various	7,920.000	172,015		108,481	143,669	(35,188)			(35,188)		108,481		63,534	63,534	3,496	
629445-20-6	NVE CORP		04/10/2013	Various	580.000	31,406		32,724	32,184	4,173		3,634	539		32,724		(1,318)	(1,318)		
67066G-10-4	NVIDIA CORP		04/09/2013	Various	37,160.000	469,714		476,380	456,696	123,407		103,712	19,695		476,391		(6,677)	(6,677)	2,787	
62944T-10-5	NVR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	360.000	374,145		249,815	331,200	(81,385)			(81,385)		249,815		124,330	124,330		
G66897-11-0	NWS HOLDINGS	D	05/31/2013	UBS WARBURG ASIA LIMITED	105,500.000	185,186		173,893	178,310	(3,528)			(3,528)	(889)	173,893	605	10,688	11,293	7,343	
67072V-10-3	NXSTAGE MEDICAL INC		04/09/2013	Various	3,640.000	39,293		41,059	40,950	5,460		5,351	109		41,059		(1,767)	(1,767)		
629491-10-1	NYSE EURONEXT		11/19/2013	Various	22,820.000	895,240		667,597	719,743	(52,016)		131	(52,146)		667,597		227,643	227,643	9,966	
674215-10-8	OASIS PETROLEUM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	146,967		106,358	131,016	(24,658)			(24,658)		106,358		40,609	40,609		
67423R-10-8	OBAGI MEDICAL PRODUCTS INC		04/26/2013	MERGER	300.000	7,200		2,822	4,077	(1,256)			(1,256)		2,822		4,379	4,379		
J59826-10-7	OBAYASHI CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	57,000.000	284,936		228,753	319,065	(81,670)			(81,670)	(8,643)	228,753	(27,641)	83,824	56,183	2,131	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J5946V-10-7	OBIC CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	450.000	111,105		81,429	89,776	(3,774)			(3,774)	(4,574)	81,429	(7,943)	37,619	29,676	1,052	
Y64248-20-9	OCBC BANK	D	05/31/2013	UBS WARBURG ASIA LIMITED	173,000.000	1,431,061		1,077,739	1,378,052	(142,494)			(142,494)	(157,819)	1,077,739	96,713	256,609	353,322	23,398	
674599-10-5	OCCIDENTAL PETROLEUM CORP		12/16/2013	Various	124,346.000	10,781,123		10,709,565	4,370,294	722,343		652,245	70,098		10,709,584		71,539	71,539	36,509	
675222-10-3	OCEANAGOLD CORPORATION	C	05/31/2013	ITG, INC CANADA	18,700.000	34,560		53,400	53,525	2,946			2,946	(3,071)	53,400	1,056	(19,896)	(18,840)		
675232-10-2	OCEANEERING INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,260.000	452,599		225,841	390,515	(164,674)			(164,674)		225,841		226,758	226,758		
675746-30-9	OCWEN FINL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,220.000	196,607		65,680	180,560	(114,876)			(114,876)		65,684		130,923	130,923		
67086E-30-3	OCZ TECHNOLOGY GROUP IN		04/09/2013	Various	5,220.000	8,567		9,388	9,970	25,680		26,255	(574)		9,396		(829)	(829)		
J59568-13-9	ODAKYU ELECTRIC RAILWAY	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	38,000.000	377,481		315,000	394,657	(59,167)			(59,167)	(20,490)	315,000	(30,421)	92,902	62,481	1,421	
676220-10-6	OFFICE DEPOT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,340.000	91,709		43,960	69,995	(26,035)			(26,035)		43,960		47,748	47,748		
67622P-10-1	OFFICEMAX INC		11/05/2013	Various	9,020.000	102,625		41,943	88,035	(46,092)			(46,092)		41,943		60,682	60,682	2,370	
67103X-10-2	OFG BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	55,585		46,515	50,997	(4,482)			(4,482)		46,515		9,070	9,070	206	
J59697-10-2	OGAKI KYORITSU BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	24,000.000	72,460		72,442	81,605	(5,105)			(5,105)	(4,058)	72,442	(7,147)	7,164	17	821	
670837-10-3	OGE ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,920.000	347,074		235,200	333,355	(98,155)			(98,155)		235,200		111,874	111,874	2,472	
M7521B-10-6	OIL REFINERIES LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	86,097.000	37,904		37,953	46,220	(6,420)			(6,420)	(1,847)	37,953	1,997	(2,047)	(49)		
678026-10-5	OIL STATES INTL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,560.000	274,807		178,074	254,682	(76,609)			(76,609)		178,074		96,733	96,733		
J60235-10-8	OILES CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	72,694		49,878	70,231	(16,860)			(16,860)	(3,493)	49,878	(4,921)	27,737	22,816	654	
J60256-10-4	OITA BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	28,000.000	88,346		88,374	90,996	1,903			1,903	(4,525)	88,374	(8,718)	8,690	(28)	1,056	
J6031N-10-9	OJI HOLDINGS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	67,000.000	240,753		196,147	229,364	(21,309)			(21,309)	(11,908)	196,147	(18,943)	63,549	44,606	3,134	
J60772-10-0	OKI ELECTRIC IND JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	95,000.000	184,893		84,671	115,364	(24,831)			(24,831)	(5,862)	84,671	(8,159)	108,380	100,221		
J60815-10-7	OKINAWA ELECTRIC POWER CO INC/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,000.000	75,144		64,720	62,407	5,417			5,417	(3,104)	64,720	(6,385)	16,809	10,424	561	
J60966-11-6	OKUMA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	125,834		100,739	102,007	745			745	(2,013)	100,739	(13,132)	38,227	25,095	701	
Y6421B-10-6	OLAM INTERNATIONAL	D	05/31/2013	UBS WARBURG ASIA LIMITED	98,000.000	136,800		201,286	124,756	89,292			89,292	(12,762)	201,286	14,823	(79,309)	(64,486)		
Y6421B-15-5	OLAM INTERNATIONAL LTD RIGHTS	D	01/11/2013	MERRILL LYNCH INTERNATIONAL	25,100.450	2,155											2,155	2,155		
679580-10-0	OLD DOMINION FREIGHT LINE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,500.000	55,710		25,007	51,420	(26,413)			(26,413)		25,007		30,703	30,703		
680033-10-7	OLD NATL BANCORP IND		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,440.000	138,808		130,498	123,923	6,575			6,575		130,498		8,310	8,310		
680223-10-4	OLD REPUBLIC INTL CORP		04/09/2013	MORGAN STANLEY	18,313.000	237,005		163,352	195,033	(31,681)			(31,681)		163,352		73,653	73,653	3,296	
680665-20-5	OLIN CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,340.000	120,743		98,356	115,291	(16,934)			(16,934)		98,356		22,387	22,387		
J61240-10-7	OLYMPUS OPTICAL	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14,300.000	439,952		221,323	275,366	(39,747)			(39,747)	(14,297)	221,323	(21,374)	240,003	218,630		
670872-10-0	OM GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	77,845		50,526	60,828	(10,302)			(10,302)		50,526		27,320	27,320		
681936-10-0	OMEGA HEALTHCARE INVESTORS		03/29/2013	Various	3,180.000	89,153		51,846	75,843	(25,528)			(25,528)		51,846		37,307	37,307	(1,815)	
68210P-10-7	OMEGA PROTEIN CORP		06/07/2013	CHEEVERS	1,000.000	9,296		6,120	6,120						6,120		3,176	3,176		
681904-10-8	OMNICARE INC		04/09/2013	MORGAN STANLEY	9,460.000	390,504		281,070	341,506	(60,434)			(60,434)		281,072		109,432	109,432	1,324	
68213N-10-9	OMNICELL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	46,480		41,855	43,718	(1,863)			(1,863)		41,855		4,626	4,626		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
681919-10-6	OMNICOM GROUP		04/09/2013	MORGAN STANLEY	19,660.000	1,155,302		860,927	982,214	(121,275)			(121,275)		860,938		294,364	294,364	7,864	
682128-10-3	OMNIVISION TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	67,128		53,345	61,389	(8,044)			(8,044)		53,345		13,783	13,783		
J61374-12-0	OMRON	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,700.000	483,942		339,659	373,321	(22,988)			(22,988)	(10,674)	339,659	(41,238)	185,521	144,283	3,440	
682159-10-8	ON ASSIGNMENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,300.000	30,733		9,342	26,364	(17,022)			(17,022)		9,342		21,391	21,391		
682189-10-5	ON SEMICONDUCTOR CORP		04/09/2013	Various	33,520.000	280,161		268,742	236,316	38,610		6,184	32,426		268,742		11,419	11,419		
G67742-10-9	ONEBEACON INSURANCE GROUP LT		04/10/2013	Various	3,060.000	42,317		41,371	42,534	4,147		5,310	(1,163)		41,371		946	946	643	
682680-10-3	ONEOK INC		04/09/2013	MORGAN STANLEY	18,160.000	884,249		633,511	776,340	(142,826)			(142,826)		633,514		250,735	250,735	6,538	
68272K-10-3	ONEX CORP	C	05/31/2013	ITG, INC CANADA	6,300.000	300,249		190,344	264,920	(72,606)			(72,606)	(1,970)	190,344	(7,180)	117,085	109,904	294	
J61546-11-5	ONO PHARMACEUTICAL CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,500.000	456,170		292,633	331,521	(24,997)			(24,997)	(13,891)	292,633	(30,837)	194,375	163,538	5,514	
J30728-10-9	ONWARD HOLDINGS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	88,039		71,900	75,406	243			243	(3,750)	71,900	(7,093)	23,233	16,139	2,202	
683399-10-9	ONYX PHARMACEUTICALS INC		10/02/2013	Various	4,340.000	391,098		131,884	327,800	(195,916)			(195,916)		131,884		259,214	259,214		
X3232T-10-4	OPAP SA	D	10/31/2013	JPMORGAN CHASE & CO.	1,409.000	17,729		15,436							15,436	60	2,232	2,292		
68372A-10-4	OPEN TABLE		04/09/2013	Various	1,340.000	77,467		65,514	65,392	122			122		65,514		11,953	11,953		
683715-10-6	OPEN TEXT CORP	C	05/31/2013	ITG, INC CANADA	3,900.000	265,575		189,016	217,894	(23,408)			(23,408)	(5,470)	189,016	(4,186)	80,745	76,559	982	
68375Q-40-3	OPLINK COMMUNICATIONS INC		04/09/2013	Various	2,140.000	34,491		32,843	33,341	979		1,477	(499)		32,843		1,649	1,649		
68401H-10-4	OPTIMER PHARMACEUTICALS INC		10/24/2013	Various	4,940.000	69,348		60,585	44,707	15,878			15,878		60,585		8,762	8,762		
68389X-10-5	ORACLE CORP COM		05/31/2013	Various	120,180.000	3,986,165		3,430,994	4,004,398	(494,096)		79,269	(573,365)		3,431,033		555,133	555,133		
J6165M-10-9	ORACLE CORP JAPAN		05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	119,109		105,012	124,559	(19,272)			(19,272)	(275)	105,012	(14,729)	28,826	14,097	2,440	
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG	D	05/31/2013	UBS AG	926.000	9,752		13,706	12,797	3,533			3,533	(2,624)	13,706	2,742	(6,696)	(3,954)		
68554V-10-8	ORASURE TECHNOLOGIES INC		04/09/2013	Various	3,300.000	20,039		14,410	23,694	(4,931)		4,353	(9,284)		14,410		5,629	5,629		
685564-10-6	ORBITAL SCIENCES CORP		04/09/2013	MORGAN STANLEY	6,040.000	100,525		89,137	83,171	5,966			5,966		89,137		11,388	11,388		
67103H-10-7	OREILLY AUTOMOTIVE INC		11/26/2013	Various	4,945.000	614,353		308,712	442,182	(133,470)			(133,470)		308,712		305,642	305,642		
Q7160T-10-9	ORICA LIMITED NPV	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	25,015.000	569,045		537,494	651,079	(51,799)			(51,799)	(61,786)	537,494	47,498	(15,947)	31,552	14,242	
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,560.000	88,393		54,356	88,376	(34,020)			(34,020)		54,356		34,036	34,036		
G67749-15-3	ORIENT O/SEAS INTL USD0.10	D	05/31/2013	UBS WARBURG ASIA LIMITED	17,000.000	104,576		97,263	110,104	(12,804)			(12,804)	(36)	97,263	(83)	7,396	7,313	2,023	
J6174U-10-0	ORIENTAL LAND CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,200.000	441,066		275,240	387,486	(109,279)			(109,279)	(2,967)	275,240	(38,074)	203,900	165,826	1,795	
L7272A-10-0	ORIFLAME COSMETICS SA	D	05/31/2013	UBS AG	3,108.000	103,236		98,871	98,704	19,605			19,605	(19,438)	98,871	21,793	(17,429)	4,365	5,988	
Q71610-10-1	ORIGIN ENERGY LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	75,829.000	982,267		1,200,622	914,788	343,540			343,540	(57,707)	1,200,622	(17,024)	(201,331)	(218,354)	19,728	
68633D-10-3	ORITANI FINACIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,160.000	62,740		49,658	63,731	(14,073)			(14,073)		49,658		13,082	13,082		
J61933-12-3	ORIX CORP COMMON STOCK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	68,400.000	940,725		529,229	766,548	(214,853)			(214,853)	(22,466)	529,229	(63,559)	475,055	411,496	8,245	
J8996L-10-2	ORIX JREIT INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	110.000	120,911		101,466	108,263	(3,997)			(3,997)	(2,801)	101,466	(12,524)	31,970	19,445	2,420	
R67787-10-2	ORKLA ASA	D	05/31/2013	UBS AG	53,615.000	451,781		521,547	467,243	56,624			56,624	(2,320)	521,547	(25,772)	(43,994)	(69,766)	19,790	
686688-10-2	ORMAT TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	42,353		34,259	38,946	(4,686)			(4,686)		34,259		8,094	8,094		
N6748L-10-2	ORTHOFIX INTERNATIONAL NV		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	62,696		55,987	64,501	(8,514)			(8,514)		55,987		6,709	6,709		
J62320-11-4	OSAKA GAS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	136,000.000	554,817		483,870	493,888	15,314			15,314	(25,332)	483,870	(47,012)	117,959	70,947	5,721	
J7794L-10-8	OSAKA TITANIUM TECH CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	41,812		43,808	46,437	(3,802)			(3,802)	1,173	43,808	(7,210)	5,213	(1,997)	97	
M7575A-10-3	OSEM INVESTMENTS LTD.	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	4,059.000	80,974		59,157	69,820	(11,125)			(11,125)	462	59,157	9	21,809	21,818		
J63137-10-3	OSG CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,900.000	101,811		81,982	95,043	(10,400)			(10,400)	(2,661)	81,982	(9,939)	29,768	19,829	1,542	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
688197-10-2	OSH 1 LIQUIDATING CORP		12/31/2013	Various	52.000	70		74	385	552		863	(311)		74		(4)	(4)		
688239-20-1	OSHKOSH CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,700.000	265,749		132,124	198,655	(66,531)			(66,531)		132,124		133,625	133,625		
671044-10-5	OSI SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,280.000	70,562		43,374	81,971	(38,597)			(38,597)		43,374		27,187	27,187		
Y6585M-10-4	OSIM INTERNATIONAL LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	96,000.000	154,418		55,511	135,964	(61,632)			(61,632)	(18,821)	55,511	6,703	92,204	98,907	1,552	
688278-10-0	OSISKO MINING CORP	C	05/31/2013	ITG, INC CANADA	24,800.000	107,183		289,845	199,257	99,256			99,256	(8,668)	289,845	495	(183,156)	(182,661)		
J6243L-10-7	OTSUKA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,200.000	111,611		68,309	90,487	(18,644)			(18,644)	(3,534)	68,309	(7,447)	50,749	43,302	2,370	
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,100.000	489,771		367,426	425,067	(68,376)			(68,376)	10,736	367,426	(60,470)	182,815	122,344	4,234	
689648-10-3	OTTER TAIL POWER CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	85,013		71,515	79,000	(7,485)			(7,485)		71,515		13,498	13,498		
690027-20-6	OUTDOOR CHANNEL HOLDINGS INC		05/17/2013	MERGER	300.000	3,075		1,820	2,280	(460)			(460)		1,820		1,255	1,255		
690070-10-7	OUTERWALL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,240.000	114,850		112,174	116,502	(4,328)			(4,328)		112,174		2,676	2,676		
690732-10-2	OWENS & MINOR, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,300.000	132,819		131,871	122,593	9,282			9,282		131,875		944	944		
690742-10-1	OWENS CORNING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,860.000	370,418		314,989	327,731	(12,742)			(12,742)		314,989		55,429	55,429		
690768-40-3	OWENS-ILLINOIS, INC.		04/09/2013	MORGAN STANLEY	9,340.000	239,651		176,900	198,662	(21,762)			(21,762)		176,900		62,751	62,751		
Q7161P-12-2	OZ MINERALS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	23,166.000	89,053		234,206	161,141	73,353			73,353	(287)	234,206	(17,398)	(127,756)	(145,153)	4,780	
69331C-10-8	P G & E CORP		10/11/2013	Various	7,032.000	290,751		287,749							287,749		3,001	3,001	6,399	
693718-10-8	PACCAR INC		04/09/2013	Various	25,160.000	1,233,235		1,112,363	1,137,484	16,045		41,166	(25,120)		1,112,363		120,872	120,872	5,032	
69373H-10-6	PACER INTL		02/05/2013	THE WILLIAMS CAPITAL GROUP	800.000	3,380		2,967	3,120	(153)			(153)		2,967		413	413		
G68437-13-9	PACIFIC BASIN SHIPPING LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	235,000.000	134,562		94,102	131,889	(37,028)			(37,028)	(759)	94,102	397	40,063	40,460	1,514	
Q7161J-10-0	PACIFIC BRANDS LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	85,729.000	76,068		62,979	55,182	19,516			19,516	(11,720)	62,979	15,873	(2,784)	13,090	2,242	
J63353-10-6	PACIFIC GOLF GROUP INTERNATIONAL HOLDING	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	95.000	90,577		63,410	76,141	(8,944)			(8,944)	(3,787)	63,410	(6,256)	33,423	27,167	938	
J63481-10-5	PACIFIC METALS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,000.000	63,318		46,773	60,741	(10,947)			(10,947)	(3,021)	46,773	(4,614)	21,159	16,545	491	
69480U-20-6	PACIFIC RUBIALES ENERGY CORP	C	05/31/2013	ITG, INC CANADA	17,900.000	378,581		414,320	415,455	18,303			18,303	(19,439)	414,320	1,849	(37,588)	(35,740)	3,355	
695156-10-9	PACKAGING CORPORATION OF AMERICA		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,540.000	254,500		152,034	251,594	(99,559)			(99,559)		152,034		102,465	102,465		
695263-10-3	PACWEST BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,820.000	77,516		64,326	69,880	(5,553)			(5,553)		64,326		13,190	13,190		
Q7264T-10-4	PALADIN ENERGY	D	05/31/2013	UBS WARBURG ASIA LIMITED	51,378.000	49,733		60,408	54,941	10,832			10,832	(5,365)	60,408	1,452	(12,127)	(10,675)		
696429-30-7	PALL CORP		04/09/2013	MORGAN STANLEY	7,280.000	481,433		396,207	438,693	(42,483)			(42,483)		396,210		85,223	85,223	1,820	
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		06/27/2013	Various	3,000.000	29,993		24,640	27,630	(2,986)			(2,986)		24,644		5,349	5,349		
697900-10-8	PAN AMERICAN SILVER CORP	C	05/31/2013	ITG, INC CANADA	10,805.000	133,819		189,527	202,275	(8,409)			(8,409)	(4,339)	189,527	(3,226)	(52,482)	(55,708)	2,767	
H60147-10-7	PANALPINA WELTTRANSPORT HOLDING AG	D	05/31/2013	UBS AG	1,332.000	135,029		94,838	135,114	(12,575)			(12,575)	(27,700)	94,838	18,970	21,221	40,191	2,351	
J41121-10-4	PANASONIC CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	146,300.000	1,167,822		714,913	883,231	(134,160)			(134,160)	(34,158)	714,913	(77,871)	530,780	452,909		
Q7283A-11-0	PANAUST LTD	D	05/31/2013	Various	37,853.000	85,471		88,965	131,258	(19,791)			(19,791)	(22,502)	88,965	12,799	(16,292)	(3,493)	1,571	
K7681L-10-2	PANDORA A/S	D	05/31/2013	UBS AG	3,966.000	134,544		35,561	87,252	(58,118)			(58,118)	6,427	35,561	(2,947)	101,930	98,983	3,199	
698354-10-7	PANDORA MEDIA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,529.000	51,884		47,410	41,576	5,834			5,834		47,410		4,473	4,473		
69840W-10-8	PANERA BREAD COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	380.000	60,228		48,511	60,355	(11,845)			(11,845)		48,511		11,717	11,717		
699462-10-7	PAREXEL INTERNATIONAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,340.000	75,909		45,234	69,241	(24,007)			(24,007)		45,234		30,675	30,675		
H60477-20-7	PARGESA HOLDING S.A.	D	05/31/2013	UBS AG	2,053.000	142,642		130,818	140,515	(4,334)			(4,334)	(5,363)	130,818	(1,032)	12,856	11,824	4,691	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
700416-20-9	PARK ELECTROCHEMICAL CORP		04/10/2013	Various	2,540.000	61,441		64,364	65,354	10,707			(991)		64,364		(2,923)	(2,923)	6,858	
700658-10-7	PARK NATIONAL CORP		04/10/2013	Various	1,360.000	91,648		94,387	87,897	7,322		831	6,490		94,387		(2,740)	(2,740)	1,278	
J63581-10-2	PARK24 CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,900.000	162,008		90,386	140,502	(43,129)			(43,129)	(6,987)	90,386	(8,917)	80,539	71,622	3,176	
701081-10-1	PARKER DRILLING CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,900.000	60,657		54,282	50,140	4,142			4,142		54,282		6,375	6,375		
701094-10-4	PARKER HAN NIFIN CORP COM		04/09/2013	Various	8,500.000	770,517		673,180	723,010	(41,020)		8,810	(49,830)		673,180		97,337	97,337	3,655	
70137T-10-5	PARKLAND FUEL CORP	C	05/31/2013	ITG, INC CANADA	5,700.000	98,337		55,523	108,367	(46,627)			(46,627)	(6,217)	55,523	1,098	41,716	42,815	2,469	
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	05/31/2013	Various	101,000.000	201,628		93,994	177,773	(59,172)			(59,172)	(24,608)	93,994	11,330	96,304	107,634	3,571	
70159Q-10-4	PARKWAY PROPERTIES		03/29/2013	Various	3,700.000	59,770		35,372	51,763	(16,549)			(16,549)		35,372		24,398	24,398	(1,464)	
M78465-10-7	PARTNER COMMUNICATIONS	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	8,871.000	54,309		47,781	53,282	(6,577)			(6,577)	1,076	47,781	(286)	6,813	6,528		
G6852T-10-5	PARTNERRE LTD		10/11/2013	Various	3,596.000	328,774		278,195	276,886	(12,818)			(12,818)		278,195		50,578	50,578	2,301	
H6120A-10-1	PARTNERS GROUP HOLDING AG	D	05/31/2013	UBS AG	631.000	159,996		118,465	145,592	(20,145)			(20,145)	(6,981)	118,465	243	41,288	41,530	3,426	
702925-10-8	PASON SYSTEMS INC	C	05/31/2013	ITG, INC CANADA	6,100.000	103,994		72,805	105,067	(28,401)			(28,401)	(3,860)	72,805	(595)	31,784	31,188	1,928	
703395-10-3	PATTERSON COS INC		10/11/2013	Various	6,868.000	252,616		213,652	226,603	(22,275)			(22,275)		213,652		38,964	38,964	1,059	
703481-10-1	PATTERSON UTI ENERGY INC		04/09/2013	Various	12,600.000	296,746		272,174	234,738	40,685		3,249	37,436		272,174		24,572	24,572	630	
704326-10-7	PAYCHEX INC		11/26/2013	Various	41,831.000	1,762,055		1,336,972	667,175	(49,318)			(49,318)		1,336,972		425,083	425,083	21,452	
M7846U-10-2	PAZ OIL CO LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	317.000	49,748		42,492	47,477	(3,087)			(3,087)	(1,897)	42,492	2,236	5,019	7,256		
Y6802P-12-0	PCCW	D	05/31/2013	UBS WARBURG ASIA LIMITED	419,000.000	199,786		140,432	183,799	(42,927)			(42,927)	(439)	140,432	170	59,184	59,354	7,315	
69327R-10-1	PDC ENERGY INC		04/09/2013	Various	1,840.000	71,792		46,818	61,106	(14,288)			(14,288)		46,818		24,974	24,974		
69329Y-10-4	PDL BIOPHARMA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,600.000	84,494		73,516	88,830	(15,314)			(15,314)		73,516		10,978	10,978		
704549-10-4	PEABODY ENERGY		04/09/2013	Various	16,020.000	337,667		338,823	426,292	37,647		125,116	(87,469)		338,823		(1,156)	(1,156)	1,362	
70509V-10-0	PEBBLEBROOK HOTEL TRUST		03/29/2013	Various	3,160.000	78,773		48,793	72,996	(24,241)			(24,241)		48,793		29,979	29,979	250	
705573-10-3	PEGASYSTEMS INC		04/09/2013	Various	1,300.000	35,769		36,504	29,484	14,415		7,395	7,020		36,504		(735)	(735)	39	
706327-10-3	PEMBINA PIPELINE CORP	C	05/31/2013	ITG, INC CANADA	28,695.000	901,556		757,737	820,187	(61,846)			(61,846)	(604)	757,737	(29,000)	172,819	143,819	19,550	
70706P-10-4	PENGROWTH ENERGY CORP	C	05/31/2013	Various	31,470.000	160,164		160,455	156,449	114,535		109,241	5,294	(1,288)	160,455	(4,876)	4,585	(291)	6,353	
707569-10-9	PENN NATIONAL GAMING INC		11/06/2013	Various	4,380.000	245,370		158,695	215,102	(90,973)			(90,973)		158,695		86,675	86,675		
707882-10-6	PENN VIRGINIA CORP		04/09/2013	Various	5,760.000	22,927		23,270	25,402	6,682		8,813	(2,131)		23,270		(344)	(344)		
707887-10-5	PENN WEST PETROLEUM LTD	C	05/31/2013	ITG, INC CANADA	31,400.000	319,753		350,873	340,584	21,251			21,251	(10,962)	350,873	(2,098)	(29,023)	(31,121)	14,382	
708062-10-4	PENNANTPARK INVESTMENT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,820.000	53,659		43,888	52,996	(9,108)			(9,108)		43,888		9,771	9,771	1,350	
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		03/29/2013	Various	3,120.000	60,769		24,543	55,037	(31,223)			(31,223)		24,543		36,226	36,226	(2,440)	
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		04/03/2013	Various	2,960.000	79,516		48,023	74,858	(26,929)			(26,929)		48,023		31,492	31,492	(1,256)	
70959W-10-3	PENSKE AUTO GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	105,179		55,168	99,899	(44,731)			(44,731)		55,168		50,011	50,011		
709600-10-0	PENSON WORLDWIDE INC		01/31/2013	ITG	100.000			5	3	1			1		5		(4)	(4)		
H6169Q-10-8	PENTAIR LTD		04/09/2013	MORGAN STANLEY	6,799.000	362,449		235,529	334,171	(98,641)			(98,641)		235,529		126,920	126,920	1,564	
712704-10-5	PEOPLES UNITED FINANCIAL INC		04/09/2013	MORGAN STANLEY	15,280.000	201,475		193,403	184,735	8,668			8,668		193,403		8,071	8,071	2,445	
713278-10-9	PEPBOYS MANNY MOE & JACK		04/10/2013	Various	4,140.000	47,770		48,811	40,696	8,985		870	8,114		48,811		(1,040)	(1,040)		
713291-10-2	PEPCO HLDG S INC		04/10/2013	UNION BANK OF SWITZERLAND	20,491.000	450,199		363,077	401,829	(38,752)			(38,752)		363,077		87,122	87,122	5,533	
713448-10-8	PEPSICO INC.		10/11/2013	Various	97,858.000	7,767,785		6,408,300	6,696,423	(288,123)			(288,123)		6,408,300		1,359,485	1,359,485	115,073	
71375U-10-1	PERFICIENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,680.000	43,803		33,721	43,350	(9,629)			(9,629)		33,721		10,082	10,082		
714046-10-9	PERKINELMER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,160.000	286,035		188,170	258,998	(70,829)			(70,829)		188,170		97,865	97,865	571	
Q9239H-10-8	PERPETUAL TRUSTEES AUST.	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	4,710.000	197,739		136,514	169,875	(10,945)			(10,945)	(22,416)	136,514	18,048	43,177	61,225	2,444	
714290-10-3	PERRIGO COMPANY		12/27/2013	Various	5,180.000	593,759		458,657	538,875	(80,214)			(80,214)		458,662		135,098	135,098	1,721	
G97822-10-3	PERRIGO PLC	E	12/31/2013	DISTRIBUTION	0.000	210		210							210					
288853-10-4	PERRY ELLIS INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,460.000	28,063		27,542	29,054	(1,512)			(1,512)		27,542		521	521		
Q74174-10-5	PERSEUS MINING LTD	D	05/31/2013	Various	39,122.000	49,629		80,683	85,294	8,812			8,812	(13,423)	80,683	9,474	(40,529)	(31,055)		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
716382-10-6	PETMED EXPRESS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,440.000	18,810		13,380	15,984	(2,602)			(2,602)		13,382		5,428	5,428		
71647M-10-1	PETROBANK ENERGY & RESOURCES LTD	C	05/31/2013	Various	7,800.000	68,340		70,194	97,138	(23,329)			(23,329)	(3,615)	70,194	(6)	(1,848)	(1,854)		
R69628-11-4	PETROLEUM GEO-SERV COMMON STOCK	D	05/31/2013	UBS AG	19,873.000	294,717		266,002	340,486	(52,318)			(52,318)	(22,166)	266,002	785	27,930	28,716	4,742	
71673R-10-7	PETROMINERALES LTD	C	05/31/2013	ITG, INC CANADA	7,110.000	42,077		54,612	61,410	(5,015)			(5,015)	(1,783)	54,612	(485)	(12,051)	(12,536)	1,508	
716748-10-8	PETROSQUEST ENERGY INC		04/09/2013	Various	6,440.000	27,125		28,594	31,878	8,615		11,899	(3,284)		28,594		(1,468)	(1,468)		
716768-10-6	PETSMART INC		04/10/2013	UNION BANK OF SWITZERLAND	10,760.000	696,273		443,487	735,338	(291,851)			(291,851)		443,487		252,786	252,786		
717046-10-6	PEYTO EXPLORATION & DEVELOPMENT CORP	C	05/31/2013	ITG, INC CANADA	9,200.000	273,080		175,076	212,421	(38,233)			(38,233)	887	175,076	(8,500)	106,504	98,004	2,940	
717081-10-3	PFIZER INC		10/11/2013	Various	88,382.000	2,587,917		1,508,548	2,216,621	(708,072)			(708,072)		1,508,548		1,079,369	1,079,369	43,622	
716933-10-6	PHARMACYCLICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	190,867		33,044	162,120	(129,076)			(129,076)		33,044		157,823	157,823		
Q9030N-10-6	PHARMAXIS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	28,856.000	4,808		25,998	37,148	(4,331)			(4,331)	(6,819)	25,998	3,623	(24,813)	(21,190)		
71714F-10-4	PHARMERICA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	34,673		22,491	33,606	(11,116)			(11,116)		22,491		12,182	12,182		
693320-20-2	PHH CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,820.000	103,800		91,161	109,655	(18,494)			(18,494)		91,161		12,639	12,639		
69336T-20-5	PHI INC NON VOTING		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,540.000	51,265		30,664	51,575	(20,911)			(20,911)		30,664		20,601	20,601		
718546-10-4	PHILLIPS 66		04/09/2013	MORGAN STANLEY	32,480.000	2,101,812		995,092	1,724,688	(729,596)			(729,596)		995,092		1,106,720	1,106,720	10,150	
71902E-60-4	PHOENIX COMPANIES INC		06/07/2013	CHEEVERS	95.000	4,057		2,374	2,349	25			25		2,374		1,683	1,683		
719405-10-2	PHOTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,900.000	29,019		25,380	29,204	(3,824)			(3,824)		25,380		3,639	3,639		
693366-20-5	PICO HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	53,704		52,916	52,297	619			619		52,916		788	788		
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	99,617		75,497	98,313	(22,816)			(22,816)		75,497		24,120	24,120		
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		03/29/2013	Various	12,560.000	247,127		243,821	226,708	16,783			16,783		243,821		3,306	3,306	(1,078)	
720279-10-8	PIER 1, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,860.000	128,205		60,834	117,200	(56,366)			(56,366)		60,834		67,371	67,371	293	
J63739-10-6	PIGEON CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,700.000	216,567		96,777	128,965	(25,775)			(25,775)	(6,414)	96,777	(9,547)	129,337	119,790	1,822	
72154R-10-3	PILOT GOLD INC	C	05/31/2013	ITG, INC CANADA	1,875.000	2,131		2,784	4,011	(1,157)			(1,157)	(70)	2,784	(59)	(594)	(653)		
723456-10-9	PINNACLE ENTERTAINMENT INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,280.000	94,015		85,354	99,412	(14,058)			(14,058)		85,354		8,660	8,660		
72346Q-10-4	PINNACLE FINANCIAL PARTNERS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,760.000	37,669		16,174	33,158	(16,984)			(16,984)		16,174		21,494	21,494		
723484-10-1	PINNACLE WEST CAPITAL CORP		04/10/2013	UNION BANK OF SWITZERLAND	12,140.000	711,340		498,566	618,897	(120,332)			(120,332)		498,566		212,775	212,775	6,616	
J63825-14-5	PIONEER CORP	D	05/31/2013	Various	26,600.000	58,363		66,456	65,835	35,014		32,678	2,337	(1,715)	66,456	(7,940)	(154)	(8,093)		
723664-10-8	PIONEER ENERGY SERVICES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	39,312		34,618	37,752	(3,134)			(3,134)		34,618		4,693	4,693		
723787-10-7	PIONEER NA T RES CO COM		04/09/2013	MORGAN STANLEY	7,840.000	967,931		750,307	835,666	(85,357)			(85,357)		750,308		217,622	217,622	314	
724078-10-0	PIPER JAFFRAY COS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	55,920		25,461	45,625	(20,164)			(20,164)		25,461		30,460	30,460		
724479-10-0	PITNEY BOWES INC		07/30/2013	Various	18,280.000	273,165		249,339	194,499	54,840			54,840		249,339		23,826	23,826	6,855	
726505-10-0	PLAINS EXPLORATION AND PRODUCT		05/31/2013	Various	10,860.000	510,583		317,748	509,768	(192,018)			(192,018)		317,751		192,832	192,832	8,400	
727493-10-8	PLANTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	129,279		102,487	115,034	(12,547)			(12,547)		102,487		26,792	26,792		
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	152,602		116,820	144,440	(27,620)			(27,620)		116,820		35,782	35,782		
729132-10-0	PLEXUS CORP		04/09/2013	Various	2,760.000	70,737		67,096	71,208	5,865		9,977	(4,112)		67,096		3,642	3,642		
729251-10-8	PLUM CREEK TIMBER CO INC COM		05/17/2013	Various	13,780.000	718,666		523,875	611,419	(87,544)			(87,544)		523,875		194,792	194,792	7,196	
69344F-10-6	PMC - SIERRA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	17,560.000	100,299		93,419	91,488	1,932			1,932		93,419		6,880	6,880		
693475-10-5	PNC FINL SVCS GROUP INC		04/09/2013	MORGAN STANLEY	35,980.000	2,388,367		2,066,370	2,097,994	(31,623)			(31,623)		2,066,370		321,997	321,997	14,392	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J63944-10-2	POINT INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	70,730		67,605	57,652	12,820			12,820	(2,867)	67,605	(6,669)	9,794	3,125	1,039	
731068-10-2	POLARIS INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,700.000	403,920		168,310	395,505	(227,192)			(227,192)		168,313		235,607	235,607		
73172K-10-4	POLYCOM INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,860.000	141,646		126,928	134,516	(7,587)			(7,587)		126,928		14,718	14,718		
73179P-10-6	POLYONE CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,160.000	48,290		30,906	44,107	(13,201)			(13,201)		30,906		17,385	17,385	108	
73179V-10-3	POLYPORE INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	102,976		86,237	123,690	(37,453)			(37,453)		86,237		16,738	16,738		
73278L-10-5	POOL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,780.000	172,997		93,980	159,970	(65,989)			(65,989)		93,980		79,017	79,017		
733174-70-0	POPULAR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,608.000	201,730		114,120	158,170	(44,050)			(44,050)		114,120		87,610	87,610		
736400-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,100.000	117,266		67,221	117,546	(50,325)			(50,325)		67,221		50,044	50,044		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	103,539		70,095	99,043	(28,948)			(28,948)		70,095		33,444	33,444	977	
737446-10-4	POST HOLDINGS INC		04/09/2013	UNION BANK OF SWITZERLAND	420.000	18,100		9,683	14,385	(4,702)			(4,702)		9,683		8,416	8,416		
737464-10-7	POST PROPERTIES, INC.		03/29/2013	Various	3,720.000	186,874		143,321	185,814	(42,853)			(42,853)		143,321		43,553	43,553	(135)	
S26969-80-8	POTASH CORP OF SASKATCHEWAN	C	05/31/2013	ITG, INC CANADA	61,200.000	2,581,322		2,296,310	2,488,075	(91,313)			(91,313)	(100,452)	2,296,310	(10,045)	295,057	285,012	25,386	
737630-10-3	POTLATCH CORP.		03/29/2013	Various	2,820.000	123,837		75,407	110,516	(35,643)			(35,643)		75,407		48,430	48,430	(1,531)	
739128-10-6	POWELL INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	46,660		33,017	43,191	(10,174)			(10,174)		33,017		13,643	13,643		
Y33549-11-7	POWER ASSETS HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	94,000.000	841,760		512,530	802,854	(290,412)			(290,412)	88	512,530	(857)	330,086	329,229	22,164	
739239-10-1	POWER CORP CANADA SUB-VTG NPV	C	05/31/2013	ITG, INC CANADA	47,300.000	1,330,087		1,278,798	1,205,659	152,086			152,086	(78,946)	1,278,798	36,668	14,621	51,288	11,476	
73927C-10-0	POWER FINANCIAL CORP	C	05/31/2013	ITG, INC CANADA	9,000.000	271,312		265,230	246,219	35,229		22,689	12,540	6,471	265,230	(16,749)	22,831	6,082	5,336	
739276-10-3	POWER INTEGRATIONS INC		04/09/2013	Various	2,080.000	85,243		80,312	69,909	10,403			10,403		80,312		4,931	4,931	130	
73930R-10-2	POWER-ONE INC		07/25/2013	Various	10,120.000	46,302		41,453	41,593	4,542		4,682	(140)		41,453		4,849	4,849		
739363-30-7	POWERWAVE TECHNOLOGIES INC		01/31/2013	Various	4,760.000	210		2,904	1,476	1,428			1,428		2,904		(2,693)	(2,693)		
693506-10-7	PPG INDUSTRIES INC		04/09/2013	MORGAN STANLEY	9,228.000	1,224,812		746,938	1,249,010	(502,067)			(502,067)		746,943		477,870	477,870	5,445	
69351T-10-6	PPL CORP		12/02/2013	Various	55,707.000	1,744,531		1,544,299	1,127,449	(62,955)			(62,955)		1,544,304		200,227	200,227	34,649	
74005P-10-4	PRAXAIR INC.		10/11/2013	Various	16,554.000	1,860,941		1,509,038	1,811,835	(302,794)			(302,794)		1,509,042		351,899	351,899	11,898	
740189-10-5	PRECISION CASTPARTS CORP COM		11/26/2013	Various	10,047.000	2,022,116		1,584,148	1,443,380	(378,414)			(378,414)		1,584,150		437,966	437,966	374	
74022D-30-8	PRECISION DRILLING TRUST	C	05/31/2013	ITG, INC CANADA	20,200.000	173,915		180,167	166,761	18,595			18,595	(5,189)	180,167	(3,694)	(2,558)	(6,252)	1,686	
740585-10-4	PREMIERE GLOBAL SERVICES INC.		04/10/2013	Various	7,985.000	80,241		56,534	78,093	(21,560)			(21,560)		56,534		23,707	23,707		
74112D-10-1	PRESTIGE BRANDS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	31,497		14,439	29,644	(15,206)			(15,206)		14,439		17,059	17,059		
741503-40-3	PRICELINE.COM		04/09/2013	MORGAN STANLEY	3,380.000	2,355,106		1,369,064	2,099,656	(730,591)			(730,591)		1,369,065		986,042	986,042		
741511-10-9	PRICESMART INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,080.000	81,971		68,886	83,214	(14,328)			(14,328)		68,886		13,085	13,085		
74157U-10-9	PRIMARIS RETAIL REIT	C	04/10/2013	Various	3,600.000	96,843		65,584	97,258	(29,251)			(29,251)	(2,423)	65,584	(1,198)	32,457	31,259	(6,926)	
Q77519-10-8	PRIMARY HEALTH CARE LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	41,877.000	223,123		134,638	173,906	(14,230)			(14,230)	(25,037)	134,638	20,907	67,578	88,485	2,829	
74164M-10-8	PRIMERICA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	113,313		73,904	103,835	(29,931)			(29,931)		73,904		39,409	39,409		
74164F-10-3	PRIMORIS SERVICES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,980.000	57,131		30,941	44,819	(13,878)			(13,878)		30,941		26,189	26,189		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		04/09/2013	MORGAN STANLEY	24,220.000	825,513		728,806	690,754	38,052			38,052		728,806		96,706	96,706	5,571	
742962-10-3	PRIVATEBANCORP INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,060.000	69,584		30,531	62,199	(31,668)			(31,668)		30,531		39,052	39,052		
74267C-10-6	PROASSURANCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	50,262		43,766	47,253	(3,486)			(3,486)		43,766		6,496	6,496		
742718-10-9	PROCTER & GAMBLE CO		10/11/2013	Various	97,367.000	7,624,597		5,846,580	6,610,246	(763,666)			(763,666)		5,846,580		1,778,016	1,778,016	64,634	
743312-10-0	PROGRESS SOFTWARE CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,870.000	136,938		127,017	123,211	3,806			3,806		127,017		9,921	9,921		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
743315-10-3	PROGRESSIVE CORP		04/09/2013	MORGAN STANLEY	44,380.000	1,142,484		911,532	936,418	(24,886)			(24,886)		911,532		230,952	230,952	12,626	
74339G-10-1	PROGRESSIVE WASTE SOLUTIONS LTD	C	05/31/2013	ITG, INC CANADA	15,000.000	347,376		370,646	323,591	41,477			41,477	5,577	370,646	(20,725)	(2,545)	(23,270)	3,559	
74340W-10-3	PROLOGIS INC		04/09/2013	MORGAN STANLEY	33,043.000	1,316,612		1,138,963	1,205,739	(66,776)			(66,776)		1,138,963		177,649	177,649	9,252	
74346Y-10-3	PROS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,020.000	43,715		25,953	36,946	(10,992)			(10,992)		25,953		17,762	17,762		
M8175T-10-4	PROSAFE ASA	D	05/31/2013	UBS AG	16,476.000	153,120		84,222	140,091	(38,795)			(38,795)	(17,075)	84,222	4,991	63,907	68,898	4,845	
74348T-10-2	PROSPECT CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,400.000	94,222		88,868	91,308	(2,440)			(2,440)		88,868		5,354	5,354	1,848	
743606-10-5	PROSPERITY BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,080.000	139,086		125,907	129,360	(3,453)			(3,453)		125,907		13,178	13,178		
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		04/10/2013	Various	6,260.000	34,839		34,367	32,489	2,254		376	1,878		34,367		471	471		
743674-10-3	PROTECTIVE LIFE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,140.000	193,098		151,480	175,481	(24,001)			(24,001)		151,480		41,618	41,618		
74386T-10-5	PROVIDENT FINANCIAL SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	41,143		30,418	41,478	(11,060)			(11,060)		30,418		10,725	10,725		
744320-10-2	PRUDENTIAL FINL INC		04/09/2013	Various	34,460.000	1,945,437		1,941,800	1,837,752	111,828		7,780	104,048		1,941,800		3,637	3,637	13,784	
69360J-10-7	PS BUSINESS PKS INC CALIF COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,660.000	117,780		98,533	107,867	(9,333)			(9,333)		98,533		19,247	19,247		
H64687-12-4	PSP SWISS PROPERTY	D	05/31/2013	UBS AG	3,908.000	352,449		289,592	369,517	(71,106)			(71,106)	(8,819)	289,592	(6,613)	69,470	62,857	13,496	
69366A-10-0	PSS WORLD MEDICAL INC		02/22/2013	Various	4,300.000	124,488		97,625	124,184	(26,559)			(26,559)		97,625		26,864	26,864		
69370C-10-0	PTC INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,460.000	195,570		126,295	190,435	(64,140)			(64,140)		126,295		69,275	69,275		
74460D-10-9	PUBLIC STORAGE		11/26/2013	DEUTSCHE BANK AG	2,872.000	481,281		282,719	416,325	(133,606)			(133,606)		282,719		198,562	198,562	10,770	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		11/19/2013	Various	43,991.000	1,524,621		1,408,369	1,075,284	45,693			45,693		1,408,369		116,252	116,252	15,837	
F7607Z-16-5	PUBLICIS GROUPE	D	10/31/2013	JPMORGAN CHASE & CO.	411.000	34,164		32,112							32,112	172	1,880	2,052		
745867-10-1	PULTE GROUP INC		04/09/2013	MORGAN STANLEY	25,410.000	494,335		191,083	461,446	(270,362)			(270,362)		191,083		303,252	303,252		
693656-10-0	PVH CORP		03/13/2013	Various	4,640.200	549,353		292,621	515,086	(222,489)			(222,489)		292,621		256,731	256,731		
Q77974-10-5	QANTAS AIRWAYS LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	66,470.000	126,531		99,259	102,823	7,186			7,186	(10,751)	99,259	10,100	17,173	27,273		
Q78063-11-4	QBE INS GROUP NPV	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	72,422.000	974,512		819,551	819,551	167,547			167,547	(167,547)	819,551	204,285	(49,324)	154,961	7,550	
74733V-10-0	QEP RESOURCES INC		04/09/2013	Various	13,020.000	407,146		402,338	394,115	33,441		25,216	8,224		402,339		4,806	4,806	260	
74733T-10-5	QLIK TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	5,820.000	149,118		139,870	126,410	13,460			13,460		139,870		9,248	9,248		
747277-10-1	QLOGIC COR P COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,220.000	95,001		77,104	79,981	(2,877)			(2,877)		77,104		17,898	17,898		
747316-10-7	QUAKER CHEMICAL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,040.000	59,976		28,174	56,014	(27,840)			(27,840)		28,174		31,801	31,801	255	
747525-10-3	QUALCOMM INC		10/11/2013	Various	75,930.000	5,009,094		3,494,057	4,709,179	(1,215,121)			(1,215,121)		3,494,057		1,515,037	1,515,037	20,962	
747582-10-4	QUALITY SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	48,724		46,646	45,830	818			818		46,649		2,076	2,076		
747619-10-4	QUANEX BUILDING PRODUCTS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	71,890		37,271	69,394	(32,123)			(32,123)		37,271		34,618	34,618		
74762E-10-2	QUANTA SERVICES		04/09/2013	MORGAN STANLEY	12,140.000	338,748		251,577	331,301	(79,723)			(79,723)		251,577		87,171	87,171		
747906-20-4	QUANTUM CORP		04/09/2013	Various	17,620.000	22,428		22,554	21,849	4,861		4,156	705		22,554		(126)	(126)		
748193-20-8	QUEBECOR INC	C	05/31/2013	ITG, INC CANADA	3,000.000	135,045		98,944	116,511	(14,024)			(14,024)	(3,543)	98,944	(916)	37,017	36,101	249	
74834L-10-0	QUEST DIAGNOSTICS INC		12/17/2013	Various	5,618.000	312,348		315,729	205,110	(11,157)			(11,157)		315,729		(3,380)	(3,380)	3,371	
748356-10-2	QUESTAR CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,420.000	289,685		215,312	245,419	(30,107)			(30,107)		215,312		74,373	74,373		
74835Y-10-1	QUESTCOR PHARMACEUTICALS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	87,056		19,044	91,382	(72,338)			(72,338)		19,044		68,012	68,012		
74838C-10-6	QUICKSILVER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,000.000	64,178		40,175	42,500	(2,325)			(2,325)		40,175		24,003	24,003		
74837R-10-4	QUICKSILVER RESOURCES INC		04/09/2013	Various	9,200.000	24,079		20,700	26,312	16,928		22,540	(5,612)		20,700		3,379	3,379		
74838J-10-1	QUIDEL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	76,422		47,310	63,105	(15,795)			(15,795)		47,310		29,112	29,112		
74874Q-10-0	QUINSTREET INC		04/09/2013	Various	3,180.000	19,264		18,985	21,370	12,975		15,360	(2,385)		18,985		279	279		
749121-10-9	QWEST COMMUNICATIONS INTL INC COM		01/16/2013	Various	0.000	1,904											1,904	1,904		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
749941-10-0	R F MICRODEVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,660.000	105,924		97,037	97,037						97,037		8,887	8,887		
749607-10-7	R L I CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,260.000	86,303		71,945	81,472	(9,526)			(9,526)		71,945		14,357	14,357		
750086-10-0	RACKSPACE HOSTING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,480.000	555,781		240,136	555,540	(315,403)			(315,403)		240,136		315,645	315,645		
750236-10-1	RADIAN GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,080.000	64,400		21,773	61,589	(39,816)			(39,816)		21,773		42,627	42,627		
750438-10-3	RADIOSHACK CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,820.000	23,453		19,003	16,578	2,424			2,424		19,003		4,451	4,451		
749227-60-9	RAIT FINANCIAL TRUST		04/01/2013	DISTRIBUTION	0.000	159		159							159					
J64264-10-4	RAKUTEN INC NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	51,700.000	604,132		403,139	403,005	14,939			14,939	(14,805)	403,139	(44,841)	245,835	200,993	1,532	
751028-10-1	RALCORP HOLDINGS INC		01/29/2013	MERGER	5,300.000	477,000		346,180	475,145	(128,938)			(128,938)		346,207		130,793	130,793		
751212-10-1	RALPH LAUREN CORP		04/09/2013	MORGAN STANLEY	4,320.000	734,866		509,712	647,654	(137,943)			(137,943)		509,712		225,154	225,154	1,728	
750917-10-6	RAMBUS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,960.000	43,162		40,516	38,845	1,672			1,672		40,516		2,646	2,646		
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		03/29/2013	Various	3,080.000	47,731		25,676	40,995	(15,518)			(15,518)		25,676		22,054	22,054	(461)	
Q7982Y-10-4	RAMSAY HEALTH CARE LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	13,626.000	447,779		217,750	385,915	(148,427)			(148,427)	(19,738)	217,750	8,555	221,473	230,029	4,123	
75281A-10-9	RANGE RESOURCES CORP		04/09/2013	UNION BANK OF SWITZERLAND	4,701.000	376,654		252,377	295,364	(42,985)			(42,985)		252,379		124,275	124,275	188	
W72177-11-1	RATOS AB	D	05/31/2013	UBS AG	12,049.000	103,180		139,683	115,759	29,127			29,127	(5,202)	139,683	3,659	(40,162)	(36,503)	4,651	
754212-10-8	RAVEN INDUSTRIES INC		04/09/2013	Various	2,360.000	66,635		44,248	62,210	(17,962)			(17,962)		44,248		22,387	22,387	53	
754730-10-9	RAYMOND JAMES FINANCIAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,680.000	345,485		231,386	295,910	(64,524)			(64,524)		231,386		114,098	114,098	1,075	
754907-10-3	RAYONIER INC		04/10/2013	UNION BANK OF SWITZERLAND	5,500.000	323,306		210,581	285,065	(74,476)			(74,476)		210,589		112,717	112,717	2,420	
755111-50-7	RAYTHEON COMPANY		04/09/2013	MORGAN STANLEY	18,205.000	1,055,124		852,356	1,047,880	(195,523)			(195,523)		852,356		202,767	202,767	19,115	
75524B-10-4	RBC BEARING INS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,720.000	90,188		54,611	86,120	(31,509)			(31,509)		54,611		35,577	35,577		
75604L-10-5	REALD INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,980.000	33,089		23,661	33,406	(9,745)			(9,745)		23,661		9,428	9,428		
75606N-10-9	REALPAGE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	82,935		65,703	78,083	(12,380)			(12,380)		65,703		17,232	17,232		
756109-10-4	REALTY INCOME CORP		11/26/2013	Various	8,400.000	365,441		272,879	337,764	(64,885)			(64,885)		272,879		92,563	92,563	2,794	
756577-10-2	RED HAT INC.		04/09/2013	MORGAN STANLEY	12,840.000	620,307		534,634	680,006	(145,364)			(145,364)		534,643		85,665	85,665		
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	42,497		22,330	40,936	(18,606)			(18,606)		22,330		20,166	20,166		
758075-40-2	REDWOOD TRUST INC		03/29/2013	Various	7,420.000	142,821		98,753	125,324	(26,891)			(26,891)		98,753		44,067	44,067	(1,689)	
758750-10-3	REGAL BELOIT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,800.000	207,207		153,067	197,316	(44,249)			(44,249)		153,067		54,140	54,140	532	
758766-10-9	REGAL ENTMT GROUP A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,460.000	94,730		77,132	90,117	(12,985)			(12,985)		77,132		17,597	17,597		
758849-10-3	REGENCY CENTERS CORPORATION		04/10/2013	Various	5,200.000	285,501		196,547	245,024	(49,643)			(49,643)		196,547		88,955	88,955	(962)	
75886F-10-7	REGENERON PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,320.000	925,850		138,988	910,092	(771,104)			(771,104)		138,988		786,862	786,862		
7591EP-10-0	REGIONS FINANCIAL CORP		04/09/2013	MORGAN STANLEY	76,620.000	618,348		255,145	545,534	(290,390)			(290,390)		255,145		363,203	363,203	1,532	
758932-10-7	REGIS CORP		04/10/2013	Various	4,700.000	84,332		85,493	79,524	9,544		3,575	5,969		85,493		(1,161)	(1,161)	282	
759351-60-4	REINSURANCE GROUP AMERICA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,780.000	272,318		241,423	255,826	(14,401)			(14,401)		241,425		30,893	30,893		
Q8050H-10-6	REJECT SHOP LTD/THE	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	5,209.000	93,902		65,046	80,687	1,495			1,495	(17,136)	65,046	16,395	12,462	28,857	1,299	
759509-10-2	RELIANCE STEEL & ALUMINUM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,220.000	336,034		251,070	324,162	(73,092)			(73,092)		251,070		84,964	84,964		
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		11/26/2013	Various	6,547.000	584,468		498,284	370,546	(43,496)			(43,496)		498,290		86,179	86,179	3,175	
75970E-10-7	RENASANT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,080.000	77,752		67,165	78,091	(10,927)			(10,927)		67,165		10,587	10,587		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F77098-10-5	RENAULT SA COMMON STOCK	D	10/31/2013	JPMORGAN CHASE & CO.	360.000	31,837		28,401							28,401	526	2,910	3,436		
R7199U-10-0	RENEWABLE ENERGY NOK1	D	05/31/2013	UBS AG	52,541.000	20,382		9,189	10,102	(699)			(699)	(214)	9,189	(303)	11,496	11,193		
J64382-10-4	RENGO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	22,000.000	110,621		131,267	110,426	26,333			26,333	(5,492)	131,267	(12,950)	(7,697)	(20,647)	1,234	
76009N-10-0	RENT-A-CENTER INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	119,747		111,438	117,511	(6,073)			(6,073)		111,438		8,309	8,309	718	
760112-10-2	RENTECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	21,780.000	66,689		32,398	57,281	(24,829)			(24,829)		32,452		34,237	34,237		
760759-10-0	REPUBLIC S VCS INC COM		11/26/2013	DEUTSCHE BANK AG	13,952.000	469,196		419,294	409,212	10,082			10,082		419,294		49,902	49,902	13,464	
760975-10-2	RESEARCH IN MOTION	C	05/31/2013	ITG, INC CANADA	32,000.000	455,435		229,233	379,231	(124,608)			(124,608)	(25,390)	229,233	6,998	219,205	226,203		
76116A-10-8	RESOLUTE ENERGY CORP		04/09/2013	MORGAN STANLEY	3,560.000	38,225		31,609	28,943	2,670			2,670		31,613		6,612	6,612		
76117W-10-9	RESOLUTE FOREST PRODUCTS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,450.000	127,979		125,213	125,118	95			95		125,213		2,767	2,767		
J6448E-10-6	RESONA HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	124,100.000	567,775		587,366	562,623	28,257			28,257	(3,514)	587,366	(80,259)	60,669	(19,591)	13,931	
J6448M-10-8	RESORTTRUST INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,900.000	132,931		67,085	96,170	(24,302)			(24,302)	(4,783)	67,085	(6,618)	72,464	65,846	1,374	
76120W-30-2	RESOURCE CAPITAL CORP		03/29/2013	Various	5,740.000	37,914		28,038	32,144	(4,546)			(4,546)		28,038		9,876	9,876	(689)	
76122Q-10-5	RESOURCES CONNECTION INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	39,459		31,883	38,924	(7,042)			(7,042)		31,883		7,577	7,577		
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		03/29/2013	Various	4,280.000	57,086		47,641	55,041	(7,539)			(7,539)		47,641		9,444	9,444	(929)	
761565-10-0	REX ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,220.000	54,855		50,987	54,944	(3,957)			(3,957)		50,987		3,867	3,867		
F7782J-36-6	REXEL S.A.	D	10/31/2013	Various	9,178.000	234,509		229,734							229,734	7,322	(2,548)	4,775		
W75528-10-4	REZIDOR HOTEL GROUP		05/31/2013	UBS AG	9,158.000	40,851		37,030	32,660	10,802			10,802	(6,432)	37,030	8,162	(4,341)	3,822		
J64683-10-5	RICOH CO JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	45,000.000	537,247		381,564	472,041	(65,969)			(65,969)	(24,508)	381,564	(36,849)	192,532	155,683	7,066	
H68745-20-9	RIETER HOLDING AG	D	05/31/2013	UBS AG	301.000	50,285		45,881	52,416	4,211			4,211	(10,746)	45,881	9,177	(4,773)	4,404	794	
766559-60-3	RIGEL PHARMACEUTICALS INC		04/09/2013	Various	7,600.000	34,357		51,604	49,400	7,532		5,328	2,204		51,604		(17,247)	(17,247)		
J65199-10-1	RINNAI	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,800.000	221,103		153,801	189,441	(34,615)			(34,615)	(1,025)	153,801	(21,675)	88,977	67,302	785	
G75754-10-4	RIO TINTO CMN STK	D	12/12/2013	Various	17,631.000	904,236		849,537							849,537	10,590	44,108	54,699		
Q81437-10-7	RIO TINTO LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	29,341.000	1,555,132		1,981,779	2,010,776	175,296			175,296	(204,294)	1,981,779	55,322	(481,968)	(426,646)	28,407	
766910-10-3	RIOCAN REAL ESTATE INVST TR	C	05/31/2013	ITG, INC CANADA	9,500.000	250,195		216,386	262,951	(45,540)			(45,540)	(1,025)	216,386	(8,685)	42,494	33,808	5,616	
767744-10-5	RITCHIE BROS AUCTIONEERS	C	05/31/2013	ITG, INC CANADA	6,500.000	135,077		152,073	135,457	19,330			19,330	(2,714)	152,073	(3,780)	(13,217)	(16,997)	2,021	
767754-10-4	RITE AID CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	54,300.000	84,027		73,088	73,848	(760)			(760)		73,088		10,940	10,940		
768573-10-7	RIVERBDE TECHNOLOGYH INC		01/30/2013	Various	10,916.320	208,372		192,376	215,270	(22,894)			(22,894)		192,376		15,996	15,996		
74965L-10-1	RLJ LODGING TRUST		09/25/2013	Various	1,193,354.000	28,966,357		21,480,372	23,115,267	(1,634,895)			(1,634,895)		21,480,372		7,485,985	7,485,985	733,913	
770196-10-3	ROBBINS & MEYERS INC		02/20/2013	Various	3,160.000	186,466		123,452	187,862	(64,410)			(64,410)		123,452		63,014	63,014	158	
770323-10-3	ROBERT HALF INTL INC		04/09/2013	MORGAN STANLEY	8,560.000	303,742		255,407	272,379	(16,972)			(16,972)		255,407		48,335	48,335	1,370	
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	05/31/2013	UBS AG	49,928.000	12,446,518		8,093,643	10,036,327	(990,915)			(990,915)	(951,769)	8,093,643	439,546	3,913,330	4,352,875	325,373	
772739-20-7	ROCK TENN CO.		04/09/2013	MORGAN STANLEY	4,360.000	378,809		219,758	304,808	(85,049)			(85,049)		219,758		159,051	159,051		
773903-10-9	ROCKWELL AUTOMATION INC		04/09/2013	Various	8,660.000	759,165		731,837	727,353	78,376		73,891	4,485		731,838		27,327	27,327	4,070	
774341-10-1	ROCKWELL COLLINS INC		04/10/2013	Various	12,120.000	766,210		765,014	705,020	72,144		12,150	59,994		765,014		1,196	1,196	3,636	
774415-10-3	ROCKWOOD HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,220.000	230,400		192,894	208,721	(15,827)			(15,827)		192,894		37,506	37,506		
K8254S-14-4	ROCKWOOL INTL A/S-B SHS	D	05/31/2013	UBS AG	1,131.000	154,387		100,444	126,708	(27,815)			(27,815)	1,551	100,444	(2,736)	56,679	53,943	1,712	
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		04/09/2013	Various	2,400.000	61,941		62,806	52,032	17,074		6,299	10,774		62,806		(865)	(865)		
775109-20-0	ROGERS COMMUNICATIONS INC CL B	C	05/31/2013	ITG, INC CANADA	30,000.000	1,374,224		873,672	1,360,651	(401,804)			(401,804)	(85,175)	873,672	22,167	478,385	500,552	21,164	
775133-10-1	ROGERS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,300.000	60,945		46,791	64,558	(17,767)			(17,767)		46,791		14,154	14,154		
J65328-12-2	ROHM	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,500.000	244,492		185,140	210,415	(14,350)			(14,350)	(10,924)	185,140	(17,880)	77,231	59,352	911	
J65371-10-6	ROHTO PHARMACEUTICAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,000.000	103,034		79,163	81,443	1,769			1,769	(4,050)	79,163	(7,810)	31,681	23,871	601	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
775711-10-4	ROLLINS, INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,610.000	113,125		88,296	101,604	(13,309)			(13,309)		88,296		24,829	24,829		
776249-10-4	RONA INC	C	05/31/2013	ITG, INC CANADA	7,400.000	74,904		71,272	79,299	(3,478)			(3,478)	(4,549)	71,272	1,410	2,222	3,632	431	
776696-10-6	ROPER CORP.		04/10/2013	UNION BANK OF SWITZERLAND	5,260.000	651,882		435,154	586,385	(151,228)			(151,228)		435,156		216,725	216,725	802	
777779-30-7	ROSETTA RESOURCES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	181,064		100,712	153,317	(52,605)			(52,605)		100,712		80,353	80,353		
778296-10-3	ROSS STORES, INC.		12/13/2013	Various	47,485.000	3,076,147		2,529,984	657,381	(237,849)			(237,849)		2,529,985		546,162	546,162	3,007	
779376-10-2	ROVI CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,220.000	141,387		109,984	126,835	(16,851)			(16,851)		109,984		31,403	31,403		
G7665A-10-1	ROWAN COMPANIES PLC		04/09/2013	Various	8,220.000	274,975		283,690	257,039	64,542		37,889	26,652		283,692		(8,717)	(8,717)		
780087-10-2	ROYAL BK OF CANADA COM NPV	C	05/31/2013	ITG, INC CANADA	96,600.000	5,799,604		4,824,990	5,809,389	(671,113)			(671,113)	(313,286)	4,824,990	74,770	899,845	974,614	98,224	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		04/09/2013	MORGAN STANLEY	10,960.000	361,938		294,333	372,640	(78,307)			(78,307)		294,333		67,606	67,606	1,315	
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	10/31/2013	JPMORGAN CHASE & CO.	2,964.000	103,118		99,556							99,556	699	2,863	3,562		
780287-10-8	ROYAL GOLD INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	334,627		228,388	354,512	(126,124)			(126,124)		228,388		106,239	106,239	872	
K1171Y-10-4	ROYAL UNIBREW A/S	D	05/31/2013	UBS AG	1,883.000	170,943		62,429	163,707	(86,382)			(86,382)	(14,897)	62,429	5,197	103,317	108,514	6,760	
749660-10-6	RPC INC		04/09/2013	Various	1,115.000	16,551		16,863	13,648	4,557		1,342	3,215		16,863		(312)	(312)	111	
749685-10-3	RPM INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,100.000	281,146		191,680	267,176	(75,496)			(75,496)		191,680		89,466	89,466		
74973W-10-7	RTI INTERNATIONAL METALS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	78,226		72,460	76,066	(3,606)			(3,606)		72,460		5,766	5,766		
780911-10-3	RUBICON MINERALS C	C	05/31/2013	ITG, INC CANADA	16,100.000	27,802		66,322	41,232	25,821			25,821	(731)	66,322	(1,955)	(36,565)	(38,520)		
781182-10-0	RUBY TUESDAY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,540.000	34,004		31,326	35,684	(4,358)			(4,358)		31,326		2,678	2,678		
781295-10-0	RUE21 INC		10/10/2013	Various	1,900.000	59,635		44,870	53,941	(9,071)			(9,071)		44,870		14,765	14,765		
781846-20-9	RUSH ENTERPRISES CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	49,500		35,112	42,580	(7,468)			(7,468)		35,112		14,388	14,388		
781903-60-4	RUSSELL METALS INC	C	05/31/2013	ITG, INC CANADA	4,000.000	102,664		113,098	110,917	(1,425)			(1,425)	3,606	113,098	(7,803)	(2,631)	(10,434)	2,338	
783513-10-4	RYANAIR HOLDINGS PLC-SP ADR	F	10/31/2013	CITIGROUP GLOBAL MARKETS	492.000	24,565		23,960							23,960	604	604			
783549-10-8	RYDER SYSTEM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	177,499		150,783	162,772	(11,989)			(11,989)		150,783		26,717	26,717		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,079.000	84,039		36,289	79,958	(43,669)			(43,669)		36,289		47,749	47,749		
J65629-16-4	RYOBI LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17,000.000	48,897		38,753	45,810	(4,779)			(4,779)	(2,278)	38,753	(3,823)	13,967	10,144	486	
J6571N-10-5	RYOHIN KEIKAKU CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,700.000	127,725		65,554	94,865	(24,593)			(24,593)	(4,718)	65,554	(6,467)	68,638	62,171	856	
784117-10-3	S E I CORP.		04/09/2013	MORGAN STANLEY	11,820.000	335,797		258,788	275,879	(17,091)			(17,091)		258,788		77,009	77,009		
783859-10-1	S T BANCORP INC		04/09/2013	Various	2,420.000	43,740		43,320	43,729	1,841		2,248	(407)		43,323		417	417	102	
W72838-11-8	SAAB AB	D	05/31/2013	UBS AG	6,717.000	139,028		109,996	139,493	(17,169)			(17,169)	(12,329)	109,996	7,583	21,450	29,032	3,889	
784932-60-0	SABA SOFTWARE INC		06/07/2013	CHEEVERS	400.000	3,474		2,430	3,496	(1,066)			(1,066)		2,430		1,044	1,044		
78573L-10-6	SABRA HEALTHCARE REIT INC		03/29/2013	Various	1,806.000	46,190		18,151	39,226	(21,403)			(21,403)		18,151		28,040	28,040	(1,295)	
786449-20-7	SAFEGUARD SCIENTIFICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,000.000	30,387		29,692	29,500	192			192		29,692		695	695		
78648T-10-0	SAFETY INS GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	720.000	34,453		24,135	33,242	(9,108)			(9,108)		24,135		10,318	10,318		
786514-20-8	SAFEWAY INC		04/09/2013	MORGAN STANLEY	21,730.000	556,495		458,466	393,096	65,371			65,371		458,466		98,029	98,029	3,803	
J6640M-10-4	SAIZERIYA CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	45,464		52,815	47,967	7,233			7,233	(2,385)	52,815	(5,210)	(2,141)	(7,351)		
Y81705-10-8	SAKARI RESOURCES LTD	D	02/14/2013	MERGER	51,000.000	77,411		53,695	77,241	(21,052)			(21,052)	(2,494)	53,695	1,169	22,547	23,716		
J66704-10-7	SAKATA SEED CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	65,162		64,034	62,742	4,412			4,412	(3,120)	64,034	(6,317)	7,445	1,128	1,212	
79377W-10-8	SAKS HOLDINGS INC		11/04/2013	Various	9,000.000	112,336		85,409	94,590	(9,181)			(9,181)		85,409		26,926	26,926		
79466L-30-2	SALESFORCE.COM INC		04/09/2013	MORGAN STANLEY	8,660.000	1,432,199		990,818	1,455,746	(464,926)			(464,926)		990,820		441,379	441,379		
795435-10-6	SALIX PHARMACEUTICALS LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,520.000	165,691		94,827	142,490	(47,662)			(47,662)		94,827		70,864	70,864		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
79546E-10-4	SALLY BEAUTY HOLDIN		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,360.000	194,663		117,398	173,475	(56,074)			(56,074)		117,402		77,262	77,262		
800013-10-4	SANDERSON FARMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,480.000	74,361		56,037	70,374	(14,337)			(14,337)		56,037		18,324	18,324		
80004C-10-1	SANDISK CORP		04/09/2013	MORGAN STANLEY	16,260.000	916,582		741,615	708,286	33,332			33,332		741,617		174,965	174,965		
80007P-30-7	SANDRIDGE ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	27,177.000	194,749		181,953	172,574	9,379			9,379		181,953		12,796	12,796		
G7800X-10-7	SANDS CHINA LTD		05/31/2013	UBS WARBURG ASIA LIMITED	182,400.000	958,605		331,990	798,941	(463,202)			(463,202)	(3,749)	331,990	925	625,689	626,615	15,759	
W74857-16-5	SANDVIK	D	05/31/2013	UBS AG	75,278.000	1,057,276		1,041,046	1,197,653	(107,921)			(107,921)	(48,687)	1,041,046	18,980	(2,750)	16,230	34,303	
800363-10-3	SANDY SPRING BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,360.000	65,397		57,860	65,251	(7,391)			(7,391)		57,860		7,536	7,536		
J67220-10-3	SAN-IN GODO BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	168,927		161,104	161,198	1,817			1,817	(1,911)	161,104	(21,163)	28,986	7,823	1,301	
J67844-10-0	SANKYO CO LTD GUNMA	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	136,471		166,897	122,795	50,477			50,477	(6,375)	166,897	(16,118)	(14,308)	(30,426)	2,173	
J68037-10-0	SANKYU INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,000.000	68,211		70,528	67,658	6,235			6,235	(3,365)	70,528	(6,958)	4,640	(2,318)	1,514	
801056-10-2	SANMINA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,740.000	63,733		69,624	74,612	(4,988)			(4,988)		69,624		(5,892)	(5,892)		
F5548N-10-1	SANOFI S.A.	D	12/10/2013	Various	6,035.000	616,223		595,062							595,062	9,871	11,290	21,161		
J68209-10-5	SANRIO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	212,882		99,751	139,585	(43,947)			(43,947)	4,113	99,751	(16,758)	129,889	113,131	1,028	
J68467-10-9	SANTEN PHARMACEUTICAL CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,200.000	225,847		165,132	199,364	(23,939)			(23,939)	(10,292)	165,132	(15,996)	76,710	60,714	2,478	
Q82869-11-8	SANTOS	D	05/31/2013	UBS WARBURG ASIA LIMITED	61,290.000	772,018		900,156	706,304	252,962			252,962	(59,109)	900,156	7,212	(135,351)	(128,139)	9,585	
J68858G-10-4	SANWA HOLDINGS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	24,000.000	128,904		75,013	105,199	(28,570)			(28,570)	(1,616)	75,013	(9,770)	63,661	53,891	1,131	
J69284-12-3	SANYO SPECIAL STEEL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17,000.000	81,671		60,360	60,360	606			606	(606)	60,360	(8,061)	29,372	21,311		
803062-10-8	SAPIENT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,700.000	105,468		89,176	91,872	(2,696)			(2,696)		89,176		16,292	16,292		
802912-10-5	SAPUTO GROUP INC	C	05/31/2013	ITG, INC CANADA	9,700.000	478,102		366,637	490,115	(119,401)			(119,401)	(4,077)	366,637	(12,315)	123,780	111,465	1,699	
803893-40-3	SATCON TECHNOLOGY CORP		08/19/2013	Various	200.000	1		4	8	232		236	(4)		4		(3)	(3)		
J69682-10-2	SATO HOLDINGS CORPORATION	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,400.000	117,784		71,424	102,886	(26,345)			(26,345)	(5,117)	71,424	(7,046)	53,407	46,360	1,218	
Y7992U-10-1	SATS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	67,000.000	172,613		120,555	158,518	(16,020)			(16,020)	(21,943)	120,555	14,557	37,501	52,058		
804137-10-7	SAUER DANFOSS INC	R	04/12/2013	Various	1,440.000	78,471		69,142	76,853	(7,711)			(7,711)		69,142		9,330	9,330	609	
804395-10-1	SAUL CENTERS		04/12/2013	Various	1,780.000	80,118		78,912	76,166	2,599			2,599		78,912		1,206	1,206	(449)	
805170-10-0	SAVIENT PHARMACEUTICALS		04/09/2013	Various	8,360.000	6,141		6,688	8,778	9,865		11,955	(2,090)		6,688		(547)	(547)		
J69811-10-7	SAWAI PHARMACEUTICAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,000.000	110,096		84,836	100,503	(10,669)			(10,669)	(4,998)	84,836	(8,369)	33,629	25,260	953	
78388J-10-6	SBA COMMUNICATIONS CORP CL A		11/26/2013	Various	5,212.000	420,565		195,534	370,156	(174,622)			(174,622)		195,534		225,031	225,031		
J6991H-10-0	SBI HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,390.000	203,458		105,424	135,629	(23,823)			(23,823)	(6,382)	105,424	(10,631)	108,664	98,033	1,453	
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		04/10/2013	UNION BANK OF SWITZERLAND	8,000.000	414,834		310,204	365,120	(54,916)			(54,916)		310,204		104,630	104,630	8,020	
W76082-11-9	SCANIA B	D	05/31/2013	UBS AG	23,342.000	523,103		373,216	481,878	(88,005)			(88,005)	(20,656)	373,216	9,025	140,862	149,887	14,198	
806037-10-7	SCANSOURCE INC		04/09/2013	Various	1,800.000	49,104		50,483	57,186	8		6,711	(6,703)		50,483		(1,379)	(1,379)		
806373-10-6	SCHAWK INC		06/07/2013	CHEEVERS	300.000	3,624		3,192	3,948	(756)			(756)		3,192		432	432	24	
806407-10-2	SCHEIN HENRY INC		04/10/2013	UNION BANK OF SWITZERLAND	6,460.000	591,767		385,660	519,772	(134,112)			(134,112)		385,660		206,108	206,108		
R75677-10-5	SCHIBSTED ASA	D	05/31/2013	UBS AG	5,214.000	218,898		104,853	220,636	(83,352)			(83,352)	(32,431)	104,853	10,600	103,444	114,045	2,673	
H7258G-23-3	SCHINDLER NAMEN	D	05/31/2013	UBS AG	1,910.000	271,978		221,113	270,845	(37,430)			(37,430)	(12,302)	221,113	(547)	51,411	50,864	3,733	
H7258G-20-9	SCHINDLER PART	D	05/31/2013	UBS AG	3,723.000	539,173		373,078	536,883	(128,289)			(128,289)	(35,516)	373,078	6,147	159,948	166,096	7,277	
806857-10-8	SCHLUMBERGER LTD		04/09/2013	Various	91,406.000	6,894,490		6,590,401	6,333,522	753,637		496,744	256,894		6,590,415		304,075	304,075	53,701	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,220.000	64,709		62,204	67,333	(5,128)			(5,128)		62,204		2,505	2,505		
807066-10-5	SCHOLASTIC CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,080.000	61,959		55,364	61,485	(6,121)			(6,121)		55,364		6,595	6,595	260	
807863-10-5	SCHOOL SPECIALTY INC		07/15/2013	Various	200.000			14	190	310		486	(176)		14		(14)	(14)		
808194-10-4	SCHULMAN (A.), INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,378.000	76,992		55,443	68,796	(13,352)			(13,352)		55,443		21,549	21,549		
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,400.000	98,144		70,098	93,672	(23,574)			(23,574)		70,098		28,046	28,046		
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		10/21/2013	DIRECT	0.430	14		11							11		3	3		
80874P-10-9	SCIENTIFIC GAMES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,520.000	49,530		46,761	47,858	(1,098)			(1,098)		46,761		2,770	2,770		
810186-10-6	SCOTTS MIRACLE GRO CO		04/09/2013	Various	3,200.000	143,183		138,368	140,960	12,497		15,089	(2,592)		138,368		4,815	4,815	1,040	
811065-10-1	SCRIPPS NETWORK INTER CLASS A		04/10/2013	UNION BANK OF SWITZERLAND	6,500.000	435,831		305,355	376,480	(71,125)			(71,125)		305,355		130,476	130,476	975	
811543-10-7	SEABOARD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	20.000	53,643		28,972	50,598	(21,626)			(21,626)		28,972		24,671	24,671		
811916-10-5	SEABRIDGE GOLD INC	C	05/31/2013	ITG, INC CANADA	3,200.000	37,884		47,156	57,527	(9,939)			(9,939)	(433)	47,156	(1,482)	(7,789)	(9,271)		
811656-10-7	SEABRIGHT HOLDINGS INC		02/07/2013	MERGER	300.000	3,333		2,126	3,321	(1,196)			(1,196)		2,126		1,208	1,208		
811904-10-1	SEACOR HOLDINGS INC		04/09/2013	Various	1,320.000	129,987		123,983	110,616	8,155		2,080	6,075		123,984		6,003	6,003		
G79978-10-5	SEACUBE CONTAINER LEASI		04/25/2013	MERGER	100.000	2,300		1,190	1,885	(695)			(695)		1,190		1,110	1,110		
G7945E-10-5	SEADRILL LTD	D	05/31/2013	UBS AG	21,194.000	866,541		561,553	774,222	(209,905)			(209,905)	(2,765)	561,553	(28,742)	333,730	304,988		
G7945M-10-7	SEAGATE TECHNOLOGY		04/09/2013	MORGAN STANLEY	30,080.000	1,112,646		354,342	916,838	(562,496)			(562,496)		354,342		758,304	758,304		
81211K-10-0	SEALED AIR CORP		04/09/2013	MORGAN STANLEY	9,300.000	205,492		132,711	162,843	(30,132)			(30,132)		132,711		72,781	72,781	1,209	
812139-30-1	SEALY CORP		03/18/2013	MERGER	1,500.000	3,300		2,256	3,255	(999)			(999)		2,256		1,044	1,044		
812340-10-9	SEARS CANADA INC		04/09/2013	Various	1,310.000	12,486		12,655	13,192	1,518		2,055	(537)		12,655		(169)	(169)		
812350-10-6	SEARS HLDG S CORP COM		04/09/2013	Various	3,060.000	155,105		152,908	126,562	72,705		46,359	26,347		152,908		2,197	2,197		
812578-10-2	SEATTLE GENETICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	173,216		76,758	136,416	(59,658)			(59,658)		76,758		96,458	96,458		
J69972-10-7	SECOM CO. LTD. ORD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14,100.000	727,072		660,164	706,916	(10,049)			(10,049)	(36,702)	660,164	(63,754)	130,662	66,907	14,109	
W7912C-11-8	SECURITAS B	D	05/31/2013	UBS AG	25,885.000	237,382		192,955	225,608	(31,068)			(31,068)	(1,584)	192,955	(2,110)	46,537	44,427	9,940	
Q8382E-10-2	SEEK LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	24,497.000	275,149		145,589	178,029	5,370			5,370	(37,810)	145,589	36,695	92,865	129,560	2,525	
J7028D-10-4	SEGA SAMMY HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	13,400.000	328,044		231,414	225,490	229			229	5,695	231,414	(38,086)	134,715	96,630	2,431	
J7030F-10-5	SEIKO EPSON CORPORATION	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,500.000	133,573		61,368	84,641	(18,879)			(18,879)	(4,394)	61,368	(5,927)	78,132	72,205	698	
J7029N-10-1	SEIKO HOLDINGS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	30,000.000	125,319		72,128	71,821	1,186			1,186	(879)	72,128	(9,493)	62,684	53,191	701	
J70316-13-8	SEINO HOLDINGS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14,000.000	109,749		99,509	88,406	15,500			15,500	(4,396)	99,509	(9,817)	20,057	10,240	1,451	
J70703-13-7	SEKISUI CHEMICAL CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	28,000.000	290,125		184,518	242,549	(45,438)			(45,438)	(12,593)	184,518	(17,820)	123,427	105,608	2,375	
J70746-13-6	SEKISUI HOUSE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	38,000.000	503,741		380,000	413,994	(12,500)			(12,500)	(21,494)	380,000	(36,698)	160,438	123,741	5,780	
81616X-10-3	SELECT COMFORT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,760.000	81,432		46,741	98,399	(51,658)			(51,658)		46,741		34,691	34,691		
816190-10-5	SELECT MEDICAL HOLDINGS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,120.000	48,696		35,065	48,282	(13,217)			(13,217)		35,065		13,631	13,631		
816300-10-7	SELECTIVE INSURANCE GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,360.000	89,222		75,275	84,017	(8,743)			(8,743)		75,275		13,948	13,948		
816922-10-8	SEMAFO INC	C	05/31/2013	Various	19,600.000	37,605		49,002	67,321	9,517		24,881	(15,364)	(2,955)	49,002	291	(11,689)	(11,398)	339	
Y79711-15-9	SEMBCORP INDUSTRIES	D	05/31/2013	UBS WARBURG ASIA LIMITED	63,000.000	242,446		184,606	270,773	(59,536)			(59,536)	(26,632)	184,606	11,498	46,342	57,840	7,604	
Y8231K-10-2	SEMBCORP MARINE	D	05/31/2013	UBS WARBURG ASIA LIMITED	54,000.000	186,787		141,670	203,356	(37,693)			(37,693)	(23,993)	141,670	13,427	31,690	45,118	3,481	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81663A-10-5	SEMGROUP CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	101,718		49,323	92,229	(42,906)			(42,906)		49,323		52,395	52,395		
816851-10-9	SEMPRA ENERGY		12/02/2013	Various	12,040.000	987,095		621,650	854,118	(232,467)			(232,467)		621,650		365,445	365,445	14,809	
816850-10-1	SEMTECH CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,920.000	118,168		76,120	113,484	(37,364)			(37,364)		76,120		42,047	42,047		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		04/15/2013	Various	12,260.000	308,498		267,043	289,826	(25,190)			(25,190)		267,053		41,445	41,445	(4,775)	
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		04/09/2013	Various	6,580.000	215,465		202,674	213,718	(3,969)		7,076	(11,045)		202,674		12,791	12,791		
J71435-10-1	SENSHU IKEDA HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,640.000	52,294		54,767	60,666	(2,779)			(2,779)	(3,121)	54,767	(5,314)	2,842	(2,472)	1,504	
81725T-10-0	SENSIENT TECHNOLOGIES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,420.000	92,820		79,824	86,055	(6,231)			(6,231)		79,824		12,996	12,996		
817337-40-5	SEQUENOM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,980.000	37,670		31,682	42,386	(10,704)			(10,704)		31,682		5,989	5,989		
817565-10-4	SERVICE CORP. INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,980.000	239,755		140,304	220,684	(80,379)			(80,379)		140,304		99,451	99,451		
81763U-10-0	SERVICESOURCE INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,540.000	15,385		13,026	14,859	(1,829)			(1,829)		13,030		2,355	2,355		
R776D4-10-3	SEVAN MARINE ASA	D	05/31/2013	UBS AG	415.000	1,383		578	1,506	(672)			(672)	(255)	578	80	724	805		
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	54,200.000	1,895,195		1,226,179	1,527,617	(259,221)			(259,221)	(42,216)	1,226,179	(146,904)	815,920	669,016	16,413	
J7164A-10-4	SEVEN BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	40,900.000	145,918		80,948	107,376	(20,854)			(20,854)	(5,575)	80,948	(7,817)	72,788	64,971	1,335	
Q9594W-19-5	SEVEN WEST MEDIA LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	29,163.000	58,386		46,638	49,654	4,418			4,418	(7,434)	46,638	7,899	3,850	11,748	1,830	
J71348-10-6	SEVENTY-SEVEN BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	97,923		87,170	91,771	164			164	(4,765)	87,170	(8,418)	19,171	10,753	752	
H7485A-10-8	SGS	D	05/31/2013	UBS AG	426.000	963,822		655,994	942,892	(225,408)			(225,408)	(61,490)	655,994	11,220	296,608	307,828	23,010	
G8063F-10-6	SHANGRI-LA ASIA HKD1	D	05/31/2013	UBS WARBURG ASIA LIMITED	96,000.000	176,444		209,583	191,236	18,532			18,532	(185)	209,583	(75)	(33,064)	(33,139)		
J71434-11-2	SHARP CORP JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	69,000.000	331,189		148,480	241,797	(42,418)			(42,418)	(50,900)	148,480	14,306	168,403	182,709		
82028K-20-0	SHAW COMMUNICATIONS INC CL B	C	05/31/2013	ITG, INC CANADA	21,500.000	483,284		423,971	493,181	(54,522)			(54,522)	(14,688)	423,971	(4,206)	63,519	59,313	7,480	
820280-10-5	SHAW GROUP		02/15/2013	Various	4,820.000	228,786		110,940	224,660	(113,720)			(113,720)		110,940		117,846	117,846		
820439-10-7	SHAWCOR LTD	C	05/31/2013	ITG, INC CANADA	4,200.000	168,995		116,267	164,465	(40,875)			(40,875)	(7,324)	116,267	291	52,436	52,728	4,263	
823128-10-6	SHENANDOAH TELECOMMUN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,740.000	53,357		36,914	57,259	(20,346)			(20,346)		36,914		16,444	16,444		
823901-10-3	SHERRITT INTERNATIONAL CORP	C	05/31/2013	ITG, INC CANADA	24,400.000	108,719		105,461	140,906	(30,182)			(30,182)	(5,263)	105,461	(83)	3,341	3,258	1,680	
824348-10-6	SHERWIN WILLIAMS CO		11/26/2013	DEUTSCHE BANK AG	1,505.000	272,118		120,106	231,499	(111,393)			(111,393)		120,106		152,011	152,011	2,375	
78423R-10-5	SHFL ENTERTAINMENT INC		11/25/2013	Various	5,020.000	77,097		47,624	72,790	(25,166)			(25,166)		47,624		29,473	29,473		
J71692-10-7	SHIGA BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	24,000.000	126,190		130,236	148,222	(15,982)			(15,982)	(2,004)	130,236	(16,978)	12,932	(4,046)	686	
J71950-10-9	SHIKOKU BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17,000.000	41,192		51,322	45,417	8,164			8,164	(2,259)	51,322	(5,063)	(5,067)	(10,131)	477	
J72079-10-6	SHIKOKU ELECTRIC POWER	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,900.000	182,220		168,455	173,336	4,059			4,059	(8,940)	168,455	(16,323)	30,088	13,765		
J72273-10-5	SHIMA SEIKI MANUFACTURING LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,600.000	81,698		51,672	58,581	(4,728)			(4,728)	(2,181)	51,672	(5,665)	35,691	30,026	505	
J72122-10-4	SHIMACHU CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,100.000	127,521		94,669	106,819	(6,838)			(6,838)	(5,312)	94,669	(9,339)	42,192	32,853	1,170	
J72165-12-9	SHIMADZU CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	189,072		164,767	156,144	10,652			10,652	(2,029)	164,767	(21,863)	46,168	24,306	967	
J72208-10-1	SHIMAMURA CO LTD JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	185,328		148,421	155,069	1,404			1,404	(8,051)	148,421	(14,334)	51,241	36,907	1,189	
J72262-10-8	SHIMANO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,600.000	362,852		189,649	293,668	(88,772)			(88,772)	(15,247)	189,649	(18,315)	191,518	173,203	1,704	
J72445-11-7	SHIMIZU CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	57,000.000	204,642		230,943	212,930	25,420			25,420	(7,407)	230,943	(25,864)	(437)	(26,301)	1,865	

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J72810-12-0	SHIN ETSU CHEMICAL CO.	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	27,000.000	1,733,245		1,492,943	1,633,146	(72,475)			(72,475)	(67,728)	1,492,943	(158,028)	398,330	240,302	12,619	
J73197-10-5	SHINKO ELECTRIC IND CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,200.000	95,092		60,519	64,678	(2,079)			(2,079)	(2,080)	60,519	(6,899)	41,471	34,572	766	
J7385L-10-3	SHINSEI BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	112,000.000	266,642		130,984	221,500	(96,110)			(96,110)	5,594	130,984	(21,557)	157,215	135,658	1,030	
J74229-10-5	SHIONOGI & CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,300.000	452,381		268,569	387,233	(98,559)			(98,559)	(20,105)	268,569	(25,937)	209,749	183,812	4,831	
J74358-14-4	SHISEIDO CO. LTD.	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	24,700.000	354,290		388,501	347,654	58,897			58,897	(18,050)	388,501	(37,519)	3,308	(34,211)	5,885	
J74444-10-0	SHIZUOKA BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	30,000.000	312,965		273,026	291,794	(3,618)			(3,618)	(15,150)	273,026	(26,367)	66,305	39,938	2,284	
824889-10-9	SHOE CARNIVAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	28,237		21,578	28,276	(6,697)			(6,697)		21,579		6,658	6,658		
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	05/31/2013	ITG, INC CANADA	13,000.000	571,941		457,185	558,803	(81,519)			(81,519)	(20,099)	457,185	(1,981)	116,736	114,756	6,061	
Q8501T-10-5	SHOPPING CENTRES AUSTRALASIA	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	16,881.000	28,157		22,093	26,289	(1,632)			(1,632)	(2,564)	22,093	2,048	4,016	6,064		
J75046-13-6	SHOWA DENKO K.K	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	111,000.000	169,947		168,172	168,172	8,732			8,732	(8,731)	168,172	(16,241)	18,016	1,775	3,289	
J75390-10-4	SHOWA SHELL SEKIYU K.K	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	20,100.000	162,032		109,894	113,442	(5,282)			(5,282)	1,734	109,894	(17,097)	69,235	52,138	1,787	
M8411W-10-1	SHUFERSAL LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	11,580.000	41,938		28,045	32,464	(3,122)			(3,122)	(1,297)	28,045	1,476	12,416	13,892	2,035	
Y78567-10-7	SHUN TAK HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	156,000.000	83,716		81,736	84,332	(2,075)			(2,075)	(521)	81,736	377	1,603	1,979		
82568P-30-4	SHUTTERFLY INC		04/09/2013	Various	2,400.000	94,799		80,638	71,688	15,168		6,218	8,950		80,638		14,161	14,161		
G80797-10-6	SIG PLC	D	10/31/2013	JPMORGAN CHASE & CO.	9,446.000	30,640		27,057							27,057	230	3,354	3,583		
826917-10-6	SIGA TECHNOLOGIES INC		06/07/2013	CHEEVERS	600.000	1,959		1,934	1,572	362			362		1,934		25	25		
826552-10-1	SIGMA ALDRICH COM		04/10/2013	UNION BANK OF SWITZERLAND	9,220.000	705,194		538,347	678,408	(140,057)			(140,057)		538,350		166,844	166,844	1,982	
82669G-10-4	SIGNATURE BK NEW YORK NY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,860.000	211,836		123,016	204,032	(81,017)			(81,017)		123,016		88,820	88,820		
G81276-10-0	SIGNET JEWELERS LTD	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,400.000	400,204		274,659	341,760	(67,101)			(67,101)		274,659		125,546	125,546	768	
H7631K-15-8	SIKA AG	D	05/31/2013	UBS AG	167.000	408,999		302,893	384,957	(30,709)			(30,709)	(51,354)	302,893	28,271	77,835	106,106	6,758	
827048-10-9	SILGAN HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,060.000	89,068		57,710	85,675	(27,965)			(27,965)		57,710		31,357	31,357		
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,480.000	32,459		22,161	25,370	(3,210)			(3,210)		22,161		10,299	10,299		
82705T-10-2	SILICON IMAGE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,400.000	35,934		34,780	36,704	(1,924)			(1,924)		34,780		1,154	1,154		
826919-10-2	SILICON LABORATORIES		04/10/2013	Various	3,220.000	132,689		133,179	134,628	17,456		18,905	(1,449)		133,179		(490)	(490)		
827350-10-2	SILVER BAY REALTY TRUST CORP		05/08/2013	DIRECT	0.590	11		8							8		4	4		
82823L-10-6	SILVER STANDARD RESOURCES INC	C	05/31/2013	ITG, INC CANADA	7,100.000	56,149		105,329	105,748	2,382			2,382	(2,800)	105,329	(1,260)	(47,920)	(49,180)		
828336-10-7	SILVER WHEATON CORP	C	05/31/2013	ITG, INC CANADA	22,400.000	532,728		680,178	806,733	(109,241)			(109,241)	(17,314)	680,178	(19,742)	(127,708)	(147,450)	6,279	
82835P-10-3	SILVERCORP METALS INC	C	05/31/2013	ITG, INC CANADA	12,300.000	36,869		65,531	63,001	4,580			4,580	(2,049)	65,531	(312)	(28,351)	(28,662)	518	
K8851Q-11-1	SIMCORP A/S	D	05/31/2013	UBS AG	855.000	255,979		135,336	190,970	(57,973)			(57,973)	2,338	135,336	(3,686)	124,330	120,644	4,362	
828730-20-0	SIMMONS FIRST NATL CORP CL A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,200.000	81,758		80,028	81,152	(1,124)			(1,124)		80,028		1,730	1,730		
828806-10-9	SIMON PPTY GROUP INC		04/09/2013	Various	21,396.000	3,557,610		2,568,187	3,382,494	(814,297)			(814,297)		2,568,197		989,413	989,413	17,380	
829073-10-5	SIMPSON MANUFACTURING		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,620.000	118,317		117,439	118,700	(1,261)			(1,261)		117,439		878	878	453	
Q8505L-11-6	SIMS METAL MANAGEMENT	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	15,439.000	152,112		152,086	148,266	17,912			17,912	(14,092)	152,086	13,763	(13,737)	26		
829226-10-9	SINCLAIR BROADCAST GROUP - A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	900.000	12,273		8,541	11,358	(2,817)			(2,817)		8,541		3,732	3,732		
Y7992P-12-8	SINGAPORE AIRLINES	D	05/31/2013	UBS WARBURG ASIA LIMITED	35,000.000	295,490		354,651	308,023	83,628			83,628	(37,000)	354,651	34,573	(93,733)	(59,161)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y79946-10-2	SINGAPORE EXCHANGE	D	05/31/2013	UBS WARBURG ASIA LIMITED	62,000.000	366,065		368,504	355,809	51,829			51,829	(39,134)	368,504	31,176	(33,615)	(2,440)	4,010	
Y7990F-10-6	SINGAPORE PRESS HLDG	D	05/31/2013	UBS WARBURG ASIA LIMITED	97,000.000	331,487		264,994	320,024	(17,272)			(17,272)	(37,759)	264,994	25,116	41,377	66,493	5,367	
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	D	05/31/2013	UBS WARBURG ASIA LIMITED	540,000.000	1,595,041		1,166,384	1,458,864	(123,707)			(123,707)	(168,772)	1,166,384	107,056	321,602	428,657	30,018	
Y80267-12-6	SINO LAND CO HKD1	D	05/31/2013	UBS WARBURG ASIA LIMITED	210,200.000	314,307		366,417	378,047	(11,160)			(11,160)	(470)	366,417	(100)	(52,011)	(52,111)	3,249	
82934H-10-1	SINO-FOREST CORPORATION	C	03/12/2013	WRITE OFF OF INVESTMENT	23,900.000															
82968B-10-3	SIRIUS XM HOLDINGS INC		04/09/2013	MORGAN STANLEY	270,300.000	827,045		436,538	781,167	(344,562)			(344,562)		436,605		390,441	390,441		
82966C-10-3	SIRONA DENTAL SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,980.000	263,258		161,681	256,551	(94,868)			(94,868)		161,683		101,575	101,575		
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	460.000	28,423		12,908	28,152	(15,244)			(15,244)		12,908		15,515	15,515		
Y8076V-10-6	SJM HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	130,000.000	356,190		93,874	301,903	(205,932)			(205,932)	(2,096)	93,874	509	261,807	262,316		
784305-10-4	SJW CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	66,637		56,753	66,500	(9,747)			(9,747)		56,753		9,884	9,884		
W25381-14-1	SKAND ENSKILDA A	D	05/31/2013	UBS AG	96,000.000	1,002,231		661,471	815,316	(119,252)			(119,252)	(34,593)	661,471	15,550	325,210	340,760	34,663	
W83567-11-0	SKANSKA B	D	05/31/2013	UBS AG	28,698.000	512,095		513,183	468,488	67,719			67,719	(23,025)	513,183	15,668	(16,755)	(1,087)	22,450	
830566-10-5	SKECHERS USA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,420.000	63,638		41,450	63,270	(21,820)			(21,820)		41,450		22,188	22,188		
W84237-14-3	SKF B	D	05/31/2013	UBS AG	26,517.000	644,087		545,606	665,223	(88,717)			(88,717)	(30,900)	545,606	14,059	84,421	98,481	19,013	
W8582D-10-5	SKISTAR AB	D	05/31/2013	Various	346.100	3,991		3,251							3,251	717	22	739	(620)	
Q8513Z-11-5	SKY CITY ENTERTAINMENT	D	05/31/2013	INSTINET HONG KONG	59,937.000	201,247		142,371	186,914	(21,343)			(21,343)	(23,200)	142,371	13,863	45,013	58,876	4,661	
J75606-10-3	SKY PERFECT JSAT HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	336.000	146,142		119,177	139,700	(18,219)			(18,219)	(2,304)	119,177	(15,338)	42,303	26,965	1,918	
83088M-10-2	SKYWORKS SOLUTIONS INC		04/09/2013	Various	12,980.000	276,641		222,185	263,494	11,448		52,757	(41,309)		222,185		54,456	54,456		
78440X-10-1	SL GREEN REALTY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,220.000	501,427		406,788	476,763	(69,975)			(69,975)		406,788		94,639	94,639	2,053	
78454L-10-0	SM ENERGY CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,320.000	257,018		196,896	225,547	(28,651)			(28,651)		196,896		60,122	60,122		
J75734-10-3	SMC CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,700.000	730,013		488,937	665,842	(151,122)			(151,122)	(25,782)	488,937	(54,609)	295,685	241,076	2,767	
831865-20-9	SMITH (A.O.)		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	520.000	36,086		21,449	32,796	(11,347)			(11,347)		21,449		14,637	14,637	104	
831756-10-1	SMITH WESSION HLDG CORP		05/17/2013	CABRERA CAPITAL MARKETS INC	1,100.000	10,074		2,751	9,284	(6,533)			(6,533)		2,751		7,324	7,324		
832248-10-8	SMITHFIELD FOODS, INC.		09/27/2013	Various	15,100.000	404,899		285,934	325,707	(39,773)			(39,773)		285,934		118,964	118,964		
Y8077D-10-5	SMRT CORP LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	108,000.000	121,169		166,870	148,981	31,361			31,361	(13,472)	166,870	10,463	(56,164)	(45,701)		
832696-40-5	SMUCKER J M CO COM NEW		04/10/2013	UNION BANK OF SWITZERLAND	3,940.000	387,655		244,920	339,786	(94,866)			(94,866)		244,920		142,735	142,735	2,049	
833034-10-1	SNAP ON IN C COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,180.000	260,701		152,855	251,188	(98,331)			(98,331)		152,858		107,844	107,844		
78460T-10-5	SNC-LAVALIN GROUP INC COM	C	05/31/2013	ITG, INC CANADA	15,300.000	603,602		730,417	619,560	148,582			148,582	(37,725)	730,417	17,094	(143,909)	(126,815)	5,836	
833551-10-4	SNYDERS LANCE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,860.000	99,058		79,900	93,065	(13,165)			(13,165)		79,900		19,158	19,158		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	11/20/2013	Various	6,941.000	381,788		346,045							346,045	3,418	32,325	35,743		
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	05/31/2013	Various	57,034.940	2,948,175		1,731,089	2,071,239	(286,188)			(286,188)	(53,962)	1,731,089	(215,494)	1,432,580	1,217,086	10,855	
J7607Z-10-4	SOHGO SECURITY SERVICES CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,100.000	133,571		83,576	100,331	(11,765)			(11,765)	(4,990)	83,576	(8,245)	58,240	49,995	1,081	
J7608R-10-1	SOJITZ CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	120,300.000	217,332		176,697	176,697	2,006			2,006	(2,005)	176,697	(23,378)	64,013	40,635	1,720	
83413U-10-0	SOLAR CAPITAL LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	86,908		75,907	83,685	(7,775)			(7,775)		75,910		10,998	10,998	2,100	

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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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83416B-10-9	SOLARWINDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	124,181		52,406	120,635	(68,229)			(68,229)		52,406		71,774	71,774		
83421A-10-4	SOLERA HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,960.000	276,071		222,936	265,211	(42,274)			(42,274)		222,938		53,134	53,134		
83545G-10-2	SONIC AUTOMOTIVE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	66,155		30,038	58,074	(28,037)			(28,037)		30,038		36,118	36,118		
835451-10-5	SONIC CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,380.000	71,181		51,550	66,416	(14,865)			(14,865)		51,550		19,630	19,630		
Q8563C-10-7	SONIC HEALTHCARE	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	27,964.000	375,145		245,509	386,998	(101,207)			(101,207)	(40,282)	245,509	24,834	104,803	129,636	6,679	
835460-10-6	SONIC SOLUTIONS		05/09/2013	Various	0.000	55														
835495-10-2	SONOCO PRODUCTS CO.		04/10/2013	UNION BANK OF SWITZERLAND	7,100.000	248,253		233,395	211,083	22,312			22,312		233,395		14,857	14,857	2,130	
H8024W-10-6	SONOVA HOLDING	D	05/31/2013	UBS AG	3,207.000	352,203		355,263	355,263	32,398			32,398	(32,398)	355,263	17,668	(20,728)	(3,060)		
835916-10-7	SONUS NETWORKS INC		04/09/2013	MORGAN STANLEY	19,180.000	46,112		46,034	32,606	13,428			13,428		46,034		78	78		
J76379-10-6	SONY CORP NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	68,600.000	1,409,237		845,862	760,063	143,780			143,780	(57,981)	845,862	(56,062)	619,438	563,376	7,951	
J76337-10-4	SONY FINANCIAL HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	12,300.000	182,925		198,046	219,071	(15,159)			(15,159)	(5,866)	198,046	(24,384)	9,263	(15,121)	2,930	
J76434-10-9	SOTETSU HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	32,000.000	109,274		103,121	111,398	(11,560)			(11,560)	3,283	103,121	(17,324)	23,477	6,153	748	
835898-10-7	SOTHEBY'S		04/09/2013	Various	4,820.000	173,594		108,688	162,048	(38,950)		14,410	(53,360)		108,688		64,905	64,905		
83616T-10-8	SOURCEFIRE		10/08/2013	Various	2,640.000	124,451		66,936	124,661	(57,724)			(57,724)		66,936		57,515	57,515		
838518-10-8	SOUTH JERSEY INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	158,238		145,780	146,964	(1,183)			(1,183)		145,780		12,458	12,458		
842587-10-7	SOUTHERN CO		10/11/2013	Various	15,539.000	647,771		564,751	665,225	(100,474)			(100,474)		564,751		83,020	83,020	23,386	
Q8571C-10-7	SOUTHERN CROSS MEDIA GROUP LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	32,007.000	49,095		44,472	34,891	16,991			16,991	(7,410)	44,472	11,209	(6,586)	4,623	1,482	
84470P-10-9	SOUTHSIDE BANCSHARES INC		05/15/2013	Various	2,562.500	53,931		45,277	53,956	(8,861)			(8,861)		45,277		8,654	8,654		
844741-10-8	SOUTHWEST AIRLINES CO		04/09/2013	MORGAN STANLEY	16,960.000	218,645		158,258	173,670	(15,412)			(15,412)		158,258		60,387	60,387	339	
844895-10-2	SOUTHWEST GAS CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,480.000	154,355		133,899	147,587	(13,684)			(13,684)		133,903		20,453	20,453		
845467-10-9	SOUTHWESTERN ENERGY CO		04/09/2013	Various	26,440.000	1,005,702		985,154	883,360	155,198		53,404	101,794		985,154		20,548	20,548		
84610H-10-8	SOVRAN SELF STORAGE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	98,914		52,623	94,392	(41,769)			(41,769)		52,623		46,291	46,291	730	
Q8604X-10-2	SP AUSNET	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	161,795.000	206,774		139,225	186,453	(37,692)			(37,692)	(9,536)	139,225	5,470	62,079	67,549	6,538	
84649R-20-0	SPANSION INC-CLASS A		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,300.000	50,677		43,129	59,813	(16,684)			(16,684)		43,129		7,548	7,548		
R82401-10-1	SPAREBANKEN MIDT-NORGE	D	05/31/2013	UBS AG	9,313.000	78,989		60,599	58,235	12,237			12,237	(9,873)	60,599	8,410	9,981	18,391	2,074	
Q8604W-12-0	SPARK INFRASTRUCTURE GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	135,026.000	246,917		147,445	234,107	(70,374)			(70,374)	(16,287)	147,445	8,711	90,760	99,472	8,017	
846822-10-4	SPARTAN STORES INC		04/10/2013	MORGAN STANLEY	3,320.000	56,216		57,653	50,995	6,658			6,658		57,653		(1,436)	(1,436)	266	
847560-10-9	SPECTRA ENERGY CORP		10/11/2013	DEUTSCHE BANK AG	16,627.000	579,233		390,300	455,247	(64,947)			(64,947)		390,300		188,933	188,933	15,214	
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,843.000	93,928		60,748	82,806	(22,058)			(22,058)		60,748		33,180	33,180		
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,620.000	55,138		34,796	51,698	(16,902)			(16,902)		34,796		20,342	20,342		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		04/09/2013	Various	8,900.000	170,752		169,011	151,033	44,233		26,255	17,978		169,011		1,741	1,741		
85207U-10-5	SPRINT CORPORATION		07/19/2013	DIRECT	0.290	2		2							2					
852061-10-0	SPRINT NEX TEL CORP COM SER 1		07/12/2013	Various	264,040.000	1,709,791		678,583	1,497,107	(818,524)			(818,524)		678,583		1,031,208	1,031,208		
784635-10-4	SPX CORP		04/09/2013	MORGAN STANLEY	3,540.000	268,794		227,484	248,331	(20,846)			(20,846)		227,485		41,308	41,308	885	
852193-10-1	SPYGLASS RESOURCES CORP	C	05/31/2013	Various	5,926.700	12,169		13,112	15,064	(1,154)			(1,154)	(797)	13,112	197	(1,140)	(943)	223	
J7659R-10-9	SQUARE ENIX HOLDINGS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	92,966		89,915	89,915	4,507			4,507	(4,507)	89,915	(8,830)	11,881	3,051	1,317	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,280.000	51,501		32,949	52,714	(19,764)			(19,764)		32,949		18,552	18,552		
W8615U-12-4	SSAB SVENSKT STAL A	D	05/31/2013	UBS AG	16,763.000	116,952		125,820	145,716	(12,782)			(12,782)	(7,114)	125,820	3,885	(12,753)	(8,868)	2,183	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q8744Q-10-8	ST BARBARA LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	39,122.000	25,047		73,124	58,690	22,548			22,548	(8,114)	73,124	4,693	(52,770)	(48,077)		
Y7996W-10-3	ST ENGINEERING LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	109,000.000	351,079		257,997	340,876	(51,748)			(51,748)	(31,131)	257,997	15,974	77,107	93,082	11,967	
790148-10-0	ST JOE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,840.000	138,093		103,426	134,787	(31,361)			(31,361)		103,426		34,667	34,667		
790849-10-3	ST JUDE MEDICAL INC		04/09/2013	Various	21,540.000	887,717		837,262	778,456	101,766		42,960	58,806		837,262		50,455	50,455	10,339	
852312-30-5	STAAR SURGICAL CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,740.000	20,806		21,608	22,814	(1,197)			(1,197)		21,617		(812)	(812)		
85254C-30-5	STAGE STORES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,240.000	73,484		53,405	80,287	(26,883)			(26,883)		53,405		20,080	20,080		
852857-20-0	STAMPS.COM		04/09/2013	Various	1,180.000	29,227		29,463	29,736	2,791		3,063	(271)		29,465		(238)	(238)		
852891-10-0	STANCORP FINANCIAL GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,660.000	103,418		73,336	97,542	(24,206)			(24,206)		73,336		30,081	30,081		
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	44,473		37,493	42,662	(5,165)			(5,165)		37,498		6,975	6,975		
85375C-10-1	STANDARD-PACIFIC CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,180.000	94,572		41,255	82,173	(40,918)			(40,918)		41,255		53,316	53,316		
854231-10-7	STANDEX INTERNATIONAL CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	800.000	45,478		16,750	41,032	(24,282)			(24,282)		16,750		28,728	28,728		
854502-10-1	STANLEY BLACK & DECKER INC		04/09/2013	MORGAN STANLEY	10,141.000	789,446		693,736	750,130	(56,390)			(56,390)		693,740		95,706	95,706	4,969	
J76637-11-5	STANLEY ELECTRIC CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	9,300.000	174,587		136,655	131,221	12,247			12,247	(6,813)	136,655	(13,197)	51,130	37,933	1,241	
855030-10-2	STAPLES INC.		08/28/2013	Various	39,080.000	525,962		524,844	445,512	130,527		51,195	79,332		524,844		1,118	1,118	4,690	
855244-10-9	STARBUCKS CORP		10/11/2013	Various	44,937.000	2,624,491		1,478,849	2,293,864	(951,043)			(951,043)		1,478,863		1,145,629	1,145,629	9,437	
Y7545N-10-9	STARHILL GLOBAL REIT	D	05/31/2013	UBS WARBURG ASIA LIMITED	178,000.000	124,187		73,530	114,392	(29,052)			(29,052)	(11,810)	73,530	5,370	45,288	50,658	3,273	
Y8152F-13-2	STARHUB	D	05/31/2013	UBS WARBURG ASIA LIMITED	57,000.000	182,767		113,787	176,856	(53,452)			(53,452)	(9,618)	113,787	1,881	67,099	68,981	4,570	
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		04/09/2013	MORGAN STANLEY	12,640.000	789,180		685,379	725,030	(39,652)			(39,652)		685,379		103,801	103,801		
85571B-10-5	STARWOOD PROPERTY TRUST INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,800.000	174,164		130,333	156,128	(25,795)			(25,795)		130,333		43,831	43,831	3,672	
85571Q-10-2	STARZ		12/17/2013	Various	20,470.000	1,084,616		979,556	933,416	(400,858)			(400,858)		979,556		105,060	105,060		
856190-10-3	STATE BANK FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,140.000	49,915		47,720	49,863	(2,139)			(2,139)		47,724		2,191	2,191		
857477-10-3	STATE STREET CORPORATION		04/09/2013	MORGAN STANLEY	34,960.000	2,045,796		1,548,975	1,643,470	(94,495)			(94,495)		1,548,975		496,821	496,821	17,480	
R8413J-10-3	STATOIL ASA OMN STK	D	05/31/2013	UBS AG	72,493.000	1,643,842		1,657,223	1,810,616	(155,811)			(155,811)	2,418	1,657,223	(89,436)	76,055	(13,381)	70,852	
784774-10-1	STEC INC		09/13/2013	Various	4,580.000	21,123		20,820	22,579	20,656		22,416	(1,760)		20,820		304	304		
858119-10-0	STEEL DYNAMICS INC		04/09/2013	Various	15,820.000	240,735		240,221	217,209	25,340		2,327	23,013		240,221		514	514	3,322	
858155-20-3	STEELCASE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,940.000	81,099		44,446	75,676	(31,230)			(31,230)		44,446		36,653	36,653		
858375-10-8	STEIN MART INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,280.000	27,371		21,207	24,731	(3,519)			(3,519)		21,212		6,159	6,159		
P8744Y-10-2	STEINER LEISURE LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,320.000	59,622		49,437	63,611	(14,174)			(14,174)		49,437		10,185	10,185		
J7674E-10-9	STELLA CHEMIFA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	18,279		25,089	21,475	4,682			4,682	(1,068)	25,089	(2,475)	(4,335)	(6,810)	212	
85856G-10-0	STELLARONE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	61,026		55,165	58,257	(3,092)			(3,092)		55,165		5,861	5,861		
858586-10-0	STEPAN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	92,197		58,984	86,642	(27,659)			(27,659)		58,984		33,213	33,213		
858912-10-8	STERICYCLE INC		11/26/2013	DEUTSCHE BANK AG	5,586.000	654,422		499,115	425,311	(34,397)			(34,397)		499,115		155,306	155,306		
859152-10-0	STERIS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,000.000	188,783		169,017	173,650	(4,633)			(4,633)		169,017		19,766	19,766		
85917A-10-0	STERLING BANCORP		11/14/2013	Various	3,060.250	27,395		17,812	28,489	(10,679)			(10,679)		17,812		9,583	9,583	24	
859158-10-7	STERLING BANCORP.		11/01/2013	MERGER	500.000	7,398		3,717	4,555	(839)			(839)		3,717		3,682	3,682	180	
859319-30-3	STERLING FINANCIAL CORP/SPOKANE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	50,695		30,336	49,277	(18,941)			(18,941)		30,336		20,359	20,359		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
556269-10-8	STEVEN MADDEN LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	660.000	30,316		17,301	27,898	(10,597)			(10,597)		17,301		13,014	13,014		
860370-10-5	STEWART ENTERPRISES		12/23/2013	Various	9,580.000	85,296		61,896	73,191	(11,295)			(11,295)		61,896		23,400	23,400	189	
860372-10-1	STEWART INFORMATION SERVICES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	300.000	7,978		3,164	7,800	(4,635)			(4,635)		3,165		4,813	4,813		
860630-10-2	STIFEL FINANCIAL CORP		04/09/2013	Various	4,110.010	135,596		142,494	131,397	27,407		16,310	11,097		142,494		(6,898)	(6,898)		
860740-10-2	STILLWATER MINING CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,460.000	115,829		75,937	108,119	(32,182)			(32,182)		75,937		39,892	39,892		
Q8773B-10-5	STOCKLAND	D	05/31/2013	UBS WARBURG ASIA LIMITED	164,651.000	580,285		630,157	603,418	85,588			85,588	(58,849)	630,157	15,054	(64,926)	(49,872)	17,390	
861642-10-6	STONE ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	67,241		60,452	59,508	944			944		60,452		6,789	6,789		
86183P-10-2	STONERIDGE INC		04/09/2013	Various	2,620.000	18,767		19,378	13,414	7,073		1,106	5,967		19,381		(614)	(614)		
R85746-10-6	STOREBRAND	D	05/31/2013	UBS AG	20,376.000	96,395		107,046	98,196	25,498			25,498	(16,648)	107,046	14,856	(25,507)	(10,651)		
78478V-10-0	STR HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	5,567		6,111	6,502	(387)			(387)		6,115		(548)	(548)		
M85548-10-1	STRATASYS LTD		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	500.000	38,969		10,069	40,075	(30,006)			(30,006)		10,069		28,901	28,901		
86272T-10-6	STRATEGIC HOTEL CAPITAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,220.000	87,967		78,586	78,208	378			378		78,586		9,382	9,382		
H8300N-11-9	STRAUMANN HOLDING	D	05/31/2013	UBS AG	681.000	92,785		116,481	83,326	41,087			41,087	(7,932)	116,481	6,347	(30,043)	(23,695)	2,112	
M8553H-11-0	STRAUSS-ELITE LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	3,869.000	61,562		52,150	50,707	3,469			3,469	(2,026)	52,150	2,744	6,668	9,412		
863236-10-5	STRAYER EDUCATION INC		04/09/2013	Various	880.000	40,674		42,574	49,430	18,173		25,029	(6,855)		42,574		(1,901)	(1,901)		
863667-10-1	STRYKER CORP		04/09/2013	MORGAN STANLEY	16,036.000	1,064,353		932,741	879,094	53,648			53,648		932,741		131,611	131,611	8,499	
864159-10-8	STURM RUGER & CO INC		05/17/2013	Various	640.000	32,818		14,982	29,056	(14,074)			(14,074)		14,982		17,837	17,837	358	
J7687M-10-6	SUGI PHARMACY CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	98,052		56,865	101,960	(40,024)			(40,024)	(5,071)	56,865	(5,610)	46,797	41,187	399	
H83580-28-4	SULZER AG	D	05/31/2013	UBS AG	1,999.000	335,067		241,857	314,695	(40,096)			(40,096)	(32,742)	241,857	11,656	81,554	93,210	5,767	
J76896-10-9	SUMCO CORPORATION CMN STK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,700.000	109,701		82,793	84,520	2,661			2,661	(4,388)	82,793	(7,996)	34,903	26,908	165	
J77024-11-5	SUMITOMO BAKELITE CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17,000.000	66,032		67,200	70,583	(2,987)			(2,987)	(397)	67,200	(9,236)	8,067	(1,169)	795	
J77153-12-0	SUMITOMO CHEMICAL CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	106,000.000	344,936		276,169	329,776	(36,485)			(36,485)	(17,122)	276,169	(26,671)	95,438	68,767		
J77282-11-9	SUMITOMO CORP NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	78,100.000	1,007,142		960,180	993,581	(6,017)			(6,017)	(27,384)	960,180	(116,493)	163,455	46,962	15,607	
J77411-11-4	SUMITOMO ELECTRIC JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	50,300.000	622,883		669,012	574,757	124,095			124,095	(29,841)	669,012	(64,609)	18,480	(46,129)	4,741	
J77454-12-2	SUMITOMO FORESTRY CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,400.000	124,855		82,801	98,028	(10,352)			(10,352)	(4,875)	82,801	(8,169)	50,223	42,054	940	
J77497-11-3	SUMITOMO HEAVY IND NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	41,000.000	176,335		140,856	192,992	(42,116)			(42,116)	(10,020)	140,856	(13,603)	49,083	35,480	1,533	
J77712-12-3	SUMITOMO METAL MIN JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	36,000.000	468,085		553,854	502,955	74,856			74,856	(23,956)	553,854	(55,811)	(29,958)	(85,769)	6,840	
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	91,100.000	3,701,365		2,956,336	3,281,981	(65,242)			(65,242)	(260,403)	2,956,336	(192,592)	937,621	745,029	59,609	
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	342,250.000	1,465,867		1,226,894	1,191,434	23,973			23,973	11,488	1,226,894	(183,496)	422,469	238,973	15,196	
J77734-10-1	SUMITOMO OSAKA CEMENT CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	36,000.000	108,115		68,154	130,319	(55,683)			(55,683)	(6,481)	68,154	(6,724)	46,684	39,961	1,683	
J77841-11-2	SUMITOMO REALTY & JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	25,000.000	982,057		478,893	823,166	(301,535)			(301,535)	(42,738)	478,893	(46,248)	549,413	503,164	2,337	
J77884-11-2	SUMITOMO RUBBER IND	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,900.000	191,030		104,917	142,445	(32,258)			(32,258)	(5,271)	104,917	(11,712)	97,826	86,114	2,350	
J78013-10-9	SUMITOMO WAREHOUSE CO LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	54,790		47,190	51,350	(1,606)			(1,606)	(2,554)	47,190	(4,656)	12,256	7,600	518	
866082-10-0	SUMMIT HOTEL PPTYS INC		03/29/2013	DISTRIBUTION	0.000	90		90							90					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
866674-10-4	SUN COMMUNITIES		03/29/2013	Various	1,300.000	57,944		40,013	51,857	(12,490)			(12,490)		40,013		17,931	17,931	(862)	
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	05/31/2013	UBS WARBURG ASIA LIMITED	95,000.000	1,262,514		1,456,941	1,424,231	32,966			32,966	(255)	1,456,941	(1,989)	(192,439)	(194,428)	11,623	
866942-10-5	SUN HYDRAULICS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,390.000	38,513		19,658	36,251	(16,593)			(16,593)		19,658		18,855	18,855		
866796-10-5	SUN LIFE FINANCIAL COM NPV	C	05/31/2013	ITG, INC CANADA	48,100.000	1,421,427		1,420,639	1,273,875	224,895			224,895	(78,130)	1,420,639	34,347	(33,559)	788	28,439	
86722A-10-3	SUNCOKE ENERGY		04/09/2013	MORGAN STANLEY	410.000	6,350		5,034	6,392	(1,358)			(1,358)		5,034		1,316	1,316		
867224-10-7	SUNCOR ENERGY INC	C	05/31/2013	ITG, INC CANADA	105,696.000	3,255,730		3,893,979	3,472,247	633,414			633,414	(211,682)	3,893,979	92,063	(730,312)	(638,249)	28,523	
Q8802S-10-3	SUNCORP GROUP LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	87,105.000	1,139,126		733,313	919,694	(96,687)			(96,687)	(89,694)	733,313	67,979	337,834	405,813	22,777	
Q8802V-10-6	SUNDANCE RESOUCES LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	219,063.000	19,079		100,022	84,149	20,178			20,178	(4,304)	100,022	(2,617)	(78,327)	(80,944)		
J78089-10-9	SUNDRUG CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	135,233		84,937	119,372	(30,800)			(30,800)	(3,635)	84,937	(10,016)	60,311	50,295	866	
86732Y-10-9	SUNEDISON INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	18,500.000	74,111		66,415	59,385	7,030			7,030		66,415		7,696	7,696		
867652-40-6	SUNPOWER CORP	R	04/09/2013	MORGAN STANLEY	40.000	456		224	225						224		232	232		
86768K-10-6	SUNSRISE SENIOR LIVING INC		01/09/2013	MERGER	3,920.000	48,608		18,332	56,370	(38,036)			(38,036)		18,333		30,275	30,275	8,232	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,780.000	113,105		90,496	104,744	(14,248)			(14,248)		90,496		22,609	22,609		
Y82954-10-1	SUNTEC REIT	D	05/31/2013	Various	177,000.000	242,503		198,211	242,713	(26,303)			(26,303)	(18,199)	198,211	8,346	35,946	44,293	5,037	
867914-10-3	SUNTRUST B KS INC COM		04/09/2013	MORGAN STANLEY	37,099.000	1,072,156		929,395	1,051,757	(122,361)			(122,361)		929,395		142,760	142,760	1,855	
86800U-10-4	SUPER MICRO COMPUTER INC		04/09/2013	Various	1,840.000	21,780		16,513	18,768	(211)		2,045	(2,255)		16,513		5,267	5,267		
868157-10-8	SUPERIOR ENERGY SERVICES INC		04/09/2013	Various	548.000	13,945		14,232	11,355	7,189		4,312	2,877		14,232		(287)	(287)		
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	38,709		33,018	38,760	(5,742)			(5,742)		33,018		5,691	5,691		
86828P-10-3	SUPERIOR PLUS CORP	C	05/31/2013	ITG, INC CANADA	6,200.000	70,955		42,919	63,762	(17,185)			(17,185)	(3,658)	42,919	849	27,186	28,035	1,564	
868536-10-3	SUPERVALU INC COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	16,240.000	63,305		39,138	40,113	(974)			(974)		39,138		24,167	24,167		
J78400-10-8	SURUGA BANK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14,000.000	211,803		132,325	171,468	(30,241)			(30,241)	(8,902)	132,325	(12,779)	92,257	79,478	1,110	
869099-10-1	SUSQUEHANNA BANCSHARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,300.000	94,956		61,028	86,984	(25,956)			(25,956)		61,028		33,928	33,928		
J78454-10-5	SUZUKEN CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,400.000	170,794		124,293	151,698	(23,363)			(23,363)	(4,043)	124,293	(14,816)	61,317	46,501	1,263	
J78529-13-8	SUZUKI MOTOR CORP JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	21,400.000	532,959		514,351	554,893	(11,733)			(11,733)	(28,809)	514,351	(49,673)	68,281	18,608	2,000	
78486Q-10-1	SVB FINANCIAL GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,000.000	195,913		151,262	167,910	(16,648)			(16,648)		151,262		44,651	44,651		
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	10/31/2013	Various	47,769.000	1,196,135		601,297	1,009,993	(368,966)			(368,966)	(68,673)	601,297	23,636	571,202	594,838	27,346	
W90937-18-1	SVENSKA HANDELSBANKEN A FREE	D	05/31/2013	UBS AG	32,880.000	1,420,729		946,409	1,174,602	(167,567)			(167,567)	(60,625)	946,409	32,117	442,204	474,320	46,207	
H83949-13-3	SWATCH GROUP NAM	D	05/31/2013	UBS AG	4,548.000	450,858		252,727	391,277	(108,645)			(108,645)	(29,904)	252,727	6,873	191,258	198,131	5,321	
W94232-10-0	SWEDBANK AB	D	05/31/2013	UBS AG	48,794.000	1,169,406		654,459	952,561	(271,437)			(271,437)	(26,665)	654,459	996	513,950	514,947	63,150	
870738-10-1	SWIFT ENERGY CO.		04/09/2013	Various	3,520.000	52,545		52,129	54,173	71,377		73,419	(2,042)		52,131		414	414		
87074U-10-1	SWIFT TRANSN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	62,918		31,655	42,499	(10,844)			(10,844)		31,655		31,263	31,263		
Y83310-10-5	SWIRE PACIFIC A ORD	D	05/31/2013	UBS WARBURG ASIA LIMITED	52,000.000	650,583		542,729	643,052	(100,279)			(100,279)	(44)	542,729	(798)	108,652	107,854	16,755	
Y83191-10-9	SWIRE PROPERTIES	D	05/31/2013	UBS WARBURG ASIA LIMITED	36,300.000	115,190		77,918	121,065	(43,139)			(43,139)	(8)	77,918	(115)	37,387	37,273	1,778	
870808-10-2	SWISHER HYGIENE INC		04/09/2013	Various	11,080.000	13,081		14,277	19,390	5,540		10,637	(5,097)		14,293		(1,212)	(1,212)		
H8404J-16-2	SWISS LIFE HOLDING	D	05/31/2013	UBS AG	2,225.000	371,110		288,490	295,095	15,149			15,149	(21,754)	288,490	7,946	74,674	82,620	10,778	
H8403W-10-7	SWISS PRIME SITE	D	05/31/2013	UBS AG	3,723.000	279,261		209,924	310,538	(64,121)			(64,121)	(36,493)	209,924	15,848	53,489	69,337	14,142	
H8431B-10-9	SWISS RE LTD	D	05/31/2013	UBS AG	23,760.000	1,747,649		1,044,569	1,710,585	(512,193)			(512,193)	(153,822)	1,044,569	49,942	653,137	703,080	191,366	
H8398N-10-4	SWISSCOM	D	05/31/2013	UBS AG	1,993.000	851,569		805,637	857,424	(4,711)			(4,711)	(47,077)	805,637	6,401	39,531	45,932	40,200	
871206-40-5	SYCAMORE NETWORKS INC		04/09/2013	Various	3,080.000	1,126		1,140	6,899	1,386		7,146	(5,760)		1,140		(14)	(14)	5,575	
K9419V-11-3	SYDBANK A/S	D	05/31/2013	UBS AG	4,857.000	108,421		76,196	85,569	(10,421)			(10,421)	1,048	76,196	(2,076)	34,300	32,225		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q8808P-10-3	SYDNEY AIRPORT	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	28,071.000	99,823		50,996	98,504	(31,813)			(31,813)	(15,694)	50,996	8,828	39,999	48,827	2,676	
871237-10-3	SYKES ENTERPRISES INC		04/10/2013	Various	3,900.000	59,542		62,244	59,358	18,988		16,102	2,886		62,244		(2,702)	(2,702)		
871503-10-8	SYMANTEC CORP.		04/09/2013	MORGAN STANLEY	46,600.000	1,128,324		772,545	876,546	(104,001)			(104,001)		772,545		355,779	355,779		
87151Q-10-6	SYMETRA FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,800.000	134,745		129,313	127,204	2,109			2,109		129,313		5,432	5,432		
871543-10-4	SYMMETRICOM INC		11/26/2013	MERGER	600.000	4,308		2,636	3,462	(826)			(826)		2,636		1,672	1,672		
871546-20-6	SYMMETRY MEDICAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,500.000	48,124		33,795	47,340	(13,545)			(13,545)		33,795		14,329	14,329		
87157D-10-9	SYNAPTICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	77,204		46,216	65,335	(19,119)			(19,119)		46,216		30,988	30,988		
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		04/09/2013	MORGAN STANLEY	1,960.000	54,454		50,906	41,336	9,570			9,570		50,906		3,548	3,548		
H84140-11-2	SYNGENTA CHF8.3	D	05/31/2013	UBS AG	7,005.000	2,746,416		1,947,424	2,805,520	(595,221)			(595,221)	(262,875)	1,947,424	103,131	695,861	798,991	58,836	
87162W-10-0	SYNNEX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,700.000	60,998		48,419	58,446	(10,026)			(10,026)		48,420		12,577	12,577		
871607-10-7	SYNOPSYS INC		11/26/2013	DEUTSCHE BANK AG	5,426.000	203,247		159,781	137,549	(16,718)			(16,718)		159,792		43,456	43,456		
87161C-10-5	SYNOVUS FINANCIAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	60,420.000	150,587		87,609	148,029	(60,420)			(60,420)		87,609		62,978	62,978	604	
87162H-10-3	SYNTEL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	920.000	52,793		39,538	49,303	(9,764)			(9,764)		39,538		13,254	13,254		
871829-10-7	SYSCO CORP		12/09/2013	Various	33,840.000	1,171,952		1,015,748	1,071,374	(55,626)			(55,626)		1,015,748		156,204	156,204	18,950	
J7864H-10-2	SYSMEX CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,200.000	342,618		158,446	238,455	(78,753)			(78,753)	(1,255)	158,446	(22,160)	206,331	184,172	1,138	
J86796-10-9	T&D HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	40,900.000	510,708		466,179	492,418	(673)			(673)	(25,566)	466,179	(45,021)	89,549	44,529	8,674	
74144T-10-8	T. ROWE PRICE GROUP		04/09/2013	MORGAN STANLEY	18,180.000	1,353,972		1,113,700	1,184,063	(70,355)			(70,355)		1,113,709		240,264	240,264	6,908	
Q8815D-10-1	TABCORP HLDGS LTD NPV	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	46,752.000	164,848		138,410	148,040	4,808			4,808	(14,438)	138,410	12,831	13,607	26,438	5,375	
873868-10-3	TAHOE RESOURCES INC	C	05/31/2013	ITG, INC CANADA	6,400.000	92,977		109,965	116,983	(8,113)			(8,113)	1,095	109,965	(5,504)	(11,484)	(16,988)		
J7923L-11-0	TAIHEIYO CEMENT CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	84,000.000	243,982		106,322	229,272	(111,166)			(111,166)	(11,784)	106,322	(10,323)	147,983	137,660	1,570	
J79561-13-0	TAISEI CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	84,000.000	270,743		169,501	277,847	(96,742)			(96,742)	(11,603)	169,501	(18,224)	119,465	101,241	1,963	
J79885-10-9	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,200.000	146,326		193,826	150,627	23,833			23,833	19,365	193,826	(46,722)	(778)	(47,501)	1,234	
J55440-11-9	TAIYO NIPPON SANSO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,000.000	126,656		102,839	102,839	5,339			5,339	(5,339)	102,839	(9,932)	33,748	23,816	1,010	
J80206-11-3	TAIYO YUDEN CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,300.000	114,522		58,079	63,658	(2,414)			(2,414)	(3,166)	58,079	(5,730)	62,173	56,443	341	
J80733-10-8	TAKARA HOLDINGS INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	75,000.000	759,984		369,021	593,304	(194,778)			(194,778)	(29,505)	369,021	(36,405)	427,368	390,963	6,310	
J81195-12-5	TAKASHIMAYA CO JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	20,000.000	191,321		152,412	141,791	17,983			17,983	(7,362)	152,412	(14,719)	53,627	38,908	897	
J8124G-10-8	TAKATA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	62,673		70,821	60,822	12,263			12,263	(2,265)	70,821	(7,907)	(241)	(8,148)	421	
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	48,900.000	2,190,381		1,954,595	2,180,183	(150,612)			(150,612)	(74,976)	1,954,595	(220,572)	456,358	235,786	41,481	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,060.000	66,082		58,427	55,711	2,716			2,716		58,427		7,655	7,655		
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	05/31/2013	ITG, INC CANADA	68,800.000	812,795		787,578	777,342	41,032			41,032	(30,797)	787,578	1,427	23,791	25,218	7,796	
874083-10-8	TALLY INDUSTRIES, INC.		12/30/2013	Various	1,760.000	72,733		63,580	64,029	(729)			(729)		63,580		9,153	9,153		
875465-10-6	TANGER FACTORY OUTLETS		07/26/2013	DISTRIBUTION	0.000	5		2							2		3	3		
87612G-10-1	TARGA RES CORP		05/21/2013	Various	1,820.000	110,121		58,728	96,169	(37,440)			(37,440)		58,729		51,392	51,392	833	
87611R-30-6	TARGACEPT INC		04/09/2013	Various	2,680.000	11,464		11,470	11,738	1,983		2,251	(268)		11,470		(6)	(6)		
87612E-10-6	TARGET CORP		11/26/2013	DEUTSCHE BANK AG	11,895.000	753,030		607,459	703,827	(96,369)			(96,369)		607,459		145,571	145,571	14,436	
876511-10-6	TASEKO MINES LTD	C	05/31/2013	ITG, INC CANADA	12,100.000	26,651		33,138	36,821	(1,571)			(1,571)	(2,112)	33,138	656	(7,142)	(6,487)		
87651B-10-4	TASER INTL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,220.000	60,990		33,604	64,547	(30,943)			(30,943)		33,604		27,386	27,386		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q8852J-10-2	TATTS GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	97,213.000	323,222		222,748	303,788	(51,015)			(51,015)	(30,024)	222,748	20,998	79,476	100,473	8,071	
876664-10-3	TAUBMAN CENTERS INC		03/29/2013	Various	600.000	51,702		31,420	47,232	(16,599)			(16,599)		31,420		20,282	20,282	(326)	
872275-10-2	TCF FINANCIAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,760.000	131,420		101,894	118,584	(16,690)			(16,690)		101,894		29,526	29,526		
87236Y-10-8	TD AMERITRADE HOLDING CORP		04/09/2013	MORGAN STANLEY	21,648.000	426,785		413,754	363,903	49,851			49,851		413,754		13,031	13,031	1,948	
J82141-13-6	TDK	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,400.000	331,976		351,343	302,134	64,896			64,896	(15,686)	351,343	(33,930)	14,563	(19,367)	2,356	
H84989-10-4	TE CONNECTIVITY LTD		12/17/2013	Various	64,929.000	3,044,271		2,412,673	1,177,446	(152,274)			(152,274)		2,412,673		631,598	631,598	31,568	
87817A-10-7	TEAM HEALTH HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,420.000	81,352		40,435	69,623	(29,188)			(29,188)		40,435		40,917	40,917		
878155-10-0	TEAM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	480.000	20,852		7,680	18,259	(10,579)			(10,579)		7,680		13,172	13,172		
878237-10-6	TECH DATA CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,580.000	131,251		108,107	117,467	(9,360)			(9,360)		108,107		23,144	23,144		
878377-10-0	TECHNE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	163,378		147,461	157,182	(9,721)			(9,721)		147,461		15,916	15,916		
Y8563B-15-9	TECHTRONIC INDUSTRIES CO	D	05/31/2013	UBS WARBURG ASIA LIMITED	90,000.000	228,886		79,045	166,743	(86,540)			(86,540)	(1,158)	79,045	428	149,413	149,841	1,247	
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	05/31/2013	ITG, INC CANADA	39,600.000	1,072,496		1,255,948	1,437,722	(143,332)			(143,332)	(38,442)	1,255,948	(14,377)	(169,075)	(183,452)	15,396	
872375-10-0	TECO ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	13,460.000	237,884		219,612	225,590	(5,978)			(5,978)		219,612		18,272	18,272		
878895-20-0	TECUMSEH PRODUCTS CO - CL A		06/07/2013	CHEEVERS	200.000	2,005		1,004	924	80			80		1,004		1,001	1,001		
J82270-11-7	TEIJIN	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	66,000.000	151,803		151,107	162,586	(6,840)			(6,840)	(4,639)	151,107	(17,707)	18,402	695	1,198	
879080-10-9	TEJON RANCH CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,800.000	54,696		48,004	50,544	(2,540)			(2,540)		48,004		6,692	6,692		
W95878-16-6	TELE2 AB SER'B' SEK1.25	D	05/31/2013	Various	19,608.000	325,382		344,943	352,950	10,275			10,275	(18,282)	344,943	8,745	(28,305)	(19,561)	17,802	
Q89499-10-9	TELECOM CORP OF NEW ZEALAND	D	05/31/2013	INSTINET HONG KONG	180,739.000	337,365		254,368	339,225	(52,417)			(52,417)	(32,440)	254,368	17,340	65,657	82,997	11,701	
T92778-10-8	TELECOM ITALIA EUR0.55	D	10/31/2013	JPMORGAN CHASE & CO.	33,625.000	32,331		26,078							26,078	221	6,032	6,253		
879360-10-5	TELEDYNE TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,460.000	170,311		107,330	160,072	(52,742)			(52,742)		107,330		62,981	62,981		
879369-10-6	TELEFLEX, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,240.000	243,249		193,946	231,044	(37,098)			(37,098)		193,946		49,302	49,302		
D879CK-10-1	TELEFONICA DEUTSCHLAND HOLDING AG	D	10/31/2013	JPMORGAN CHASE & CO.	3,482.000	27,475		26,419							26,419	489	566	1,056		
R21882-10-6	TELENOR	D	05/31/2013	UBS AG	55,699.000	1,167,868		786,207	1,122,938	(331,156)			(331,156)	(5,574)	786,207	(38,842)	420,502	381,660	48,749	
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		04/09/2013	Various	9,169.000	213,834		187,796	203,002	28,692		43,898	(15,206)		187,796		26,038	26,038	451	
879939-10-6	TELETECH HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,640.000	48,130		41,181	46,992	(5,811)			(5,811)		41,181		6,948	6,948		
Y85830-12-6	TELEVISION BROADCASTS	D	05/31/2013	UBS WARBURG ASIA LIMITED	28,000.000	202,040		143,813	209,164	(65,007)			(65,007)	(344)	143,813	42	58,184	58,227	7,214	
W9588J-10-4	TELIASONERA AB SEK3.2	D	05/31/2013	UBS AG	161,393.000	1,084,254		1,194,434	1,093,079	154,831			154,831	(53,477)	1,194,434	36,600	(146,780)	(110,180)	61,734	
879664-10-0	TELLABS INC		12/04/2013	Various	37,400.000	77,605		79,439	85,272	86,031		91,864	(5,833)		79,439		(1,834)	(1,834)		
Q8975N-10-5	TELSTRA CORP NPV	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	292,733.000	1,513,197		905,804	1,328,103	(283,043)			(283,043)	(139,257)	905,804	92,099	515,294	607,393	42,816	
87971M-10-3	TELUS CORP	C	05/31/2013	ITG, INC CANADA	16,600.000	577,664		271,219	542,663	(238,995)			(238,995)	(32,450)	271,219	6,138	300,307	306,445	9,030	
87971M-20-2	TELUS CORPORATION NON VOTING SHS NPV	C	02/08/2013	CONVERSION	16,700.000	747,223		768,647	1,084,821	(337,088)			(337,088)	20,914	768,647	(21,424)		(21,424)	9,234	
H85470-10-7	TEMENOS GROUP AG	D	05/31/2013	UBS AG	4,528.000	100,352		88,838	79,148	21,082			21,082	(11,392)	88,838	11,167	347	11,514	1,321	
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		04/09/2013	Various	4,700.000	202,089		149,344	148,003	4,569		3,228	1,341		149,344		52,745	52,745		
Q8980R-10-9	TEN NETWORK HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	68,571.000	18,764		26,027	20,645	9,766			9,766	(4,385)	26,027	4,508	(11,771)	(7,263)		
88033G-40-7	TENET HEALTHCARE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,370.000	321,721		198,584	271,774	(73,190)			(73,190)		198,584		123,136	123,136		
880345-10-3	TENNANT CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,520.000	70,141		53,829	66,804	(12,975)			(12,975)		53,829		16,312	16,312		
880349-10-5	TENNECO AUTOMOTIVE INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,240.000	156,356		102,142	148,866	(46,724)			(46,724)		102,142		54,214	54,214		
88076W-10-3	TERADATA C ORP DEL COM		04/09/2013	MORGAN STANLEY	9,740.000	525,850		479,888	602,809	(122,919)			(122,919)		479,890		45,960	45,960		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
880770-10-2	TERADYNE I NC COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	11,900.000	193,342		148,132	200,991	(52,859)			(52,859)		148,132		45,210	45,210		
880779-10-3	TEREX CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,800.000	251,986		80,028	219,258	(139,230)			(139,230)		80,028		171,958	171,958		
J83173-10-4	TERUMO CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,400.000	523,797		440,112	409,553	51,822			51,822	(21,264)	440,112	(42,503)	126,188	83,685	2,157	
88157K-10-1	TESCO CORP	I	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	40,287		38,726	38,726						38,726		1,561	1,561		
88160R-10-1	TESLA MOTORS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	143,700		115,598	129,383	(13,782)			(13,782)		115,602		28,098	28,098		
881609-10-1	TESORO CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,600.000	315,551		107,593	290,730	(183,137)			(183,137)		107,593		207,958	207,958		
88164L-10-0	TESSERA TECHNOLOGIES INC		04/10/2013	Various	4,200.000	82,478		78,750	68,964	13,144		3,358	9,786		78,750		3,728	3,728	420	
88162G-10-3	TETRA TECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,680.000	134,035		112,072	123,786	(11,714)			(11,714)		112,072		21,963	21,963		
88162F-10-5	TETRA TECHNOLOGIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,680.000	55,946		40,414	50,701	(10,287)			(10,287)		40,414		15,532	15,532		
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	65,497.000	2,522,999		3,189,864	2,445,658	744,206			744,206		3,189,864		(666,865)	(666,865)	35,048	
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	420.000	17,466		8,649	18,824	(10,175)			(10,175)		8,649		8,817	8,817		
882491-10-3	TEXAS INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,640.000	93,555		62,901	83,656	(20,756)			(20,756)		62,901		30,655	30,655		
882508-10-4	TEXAS INST RS INC COM		04/09/2013	MORGAN STANLEY	70,780.000	2,489,808		2,173,679	2,189,933	(16,246)			(16,246)		2,173,687		316,121	316,121	14,864	
882681-10-9	TEXAS RODAHOUSE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,380.000	58,824		35,841	56,784	(20,943)			(20,943)		35,841		22,983	22,983		
883203-10-1	TEXTRON IN C COM		04/09/2013	MORGAN STANLEY	19,760.000	566,380		431,236	489,850	(58,614)			(58,614)		431,236		135,144	135,144	790	
87240R-10-7	TFS FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,480.000	54,314		45,260	52,718	(7,457)			(7,457)		45,260		9,053	9,053		
J8298A-10-1	T-GAIA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,200.000	99,983		85,978	105,698	(18,710)			(18,710)	(1,010)	85,978	(11,650)	25,655	14,006	4,079	
R9138B-10-2	TGS NOPEC GEOPHYSICAL CO ASA	D	05/31/2013	UBS AG	6,677.000	235,193		80,563	217,758	(100,277)			(100,277)	(36,918)	80,563	11,181	143,450	154,630		
F9156M-10-8	THALES S.A.	D	10/31/2013	JPMORGAN CHASE & CO.	543.000	33,200		29,655							29,655	549	2,996	3,545		
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	564.000	789,956		638,749	782,092	(81,060)			(81,060)	(62,283)	638,749	(44,303)	195,510	151,207	8,573	
25659P-40-2	THE DOLAN COMPANY		04/09/2013	Various	2,780.000	5,619		6,644	10,814	2,057		6,227	(4,170)		6,644		(1,025)	(1,025)		
M8785N-10-9	THE ISRAEL CORPORATION LTD.	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	192.000	119,864		105,751	125,304	(29,662)			(29,662)	10,109	105,751	(6,861)	20,975	14,114		
48020T-10-1	THE JONES GROUP INC		04/09/2013	MORGAN STANLEY	6,840.000	87,131		86,800	75,650	11,149			11,149		86,800		332	332	342	
55826P-10-0	THE MADISON SQUARE GARDEN CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	620.000	31,643		16,830	27,497	(10,667)			(10,667)		16,830		14,812	14,812		
698657-10-3	THE PANTRY INC		04/10/2013	Various	2,960.000	39,393		36,911	35,905	5,628		4,622	1,006		36,911		2,482	2,482		
69344M-10-1	THE PMI GROUP INC		10/28/2013	WRITE OFF OF INVESTMENT	700.000			9	10	(1)			(1)		9		(9)	(9)		
H8394P-14-1	THE SWATCH GROUP	D	05/31/2013	UBS AG	2,259.000	1,293,760		695,888	1,138,199	(361,345)			(361,345)	(80,966)	695,888	13,346	584,526	597,872	13,215	
88338T-10-4	THERAVANCE		04/09/2013	Various	6,100.000	135,797		100,571	135,847	(30,849)		4,427	(35,276)		100,571		35,226	35,226		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		04/09/2013	MORGAN STANLEY	15,261.000	1,197,098		763,429	973,347	(209,910)			(209,910)		763,437		433,661	433,661	5,700	
J83345-10-8	THK CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,200.000	180,260		172,452	145,668	34,347			34,347	(7,563)	172,452	(16,654)	24,463	7,809	723	
884768-10-2	THOMPSON CREEK METALS COMPANY INC	C	05/31/2013	ITG, INC CANADA	8,600.000	30,609		24,227	35,585	(9,317)			(9,317)	(2,042)	24,227	479	5,903	6,383		
884903-10-5	THOMSON REUTERS CORP	C	05/31/2013	ITG, INC CANADA	32,100.000	1,084,239		1,100,121	927,828	228,208			228,208	(55,915)	1,100,121	25,644	(41,526)	(15,883)	26,694	
885160-10-1	THOR INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,040.000	127,717		67,579	113,787	(46,208)			(46,208)		67,579		60,138	60,138		
885175-30-7	THORATEC CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,560.000	167,929		134,105	171,091	(36,986)			(36,986)		134,105		33,824	33,824		
872443-60-1	THQ INC		01/31/2013	ITG	80.000	4		226	23	203			203		226		(223)	(223)		
886320-10-3	TIBCO SOFTWARE INC		04/09/2013	Various	11,780.000	265,318		164,039	259,278	(71,577)		23,662	(95,239)		164,039		101,279	101,279		

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87244T-10-9	TICC CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,400.000	35,535		28,271	34,408	(6,137)			(6,137)		28,271		7,265	7,265		
886423-10-2	TIDEWATER, INC.		04/09/2013	Various	3,660.000	184,597		184,830	163,529	22,413		1,112	21,301		184,830		(233)	(233)	915	
886547-10-8	TIFFANY + CO NEW COM		04/09/2013	MORGAN STANLEY	8,220.000	584,080		459,036	471,335	(12,296)			(12,296)		459,039		125,041	125,041	5,261	
88706M-10-3	TIM HORTONS INC	C	05/31/2013	ITG, INC CANADA	10,900.000	580,859		380,549	534,546	(131,705)			(131,705)	(22,292)	380,549	(193)	200,503	200,310	4,704	
88732J-20-7	TIME WARNER CABLE INC		09/06/2013	Various	17,741.000	1,681,187		1,111,304	1,724,248	(612,944)			(612,944)		1,111,304		569,883	569,883	11,662	
887317-30-3	TIME WARNER INC		04/09/2013	MORGAN STANLEY	59,500.000	3,497,373		1,891,749	2,845,885	(954,111)			(954,111)		1,891,774		1,605,599	1,605,599	17,106	
887389-10-4	TIMKEN CO.		10/18/2013	Various	5,700.000	305,908		209,185	272,631	(63,446)			(63,446)		209,185		96,722	96,722		
88830M-10-2	TITAN INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	70,014		42,556	62,988	(20,432)			(20,432)		42,556		27,458	27,458	15	
88830R-10-1	TITAN MACHINERY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,380.000	39,191		26,765	34,086	(7,321)			(7,321)		26,765		12,427	12,427		
888339-20-7	TITANIUM M ETALS CORP COM NEW		01/07/2013	MERGER	9,080.000	149,820		146,766	149,911	(3,145)			(3,145)		146,766		3,054	3,054		
888706-10-8	TIVO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,340.000	128,512		110,977	127,389	(16,412)			(16,412)		110,977		17,535	17,535		
872540-10-9	TJX COMPANIES INC		11/26/2013	DEUTSCHE BANK AG	44,415.000	2,672,837		1,297,557	1,413,585	(646,762)			(646,762)		1,297,563		1,375,274	1,375,274	20,677	
872590-10-4	T-MOBILE US INC		05/02/2013	Various	19,500.000	238,869		139,030	193,830	(75,855)			(75,855)		139,030		99,839	99,839		
87262K-10-5	TMX GROUPLTD NPV	C	05/31/2013	ITG, INC CANADA	5,000.000	235,295		250,564	254,695	(9,273)			(9,273)	5,141	250,564	(14,468)	(800)	(15,268)	3,321	
872960-10-9	TNS INC.		02/15/2013	Various	2,980.000	62,422		52,806	61,775	(8,970)			(8,970)		52,806		9,616	9,616		
J8381L-10-5	TOAGOSEI CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,000.000	66,200		74,531	62,360	13,810			13,810	(1,640)	74,531	(9,062)	731	(8,331)	790	
J84162-14-8	TOBU RAILWAY CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	61,000.000	312,856		337,533	322,408	31,456			31,456	(16,331)	337,533	(32,867)	8,190	(24,677)	3,791	
J84377-10-0	TODA CORP	D	05/31/2013	Various	22,000.000	60,040		51,712	66,663	11,884		25,109	(13,226)	(1,725)	51,712	(6,186)	14,514	8,327	1,028	
J84764-11-7	TOHO CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	9,000.000	161,952		147,630	158,110	(6,051)			(6,051)	(4,430)	147,630	(17,258)	31,580	14,323	1,652	
J84850-10-6	TOHO GAS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	27,000.000	142,760		149,775	144,579	12,644			12,644	(7,448)	149,775	(14,518)	7,504	(7,015)	1,158	
J85237-10-5	TOHO HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,600.000	83,540		47,296	80,386	(29,093)			(29,093)	(3,998)	47,296	(4,666)	40,911	36,245	345	
J85366-10-2	TOHO TITANIUM CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,200.000	33,972		41,288	41,288	284			284	(284)	41,288	(5,629)	(1,688)	(7,317)	120	
J85108-10-8	TOHOKU ELECTRIC POWER CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	31,600.000	376,360		204,732	293,469	(74,464)			(74,464)	(14,273)	204,732	(20,365)	191,992	171,627		
J8609T-10-4	TOKA TOKYO FINANCIAL HOLDING	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	34,000.000	237,105		102,627	154,143	(56,059)			(56,059)	4,542	102,627	(17,241)	151,719	134,478	3,814	
J85538-10-6	TOKAI CARBON CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	15,000.000	45,421		62,280	62,280	3,097			3,097	(3,097)	62,280	(6,144)	(10,715)	(16,859)	444	
J85968-10-5	TOKAI RIKA CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,600.000	68,988		66,930	49,629	19,769			19,769	(2,468)	66,930	(6,603)	8,661	2,058	639	
J86298-10-6	TOKIO MARINE HOLDINGS	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	49,700.000	1,491,170		1,426,981	1,369,746	114,732			114,732	(57,497)	1,426,981	(150,493)	214,683	64,190	12,985	
J86506-10-2	TOKUYAMA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	23,000.000	75,451		47,301	50,275	(364)			(364)	(2,610)	47,301	(4,568)	32,718	28,150	658	
J86914-10-8	TOKYO ELECTRIC POWER CO INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	100,100.000	629,923		162,805	238,485	(43,008)			(43,008)	(32,673)	162,805	131	466,987	467,118		
J86957-11-5	TOKYO ELECTRON	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,400.000	579,904		487,211	518,811	(4,664)			(4,664)	(26,936)	487,211	(47,052)	139,745	92,693	5,947	
J87000-10-5	TOKYO GAS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	169,000.000	919,690		712,525	772,046	(19,947)			(19,947)	(39,574)	712,525	(69,289)	276,454	207,165	8,688	
J87430-10-4	TOKYO OHKA KOGYO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,400.000	75,223		59,928	66,769	(3,521)			(3,521)	(3,320)	59,928	(5,912)	21,207	15,295	769	
J88204-11-0	TOKYO STEEL MFG CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,600.000	30,626		30,137	41,476	(9,835)			(9,835)	(1,504)	30,137	(3,327)	3,816	489		
J88333-11-7	TOKYO TATEMONO CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	36,000.000	275,229		149,913	182,779	(24,160)			(24,160)	(8,706)	149,913	(14,988)	140,304	125,316	1,778	
J88505-10-2	TOKYO TOMIN BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,400.000	60,461		59,049	48,776	12,699			12,699	(2,426)	59,049	(5,825)	7,237	1,412	763	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J88720-12-3	TOKYU CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	74,000.000	467,560		310,768	415,937	(83,574)			(83,574)	(21,595)	310,768	(30,012)	186,805	156,793	2,421	
J88849-12-0	TOKYU LAND CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	44,000.000	420,505		185,176	318,556	(131,369)			(131,369)	(2,012)	185,176	(25,590)	260,920	235,329	1,451	
J88914-10-6	TOKYU REIT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14.000	80,868		79,364	76,181	4,523			4,523	(1,340)	79,364	(10,275)	11,779	1,505	1,455	
889478-10-3	TOLL BROTHERS INC		04/09/2013	MORGAN STANLEY	7,140.000	233,604		161,982	230,836	(68,854)			(68,854)		161,982		71,622	71,622		
G9104H-10-0	TOLL HOLDINGS LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	43,542.000	240,101		200,850	206,135	16,415			16,415	(21,700)	200,850	20,622	18,629	39,251	5,693	
J8657U-11-0	TONENGENERAL SEKIYU		05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,000.000	159,983		176,652	138,044	34,540			34,540	4,068	176,652	(29,677)	13,008	(16,669)	2,991	
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		04/18/2013	Various	987.900	27,559		22,897	25,583	(3,411)			(3,411)		22,897		4,662	4,662		
J89592-10-9	TOP REIT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	17.000	75,555		89,674	73,041	17,366			17,366	(733)	89,674	(12,402)	(1,718)	(14,120)	4,157	
J87473-11-2	TOPCON CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,200.000	122,959		56,632	95,465	(34,086)			(34,086)	(4,748)	56,632	(5,587)	71,915	66,328	415	
K96213-17-6	TOPDANMARK	D	05/31/2013	UBS AG	17,070.000	433,225		252,489	365,887	(164,347)			(164,347)	50,949	252,489	(34,259)	214,994	180,735		
J8931G-10-1	TOPPAN FORMS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,400.000	64,875		69,092	66,156	6,226			6,226	(3,290)	69,092	(6,816)	2,599	(4,217)	865	
890747-10-8	TOPPAN PRINTING CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	44,000.000	293,978		257,369	270,722	(800)			(800)	(12,553)	257,369	(26,108)	62,717	36,609	3,702	
J89494-11-6	TORAY INDUSTRIES	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	99,000.000	683,869		578,800	603,400	4,376			4,376	(28,976)	578,800	(58,319)	163,389	105,070	4,666	
891027-10-4	TORCHMARK INC COM		04/10/2013	UNION BANK OF SWITZERLAND	7,170.000	427,193		298,080	370,474	(72,386)			(72,386)		298,088		129,104	129,104	2,294	
N87237-10-8	TORNIER NV		04/09/2013	UNION BANK OF SWITZERLAND	1,780.000	33,675		33,522	29,886	3,638			3,638		33,525		150	150		
891092-10-8	TORO CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	182,080		109,324	177,078	(67,753)			(67,753)		109,324		72,756	72,756		
891102-10-5	TOROMONT INDUSTRIES LTD	C	05/31/2013	ITG, INC CANADA	5,000.000	114,058		77,715	105,956	(24,257)			(24,257)	(3,984)	77,715	(406)	36,748	36,343	1,062	
891160-50-9	TORONTO-DOMINION COM NPV	C	05/31/2013	ITG, INC CANADA	59,800.000	4,849,220		3,776,369	5,029,878	(954,087)			(954,087)	(299,422)	3,776,369	84,250	988,602	1,072,851	80,117	
J89752-11-7	TOSHIBA CORP NPV	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	281,000.000	1,356,061		1,040,611	1,095,206	115,552			115,552	(170,147)	1,040,611	31,346	284,105	315,451	10,482	
J89795-12-4	TOSHIBA PLANT SYSTEMS & SERVICES CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	43,490		37,626	43,197	(3,422)			(3,422)	(2,148)	37,626	(3,712)	9,575	5,863	209	
J90096-11-6	TOSOH CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	44,000.000	148,564		104,829	104,829	3,788			3,788	(3,788)	104,829	(11,582)	55,317	43,735	1,246	
891906-10-9	TOTAL SYSTEM SERVICES INC		11/26/2013	Various	27,138.000	797,731		584,614	164,506	(45,327)			(45,327)		584,614		213,117	213,117	5,047	
J90268-10-3	TOTO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	26,500.000	278,998		180,419	197,988	(20,132)			(20,132)	2,563	180,419	(27,915)	126,494	98,579	2,001	
J90505-10-8	TOWA PHARMACEUTICAL CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	55,994		56,372	68,108	(8,349)			(8,349)	(3,387)	56,372	(5,561)	5,183	(379)	459	
G8988C-10-5	TOWER GROUP INTERNATIONAL LTD		04/09/2013	Various	3,943.640	73,235		72,762	61,852	13,007		2,097	10,910		72,762		473	473	653	
M87915-10-0	TOWER SEMICONDUCTOR LTD	D	06/03/2013	MORGAN STANLEY CO. INC. NEW YORK	2,623.000	16,099		20,872	20,872	834			834	(834)	20,872	1,098	(5,872)	(4,773)		
891894-10-7	TOWERS WATSON AND COMPANY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,820.000	231,673		192,584	214,722	(22,139)			(22,139)		192,584		39,090	39,090		
89214P-10-9	TOWNE BANK		04/10/2013	Various	4,140.000	61,168		62,561	64,129	902		2,469	(1,567)		62,561		(1,393)	(1,393)	270	
J91515-10-6	TOYO INK MANUFACTURING CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	22,000.000	99,835		78,967	93,888	(10,252)			(10,252)	(4,669)	78,967	(7,790)	28,658	20,868	1,234	
J92289-10-7	TOYO SEIKAN GROUP HOLDINGS LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	12,400.000	177,574		133,502	165,209	(28,487)			(28,487)	(3,220)	133,502	(16,712)	60,785	44,073	818	
J92547-13-2	TOYO SUISAN KAISHA	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,000.000	228,491		175,384	186,041	(998)			(998)	(9,659)	175,384	(16,937)	70,045	53,107	1,963	
J92689-10-8	TOYO TANSO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	31,711		40,439	32,605	8,539			8,539	(705)	40,439	(4,989)	(3,739)	(8,728)	303	
J90741-13-3	TOYOBO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	69,000.000	113,354		74,023	98,155	(19,571)			(19,571)	(4,561)	74,023	(7,515)	46,846	39,331	2,257	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J91128-10-8	TOYODA GOSEI CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,100.000	125,371		82,837	102,572	(14,410)			(14,410)	(5,325)	82,837	(8,000)	50,534	42,535	1,255	
J91214-10-6	TOYOTA BOSHOKU CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,700.000	68,743		58,916	53,922	7,793			7,793	(2,800)	58,916	(5,690)	15,517	9,827	461	
J92628-10-6	TOYOTA INDUSTRIES CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,300.000	453,615		364,276	356,911	25,896			25,896	(18,530)	364,276	(35,179)	124,518	89,339	3,328	
J92676-11-3	TOYOTA MOTOR	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	192,175.000	11,544,837		8,015,890	8,901,415	(450,210)			(450,210)	(435,315)	8,015,890	(737,330)	4,266,277	3,528,947	112,937	
J92719-11-1	TOYOTA TSUSHO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,500.000	446,067		257,964	403,412	(138,311)			(138,311)	(7,136)	257,964	(33,431)	221,534	188,103	3,459	
892356-10-6	TRACTOR SUPPLY CO		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,960.000	465,339		218,910	438,266	(219,356)			(219,356)		218,910		246,430	246,430		
J9297T-10-9	TRANS COSMOS INC/JAPAN	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	6,700.000	96,682		57,905	71,909	(10,428)			(10,428)	(3,576)	57,905	(5,713)	44,490	38,778	2,273	
89346D-10-7	TRANSALTA CORP COM	C	05/31/2013	ITG, INC CANADA	13,600.000	194,852		266,667	206,520	72,151			72,151	(12,004)	266,667	5,502	(77,317)	(71,815)	9,896	
89353D-10-7	TRANSCANANDA CORP	C	05/31/2013	ITG, INC CANADA	44,900.000	2,057,297		1,550,063	2,120,315	(482,253)			(482,253)	(87,999)	1,550,063	1,835	505,399	507,234	34,266	
893578-10-4	TRANSCONTINENTAL INC	C	05/31/2013	ITG, INC CANADA	4,100.000	49,118		34,793	45,912	(9,995)			(9,995)	(1,124)	34,793	(442)	14,766	14,324	4,430	
893641-10-0	TRANSDIGM GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,320.000	458,712		208,600	452,715	(244,115)			(244,115)		208,600		250,112	250,112		
Q9187S-11-4	TRANSFIELD SERVICES LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	36,189.000	56,928		65,858	73,264	7,763			7,763	(15,169)	65,858	16,159	(25,088)	(8,929)	949	
H8817H-10-0	TRANSOCEAN LTD	D	05/31/2013	UBS AG	19,795.000	1,005,464		749,834	872,377	(62,837)			(62,837)	(59,706)	749,834	18,066	237,564	255,630	11,606	
Q91932-10-5	TRANSPACIFIC INDUSTRIES GROUP LTD	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	82,438.000	82,674		70,974	66,757	18,395			18,395	(14,178)	70,974	17,889	(6,188)	11,700		
Q9194A-10-6	TRANSURBAN GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	99,085.000	684,114		512,380	626,476	(52,027)			(52,027)	(62,069)	512,380	48,526	123,208	171,734	14,387	
89417E-10-9	TRAVELERS COS INC		11/26/2013	DEUTSCHE BANK AG	3,312.000	281,069		167,959	237,868	(69,908)			(69,908)		167,959		113,110	113,110	4,836	
894650-10-0	TREDEGAR CO.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,880.000	42,563		28,653	38,390	(9,736)			(9,736)		28,653		13,910	13,910	113	
89469A-10-4	TREEHOUSE FOODS INC		04/10/2013	Various	2,400.000	134,778		130,730	125,112	5,618			5,618		130,730		4,048	4,048		
W96297-10-1	TRELLEBORG AB	D	05/31/2013	UBS AG	19,066.000	295,954		148,542	236,074	(56,014)			(56,014)	(31,518)	148,542	16,392	131,020	147,412	7,483	
J9298Q-10-4	TREND MICRO INC JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,500.000	231,388		212,754	224,918	(487)			(487)	(11,677)	212,754	(20,546)	39,181	18,635	4,944	
89531P-10-5	TREX COMPANY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,420.000	60,745		31,628	52,867	(21,237)			(21,237)		31,630		29,115	29,115		
895ESC-10-1	TRIAN ACQUISITION ESCROW		11/14/2013	DISTRIBUTION	0.000	3												3		
895848-10-9	TRIANGLE CAPITAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,100.000	55,956		32,096	53,529	(21,433)			(21,433)		32,096		23,860	23,860		
895945-10-3	TRICAN WELL SERVICE LTD	C	05/31/2013	ITG, INC CANADA	11,200.000	155,096		154,864	147,579	14,924			14,924	(7,638)	154,864	2,144	(1,912)	232	1,449	
896215-20-9	TRIMAS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,260.000	69,657		34,622	63,190	(28,567)			(28,567)		34,622		35,034	35,034		
896239-10-0	TRIMBLE NAVIGATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,460.000	535,717		284,637	505,739	(221,100)			(221,100)		284,639		251,078	251,078		
896356-10-2	TRINIDAD DRILLING LTD	C	05/31/2013	ITG, INC CANADA	9,200.000	64,020		45,099	63,569	(14,824)			(14,824)	(3,647)	45,099	892	18,029	18,922	780	
896522-10-9	TRINITY INDS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,860.000	231,545		142,812	209,905	(67,093)			(67,093)		142,812		88,732	88,732	645	
G90624-10-0	TRINITY LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	114,000.000	45,541		76,989	74,423	3,036			3,036	(469)	76,989	348	(31,796)	(31,448)	2,349	
896945-20-1	TRIPADVISOR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,669.000	303,161		289,216	279,831	9,385			9,385		289,216		13,945	13,945		
896749-10-8	TRIPLE-S MANAGEMENT CORP B		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	33,554		33,661	33,985	(323)			(323)		33,661		(107)	(107)		
89674K-10-3	TRIQUINT SEMICONDUCTOR		04/09/2013	Various	13,900.000	69,250		70,195	67,276	30,841		27,922	2,919		70,195		(945)	(945)		
896818-10-1	TRIUMPH GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	204,893		115,833	189,370	(73,537)			(73,537)		115,833		89,060	89,060		
Y89739-10-9	TRIYARDS HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	7,700.000	4,449		4,009	4,696	(56)			(56)	(631)	4,009	465	(25)	440		
89784N-10-4	TRUE RELIGION APPAREL INC		07/30/2013	Various	2,480.000	66,869		65,570	63,042	7,339		4,811	2,529		65,570		1,299	1,299		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89785X-10-1	TRUEBLUE INC.		04/09/2013	Various	4,080.000	80,771		75,689	64,260	11,429			11,429		75,689		5,082	5,082		
898349-10-5	TRUSTCO BANK CORP NY		04/10/2013	Various	15,440.000	82,070		86,155	81,523	5,916		1,284	4,632		86,155		(4,086)	(4,086)	2,027	
898402-10-2	TRUSTMARK CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	83,584		70,396	80,856	(10,460)			(10,460)		70,396		13,188	13,188		
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		04/09/2013	Various	7,960.000	434,114		419,641	426,736	(6,847)		247	(7,094)		419,641		14,473	14,473		
K9640A-10-2	TRYGVESTA	D	05/31/2013	UBS AG	1,789.000	150,742		82,586	134,829	(71,017)			(71,017)	18,775	82,586	(11,206)	79,362	68,156	5,918	
J9299N-10-0	TS TECH CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,900.000	124,501		65,269	69,597	(867)			(867)	(3,461)	65,269	(6,439)	65,671	59,232	742	
J9299P-10-5	TSI HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,200.000	65,818		51,388	58,748	(11,393)			(11,393)	4,033	51,388	(10,201)	24,631	14,430	1,669	
J93020-10-5	TSUBAKIMOTO CHAIN CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	21,000.000	131,915		90,467	117,550	(22,917)			(22,917)	(4,167)	90,467	(10,259)	51,707	41,448	785	
J93407-12-0	TSUMURA & CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,600.000	132,324		146,474	138,854	14,829			14,829	(7,209)	146,474	(14,145)	(4)	(14,150)	1,376	
87305R-10-9	TTM TECHNOLOGIES INC		04/09/2013	Various	4,640.000	33,466		35,264	42,688	20,715		28,139	(7,424)		35,264		(1,798)	(1,798)		
899896-10-4	TUPPERWARE BRANDS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,440.000	256,338		162,111	220,504	(58,393)			(58,393)		162,111		94,227	94,227		
900435-10-8	TURQUOISE HILL RESOURCES LTD	C	05/31/2013	ITG, INC CANADA	21,300.000	141,720		209,772	162,579	49,746			49,746	(2,553)	209,772	(4,546)	(63,506)	(68,052)		
901109-10-8	TUTOR PERINI CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,700.000	43,683		31,023	36,990	(5,967)			(5,967)		31,023		12,660	12,660		
87311L-10-4	TW TELECOM INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,000.000	274,819		174,646	254,700	(80,054)			(80,054)		174,646		100,173	100,173		
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A		07/11/2013	Various	105,240.000	3,349,199		1,733,103	2,687,830	(1,022,353)			(1,022,353)		1,733,135		1,616,064	1,616,064	8,945	
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B		10/01/2013	Various	31,098.000	1,027,074		586,192	816,012	(278,035)			(278,035)		586,219		440,855	440,855	2,743	
901476-10-1	TWIN DISC, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,120.000	25,725		19,520	19,522						19,522		6,203	6,203		
90187B-10-1	TWO HARBORS INVESTMENT CORP		04/30/2013	Various	11,820.000	148,163		122,122	130,966	(9,593)			(9,593)		122,122		26,041	26,041	6,501	
873168-10-8	TXU CORP.		11/21/2013	Various	0.000	3,497											3,497	3,497		
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		04/09/2013	MORGAN STANLEY	20,557.000	651,250		429,569	601,292	(171,718)			(171,718)		429,575		221,675	221,675	3,084	
902494-10-3	TYSON FOODS INC CLASS A		04/09/2013	MORGAN STANLEY	19,620.000	465,070		340,748	380,628	(39,871)			(39,871)		340,757		124,313	124,313	981	
902681-10-5	U G I CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,240.000	324,040		260,305	302,240	(41,934)			(41,934)		260,307		63,734	63,734	2,495	
903293-40-5	U S G CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,180.000	181,958		74,654	173,473	(98,818)			(98,818)		74,654		107,304	107,304		
J93796-10-0	UBE INDUSTRIES	D	05/31/2013	Various	72,000.000	141,631		141,672	171,538	43,110		65,357	(22,247)	(7,619)	141,672	(14,618)	14,577	(41)	3,365	
H89231-33-8	UBS AG CHF0.1	D	10/31/2013	Various	253,434.000	4,536,665		4,374,270	3,929,766	775,245			775,245	(358,369)	4,374,270	217,177	(54,782)	162,395		
902653-10-4	UDR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,580.000	383,688		346,532	370,492	(23,961)			(23,961)		346,532		37,156	37,156	3,428	
Q927AA-10-2	UGL LTD	D	05/31/2013	Various	17,047.000	145,598		224,471	192,555	55,365			55,365	(23,449)	224,471	17,090	(95,963)	(78,873)	6,048	
902748-10-2	UIL HOLDINGS CORPORATION		05/17/2013	Various	3,480.000	131,951		98,596	124,619	(26,023)			(26,023)		98,596		33,356	33,356	1,849	
90384S-30-3	ULTA US		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,460.000	338,394		165,592	339,980	(174,387)			(174,387)		165,593		172,801	172,801		
90385D-10-7	ULTIMATE SOFTWARE GRP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	160.000	16,210		7,729	15,106	(7,377)			(7,377)		7,729		8,482	8,482		
903914-10-9	ULTRA PETROLEUM CORP		04/09/2013	Various	10,227.000	213,232		205,563	185,416	69,850		49,703	20,147		205,563		7,670	7,670		
904034-10-5	ULTRATECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,900.000	74,587		31,688	70,870	(39,182)			(39,182)		31,688		42,899	42,899		
J94048-10-5	ULVAC INC	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	34,627		26,510	30,456	(3,055)			(3,055)	(892)	26,510	(3,092)	11,210	8,118		
902788-10-8	UMB FINL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	128,698		124,648	128,013	(3,365)			(3,365)		124,648		4,051	4,051		
904214-10-3	UMPQUA HOLDINGS CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,640.000	96,229		86,142	90,076	(3,934)			(3,934)		86,142		10,087	10,087		
904311-10-7	UNDER ARMOUR INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,360.000	258,765		114,780	260,121	(145,341)			(145,341)		114,780		143,985	143,985		
J94104-11-4	UNI CHARM	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,200.000	467,194		272,958	426,288	(132,803)			(132,803)	(20,528)	272,958	(27,339)	221,575	194,236	1,316	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
904708-10-4	UNIFIRST CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,080.000	88,643		49,554	79,186	(29,632)			(29,632)		49,554		39,089	39,089		
907818-10-8	UNION PACIFIC CORP		04/09/2013	MORGAN STANLEY	28,660.000	4,008,653		2,615,418	3,603,135	(987,709)			(987,709)		2,615,426		1,393,227	1,393,227	43,208	
J9425W-10-7	UNIPRES CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	54,067		46,694	63,323	(13,480)			(13,480)	(3,149)	46,694	(4,607)	11,980	7,374	342	
909214-30-6	UNISYS CORP		04/09/2013	Various	3,260.000	68,436		74,165	56,398	26,051		8,284	17,767		74,165		(5,729)	(5,729)		
909218-10-9	UNIT CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,120.000	149,810		135,024	140,556	(5,532)			(5,532)		135,024		14,786	14,786		
909907-10-7	UNITED BANKSHARES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,980.000	49,894		40,150	48,154	(8,003)			(8,003)		40,150		9,744	9,744	614	
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		04/09/2013	MORGAN STANLEY	6,100.000	179,561		147,982	142,618	5,364			5,364		147,982		31,579	31,579		
91030T-10-9	UNITED FINANCIAL BANCORP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,060.000	44,801		37,469	48,103	(10,634)			(10,634)		37,469		7,332	7,332		
910340-10-8	UNITED FIRE GROUP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	101,172		97,842	95,659	2,183			2,183		97,842		3,330	3,330		
G8813K-10-8	UNITED LABORATORIES INTERNATIONAL	D	05/31/2013	UBS WARBURG ASIA LIMITED	46,000.000	17,033		18,557	22,018	(3,337)			(3,337)	(124)	18,557	76	(1,601)	(1,525)		
911163-10-3	UNITED NATURAL FOODS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,260.000	173,502		138,460	174,703	(36,244)			(36,244)		138,460		35,043	35,043		
911268-20-9	UNITED ONLINE INC		11/26/2013	Various	11,480.286	79,684		58,856	64,184	(9,760)			(9,760)		58,856		20,828	20,828		
V96194-12-7	UNITED OVERSEAS BANK	D	05/31/2013	UBS WARBURG ASIA LIMITED	86,000.000	1,453,230		1,211,961	1,394,728	(18,208)			(18,208)	(164,560)	1,211,961	114,870	126,399	241,269	34,210	
Y9299W-10-3	UNITED OVERSEAS LAND	D	05/31/2013	UBS WARBURG ASIA LIMITED	38,000.000	204,968		144,492	185,722	(35,235)			(35,235)	(5,996)	144,492	(314)	60,791	60,477	4,601	
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		10/11/2013	DEUTSCHE BANK AG	6,299.000	571,735		406,460	464,425	(57,965)			(57,965)		406,460		165,275	165,275	11,716	
911363-10-9	UNITED RENTALS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,228.000	211,704		96,206	192,459	(96,252)			(96,252)		96,206		115,498	115,498		
912909-10-8	UNITED STATES STEEL CORP		04/09/2013	Various	6,560.000	118,146		127,920	156,587	(12,202)		16,466	(28,667)		127,920		(9,774)	(9,774)	328	
913004-10-7	UNITED STATIONERS, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,720.000	90,672		77,227	84,293	(7,065)			(7,065)		77,227		13,445	13,445	381	
913017-10-9	UNITED TECHNOLOGIES CORP		04/09/2013	MORGAN STANLEY	59,200.000	5,592,576		4,446,875	4,854,992	(408,112)			(408,112)		4,446,880		1,145,695	1,145,695	31,672	
91307C-10-2	UNITED THERAPEUTICS CORP		04/10/2013	Various	4,120.000	229,581		228,426	220,090	12,918		4,582	8,336		228,426		1,155	1,155		
J9427E-10-5	UNITED URBAN INVESTMENT	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	118.000	157,677		138,516	135,380	990			990	2,147	138,516	(21,973)	41,134	19,161	6,292	
91324P-10-2	UNITEDHEALTH GROUP INC		04/09/2013	Various	50,820.000	3,167,029		2,105,664	2,756,477	(650,798)			(650,798)		2,105,679		1,061,350	1,061,350	10,799	
91338E-10-1	UNIVERSAL AMERICAN CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,160.000	29,334		29,388	27,144	2,244			2,244		29,388		(54)	(54)		
91347P-10-5	UNIVERSAL DISPLAY CORP		04/09/2013	Various	2,980.000	87,577		71,129	76,348	44,812		50,031	(5,219)		71,129		16,448	16,448		
913483-10-3	UNIVERSAL ELECTRONICS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,320.000	44,104		37,799	44,892	(7,090)			(7,090)		37,802		6,302	6,302		
913543-10-4	UNIVERSAL FST PRODS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,920.000	78,340		56,582	73,037	(16,454)			(16,454)		56,582		21,758	21,758		
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,180.000	64,869		42,518	59,720	(17,202)			(17,202)		42,518		22,351	22,351		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,620.000	375,614		251,015	320,077	(69,059)			(69,059)		251,018		124,597	124,597		
913915-10-4	UNIVERSAL TECHNICAL INST		04/10/2013	Various	2,420.000	27,518		30,565	24,297	6,631		363	6,268		30,565		(3,046)	(3,046)	242	
903119-10-5	UNS ENERGY CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,840.000	82,924		55,366	78,053	(22,687)			(22,687)		55,366		27,558	27,558		
91529Y-10-6	UNUM GROUP		04/09/2013	MORGAN STANLEY	20,360.000	543,750		511,957	423,895	88,062			88,062		511,957		31,793	31,793	2,647	
J94368-14-9	UNY CO LTD JPY50	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,700.000	123,908		146,786	138,198	14,280			14,280	(5,692)	146,786	(15,802)	(7,076)	(22,878)	2,192	
91701P-10-5	URANIUM ONE INC	C	05/31/2013	ITG, INC CANADA	32,400.000	86,370		77,483	76,469	(114)			(114)	1,128	77,483	(3,987)	12,874	8,887		
917017-10-5	URANIUM PARTICIPATION CORP	C	05/31/2013	ITG, INC CANADA	7,400.000	36,470		43,165	40,133	4,214			4,214	(1,181)	43,165	(574)	(6,122)	(6,695)		
917047-10-2	URBAN OUTFITTERS INC		04/09/2013	MORGAN STANLEY	4,160.000	168,464		92,851	163,738	(70,886)			(70,886)		92,851		75,613	75,613		
903236-10-7	URS CORP		04/09/2013	MORGAN STANLEY	5,560.000	249,610		237,443	218,286	19,157			19,157		237,443		12,167	12,167	2,280	
917286-20-5	URSTADT BIDDLE CL A		04/03/2013	Various	1,620.000	33,782		25,570	31,882	(6,444)			(6,444)		25,570		8,212	8,212	(700)	
90341W-10-8	US AIRWAYS GROUP INC		12/09/2013	Various	3,080.000	41,526		25,851	41,580	(15,729)			(15,729)		25,851		15,675	15,675		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902973-30-4	US BANCORP		04/09/2013	MORGAN STANLEY	127,078.000	4,283,068		3,217,165	4,058,871	(841,674)			(841,674)		3,217,198		1,065,870	1,065,870	49,560	
911684-10-8	US CELLULAR CORP		04/10/2013	Various	700.000	25,640		25,200	24,668	3,727		3,195	532		25,200		440	440		
91732J-10-2	US ECOLOGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,500.000	59,501		39,040	58,850	(19,810)			(19,810)		39,040		20,461	20,461		
90341G-10-3	USA MOBILITY INC		04/09/2013	Various	3,320.000	41,278		44,056	38,778	6,474		1,195	5,279		44,056		(2,778)	(2,778)	415	
J94456-11-8	USHIO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,500.000	106,519		99,872	92,604	8,378			8,378	(1,109)	99,872	(13,202)	19,849	6,647	1,748	
J9446Z-10-5	USS CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,470.000	172,014		93,648	152,840	(51,257)			(51,257)	(7,935)	93,648	(9,044)	87,410	78,366	4,725	
G87210-10-3	UTI WORLDWIDE INC		04/09/2013	Various	6,960.000	98,668		100,781	93,264	30,960		23,444	7,517		100,781		(2,113)	(2,113)		
91851C-20-1	VAALCO ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	37,185		21,235	37,887	(16,652)			(16,652)		21,235		15,950	15,950		
91879Q-10-9	VAIL RESORTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,020.000	155,232		141,120	163,352	(22,232)			(22,232)		141,120		14,112	14,112		
918866-10-4	VALASSIS COMMUNICATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,200.000	87,745		59,968	82,496	(22,528)			(22,528)		59,968		27,777	27,777	992	
999989-ZW-9	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	05/31/2013	ITG, INC CANADA	29,100.000	2,661,456		1,470,453	1,734,251	(313,974)			(313,974)	50,175	1,470,453	(98,494)	1,289,497	1,191,003		
91913Y-10-0	VALERO ENERGY CORP		05/09/2013	Various	38,140.000	1,840,349		1,143,207	1,301,337	(372,324)			(372,324)		1,143,207		697,142	697,142	7,628	
G9319H-10-2	VALIDUS HOLDINGS LTD	F	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,731.000	206,194		157,783	198,178	(40,395)			(40,395)		157,783		48,412	48,412		
919794-10-7	VALLEY NATIONAL BANCORP		04/09/2013	Various	16,239.000	159,936		166,287	151,023	48,365		33,101	15,265		166,287		(6,351)	(6,351)	5,278	
920253-10-1	VALMONT INDUSTRIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,540.000	221,864		127,196	210,287	(83,091)			(83,091)		127,196		94,668	94,668	347	
920355-10-4	VALSPAR CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,380.000	291,999		140,797	273,312	(132,515)			(132,515)		140,797		151,202	151,202		
92046N-10-2	VALUECLICK INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,560.000	31,807		22,606	30,280	(7,674)			(7,674)		22,606		9,201	9,201		
921659-10-8	VANDA PHARMACEUTICALS INC		06/07/2013	CHEEVERS	400.000	3,878		2,025	1,480	545			545		2,025		1,853	1,853		
922036-20-7	VANGUARD HEALTH SERVICES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,760.000	51,872		38,932	46,060	(7,123)			(7,123)		38,937		12,934	12,934		
92220P-10-5	VARIAN MEDICAL SYST		04/09/2013	MORGAN STANLEY	9,460.000	671,673		618,244	664,470	(46,215)			(46,215)		618,255		53,418	53,418		
92230Y-10-4	VASCO DATA SECURITY INTL		04/10/2013	UNION BANK OF SWITZERLAND	3,240.000	27,105		27,305	26,438	875			875		27,313		(208)	(208)		
918194-10-1	VCA ANTECH INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,660.000	99,725		74,467	98,093	(23,626)			(23,626)		74,467		25,258	25,258		
92240G-10-1	VECTREN CORPORATION		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	163,713		129,463	152,880	(23,417)			(23,417)		129,463		34,250	34,250		
922417-10-0	VEECO INSTRUMENTS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	94,422		78,469	86,789	(8,320)			(8,320)		78,469		15,953	15,953		
92276F-10-0	VENTAS INC		11/26/2013	Various	21,555.000	1,600,558		1,105,742	1,263,334	(282,742)			(282,742)		1,105,745		494,813	494,813	15,805	
Y9361F-11-1	VENTURE CORP LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	16,000.000	92,529		96,732	105,575	5,771			5,771	(14,614)	96,732	11,680	(15,884)	(4,203)	6,416	
92335C-10-6	VERA BRADLEY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,620.000	40,300		34,393	40,662	(6,269)			(6,269)		34,393		5,907	5,907		
92337#-10-7	VERDE REALTY PRIVATE REIT		04/03/2013	Various	0.000	203,450									203,450		203,450	203,450		
92342Y-10-9	VERIFONE SYSTEMS INC		04/09/2013	Various	7,400.000	174,759		143,573	219,632	66,096		142,151	(76,055)		143,577		31,182	31,182		
92343X-10-0	VERINT SYSTEMS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,860.000	62,723		51,602	54,610	(3,008)			(3,008)		51,602		11,121	11,121		
92343E-10-2	VERISIGN INC.		11/26/2013	Various	13,672.000	674,278		495,378	337,734	(64,406)			(64,406)		495,378		178,900	178,900		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		10/11/2013	DEUTSCHE BANK AG	8,788.000	589,379		314,472	416,160	(138,625)			(138,625)		314,474		274,905	274,905		
92343V-10-4	VERIZON COMMUNICATIONS		10/11/2013	Various	18,536.000	879,301		557,200	802,053	(244,853)			(244,853)		557,200		322,102	322,102	33,758	
923725-10-5	VERMILION ENERGY INC	C	05/31/2013	ITG, INC CANADA	6,400.000	325,189		302,998	334,044	(33,339)			(33,339)	2,292	302,998	(14,042)	36,233	22,190	6,404	
92532F-10-0	VERTEX PHARMACEUTICALS		04/09/2013	MORGAN STANLEY	13,820.000	728,651		563,787	579,611	(15,823)			(15,823)		563,787		164,864	164,864		
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	D	05/31/2013	UBS AG	15,157.000	222,894		72,647	85,332	(24,567)			(24,567)	11,882	72,647	(9,857)	160,103	150,246		
918204-10-8	VF CORP		04/09/2013	MORGAN STANLEY	5,560.000	939,861		607,722	839,393	(231,668)			(231,668)		607,725		332,136	332,136	4,837	
92553P-20-1	VIACOM INC NEW CL B		04/09/2013	MORGAN STANLEY	28,780.000	1,861,532		1,249,381	1,517,857	(268,474)			(268,474)		1,249,383		612,149	612,149	7,915	
92552R-40-6	VIAD CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,900.000	79,451		74,017	78,764	(4,747)			(4,747)		74,017		5,434	5,434	290	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92552V-10-0	VIASAT INC		04/09/2013	Various	2,860.000	110,529		96,806	111,254	(14,448)			(14,448)		96,806		13,722	13,722		
92672A-10-1	VIEWPOINT FINANCIAL GROUP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,232.000	68,372		36,109	67,678	(31,569)			(31,569)		36,109		32,263	32,263		
F5879X-10-8	VINCI	D	10/31/2013	JPMORGAN CHASE & CO.	852.000	54,354		47,927							47,927	887	5,540	6,427		
92769L-10-1	VIRGIN MEDIA INC	R	06/27/2013	Various	19,080.000	952,673		496,675	701,190	(204,515)			(204,515)		496,675		455,998	455,998	1,055	
92823T-10-8	VIRNETX HOLDING CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,940.000	102,269		48,000	86,083	(38,084)			(38,084)		48,000		54,270	54,270		
928241-10-8	VIROPHARMA INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,740.000	72,571		35,708	62,362	(26,655)			(26,655)		35,708		36,863	36,863		
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	680.000	97,829		52,962	82,239	(29,277)			(29,277)		52,963		44,867	44,867		
92826C-83-9	VISA INC		11/26/2013	Various	15,522.000	2,650,590		1,305,613	2,352,825	(1,047,206)			(1,047,206)		1,305,619		1,344,971	1,344,971	7,370	
928298-10-8	VISHAY INTERTECHNOLOGY, INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,500.000	103,205		86,704	100,985	(14,274)			(14,274)		86,711		16,494	16,494		
N93540-10-7	VISTAPRINT NV	R	01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,780.000	98,625		81,815	91,351	(9,535)			(9,535)		81,815		16,810	16,810		
92839U-20-6	VISTEON CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,050.000	225,929		131,342	217,971	(86,630)			(86,630)		131,342		94,588	94,588		
92849E-10-1	VITAMIN SHOPPE INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,180.000	132,030		81,436	125,045	(43,609)			(43,609)		81,436		50,594	50,594		
F97982-10-6	VIVENDI EUR5.50	D	11/22/2013	Various	10,836.000	275,011		249,433							249,433	3,561	22,017	25,578		
928551-10-0	VIVUS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,820.000	82,927		45,626	91,524	(45,899)			(45,899)		45,626		37,301	37,301		
928563-40-2	VM WARE INC		04/09/2013	Various	6,560.000	503,989		509,208	617,558	(62,155)		46,193	(108,348)		509,210		(5,221)	(5,221)		
92858J-10-8	VOCUS INC		04/09/2013	Various	1,700.000	28,719		26,091	29,546	(2,218)		1,237	(3,455)		26,091		2,628	2,628		
G93882-13-5	VODAFONE GROUP PLC COMMON STOCK	D	10/31/2013	Various	77,475.000	284,543		261,393							261,393	2,613	20,538	23,151		
928645-10-0	VOLCANO CORP		04/09/2013	Various	3,760.000	89,695		67,931	88,774	(15,100)		5,743	(20,842)		67,931		21,764	21,764		
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		10/01/2013	Various	2,440.000	38,504		34,648	41,895	14,397		21,644	(7,247)		34,648		3,856	3,856		
928856-30-1	VOLVO AB-B SHS NPV	D	05/31/2013	UBS AG	96,851.000	1,425,958		1,218,053	1,322,025	(67,726)			(67,726)	(36,247)	1,218,053	8,670	199,235	207,905	38,807	
92886T-20-1	VONAGE		04/09/2013	MORGAN STANLEY	12,680.000	36,835		33,308	30,052	3,256			3,256		33,308		3,527	3,527		
929042-10-9	VORNADO RLTY TR		04/09/2013	MORGAN STANLEY	11,880.000	1,031,433		962,906	951,350	11,555			11,555		962,906		68,527	68,527	8,672	
918284-10-0	VSE CORP		06/07/2013	CHEEVERS	100.000	3,450		2,530	2,451	79			79		2,530		920	920	16	
G9400S-13-2	VTECH HOLDINGS LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	13,200.000	199,192		133,086	147,909	(13,948)			(13,948)	(875)	133,086	564	65,542	66,107	2,112	
929160-10-9	VULCAN MAT LS CO COM		04/09/2013	MORGAN STANLEY	7,940.000	393,189		278,138	413,277	(135,139)			(135,139)		278,138		115,051	115,051	79	
92922P-10-6	W & T OFFSHORE		04/09/2013	Various	3,120.000	42,051		44,296	50,014	12,648		18,358	(5,710)		44,304		(2,253)	(2,253)	250	
38388F-10-8	W R GRACE & CO NEW		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,300.000	164,727		77,128	154,629	(77,501)			(77,501)		77,128		87,599	87,599		
929566-10-7	WABASH NATIONAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,200.000	55,106		29,588	46,644	(17,056)			(17,056)		29,588		25,518	25,518		
92927K-10-2	WABCO HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,460.000	284,117		173,164	290,747	(117,583)			(117,583)		173,164		110,953	110,953		
929740-10-8	WABTEC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,820.000	167,781		92,404	159,323	(66,918)			(66,918)		92,404		75,376	75,376		
J94632-11-4	WACOAL HOLDINGS CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,000.000	111,789		148,138	113,988	32,432			32,432	1,718	148,138	(23,304)	(13,045)	(36,348)	2,856	
J9467Z-10-9	WACOM CO LTD/JAPAN	D	06/06/2013	MORGAN STANLEY CO. INC. NEW YORK	23,200.000	250,782		86,456	151,599	(57,604)			(57,604)	(7,539)	86,456	(7,203)	171,529	164,326	2,463	
930059-10-0	WADDELL & REED FINANCIAL		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,520.000	257,144		221,353	227,026	(5,673)			(5,673)		221,353		35,791	35,791	1,826	
931422-10-9	WALGREEN CO		04/10/2013	UNION BANK OF SWITZERLAND	55,280.000	2,652,741		2,030,301	2,045,913	(15,611)			(15,611)		2,030,301		622,439	622,439	15,202	
931142-10-3	WAL-MART STORES		12/13/2013	Various	46,419.000	3,580,094		2,342,524	3,167,168	(824,644)			(824,644)		2,342,524		1,237,569	1,237,569	33,591	
93317W-10-2	WALTER INVESTMENT MANAGEMENT		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,135.000	92,614		37,766	91,848	(54,082)			(54,082)		37,766		54,849	54,849		
934390-40-2	WARNACO GROUP INC		02/15/2013	Various	3,520.000	258,039		170,847	251,926	(81,079)			(81,079)		170,847		87,191	87,191		
G94368-10-0	WARNER CHILCOTT PLC		10/01/2013	Various	20,180.000	327,115		281,740	242,967	118,658		79,885	38,773		281,740		45,374	45,374	1,425	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93564A-10-0	WARREN RESOURCES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	7,560.000	22,910		21,527	21,244	302			302		21,546		1,364	1,364		
939322-10-3	WASHINGTON MUT INC COM		11/21/2013	Various	0.000	18,768											18,768	18,768		
938824-10-9	WASHINGTON FEDERAL		04/09/2013	Various	8,600.000	145,848		150,500	145,082	17,888		12,470	5,418		150,500		(4,652)	(4,652)	774	
939653-10-1	WASHINGTON REAL ESTATE		04/10/2013	Various	5,740.000	168,592		162,987	150,101	21,501		9,203	12,298		162,987		5,605	5,605	(875)	
941053-10-0	WASTE CONNECTIONS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,640.000	236,946		155,465	224,366	(68,901)			(68,901)		155,465		81,482	81,482		
94106L-10-9	WASTE MGMT INC DEL		11/26/2013	DEUTSCHE BANK AG	12,833.000	543,945		425,033	432,985	(7,953)			(7,953)		425,033		118,912	118,912	14,052	
941848-10-3	WATERS CORPORATION		04/10/2013	UNION BANK OF SWITZERLAND	7,220.000	682,123		556,785	629,006	(72,217)			(72,217)		556,789		125,334	125,334		
942622-20-0	WATSCO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,620.000	122,485		86,491	121,338	(34,847)			(34,847)		86,491		35,994	35,994	405	
942749-10-2	WATTS WATER TECHNOLOGIES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,320.000	105,348		83,750	99,737	(15,986)			(15,986)		83,750		21,598	21,598		
943315-10-1	WAUSAU PAPER CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,440.000	52,360		48,853	47,110	1,743			1,743		48,853		3,507	3,507	163	
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		09/30/2013	Various	54,100.000	680,703		605,379	605,379						605,379		75,324	75,324		
94770V-10-2	WEBMD HEALTH CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,120.000	66,541		60,605	59,081	1,524			1,524		60,605		5,935	5,935		
947684-10-6	WEBSENSE		06/25/2013	Various	3,780.000	64,419		58,741	56,851	10,242		8,353	1,889		58,741		5,678	5,678		
947890-10-9	WEBSTER FINANCIAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,360.000	119,333		111,061	110,148	913			913		111,061		8,272	8,272		
948626-10-6	WEIGHT WATCHERS INTL INC		04/09/2013	Various	1,600.000	80,870		50,302	83,776	(21,417)		12,057	(33,474)		50,302		30,568	30,568	74	
948741-10-3	WEINGARTEN REALTY		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	8,300.000	238,318		190,590	222,191	(31,601)			(31,601)		190,590		47,728	47,728		
948849-10-4	WEIS MARKETS, INC.		04/10/2013	UNION BANK OF SWITZERLAND	1,400.000	55,983		56,294	54,838	1,456			1,456		56,294		(311)	(311)	420	
94946T-10-6	WELLCARE HEALTH PLANS		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,840.000	143,720		79,516	138,280	(58,764)			(58,764)		79,516		64,204	64,204		
94973V-10-7	WELLPOINT INC		04/09/2013	Various	18,130.000	1,241,826		1,124,399	1,104,480	64,665		44,741	19,924		1,124,403		117,423	117,423	6,799	
949746-10-1	WELLS FARGO CO		07/30/2013	Various	320,700.000	12,062,901		9,186,677	10,961,526	(1,774,849)			(1,774,849)		9,186,677		2,876,223	2,876,223	80,175	
95058W-10-0	WENDY'S COMPANY (THE)		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	26,840.000	137,718		136,667	126,148	10,519			10,519		136,667		1,051	1,051		
950755-10-8	WERNER ENTERPRISES INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,460.000	34,560		32,784	31,638	1,146			1,146		32,784		1,776	1,776	73	
950810-10-1	WESBANCO INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,500.000	80,281		68,377	77,770	(9,393)			(9,393)		68,377		11,903	11,903	630	
95082P-10-5	WESCO INTERNATIONAL INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,960.000	214,363		137,398	199,593	(62,195)			(62,195)		137,398		76,966	76,966		
Q95870-10-3	WESFARMERS	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	63,637.000	2,796,088		1,746,996	2,434,592	(457,326)			(457,326)	(230,270)	1,746,996	153,668	895,424	1,049,092	51,085	
Q95870-18-6	WESFARMERS PPS	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	6,378.000	281,414		170,558	251,687	(53,503)			(53,503)	(27,626)	170,558	18,479	92,377	110,856	5,120	
952145-20-9	WEST COAST BANCORP OREGON		04/09/2013	Various	2,300.000	54,925		32,309	50,945	(18,636)			(18,636)		32,309		22,616	22,616	115	
952845-10-5	WEST FRASER TIMBER CO LTD	C	05/31/2013	ITG, INC CANADA	2,700.000	203,002		134,778	189,952	(52,496)			(52,496)	(2,677)	134,778	(4,706)	72,930	68,224	315	
J95094-10-8	WEST JAPAN RAILWAY CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	11,500.000	481,302		410,680	452,206	(23,511)			(23,511)	(18,016)	410,680	(44,371)	114,994	70,623	6,019	
955306-10-5	WEST PHARMACEUTICAL SERVICES		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,360.000	140,844		98,387	129,210	(30,823)			(30,823)		98,387		42,457	42,457	448	
957090-10-3	WESTAMERICA BANCORPORATION		04/10/2013	UNION BANK OF SWITZERLAND	2,300.000	102,209		102,834	97,957	4,877			4,877		102,834		(625)	(625)	851	
95709T-10-0	WESTAR ENERGY INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	5,880.000	175,874		138,858	168,286	(29,428)			(29,428)		138,858		37,016	37,016	1,940	
957638-10-9	WESTERN ALLIANCE BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,500.000	79,313		57,500	68,445	(10,945)			(10,945)		57,500		21,814	21,814		
Q9618L-10-0	WESTERN AREAS NL	D	05/31/2013	UBS WARBURG ASIA LIMITED	29,523.000	87,022		172,296	136,702	42,586			42,586	(6,992)	172,296	(4,507)	(80,767)	(85,275)	614	
958102-10-5	WESTERN DIGITAL CORP.		04/09/2013	MORGAN STANLEY	16,560.000	854,960		662,667	703,634	(40,968)			(40,968)		662,667		192,294	192,294	4,140	

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
959319-10-4	WESTERN REFINING INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	320.000	10,273		5,651	9,021	(3,369)			(3,369)		5,651		4,622	4,622	38	
959802-10-9	WESTERN UN CO COM		07/30/2013	Various	40,340.000	599,460		606,714	549,027	200,277		142,591	57,686		606,714		(7,253)	(7,253)	5,043	
Q97062-10-5	WESTFIELD GROUP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	149,741.000	1,794,184		1,366,693	1,641,662	(122,284)			(122,284)	(152,684)	1,366,693	119,229	308,262	427,491	34,632	
Q97145-10-8	WESTFIELD RETAIL TRUST	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	177,151.000	602,931		443,850	555,430	(74,174)			(74,174)	(37,405)	443,850	25,227	133,853	159,081	15,095	
960413-10-2	WESTLAKE CHEMICAL CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	340.000	30,516		19,339	26,962	(7,623)			(7,623)		19,339		11,177	11,177		
Q97417-10-1	WESTPAC BANKING CORP	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	204,752.000	7,106,044		4,860,313	5,535,388	(135,228)			(135,228)	(539,847)	4,860,313	450,560	1,795,171	2,245,731	180,136	
960908-30-9	WESTPORT INNOVATIONS INC	C	05/31/2013	ITG, INC CANADA	3,000.000	91,293		53,082	79,301	(23,095)			(23,095)	(3,124)	53,082	(190)	38,401	38,211		
961840-10-5	WET SEAL		04/10/2013	Various	10,200.000	30,544		30,804	28,152	9,242		6,590	2,652		30,804		(260)	(260)		
96208T-10-4	WEX INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,020.000	80,510		42,473	76,877	(34,404)			(34,404)		42,473		38,037	38,037		
962166-10-4	WEYERHAEUSER CO		04/09/2013	MORGAN STANLEY	27,675.000	865,594		663,081	769,919	(106,838)			(106,838)		663,081		202,513	202,513	4,705	
92924F-10-6	WGL HOLDINGS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,600.000	150,450		129,496	141,084	(11,588)			(11,588)		129,496		20,954	20,954	1,440	
Y9551M-10-8	WHARF HOLDINGS	D	05/31/2013	UBS WARBURG ASIA LIMITED	105,000.000	947,284		586,533	820,943	(233,924)			(233,924)	(486)	586,533	(477)	361,228	360,751	16,232	
Y9553V-10-6	WHEELOCK AND CO	D	05/31/2013	UBS WARBURG ASIA LIMITED	65,000.000	361,979		228,452	327,061	(98,284)			(98,284)	(325)	228,452	(94)	133,621	133,527	7,118	
963320-10-6	WHIRLPOOL CORP COM		04/09/2013	MORGAN STANLEY	4,440.000	512,092		221,600	451,770	(230,170)			(230,170)		221,600		290,492	290,492	2,220	
Q97664-10-8	WHITEHAVEN COAL LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	23,136.000	49,921		84,069	84,069	6,775			6,775	(6,775)	84,069	1,543	(35,691)	(34,148)		
966244-10-5	WHITEWAVE FOOD CO CLASS A		06/12/2013	DIRECT	0.500	9		4							4		5	5		
966244-20-4	WHITEWAVE FOODS CO CLASS B		09/25/2013	Various	1,637.110	12,947		12,946							12,946		1	1		
966387-10-2	WHITING PETROLEUM CORP		04/09/2013	MORGAN STANLEY	7,260.000	365,022		292,754	314,866	(22,108)			(22,108)		292,758		72,263	72,263		
966837-10-6	WHOLE FOODS MKT INC		04/09/2013	MORGAN STANLEY	11,040.000	924,638		663,894	1,008,283	(344,385)			(344,385)		663,898		260,740	260,740	2,208	
W8899S-10-8	WIHLBORGS FASTIGHETER	D	05/31/2013	UBS AG	3,071.000	49,623		26,715	47,915	(11,763)			(11,763)	(9,436)	26,715	5,889	17,019	22,907	1,600	
968223-20-6	WILEY JOHN & SONS INC		04/09/2013	Various	3,180.000	120,199		123,893	123,797	12,786		12,690	95		123,893		(3,694)	(3,694)	763	
969203-10-8	WILL BROS GRP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,780.000	31,846		18,203	25,621	(7,410)			(7,410)		18,210		13,635	13,635		
K9898W-12-9	WILLIAM DEMANT HOLDING	D	05/31/2013	UBS AG	2,498.000	198,526		192,425	213,600	(49,391)			(49,391)	28,216	192,425	(25,044)	31,145	6,101		
969457-10-0	WILLIAMS COS INC		04/09/2013	MORGAN STANLEY	30,300.000	1,141,739		718,953	992,022	(273,037)			(273,037)		718,986		422,754	422,754	10,264	
969904-10-1	WILLIAMS SONOMA, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,800.000	299,862		215,958	297,636	(81,678)			(81,678)		215,958		83,904	83,904	1,496	
G96666-10-5	WILLIS GROUP HOLDINGS, INC	R	10/11/2013	Various	15,674.000	625,110		542,272	410,407	(2,267)			(2,267)		542,272		82,838	82,838	8,655	
Y9586L-10-9	WILMAR INTERNATIONAL	D	05/31/2013	UBS WARBURG ASIA LIMITED	132,000.000	340,324		343,725	360,933	23,019			23,019	(40,227)	343,725	29,979	(33,381)	(3,402)	3,186	
97382A-10-1	WINDSTREAM HOLDINGS INC		05/31/2013	Various	40,400.000	324,406		321,180	334,512	4,040		17,372	(13,332)		321,180		3,226	3,226	20,200	
Y9588K-10-9	WING HANG BANK	D	05/31/2013	Various	14,500.000	139,720		152,002	151,345	25,181		24,329	852	(195)	152,002	(41)	(12,241)	(12,282)	3,028	
V97973-10-7	WING TAI	D	05/31/2013	UBS WARBURG ASIA LIMITED	65,000.000	111,342		72,449	99,243	(15,325)			(15,325)	(11,469)	72,449	6,645	32,249	38,893		
976391-30-0	WINTHROP REALTY TRUST		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,980.000	35,169		26,522	32,929	(6,407)			(6,407)		26,522		8,646	8,646	484	
97650W-10-8	WINTRUST FINANCIAL CORP		04/09/2013	Various	3,020.000	108,229		111,861	110,834	4,933		3,906	1,027		111,861		(3,632)	(3,632)	272	
976657-10-6	WISCONSIN ENERGY		10/11/2013	DEUTSCHE BANK AG	11,666.000	483,868		338,468	429,892	(91,422)			(91,422)		338,470		145,398	145,398	12,395	
97717P-10-4	WISDOMTREE INVESTMENTS INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	6,320.000	53,060		39,358	38,678	695			695		39,374		13,687	13,687		
929297-10-9	WMS INDUSTRIES		10/18/2013	Various	5,020.000	127,846		88,302	87,850	452			452		88,302		39,544	39,544		
978097-10-3	WOLVERINE WORLD WIDE, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,340.000	142,185		104,072	136,873	(32,801)			(32,801)		104,072		38,112	38,112	401	
980228-10-0	WOODSIDE PETROLEUM	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	43,778.000	1,642,548		1,539,850	1,539,850	147,444			147,444	(147,443)	1,539,850	140,610	(37,911)	102,699	54,968	
980745-10-3	WOODWARD INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,840.000	147,363		97,989	146,419	(48,430)			(48,430)		97,989		49,374	49,374		

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CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q98418-10-8	WOOL WORTHS LIMITED	D	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	84,409.000	3,077,999		2,231,277	2,570,277	(88,330)			(88,330)	(250,670)	2,231,277	206,843	639,878	846,722	53,833	
981419-10-4	WORLD ACCEPTANCE CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,160.000	86,946		76,186	86,490	(10,303)			(10,303)		76,186		10,760	10,760		
981475-10-6	WORLD FUEL SERVICES CORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,860.000	208,050		142,078	200,086	(58,009)			(58,009)		142,078		65,972	65,972	182	
981811-10-2	WORTHINGTON INDUSTRIES, INC.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	4,100.000	113,025		56,288	106,559	(50,271)			(50,271)		56,288		56,737	56,737		
Q9860E-10-1	WOTIF.COM HOLDINGS LTD	D	05/31/2013	Various	12,296.000	63,861		55,771	67,275	(1,452)			(1,452)	(10,052)	55,771	7,197	893	8,090	1,474	
98212B-10-3	WPX ENERGY INC		04/09/2013	Various	633.000	10,788		10,141	9,419	1,825		1,103	722		10,141		648	648		
98235T-10-7	WRIGHT MEDICAL GRP INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	3,920.000	82,065		71,928	82,281	(10,353)			(10,353)		71,928		10,137	10,137		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	10,940.000	614,996		283,806	582,117	(298,312)			(298,312)		283,806		331,190	331,190		
G98149-10-0	WYNN MACAU LTD		05/31/2013	UBS WARBURG ASIA LIMITED	119,200.000	355,969		224,463	322,189	(96,063)			(96,063)	(1,663)	224,463	745	130,762	131,506	19,041	
983134-10-7	WYNN RESOR TS LTD COM		11/06/2013	Various	5,560.000	691,461		573,326	625,444	(43,748)		8,369	(52,117)		573,327		118,134	118,134	5,860	
98389B-10-0	XCEL ENERGY INC		12/02/2013	Various	27,153.000	762,124		697,247	291,994	(45,042)			(45,042)		697,247		64,877	64,877	16,567	
J95204-10-3	XEBIO CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	59,307		54,347	60,892	(3,517)			(3,517)	(3,028)	54,347	(5,362)	10,322	4,960	1,083	
984121-10-3	XEROX CORP COM		04/09/2013	MORGAN STANLEY	89,860.000	788,297		611,947	612,845	(899)			(899)		611,947		176,351	176,351	8,986	
983919-10-1	XILINX INC COM		04/09/2013	MORGAN STANLEY	17,420.000	640,850		507,329	625,378	(118,044)			(118,044)		507,334		133,516	133,516	3,832	
G9828G-10-8	XINYI GLASS HOLDING CO LTD	D	05/31/2013	UBS WARBURG ASIA LIMITED	130,000.000	112,309		49,308	80,172	(30,307)			(30,307)	(557)	49,308	267	62,734	63,001		
45071R-10-9	XIXIA		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,760.000	51,775		23,772	46,865	(23,092)			(23,092)		23,772		28,003	28,003		
G98290-10-2	XL GROUP PLC	R	04/10/2013	UNION BANK OF SWITZERLAND	21,020.000	655,944		411,817	526,761	(114,944)			(114,944)		411,817		244,126	244,126	2,943	
98419M-10-0	XYLEM		04/09/2013	Various	15,660.000	437,396		431,590	424,386	60,628		53,424	7,204		431,590		5,806	5,806	1,823	
984332-10-6	YAHOO INC COM		11/26/2013	Various	62,360.000	2,181,707		1,026,978	1,240,964	(213,986)			(213,986)		1,026,978		1,154,729	1,154,729		
J95402-10-3	YAHOO JAPAN CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	1,025.000	475,901		359,696	330,267	41,516			41,516	(12,086)	359,696	(40,001)	156,206	116,205	3,880	
J95468-12-0	YAKULT HONSHA CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,700.000	383,864		250,411	379,836	(109,704)			(109,704)	(19,721)	250,411	(24,183)	157,636	133,453	936	
J95534-10-3	YAMADA DENKI CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	5,850.000	223,690		253,234	224,961	39,953			39,953	(11,680)	253,234	(24,456)	(5,088)	(29,544)	3,281	
J95644-10-0	YAMAGATA BANK LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,000.000	62,199		73,044	71,243	3,675			3,675	(1,873)	73,044	(8,836)	(2,010)	(10,846)	457	
J9579M-10-3	YAMAGUCHI FINANCIAL GP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,000.000	139,026		153,241	140,635	19,907			19,907	(7,302)	153,241	(14,799)	584	(14,215)	905	
J95732-10-3	YAMAHA CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,800.000	183,792		160,581	176,423	(9,161)			(9,161)	(6,681)	160,581	(17,488)	40,699	23,212	792	
J95776-12-6	YAMAHA MOTOR CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	16,700.000	268,598		142,624	183,292	(31,152)			(31,152)	(9,516)	142,624	(13,774)	139,748	125,974	822	
98462Y-10-0	YAMANA GOLD INC	C	05/31/2013	ITG, INC CANADA	51,700.000	589,066		595,203	888,407	(259,024)			(259,024)	(34,180)	595,203	(713)	(5,423)	(6,136)	5,752	
J96612-11-4	YAMATO HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	27,000.000	511,759		388,266	408,443	(489)			(489)	(19,688)	388,266	(38,853)	162,347	123,493	3,004	
J96524-11-1	YAMATO KOGYO CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	136,372		141,629	127,626	17,233			17,233	(3,230)	141,629	(17,042)	11,785	(5,257)	617	
J96656-10-3	YAMAZAKI BAKING CO	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	14,000.000	165,550		167,018	155,762	19,342			19,342	(8,087)	167,018	(16,129)	14,662	(1,468)	2,212	
Y9728A-10-2	YANGZIJIANG SHIPBUILDING	D	05/31/2013	UBS WARBURG ASIA LIMITED	134,000.000	91,711		105,812	105,313	9,655			9,655	(9,156)	105,812	6,467	(20,569)	(14,101)	5,311	
Y9729A-10-1	YANLORD LAND GROUP	D	05/31/2013	UBS WARBURG ASIA LIMITED	64,000.000	72,845		47,122	79,640	(24,980)			(24,980)	(7,537)	47,122	3,208	22,515	25,723	952	
R9900C-10-6	YARA INTL ASA CMN STK	D	05/31/2013	UBS AG	13,038.000	582,580		505,303	641,445	(132,950)			(132,950)	(3,193)	505,303	(24,350)	101,628	77,277	24,513	
J9690T-10-2	YASKAWA ELECTRIC CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,000.000	226,679		166,776	171,329	4,342			4,342	(8,895)	166,776	(16,106)	76,009	59,902	880	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
98552P-10-0	YELLOW MEDIA LTD	C	05/31/2013	Various	181.065	1,961		3,515	1,195	2,312			2,312	9	3,515	(160)	(1,394)	(1,554)		
98552P-11-8	YELLOW MEDIA LTD WARRANTS	C	05/31/2013	ITG, INC CANADA	104.620	320			152	(152)			(152)				320	320		
J97272-12-4	YOKOGAWA ELECTRIC CORPORATION 6841	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	18,700.000	225,287		147,702	203,512	(51,514)			(51,514)	(4,296)	147,702	(18,247)	95,832	77,585	881	
J97536-12-2	YOKOHAMA RUBBER CO LTD/THE	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	19,000.000	198,343		86,864	136,240	(43,138)			(43,138)	(6,238)	86,864	(8,882)	120,360	111,479	2,252	
G98803-14-4	YUE YUEN INDL HLDG HKD0.25	D	05/31/2013	UBS WARBURG ASIA LIMITED	62,500.000	180,992		215,166	208,848	6,603			6,603	(285)	215,166	(15)	(34,159)	(34,174)	5,240	
988498-10-1	YUM! BRANDS INC		10/11/2013	DEUTSCHE BANK AG	3,832.000	256,730		156,641	254,445	(97,803)			(97,803)		156,641		100,089	100,089	5,269	
989207-10-5	ZEBRA TECHNOLOGIES CORP.		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,920.000	124,231		98,654	114,698	(16,043)			(16,043)		98,655		25,576	25,576		
J9885X-10-8	ZENSHO HOLDINGS CO LTD	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	7,800.000	88,108		73,262	89,939	(14,194)			(14,194)	(2,484)	73,262	(8,697)	23,543	14,847	594	
J56644-12-3	ZEON CORP	D	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	10,000.000	101,004		80,869	85,931	(5,298)			(5,298)	237	80,869	(12,158)	32,292	20,134	561	
98944B-10-8	ZEP INC		04/10/2013	Various	2,880.000	43,388		43,229	41,587	10,999		9,358	1,642		43,229		159	159	115	
N9837R-10-5	ZIGGO N.V.	D	10/31/2013	JPMORGAN CHASE & CO.	628.000	27,067		24,670							24,670	132	2,265	2,397		
98956P-10-2	ZIMMER HOLDINGS INC		04/09/2013	MORGAN STANLEY	13,740.000	1,035,647		836,927	915,908	(78,982)			(78,982)		836,927		198,720	198,720	5,221	
989701-10-7	ZIONS BANCORP		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	12,720.000	295,632		178,970	272,208	(93,238)			(93,238)		178,970		116,661	116,661		
989817-10-1	ZUMIEZ INC		01/30/2013	MERRILL LYNCH, PIERCE, FENNER AND SMITH	1,680.000	35,772		25,897	32,609	(6,712)			(6,712)		25,897		9,875	9,875		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	D	11/21/2013	Various	11,119.000	2,945,604		2,505,174	2,788,856	(224,834)			(224,834)	(220,630)	2,505,174	83,844	356,586	440,430	191,861	
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	C	12/30/2013	VARIOUS	3,149.290	(3,149)										(3,149)		(3,149)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,632,231,508	XXX	1,263,648,495	1,400,211,284	(170,781,037)		17,732,336	(188,513,373)	(28,579,781)	1,266,725,291	(6,079,944)	371,586,161	365,506,217	15,959,815	XXX
G5722*-10-9	LYKAION IAM LTD		07/31/2013	INVESTCORP	15,500.000	172,072,778		162,946,456	161,707,629	(22,541,922)	(2)		(22,541,925)		139,165,705		32,907,074	32,907,074		
020038-10-1	ALLSTATE LIFE INSURANCE COMPANY		12/31/2013	DISTRIBUTION	0.000	500,000,000		500,000,000							500,000,000					
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA		02/20/2013	DISTRIBUTION	0.000			24,180,565												
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		09/30/2013	DISTRIBUTION	0.000	35,587									35,587					
29261#-10-9	ENCOMPASS INSURANCE CO OF AMERICA		03/01/2013	DISTRIBUTION	0.000			(564,436)												
663838-10-6	NORTHBROOK INDEMNITY COMPANY		03/01/2013	DISTRIBUTION	0.000			(281,880)												
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						672,108,365	XXX	686,280,706	161,707,629	(22,541,922)	(2)		(22,541,925)		639,201,292		32,907,074	32,907,074		XXX
G7095B-80-2	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	12/31/2013	VARIOUS	1,958,733.749			18,180,967		(17,118,087)			(17,118,087)							
362013-21-1	GMO EMERGING DOMESTIC OPPORTUNITIES FUND		12/31/2013	Various	0.000	1,580,193											1,580,193	1,580,193		
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	09/03/2013	DIRECT	2,370,938.192	193,684,224		211,865,307	231,498,405	(19,633,098)			(19,633,098)		211,865,307		(18,181,083)	(18,181,083)	9,910,522	
464286-50-9	ISHARES MSCI CANADA ETF	I	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	65,857.000	1,843,180		1,814,481	1,870,339	(55,857)			(55,857)		1,814,481		28,699	28,699		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	335,484.000	20,256,943		17,714,354	19,062,201	(1,347,847)			(1,347,847)		17,714,354		2,542,589	2,542,589		
464286-69-7	ISHARES MSCI USA MIN VOL		12/17/2013	Various	15,948.000	550,937		519,426							519,464		31,473	31,473	7,095	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/10/2013	Various	38,872.000	3,475,646		3,239,978	3,276,521	(36,543)			(36,543)		3,239,978		235,668	235,668		
78462F-10-3	SPDR S&P 500 ETF TRUST		04/09/2013	MORGAN STANLEY	35,819.000	5,621,236		5,146,505	5,104,924	41,578			41,578		5,146,505		474,731	474,731	53,540	
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	R	12/18/2013	Various	8,402,940.000	345,638,441		337,682,403	306,252,670	(21,041,544)			(21,041,544)		337,682,403		7,956,038	7,956,038	7,369,679	
9299999. Subtotal - Common Stocks - Mutual Funds						572,650,801	XXX	596,163,421	567,065,060	(59,191,398)			(59,191,398)		577,982,492		(5,331,691)	(5,331,691)	17,340,836	XXX
9799997. Total - Common Stocks - Part 4						2,876,990,674	XXX	2,546,092,621	2,128,983,973	(252,514,357)	(2)	17,732,336	(270,246,696)	(28,579,781)	2,483,909,075	(6,079,944)	399,161,544	393,081,599	33,300,651	XXX
9799998. Total - Common Stocks - Part 5						599,214,228	XXX	581,649,699				20,280,567	(20,280,567)		570,086,231	128,358	28,999,639	29,127,997	5,556,599	XXX
9799999. Total - Common Stocks						3,476,204,902	XXX	3,127,742,321	2,128,983,973	(252,514,357)	(2)	38,012,903	(290,527,263)	(28,579,781)	3,053,995,306	(5,951,586)	428,161,183	422,209,597	38,857,250	XXX
9899999. Total - Preferred and Common Stocks						3,480,237,133	XXX	3,131,697,108	2,132,233,973	(252,514,357)	(2)	38,012,903	(290,527,263)	(28,579,781)	3,057,950,093	(5,949,450)	428,236,490	422,287,040	38,857,250	XXX
9999999 - Totals						20,697,310,818	XXX	20,073,030,344	11,892,881,624	(242,931,218)	3,871,393	40,273,716	(279,333,541)	(27,701,685)	20,015,264,059	(6,924,961)	688,971,720	682,046,759	347,838,494	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-A3-4	TREASURY NOTE		12/06/2013	MORGAN STANLEY	12/18/2013	MORGAN STANLEY	61,100,000	60,372,758	60,369,664	60,376,893		4,135		4,135			(7,229)	(7,229)	39,866	17,084
912828-RE-2	TREASURY NOTE		09/18/2013	Various	10/23/2013	Various	590,000,000	586,612,891	593,356,250	586,650,537		37,646		37,646			6,705,713	6,705,713	802,831	319,061
912828-VR-8	TREASURY NOTE		08/28/2013	MORGAN STANLEY	09/13/2013	GOLDMAN, SACHS & CO.	145,000,000	144,433,203	144,300,977	144,435,569		2,366		2,366			(134,592)	(134,592)	44,158	33,628
912828-VW-7	TREASURY NOTE		09/19/2013	BANK MONTREAL / NESBITT BURNS	10/03/2013	CITIGROUP GLOBAL MARKETS	50,000,000	50,304,688	50,390,625	50,300,774		(3,913)		(3,913)			89,851	89,851	22,963	6,043
912828-VY-3	TREASURY NOTE		10/23/2013	Various	11/14/2013	Various	350,438,000	350,077,684	350,169,195	350,084,381		6,697		6,697			84,814	84,814	87,355	57,039
912828-VZ-0	TREASURY NOTE		10/03/2013	MORGAN STANLEY	10/22/2013	BANK MONTREAL / NESBITT BURNS	80,000,000	80,075,000	80,462,500	80,074,475		(525)		(525)			388,025	388,025	101,099	17,582
912828-TY-6	US TREASURY N/B		02/01/2013	Various	02/01/2013	Various	100,000,000	97,585,158	97,498,442	97,586,158		1,000		1,000			(87,716)	(87,716)	325,000	316,022
912828-UD-0	US TREASURY N/B		01/28/2013	Various	01/31/2013	BANK OF MONTREAL	83,500,000	83,277,442	83,284,729	83,279,118		1,675		1,675			5,611	5,611	9,227	7,648
912828-UE-8	US TREASURY N/B		01/18/2013	Various	01/25/2013	Various	70,000,000	69,828,126	69,839,842	69,830,080		1,954		1,954			9,762	9,762	38,950	13,260
912828-UF-5	US TREASURY N/B		01/17/2013	Various	01/18/2013	Various	40,000,000	39,531,252	39,682,814	39,532,491		1,239		1,239			150,323	150,323	23,619	15,539
912828-UJ-7	US TREASURY N/B		02/21/2013	Various	02/25/2013	Various	194,000,000	194,268,287	194,400,154	194,267,865		(422)		(422)			132,289	132,289	61,927	48,488
912828-UK-4	US TREASURY N/B		02/22/2013	Various	02/28/2013	Various	261,150,000	261,142,636	261,130,561	261,142,717		81		81			(12,156)	(12,156)	45,672	19,218
912828-UL-2	US TREASURY N/B		02/20/2013	Various	02/21/2013	Various	110,000,000	109,904,692	110,134,376	109,904,770		78		78			229,606	229,606	48,239	38,743
912828-UM-0	US TREASURY N/B		02/28/2013	MORGAN STANLEY DEAN WITTER	05/01/2013	Various	120,075,000	120,071,925	120,224,378	120,069,968		(1,956)		(1,956)			154,410	154,410	48,850	15,239
912828-UP-3	US TREASURY N/B		03/08/2013	Various	06/19/2013	Various	161,800,000	161,807,775	161,869,383	161,807,448		(327)		(327)			61,934	61,934	87,499	2,220
912828-UQ-1	US TREASURY N/B		03/21/2013	Various	03/22/2013	Various	35,000,000	34,769,532	34,759,376	34,769,588		56		56			(10,212)	(10,212)	22,588	20,550
912828-UR-9	US TREASURY N/B		02/27/2013	MORGAN STANLEY DEAN WITTER	02/28/2013	CITIGROUP GLOBAL MARKETS	30,000,000	29,967,189	29,974,219	29,967,207		18		18			7,012	7,012	611	
912828-UY-4	US TREASURY N/B		05/01/2013	GOLDMAN, SACHS & CO.	08/12/2013	Various	50,075,000	49,992,847	49,957,552	50,000,559		7,712		7,712			(43,007)	(43,007)	12,078	340
912828-VA-5	US TREASURY N/B		05/10/2013	CITIGROUP GLOBAL MARKETS	05/20/2013	MORGAN STANLEY DEAN WITTER	20,000,000	19,870,312	19,740,626	19,870,701		389		389			(130,075)	(130,075)	12,840	7,948
912828-VB-3	US TREASURY N/B		07/31/2013	Various	07/31/2013	Various	60,000,000	55,270,314	55,673,439	55,272,581		2,267		2,267			400,858	400,858	198,302	192,595
912828-VD-9	US TREASURY N/B		05/31/2013	Various	09/18/2013	Various	114,850,000	114,737,473	114,667,163	114,743,283		5,810		5,810			(76,121)	(76,121)	32,093	3,720
912828-VE-7	US TREASURY N/B		06/20/2013	BARCLAYS BANK	07/11/2013	BARCLAYS BANK	50,000,000	49,326,170	49,119,140	49,333,767		7,597		7,597			(214,627)	(214,627)	57,377	28,689
912828-VH-0	US TREASURY N/B		07/17/2013	MORGAN STANLEY DEAN WITTER	08/12/2013	Various	101,000,000	101,072,578	101,115,117	101,070,382		(2,196)		(2,196)			44,735	44,735	30,041	14,603
912828-VK-3	US TREASURY N/B		07/12/2013	CITIGROUP GLOBAL MARKETS	07/17/2013	J. P. MORGAN SECURITIES, INC.	70,000,000	69,989,066	70,212,502	69,989,083		17		17			223,419	223,419	47,079	39,232
912828-VL-1	US TREASURY N/B		07/31/2013	GOLDMAN, SACHS & CO.	08/21/2013	BANK MONTREAL / NESBITT BURNS	27,850,000	27,871,759	27,757,529	27,871,342		(417)		(417)			(113,813)	(113,813)	17,974	8,041
912828-VN-7	US TREASURY N/B		08/21/2013	Various	12/06/2013	BANK MONTREAL / NESBITT BURNS	17,750,000	17,727,911	17,746,533	17,731,434		3,523		3,523			15,099	15,099	15,797	1,739
912828-VP-2	US TREASURY N/B		08/28/2013	Various	10/22/2013	MORGAN STANLEY	93,000,000	92,251,563	92,332,031	92,250,556		(1,007)		(1,007)			81,476	81,476	210,326	129,185
912828-VQ-0	US TREASURY N/B		08/12/2013	GOLDMAN, SACHS & CO.	12/06/2013	MORGAN STANLEY	30,000,000	30,044,532	29,871,094	30,042,404		(2,128)		(2,128)			(171,311)	(171,311)	115,455	14,572
912828-VS-6	US TREASURY N/B		10/30/2013	Various	10/30/2013	Various	250,000,000	245,842,189	245,676,565	245,844,318		2,129		2,129			(167,753)	(167,753)	643,342	624,660
0599999. Subtotal - Bonds - U.S. Governments							3,366,588,000	3,348,026,950	3,355,716,776	3,348,100,449		73,499		73,499			7,616,326	7,616,326	3,203,157	2,012,687
P8055K-VJ-1	REPUBLIC OF ARGENTINA	F	05/10/2013	PARIBAS CAPITAL MARKETS	05/10/2013	PARIBAS CAPITAL MARKETS	51,454	44,894	44,894	44,907		13		13			(14)	(14)		
1099999. Subtotal - Bonds - All Other Governments							51,454	44,894	44,894	44,907		13		13			(14)	(14)		
567389-QC-8	MARICOPA CNTY AZ USD 80 CHANDLER 03A		04/17/2013	EXCHANGE	07/01/2013	CALLED @ 100.00000000	1,045,000	1,046,573	1,045,000	1,045,000		(1,573)		(1,573)					26,125	15,385
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,045,000	1,046,573	1,045,000	1,045,000		(1,573)		(1,573)					26,125	15,385
19648A-M8-5	COLORADO HEALTH FACS AUTH REV		10/23/2013	MORGAN STANLEY	10/25/2013	BARCLAYS	8,000,000	7,749,280	7,980,000	7,749,280							230,720	230,720		
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		06/06/2013	RAYMOND JAMES & ASSOCIATES, INC.	07/01/2013	CALLED @ 100.00	115,000	115,460	115,000	115,453		(7)		(7)			(453)	(453)	2,961	2,566
313560-LN-1	FANNIE MAE		11/08/2013	GOLDMAN, SACHS & CO.	11/27/2013	Various	50,000,000	50,183,950	50,180,392	50,179,907		(4,043)		(4,043)			485	485	99,306	90,278
313560-YE-7	FANNIE MAE		07/17/2013	BARCLAYS BANK	07/24/2013	CITIGROUP GLOBAL MARKETS	23,000,000	22,926,170	22,897,190	22,926,562		392		392			(29,372)	(29,372)	2,396	
3137EA-DM-8	FREDDIE MAC		06/13/2013	GOLDMAN, SACHS & CO.	06/18/2013	MORGAN STANLEY DEAN WITTER	15,000,000	14,520,615	14,568,900	14,521,615		1,000		1,000			47,285	47,285	40,104	37,500
3137EA-DP-1	FREDDIE MAC		01/16/2013	CITIGROUP GLOBAL MARKETS	05/23/2013	GOLDMAN, SACHS & CO.	25,000,000	24,945,000	24,876,925	24,948,694		3,694		3,694			(71,769)	(71,769)	77,170	
54566P-AA-5	LOST RABBIT MS PUB IMPT SPL ASSMT 2008		08/09/2013	DIRECT	08/09/2013	DIRECT	1,100,000	1,100,000	1,100,000	1,100,000										
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		09/19/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.	10/01/2013	CALLED @ 100.00000000	95,000	96,980	95,000	96,963		(17)		(17)			(1,963)	(1,963)	2,423	2,261
64990E-JV-0	NEW YORK ST DORM AUTH ST PERSONAL INCOME		01/16/2013	PRE-REFUNDING	01/30/2013	CITIGROUP GLOBAL MARKETS	14,990,000	18,222,973	18,779,172	18,204,838		(18,134)		(18,134)			574,334	574,334	102,015	64,540
880591-EQ-1	TVA		09/24/2013	MORGAN STANLEY	09/25/2013	Various	32,000,000	31,847,680	31,874,360	31,847,680							26,680	26,680		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3199999. Subtotal - Bonds - U.S. Special Revenues							169,300,000	171,708,108	172,466,939	171,690,992		(17,116)		(17,116)			775,947	775,947	326,375	197,145
00287Y-AG-4	ABBVIE INC		08/12/2013	EXCHANGE	09/06/2013	Various	100,000,000	99,949,680	100,413,250	99,950,683		1,003		1,003			462,567	462,567	374,167	320,000
024747-AC-1	ABC SUPPLY CO INC		04/04/2013	DEUTSCHE BANK SECURITIES	04/04/2013	DEUTSCHE BANK SECURITIES	500,000	500,000	518,750	500,000							18,750	18,750		
00101J-AD-8	ADT CORP		01/07/2013	MORGAN STANLEY DEAN WITTER	01/22/2013	BANK OF AMERICA	10,000,000	9,998,600	10,268,300	9,998,603		3		3			269,697	269,697	12,604	
01310T-AB-5	ALBERTSON'S INC. NEW TERM LOAN B		04/10/2013	CITIBANK	04/11/2013	CITIBANK	500,000	497,500	504,375	497,502		2		2			6,873	6,873	80	
01377B-AD-0	ALCATEL-LUCENT USA INC. U.S. TERM LOAN	R	02/25/2013	CREDIT SUISSE	03/11/2013	CREDIT SUISSE	1,500,000	1,492,500	1,513,125	1,492,541		41		41			20,584	20,584	(11,220)	
025676-AL-1	AMERICAN EQUITY INVESTME		07/12/2013	J. P. MORGAN SECURITIES, INC.	07/12/2013	J. P. MORGAN SECURITIES, INC.	1,875,000	1,875,000	1,907,813	1,875,000							32,813	32,813		
026874-CX-3	AMERICAN INTL GROUP		08/06/2013	CITIBANK	10/24/2013	WELLS FARGO	10,000,000	9,997,500	10,169,400	9,997,571		71		71			171,829	171,829	75,000	
03074E-AF-1	AMERIFORGE GROUP INC. TERM LOAN		02/25/2013	DEUTSCHE BANK SECURITIES	02/26/2013	DEUTSCHE BANK SECURITIES	250,000	248,750	252,813	248,750							4,062	4,062	(565)	
031652-BH-2	AMKOR TECHNOLOGY INC		05/15/2013	DEUTSCHE BANK SECURITIES	08/16/2013	EXCHANGE	1,000,000	1,030,000	1,029,060	1,029,060		(940)		(940)			23,906	23,906	8,677	
037833-AG-5	APPLE INC		04/30/2013	GOLDMAN, SACHS & CO.	12/20/2013	Various	52,500,000	52,500,000	52,342,250	52,500,000							(157,750)	(157,750)	140,270	
037833-AJ-9	APPLE INC		04/30/2013	GOLDMAN, SACHS & CO.	07/29/2013	Various	105,000,000	104,612,550	104,040,388	104,615,893		3,343		3,343			(575,505)	(575,505)	46,428	
038521-AL-4	ARAMARK CORP		02/22/2013	GOLDMAN, SACHS & CO.	10/11/2013	BARCLAYS	2,250,000	2,250,000	2,325,938	2,250,000							75,938	75,938	79,063	
04010L-AN-3	ARES CAPITAL CORPORATION		11/14/2013	BANK OF AMERICA/MERRILL LYNCH	11/15/2013	Various	10,000,000	9,944,800	10,025,000	9,944,813		13		13			80,187	80,187	677	
04269G-AC-6	ARRIS GROUP TERM LOAN A		04/26/2013	Various	11/04/2013	VARIOUS	1,500,000	1,497,000	1,496,344	1,497,423		423		423			(1,080)	(1,080)	18,869	
044209-AN-4	ASHLAND INC		02/21/2013	CITIBANK	02/22/2013	Various	2,750,000	2,724,123	2,763,750	2,724,126		3		3			39,624	39,624	4,173	3,991
00206R-BR-2	AT&T INC		02/07/2013	WARBURG DILLION READ LLC	11/01/2013	GOLDMAN, SACHS & CO.	13,600,000	13,591,160	13,559,880	13,593,299		2,139		2,139			(33,419)	(33,419)	89,760	
00206R-CA-8	AT&T INC		11/20/2013	CITIGROUP GLOBAL MARKETS	12/17/2013	Various	35,000,000	35,000,000	35,001,550	35,000,000							1,550	1,550	24,080	
04822D-AB-5	ATLANTIC AVIATION TERM LOAN		06/18/2013	Various	07/11/2013	VARIOUS	3,000,000	2,970,000	3,022,500	2,970,240		240		240			52,260	52,260	884	
05070G-AD-0	AUDATEX NORTH AMERICA IN		06/27/2013	EXCHANGE	11/18/2013	CALLED @ 106.86842439	1,725,000	1,759,538	1,725,000	1,755,312		(4,226)		(4,226)			(30,312)	(30,312)	167,966	3,881
05367A-AF-0	AVIATION CAPITAL GROUP CORP		09/24/2013	CITIGROUP GLOBAL MARKETS	09/24/2013	CITIGROUP GLOBAL MARKETS	4,000,000	4,000,000	4,040,000	4,000,000							40,000	40,000		
058498-AS-5	BALL CORP		05/13/2013	Various	08/22/2013	CITIGROUP GLOBAL MARKETS	2,500,000	2,490,000	2,212,500	2,490,216		216		216			(277,716)	(277,716)	28,056	
06051G-ET-2	BANK OF AMERICA CORP		01/08/2013	BANK OF AMERICA	11/06/2013	Various	42,000,000	41,936,580	41,860,938	41,946,751		10,171		10,171			(85,813)	(85,813)	702,333	
067901-AM-0	BARRICK GOLD CORP	A	04/29/2013	CITIBANK	07/11/2013	Various	11,000,000	10,985,150	9,954,285	10,985,656		506		506			(1,031,371)	(1,031,371)	49,549	
067901-AP-3	BARRICK GOLD CORP	A	04/29/2013	MORGAN STANLEY DEAN WITTER	05/01/2013	MORGAN STANLEY DEAN WITTER	10,000,000	9,979,700	10,074,200	9,979,719		19		19			94,481	94,481	4,556	
06985P-AK-6	BASIC ENERGY SERVICES		01/24/2013	EXCHANGE	10/10/2013	BANK OF AMERICA/MERRILL LYNCH	4,750,000	4,750,000	4,631,250	4,750,000							(118,750)	(118,750)	368,125	100,212
071320-AC-9	BATCLO_2 CDO - CF - LOANS	E	11/01/2013	STERNE AGEE CLEARING INC.	12/30/2013	CALLED @ 100.00	25,000,000	25,031,250	25,000,000	25,007,143		(24,107)		(24,107)			(7,143)	(7,143)	134,246	38,861
071813-BH-1	BAXTER INTERNATIONAL INC		06/04/2013	CITIBANK	06/17/2013	RBC DOMINION SECURITIES	15,000,000	14,985,600	14,997,450	14,985,720		120		120			11,730	11,730	3,563	
05542H-AA-4	BC MOUNTAIN LLC/BC MTN		01/25/2013	GOLDMAN, SACHS & CO.	01/28/2013	GOLDMAN, SACHS & CO.	750,000	750,000	780,000	750,000							30,000	30,000		
084664-BZ-3	BERKSHIRE HATHAWAY FINANCE CORP		10/08/2013	BANK OF AMERICA/MERRILL LYNCH	10/30/2013	Various	26,500,000	26,448,325	26,798,277	26,448,529		204		204			349,748	349,748	23,409	
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	F	09/25/2013	JPMORGAN CHASE & CO.	09/26/2013	Various	20,000,000	19,997,000	20,373,955	19,997,000							376,955	376,955	1,667	
064255-AJ-1	BK TOKYO-MITSUBISHI UFJ	F	02/19/2013	MORGAN STANLEY DEAN WITTER	06/05/2013	Various	10,800,000	10,792,980	10,795,303	10,793,609		629		629			1,694	1,694	29,405	
064255-AL-6	BK TOKYO-MITSUBISHI UFJ	F	02/20/2013	MORGAN STANLEY DEAN WITTER	08/21/2013	Various	30,000,000	29,955,600	29,752,670	29,958,075		2,475		2,475			(205,405)	(205,405)	143,275	
091935-AB-2	BLACKBOARD INC		10/24/2013	BANK OF AMERICA/MERRILL LYNCH	10/28/2013	BANK OF AMERICA/MERRILL LYNCH	1,800,000	1,800,000	1,820,250	1,800,000							20,250	20,250	775	
097023-BE-4	BOEING CO		04/30/2013	MORGAN STANLEY DEAN WITTER	05/16/2013	RBC DOMINION SECURITIES	10,000,000	9,889,900	9,864,100	9,890,961		1,061		1,061			(26,861)	(26,861)	4,750	
097793-AB-9	BONANZA CREEK ENERGY INC		11/12/2013	WELLS FARGO	11/13/2013	KEYCORP	800,000	836,000	840,000	835,952		(48)		(48)			4,048	4,048	4,950	4,500
106777-AD-7	BREITBURN ENERGY PARTNERS LP		11/19/2013	WELLS FARGO	11/19/2013	STERNE AGEE CLEARING INC.	750,000	751,875	757,500	751,875							5,625	5,625	6,070	6,070
10801Q-AD-4	BRICKMAN GROUP HLDGS TERM B-2		05/29/2013	Various	12/18/2013	VARIOUS	847,321	854,081	847,321	847,321		(6,760)		(6,760)					15,559	
10801Q-AE-2	BRICKMAN GROUP HLDGS TERM B-3		05/29/2013	Various	12/18/2013	VARIOUS	1,068,685	1,077,211	1,068,685	1,068,685		(8,526)		(8,526)					23,729	
12673P-AE-5	CA INC		08/13/2013	BANK OF AMERICA	09/16/2013	MORGAN STANLEY	8,000,000	7,963,120	7,885,790	7,963,283		163		163			(77,493)	(77,493)	19,875	
131347-CA-2	CALPINE CORP		10/17/2013	CITIGROUP GLOBAL MARKETS	10/17/2013	STERNE AGEE CLEARING INC.	300,000	297,579	301,500	297,579							3,921	3,921		
143658-BA-9	CARNIVAL CORPORATION	E	10/09/2013	JPMORGAN CHASE & CO.	10/24/2013	MORGAN STANLEY	19,000,000	18,950,600	19,258,590	18,950,841		241		241			307,749	307,749	29,186	
14912L-5M-9	CATERPILLAR FINANCIAL SE		02/25/2013	BANK OF AMERICA	12/20/2013	BARCLAYS	17,000,000	17,000,000	16,996,770	17,000,000							(3,230)	(3,230)	72,494	
14912L-5N-7	CATERPILLAR FINANCIAL SE		02/25/2013	BANK OF AMERICA	07/11/2013	BARCLAYS BANK	5,000,000	4,993,800	4,968,850	4,994,585		785		785			(25,735)	(25,735)	13,222	
1248EP-BE-2	CCO HLDGS LLC/CAP CORP		04/19/2013	BANK OF AMERICA	07/12/2013	OPPENHEIMER & CO. INC	3,750,000	3,750,000	3,618,750	3,750,000							(131,250)	(131,250)	44,323	
15135U-AJ-8	CENOVUS ENERGY INC	A	08/12/2013	J. P. MORGAN SECURITIES, INC.	08/21/2013	Various	10,000,000	9,911,200	9,763,200	9,911,389		189		189			(148,189)	(148,189)	10,028	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
156700-AX-4	CENTURYLINK INC		11/14/2013	WELLS FARGO	11/14/2013	BAIRD (ROBERT W.) & CO. INC.	500,000	500,000	507,500	500,000							7,500	7,500		
12527G-AC-7	CF INDUSTRIES INC		05/20/2013	MORGAN STANLEY DEAN WITTER	05/29/2013	WELLS FARGO BROKERAGE SERVICES	10,000,000	9,990,700	9,919,700	9,990,721		21		21			(71,021)	(71,021)	9,583	
16117L-AX-7	CHARTER COMM. OPER. TERM LOAN C EXTENDED		03/04/2013	Various	05/03/2013	Various	1,600,000	1,618,000	1,600,000	1,600,000		(18,000)		(18,000)					11,435	
16117L-AZ-2	CHARTER COMM. OPER. TERM LOAN D		02/26/2013	Various	05/03/2013	Various	4,989,987	5,052,400	4,989,987	4,989,987		(62,412)		(62,412)					72,486	
161571-BC-7	CHASE ISSUANCE TRUST		04/02/2013	Various	04/15/2013	CREDIT SUISSE FIRST BOSTON CORPORATION	27,025,000	30,478,360	30,469,555	30,436,068		(42,292)		(42,292)			33,487	33,487	126,789	77,472
161571-FR-0	CHASE ISSUANCE TRUST ABS		03/25/2013	NOMURA SECURITIES INTERNATIONAL, INC.	05/23/2013	NOMURA SECURITIES INTERNATIONAL, INC.	26,900,000	26,852,715	26,880,614	26,855,038		2,323		2,323			25,575	25,575	23,559	5,246
161571-FU-3	CHASE ISSUANCE TRUST ABS		02/13/2013	J. P. MORGAN SECURITIES, INC.	04/17/2013	MORGAN STANLEY DEAN WITTER	29,000,000	28,986,828	29,309,259	28,987,269		441		441			321,990	321,990	64,928	
161571-FW-9	CHASE ISSUANCE TRUST ABS		04/12/2013	J. P. MORGAN SECURITIES, INC.	10/24/2013	Various	40,000,000	40,000,000	39,826,016	40,000,000							(173,984)	(173,984)	70,334	
165258-AA-2	CHESAPEAKE OIL OP/FIN		04/17/2013	BANK OF AMERICA	07/22/2013	EXCHANGE	1,250,000	1,284,375	1,282,751	1,282,713		(1,662)		(1,662)			37	37	58,642	36,115
166764-AC-4	CHEVRON CORP		06/17/2013	BARCLAYS BANK	06/20/2013	WELLS FARGO BROKERAGE SERVICES	9,200,000	9,200,000	9,190,524	9,200,000							(9,476)	(9,476)	227	
166764-AG-5	CHEVRON CORP		06/17/2013	BARCLAYS BANK	06/18/2013	J. P. MORGAN SECURITIES, INC.	10,000,000	10,000,000	10,067,500	10,000,000							67,500	67,500		
17121E-AD-9	CHRYSLER GP/CG CO-ISSUER		03/22/2013	BANK OF AMERICA	06/11/2013	Various	2,500,000	2,792,188	2,742,000	2,780,982		(11,206)		(11,206)			(38,982)	(38,982)	101,406	58,438
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE ABS		05/22/2013	CITIGROUP GLOBAL MARKETS	10/25/2013	Various	30,000,000	30,000,000	29,796,563	30,000,000							(203,438)	(203,438)	16,070	
17308B-AN-8	CITIBANK OMNI MASTER TRUST ABS		04/23/2013	MORGAN STANLEY DEAN WITTER	05/23/2013	CREDIT SUISSE FIRST BOSTON CORPORATION	32,436,000	34,584,885	34,463,185	34,469,951		(114,934)		(114,934)			(6,766)	(6,766)	843,424	710,799
172967-GP-0	CITIGROUP INC		03/22/2013	CITIBANK	07/18/2013	J. P. MORGAN SECURITIES, INC.	15,000,000	14,982,300	14,883,450	14,984,162		1,862		1,862			(100,712)	(100,712)	62,833	
172967-GS-4	CITIGROUP INC		04/24/2013	CITIBANK	07/19/2013	BARCLAYS BANK	10,000,000	9,992,900	9,685,300	9,993,215		315		315			(307,915)	(307,915)	40,347	
184496-AK-3	CLEAN HARBORS INC		02/07/2013	GOLDMAN, SACHS & CO.	05/22/2013	EXCHANGE	2,500,000	2,543,750	2,541,925	2,541,924		(1,826)		(1,826)					58,724	23,134
184496-AL-1	CLEAN HARBORS INC		05/22/2013	EXCHANGE	06/27/2013	RBC DOMINION SECURITIES	3,700,000	3,741,925	3,727,750	3,741,181		(744)		(744)			(13,431)	(13,431)	107,981	86,911
18451Q-AK-4	CLEAR CHANNEL WORLDWIDE		03/26/2013	J. P. MORGAN SECURITIES, INC.	07/19/2013	EXCHANGE	2,000,000	2,102,500	2,099,232	2,099,232		(3,268)		(3,268)					86,667	47,667
C2520M-AH-8	CLEARWATER SEAFOODS LTD TERM LOAN B	A	08/16/2013	BANK OF MONTREAL	08/21/2013	BANK OF MONTREAL	1,000,000	997,500	1,006,250	997,505		5		5			8,745	8,745	(3,142)	
191216-BD-1	COCA-COLA CO		10/29/2013	HSBC SECURITIES, INC.	12/04/2013	DEUTSCHE BANK AG	25,000,000	24,971,250	25,018,500	24,972,252		1,002		1,002			46,248	46,248	19,792	
19259P-AH-5	COINSTAR INC		09/13/2013	Various	11/13/2013	EXCHANGE	7,210,000	7,270,038	7,266,429	7,266,429		(3,608)		(3,608)					271,302	130,629
20337E-AK-7	COMMSCOPE INC. TRANCHE 2 TERM LOAN		07/26/2013	Various	12/03/2013	Various	5,132,192	5,192,785	5,140,023	5,180,154		(2,050,698)		(2,050,698)			(40,130)	(40,130)	117,768	
20478F-AH-0	COMPUCOM SYSTEMS INC TERM LOAN		06/17/2013	CITIBANK	06/18/2013	CITIBANK	2,000,000	1,990,000	2,020,000	1,990,004		4		4			29,996	29,996	(4,044)	
212015-AK-7	CONTINENTAL RESOURCES		04/02/2013	BANK OF AMERICA	04/16/2013	J. P. MORGAN SECURITIES, INC.	500,000	500,000	518,750	500,000							18,750	18,750	875	
21684A-AB-2	COOPERATIEVE CENTRALE RAIFFEISEN-B	F	11/25/2013	JPMORGAN CHASE & CO.	11/26/2013	Various	10,000,000	9,832,900	10,064,560	9,832,910		10		10			231,650	231,650	2,875	
22025Y-AN-0	CORRECTIONS CORP OF AMER		03/21/2013	BANK OF AMERICA	04/11/2013	BANK OF AMERICA	2,900,000	2,900,000	2,979,750	2,900,000							79,750	79,750	4,471	
226567-AK-1	CRICKET COMMUNICATIONS TERM LOAN C		04/23/2013	DEUTSCHE BANK SECURITIES	05/01/2013	DEUTSCHE BANK SECURITIES	500,000	496,250	500,000	496,260		10		10			3,740	3,740	528	
22764Y-AH-8	CROSSMARK HOLDINGS INC. TERM LOAN B		03/05/2013	BANK OF AMERICA	03/07/2013	BANK OF AMERICA	750,000	746,250	750,938	746,253		3		3			4,685	4,685	(1,693)	
228189-AA-4	CROWN AMER/CAP CORP IV		01/04/2013	DEUTSCHE BANK SECURITIES	11/19/2013	EXCHANGE	4,925,000	4,967,969	4,964,932	4,964,952		(3,017)		(3,017)			(20)	(20)	190,844	
228189-AB-2	CROWN AMERICAS LLC		11/19/2013	EXCHANGE	11/19/2013	BANK OF AMERICA/MERRILL LYNCH	1,800,000	1,800,000	1,665,000	1,800,000							(135,000)	(135,000)	28,575	27,900
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		01/25/2013	Various	04/17/2013	VARIOUS	3,093,980	3,077,490	3,093,980	3,093,980		(15,470)		(15,470)					26,185	
12646R-AA-3	CST BRANDS INC		05/29/2013	Various	12/19/2013	EXCHANGE	5,025,000	5,148,594	5,140,539	5,140,539		(8,055)		(8,055)					159,125	5,712
23331A-BG-3	D.R. HORTON INC		01/30/2013	J. P. MORGAN SECURITIES, INC.	05/15/2013	Various	9,250,000	9,250,000	9,486,875	9,250,000							236,875	236,875	83,389	
233851-AU-8	DAIMLER FINANCE NA LLC	R	01/07/2013	J. P. MORGAN SECURITIES, INC.	03/14/2013	BARCLAYS BANK	12,000,000	11,949,960	12,040,680	11,951,768		1,808		1,808			88,912	88,912	42,500	
233851-BA-1	DAIMLER FINANCE NA LLC		07/24/2013	DEUTSCHE BANK SECURITIES	07/29/2013	Various	25,000,000	24,938,000	24,939,250	24,938,000							1,250	1,250		
242361-AB-9	DEAN HOLDING CO		07/24/2013	STERNE AGEE & LEACH	09/10/2013	BARCLAYS	1,750,000	1,885,625	1,868,125	1,882,077		(3,548)		(3,548)			(13,952)	(13,952)	49,642	34,883
24821V-AA-6	DENALI BORROWER LLC		09/23/2013	CREDIT SUISSE	12/19/2013	OPPENHEIMER & CO., INC.	4,200,000	4,200,000	4,147,500	4,200,000							(52,500)	(52,500)	47,906	
25389M-AD-1	DIGITALGLOBE INC		01/25/2013	MORGAN STANLEY DEAN WITTER	09/04/2013	CANTOR FITZGERALD	1,780,000	1,780,000	1,664,300	1,780,000							(115,700)	(115,700)	56,849	
25470X-AK-1	DISH DBS CORP		01/04/2013	GOLDMAN, SACHS & CO.	05/15/2013	EXCHANGE	3,000,000	3,018,750	3,018,227	3,018,248		(502)		(502)			(20)	(20)	57,500	5,000
25470X-AL-9	DISH DBS CORP		05/15/2013	EXCHANGE	05/15/2013	J. P. MORGAN SECURITIES, INC.	3,000,000	3,018,227	2,883,750	3,018,207		(20)		(20)			(134,457)	(134,457)	59,583	57,500
25470X-AM-7	DISH DBS CORP		04/02/2013	DEUTSCHE BANK SECURITIES	08/29/2013	EXCHANGE	3,000,000	3,000,000	3,000,000	3,000,000									51,000	
25470X-AN-5	DISH DBS CORP		04/02/2013	DEUTSCHE BANK SECURITIES	09/04/2013	EXCHANGE	3,000,000	3,000,000	3,000,000	3,000,000									63,635	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25470X-AR-6	DISH DBS CORP		05/15/2013	BARCLAYS BANK	06/24/2013	Various	3,500,000	3,500,000	3,500,000	3,500,000									6,951	
256671-AD-0	DOLLAR GENERAL CORPORATION TERM LOAN B-1		02/15/2013	Various	04/11/2013	VARIOUS	1,500,000	1,513,125	1,500,000	1,500,000		(13,125)		(13,125)					10,094	
260543-CA-9	DOW CHEMICAL CO/THE		01/29/2013	BANK OF AMERICA	06/24/2013	CALLED @ 108.357358	9,500,000	10,468,050	9,500,000	10,280,687		(187,363)		(187,363)			(780,687)	(780,687)	1,275,045	258,453
26153C-AA-1	DREAMWORKS ANIMATION SKG		08/07/2013	BANK OF AMERICA	08/27/2013	BANK OF AMERICA/MERRILL LYNCH	400,000	400,000	411,000	400,000							11,000	11,000	1,222	
23335P-AJ-1	DS WATERS TERM LOAN		09/23/2013	BARCLAYS BANK	09/23/2013	BARCLAYS BANK	500,000	495,000	496,875	495,000							1,875	1,875	(211)	
26613T-AD-2	DUPONT FABROS TECHNOLOGY INC		09/12/2013	GOLDMAN, SACHS & CO.	12/19/2013	EXCHANGE	1,750,000	1,750,000	1,750,000	1,750,000									24,275	
26817H-AC-4	DYNEGY INC. INITIAL TRANCHE B-2 LOANS	F	05/24/2013	Various	06/13/2013	VARIOUS	1,846,154	1,836,923	1,853,077	1,836,985		62		62			16,092	16,092	7,298	
269871-AA-7	EAGLE SPINCO INC		01/17/2013	BARCLAYS BANK	01/30/2013	BARCLAYS BANK	900,000	900,000	909,000	900,000							9,000	9,000	463	
29264D-AF-8	ENDO PHARMA 2018 TERM A LOANS		03/26/2013	Various	12/03/2013	VARIOUS	3,920,530	3,929,986	3,910,974	3,928,543		(1,443)		(1,443)			(17,570)	(17,570)	55,346	
29264D-ZZ-7	ENDO PHARMACEUTICALS HOLDINGS, INC. TL A		02/11/2013	SCOTIA CAPITAL MARKETS (USA)	03/26/2013	EXCHANGE	3,920,530	3,930,331	3,929,986	3,929,986		(345)		(345)					14,258	
29273R-AX-7	ENERGY TRANSFER PARTNERS LP		09/12/2013	JPMORGAN CHASE & CO.	09/13/2013	CITIGROUP GLOBAL MARKETS	10,000,000	9,982,900	9,995,000	9,982,900							12,100	12,100		
D2700P-AD-1	FAENZA (CERAMTEC) GMBH TERM B-2		10/04/2013	DEUTSCHE BANK SECURITIES	10/09/2013	DEUTSCHE BANK SECURITIES	70,201	69,850	70,377	69,851		1		1			526	526	(86)	
D2700P-AF-6	FAENZA (CERAMTEC) GMBH TERM B-3		10/04/2013	DEUTSCHE BANK SECURITIES	10/09/2013	DEUTSCHE BANK SECURITIES	216,853	215,769	217,395	215,771		2		2			1,624	1,624	(264)	
D2700P-AC-3	FAENZA (CERAMTEC) GMBH TERM LOAN B-1		10/04/2013	DEUTSCHE BANK SECURITIES	10/09/2013	DEUTSCHE BANK SECURITIES	712,946	709,381	714,728	709,387		6		6			5,341	5,341	(869)	
31620M-AK-2	FIDELITY NATIONAL INFORM		04/10/2013	BANK OF AMERICA	05/01/2013	GOLDMAN, SACHS & CO.	5,000,000	4,960,400	5,065,000	4,960,594		194		194			104,406	104,406	10,208	
31659H-AD-3	FIELDWOOD ENERGY LLC 1ST LIEN TERM LOAN		10/17/2013	Various	10/21/2013	Various	1,000,000	995,000	998,750	995,010		10		10			3,740	3,740	431	
336130-AA-7	FIRST QUALITY FINANCE CO		05/09/2013	WELLS FARGO	05/13/2013	WELLS FARGO	1,500,000	1,510,000	1,509,375	1,509,992		(8)		(8)			(617)	(617)	385	
33829T-AA-4	FIVE CORNERS FUNDING TRUST ABS		11/18/2013	CREDIT SUISSE	11/18/2013	Various	25,000,000	25,000,000	25,086,100	25,000,000							86,100	86,100		
33938E-AP-2	FLEXTRONICS INTL LTD	F	05/01/2013	KNIGHT LIBERTAS, LLC	05/09/2013	BARCLAYS BANK	1,900,000	1,957,000	1,976,000	1,956,837		(163)		(163)			19,163	19,163	20,504	18,551
33938E-AR-8	FLEXTRONICS INTL LTD	F	08/12/2013	BANK OF AMERICA	08/30/2013	Various	9,750,000	9,700,000	9,755,545	9,700,059		59		59			55,486	55,486	90,583	21,111
34529Q-AD-5	FORD CREDIT AUTO LEASE TRUST		04/17/2013	CREDIT AGRICOLE	05/13/2013	GREENWICH CAPITAL MARKETS, INC.	9,841,000	9,890,205	9,899,431	9,884,846		(5,359)		(5,359)			14,585	14,585	11,355	2,930
34529T-AD-9	FORD CREDIT AUTO LEASE TRUST		04/17/2013	CREDIT AGRICOLE	05/13/2013	GREENWICH CAPITAL MARKETS, INC.	5,300,000	5,345,547	5,345,547	5,342,639		(2,908)		(2,908)			2,908	2,908	6,481	1,672
34528Q-BP-8	FORD CREDIT FLOORPLAN MASTER O		01/24/2013	Various	03/20/2013	BARCLAYS BANK	13,430,000	13,848,361	13,835,523	13,831,991		(16,371)		(16,371)			3,532	3,532	50,855	10,028
345280-CD-4	FORD CREDIT FLOORPLAN MASTER O		01/15/2013	BARCLAYS BANK	01/24/2013	MORGAN STANLEY DEAN WITTER	25,000,000	24,993,783	25,013,673	24,993,817		34		34			19,856	19,856	3,542	
345397-WK-5	FORD MOTOR CREDIT CO LLC		08/01/2013	HSBC SECURITIES, INC.	08/26/2013	Various	4,000,000	3,962,640	3,915,736	3,962,791		151		151			(47,055)	(47,055)	8,805	
Q3930A-AB-4	FORTESCUE METALS GROUP LTD TERM LOAN B	F	04/23/2013	Various	11/15/2013	Various	11,982,456	12,177,810	12,087,358	12,153,516		(41,586,464)		(41,586,464)			(66,158)	(66,158)	418,949	
35671D-BE-4	FREEPORT-MCMORAN C & G		02/28/2013	BANK OF AMERICA	10/14/2013	Various	37,000,000	36,996,300	37,075,898	36,996,587		287		287			79,311	79,311	360,472	
35671D-BF-1	FREEPORT-MCMORAN C & G		02/28/2013	BANK OF AMERICA	10/14/2013	Various	13,000,000	12,995,060	13,069,598	12,995,209		149		149			74,388	74,388	94,808	
35687M-AZ-0	FREESCALE SEMICONDUCTOR INC		10/28/2013	JPMORGAN CHASE & CO.	10/29/2013	JPMORGAN CHASE & CO.	1,000,000	1,000,000	1,008,750	1,000,000							8,750	8,750		
35803G-AH-2	FRESENIUS MEDICAL CARE AG & CO TLA		01/04/2013	Various	11/01/2013	VARIOUS	5,000,000	5,000,000	5,000,000	5,000,000									97,816	
302941-AK-5	FTI CONSULTING INC		07/02/2013	BANK OF AMERICA	07/31/2013	EXCHANGE	2,000,000	2,035,000	2,034,753	2,034,753		(247)		(247)					25,333	17,667
36485M-AG-4	GARDA WORLD SECURITY CORP	A	11/01/2013	BANK OF AMERICA/MERRILL LYNCH	12/09/2013	BANK OF AMERICA/MERRILL LYNCH	800,000	800,000	810,000	800,000							10,000	10,000	5,478	
36159J-DQ-1	GE CAPITAL CREDIT CARD MASTER ABS		03/20/2013	RBC DOMINION SECURITIES	04/17/2013	J. P. MORGAN SECURITIES, INC.	32,000,000	31,998,147	32,167,501	31,998,174		27		27			169,327	169,327	32,400	
370334-BF-0	GENERAL MILLS INC		01/31/2013	BANK OF AMERICA	11/21/2013	RBC DOMINION SECURITIES	2,730,000	2,987,275	2,893,991	2,889,464		(97,811)		(97,811)			4,527	4,527	169,169	54,418
37045X-AK-2	GENERAL MOTORS FINL CO		05/07/2013	DEUTSCHE BANK SECURITIES	05/08/2013	OPPENHEIMER & CO. INC	700,000	700,000	717,500	700,000							17,500	17,500		
37252K-AJ-1	GEO GROUP INC. TERM LOAN		05/17/2013	BNP PARIBAS SECURITIES CORP	05/17/2013	BNP PARIBAS SECURITIES CORP	2,000,000	2,000,000	2,022,500	2,000,000							22,500	22,500	(4,066)	
36159R-AF-0	GEO GROUP INC/THE		07/09/2013	BANK OF AMERICA	10/21/2013	EXCHANGE	6,855,000	6,577,063	6,582,946	6,583,069		6,006		6,006			(123)	(123)	206,888	109,130
375558-AR-4	GILEAD SCIENCES INC		01/31/2013	BANK OF AMERICA	05/30/2013	CANTOR, FITZGERALD & CO.	13,508,000	13,918,145	13,855,291	13,842,320		(75,825)		(75,825)			12,971	12,971	164,798	54,325
377372-AG-2	GLAXOSMITHKLINE CAP INC		03/13/2013	J. P. MORGAN SECURITIES, INC.	06/18/2013	Various	88,500,000	88,384,950	88,362,980	88,391,712		6,762		6,762			(28,732)	(28,732)	110,260	
377372-AH-0	GLAXOSMITHKLINE CAP INC		03/13/2013	J. P. MORGAN SECURITIES, INC.	03/26/2013	PARIBAS CAPITAL MARKETS	5,000,000	4,949,600	5,010,800	4,949,758		158		158			61,042	61,042	5,056	
378272-AB-4	GLENCORE FUNDING LLC		05/22/2013	BANK OF AMERICA	09/30/2013	Various	29,000,000	28,988,110	28,566,190	28,989,000		890		890			(422,810)	(422,810)	112,861	
38141G-RC-0	GOLDMAN SACHS GROUP INC		01/16/2013	GOLDMAN, SACHS & CO.	04/26/2013	Various	34,500,000	34,485,510	34,890,265	34,485,937		427		427			404,328	404,328	127,359	
384313-AD-4	GRAFTECH INTERNATIONAL		08/09/2013	EXCHANGE	08/13/2013	KEYBANC CAPITAL MARKETS	1,200,000	1,200,000	1,200,000	1,200,000									19,338	17,850

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38869P-AK-0	GRAPHIC PACKAGING INTL		03/25/2013	OPPENHEIMER & CO. INC	09/19/2013	BARCLAYS	1,500,000	1,518,750	1,470,000	1,517,815		(935)		(935)			(47,815)	(47,815)	34,042	
39152E-AB-9	GREAT WOLF RESORTS INC TERM LOAN		09/25/2013	DEUTSCHE BANK SECURITIES	10/04/2013	Various	1,500,000	1,492,500	1,496,259	1,492,541		41		41			3,718	3,718	(5,341)	
36294B-AD-6	GS CALTEX CORP	F	09/23/2013	BANK OF AMERICA/MERRILL LYNCH	09/24/2013	Various	5,000,000	4,977,400	4,980,575	4,977,400							3,175	3,175		
41283L-AC-9	HARLEY-DAVIDSON FINL SER		02/07/2013	WARBURG DILLION READ LLC	11/13/2013	U.S. BANCORP	3,000,000	3,009,180	3,010,920	3,006,489		(2,691)		(2,691)			4,431	4,431	39,962	13,513
41754W-AP-6	HARVEST OPERATIONS CORP	A	05/07/2013	BARCLAYS BANK	05/08/2013	Various	10,000,000	9,963,700	10,015,600	9,963,700							51,900	51,900		
419838-AA-5	HAWAIIAN AIRLINES 13-1A		05/14/2013	CITIBANK	05/15/2013	Various	7,500,000	7,500,000	7,562,212	7,500,000							62,212	62,212		
419839-AA-3	HAWAIIAN AIRLINES 13-1A		05/14/2013	CITIBANK	05/15/2013	Various	2,850,000	2,850,000	2,881,350	2,850,000							31,350	31,350		
40416G-AA-6	HDTFS INC		01/09/2013	BARCLAYS BANK	03/14/2013	EXCHANGE	4,000,000	4,240,000	4,233,928	4,233,928		(6,072)		(6,072)					96,611	57,444
422704-AC-0	HECLA MINING CO		04/09/2013	BANK OF AMERICA	04/25/2013	OPPENHEIMER & CO. INC	1,250,000	1,250,000	1,212,500	1,250,000							(37,500)	(37,500)	4,297	
441339-AA-6	HOT TOPIC INC		06/06/2013	BANK OF AMERICA	06/07/2013	BANK OF AMERICA	200,000	197,236	203,000	197,236							5,764	5,764		
447010-AZ-5	HUNTSMAN INTERNATIONAL L		05/08/2013	EXCHANGE	10/24/2013	OPPENHEIMER & CO., INC.	1,900,000	1,872,037	1,881,000	1,873,508		1,471		1,471			7,492	7,492	87,479	43,482
447010-BA-9	HUNTSMAN INTERNATIONAL L		02/28/2013	J. P. MORGAN SECURITIES, INC.	05/08/2013	EXCHANGE	1,900,000	1,871,500	1,872,037	1,872,037		537		537					43,482	27,016
44701P-AT-1	HUNTSMAN INTL LLC EXTENDED TLB		04/17/2013	Various	11/14/2013	VARIOUS	3,436,974	3,441,816	3,424,085	3,440,819		(997)		(997)			(16,734)	(16,734)	82,096	
448579-AE-2	HYATT HOTELS CORP		05/07/2013	J. P. MORGAN SECURITIES, INC.	05/31/2013	Various	15,000,000	14,924,700	14,722,450	14,925,060		360		360			(202,610)	(202,610)	29,531	
44923X-AD-1	HYUNDAI AUTO LEASE SECURITIZAT		04/16/2013	DEUTSCHE BANK SECURITIES	05/13/2013	DEUTSCHE BANK SECURITIES	7,920,000	7,970,119	7,966,097	7,963,748		(6,371)		(6,371)			2,349	2,349	7,638	986
45671X-AA-8	INERGY MID LP / FIN CORP		06/13/2013	OPPENHEIMER & CO. INC	12/10/2013	EXCHANGE	4,250,000	4,301,250	4,297,283	4,297,283		(3,967)		(3,967)					155,292	32,458
52078D-AE-9	INFOR US INC TRANCHE B-1 TL (LAWSON)		04/08/2013	Various	06/03/2013	VARIOUS	1,085,620	1,097,834	1,097,330	1,097,339		(495)		(495)			(9)	(9)	11,613	
87156D-AD-2	Information Resources-Symphony TL 2013		05/06/2013	Various	09/30/2013	VARIOUS	693,249	693,249	693,249	693,249									12,718	
45685E-AC-0	ING US INC		02/06/2013	J. P. MORGAN SECURITIES, INC.	08/16/2013	EXCHANGE	17,000,000	16,970,080	16,972,951	16,972,951		2,871		2,871			1	1	253,347	
45687A-AH-5	INGERSOLL-RAND GL HLD CO	F	06/17/2013	BANK OF AMERICA	08/20/2013	Various	10,000,000	9,981,500	9,944,900	9,981,634		134		134			(36,734)	(36,734)	37,778	
457030-AH-7	INGLES MARKETS INC		05/29/2013	BANK OF AMERICA	12/18/2013	EXCHANGE	6,000,000	6,000,000	6,000,000	6,000,000									178,250	
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN B1	E	07/18/2013	Various	11/27/2013	Various	3,989,950	3,999,925	4,004,001	3,998,604		(41,612,921)		(41,612,921)			5,397	5,397	74,013	
46115H-AL-1	INTESA SANPAOLO SPA (NEW YORK BRAN	F	10/28/2013	JPMORGAN CHASE & CO.	11/05/2013	Various	20,000,000	19,996,200	20,071,050	19,996,202		2		2			74,848	74,848	1,884	
459506-AC-5	INTL FLAVOR & FRAGRANCES		04/01/2013	MORGAN STANLEY DEAN WITTER	05/01/2013	J. P. MORGAN SECURITIES, INC.	7,500,000	7,493,400	7,685,700	7,493,449		49		49			192,251	192,251	21,333	
46284N-AB-5	IRON MOUNTAIN INC INITIAL TL		02/13/2013	Various	08/07/2013	Various	5,920,000	5,877,799	5,920,000	5,920,000		42,201		42,201					58,422	
464592-AP-9	ISLE OF CAPRI CASINOS		04/12/2013	Various	06/11/2013	EXCHANGE	6,000,000	5,999,125	5,999,174	5,999,175		50		50					94,000	9,188
47010B-AB-0	JAGUAR LAND ROVER AUTOMOTIVE PLC	F	12/10/2013	JPMORGAN CHASE & CO.	12/11/2013	JPMORGAN CHASE & CO.	600,000	600,000	603,750	600,000							3,750	3,750		
47010B-AA-2	JAGUAR LAND ROVER PLC	F	01/23/2013	BANK OF AMERICA	01/23/2013	BANK OF AMERICA	325,000	325,000	333,125	325,000							8,125	8,125		
47110C-AZ-4	JARDEN CORP TERM LOAN B1		10/10/2013	BARCLAYS BANK	10/24/2013	BARCLAYS BANK	4,000,000	3,980,000	4,010,000	3,980,073		73		73			29,927	29,927	3,416	
47110C-AU-5	JARDEN CORP. NEW TLA		04/24/2013	Various	10/11/2013	VARIOUS	971,429	981,143	974,750	978,912		(2,231)		(2,231)			(4,162)	(4,162)	8,856	
47110C-AY-7	JARDEN CORP. TERM LOAN A1		04/17/2013	Various	10/17/2013	VARIOUS	1,995,000	1,995,000	2,007,406	1,995,000							12,406	12,406	16,797	
46611N-AD-5	JC PENNEY CORPORATION INC TL		06/17/2013	GOLDMAN, SACHS & CO.	07/26/2013	GOLDMAN, SACHS & CO.	6,000,000	5,970,000	6,067,500	5,970,551		551		551			96,949	96,949	9,976	
62543P-AB-4	JOHN HENRY HOLDINGS (MULTI PACKAGING SOL		09/17/2013	Various	10/17/2013	VARIOUS	500,000	497,500	498,750	497,525		25		25			1,225	1,225	(604)	
478366-AV-9	JOHNSON CONTROLS INC		02/05/2013	WELLS FARGO BROKERAGE SERVICES	09/19/2013	Various	12,564,000	12,722,935	12,677,090	12,671,629		(51,305)		(51,305)			5,460	5,460	171,520	95,888
485161-AT-0	KANSAS CITY SOUTHERN DE MEXICO SA	E	11/15/2013	MORGAN STANLEY	12/26/2013	EXCHANGE	12,935,000	12,943,746	12,943,458	12,943,458		(288)		(288)					19,524	1,680
485161-AR-4	KANSAS CITY SOUTHERN MEX	F	04/24/2013	BANK OF AMERICA	04/24/2013	Various	10,000,000	9,958,700	9,996,950	9,958,700							38,250	38,250		
45878P-A9-9	KASIMA LLC (DIGITAL CINEMA) TERM LOAN		07/03/2013	BARCLAYS BANK	07/10/2013	BARCLAYS BANK	2,000,000	2,000,000	2,010,000	2,000,000							10,000	10,000	(4,338)	
487526-AA-3	KEHE DISTRIBUTORS LLC/FI		07/30/2013	BANK OF MONTREAL	09/10/2013	BANK MONTREAL / NESBITT BURNS	1,350,000	1,350,000	1,370,250	1,350,000							20,250	20,250	10,580	
492914-AS-5	KEY ENERGY SERVICES INC		04/12/2013	STERNE AGEE & LEACH	07/17/2013	BANK OF AMERICA	1,250,000	1,306,250	1,203,125	1,304,110		(2,140)		(2,140)			(100,985)	(100,985)	33,047	10,781
494550-BQ-8	KINDER MORGAN ENER PART		02/21/2013	ROYAL BANK OF SCOTLAND PLC	02/22/2013	GOLDMAN, SACHS & CO.	8,000,000	7,978,400	8,058,640	7,978,400							80,240	80,240		
50307M-AB-2	LA FRONTERA GENERATION LLC TL		06/17/2013	Various	09/10/2013	VARIOUS	6,000,000	5,940,000	6,022,500	5,941,600		1,600		1,600			80,900	80,900	51,719	
505588-BJ-1	LACLEDE GAS CO		08/06/2013	WELLS FARGO BROKERAGE SERVICES	08/20/2013	Various	12,000,000	11,963,640	11,823,000	11,963,725		85		85			(140,725)	(140,725)	11,333	
521865-AT-2	LEAR CORP		04/29/2013	Various	05/01/2013	Various	4,250,000	4,272,500	4,253,438	4,272,473		(27)		(27)			(19,035)	(19,035)	56,505	41,563
526057-BJ-2	LENNAR CORP		01/24/2013	EXCHANGE	02/13/2013	OPPENHEIMER & CO. INC	875,000	910,000	875,000								35,000	35,000	14,316	11,430
526057-BM-5	LENNAR CORP		01/30/2013	CITIBANK	09/18/2013	EXCHANGE	3,000,000	2,942,190	2,945,083	2,945,083		2,893		2,893					132,313	39,979
527298-AX-1	LEVEL 3 FINANCING INC		10/30/2013	CITIGROUP GLOBAL MARKETS	10/30/2013	CITIGROUP GLOBAL MARKETS	900,000	900,000	911,250	900,000							11,250	11,250		
532778-AL-1	LIN TELEVISION CORP TLB		02/13/2013	J. P. MORGAN SECURITIES, INC.	02/14/2013	J. P. MORGAN SECURITIES, INC.	498,741	498,741	504,351	498,741							5,611	5,611	(1,158)	
536022-AF-3	LINN ENERGY LLC/FIN CORP		02/22/2013	BANK OF AMERICA	09/12/2013	Various	3,800,000	4,094,500	3,822,688	4,068,721		(25,779)		(25,779)			(246,034)	(246,034)	272,111	132,525
536022-AH-9	LINN ENERGY LLC/FIN CORP		03/25/2013	Various	10/11/2013	Various	7,000,000	7,232,500	6,702,500	7,209,853		(22,647)		(22,647)			(507,353)	(507,353)	408,264	178,646
538034-AF-6	LIVE NATION ENTERTAINMEN		08/08/2013	J. P. MORGAN SECURITIES, INC.	09/09/2013	JPMORGAN CHASE & CO.	1,000,000	1,045,000	1,037,500	1,044,384		(616)		(616)			(6,884)	(6,884)	37,139	31,500

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
501889-AA-7	LKQ CORP		05/03/2013	Various	11/19/2013	WELLS FARGO	3,900,000	3,955,000	3,666,000	3,951,883		(3,117)		(3,117)			(285,883)	(285,883)	99,315	
546398-S9-0	LOUISIANA PUB FACS AUTH REV		07/12/2013	PRE-REFUNDING	11/14/2013	BLAIR, WILLIAM, & COMPANY, L.L.C.	610,000	610,000	639,707	610,000							29,707	29,707	11,873	2,082
50217K-AE-9	LTS BUYER LLC TERM B LOAN		06/06/2013	Various	09/16/2013	VARIOUS	1,000,000	995,000	1,006,250	995,175		175		175			11,075	11,075	8,794	
55181X-AA-0	LYNX II CORP	R	02/07/2013	CREDIT SUISSE FIRST BOSTON CORPORATION	04/04/2013	BANK OF AMERICA	400,000	400,000	421,000	400,000							21,000	21,000	3,329	
561234-AB-1	MALLINCKRODT INTL FIN	F	04/08/2013	J. P. MORGAN SECURITIES, INC.	04/10/2013	Various	15,000,000	14,997,150	15,272,650	14,997,153		3		3			275,497	275,497	2,917	
55279H-AA-8	MANUF & TRADERS TRUST CO		03/04/2013	CREDIT SUISSE FIRST BOSTON CORPORATION	05/08/2013	MORGAN STANLEY DEAN WITTER	13,500,000	13,493,520	13,564,665	13,493,750		230		230			70,915	70,915	35,888	
55277B-AC-9	MCE FINANCE LTD	F	01/30/2013	DEUTSCHE BANK SECURITIES	05/14/2013	BANK OF AMERICA	2,600,000	2,605,000	2,658,500	2,604,799		(201)		(201)			53,701	53,701	36,111	
58155Q-AF-0	MCKESSON CORP		03/05/2013	J. P. MORGAN SECURITIES, INC.	08/12/2013	MIZUHO INTERNATIONAL PLC	5,000,000	4,989,850	4,875,000	4,990,703		853		853			(115,703)	(115,703)	30,528	
552697-AN-4	MDC PARTNERS INC	A	03/22/2013	J. P. MORGAN SECURITIES, INC.	05/22/2013	BANK OF MONTREAL	3,350,000	3,387,500	3,517,500	3,386,406		(1,094)		(1,094)			131,094	131,094	42,713	3,281
58446V-AF-8	MEDIACOM BRDBND LLC/CORP		03/04/2013	BARCLAYS BANK	04/29/2013	EXCHANGE	3,000,000	3,075,000	3,073,987	3,073,945		(1,055)		(1,055)			41	41	128,031	100,406
552704-AC-2	MEG ENERGY CORP	A	11/01/2013	BARCLAYS	11/01/2013	BARCLAYS	400,000	404,000	408,500	404,000							4,500	4,500	2,722	2,722
58768V-AC-5	MERCEDES-BENZ AUTO LEASE TRUST ABS		04/16/2013	BANK OF AMERICA	08/06/2013	CREDIT SUISSE FIRST BOSTON CORPORATION	12,000,000	11,998,952	12,001,406	11,999,060		108		108			2,346	2,346	20,453	
59001A-AS-1	MERITAGE HOMES CORP		02/27/2013	CITIBANK	05/23/2013	Various	4,125,000	4,125,000	4,145,600	4,125,000							20,600	20,600	18,069	
59001K-AB-6	MERITOR INC		05/28/2013	CITIBANK	12/06/2013	CITIGROUP GLOBAL MARKETS	3,400,000	3,400,000	3,434,000	3,400,000							34,000	34,000	121,763	
591709-AP-5	METROPCS WIRELESS INC		03/19/2013	DEUTSCHE BANK SECURITIES	09/12/2013	OPPENHEIMER & CO., INC.	2,000,000	2,050,000	1,975,000	2,047,619		(2,381)		(2,381)			(72,619)	(72,619)	65,514	1,104
594064-AA-5	MICHAEL BAKER INTERNATIONAL LLC		10/07/2013	JEFFERIES & COMPANY, INC.	10/11/2013	JEFFERIES & COMPANY, INC.	2,500,000	2,500,000	2,531,250	2,500,000							31,250	31,250	3,438	
60688Q-AP-0	MIZUHO CORP BANK LTD	F	03/14/2013	MIZUHO INTERNATIONAL PLC	03/18/2013	Various	13,000,000	12,982,060	13,033,280	12,982,060							51,220	51,220		
61166W-AL-5	MONSANTO COMPANY		11/04/2013	BANK OF AMERICA/MERRILL LYNCH	12/11/2013	MORGAN STANLEY	35,000,000	35,000,000	35,041,250	35,000,000							41,250	41,250	14,894	
61746B-DJ-2	MORGAN STANLEY		02/20/2013	MORGAN STANLEY DEAN WITTER	02/25/2013	GOLDMAN, SACHS & CO.	5,000,000	4,981,850	5,052,800	4,981,863		13		13			70,937	70,937	1,563	
61747Y-DU-6	MORGAN STANLEY		05/16/2013	MORGAN STANLEY DEAN WITTER	05/31/2013	Various	10,000,000	9,994,300	9,718,700	9,994,314		14		14			(275,614)	(275,614)	11,958	
573334-AC-3	MRT MID PART/MRT MID FIN		02/06/2013	WELLS FARGO	02/07/2013	BANK OF AMERICA	1,800,000	1,800,000	1,809,000	1,800,000							9,000	9,000	363	
626738-AA-6	MURPHY OIL USA INC		08/12/2013	J. P. MORGAN SECURITIES, INC.	10/11/2013	BARCLAYS	1,325,000	1,333,438	1,328,313	1,333,292		(145)		(145)			(4,980)	(4,980)	13,913	113
62875F-AB-4	NAI ENTERTAINMENT HLDING		07/30/2013	BARCLAYS BANK	07/30/2013	OPPENHEIMER & CO. INC	950,000	950,000	959,500	950,000							9,500	9,500		
63253W-AE-1	NATIONAL AUSTRALIA BANK	F	02/28/2013	HSBC SECURITIES, INC.	05/08/2013	CITIBANK	12,000,000	11,940,480	12,039,720	11,942,565		2,085		2,085			97,155	97,155	27,083	
637432-MU-6	NATIONAL RURAL UTIL COOP ABS		05/30/2013	RBC DOMINION SECURITIES	07/23/2013	CANTOR, FITZGERALD & CO.	15,000,000	14,978,700	14,795,500	14,978,995		295		295			(183,495)	(183,495)	37,208	
62886E-AG-3	NCR CORP		04/24/2013	BARCLAYS BANK	05/31/2013	EXCHANGE	1,750,000	1,750,000	1,750,000	1,750,000									23,832	16,637
64126X-AA-0	NEUSTAR INC		01/11/2013	Various	08/09/2013	EXCHANGE	4,100,000	4,111,875	4,111,186	4,111,186		(689)		(689)					100,963	
64126X-AC-6	NEUSTAR INC		08/09/2013	EXCHANGE	11/19/2013	BANK OF AMERICA/MERRILL LYNCH	4,100,000	4,111,186	3,713,000	4,110,985		(202)		(202)			(397,985)	(397,985)	46,600	12,300
654090-AZ-5	NIELSEN FINANCE LLC/CO		01/04/2013	BANK OF AMERICA	03/04/2013	WELLS FARGO	2,000,000	1,995,000	1,985,000	1,995,087		87		87			(10,087)	(10,087)	38,750	24,250
06775D-AB-9	NINE ENTERTAINMENT CO HOLDINGS LTD TLB	F	04/19/2013	UNION BANK OF SWITZERLAND	04/26/2013	UNION BANK OF SWITZERLAND	250,000	249,688	251,250	249,688		1		1			1,562	1,562	(1,181)	
65476L-AD-3	NISSAN AUTO LEASE TRUST ABS		04/18/2013	J. P. MORGAN SECURITIES, INC.	08/12/2013	Various	16,860,000	16,904,785	16,813,502	16,898,989		(5,796)		(5,796)			(85,487)	(85,487)	33,513	2,773
65535H-AD-1	NOMURA HOLDINGS INC	F	03/06/2013	NOMURA SECURITIES INTERNATIONAL, INC.	03/11/2013	Various	20,000,000	19,932,800	19,973,380	19,932,821		21		21			40,559	40,559	444	
66977W-AN-9	NOVA CHEMICALS CORP	A	07/16/2013	BARCLAYS BANK	08/22/2013	MORGAN STANLEY	2,750,000	2,750,000	2,729,375	2,750,000							(20,625)	(20,625)	10,828	
629377-BT-8	NRG ENERGY INC		04/12/2013	Various	07/31/2013	EXCHANGE	3,250,000	3,465,625	3,458,214	3,457,993		(7,632)		(7,632)			221	221	81,230	11,778
62947Q-AM-0	NXP BV/NXP FUNDING LLC	F	01/31/2013	MORGAN STANLEY DEAN WITTER	03/07/2013	BARCLAYS BANK	800,000	800,000	822,000	800,000							22,000	22,000	3,578	
67574U-AB-4	OCWEN LOAN SERVICING INITIAL TL		03/21/2013	BARCLAYS BANK	04/19/2013	CITIBANK	500,000	497,500	506,875	497,535		35		35			9,340	9,340	(783)	
676253-AL-1	OFFSHORE GROUP INVST LTD	F	03/21/2013	CITIBANK	03/21/2013	CITIBANK	750,000	750,000	761,250	750,000							11,250	11,250		
678026-AE-5	OIL STATES INTL INC		04/12/2013	WELLS FARGO	07/08/2013	BANK OF AMERICA	1,016,000	1,026,160	1,059,180	1,025,908		(252)		(252)			33,272	33,272	28,928	16,778
L7307N-AD-3	PACIFIC DRILLING S.A. TERM LOAN	F	07/09/2013	CITIBANK	07/09/2013	CITIBANK	1,000,000	995,000	1,001,250	995,000							6,250	6,250	(2,153)	
695229-AC-8	PACNET LTD	F	12/05/2013	GOLDMAN, SACHS & CO.	12/05/2013	GOLDMAN, SACHS & CO.	800,000	800,000	816,000	800,000							16,000	16,000		
69525G-AB-1	PACT GROUP INDUSTRIES TL	F	07/16/2013	Various	12/17/2013	Various	14,000,000	14,027,325	14,000,000	14,000,000		(27,325)		(27,325)					226,643	
704549-AM-6	PEABODY ENERGY CORP		02/21/2013	JEFFERIES & COMPANY, INC.	07/17/2013	J. P. MORGAN SECURITIES, INC.	1,704,000	1,763,640	1,725,300	1,761,469		(2,171)		(2,171)			(36,169)	(36,169)	73,071	29,879
713448-CE-6	PEPSICO INC		02/25/2013	J. P. MORGAN SECURITIES, INC.	05/29/2013	Various	8,145,000	8,142,149	8,141,106	8,142,255		106		106			(1,149)	(1,149)	6,076	
713448-CF-3	PEPSICO INC		02/25/2013	J. P. MORGAN SECURITIES, INC.	12/05/2013	Various	60,000,000	60,000,000	60,019,850	60,000,000							19,850	19,850	171,938	
714294-AC-9	PERRIGO CO LTD	E	11/05/2013	HSBC SECURITIES, INC.	11/06/2013	HSBC SECURITIES, INC.	5,000,000	4,979,150	4,998,700	4,979,169		19		19			19,531	19,531	2,222	
714290-AD-5	PERRIGO COMPANY		05/09/2013	MORGAN STANLEY DEAN WITTER	05/15/2013	BANK OF AMERICA	10,000,000	9,948,500	9,882,200	9,948,549		49		49			(66,349)	(66,349)	3,278	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
71647N-AC-3	PETROBRAS GLOBAL FINANCE	F	05/13/2013	J. P. MORGAN SECURITIES, INC.	09/13/2013	Various	20,000,000	19,916,800	19,719,250	19,924,637		7,837		7,837			(205,387)	(205,387)	116,111	
71647N-AD-1	PETROBRAS GLOBAL FINANCE	F	09/13/2013	Various	12/11/2013	Various	19,500,000	19,490,000	19,430,000	19,490,871		871		871			(60,871)	(60,871)	155,217	3,035
71647N-AE-9	PETROBRAS GLOBAL FINANCE	F	05/13/2013	MORGAN STANLEY DEAN WITTER	12/11/2013	Various	43,000,000	43,000,000	43,123,748	43,000,000							123,748	123,748	142,719	
716473-AC-7	PETROFAC LTD	F	10/03/2013	BARCLAYS	10/11/2013	Various	39,000,000	38,854,530	39,385,860	38,854,852		322		322			531,008	531,008	15,867	
71656L-AT-8	PETROLEOS MEXICANOS	F	07/11/2013	BARCLAYS BANK	09/04/2013	EXCHANGE	30,000,000	30,000,000	30,000,000	30,000,000									91,448	
717081-DG-5	PFIZER INC		05/28/2013	GOLDMAN, SACHS & CO.	08/12/2013	Various	10,815,000	10,808,727	10,834,464	10,808,798		70		70			25,666	25,666	9,528	
72650V-AF-0	PLAINS EXPLORATION & PROD INC 7 YEAR TL		03/08/2013	Various	05/31/2013	VARIOUS	9,500,000	9,565,000	9,500,000	9,500,000									177,143	
73179P-AJ-5	POLYONE CORP		02/13/2013	BANK OF AMERICA	04/11/2013	CITIBANK	1,310,000	1,310,000	1,326,375	1,310,000		(65,000)		(65,000)					8,788	
737347-AA-2	POSEY CNTY IN ECON DEV REVENUE REF-MIDWE		06/27/2013	GUGGENHEIM CAPITAL MARKETS	10/17/2013	TENDER OFFER	27,500,000	27,500,000	27,500,000	27,500,000							16,375	16,375	60,729	
737446-AB-0	POST HOLDINGS INC		07/08/2013	BLAYLOCK ROBERT VAN, LLC	10/11/2013	SUNTRUST INVESTMENT SERVICES, INC.	375,000	404,063	396,563	403,036		(1,027)		(1,027)			(6,473)	(6,473)	18,591	11,216
737446-AD-6	POST HOLDINGS INC		07/11/2013	CREDIT SUISSE FIRST BOSTON CORPORATION	10/11/2013	SUNTRUST INVESTMENT SERVICES, INC.	450,000	475,875	474,750	475,078		(797)		(797)			(328)	(328)	22,309	14,105
69352P-AF-0	PPL CAPITAL FUNDING INC		05/21/2013	BANK OF AMERICA	05/31/2013	MORGAN STANLEY DEAN WITTER	10,000,000	9,970,500	9,838,200	9,970,575		75		75			(132,375)	(132,375)	10,389	
69354E-AC-0	PRA INTERNATIONAL TL		10/03/2013	UNION BANK OF SWITZERLAND	10/29/2013	UNION BANK OF SWITZERLAND	2,000,000	1,980,000	2,000,000	1,980,166		166		166			19,834	19,834	2,350	
742718-EF-2	PROCTER & GAMBLE CO		10/30/2013	HSBC SECURITIES, INC.	12/20/2013	Various	20,000,000	20,000,000	20,006,900	20,000,000							6,900	6,900	5,456	
744320-BW-4	PRUDENTIAL FINANCIAL INC		08/12/2013	ROYAL BANK OF SCOTLAND PLC	11/01/2013	JPMORGAN CHASE & CO.	9,000,000	8,989,470	9,119,340	8,989,920		450		450			129,420	129,420	46,575	
747262-AJ-2	QVC INC		03/04/2013	WELLS FARGO BROKERAGE SERVICES	08/29/2013	Various	10,000,000	9,996,800	10,049,335	9,996,835		35		35			52,500	52,500	58,698	
747262-AK-9	QVC INC		08/29/2013	EXCHANGE	10/25/2013	JPMORGAN CHASE & CO.	3,000,000	2,999,075	2,865,630	2,999,088		13		13			(133,458)	(133,458)	80,938	58,698
74977E-PY-3	RABOBANK NEDERLAND	F	03/12/2013	BARCLAYS BANK	05/10/2013	Various	25,000,000	25,000,000	25,043,050	25,000,000							43,050	43,050	12,774	
74977E-PZ-0	RABOBANK NEDERLAND		03/12/2013	BARCLAYS BANK	03/18/2013	Various	24,000,000	23,947,440	24,032,518	23,947,485		45		45			85,033	85,033	1,794	
75281A-AP-4	RANGE RESOURCES CORP		03/04/2013	J. P. MORGAN SECURITIES, INC.	06/27/2013	EXCHANGE	4,000,000	4,000,000	4,000,000	4,000,000									55,000	
75321E-AF-0	RANPAK CORP USD TERM LOAN		06/19/2013	GOLDMAN, SACHS & CO.	07/12/2013	GOLDMAN, SACHS & CO.	3,000,000	2,985,000	3,030,000	2,985,138		138		138			44,862	44,862	(12,893)	
75886A-AH-1	REGENCY ENERGY PARTNERS		04/24/2013	J. P. MORGAN SECURITIES, INC.	04/24/2013	Various	1,500,000	1,500,000	1,526,250	1,500,000							26,250	26,250		
76009N-AJ-9	RENT-A-CENTER INC		04/29/2013	J. P. MORGAN SECURITIES, INC.	06/14/2013	BARCLAYS BANK	900,000	900,000	873,000	900,000							(27,000)	(27,000)	5,581	
76720A-AJ-5	RIO TINTO FIN USA PLC	F	06/14/2013	J. P. MORGAN SECURITIES, INC.	06/24/2013	DEUTSCHE BANK SECURITIES	12,100,000	12,100,000	12,060,796	12,100,000							(39,204)	(39,204)	2,993	
76720A-AM-8	RIO TINTO FIN USA PLC	F	06/14/2013	J. P. MORGAN SECURITIES, INC.	08/13/2013	BARCLAYS BANK	9,000,000	8,917,740	8,736,840	8,919,973		2,233		2,233			(183,133)	(183,133)	32,063	
772739-AL-2	ROCK-TENN CO		03/28/2013	EXCHANGE	10/29/2013	GOLDMAN, SACHS & CO.	5,000,000	4,991,331	5,291,000	4,991,797		466		466			299,203	299,203	163,333	18,375
774478-AS-0	ROCKWOOD SPECIALTIES GROUP INC TL		04/19/2013	WELLS FARGO	09/04/2013	SCHEDULED REDEMPTION	1,381,765	1,385,219	1,381,765	1,381,765		(3,454)		(3,454)					26,534	
77509N-AK-9	ROGERS CABLE INC	A	01/25/2013	WELLS FARGO BROKERAGE SERVICES	09/19/2013	JPMORGAN CHASE & CO.	5,850,000	6,167,304	5,988,587	5,984,264		(183,040)		(183,040)			4,323	4,323	329,794	120,656
777779-AD-1	ROSETTA RESOURCES INC		04/18/2013	J. P. MORGAN SECURITIES, INC.	09/19/2013	CANTOR FITZGERALD	1,550,000	1,550,000	1,488,000	1,550,000							(62,000)	(62,000)	34,391	
74977X-AA-9	RSI HOME PRODUCTS INC		02/15/2013	BANK OF AMERICA	02/15/2013	BANK OF AMERICA	500,000	500,000	507,500	500,000							7,500	7,500		
783764-AR-4	RYLAND GROUP		07/24/2013	Various	10/21/2013	BANK OF AMERICA/MERRILL LYNCH	1,120,000	1,092,463	1,064,000	1,093,033		571		571			(29,033)	(29,033)	33,946	18,953
78572X-AD-3	SABRA HEALTH/CAPTL CORP		05/20/2013	BANK OF AMERICA	05/21/2013	BANK OF AMERICA	200,000	200,000	202,500	200,000							2,500	2,500	30	
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP		01/04/2013	STERNE AGEE & LEACH	10/24/2013	BANK OF AMERICA/MERRILL LYNCH	1,015,000	1,101,275	1,051,794	1,091,576		(9,699)		(9,699)			(39,782)	(39,782)	53,175	6,160
80007P-AN-9	SANDRIDGE ENERGY INC		01/10/2013	OPPENHEIMER & CO. INC	01/25/2013	J. P. MORGAN SECURITIES, INC.	2,500,000	2,618,750	2,665,625	2,618,100		(650)		(650)			47,525	47,525	70,313	62,500
80282K-AC-0	SANTANDER HOLDINGS USA INC	R	08/22/2013	BANK OF AMERICA/MERRILL LYNCH	08/23/2013	Various	12,500,000	12,477,250	12,569,806	12,477,258		8		8			92,548	92,548	799	
80283L-AA-1	SANTANDER UK PLC	F	10/31/2013	BANK OF AMERICA/MERRILL LYNCH	11/05/2013	Various	15,000,000	14,952,150	15,014,600	14,952,153		3		3			62,447	62,447	694	
806261-AE-3	SCHAEFFLER FINANCE BV	F	04/23/2013	CITIBANK	04/23/2013	CITIBANK	300,000	300,000	303,000	300,000							3,000	3,000		
81726J-AZ-4	SENSATA TECHNOLOGY FINANCE CO LLC TL		03/06/2013	Various	12/11/2013	Various	14,221,817	14,250,294	14,245,775	14,245,457		(4,836)		(4,836)			318	318	173,893	
78413H-AA-7	SES SA	F	03/26/2013	BANK OF AMERICA	04/04/2013	Various	10,000,000	9,951,800	10,123,800	9,951,834		34		34			171,966	171,966	3,000	
822538-AA-2	SHELF DRILL HOLD LTD	F	05/24/2013	JEFFERIES & COMPANY, INC.	08/12/2013	JEFFERIES & COMPANY, INC.	1,250,000	1,350,000	1,331,250	1,345,237		(4,763)		(4,763)			(13,987)	(13,987)	31,146	8,685
822582-BC-5	SHELL INTERNATIONAL FINANCE BV	F	11/12/2013	GOLDMAN, SACHS & CO.	12/20/2013	GOLDMAN, SACHS & CO.	25,000,000	25,000,000	25,023,250	25,000,000							23,250	23,250	12,830	
991432-9A-5	SHIP LUXCO 3 (WORLDPAY) FACILITY C2	F	07/22/2013	GOLDMAN, SACHS & CO.	08/05/2013	GOLDMAN, SACHS & CO.	2,000,000	1,990,000	2,020,000	1,990,053		53		53			29,947	29,947	(11,492)	
829259-AK-6	SINCLAIR TELEVISION GROU		03/26/2013	J. P. MORGAN SECURITIES, INC.	07/01/2013	EXCHANGE	6,000,000	5,985,000	5,985,377	5,985,377		377		377					79,729	
82967N-AJ-7	SIRIUS XM RADIO INC		05/03/2013	J. P. MORGAN SECURITIES, INC.	05/13/2013	BANK OF AMERICA	4,900,000	4,905,625	4,903,500	4,905,625							(2,125)	(2,125)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
82967N-AL-2	SIRIUS XM RADIO INC		05/06/2013	BANK OF AMERICA	10/23/2013	BANK OF AMERICA/MERRILL LYNCH	250,000	250,625	230,000	250,598		(27)		(27)			(20,598)	(20,598)	5,203	
82967N-AN-8	SIRIUS XM RADIO INC		07/29/2013	BANK OF AMERICA	07/30/2013	OPPENHEIMER & CO. INC	5,000,000	5,000,000	5,000,000	5,000,000									799	
78428G-AA-2	SIWF MERGER SUB/SPRING I		05/21/2013	J. P. MORGAN SECURITIES, INC.	09/20/2013	JPMORGAN CHASE & CO.	500,000	500,000	493,750	500,000							(6,250)	(6,250)	9,635	
830505-AP-8	SKANDINAVISKA ENSKILDA	F	03/13/2013	CITIBANK	03/18/2013	Various	20,000,000	19,885,000	19,957,100	19,885,123		123		123			71,977	71,977	1,944	
78442F-EP-9	SLM CORP		01/23/2013	BANK OF AMERICA	01/24/2013	Various	5,000,000	5,160,150	5,187,500	5,159,986		(164)		(164)			27,514	27,514	73,733	73,194
78454L-AG-5	SM ENERGY CO		05/15/2013	BANK OF AMERICA	09/16/2013	JPMORGAN CHASE & CO.	2,000,000	2,000,000	1,845,000	2,000,000							(155,000)	(155,000)	33,056	
83545G-AW-2	SONIC AUTOMOTIVE INC		05/07/2013	WUNDERLICH SECURITIES LLC	06/27/2013	CITIBANK	1,000,000	1,025,000	965,000	1,024,623		(377)		(377)			(59,623)	(59,623)	7,361	139
84762N-AT-8	SPECTRUM BRANDS INITIAL US TL		01/09/2013	DEUTSCHE BANK SECURITIES	01/11/2013	DEUTSCHE BANK SECURITIES	250,000	247,500	250,625	247,502		2		2			3,123	3,123	(27)	
847788-AQ-9	SPEEDWAY MOTORSPORTS INC		05/22/2013	EXCHANGE	08/20/2013	BARCLAYS	200,000	209,186	212,500	208,614		(572)		(572)			3,886	3,886	7,575	4,163
847788-AR-7	SPEEDWAY MOTORSPORTS INC		01/08/2013	BANK OF AMERICA	05/22/2013	EXCHANGE	200,000	210,000	209,186	209,186		(814)		(814)					10,913	6,000
85207U-AB-1	SPRINT CORP		09/04/2013	JPMORGAN CHASE & CO.	09/11/2013	BANK OF AMERICA/MERRILL LYNCH	2,215,000	2,215,000	2,286,988	2,215,000							71,988	71,988	2,423	
852061-AS-9	SPRINT NEXTEL CORP		04/29/2013	Various	09/04/2013	Various	5,075,000	5,269,625	4,719,750	5,263,903		(5,722)		(5,722)			(544,153)	(544,153)	249,521	138,350
853254-AJ-9	STANDARD CHARTERED PLC	F	01/08/2013	BANK OF AMERICA	01/09/2013	Various	10,000,000	9,988,500	10,086,000	9,988,508		8		8			97,492	97,492	3,292	
857477-AL-7	STATE STREET CORP		05/08/2013	BANK OF AMERICA	05/31/2013	Various	13,000,000	12,978,940	12,776,290	12,979,019		79		79			(202,729)	(202,729)	17,653	
86680W-AB-1	SUN MERGER SUB INC		07/19/2013	MORGAN STANLEY DEAN WITTER	07/30/2013	CREDIT SUISSE FIRST BOSTON CORPORATION	400,000	400,000	401,500	400,000							1,500	1,500	131	
86722A-AC-7	SUNCOKE ENERGY INC		02/26/2013	JEFFERIES & COMPANY, INC.	08/12/2013	BARCLAYS BANK	1,200,000	1,275,000	1,284,000	1,268,143		(6,857)		(6,857)			15,857	15,857	49,308	7,625
86723C-AA-6	SUNCOKE ENRGY PART LP/FI		01/17/2013	J. P. MORGAN SECURITIES, INC.	01/18/2013	STERNE AGEE & LEACH	600,000	600,000	622,500	600,000							22,500	22,500		
991410-9A-1	SURVEYMONKEY.COM LLC TERM LOAN		03/14/2013	J. P. MORGAN SECURITIES, INC.	03/21/2013	J. P. MORGAN SECURITIES, INC.	500,000	497,500	500,625	497,508		8		8			3,118	3,118	(1,010)	
86960B-AC-6	SVENSKA HANDELSBANKEN AB	F	03/15/2013	BANK OF AMERICA	03/18/2013	Various	15,000,000	14,950,650	14,943,400	14,950,650							(7,250)	(7,250)		
87612B-AK-8	TARGA RESOURCES PARTNERS		02/07/2013	EXCHANGE	06/28/2013	CALLED @ 106.37500000	3,000,000	3,210,500	3,000,000	3,200,187		(10,314)		(10,314)			(200,187)	(200,187)	269,344	3,188
87612B-AN-2	TARGA RESOURCES PARTNERS		05/09/2013	WELLS FARGO	09/16/2013	STERNE AGEE CLEARING INC.	800,000	800,000	714,000	800,000							(86,000)	(86,000)	11,806	
877249-AC-6	TAYLOR MORRISON COMM/MON		04/11/2013	CITIBANK	10/10/2013	BARCLAYS	1,400,000	1,400,000	1,321,250	1,400,000							(78,750)	(78,750)	36,750	
87938W-AQ-6	TELEFONICA EMISIONES SAU	F	04/17/2013	GOLDMAN, SACHS & CO.	10/21/2013	Various	33,000,000	33,000,000	32,734,450	33,000,000							(265,550)	(265,550)	452,785	
87243Q-AC-0	TENET HEALTHCARE CORP		09/13/2013	BANK OF AMERICA/MERRILL LYNCH	09/18/2013	BANK OF AMERICA/MERRILL LYNCH	2,700,000	2,700,000	2,808,000	2,700,000							108,000	108,000		
88033G-BX-7	TENET HEALTHCARE CORP		01/22/2013	BANK OF AMERICA	02/12/2013	BANK OF AMERICA	1,800,000	1,800,000	1,773,000	1,800,000							(27,000)	(27,000)	2,250	
88033G-BZ-2	TENET HEALTHCARE CORP		05/23/2013	Various	12/19/2013	Various	5,100,000	5,082,125	5,083,077	5,083,077		952		952					59,251	
88160J-AB-5	TESORO CORP INITIAL TERM LOAN		06/07/2013	Various	10/25/2013	VARIOUS	5,700,000	5,759,450	5,700,000	5,751,905		(7,545)		(7,545)			(51,905)	(51,905)	76,415	
88160Q-AD-5	TESORO LOGISTICS LP		09/16/2013	EXCHANGE	09/16/2013	JPMORGAN CHASE & CO.	1,900,000	1,900,000	1,900,000	1,900,000									15,517	14,547
88160Q-AC-7	TESORO LOGISTICS LP/CORP		07/29/2013	BANK OF AMERICA	09/16/2013	EXCHANGE	1,900,000	1,900,000	1,900,000	1,900,000									14,547	
883556-BF-8	THERMO FISHER SCIENTIFIC INC		12/04/2013	BARCLAYS	12/05/2013	Various	10,000,000	9,973,000	9,989,800	9,973,000							16,800	16,800		
87264A-AH-8	T-MOBILE USA INC		11/18/2013	JPMORGAN CHASE & CO.	11/18/2013	JPMORGAN CHASE & CO.	100,000	100,000	100,750	100,000							750	750		
87261N-AG-5	TMX FIN LLC/TITLEMAX FIN		07/17/2013	JEFFERIES & COMPANY, INC.	07/17/2013	JEFFERIES & COMPANY, INC.	1,750,000	1,750,000	1,798,125	1,750,000							48,125	48,125		
88947E-AQ-3	TOLL BROTHERS FINANCE CORP		11/12/2013	CITIGROUP GLOBAL MARKETS	11/18/2013	RBC DOMINION SECURITIES	1,840,000	1,839,724	1,833,100	1,839,724							(6,624)	(6,624)		
89114Q-AG-3	TORONTO-DOMINION BANK	A	04/23/2013	GOLDMAN, SACHS & CO.	05/09/2013	Various	29,000,000	28,980,570	29,135,850	28,980,628		58		58			155,222	155,222	6,261	
891906-AB-5	TOTAL SYSTEM SERVICES IN		05/15/2013	J. P. MORGAN SECURITIES, INC.	05/16/2013	Various	8,000,000	7,939,200	8,036,330	7,939,200							97,130	97,130		
892234-AA-3	TOWNSQUARE RADIO LLC		11/08/2013	RBC DOMINION SECURITIES	11/08/2013	RBC DOMINION SECURITIES	750,000	796,875	800,625	796,875							3,750	3,750	8,063	8,063
893647-AQ-0	TRANSDIGM INC		06/12/2013	Various	08/07/2013	EXCHANGE	2,500,000	2,577,500	2,575,484	2,575,484		(2,016)		(2,016)					42,778	21,694
893647-AR-8	TRANSDIGM INC		08/07/2013	EXCHANGE	08/07/2013	BARCLAYS BANK	1,000,000	1,038,843	980,000	1,038,751		(92)		(92)			(58,751)	(58,751)	17,875	17,111
89604B-AP-3	TRIBUNE CO TRANCHE B TL (EXIT)		01/22/2013	Various	04/15/2013	VARIOUS	2,500,000	2,475,000	2,518,703	2,475,814		814		814			42,889	42,889	16,249	
89641U-AA-9	TRINITY ACQUISITION PLC	F	08/08/2013	BARCLAYS BANK	08/26/2013	MORGAN STANLEY	5,000,000	4,971,950	4,857,650	4,972,037		87		87			(114,387)	(114,387)	8,993	
89668Q-AA-6	TRINSEO OP / TRINSEO FIN	F	01/24/2013	DEUTSCHE BANK SECURITIES	01/24/2013	OPPENHEIMER & CO. INC	700,000	700,000	714,000	700,000							14,000	14,000		
896818-AG-6	TRIUMPH GROUP INC		02/11/2013	RBC DOMINION SECURITIES	02/11/2013	RBC DOMINION SECURITIES	400,000	400,000	402,000	400,000							2,000	2,000		
N8879V-AB-3	TRONOX PIGMENTS (NETHERLANDS) BV TL	F	05/21/2013	GOLDMAN, SACHS & CO.	05/23/2013	J. P. MORGAN SECURITIES, INC.	1,500,000	1,492,500	1,520,625	1,492,505		5		5			28,120	28,120	(7,504)	
87264M-AJ-8	TRW AUTOMOTIVE INC		02/25/2013	BANK OF AMERICA	02/27/2013	BANK OF AMERICA	450,000	450,000	455,625	450,000							5,625	5,625	225	
87311X-AD-0	TW TELECOM HOLDINGS INC		01/18/2013	EXCHANGE	09/17/2013	CREDIT SUISSE	1,125,000	1,125,000	1,072,969	1,125,000							(52,031)	(52,031)	58,453	17,805
90290P-AB-0	U.S. RENAL CARE INC. TL		09/25/2013	BARCLAYS BANK	10/15/2013	BARCLAYS BANK	500,000	495,000	500,625	495,042		42		42			5,583	5,583	(1,781)	
90472V-AE-1	UNIFRAX HOLDING CO NEW TERM DOLLAR LOAN		03/07/2013	Various	10/10/2013	Various	500,000	497,500	500,000	497,755		255		255			2,245	2,245	11,246	
907818-DQ-8	UNION PACIFIC CORP		09/30/2013	EXCHANGE	09/06/2013	Various	3,700,000	3,046,807	3,614,493	3,050,388		3,581		3,581			564,105	564,105	7,495	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
909218-AB-5	UNIT CORP		04/01/2013	Various	10/11/2013	BANK OF AMERICA/MERRILL LYNCH	6,000,000	6,097,118	6,187,500	6,086,899		(10,219)		(10,219)			100,601	100,601	366,583	76,556
91359P-AK-6	UNIVERSAL HOSPITAL SERVI		02/07/2013	BARCLAYS BANK	05/09/2013	EXCHANGE	2,250,000	2,393,438	2,388,070	2,388,070		(5,367)		(5,367)					129,625	88,164
90346W-AA-1	US AIRWAYS 2013-1A PTT ABS		04/10/2013	GOLDMAN, SACHS & CO.	04/17/2013	Various	7,500,000	7,500,000	7,562,500	7,500,000							62,500	62,500		
90343X-AF-1	US AIRWAYS TRANCHE B-1 TL		07/02/2013	CITIBANK	07/09/2013	CITIBANK	1,000,000	995,000	997,500	995,014		14		14			2,486	2,486	(2,104)	
903293-BC-1	USG CORP		10/28/2013	GOLDMAN, SACHS & CO.	11/13/2013	GOLDMAN, SACHS & CO.	1,200,000	1,200,000	1,230,000	1,200,000							30,000	30,000	3,525	
91911X-AQ-7	VALEANT PHARMACEUTICALS	I	01/02/2013	BANK OF AMERICA	05/28/2013	BANK OF AMERICA	5,000,000	5,406,250	5,320,000	5,386,316		(19,934)		(19,934)			(66,316)	(66,316)	227,250	133,125
92210M-AG-9	VANTIV LLC TERM LOAN		08/16/2013	Various	11/07/2013	VARIOUS	12,083,333	12,097,292	12,041,003	12,096,295		(997)		(997)			(55,292)	(55,292)	88,736	
92210M-AC-8	VANTIV LLC TRANCHE A TL		03/01/2013	Various	05/15/2013	Various	6,910,256	6,876,901	6,910,256	6,910,256		33,356		33,356					35,015	
92343E-AE-2	VERISIGN INC		04/11/2013	J. P. MORGAN SECURITIES, INC.	09/12/2013	BANK OF AMERICA/MERRILL LYNCH	1,600,000	1,600,000	1,472,000	1,600,000							(128,000)	(128,000)	31,039	
92343V-BQ-6	VERIZON COMMUNICATIONS INC		09/11/2013	JPMORGAN CHASE & CO.	09/11/2013	BANK OF AMERICA/MERRILL LYNCH	20,000,000	19,974,000	20,703,400	19,974,000							729,400	729,400		
92553P-AT-9	VIACOM INC		08/12/2013	CITIBANK	08/20/2013	CITIGROUP GLOBAL MARKETS	15,000,000	14,845,200	14,645,050	14,845,336		136		136			(200,286)	(200,286)	7,083	
92553P-AU-6	VIACOM INC		08/12/2013	J. P. MORGAN SECURITIES, INC.	08/12/2013	NOMURA SECURITIES INTERNATIONAL, INC.	5,000,000	4,967,650	5,042,050	4,967,650							74,400	74,400		
92937V-AH-9	WADDINGTON NORTH AMERICA (WNA) 2013 US T		07/31/2013	BARCLAYS BANK	08/30/2013	BARCLAYS BANK	702,240	698,729	706,629	698,765		36		36			7,864	7,864	529	
92937V-AB-2	WADDINGTON NORTH AMERICA 2013 CN TL		07/31/2013	BARCLAYS BANK	08/30/2013	BARCLAYS BANK	1,292,760	1,286,296	1,300,840	1,286,362		66		66			14,478	14,478	975	
931142-DE-0	WAL-MART STORES INC		04/04/2013	MORGAN STANLEY DEAN WITTER	06/20/2013	Various	28,500,000	28,479,765	28,490,090	28,480,175		410		410			9,915	9,915	10,483	
94973B-AA-9	WELLS ENTERPRISES INC		01/15/2013	BANK OF MONTREAL	01/15/2013	BANK OF MONTREAL	500,000	500,000	518,750	500,000							18,750	18,750		
950589-AJ-0	WENDYS INTL INC TERM B LOAN		06/12/2013	Various	09/30/2013	VARIOUS	1,000,000	1,000,000	1,002,494	1,000,000							2,494	2,494	5,762	
961214-CE-1	WESTPAC BANKING CORP	F	11/18/2013	CITIGROUP GLOBAL MARKETS	12/20/2013	CITIGROUP GLOBAL MARKETS	25,000,000	25,000,000	25,015,250	25,000,000							15,250	15,250	14,372	
96208T-AA-2	WEX INC		01/25/2013	WELLS FARGO	01/28/2013	WELLS FARGO	750,000	750,000	753,750	750,000							3,750	3,750		
96332H-CF-4	WHIRLPOOL CORP		02/22/2013	CITIBANK	02/25/2013	MORGAN STANLEY DEAN WITTER	7,000,000	6,986,070	7,045,430	6,986,073		3		3			59,357	59,357	719	
146303-AF-9	WILLIAM CARTER		08/07/2013	BANK OF AMERICA	08/12/2013	BANK OF AMERICA	1,000,000	1,000,000	1,010,000	1,000,000							10,000	10,000	438	
97381W-AY-0	WINDSTREAM CORP		01/08/2013	WELLS FARGO	04/18/2013	EXCHANGE	250,000	250,000	250,000	250,000									3,763	
97381W-BA-1	WINDSTREAM CORP		08/12/2013	GOLDMAN, SACHS & CO.	12/26/2013	EXCHANGE	2,000,000	2,070,000	2,066,879	2,066,879		(3,121)		(3,121)					51,667	
982526-AQ-8	WM WRIGLEY JR CO		10/16/2013	CITIGROUP GLOBAL MARKETS	10/24/2013	RBC DOMINION SECURITIES	15,000,000	14,985,150	15,333,150	14,985,192		42		42			347,958	347,958	11,250	
98152E-AG-4	WORLD OMNI MASTER OWNER TRUST		02/20/2013	BARCLAYS BANK	03/20/2013	NOMURA SECURITIES INTERNATIONAL, INC.	12,000,000	12,000,000	12,007,031	12,000,000							7,031	7,031	4,799	
98978V-AD-5	ZOETIS INC		01/28/2013	Various	11/04/2013	EXCHANGE	11,705,000	11,720,211	11,716,441	11,716,413		(3,799)		(3,799)			28	28	103,199	643
98978V-AF-0	ZOETIS INC		01/16/2013	BANK OF AMERICA	11/04/2013	EXCHANGE	8,000,000	7,995,440	7,996,106	7,996,111		671		671			(5)	(5)	115,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,886,548,968	2,895,036,320	2,893,669,054	2,893,922,715		(86,357,402)		(86,357,402)			(253,660)	(253,660)	18,470,263	4,244,664
83367T-BF-5	SOCIETE GENERALE SA	F	12/11/2013	SOCIETE GENERALE	12/11/2013	CREDIT SUISSE	1,400,000	1,400,000	1,412,250	1,400,000							12,250	12,250		
4899999. Subtotal - Bonds - Hybrid Securities							1,400,000	1,400,000	1,412,250	1,400,000							12,250	12,250		
8399998. Total - Bonds							6,424,933,422	6,417,262,844	6,424,354,913	6,416,204,063		(86,302,578)		(86,302,578)			8,150,850	8,150,850	22,025,919	6,469,881
8999998. Total - Preferred Stocks																				
00287Y-10-9	ABBVIE INC		06/30/2013	Various	11/26/2013	Various	24,916.000	1,107,445	1,211,245	1,030,027			77,418	(77,418)			181,218	181,218	19,950	
G1151C-10-1	ACCENTURE PLC		05/03/2013	DEUTSCHE BANK AG	05/31/2013	GOLDMAN, SACHS & CO.	2,151.000	171,005	176,616	171,005							5,611	5,611		
00507V-10-9	ACTIVISION BLIZZARD INC		06/30/2013	Various	11/26/2013	Various	362,874.000	5,351,654	5,734,196	5,247,209			104,445	(104,445)			486,987	486,987		
00751Y-10-6	ADVANCED AUTO PARTS INC.		06/30/2013	Various	12/17/2013	Various	57,665.000	4,623,746	6,201,526	4,612,490			11,256	(11,256)			1,589,035	1,589,035	6,920	
00846U-10-1	AGILENT TECHNOLOGIES INC		06/30/2013	GOLDMAN, SACHS & CO.	10/01/2013	Various	232,698.000	9,792,206	12,053,720	9,744,454			47,752	(47,752)			2,309,266	2,309,266	70,457	
F0191J-34-1	ALCATEL-LUCENT	D	11/19/2013	DIRECT	11/29/2013	VARIOUS	281,417.960													
018490-10-2	ALLERGAN I NC COM		09/30/2013	Various	12/17/2013	Various	139,886.000	12,796,244	13,963,193	12,587,099			209,146	(209,146)			1,376,094	1,376,094	13,989	
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		09/30/2013	Various	11/26/2013	Various	360,244.000	11,242,229	7,225,980	8,130,707			3,111,522	(3,111,522)			(904,727)	(904,727)	666,451	
025537-10-1	AMERICAN ELEC PWR INC		09/04/2013	Various	12/02/2013	Various	279,479.000	12,271,920	13,297,669	12,271,920							1,025,749	1,025,749	237,949	
03027X-10-0	AMERICAN TOWER CORP		06/30/2013	DEUTSCHE BANK AG	11/26/2013	DEUTSCHE BANK AG	20,486.000	1,586,026	1,598,782	1,498,961			87,066	(87,066)			99,821	99,821	11,267	
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		09/30/2013	Various	11/26/2013	Various	678,253.000	10,222,695	6,786,911	7,854,170			2,368,525	(2,368,525)			(1,067,259)	(1,067,259)	508,690	
037833-10-0	APPLE INC.		06/30/2013	JPMORGAN CHASE & CO.	12/16/2013	Various	58,000.000	24,682,192	24,555,979	24,446,392			235,800	(235,800)			109,587	109,587	73,200	
N07059-21-0	ASML HOLDINGS NV		05/31/2013	MERGER	06/28/2013	Various	805.140	65,434	64,855	65,434							(578)	(578)		
T3000G-11-5	BANCA GENERALI SPA	D	09/30/2013	Various	10/04/2013	Various	19,307.000	459,255	461,698	436,455			22,800	(22,800)		2,266	22,976	25,242		
G08036-12-4	BARCLAYS ORD GBP0.25	D	10/09/2013	UNION BANK OF SWITZERLAND	10/18/2013	MORGAN STANLEY	28,876.000	124,643	127,871	124,643						2,008	1,221	3,228		
067383-10-9	BARD (C.R.) INC.		05/03/2013	DEUTSCHE BANK AG	11/26/2013	DEUTSCHE BANK AG	8,433.000	856,540	1,143,684	856,540							287,144	287,144	3,272	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
08986R-11-9	BIGLARI HOLDINGS INC RIGHTS		08/23/2013	DIRECT	09/16/2013	DIRECT	21.000		640								640	640		
D11648-10-8	BILFINGER BERGER SE	D	09/18/2013	GS ALGOS	12/18/2013	Various	7,733.000	798,483	840,526	798,484						24,095	17,947	42,042		
09062X-10-3	BIOGEN IDEC INC.		05/03/2013	DEUTSCHE BANK AG	05/31/2013	Various	892.000	195,214	211,837	195,214							16,623	16,623		
055921-10-0	BMC SOFTWARE INC		06/30/2013	Various	09/10/2013	Various	18,722.000	847,990	865,893	845,111			2,879	(2,879)			20,781	20,781		
F1058Q-23-8	BNP PARIBAS S.A.	D	12/06/2013	Various	12/12/2013	Various	44,273.000	3,237,102	3,231,615	3,237,102						32,519	(38,005)	(5,487)		
110122-10-8	BRISTOL MYERS SQUIBB CO		03/13/2013	GOLDMAN, SACHS & CO.	07/11/2013	JPMORGAN CHASE & CO.	106,561.000	3,895,548	4,844,246	3,895,548							948,698	948,698	74,593	
12673P-10-5	CA INC		04/16/2013	GOLDMAN, SACHS & CO.	12/17/2013	GOLDMAN, SACHS & CO.	154,109.000	3,845,185	4,999,895	3,845,185							1,154,711	1,154,711	115,582	
133131-10-2	CAMDEN PROP		09/30/2013	Various	11/26/2013	Various	11,710.000	812,569	680,126	719,462			93,107	(93,107)			(39,336)	(39,336)	14,755	
134429-10-9	CAMPBELL SOUP CO		09/30/2013	DEUTSCHE BANK AG	11/26/2013	DEUTSCHE BANK AG	9,309.000	401,497	371,214	378,969			22,528	(22,528)			(7,755)	(7,755)	5,604	
14149Y-10-8	CARDINAL HEALTH INC		03/27/2013	GOLDMAN, SACHS & CO.	12/16/2013	GOLDMAN, SACHS & CO.	59,780.000	2,500,696	3,932,608	2,500,696							1,431,913	1,431,913	36,167	
14170T-10-1	CAREFUSION CORP		05/06/2013	Various	12/17/2013	GOLDMAN, SACHS & CO.	264,660.000	9,144,054	10,229,320	9,144,054							1,085,266	1,085,266		
151020-10-4	CELGENE CORP.		06/30/2013	Various	11/26/2013	DEUTSCHE BANK AG	9,728.000	1,147,908	1,589,956	1,136,318			11,590	(11,590)			453,638	453,638		
156700-10-6	CENTURYLINK INC		05/03/2013	Various	05/31/2013	Various	166,214.000	6,069,726	5,676,105	6,069,726							(393,621)	(393,621)	89,756	
18683K-10-1	CLIFFS NATURAL RESOURCES INC		10/10/2013	Various	12/17/2013	Various	341,030.000	7,066,221	8,060,926	6,992,791			73,430	(73,430)			1,068,135	1,068,135	51,155	
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	04/05/2013	STOCK DIV.	05/31/2013	UBS WARBURG ASIA LIMITED	2,561.000	182,776	165,942	182,776						(13,829)	(3,005)	(16,834)		
Q2721E-10-5	COMPUTERSHARE	D	02/19/2013	STOCK DIV.	05/02/2013	MORGAN STANLEY CO. INC. NEW YORK	477.000	5,362	4,195	5,362						(599)	(567)	(1,167)		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	05/08/2013	Various	05/31/2013	Various	1,899.730	41,335	48,943	41,335						(8,731)	16,339	7,608		
H3698D-50-0	CREDIT SUISSE GROUP RIGHTS	D	04/30/2013	DIRECT	05/13/2013	VARIOUS	83,945.680													
12646R-10-5	CST BRANDS INC		05/02/2013	DISTRIBUTION	05/16/2013	Various	6,344.110	196,283	211,353	196,283							15,070	15,070		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	D	09/19/2013	Various	10/31/2013	JPMORGAN CHASE & CO.	1,454.000	19,856	22,809	19,905						77	2,827	2,904		
25490A-30-9	DIRECTV		05/03/2013	DEUTSCHE BANK AG	05/31/2013	GOLDMAN, SACHS & CO.	5,949.000	344,388	363,656	344,388							19,268	19,268		
25746U-10-9	DOMINION RES INC VA		08/27/2013	Various	12/02/2013	Various	186,367.000	10,794,510	12,304,119	10,794,510							1,509,609	1,509,609	147,860	
26153M-20-0	DREAM UNLIMTED CORP CLASS A	C	05/29/2013	DIRECT	06/17/2013	CITIGROUP GLOBAL MARKETS	5,800.000	52,459	67,410	52,459						3,190	11,761	14,951		
233331-10-7	DTE ENERGY CO		09/04/2013	Various	12/02/2013	GOLDMAN, SACHS & CO.	97,939.000	6,460,652	6,605,107	6,460,652							144,455	144,455	76,108	
26441C-20-4	DUKE ENERGY HLDG CORP		09/04/2013	Various	12/02/2013	Various	183,946.000	12,224,790	12,868,620	12,224,790							643,830	643,830	247,005	
N3114C-80-8	EADS(EURO AERO DEF EUR1	D	09/18/2013	GS ALGOS	10/17/2013	Various	11,129.000	689,485	731,227	689,485						9,956	31,786	41,742		
26885G-10-9	ERA GROUP INC		03/31/2013	Various	03/31/2013	VARIOUS	0.000						761	(761)						
313549-12-3	FEDERAL MOGUL CORP RIGHTS		06/05/2013	DIRECT	06/27/2013	VARIOUS	300.000													
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		09/30/2013	Various	11/26/2013	Various	12,087.000	1,322,251	1,261,909	1,226,226			96,025	(96,025)			35,683	35,683	18,251	
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		03/13/2013	Various	04/04/2013	GOLDMAN, SACHS & CO.	123,342.000	4,633,559	4,848,816	4,633,559							215,257	215,257	17,594	
335934-10-5	FIRST QUANTUM MINERALS LTD	C	04/10/2013	MERGER	05/31/2013	Various	5,594.040	106,086	100,553	106,086						(2,177)	(3,355)	(5,533)		
33616C-10-0	FIRST REPUBLIC BANK		06/30/2013	Various	11/26/2013	Various	60,727.000	2,374,682	2,820,458	2,338,317			36,366	(36,366)			482,141	482,141	15,023	
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	03/22/2013	GOLDMAN, SACHS & CO.	12/16/2013	JPMORGAN CHASE & CO.	372,578.000	2,505,614	2,735,473	2,505,614							229,859	229,859		
G3922B-10-7	GENPACT LTD		03/18/2013	DISTRIBUTION	03/26/2013	JPMORGAN CHASE & CO.	22,405.000	386,934	398,773	386,934							11,838	11,838		
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	10/10/2013	Various	12/02/2013	Various	386,515.000	2,031,215	1,969,157	2,031,215						45,338	(107,396)	(62,057)		
MM0008-XM-7	GREAT EAGLE HOLDINGS RIGHTS	D	05/08/2013	DIRECT	05/24/2013	VARIOUS	317.760													
404428-20-3	H & R REIT	C	04/09/2013	MERGER	05/31/2013	ITG, INC CANADA	1,872.000	43,103	41,851	43,103						(831)	(422)	(1,252)	262	
S88W88-69-8	HAKON INVEST AB RIGHTS	D	05/03/2013	DIRECT	05/20/2013	MORGAN STANLEY CO. INC. NEW YORK	814.510		9,364								9,364	9,364		
413875-10-5	HARRIS CORP.		04/16/2013	GOLDMAN, SACHS & CO.	12/17/2013	Various	89,764.000	3,893,931	5,956,960	3,893,931							2,063,029	2,063,029	108,614	
40414L-10-9	HCP INC		09/30/2013	Various	11/26/2013	Various	71,223.000	3,382,588	2,660,766	2,916,582			466,006	(466,006)			(255,816)	(255,816)	72,398	
42217K-10-6	HEALTH CARE REIT INC		09/30/2013	UNION BANK OF SWITZERLAND	11/26/2013	Various	763.000	51,907	42,875	47,596			4,311	(4,311)			(4,721)	(4,721)	1,167	
42809H-10-7	HESS CORP		06/30/2013	Various	12/16/2013	Various	53,066.000	3,639,233	4,214,506	3,528,358			110,875	(110,875)			686,148	686,148	31,840	
432589-10-9	HILLSHIRE BRANDS CO		10/01/2013	Various	12/17/2013	Various	159,648.000	4,922,724	5,158,123	4,914,296			8,428	(8,428)			243,827	243,827		
423074-10-3	HJ HEINZ CO		05/03/2013	Various	05/31/2013	GOLDMAN, SACHS & CO.	79,206.000	5,143,803	5,721,806	5,143,803							578,003	578,003		
440452-10-0	HORMEL FOODS CORP		03/13/2013	Various	04/05/2013	GOLDMAN, SACHS & CO.	103,858.000	3,736,278	4,167,993	3,736,278							431,715	431,715		
W4229S-14-2	HQ AB RIGHTS	D	03/11/2013	DIRECT	03/22/2013	MORGAN STANLEY CO. INC. NEW YORK	154.300		5								5	5		
N4578E-41-3	ING GROEP NV -CVA OTHER	D	10/09/2013	MS PASSPORT	10/31/2013	JPMORGAN CHASE & CO.	2,280.000	26,198	28,990	26,198						152	2,640	2,792		
460690-10-0	INTERPUBLIC GROUP OF COS INC		03/27/2013	GOLDMAN, SACHS & CO.	12/17/2013	GOLDMAN, SACHS & CO.	386,696.000	5,035,174	6,351,799	5,035,174							1,316,625	1,316,625	87,007	
461202-10-3	INTUIT INC.		05/03/2013	DEUTSCHE BANK AG	05/31/2013	GOLDMAN, SACHS & CO.	14,289.000	861,055	835,035	861,055							(26,021)	(26,021)		
49456B-10-1	KINDER MORGAN INC DEL		09/30/2013	UNION BANK OF SWITZERLAND	10/11/2013	Various	1,136.000	43,145	40,313	40,408			2,738	(2,738)			(94)	(94)	454	
50540R-40-9	LABORATORY CORP AMER HLDGS		03/22/2013	GOLDMAN, SACHS & CO.	12/16/2013	GOLDMAN, SACHS & CO.	28,342.000	2,502,823	2,546,009	2,502,823							43,186	43,186		
F54432-11-1	LAFARGE (FRANCE)	D	10/10/2013	Various	11/11/2013	Various	20,296.000	1,384,214	1,431,737	1,381,991			2,224	(2,224)		16,444	33,302	49,746		
516806-10-6	LAREDO PETROLEUM HOLDINGS INC		12/03/2013	DISTRIBUTION	12/13/2013	Various	23,072.000	603,438	591,187	603,438							(12,251)	(12,251)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
525327-10-2	LEIDOS HOLDINGS INC		05/03/2013	Various	05/31/2013	Various	201,677.000	2,846,453	2,924,254	2,846,453							77,802	77,802	19,862	
527288-10-4	LEUCADIA NATIONAL C		03/01/2013	MERGER	04/09/2013	Various	7,852.140	211,223	223,392	211,223							12,169	12,169	491	
50212V-10-0	LPL FINANCIAL HOLDINGS INC		08/27/2013	DISTRIBUTION	08/28/2013	Various	18,612.000	699,238	691,562	699,238							(7,675)	(7,675)		
549764-10-8	LUFKIN INDUSTRIES INC		06/21/2013	Various	07/01/2013	MERGER	500.000	44,225	44,250	44,225							25	25	13	
570535-10-4	MARKEL CORP		05/02/2013	MERGER	06/07/2013	Various	38.840	20,777	20,523	20,777							(254)	(254)		
579780-20-6	MCCORMICK & CO.		09/30/2013	UNION BANK OF SWITZERLAND	11/26/2013	Various	743.000	51,326	49,709	48,072			3,254	(3,254)			1,637	1,637	505	
580645-10-9	MCGRAW HILL FINANCIAL INC		05/03/2013	Various	05/31/2013	GOLDMAN, SACHS & CO.	6,218.000	328,733	339,186	328,733							10,453	10,453	1,741	
581550-10-3	MCKESSON CORP		05/03/2013	DEUTSCHE BANK AG	11/26/2013	DEUTSCHE BANK AG	1,572.000	169,996	258,376	169,996							88,380	88,380	692	
583334-10-7	MEADWESTVA CO CORP COM		02/06/2013	Various	02/21/2013	Various	96,514.000	3,084,107	3,324,915	3,084,107							240,808	240,808	15,871	
H5498Z-15-1	MEYER BURGER TECHNOLOGY RIGHTS	D	04/29/2013	DIRECT	05/06/2013	UBS AG	2,975.020		2,314								2,314	2,314		
609207-10-5	MONDELEZ INTERNATIONAL INC		09/30/2013	GOLDMAN, SACHS & CO.	12/17/2013	GOLDMAN, SACHS & CO.	190,751.000	6,021,876	6,457,406	5,993,396			28,480	(28,480)			464,009	464,009		
61945C-10-3	MOSAIC COMPANY		08/02/2013	GOLDMAN, SACHS & CO.	12/17/2013	Various	160,000.000	6,554,124	7,078,639	6,554,124							524,515	524,515	40,000	
G6359F-10-3	NABORS INDUSTRIES LTD		06/30/2013	Various	12/16/2013	Various	253,205.000	3,882,362	4,011,432	3,876,569			5,793	(5,793)			134,864	134,864	30,385	
64110D-10-4	NETAPP INC		03/27/2013	GOLDMAN, SACHS & CO.	12/17/2013	GOLDMAN, SACHS & CO.	149,120.000	5,010,039	5,970,176	5,010,039							960,138	960,138	44,736	
65339F-10-1	NEXTERA ENERGY INC		09/04/2013	Various	12/02/2013	JPMORGAN CHASE & CO.	116,965.000	9,352,137	9,920,189	9,352,137							568,052	568,052	152,494	
N63218-10-6	NIELSEN HOLDINGS B V		06/30/2013	UNION BANK OF SWITZERLAND	11/26/2013	Various	3,335.000	113,090	133,913	112,023			1,067	(1,067)			21,891	21,891	1,334	
J28583-16-9	NIPPON PAPER INDUSTRIES CO LTD	D	04/01/2013	MERGER	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	8,200.000	127,053	106,352	127,053						(9,677)	(11,024)	(20,701)		
D5813Z-10-4	NORMA GROUP ORD	D	10/10/2013	Various	10/18/2013	BERENBERG	737.000	33,297	36,434	33,297						426	2,711	3,137		
664397-10-6	NORTHEAST UTILITIES		09/04/2013	GOLDMAN, SACHS & CO.	11/19/2013	CITIGROUP GLOBAL MARKETS	37,816.000	1,521,887	1,600,085	1,521,887							78,198	78,198	13,897	
67020Y-10-0	NUANCE COMMUNICATIONS INC		09/06/2013	Various	12/10/2013	Various	2,643,520.000	51,293,566	39,388,441	48,608,936			2,684,630	(2,684,630)			(9,220,495)	(9,220,495)		
683399-10-9	ONYX PHARMACEUTICALS INC		09/06/2013	Various	10/02/2013	MERGER	800.000	96,719	100,000	96,719							3,281	3,281		
68389X-10-5	ORACLE CORP COM		05/03/2013	DEUTSCHE BANK AG	05/31/2013	Various	4,948.000	165,164	167,037	165,164							1,873	1,873		
69331C-10-8	P G & E CORP		09/30/2013	UNION BANK OF SWITZERLAND	10/11/2013	Various	1,243.000	55,823	51,394	50,864			4,960	(4,960)			530	530	1,131	
714290-10-3	PERRIGO COMPANY		12/17/2013	Various	12/27/2013	DIRECT	27,475.000	3,560,468	3,560,468	3,560,468									3,935	
F72313-11-1	PEUGEOT SA EUR1	D	09/30/2013	GS ALGOS	10/14/2013	Various	41,973.000	696,635	674,726	690,327			6,308	(6,308)		10,691	(26,291)	(15,600)		
72141R-11-7	PIKSEL INC WARRANTS		08/01/2013	DIRECT	10/16/2013	WRITE OFF OF INVESTMENT	800.000													
724479-10-0	PITNEY BOWES INC		06/30/2013	GOLDMAN, SACHS & CO.	07/30/2013	Various	722,859.000	10,785,581	10,805,965	10,574,620			210,961	(210,961)			231,345	231,345	109,807	
69351T-10-6	PPL CORP		06/26/2013	Various	12/02/2013	Various	225,924.000	6,706,200	6,879,640	6,706,200							173,440	173,440	91,257	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/04/2013	Various	11/19/2013	Various	151,788.000	4,887,028	5,131,090	4,887,028							244,062	244,062	34,599	
74834L-10-0	QUEST DIAGNOSTICS INC		03/27/2013	GOLDMAN, SACHS & CO.	12/17/2013	GOLDMAN, SACHS & CO.	88,416.000	5,005,592	4,794,625	5,005,592							(210,967)	(210,967)	79,574	
756109-10-4	REALTY INCOME CORP		10/16/2013	Various	11/26/2013	Various	182,436.000	8,589,240	6,958,092	7,269,052			1,320,188	(1,320,188)			(310,960)	(310,960)	211,636	
N73430-11-3	REED ELSEVIER (NL)	D	09/18/2013	GS ALGOS	10/11/2013	Various	42,778.000	846,989	837,949	846,989						11,754	(20,794)	(9,040)		
85916J-11-0	Rights on STEREOTAXIS INC Strike = 3		11/04/2013	DIRECT	11/21/2013	VARIOUS	80.000													
G7368G-10-8	ROYAL MAIL PLC	D	10/11/2013	UNION BANK OF SWITZERLAND	10/11/2013	MS PASSPORT	15,558.000	81,871	110,581	81,871							28,709	28,709		
816851-10-9	SEMPRA ENERGY		09/04/2013	Various	12/02/2013	Various	204,940.000	16,812,474	18,322,936	16,812,474							1,510,462	1,510,462	203,010	
G80797-10-6	SIG PLC	D	10/09/2013	REDBURN	10/31/2013	JPMORGAN CHASE & CO.	451.000	1,291	1,463	1,291						11	161	172		
83616T-10-8	SOURCEFIRE		09/06/2013	CHEEVERS	10/08/2013	MERGER	100.000	7,579	7,600	7,579							21	21		
842587-10-7	SOUTHERN CO		06/26/2013	Various	07/22/2013	Various	301,577.000	13,572,641	13,725,668	13,572,641							153,027	153,027	23,684	
855030-10-2	STAPLES INC.		06/03/2013	Various	08/28/2013	Various	705,580.000	9,552,615	9,913,950	9,552,615							361,335	361,335	106,991	
85571Q-10-2	STARZ		08/28/2013	Various	12/17/2013	Various	82,811.000	1,890,881	2,273,821	1,872,571			18,310	(18,310)			401,251	401,251		
871607-10-7	SYNOPSYS INC		04/09/2013	UNION BANK OF SWITZERLAND	11/26/2013	DEUTSCHE BANK AG	7,481.000	260,093	280,087	260,093							19,994	19,994		
871829-10-7	SYSCO CORP		11/25/2013	CITIGROUP GLOBAL MARKETS	12/09/2013	GOLDMAN, SACHS & CO.	98,299.000	3,342,157	3,729,667	3,342,157							387,510	387,510		
87612G-10-1	TARGA RES CORP		05/17/2013	DISTRIBUTION	05/21/2013	GOLDMAN, SACHS & CO.	3,145.000	203,544	201,481	203,544							(2,063)	(2,063)		
H84989-10-4	TE CONNECTIVITY LTD		04/16/2013	GOLDMAN, SACHS & CO.	12/17/2013	GOLDMAN, SACHS & CO.	94,547.000	3,925,805	4,935,532	3,925,805							1,009,727	1,009,727	70,910	
879080-13-3	TEJON RANCH CO WARRANTS		08/29/2013	DIRECT	12/19/2013	ITG	44.000		178								178	178		
W95878-17-4	TELE2 AB B-REDEMPTION SHARES	D	05/16/2013	DIRECT	05/31/2013	UBS AG	19,608.000	80,023	82,397	80,023						2,690	(316)	2,374		
87971M-10-3	TELUS CORP	C	02/08/2013	CONVERSION	05/31/2013	ITG, INC CANADA	33,400.000	747,223	1,162,288	747,223						(24,426)	439,491	415,065	8,935	
887389-10-4	TIMKEN CO.		06/30/2013	Various	10/18/2013	Various	186,623.000	10,291,050	11,144,011	10,245,348			45,703	(45,703)			898,663	898,663	81,629	
891906-10-9	TOTAL SYSTEM SERVICES INC		06/03/2013	DEUTSCHE BANK AG	11/26/2013	DEUTSCHE BANK AG	28,338.000	665,093	867,705	665,093							202,612	202,612	5,668	
90184L-10-2	TWITTER INC		11/07/2013	GOLDMAN, SACHS & CO.	11/07/2013	CITIGROUP GLOBAL MARKETS	10,000.000	260,000	470,388	260,000							210,388	210,388		
G91709-10-8	UBM PLC	D	12/06/2013	Various	12/20/2013	Various	158,735.000	1,783,412	1,627,505	1,783,412						27,012	(182,919)	(155,907)		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		05/31/2013	UNION BANK OF SWITZERLAND	10/11/2013	DEUTSCHE BANK AG	291.000	17,117	19,516	17,117							2,400	2,400		
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		06/03/2013	GOLDMAN, SACHS & CO.	09/30/2013	Various	784,736.000	9,762,344	11,979,999	9,762,344							2,217,655	2,217,655		
959802-10-9	WESTERN UN CO COM		06/03/2013	GOLDMAN, SACHS & CO.	07/30/2013	Various	646,078.000	9,787,970	11,681,848	9,787,970							1,893,878	1,893,878	80,760	
97382A-10-1	WINDSTREAM HOLDINGS INC		05/03/2013	Various	05/31/2013	Various	83,229.000	706,987	668,315	706,987							(38,672)	(38,672)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98389B-10-0	XCEL ENERGY INC		08/28/2013	MORGAN STANLEY	12/02/2013	JPMORGAN CHASE & CO.	30,798.000	855,187	860,296	855,187							5,109	5,109	8,623	
985817-10-5	YELP INC		08/15/2013	DISTRIBUTION	10/07/2013	Various	60,342.000	2,027,491	2,390,943	2,027,491							363,452	363,452		
98978V-10-3	ZOETIS INC		07/19/2013	Various	11/26/2013	Various	23,119.100	704,987	726,713	704,987							21,726	21,726	3,005	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								435,058,059	447,194,091	423,522,220			11,536,649	(11,536,649)		128,358	23,543,513	23,671,871	4,270,514	
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	07/19/2013	DIRECT	08/30/2013	DIRECT	77,675.280	6,756,972	6,315,777	6,756,972							(441,196)	(441,196)		
464286-50-9	ISHARES MSCI CANADA ETF	I	05/20/2013	Various	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	33,568.000	929,763	939,488	929,763							9,725	9,725		
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	05/20/2013	Various	05/31/2013	MORGAN STANLEY CO. INC. NEW YORK	112,171.000	6,663,768	6,773,025	6,663,768							109,257	109,257		
46429B-69-7	ISHARES MSCI USA MIN VOL		08/16/2013	Various	12/17/2013	Various	58,000.000	1,887,520	2,026,708	1,887,520							139,188	139,188	18,891	
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		04/01/2013	Various	04/10/2013	Various	9,144.000	811,934	832,586	811,934							20,652	20,652	942	
78462F-10-3	SPDR S&P 500 ETF TRUST		04/01/2013	Various	04/09/2013	MORGAN STANLEY	30,644.000	4,668,089	4,809,100	4,668,089							141,011	141,011	15,664	
922042-85-8	VANGUARD FTSE EMERGING MARKETS ETF	R	09/30/2013	Various	12/18/2013	Various	3,088,981.000	124,873,593	130,323,452	124,845,963			8,743,918	(8,743,918)			5,477,489	5,477,489	1,250,588	
9299999. Subtotal - Common Stocks - Mutual Funds								146,591,640	152,020,137	146,564,011			8,743,918	(8,743,918)			5,456,126	5,456,126	1,286,085	
9799998. Total - Common Stocks								581,649,699	599,214,228	570,086,231			20,280,567	(20,280,567)		128,358	28,999,639	29,127,997	5,556,599	
9899999. Total - Preferred and Common Stocks								581,649,699	599,214,228	570,086,231			20,280,567	(20,280,567)		128,358	28,999,639	29,127,997	5,556,599	
9999999 - Totals								6,998,912,543	7,023,569,141	6,986,290,294		(86,302,578)	20,280,567	(106,583,145)		128,358	37,150,489	37,278,847	27,582,519	6,469,881

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks								XXX	XXX
020002-10-1	ALLSTATE CORP			2CIA1	NO		2,043,668		
1099999. Subtotal - Common Stock - Parent							2,043,668	XXX	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852	2CIB1	NO		780,908,228	42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY		11110	2CIB1	NO		10,894,201	70,000.000	100.0
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511	2CIB1	NO		165,687,568	25,000.000	100.0
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		37907	2CIB1	NO		23,298,911	25,000.000	100.0
29259@-10-5	ENCOMPASS HOME AND AUTO INSURANCE COMPANY		11252	2CIB1	YES	70,000	13,113,674	470,000.000	100.0
29262@-10-0	ENCOMPASS INDEMNITY COMPANY		15130	2CIB1	NO		24,956,166	30,217.000	100.0
29260@-10-2	ENCOMPASS INDEPENDENT INSURANCE COMPANY		11251	2CIB1	YES	87,500	7,418,278	500,000.000	100.0
29261#-10-9	ENCOMPASS INSURANCE COMPANY OF AMERICA		10071	2CIB1	YES	1,133,125	20,941,488	2,000,000.000	100.0
29264#-10-6	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS		12154	2CIB1	YES	30,625	6,696,738	190,000.000	100.0
29262#-10-8	ENCOMPASS INSURANCE COMPANY		10358	2CIB1	NO		10,774,420	50,000.000	100.0
29261@-10-1	ENCOMPASS PROPERTY AND CASUALTY COMPANY		10072	2CIB1	YES	157,500	10,198,592	1,000,000.000	100.0
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY		13167	2CIB1	NO		46,983,762	75,000.000	100.0
66383@-10-6	NORTHBROOK INDEMNITY COMPANY		36455	2CIB1	NO		38,800,864	42,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						1,478,750	1,160,672,892	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY		60186	2CIB1	NO		2,875,119,169	23,800.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer							2,875,119,169	XXX	XXX
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			2CIB4	NO		706,685,003	12,228.000	100.0
1499999. Subtotal - Common Stock - Alien Insurer							706,685,003	XXX	XXX
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC.			2CIB2	NO		2,359,773	2,001,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer							2,359,773	XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			2CIB3	NO		989	1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates							989	XXX	XXX
1899999. Total Common Stocks						1,478,750	4,746,881,494	XXX	XXX
1999999 - Totals						1,478,750	4,746,881,494	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
02016@-10-6	ALLSTATE NEW JERSEY PROPERTY AND CASUALTY COMPANY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29258@-10-6	ENCOMPASS INSURANCE COMPANY NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29264*-10-0	ENCOMPASS PROPERTY AND CASULTY INSURANCE COMPANY OF NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
02011#-10-9	CASTLE KEY INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263#-10-7	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263*-10-1	ENCOMPASS FLORIDIAN INSURANCE COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
01609*-10-3	ALIC REINSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
01989#-10-9	ALLSTATE ASSIGNMENT COMPANY	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
01989@-10-1	ALLSTATE ASSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		1,000,000.000	100.0
02001@-10-3	ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK	ALLSTATE LIFE INSURANCE COMPANY		100,000.000	100.0
02005@-10-9	ALLSTATE SETTLEMENT CORPORATION	ALLSTATE LIFE INSURANCE COMPANY		1,000.000	100.0
16002*-10-4	CHARTER NATIONAL LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		110,000.000	100.0
46118*-10-2	INTRAMERICA LIFE INSURANCE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		300,000.000	100.0
53301#-10-1	LINCOLN BENEFIT LIFE COMPANY	ALLSTATE LIFE INSURANCE COMPANY		25,000.000	100.0
	ALLSTATE LIFE INSURANCE COMPANY OF CANADA	ALLSTATE INSURANCE COMPANY OF CANADA		5,000.000	100.0
	PEMBRIDGE INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		426,980,641.000	100.0
	PAFCO INSURANCE COMPANY	ALLSTATE INSURANCE COMPANY OF CANADA		46,000.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	TREASURY BILL			12/31/2013	JPMORGAN CHASE & CO.	04/03/2014	21,996,908		34			22,000,000	21,996,874			0.000	0.055	MAT		
	TREASURY BILL	C		12/12/2013	BANK MONTREAL / NESBITT BURNS	03/13/2014	1,999,742		73			2,000,000	1,999,669			0.000	0.066	MAT		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations							23,996,649		106			24,000,000	23,996,543			XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds							23,996,649		106			24,000,000	23,996,543			XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
	BANK OF NOVA SCOTIA NY		I	12/30/2013	CITIGROUP GLOBAL MARKETS	03/31/2014	24,989,493		236			25,000,000	24,989,257			0.000	0.170	MAT		
	CAMPBELL SOUP COMPANY			12/30/2013	WELLS FARGO	04/07/2014	9,994,667		111			10,000,000	9,994,556			0.000	0.200	MAT		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							34,984,160		347			35,000,000	34,983,813			XXX	XXX	XXX		
	ALLSTATE CLO REDEEMABLE PRF SHARES			12/19/2013	GOLDMAN, SACHS & CO.	02/01/2014	15,000,000					15,000,000	15,000,000			0.000	0.000	FA		
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							15,000,000					15,000,000	15,000,000			XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							49,984,160		347			50,000,000	49,983,813			XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations							58,980,809		454			59,000,000	58,980,356			XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities							15,000,000					15,000,000	15,000,000			XXX	XXX	XXX		
8399999. Total Bonds							73,980,809		454			74,000,000	73,980,356			XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates												XXX				XXX	XXX	XXX		
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASS			12/30/2013	DIRECT	XXX	7,165,248						7,165,248	438		0.000	0.070	NA	336	
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			12/02/2013	DIRECT	XXX	107,221						107,221	30		0.000	0.060	NA	189	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARK			12/02/2013	DIRECT	XXX	42,366						42,366			0.000	0.010	NA	20	
09248U-61-9	TREASURY TEMP FUND			12/02/2013	DIRECT	XXX	89,926						89,926	4		0.000	0.055	NA	205	
8999999. Subtotal - Class One Money Market Mutual Funds							7,404,762					XXX	7,404,762	472		XXX	XXX	XXX	751	
9199999 - Totals							81,385,571		454			XXX	81,385,117	472		XXX	XXX	XXX	751	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS4192643 ON DB 100 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	01/30/2013	03/20/2018		5,000,000	credit event/(1.0000)		12,201	(48,711)	(70,067)		(70,067)	(80,085)		(2,183)			1FE	0001
CDS CS4205452 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)		(277,041)	(74,194)	(403,641)		(403,641)	(166,156)		39,556			3FE	0001
CDS CS4205460 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)		(274,069)	(74,618)	(403,641)		(403,641)	(168,704)		39,132			3FE	0001
CDS CS4205494 ON WFC 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	04/02/2013	06/20/2018		5,000,000	credit event/(1.0000)		(72,999)	(27,494)	(146,547)		(146,547)	(83,971)		10,423			1FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)		78,719	(76,069)	10,857		10,857	(57,905)		(9,957)			1FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)		78,719	(76,069)	7,898		7,898	(60,863)		(9,957)			1FE	0001
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)		78,719	(76,069)	11,912		11,912	(56,850)		(9,957)			1FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)		78,719	(76,069)	3,825		3,825	(64,936)		(9,957)			1FE	0001
CDS CS4215683 ON ACE 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	06/03/2013	06/20/2018		5,000,000	credit event/(1.0000)		(147,658)	(12,474)	(165,245)		(165,245)	(34,419)		16,831			1FE	0001
CDS SINGLE SWAP CDS (BMY)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	09/06/2013	09/20/2018		5,000,000	credit event/(1.0000)		(192,390)	(26,157)	(193,958)		(193,958)	(13,466)		11,898			1FE	0001
CDS SINGLE SWAP CDS (VZ)	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	09/10/2013	09/20/2014		15,000,000	credit event/(1.0000)		(198,209)	(56,746)	(105,280)		(105,280)	33,842		59,087			2FE	0001
CDS SINGLE SWAP CDS (AALLN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	10/02/2013	12/20/2018		5,000,000	credit event/(1.0000)		195,895	(25,296)	106,660		106,660	(80,051)		(9,184)			2FE	0001
CDS SINGLE SWAP CDS (PBI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	10/03/2013	12/20/2018		10,000,000	credit event/(1.0000)		427,912	(52,345)	46,575		46,575	(361,493)		(19,845)			2FE	0001
CDS SINGLE SWAP CDS (VLO)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	12/12/2013	12/20/2018		5,000,000	credit event/(1.0000)		(47,240)	(13,835)	(38,350)		(38,350)	8,420		471			2FE	0001
CDS SINGLE SWAP CDS (CNQCN)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	12/12/2013	03/20/2019		5,000,000	credit event/(1.0000)		(98,875)	(25,034)	(95,247)		(95,247)	2,690		938			2FE	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)		(99,463)	(13,698)	(66,708)		(66,708)	32,147		608			3FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)		(109,666)	(13,635)	(114,789)		(114,789)	(5,793)		670			5FE	0001
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)		(116,561)	(13,593)	(123,728)		(123,728)	(7,880)		712			4FE	0001
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	credit event/(0.5800)			(29,403)	(37,323)		(37,323)	3,472					2FE	0001
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	10/20/2010	12/20/2015		1,000,000	credit event/(5.0000)	(56,846)		(39,686)	(89,858)		(89,858)	13,118		11,008			3FE	0001
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(119,551)		(78,125)	(91,184)		(91,184)	10,811		23,264			2FE	0001
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015		550,000	credit event/(1.0000)	56,687		(16,560)	885		885	2,547		(10,983)			4FE	0001
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)	(171,979)		(72,858)	(295,355)		(295,355)	(27,232)		28,531			1FE	0001
CDS CS3498884 ON EP 100 12/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	10/17/2011	12/20/2016		5,000,000	credit event/(1.0000)	365,580		(121,376)	(23,605)		(23,605)	(87,337)		(70,681)			3FE	0001
CDS CS3516800 ON CRDSUI-USA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	11/30/2011	12/20/2014		10,000,000	credit event/(1.0000)	(44,863)		(86,693)	(78,403)		(78,403)	(19,897)		14,696			1FE	0001
CDS CS3552656 ON DANBNK 300 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	02/17/2012	03/20/2014		10,000,000	credit event/(3.0000)	(130,923)		(241,491)	(63,169)		(63,169)	199,963		62,676			1FE	0001
CDS CS3578248 ON MWD 100 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	03/16/2012	03/20/2014		10,000,000	credit event/(1.0000)	271,795		(236,723)	(17,179)		(17,179)	182,585		(135,334)			1FE	0001
CDS CS3596166 ON MWD 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG	04/17/2012	06/20/2014		10,000,000	credit event/(1.0000)	453,913		(310,351)	(36,904)		(36,904)	219,220		(208,963)			1FE	0001
CDS CS3598725 ON PLCOAL 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/18/2012	06/20/2017		3,000,000	credit event/(5.0000)	(150,368)		(122,995)	(298,172)		(298,172)	(100,928)		29,088			3FE	0001
CDS CS3603848 ON PKD 500 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/25/2012	06/20/2017		3,000,000	credit event/(5.0000)	(89,593)		(134,687)	(366,235)		(366,235)	(273,144)		17,397			4FE	0001
CDS CS3603863 ON LTD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/25/2012	06/20/2017		5,000,000	credit event/(1.0000)	211,900		(91,840)	(25,090)		(25,090)	(189,587)		(41,146)			3FE	0001
CDS CS3655053 ON KMG 100 06/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	05/17/2012	06/20/2014		5,000,000	credit event/(1.0000)	(5,171)		(48,219)	(19,125)		(19,125)	(10,711)		2,475			2FE	0001
CDS CS3739527 ON MMM 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	06/25/2012	09/20/2017		5,000,000	credit event/(1.0000)	(174,272)		(17,394)	(163,163)		(163,163)	(19,077)		33,300			1FE	0001
CDS CS3798408 ON MWD 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	07/26/2012	09/20/2014		10,000,000	credit event/(1.0000)	420,484		(297,216)	(56,535)		(56,535)	169,308		(195,827)			1FE	0001
CDS CS3857295 ON MCD 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	08/21/2012	09/20/2017		5,000,000	credit event/(1.0000)	(179,713)		(15,302)	(169,674)		(169,674)	(22,877)		35,392			1FE	0001
CDS CS3900806 ON GS 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	09/10/2012	09/20/2014		10,000,000	credit event/(1.0000)	63,860		(132,925)	(62,011)		(62,011)	33,096		(31,536)			1FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										720,939	(683,285)	(2,875,950)	(3,631,572)	XXX	(3,631,572)	(1,082,144)		(327,357)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										720,939	(683,285)	(2,875,950)	(3,631,572)	XXX	(3,631,572)	(1,082,144)		(327,357)			XXX	XXX
CDS CS4192650 ON STAN-BANK 100 03/20/2018	853250A87 - STAN-BANK 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (628530AL1)		Credit	GOLDMAN SACHS INTERNATIONAL	01/30/2013	03/20/2018		5,000,000	1.0000/(credit event)		12,253	44,336	10,061		28,122			(2,192)		5,000,000	1FE	
CDS CS4200321 ON WMI 100 03/20/2018	94106LF#1 - WMI 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (372917AS3)		Credit	GOLDMAN SACHS BANK USA	02/22/2013	03/20/2018		10,000,000	1.0000/(credit event)		48,609	78,472	40,414		266,705			(8,195)		10,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CDS CS4205502 ON BAC 100 06/20/2018	06051GA#6 - BAC 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (06051GEC9)		Credit	CITIBANK N.A.	04/02/2013	06/20/2018		5,000,000	1.0000/(credit event)		(83,296)	49,810	(71,403)		68,469			11,893		5,000,000	1FE	
CDS CS4215691 ON HIG 100 06/20/2018	416515E89 - HIG 100 06/20/2018 due 06/20/2018, CDS attached to Cash Security - (63530QAE9, 682680AQ6)		Credit	GOLDMAN SACHS INTERNATIONAL	06/03/2013	06/20/2018		5,000,000	1.0000/(credit event)		(11,976)	30,670	(10,611)		83,086			1,365		5,000,000	2FE	
CDS CS4218240 ON HIG 100 09/20/2018	APPLIED - HIG 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security - (78403DAE0)		Credit	BARCLAYS BANK PLC	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)		(19,550)	50,398	(17,762)		157,949			1,788		10,000,000	2FE	
CDS SINGLE SWAP CDS (AMGN)	031162F#2 - DS (AMGN) due 09/20/2018, CDS attached to Cash Security - (031162AZ3, 66989GAA8)		Credit	BANK OF AMERICA, N.A.	09/06/2013	09/20/2018		5,000,000	1.0000/(credit event)		110,813	31,202	103,960		152,284			(6,853)		5,000,000	2FE	
CDS SINGLE SWAP CDS (NE)	65505LA*8 - DS (NE) due 12/20/2018, CDS attached to Cash Security - (31620MAD8)		Credit	BANK OF AMERICA, N.A.	09/26/2013	12/20/2018		5,000,000	1.0000/(credit event)		(111,790)	20,858	(106,209)		(11,445)			5,581		5,000,000	2FE	
CDS SINGLE SWAP CDS (GLENLN)	L4370*AA9 - DS (GLENLN) due 12/20/2018, CDS attached to Cash Security - (29250RAS5)		Credit	GOLDMAN SACHS INTERNATIONAL	10/02/2013	12/20/2018		5,000,000	1.0000/(credit event)		(234,560)	27,109	(223,563)		(101,931)			10,997		5,000,000	2FE	
CDS SINGLE SWAP CDS (ECACN)	APPLIED - DS (ECACN) due 03/20/2019, CDS attached to Cash Security - (126650CB4)		Credit	GOLDMAN SACHS BANK USA	12/12/2013	03/20/2019		5,000,000	1.0000/(credit event)		23,334	14,084	23,113		11,718			(221)		5,000,000	2FE	
CDS CS3378565 ON PEG 100 06/20/2016	69362BA#9 - PEG 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security - (771196AS1)		Credit	BANK OF AMERICA, N.A.	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)	(75,655)		116,304	(36,833)		165,275			14,916		10,000,000	2FE	
CDS CS3529613 ON PFE 100 03/20/2017	717081CB0 - PFE 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (00817YAL2, 677050AE6)		Credit	GOLDMAN SACHS BANK USA	01/06/2012	03/20/2017		10,000,000	1.0000/(credit event)	59,338		89,984	36,718		283,128			(11,405)		10,000,000	1FE	
CDS CS3537285 ON PG 100 03/20/2017	742718G#0 - PG 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (191216BA7, 887317AF2)		Credit	GOLDMAN SACHS BANK USA	01/26/2012	03/20/2017		20,000,000	1.0000/(credit event)	428,401		119,548	267,953		553,505			(83,230)		20,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
CDS CS3739535 ON CBE-COOPIN 100 09/20/2017	216871A*4 - CBE-COOPIN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (380956AC6)		Credit	CITIBANK N.A.	06/25/2012	09/20/2017		5,000,000	1.0000/(credit event)	45,140		42,069	32,082		61,098			(8,625)		5,000,000	2FE	
CDS CS3857303 ON KO 100 09/20/2017	191216E#3 - KO 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (891906AA7)		Credit	JPMORGAN CHASE BANK, N.A.	08/21/2012	09/20/2017		5,000,000	1.0000/(credit event)	121,120		26,842	88,720		158,223			(23,853)		5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										578,344	(266,163)	741,687	136,639	XXX	1,876,186			(98,036)		105,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										578,344	(266,163)	741,687	136,639	XXX	1,876,186			(98,036)		105,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										1,299,283	(949,448)	(2,134,263)	(3,494,933)	XXX	(1,755,386)	(1,082,144)		(425,393)		105,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										1,299,283	(949,448)	(2,134,263)	(3,494,933)	XXX	(1,755,386)	(1,082,144)		(425,393)		105,000,000	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										720,939	(683,285)	(2,875,950)	(3,631,572)	XXX	(3,631,572)	(1,082,144)		(327,357)			XXX	XXX
1419999. Subtotal - Replication										578,344	(266,163)	741,687	136,639	XXX	1,876,186			(98,036)		105,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,299,283	(949,448)	(2,134,263)	(3,494,933)	XXX	(1,755,386)	(1,082,144)		(425,393)		105,000,000	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
0149999. Subtotal - Purchased Options - Hedging Other																	XXX							XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0379999. Total Purchased Options - Put Options																	XXX							XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options																	XXX							XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants																	XXX							XXX
0799999. Total Written Options - Put Options																	XXX							XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options																	XXX							XXX
0909999. Subtotal - Swaps - Hedging Effective																	XXX							XXX
INT RATE SWAP1223 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest Rate	OME	07/12/2013	07/16/2018	07/26/2013	SALE		5,000,000	US0003M-(1.5360%			(5,144)	(2,456)						(5,144)			0001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														(5,144)	(2,456)		XXX				(5,144)			XXX
CDS CXB123128 ON CDX.NA.HY.19 12/20/17	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	01/02/2013	12/20/2017	01/24/2013	SALE		60,000,000	credit event/(5.0000)		(1,350,000)	(1,762,500)	(166,714)	(1,333,380)				16,620	(429,120)			0002
CDS BAS02JQX1 ON CDX.NA.IG.19 12/20/17	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	01/02/2013	12/20/2017	01/17/2013	SALE		250,000,000	credit event/(1.0000)		(1,779,244)	(1,556,642)	(89,232)	(1,764,309)				14,935	207,667			0002
CDS CS3332489 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	03/09/2011	03/20/2016	03/21/2013	SALE		7,000,000	credit event/(5.0000)	(654,325)		(702,914)	(48,495)	(389,703)				29,282	(313,211)			0002
CDS CS3429822 ON C 100 09/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	08/11/2011	09/20/2014	01/03/2013	SALE		25,000,000	credit event/(1.0000)	993,018		(313,779)	(4,748)	547,137				776,938	(2,665)	(860,916)		0002
CDS CS3437452 ON NBR-INC 100 09/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	08/05/2011	09/20/2016	01/03/2013	SALE		5,000,000	credit event/(1.0000)	74,353		(9,048)	(537)	53,870				18,669	(121)	(62,918)		0002
CDS CS3539877 ON WY 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	01/30/2012	03/20/2017	01/08/2013	SALE		5,000,000	credit event/(1.0000)	107,868		(51,152)	(1,578)	88,102				106,509	(466)	(139,254)		0002
CDS CS3550080 ON CBSCOR 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	02/08/2012	03/20/2017	02/25/2013	SALE		5,000,000	credit event/(1.0000)	(31,763)		(63,650)	(6,828)	(25,259)				30,030	949	(38,391)		0002
CDS CS3557770 ON CAH 100 03/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	02/24/2012	03/20/2017	02/14/2013	SALE		5,000,000	credit event/(1.0000)	(150,653)		(121,238)	(2,618)	(121,761)				6,380	3,632	523		0002
CDS CS3608979 ON VLOC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/26/2012	06/20/2017	01/30/2013	SALE		5,000,000	credit event/(1.0000)	115,003		(19,075)	(6,028)	97,998				77,284	(1,862)	(117,073)		0002
CDS CS3690886 ON MET 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	06/01/2012	06/20/2017	01/29/2013	SALE		10,000,000	credit event/(1.0000)	881,892		96,422	(22,123)	766,441				580,669	(14,068)	(670,019)		0002
CDS CS3690894 ON LNC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	06/01/2012	06/20/2017	01/22/2013	SALE		10,000,000	credit event/(1.0000)	946,652		188,208	(17,566)	826,368				558,071	(11,456)	(638,160)		0002
CDS CS3690902 ON PRU 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	06/01/2012	06/20/2017	01/22/2013	SALE		10,000,000	credit event/(1.0000)	678,113		67,629	(14,317)	591,950				452,068	(8,206)	(524,321)		0002
CDS CS3690910 ON HIG 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	06/01/2012	06/20/2017	01/29/2013	SALE		10,000,000	credit event/(1.0000)	885,965		50,508	(22,188)	769,981				647,929	(14,133)	(719,473)		0002
CDS CS3706278 ON MET 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG	06/08/2012	06/20/2017	01/25/2013	SALE		10,000,000	credit event/(1.0000)	863,097		80,087	(18,859)	754,912				566,988	(11,915)	(674,825)		0002
CDS CS3706245 ON HARTFORD FINL SERVICES GROUP INC	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	06/08/2012	06/20/2017	01/22/2013	SALE		10,000,000	credit event/(1.0000)	883,444		42,360	(16,843)	774,172				648,720	(10,732)	(731,812)		0002
CDS CS3706252 ON LNC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	06/08/2012	06/20/2017	01/30/2013	SALE		10,000,000	credit event/(1.0000)	991,868		166,562	(24,764)	864,804				601,482	(16,431)	(698,242)		0002
CDS CS3706260 ON PRU 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	06/08/2012	06/20/2017	01/23/2013	SALE		10,000,000	credit event/(1.0000)	676,133		63,402	(14,976)	592,130				452,629	(8,587)	(528,728)		0002
CDS CS3926413 ON VRZN 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	09/18/2012	09/20/2017	01/07/2013	SALE		5,000,000	credit event/(1.0000)	(142,323)		(148,136)	(419)	(133,709)				(6,046)	553	(14,427)		0002
CDS CS3936644 ON ARW 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	09/19/2012	09/20/2017	01/09/2013	SALE		5,000,000	credit event/(1.0000)	82,612		44,777	(1,663)	77,563				8,669	(413)	(32,786)		0002

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CDS CS4202889 ON AA 100 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	03/15/2013	03/20/2018	04/04/2013	SALE		5,000,000	credit event/(1.0000)		369,271	415,643	(6,667)	365,382				(3,889)	50,261			0002
CDS BAS041766 ON CDX.NA.IG.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	04/02/2013	06/20/2018	04/10/2013	SALE		250,000,000	credit event/(1.0000)		(1,499,271)	(2,215,956)	(49,168)	(1,492,881)				6,390	(723,075)			0002
CDS BAS041766 ON CDX.NA.IG.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	04/29/2013	06/20/2018	05/03/2013	SALE		250,000,000	credit event/(1.0000)		(2,948,857)	(3,807,203)	(21,402)	(2,942,481)				6,376	(864,722)			0002
CDS CS4213175 ON AA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	05/07/2013	06/20/2018	06/03/2013	SALE		5,000,000	credit event/(1.0000)		342,512	374,274	(8,585)	337,677				(4,835)	36,597			0002
CDS CXB987Z26 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	06/03/2013	06/20/2018	06/05/2013	SALE		100,000,000	credit event/(1.0000)		(4,406,250)	(3,437,500)	(22,924)	(4,401,397)				4,853	963,897			0002
CDS CXB987985 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	06/03/2013	06/20/2018	06/05/2013	SALE		50,000,000	credit event/(1.0000)		(2,156,250)	(1,687,500)	(11,514)	(2,153,875)				2,375	466,375			0002
CDS CXB987985 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	06/03/2013	06/20/2018	06/05/2013	SALE		50,000,000	credit event/(1.0000)		(2,171,875)	(1,687,500)	(11,497)	(2,169,483)				2,392	481,983			0002
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	05/23/2008	06/20/2013	06/20/2013	MATURITY		3,000,000	credit event/(1.0000)				(10,973)			9,013						0002
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	05/08/2008	06/20/2013	06/20/2013	MATURITY		5,000,000	credit event/(1.0000)				(11,638)			7,642						0002
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	05/06/2008	06/20/2013	06/20/2013	MATURITY		5,000,000	credit event/(1.0000)				(37,288)			28,928						0002
CDS CS2367411 ON NEM 95 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE INTERNATIONAL	03/26/2008	06/20/2013	06/20/2013	MATURITY		5,000,000	credit event/(1.0000)				(22,563)			15,344						0002
CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	04/04/2008	06/20/2013	06/20/2013	MATURITY		5,000,000	credit event/(1.0000)				(23,750)			18,625						0002
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	05/08/2008	06/20/2013	06/20/2013	MATURITY		5,000,000	credit event/(1.0000)				(12,113)			(16,234)						0002
CDS CS3591043 ON AAGM-AGD 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/10/2012	06/20/2017	05/07/2013	SALE		5,000,000	credit event/(1.0000)	220,038		128,822	(32,591)	174,476		63,121		(14,952)	(45,654)			0002
CDS CS3808652 ON CBA 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/31/2012	09/20/2017	05/07/2013	SALE		5,000,000	credit event/(1.0000)	295,812		25,650	(37,957)	251,496		146,357		(20,318)	(277,146)			0002
CDS CS3808645 ON ANZ 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/31/2012	09/20/2017	05/07/2013	SALE		5,000,000	credit event/(1.0000)	291,225		25,650	(37,642)	247,596		140,055		(20,003)	(273,246)			0002
CDS CS3808678 ON WSTP 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/31/2012	09/20/2017	05/07/2013	SALE		5,000,000	credit event/(1.0000)	300,394		25,650	(38,272)	255,392		148,700		(20,633)	(281,042)			0002
CDS CS3808660 ON NAB 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	07/31/2012	09/20/2017	05/07/2013	SALE		5,000,000	credit event/(1.0000)	300,394		25,650	(38,272)	255,392		148,251		(20,633)	(281,042)			0002
CDS CS3816325 ON ANZ 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/02/2012	09/20/2017	05/07/2013	SALE		5,000,000	credit event/(1.0000)	293,113		25,650	(37,794)	249,471		142,081		(20,154)	(275,121)			0002
CDS CS3816333 ON CBA 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/02/2012	09/20/2017	05/07/2013	SALE		5,000,000	credit event/(1.0000)	293,113		25,650	(37,794)	249,471		144,169		(20,154)	(275,121)			0002
CDS CS3824014 ON NAB 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/03/2012	09/20/2017	05/07/2013	SALE		5,000,000	credit event/(1.0000)	306,665		25,650	(38,737)	261,147		154,472		(21,098)	(286,797)			0002
CDS CS3824006 ON WSTP 100 09/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/03/2012	09/20/2017	05/07/2013	SALE		5,000,000	credit event/(1.0000)	306,665		25,650	(38,737)	261,147		154,920		(21,098)	(286,797)			0002
CDS CS3952005 ON LNC 100 12/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG	09/25/2012	12/20/2017	05/03/2013	SALE		5,000,000	credit event/(1.0000)	284,885		17,798	(35,683)	251,921		96,532		(18,599)	(234,123)			0002
CDS CXB987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	06/10/2013	06/20/2018	06/19/2013	SALE		50,000,000	credit event/(1.0000)		(1,875,000)	(1,312,500)	(53,172)	(1,865,672)				9,328	553,172			0002
CDS CXB987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	06/17/2013	06/20/2018	06/20/2013	SALE		50,000,000	credit event/(1.0000)		(2,000,000)	(1,062,500)	(17,503)	(1,996,670)				3,330	934,170			0002
CDS CXB987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	06/14/2013	06/20/2018	06/20/2013	SALE		30,000,000	credit event/(1.0000)		(1,171,875)	(597,000)	(21,105)	(1,167,980)				3,895	570,980			0002
CDS CXB987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	06/14/2013	06/20/2018	06/20/2013	SALE		20,000,000	credit event/(1.0000)		(781,250)	(424,000)	(14,070)	(778,653)				2,597	354,653			0002
CDS CS4210569 ON NUE 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	04/04/2013	06/20/2018	07/11/2013	SALE		5,000,000	credit event/(1.0000)		(47,608)	(71,027)	(11,149)	(45,145)				2,463	(25,882)			0002
CDS CS3990401 ON YUM 100 12/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	10/12/2012	12/20/2017	07/11/2013	SALE		5,000,000	credit event/(1.0000)	(106,016)		(121,368)	(15,821)	(90,741)		(21,305)		10,846	(30,627)			0002
CDS CXB987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	07/24/2013	06/20/2018	08/01/2013	SALE		50,000,000	credit event/(1.0000)		(2,734,400)	(2,765,625)	(44,711)	(2,723,555)				10,845	(42,070)			0002
CDS CXB987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	07/24/2013	06/20/2018	08/01/2013	SALE		50,000,000	credit event/(1.0000)		(2,734,400)	(2,716,250)	(44,710)	(2,723,555)				10,845	7,305			0002
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	08/21/2013	06/20/2018	08/26/2013	SALE		250,000,000	credit event/(1.0000)		(2,631,407)	(3,382,884)	(27,152)	(2,623,837)				7,570	(759,048)			0002
CDS CXB987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	08/13/2013	06/20/2018	09/04/2013	SALE		50,000,000	credit event/(1.0000)		(2,471,250)	(2,091,250)	(123,055)	(2,441,527)				29,723	350,277			0002
CDS CXB987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	08/13/2013	06/20/2018	09/09/2013	SALE		50,000,000	credit event/(1.0000)		(2,500,000)	(2,359,400)	(150,272)	(2,462,772)				37,228	103,372			0002
CDS CXB987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	08/16/2013	06/20/2018	09/09/2013	SALE		50,000,000	credit event/(1.0000)		(2,143,125)	(2,359,375)	(138,387)	(2,114,845)				28,280	(244,529)			0002
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	09/18/2008	09/20/2013	09/20/2013	MATURITY		1,000,000	credit event/(1.0000)				(25,716)			20,503						0002
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	07/17/2008	09/20/2013	09/20/2013	MATURITY		5,000,000	credit event/(1.0000)				(27,396)			(8,104)						0002

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CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	SCHEDULE D	Credit	THE ROYAL BANK OF SCOTLAND PLC	07/17/2008	09/20/2013	09/20/2013	MATURITY		5,000,000	credit event/(1.0000)				(43,833)			30,082						0002
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/07/2008	09/20/2013	09/20/2013	MATURITY		5,000,000	credit event/(1.0000)				(29,588)			17,957						0002
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	08/07/2008	09/20/2013	09/20/2013	MATURITY		5,000,000	credit event/(1.0000)				(37,624)			27,849						0002
CDS CS3429780 ON MMD 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A.	08/11/2011	09/20/2013	09/20/2013	MATURITY		10,000,000	credit event/(1.0000)	374,441			(200,998)			166,269		(127,942)				0002
CDS CS3432321 ON DANBNK 100 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA	08/12/2011	09/20/2013	09/20/2013	MATURITY		10,000,000	credit event/(1.0000)	113,750			(111,974)			87,197		(38,918)				0002
CDS CS3447693 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A.	09/07/2011	09/20/2013	09/20/2013	MATURITY		3,500,000	credit event/(1.0000)	35,000			(140,231)			124,044		(12,384)				0002
CDS CX8987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	08/28/2013	06/20/2018	09/26/2013	SALE		50,000,000	credit event/(1.0000)		(2,894,097)	(3,060,000)	(1,126,797)	(2,847,283)				46,814	(212,717)			0002
CDS SINGLE SWAP ICE (CDX.NA.IG.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	09/23/2013	12/20/2018	09/26/2013	SALE		250,000,000	credit event/(1.0000)		(2,467,399)	(2,583,169)	(72,464)	(2,463,475)				3,925	(119,694)			0002
CDS SINGLE SWAP ICE (CDX.NA.IG.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	10/09/2013	12/20/2018	10/15/2013	SALE		250,000,000	credit event/(1.0000)		(2,346,842)	(2,933,164)	(311,915)	(2,339,312)				7,530	(593,852)			0002
CDS SINGLE SWAP ICE (CDX.NA.IG.21.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	10/17/2013	12/20/2018	10/21/2013	SALE		250,000,000	credit event/(1.0000)		(3,807,577)	(3,561,969)	(408,487)	(3,799,397)				8,180	237,428			0002
CDS CS4220808 ON DGX 100 12/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	07/11/2013	12/20/2018	10/22/2013	SALE		5,000,000	credit event/(1.0000)		(7,660)	33,972	(13,910)	(7,265)				395	41,236			0002
CDS CS4223372 ON DE 100 09/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	08/13/2013	09/20/2018	11/21/2013	SALE		5,000,000	credit event/(1.0000)		(158,719)	(168,223)	(5,417)	(150,247)				8,472	(17,976)			0002
CDS CS4195208 ON CNQ 100 03/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	02/21/2013	03/20/2018	12/12/2013	SALE		5,000,000	credit event/(1.0000)		19,298	(106,562)	(43,905)	16,226				(3,072)	(122,789)			0002
CDS SINGLE SWAP CDS (ECACN)	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK AG	09/26/2013	12/20/2018	12/12/2013	SALE		5,000,000	credit event/(1.0000)		51,864	(14,320)	(14,732)	49,771				(2,093)	(64,091)			0002
CDS CX8987AA8 ON CDX.NA.HY.20 06/20/18	BOND PORTFOLIO	SCHEDULE D	Credit	ICE	09/19/2013	06/20/2018	12/18/2013	SALE		50,000,000	credit event/(5.0000)		(3,281,250)	(4,297,000)	(454,221)	(3,110,471)				170,779	(1,186,529)			0002
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	10/23/2008	12/20/2013	12/20/2013	MATURITY		2,000,000	credit event/(5.8000)				(114,066)			108,992						0002
CDS CS3527047 ON CSGAG 100 12/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	12/08/2011	12/20/2013	12/20/2013	MATURITY		10,000,000	credit event/(1.0000)	79,881			(136,471)			126,351		(38,137)				0002
0929999. Subtotal - Swaps - Hedging Other - Credit Default												10,590,313	(51,582,661)	(52,006,115)	(5,084,909)	(42,648,649)	XXX	7,936,425		(38,567)	(9,357,466)			XXX
0969999. Subtotal - Swaps - Hedging Other												10,590,313	(51,582,661)	(52,011,259)	(5,087,365)	(42,648,649)	XXX	7,936,425		(38,567)	(9,362,610)			XXX
CDS CS2298244 ON BA 36 03/20/2013	097023CA0 - BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security - (762243Z09)		Credit	BANK OF AMERICA, N.A.	01/04/2008	03/20/2013	03/20/2013	MATURITY		3,000,000	1.0000/(credit event)				2,370									
CDS CS3378573 ON CLINKI 100 06/20/2016	156700B84 - CLINKI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security - (594918AH7)		Credit	BNP PARIBAS	05/23/2011	06/20/2016	03/20/2013	SALE		10,000,000	1.0000/(credit event)	(314,724)		(150,779)	35,733	(201,485)				13,789	50,706			
CDS CS3294085 ON DELLN 100 03/20/2016	247025AA0 - DELLN 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security - (427866AR9)		Credit	BANK OF AMERICA, N.A.	12/17/2010	03/20/2016	01/03/2013	SALE		5,000,000	1.0000/(credit event)	(9,749)		(4,708)	432	(5,957)				15	1,248			
CDS CS3383680 ON FDX 100 06/20/2016	31428XCA1 - FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security - (10510KAA5)		Credit	DEUTSCHE BANK AG	05/26/2011	06/20/2016	01/14/2013	SALE		10,000,000	1.0000/(credit event)	42,959		183,724	3,559	29,103				(330)	154,622			
CDS CS3393929 ON WMI 100 06/20/2016	94106LAF5 - WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security - (69362BAX0)		Credit	HSBC BANK USA, NATIONAL ASSOCIATION	06/08/2011	06/20/2016	02/22/2013	SALE		10,000,000	1.0000/(credit event)	(47,250)		138,057	16,079	(31,230)				1,357	169,287			
CDS CS3437445 ON WFT 100 09/20/2016	947075AB6 - WFT 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security - (487836BD9)		Credit	CREDIT SUISSE INTERNATIONAL	08/05/2011	09/20/2016	01/03/2013	SALE		5,000,000	1.0000/(credit event)	(176,609)		88,956	704	(127,955)				287	38,999			
CDS CS3539869 ON GP 100 03/20/2017	373298CE5 - GP 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (98849BAG6)		Credit	THE ROYAL BANK OF SCOTLAND PLC	01/30/2012	03/20/2017	01/08/2013	SALE		5,000,000	1.0000/(credit event)	(91,357)		42,908	1,506	(74,616)				395	117,524			
CDS CS3550098 ON CMCSA 100 03/20/2017	20030ND*9 - CMCSA 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (25468AJB7)		Credit	GOLDMAN SACHS BANK USA	02/08/2012	03/20/2017	02/25/2013	SALE		5,000,000	1.0000/(credit event)	44,073		114,341	6,461	35,048				(1,317)	79,293			
CDS CS3555204 ON WFT 100 03/20/2017	947075AA4 - WFT 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (002824AW0)		Credit	BANK OF AMERICA, N.A.	02/21/2012	03/20/2017	01/02/2013	SALE		10,000,000	1.0000/(credit event)	(493,673)		(301,561)	1,096	(409,684)				540	108,123			

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CDS BRSE4PZ51 ON JNJ 100 03/20/2017	478160D*2 - JNJ 100 03/20/2017 due 03/20/2017, CDS attached to Cash Security - (50540RAJ1)		Credit	GOLDMAN SACHS BANK USA	02/24/2012	03/20/2017	02/14/2013	SALE		5,000,000	1.0000/(credit event)	150,653		158,584	2,618	121,761				(3,632)	36,823			
CDS CXS789789 ON CDX.NA.IG.18 06/17	260568CS3 - CDX.NA.IG.18 06/20/2017 due 06/20/2017, CDS attached to Cash Security - (478160AQ7, 68389XAN5, 882384AB6, 110122AS7, 24668PAF4, 902188BP2, 931422AJ8)		Credit	JPMORGAN CHASE BANK, N.A.	06/01/2012	06/20/2017	01/07/2013	SALE		100,000,000	1.0000/(credit event)	(1,213,405)		1,070,963	24,117	(1,069,239)				4,672	2,140,202			
CDS CXS789789 ON CDX.NA.IG.18 06/17	260568CS3 - CDX.NA.IG.18 06/20/2017 due 06/20/2017, CDS attached to Cash Security - (478160AQ7, 68389XAN5, 882384AB6, 110122AS7, 24668PAF4, 902188BP2, 931422AJ8)		Credit	BARCLAYS BANK PLC	06/08/2012	06/20/2017	01/07/2013	SALE		100,000,000	1.0000/(credit event)	(1,021,580)		1,070,963	23,393	(903,684)				3,949	1,974,647			
CDS CS3608961 ON HESS 100 06/20/2017	42809HBH3 - HESS 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security - (437076AW2)		Credit	GOLDMAN SACHS BANK USA	04/26/2012	06/20/2017	01/30/2013	SALE		5,000,000	1.0000/(credit event)	(115,003)		(109,830)	6,028	(97,998)				1,862	(11,832)			
CDS CS3926405 ON ATTINC 100 09/20/2017	00206RBB0 - ATTINC 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (00206RAR3)		Credit	GOLDMAN SACHS BANK USA	09/18/2012	09/20/2017	01/07/2013	SALE		5,000,000	1.0000/(credit event)	77,677		59,292	670	72,976				(302)	(13,684)			
CDS CS3936651 ON DELLN 100 09/20/2017	247025AB8 - DELLN 100 09/20/2017 due 09/20/2017, CDS attached to Cash Security - (92857WAY6)		Credit	CREDIT SUISSE INTERNATIONAL	09/19/2012	09/20/2017	01/09/2013	SALE		5,000,000	1.0000/(credit event)	(229,830)		(179,242)	2,399	(215,784)				1,149	36,543			
CDS CS4213183 ON NEM 100 06/20/2018	APPLIED - CS4213183 06/20/2018 due 06/20/2018, CDS attached to Cash Security		Credit	JPMORGAN CHASE BANK, N.A.	05/07/2013	06/20/2018	06/03/2013	SALE		5,000,000	1.0000/(credit event)		(119,776)	(167,745)	5,441	(118,085)				1,691	(49,660)			
CDS CS2369920 ON ENTRPA 185 06/20/2013	29273RBH5 - ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security - (302154AV1)		Credit	BANK OF AMERICA, N.A.	03/28/2008	06/20/2013	06/20/2013	MATURITY		5,000,000	1.0000/(credit event)				43,938									
CDS CS3821465 ON NEM 100 06/20/2017	651639B*6 - NEM 100 06/20/2017 due 06/20/2017, CDS attached to Cash Security - (651639AB2)		Credit	JPMORGAN CHASE BANK, N.A.	08/03/2012	06/20/2017	05/07/2013	SALE		5,000,000	1.0000/(credit event)	(152,479)		(23,858)	28,667	(128,687)				11,028	104,829			
CDS CS3952013 ON TRV 100 12/20/2017	89417EB87 - TRV 100 12/20/2017 due 12/20/2017, CDS attached to Cash Security - (539830AY5)		Credit	DEUTSCHE BANK AG	09/25/2012	12/20/2017	05/03/2013	SALE		5,000,000	1.0000/(credit event)	68,277		139,367	12,626	60,377				(4,458)	78,990			
CDS CXS678313 ON CDX.NA.IG.20 06/20/18	APPLIED - CDX.NA.IG.20 06/18 due 06/20/2018, CDS attached to Cash Security		Credit	ICE	05/29/2013	06/20/2018	05/30/2013	SALE		1,000,000	1.0000/(credit event)			10,934	11,360	28	10,934				426			
CDS CXS678AA5 ON CDX.NA.IG.20 06/20/18	APPLIED - CDX.NA.IG.20 06/18 due 06/20/2018, CDS attached to Cash Security		Credit	ICE	06/04/2013	06/20/2018	06/13/2013	SALE		1,000,000	1.0000/(credit event)			11,021	8,524	195	10,966			(55)	(2,442)			
CDS CS3143050 ON UNH 100 06/20/2015	91324PC#7 - UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security - (66989GAA8)		Credit	JPMORGAN CHASE BANK, N.A.	04/21/2010	06/20/2015	07/09/2013	SALE		10,000,000	1.0000/(credit event)	(140,959)		162,442	67,117	(53,106)				14,339	215,548			
CDS CS4202897 ON ABX 100 03/20/2018	067901B*8 - ABX 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (988498AG6)		Credit	CITIBANK N.A.	03/15/2013	03/20/2018	07/11/2013	SALE		5,000,000	1.0000/(credit event)		(96,515)	(436,272)	22,596	(90,309)				6,206	(345,963)			
CDS CS3990419 ON DRI 100 12/20/2017	237194B*5 - DRI 100 12/20/2017 due 12/20/2017, CDS attached to Cash Security - (90969QAA0)		Credit	CREDIT SUISSE INTERNATIONAL	10/12/2012	12/20/2017	07/11/2013	SALE		5,000,000	1.0000/(credit event)	(44,279)		(52,597)	31,197	(37,899)				4,530	(14,698)			
CDS CS4220816 ON BSX 100 12/20/2018	APPLIED - BSX 100 12/20/2018 due 12/20/2018, CDS attached to Cash Security - (50540RAJ1)		Credit	GOLDMAN SACHS INTERNATIONAL	07/11/2013	12/20/2018	10/22/2013	SALE		5,000,000	1.0000/(credit event)			38,506	79,177	12,319	36,520			(1,986)	42,657			
CDS CS4223364 ON CAT 100 09/20/2018	APPLIED - CAT 100 09/20/2018 due 09/20/2018, CDS attached to Cash Security - (50075NBA1)		Credit	GOLDMAN SACHS INTERNATIONAL	08/13/2013	09/20/2018	11/21/2013	SALE		5,000,000	1.0000/(credit event)			33,997	100,745	12,074	32,182			(1,815)	68,563			

SCHEDULE DB - PART A - SECTION 2

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

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CDS SINGLE SWAP ICE (CDX.NA.IG.21.V1)	APPLIED - CDX.NA.IG.21. V1 06/20/2018 due 12/20/2018, CDS attached to Cash Security		Credit	ICE	10/03/2013	12/20/2018	10/04/2013	SALE		250,000,000	1.0000/(credit event)		3,396,247	2,786,859	848,742	3,390,816				(5,431)	(603,957)			
CDS SINGLE SWAP ICE (CDX.NA.IG.21.V1)	APPLIED - CDX.NA.IG.21. V1 06/20/2018 due 12/20/2018, CDS attached to Cash Security		Credit	ICE	10/30/2013	12/20/2018	11/07/2013	SALE		250,000,000	1.0000/(credit event)		3,910,825	3,498,858	608,088	3,893,914				(16,912)	(395,055)			
CDS SINGLE SWAP ICE (CDX.NA.IG.21.V1)	APPLIED - CDX.NA.IG.21. V1 06/20/2018 due 12/20/2018, CDS attached to Cash Security		Credit	ICE	12/10/2013	12/20/2018	12/16/2013	SALE		250,000,000	1.0000/(credit event)		(5,024,133)	(3,685,063)	(1,163,891)	(5,007,469)				16,664	1,322,406			
CDS CS4195216 ON MRO 100 03/20/2018	565849C*5 - MRO 100 03/20/2018 due 03/20/2018, CDS attached to Cash Security - (56585AAD4)		Credit	DEUTSCHE BANK AG	02/21/2013	03/20/2018	12/12/2013	SALE		5,000,000	1.0000/(credit event)		(28,899)	83,253	45,434	(24,299)				4,600	107,552			
0989999. Subtotal - Swaps - Replication - Credit Default												(3,667,258)	2,132,207	4,508,806	701,736	(902,891)	XXX			50,836	5,411,697			XXX
1029999. Subtotal - Swaps - Replication												(3,667,258)	2,132,207	4,508,806	701,736	(902,891)	XXX			50,836	5,411,697			XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														(5,144)	(2,456)		XXX				(5,144)			XXX
1169999. Total Swaps - Credit Default												6,923,055	(49,450,453)	(47,497,309)	(4,383,173)	(43,551,540)	XXX	7,936,425		12,269	(3,945,769)			XXX
1179999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999. Total Swaps - Total Return																	XXX							XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps												6,923,055	(49,450,453)	(47,502,453)	(4,385,629)	(43,551,540)	XXX	7,936,425		12,269	(3,950,913)			XXX
FXFWD0414 (1.1857 JPY) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG	12/20/2012	03/26/2013	03/26/2013	MATURITY		25,000,000	(1.1857 JPY) / 1 USD			2,622,773					(598,240)		2,622,773			0003
FXFWD0415 (1.1867 JPY) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	12/20/2012	03/26/2013	03/26/2013	MATURITY		25,000,000	(1.1867 JPY) / 1 USD			2,640,946					(618,046)		2,640,946			0003
FXFWD0416 (0.7564 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	12/27/2012	01/31/2013	01/31/2013	MATURITY		51,147,329	(0.7564 EUR) / 1 USD			(1,369,267)					(126,541)		(1,369,267)			0003
FXFWD0417 87.6295 JPY / (1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK AG	01/07/2013	03/26/2013	03/26/2013	MATURITY		24,060,191	87.6295 JPY / (1 USD)			(1,682,967)							(1,682,967)			0003
FXFWD0418 87.6396 JPY / (1 USD)	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	01/07/2013	03/26/2013	03/26/2013	MATURITY		24,037,878	87.6396 JPY / (1 USD)			(1,678,818)							(1,678,818)			0003
FXFWD0419 (0.747524 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	01/15/2013	01/31/2013	01/31/2013	MATURITY		24,965,482	(0.747524 EUR) / 1 USD			403,022							403,022			0003
FXFWD0420 (0.748593 EUR) / 1 USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	01/15/2013	01/31/2013	01/31/2013	MATURITY		13,377,490	(0.748593 EUR) / 1 USD			196,556							196,556			0003
FXFWD0421 (0.748593 EUR) / 1USD	BOND PORTFOLIO	SCHEDULE D	Currency	BANK OF AMERICA, N.A.	01/15/2013	01/31/2013	01/31/2013	MATURITY		13,384,280	(0.748593 EUR) / 1USD			189,766							189,766			0003
1229999. Subtotal - Forwards - Hedging Other														1,322,013			XXX		(1,342,827)		1,322,013			XXX
1269999. Subtotal - Forwards														1,322,013			XXX		(1,342,827)		1,322,013			XXX
1399999. Subtotal - Hedging Effective																	XXX							XXX
1409999. Subtotal - Hedging Other												10,590,313	(51,582,661)	(50,689,246)	(5,087,365)	(42,648,649)	XXX	7,936,425	(1,342,827)	(38,567)	(8,040,597)			XXX
1419999. Subtotal - Replication												(3,667,258)	2,132,207	4,508,806	701,736	(902,891)	XXX			50,836	5,411,697			XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												6,923,055	(49,450,453)	(46,180,440)	(4,385,629)	(43,551,540)	XXX	7,936,425	(1,342,827)	12,269	(2,628,900)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate swap effectively decreases duration of hedged portfolio of fixed rate securities. Notional amount is equivalent to hedged amount of par on fixed rate security portfolio.
0002	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0003	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			All Other	19	20	21	22
														15	16	17	18				
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH4	48		FUTURE S&P500 EMINI MAR 14	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	03/21/2014	CME	12/17/2013	1,780.3500	1,841.1000	15,360		145,800				145,800	196,800	100/100	50
MFSH4	242		FUTURE EMINI MSCI EAFE INDEX MAR 14	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	03/21/2014	LIFFE	12/17/2013	1,822.2000	1,917.8000	66,550		1,156,760				1,156,760	1,294,700	100/100	50
RTAH4	368		FUTURE RUSSELL 2000 EMINI ICE MAR 14	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	03/21/2014	ICE	12/17/2013	1,115.9500	1,161.4000	176,640		1,672,560				1,672,560	1,582,400	100/100	100
SPH4	147		FUTURE S&P 500 MAR 14	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	03/20/2014	CME	12/17/2013	1,780.3500	1,841.1000	235,200		2,232,563				2,232,563	3,013,500	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												493,750		5,207,683				5,207,683	6,087,400	XXX	XXX
1329999. Subtotal - Long Futures												493,750		5,207,683				5,207,683	6,087,400	XXX	XXX
USH4	550		FUTURE US LONG BOND MAR 14	DEBT SECURITIES	SCHEDULE D	INTEREST RATE	03/20/2014	CBOT	11/27/2013	131.2300	128.3100	257,840					1,607,031	1,607,031	1,375,000	0001	1,000
1349999. Subtotal - Short Futures - Hedging Other												257,840					1,607,031	1,607,031	1,375,000	XXX	XXX
1389999. Subtotal - Short Futures												257,840					1,607,031	1,607,031	1,375,000	XXX	XXX
1399999. Subtotal - Hedging Effective												493,750		5,207,683				5,207,683	6,087,400	XXX	XXX
1409999. Subtotal - Hedging Other												257,840					1,607,031	1,607,031	1,375,000	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												751,590		5,207,683			1,607,031	6,814,714	7,462,400	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Futures are used to change the duration of the bond portfolio and hedged against the increase or decrease in the interest rate.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH3	66		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2013	CME	12/17/2012	1,454.2700	03/12/2013	1,555.8500	SALE	335,210	317,445			100/100	150
ESM3	91		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2013	CME	06/03/2013	1,560.3300	06/17/2013	1,624.2500	SALE	290,861	290,861			100/100	200
ESU3	124		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2013	CME	08/01/2013	1,623.7900	09/13/2013	1,679.3300	SALE	344,341	344,341			100/100	200
ESZ3	137		FUTURE S&P500 EMINI DEC 13	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2013	CME	11/04/2013	1,695.5000	12/17/2013	1,730.2900	SALE	238,336	238,336			100/100	200
MFSH3	248		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2013	CME	12/17/2012	1,588.4100	03/12/2013	1,691.4000	SALE	1,277,122	865,757			100/100	550
MFSM3	245		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2013	LIFFE	03/12/2013	1,669.1000	06/17/2013	1,713.9400	SALE	549,319	549,319			100/100	200
MFSU3	242		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2013	LIFFE	07/02/2013	1,708.5500	09/13/2013	1,789.8800	SALE	984,151	984,151			100/100	200
MFSZ3	243		FUTURE EMINI MSCI EAFE INDEX DEC 13	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2013	LIFFE	12/02/2013	1,789.7000	12/17/2013	1,827.4400	SALE	458,554	458,554			100/100	200
RTAH3	413		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2013	ICE	12/17/2012	824.4500	03/12/2013	937.3500	SALE	4,662,379	3,694,429			100/100	400
RTAM3	387		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2013	ICE	06/03/2013	937.9100	06/17/2013	979.8800	SALE	1,623,936	1,623,936			100/100	300
RTAU3	387		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2013	ICE	06/17/2013	976.2000	09/13/2013	1,048.7700	SALE	2,808,391	2,808,391			100/100	300
RTAZ3	381		FUTURE RUSSELL 2000 EMINI ICE DEC 13	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2013	ICE	11/04/2013	1,048.1000	12/17/2013	1,119.7200	SALE	2,728,915	2,728,915			100/100	300
SPH3	160		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	03/15/2013	CME	12/17/2012	1,409.6000	03/12/2013	1,547.9300	SALE	5,533,233	5,113,233			100/100	500
SPM3	147		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2013	CME	03/12/2013	1,550.3000	06/17/2013	1,624.3000	SALE	2,718,956	2,718,956			100/100	250
SPU3	147		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2013	CME	06/17/2013	1,618.4500	09/18/2013	1,725.0000	SALE	3,915,169	3,915,169			100/100	250
SPZ3	147		FUTURE S&P 500 DEC 13	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/19/2013	CME	09/18/2013	1,718.4000	12/17/2013	1,786.6000	SALE	2,505,806	2,505,806			100/100	250
1279999. Subtotal - Long Futures - Hedging Effective														30,974,678	29,157,598			XXX	XXX
1329999. Subtotal - Long Futures														30,974,678	29,157,598			XXX	XXX
ESH3	1,375		INDEX FUTURES - EMINI S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	03/15/2013	CME	01/02/2013	1,445.2500	03/14/2013	1,556.2000	SALE	(7,630,889)	(7,630,889)			0002	50
ESM3	3,746		INDEX FUTURES - EMINI S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	06/21/2013	CME	05/16/2013	1,590.4500	06/12/2013	1,589.6400	SALE	151,561	151,561			0002	150
ESU3	10,770		INDEX FUTURES - EMINI S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/20/2013	CME	08/19/2013	1,629.1800	09/19/2013	1,636.2500	SALE	(3,807,784)	(3,807,784)			0002	500
ESZ3	2,325		FUTURE S&P500 EMINI DEC 13	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/20/2013	CME	10/22/2013	1,731.3700	11/25/2013	1,741.0000	SALE	(1,119,539)	(1,119,539)			0002	100
USU3	190		INTEREST RATE FUTURES - GOV'T TBONDS	DEBT SECURITIES	SCHEDULE D	INTEREST RATE	09/19/2013	CBOT	08/21/2013	131.3800	08/29/2013	132.4700	SALE	(206,375)	(206,375)			0001	1,000
USZ3	882		FUTURE US LONG BOND DEC 13	DEBT SECURITIES	SCHEDULE D	INTEREST RATE	12/19/2013	CBOT	10/31/2013	132.4400	11/27/2013	132.6700	SALE	(202,872)	(202,872)			0001	1,000
1349999. Subtotal - Short Futures - Hedging Other														(12,815,897)	(12,815,897)			XXX	XXX
1389999. Subtotal - Short Futures														(12,815,897)	(12,815,897)			XXX	XXX
1399999. Subtotal - Hedging Effective														30,974,678	29,157,598			XXX	XXX
1409999. Subtotal - Hedging Other														(12,815,897)	(12,815,897)			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														18,158,781	16,341,701			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.
0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	5,207,683		5,207,683	751,590		751,590	7,462,400	7,462,400
BANK OF AMERICA, N.A.	Y	Y		103,960	(232,900)		317,559	(101,303)	216,256	20,000,000	19,871,059
BARCLAYS BANK PLC	Y	Y			(211,719)		157,949	(193,958)		10,000,000	9,788,281
BNP PARIBAS	Y	Y			(423,508)			(423,508)			
CITIBANK N.A.	Y	Y		66,574	(234,565)		164,059	(163,163)	897	10,000,000	9,832,009
CREDIT SUISSE INTERNATIONAL	Y	Y			(417,813)			(417,813)			
DEUTSCHE BANK AG	Y	Y			(128,088)			(128,088)			
GOLDMAN SACHS BANK USA	Y	Y		368,198	(1,252,620)		1,115,057	(1,252,620)		45,000,000	44,115,578
GOLDMAN SACHS INTERNATIONAL	Y	Y		163,295	(774,712)		264,441	(642,469)		15,000,000	14,388,583
JPMORGAN CHASE BANK, N.A.	Y	Y		88,720	(573,315)		158,223	(573,315)		5,000,000	4,515,405
UBS AG	Y	Y		885	(37,323)		885	(37,323)			
0299999. Total NAIC 1 Designation				791,631	(4,286,564)		2,178,173	(3,933,559)	217,152	105,000,000	102,510,915
0899999. Aggregate Sum of Central Clearinghouses											
0999999 - Totals				5,999,314	(4,286,564)	5,207,683	2,929,763	(3,933,559)	968,742	112,462,400	109,973,315

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A.	Treasury	912828-RT-9	TREASURY NOTE	73,875	75,000	74,456	11/30/2018	V
BNP PARIBAS	Treasury	912828-RT-9	TREASURY NOTE	502,350	510,000	506,300	11/30/2018	V
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE, CBOT)	Treasury	912796-CC-1	TREASURY NOTE	1,999,844	2,000,000	1,999,742	03/13/2014	I
JPMORGAN CHASE BANK, N.A. (CME, ICE, LIFFE, CBOT)	Treasury	912796-BU-2	TREASURY NOTE	5,749,971	5,750,000	5,749,943	01/16/2014	I
0199999 - Total				8,326,040	8,335,000	8,330,440	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999 - Total						XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		12,683,108	12,683,108	12/31/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				12,683,108	12,683,108	XXX
9999999 - Totals				12,683,108	12,683,108	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 683,113 Book/Adjusted Carrying Value $ 683,113
2. Average balance for the year Fair Value $ 12,350,136 Book/Adjusted Carrying Value $ 12,350,136
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 12,683,108 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			7,549	7,549	12/31/2014
38141W-23-2	FINANCIAL SQUARE MONEY MARKET			62,591	62,591	12/31/2014
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			5,046	5,046	12/31/2014
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO			7,159,747	7,159,747	12/31/2014
8999999. Total - Short-Term Invested Assets (Schedule DA type)				7,234,932	7,234,932	XXX
00038C-A7-4	ABB TREASURY CENTER USA INC			4,999,915	4,999,933	01/07/2014
2082P3-AG-7	CONOCOPHILLIPS QATAR			999,978	999,954	01/16/2014
29251V-A3-0	ENBRIDGE (US) INC			4,599,926	4,599,928	01/03/2014
36161B-AN-4	GDF SUEZ			999,926	999,883	01/22/2014
4523EM-AN-3	ILLINOIS TOOL WORKS INC			4,499,861	4,499,711	01/22/2014
47836K-A7-1	JOHNSON CONTROLS INC.			1,499,945	1,499,948	01/07/2014
63743D-AT-8	NATIONAL RURAL UTILITIES COOP FINA			14,998,575	14,999,025	01/27/2014
63743D-AU-5	NATIONAL RURAL UTILITIES COOP FINA			5,999,400	5,999,505	01/28/2014
64587B-A6-9	NEW JERSEY NATURAL GAS CO			499,996	499,994	01/06/2014
65489K-A2-4	NOBLE CORP/CAYMAN ISLANDS			8,999,901	8,999,875	01/02/2014
66765F-A6-9	NORTHWEST NATURAL GAS COMPANY			999,973	999,972	01/06/2014
66765F-A9-3	NORTHWEST NATURAL GAS COMPANY			999,959	999,956	01/09/2014
66765F-AG-7	NORTHWEST NATURAL GAS COMPANY			1,999,838	1,999,833	01/16/2014
67705B-A6-9	OGLETHORPE POWER CORP			11,999,676	11,999,733	01/06/2014
69642R-AD-1	PALL CORPORATION			5,599,586	5,599,496	01/13/2014
72018U-A6-9	PIEDMONT NATURAL GAS COMPANY INC.			4,134,888	4,134,885	01/06/2014
72650X-AA-7	PLAINS ALL AMERICAN PIPELINE LP			1,499,918	1,499,899	01/10/2014
74018L-AG-3	PRECISION CASTPARTS CORP.			8,999,550	8,999,550	01/16/2014
74018L-AN-8	PRECISION CASTPARTS CORP.			6,999,482	6,999,633	01/22/2014
74800K-AW-2	QUEBEC (PROVINCE OF)			7,999,336	7,999,484	01/30/2014
74835K-AT-8	QUESTAR CORPORATION			999,852	999,870	01/27/2014
7743E3-AE-6	ROCKWELL AUTOMATION INC			8,999,379	8,999,513	01/14/2014
8426E3-A2-3	SOUTHERN COMPANY FUNDING CORP			999,977	999,996	01/02/2014
93884F-A7-7	WASHINGTON GAS LIGHT CO			999,990	999,982	01/07/2014
96950M-A3-3	WILLIAMS PARTNERS LP			7,399,882	7,399,840	01/03/2014
96950M-AD-1	WILLIAMS PARTNERS LP			3,499,741	3,499,533	01/13/2014
97682S-AA-7	WISCONSIN POWER AND LIGHT COMPANY			2,999,919	2,999,940	01/10/2014
BAS02J-EY-4	ARMY & AIRFORCE EXCHANGE SERVICE					01/08/2013
BAS02L-BX-8	NATIONAL RURAL UTILITIES					01/03/2013
36161B-A7-9	GDF SUEZ			13,699,767	13,699,604	01/07/2014
85462D-A2-9	STANLEY WORKS			2,399,964	2,399,988	01/02/2014
9292E1-A6-3	WGL HLDGS INC.			2,949,920	2,949,934	01/06/2014
9292E1-AA-4	WGL HLDGS INC.			2,399,887	2,399,904	01/10/2014
69642R-A6-6	PALL CORPORATION			4,199,866	4,199,878	01/06/2014
97670S-AA-1	WISCONSIN GAS CO			5,249,753	5,249,843	01/10/2014
0556C3-AD-3	BMW US CAPITAL LLC			1,999,924	1,999,940	01/13/2014
00282D-AT-7	ABBOTT LABORATORIES			799,984	799,942	01/27/2014
74835K-A3-5	QUESTAR CORPORATION			1,999,974	1,999,978	01/03/2014
74835K-A8-4	QUESTAR CORPORATION			1,844,934	1,844,928	01/08/2014
74835K-AF-8	QUESTAR CORPORATION			3,499,738	3,499,755	01/15/2014
5255M5-AU-3	STANFORD UNIVERSITY			1,999,817	1,999,850	01/28/2014
2082P3-A2-8	CONOCOPHILLIPS QATAR			3,949,988	3,949,992	01/02/2014
2082P3-A6-9	CONOCOPHILLIPS QATAR			9,999,920	9,999,847	01/06/2014
2082P3-AM-4	CONOCOPHILLIPS QATAR			1,299,962	1,299,935	01/21/2014
96950M-A6-6	WILLIAMS PARTNERS LP			1,499,952	1,499,921	01/06/2014
68406Y-A6-9	ORANGE & ROCKLAND UTIL			3,999,872	3,999,872	01/06/2014
93884F-AA-0	WASHINGTON GAS LIGHT CO			1,999,972	1,999,950	01/10/2014
93884F-AF-9	WASHINGTON GAS LIGHT CO			3,999,916	3,999,829	01/15/2014
93884F-AG-7	WASHINGTON GAS LIGHT CO			1,997,956	1,997,908	01/16/2014
93884F-AM-4	WASHINGTON GAS LIGHT CO			4,999,855	4,999,722	01/21/2014
65489K-A3-2	NOBLE CORP/CAYMAN ISLANDS			2,946,953	2,946,910	01/03/2014
65489K-A7-3	NOBLE CORP/CAYMAN ISLANDS			652,976	652,939	01/07/2014
74018L-AM-0	PRECISION CASTPARTS CORP.			9,999,300	9,999,556	01/21/2014
92035L-A3-3	VALSPAR CORPORATION (THE)			1,999,968	1,999,974	01/03/2014
14177U-AD-3	CARGILL GLOBAL FUNDING PLC			5,999,892	5,999,843	01/13/2014
84755M-A6-9	SPECTRA ENERGY CAPITAL LLC			495,984	495,981	01/06/2014
66765F-A7-7	NORTHWEST NATURAL GAS COMPANY			1,999,938	1,999,933	01/07/2014
8426E3-A7-2	SOUTHERN COMPANY FUNDING CORP			2,999,907	2,999,915	01/07/2014
00915T-AX-8	AIR PRODUCTS AND CHEMICALS INC			2,999,661	2,999,775	01/31/2014
72018U-A9-3	PIEDMONT NATURAL GAS COMPANY INC.			1,499,939	1,499,930	01/09/2014
89116F-A7-5	TORONTO DOMINION HOLDINGS USA INC			999,992	999,978	01/07/2014
89116F-AT-7	TORONTO DOMINION HOLDINGS USA INC			11,999,304	11,999,307	01/27/2014
63743D-AG-6	NATIONAL RURAL UTILITIES COOP FINA			3,749,813	3,749,844	01/16/2014
93884F-A8-5	WASHINGTON GAS LIGHT CO			1,999,978	1,999,961	01/08/2014
3773E3-A9-8	GLAXOSMITHKLINE FINANCE PLC			2,199,947	2,199,951	01/09/2014
72650X-AD-1	PLAINS ALL AMERICAN PIPELINE LP			3,999,704	3,999,640	01/13/2014
57978D-A2-5	MCCORMICK & COMPANY INCORPORATED			2,199,980	2,199,992	01/02/2014
37790B-A3-5	GLENCORE FUNDING LLC			749,987	749,985	01/03/2014
63743D-AV-3	NATIONAL RURAL UTILITIES COOP FINA			1,674,826	1,674,857	01/29/2014
64105H-A8-5	NESTLE CAPITAL CORP			3,499,986	3,499,932	01/08/2014
84757B-A7-9	SPECTRA ENERGY PARTNERS LP			499,974	499,977	01/07/2014
89116F-A9-1	TORONTO DOMINION HOLDINGS USA INC			999,989	999,976	01/09/2014
9099999. Total - Cash (Schedule E Part 1 type)				268,187,285	268,187,547	XXX
9999999 - Totals				275,422,217	275,422,480	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 45,508,239 — Book/Adjusted Carrying Value $ 45,509,835
2. Average balance for the year — Fair Value $ 240,528,095 — Book/Adjusted Carrying Value $ 240,528,625

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America, N.A.	New York, New York					(547,985,814)	XXX
Bank of Montreal	Toronto, Canada		3.000	2,587		228,809	XXX
Bank of New York Mellon	New York, New York		0.010	1,355		51,207,557	XXX
Bank of Oklahoma	Tulsa, Oklahoma					545,961	XXX
Citibank, N.A.	New York, New York		0.020	557		13,796,104	XXX
Fifth Third Bank	Cincinnati, Ohio					1,962,987	XXX
First Hawaiian Bank	Honolulu, Hawaii					467,917	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					2,411,275	XXX
Branch Banking and Trust Co.	Richmond, Virginia					10,054,771	XXX
Capital One N.A.	New Orleans, Louisiana					8,383,202	XXX
Huntington National Bank	Columbus, Ohio					276,562	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.290	239		13,990,027	XXX
KeyBank National Association	Cleveland, Ohio					11,886,480	XXX
HSBC Bank, USA	Buffalo, New York					1,728,689	XXX
RBC Global Services	Toronto, Canada					418,329	XXX
PNC Bank N.A.	Cherry Hill, New Jersey					3,024,584	XXX
Regions Bank	Birmingham, Alabama					2,178,997	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					3,415,823	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(56,866,387)	XXX
Bank of Alaska	Anchorage, Alaska					264,491	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	4,738		(478,609,637)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	4,738		(478,609,637)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	780,642	XXX
0599999 Total - Cash		XXX	XXX	4,738		(477,828,995)	XXX

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

1. January	(631,379,681)	4. April	(519,478,637)	7. July	(661,237,828)	10. October	(527,739,002)
2. February	(603,834,465)	5. May	(607,975,365)	8. August	(575,649,453)	11. November	(453,991,342)
3. March	(474,830,731)	6. June	(589,572,114)	9. September	(471,535,718)	12. December	(477,828,995)

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
TREASURY BILL		12/31/2013		03/06/2014	124,991,511		189
TREASURY BILL	C	10/24/2013		01/16/2014	5,749,943		265
TREASURY BILL		12/30/2013		02/27/2014	49,999,406		21
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					180,740,860		474
0599999. Total - U.S. Government Bonds					180,740,860		474
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA INC		12/31/2013		01/07/2014	4,999,933		11
ABBOTT LABORATORIES		12/26/2013		01/27/2014	799,942		13
AIR PRODUCTS AND CHEMICALS INC		12/31/2013		01/30/2014	3,499,803		7
AIR PRODUCTS AND CHEMICALS INC		12/31/2013		01/31/2014	2,999,775		8
BMW US CAPITAL LLC		12/11/2013		01/13/2014	1,999,940		105
CBS CORP		12/31/2013		01/10/2014	19,999,100		100
CARGILL GLOBAL FUNDING PLC		12/27/2013		01/13/2014	5,999,843		65
CONOCOPHILLIPS QATAR		12/02/2013		01/02/2014	3,949,992		230
CONOCOPHILLIPS QATAR		12/06/2013		01/06/2014	9,999,847		794
CONOCOPHILLIPS QATAR		12/16/2013		01/16/2014	999,954		49
CONOCOPHILLIPS QATAR		12/26/2013		01/21/2014	1,299,935		20
WALT DISNEY COMPANY		12/31/2013		02/28/2014	24,997,583		42
DOVER CORP		12/31/2013		01/07/2014	22,799,810		32
EASTMAN CHEMICAL COMPANY		12/27/2013		01/07/2014	2,387,901		83
ENBRIDGE (US) INC		12/20/2013		01/03/2014	4,599,928		429
GDF SUEZ		12/19/2013		01/07/2014	13,699,604		1,059
GDF SUEZ		12/18/2013		01/22/2014	999,883		78
GLAXOSMITHKLINE FINANCE PLC		12/10/2013		01/09/2014	2,199,951		134
GLENCORE FUNDING LLC		12/24/2013		01/03/2014	749,985		62
ILLINOIS TOOL WORKS INC		12/18/2013		01/22/2014	4,499,711		193
JOHNSON CONTROLS INC.		12/31/2013		01/07/2014	14,349,498		84
STANFORD UNIVERSITY		12/26/2013		01/28/2014	1,999,850		33
MCCORMICK & COMPANY INCORPORATED		12/31/2013		01/02/2014	4,199,987		14
NATIONAL RURAL UTILITIES COOP FINA		12/12/2013		01/16/2014	3,749,844		208
NATIONAL RURAL UTILITIES COOP FINA		12/26/2013		01/27/2014	14,999,025		225
NATIONAL RURAL UTILITIES COOP FINA		12/30/2013		01/28/2014	5,999,505		37
NATIONAL RURAL UTILITIES COOP FINA		12/26/2013		01/29/2014	1,674,857		31
NESTLE CAPITAL CORP		12/30/2013		01/08/2014	3,499,932		19
NEW JERSEY NATURAL GAS CO		12/02/2013		01/06/2014	499,994		38
NOBLE CORP/CAYMAN ISLANDS		12/20/2013		01/02/2014	8,999,875		1,561
NOBLE CORP/CAYMAN ISLANDS		12/23/2013		01/03/2014	2,946,910		405
NOBLE CORP/CAYMAN ISLANDS		12/24/2013		01/07/2014	652,939		81
NORTHWEST NATURAL GAS COMPANY		12/18/2013		01/06/2014	999,972		78
NORTHWEST NATURAL GAS COMPANY		12/18/2013		01/07/2014	1,999,933		156
NORTHWEST NATURAL GAS COMPANY		12/18/2013		01/09/2014	999,956		78
NORTHWEST NATURAL GAS COMPANY		12/18/2013		01/16/2014	1,999,833		156
OGLETHORPE POWER CORP		12/23/2013		01/06/2014	11,999,733		480
ORANGE & ROCKLAND UTIL		12/26/2013		01/06/2014	3,999,872		153
PALL CORPORATION		12/31/2013		01/06/2014	4,199,878		25
PALL CORPORATION		12/30/2013		01/13/2014	5,599,496		84
PIEDMONT NATURAL GAS COMPANY INC.		12/16/2013		01/06/2014	4,134,885		368
PIEDMONT NATURAL GAS COMPANY INC.		12/12/2013		01/09/2014	1,499,930		175
PLAINS ALL AMERICAN PIPELINE LP		12/27/2013		01/10/2014	18,998,718		713
PLAINS ALL AMERICAN PIPELINE LP		12/30/2013		01/13/2014	3,999,640		60
PRECISION CASTPARTS CORP.		12/13/2013		01/16/2014	8,999,550		570
PRECISION CASTPARTS CORP.		12/27/2013		01/21/2014	9,999,556		111
PRECISION CASTPARTS CORP.		12/30/2013		01/22/2014	13,499,291		68
QUEBEC (PROVINCE OF)		12/30/2013		01/30/2014	7,999,484		36
QUESTAR CORPORATION		12/04/2013		01/03/2014	1,999,978		311
QUESTAR CORPORATION		12/06/2013		01/08/2014	1,844,928		267
QUESTAR CORPORATION		12/16/2013		01/15/2014	3,499,755		280
QUESTAR CORPORATION		12/27/2013		01/27/2014	999,870		25
ROCKWELL AUTOMATION INC		12/17/2013		01/14/2014	8,999,513		563
SAN DIEGO GAS AND ELECTRIC CO		12/31/2013		01/02/2014	17,499,971		29
SIEMENS CAPITAL CO LLC		12/31/2013		03/26/2014	8,898,131		22

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
SOUTHERN COMPANY FUNDING CORP		12/27/2013		01/02/2014	5,009,981		97
SOUTHERN COMPANY FUNDING CORP		12/13/2013		01/07/2014	2,999,915		269
SPECTRA ENERGY CAPITAL LLC		12/24/2013		01/06/2014	495,981		30
SPECTRA ENERGY PARTNERS LP		12/26/2013		01/07/2014	499,977		23
ST JUDE MEDICAL INC		12/30/2013		03/28/2014	5,697,277		63
STANLEY WORKS		12/30/2013		01/02/2014	24,459,878		245
TORONTO DOMINION HOLDINGS USA INC		12/06/2013		01/07/2014	999,978		94
TORONTO DOMINION HOLDINGS USA INC		12/05/2013		01/09/2014	999,976		83
TORONTO DOMINION HOLDINGS USA INC		12/27/2013		01/27/2014	11,999,307		133
UNITEDHEALTH GROUP INC		12/12/2013		01/10/2014	7,499,663		750
VALSPAR CORPORATION (THE)		12/26/2013		01/03/2014	1,999,974		77
WGL HLDGS INC.		12/06/2013		01/06/2014	2,949,934		341
WGL HLDGS INC.		12/13/2013		01/10/2014	2,399,904		203
WAL-MART STORES INC.		12/30/2013		02/10/2014	13,999,067		47
WASHINGTON GAS LIGHT CO		12/12/2013		01/07/2014	999,982		61
WASHINGTON GAS LIGHT CO		12/20/2013		01/08/2014	1,999,961		67
WASHINGTON GAS LIGHT CO		12/17/2013		01/10/2014	1,999,950		83
WASHINGTON GAS LIGHT CO		12/23/2013		01/15/2014	3,999,829		110
WASHINGTON GAS LIGHT CO		12/26/2013		01/16/2014	1,997,908		37
WASHINGTON GAS LIGHT CO		12/30/2013		01/21/2014	4,999,722		28
WESTAR ENERGY INC		12/27/2013		01/10/2014	14,999,100		500
WILLIAMS PARTNERS LP		12/20/2013		01/03/2014	7,399,840		962
WILLIAMS PARTNERS LP		12/23/2013		01/06/2014	1,499,921		143
WILLIAMS PARTNERS LP		12/30/2013		01/13/2014	3,499,533		78
WISCONSIN GAS CO		12/23/2013		01/10/2014	10,124,684		369
WISCONSIN POWER AND LIGHT COMPANY		12/30/2013		01/10/2014	26,999,460		120
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					504,257,209		16,064
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					504,257,209		16,064
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					684,998,069		16,538
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					684,998,069		16,538
8699999 - Total Cash Equivalents					684,998,069		16,538

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ	B	WORKERS' COMPENSATION			12,705,747	12,814,885
4. Arkansas AR						
5. California CA	B	WORKERS' COMPENSATION			52,051,673	56,100,920
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	PROPERTY & CASUALTY			121,423	156,472
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	PROPERTY & CASUALTY			173,906	211,957
12. Hawaii HI						
13. Idaho ID	B	PROPERTY & CASUALTY			75,067	99,920
14. Illinois IL	B	PROPERTY & CASUALTY	2,905,138	3,755,456	133,452	171,533
15. Indiana IN	S	PROPERTY & CASUALTY			109,808	109,808
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	PROPERTY & CASUALTY			213,156	209,835
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	B	PROPERTY & CASUALTY			122,325	159,872
32. New Mexico NM	B	PROPERTY & CASUALTY			522,226	670,449
33. New York NY	B	PROPERTY & CASUALTY			1,971,709	2,413,081
34. North Carolina NC	B	PROPERTY & CASUALTY			300,452	399,680
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B	PROPERTY & CASUALTY			6,543,610	7,923,736
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	B	PROPERTY & CASUALTY			4,444,752	5,821,317
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,905,138	3,755,456	79,489,305	87,263,465
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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Schedule D - Part 2 - Section 2 ..... E12
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ALLSTATE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING EXHIBITS/SCHEDULES:

Schedule P Prior Reserves By Line

2013 Schedule P Prior Reserves by Line for Allstate Insurance Company

Schedule P - Part 1 - Summary

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	815,018	840,028	287,348	196,603	79,630		2,218,628
2	1999	-3,857	9,542	5,884	14,870	6,478		32,917
3	2000	2,004	10,955	8,149	14,270	6,588		41,966
4	2001	4,818	1,260	6,449	13,485	6,651		32,662
5	2002	-2,656	1,044	18,504	882	6,119		23,892
6	2003	45,375	-50,183	22,576	-3,569	76,511		90,709
	2003 & Pr	860,702	812,646	348,909	236,540	181,978		2,440,775

Schedule P - Part 1 A - Homeowners/Farmowners

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	22,342	48,374	3,979	8,935	1,023		84,654
2	1999	1,006	1,993	148	364	87		3,598
3	2000	2,130	1,999	238	364	110		4,841
4	2001	1,279	1,992	238	364	100		3,973
5	2002	3,257	2,664	520	508	145		7,093
6	2003	2,482	2,247	342	491	2,651		8,213
	2003 & Pr	32,496	59,269	5,465	11,025	4,115		112,371

Schedule P - Part 1 B - Private Passenger Auto Liability/Medical

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	152,138	-36,340	147,844	61,936	68,978		394,555
2	1999	-6,493	-9,635	5,377	11,016	5,758		6,023
3	2000	-3,008	-7,885	7,558	10,583	6,182		13,429
4	2001	343	-2,483	5,891	12,676	6,359		22,787
5	2002	-7,514	-3,709	17,609	-200	5,833		12,020
6	2003	41,528	-55,064	22,022	-4,623	19,734		23,597
	2003 & Pr	176,994	-115,116	206,300	91,389	112,844		472,410

Schedule P - Part 1 C - Commercial Auto /Truck Liability/Medical

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	4,959	1,182	593	97	96		6,927
2	1999	285	5	22		52		365
3	2000	87	292	12	30	9		430
4	2001	63	10	11		10		93
5	2002	1,010	178	99	10	13		1,310
6	2003	947	992	90	64	553		2,646
	2003 & Pr	7,351	2,660	827	200	733		11,770

Schedule P - Part 1 D - Workers Compensation

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	55,031	42,858	3,458	2,451	1,273		105,071
2	1999					1		1
3	2000							
4	2001							
5	2002							
6	2003					3,309		3,309
	2003 & Pr	55,031	42,858	3,458	2,451	4,582		108,381

Schedule P - Part 1 E - Commercial Multiple Peril

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	34,951	11,926	6,841	4,790	1,433		59,941
2	1999	1,235	2,779	321	867	135		5,337
3	2000	917	2,150	315	670	106		4,158
4	2001	554	1,423	207	444	107		2,735
5	2002	398	1,615	149	504	59		2,726
6	2003	199	1,491	95	487	682		2,954
	2003 & Pr	38,254	21,386	7,928	7,761	2,522		77,851

Schedule P - Part 1 F 1 - Medical Malpractice Occurance

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	31	14	3	1			49
2	1999							
3	2000							
4	2001							
5	2002							
6	2003					1		1
	2003 & Pr	31	14	3	1	1		51

Schedule P - Part 1 F 2 - Medical Malpractice Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
	2003 & Pr							

NONE

Schedule P - Part 1 G - Special Liability

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	2,318	1,742	67	31	0		4,158
2	1999					0		0
3	2000					0		0
4	2001					0		0
5	2002					0		0
6	2003					34		34
	2003 & Pr	2,318	1,742	67	31	35		4,192

Schedule P - Part 1 H 1 - Other Liability Occurence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	190,483	214,129	22,347	38,675	6,255		471,888
2	1999	38	14,399	7	2,623	419		17,486
3	2000		14,399		2,623	166		17,189
4	2001	275	86	98	0	52		511
5	2002	32	86	12	0	23		153
6	2003	72	140	17	5	9,079		9,313
	2003 & Pr	190,900	243,239	22,480	43,926	15,995		516,540

Schedule P - Part 1 H 2 - Other Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
	2003 & Pr							

NONE

Schedule P - Part 1 I - Special Property

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	852	446	69	35	0		1,402
2	1999					1		1
3	2000	252				1		253
4	2001					1		1
5	2002	8		0	0	1		9
6	2003	51	0	0	2	214		267
	2003 & Pr	1,163	446	69	37	217		1,932

Schedule P - Part 1 J - Auto Physical Damage

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	398	36	25	0	13		471
2	1999	65	0	5	0	3		72
3	2000	6	0	0	0	1		8
4	2001	44	0	3	0	4		50
5	2002	32	208	3	60	6		309
6	2003	86	1	6	0	1,334		1,426
	2003 & Pr	630	245	42	60	1,361		2,337

Schedule P - Part 1 K - Fidelity/Surety

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	46	7	2	1	2		57
2	1999	4		0		0		5
3	2000							
4	2001							
5	2002	26		0		2		29
6	2003					1		1
	2003 & Pr	77	7	2	1	5		91

Schedule P - Part 1 L - Other

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	0						0
2	1999							
3	2000							
4	2001	2	232					234
5	2002							
6	2003							
	2003 & Pr	2	232					234

Schedule P - Part 1 M - International

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
	2003 & Pr							

NONE

Schedule P - Part 1 N - Reinsurance A

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	202	182	1	1			386
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
	2003 & Pr	202	182	1	1			386

Schedule P - Part 1 O - Reinsurance B

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	692	623	7	7			1,329
2	1999							
3	2000	1,571						1,571
4	2001	2,257						2,257
5	2002							
6	2003							
	2003 & Pr	4,521	623	7	7			5,158

Schedule P - Part 1 P - Reinsurance C

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
	2003 & Pr							

NONE

Schedule P - Part 1 R 1 - Products Liability Occurrence

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR	350,575	554,851	102,112	79,645	557		1,087,739
2	1999	3		4		23		30
3	2000	48		26		14		88
4	2001	2		2		18		22
5	2002	94		111		37		243
6	2003	10	9	5	6	38,920		38,950
	2003 & Pr	350,733	554,860	102,259	79,650	39,568		1,127,071

Schedule P - Part 1 R 2 - Products Liability Claims Made

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
	2003 & Pr							

NONE

Schedule P - Part 1 S - Financial Guaranty/Mortgage Guaranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
	2003 & Pr							

NONE

Schedule P - Part 1 T - Warranty

		Losses Unpaid		Defense + Cost Unpaid		Adjusting & Other Unpaid	Salvage & Subrogation Anticipated	Total Net Losses & Expenses Unpaid
		Case Basis 13 & 14	Bulk + IBNR 15 & 16	Case Basis 17 & 18	Bulk + IBNR 19 & 20	21 & 22	23	24
1	1998 & PR							
2	1999							
3	2000							
4	2001							
5	2002							
6	2003							
	2003 & Pr							

NONE